

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Shares	Value
COMMON STOCKS[†] - 0.0%		
Industrial - 0.0%		
API Heat Transfer Parent LLC ^{*,††}	42,528	\$ 11,483
BP Holdco LLC ^{*,†††,1,2}	532	188
Vector Phoenix Holdings, LP ^{*,†††,1}	532	44
Total Industrial		11,715
Total Common Stocks (Cost \$21,071)		11,715
PREFERRED STOCKS^{††} - 0.0%		
Industrial - 0.0%		
API Heat Transfer Intermediate [*]	9	7,067
Total Preferred Stocks (Cost \$7,237)		7,067
MUTUAL FUNDS[†] - 1.0%		
Guggenheim Floating Rate Strategies Fund — R6-Class ²	2,276,157	57,609,533
Guggenheim Ultra Short Duration Fund — Institutional Class ^{2,15}	2,598,568	25,881,742
Guggenheim Strategy Fund II ²	1,041,998	25,862,381
Guggenheim Strategy Fund III ²	1,041,433	25,817,131
Total Mutual Funds (Cost \$137,147,721)		135,170,787
MONEY MARKET FUND[†] - 0.5%		
Federated U.S. Treasury Cash Reserve Fund Institutional Shares 2.15% ³	66,996,098	66,996,098
Total Money Market Fund (Cost \$66,996,098)		66,996,098
Face Amount[~]		
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.7%		
Government Agency - 16.2%		
Fannie Mae		
3.59% due 02/01/29	110,514,974	118,555,061
3.37% due 06/01/39	69,825,000	73,128,760
2.89% due 10/01/29	38,458,000	39,644,740
3.26% due 05/01/34	37,000,000	38,828,100
3.01% due 09/01/29	36,899,000	38,357,714
3.61% due 04/01/34	31,110,000	33,398,076
3.19% due 02/01/29	29,250,000	30,793,734
3.71% due 04/01/34	26,913,000	29,329,796
3.56% due 04/01/30	26,284,521	28,303,970
3.33% due 05/01/34	25,400,000	26,716,696
3.60% due 03/01/31	24,586,000	26,419,218
3.40% due 02/01/33	25,000,000	26,394,718
3.43% due 08/01/34 ^{†††}	24,550,000	26,109,481
3.12% due 10/01/32	24,800,000	25,640,314
3.48% due 04/01/29	23,529,000	25,263,947
3.23% due 01/01/33	23,595,765	24,669,598
2.90% due 11/01/29	21,378,000	21,961,278
3.68% due 04/01/34	20,000,000	21,674,605
2.87% due 09/01/29	20,000,000	20,580,774
3.66% due 03/01/31	18,821,000	20,553,190
3.56% due 03/01/31	18,550,000	20,130,737
3.83% due 05/01/49	19,000,000	20,037,525
3.49% due 04/01/30	18,559,193	19,947,035
3.17% due 02/01/28	18,350,000	19,246,581
2.96% due 11/01/29	18,620,000	19,227,936
4.17% due 02/01/49	15,500,000	16,943,314
2.24% due 11/01/22	16,117,258	16,186,595
3.62% due 04/01/34	14,435,000	15,872,592
1.95% due 11/01/20	15,550,000	15,502,663
3.75% due 03/01/34	13,500,000	14,737,115
3.19% due 02/01/30	13,718,498	14,461,439
4.08% due 04/01/49	12,879,000	14,167,026
3.07% due 01/01/28	13,100,000	13,560,374
3.42% due 09/01/47	13,127,619	13,345,074
3.66% due 03/01/34	12,083,385	13,001,800
2.82% due 10/01/29	12,100,000	12,399,255
3.59% due 04/01/33	11,280,000	12,171,632
3.03% due 12/01/27	10,900,000	11,248,917

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June 30, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.7% (continued)		
Government Agency - 16.2% (continued)		
4.21% due 10/01/48	9,750,000	\$ 10,967,531
3.41% due 02/01/33	10,250,000	10,780,819
3.51% due 04/01/34	9,820,000	10,641,484
3.08% due 10/01/32	10,250,000	10,610,073
3.42% due 04/01/30	9,800,000	10,553,784
3.31% due 01/01/33	9,700,000	10,214,492
3.05% due 10/01/29	9,100,000	9,469,315
3.06% due 12/01/27	9,000,000	9,309,369
3.04% due 01/01/28	8,900,000	9,192,392
3.60% due 03/01/30	8,341,000	9,064,184
3.08% due 01/01/30	8,500,000	8,852,849
2.94% due 10/01/32	8,492,978	8,687,223
3.43% due 03/01/33	8,100,000	8,604,213
3.57% due 06/01/34	7,510,000	8,040,185
3.48% due 04/01/30	7,000,000	7,517,604
3.14% due 01/01/28	6,900,000	7,179,327
2.99% due 09/01/29	6,800,000	7,040,373
3.29% due 03/01/33	6,700,000	6,966,579
3.34% due 05/01/34	6,500,000	6,843,001
3.63% due 04/01/34	6,338,000	6,834,084
4.04% due 08/01/48	6,100,000	6,666,878
3.44% due 05/01/34	5,850,000	6,168,282
3.13% due 02/01/28	5,900,000	6,108,462
3.60% due 04/01/33	5,600,000	6,004,198
3.21% due 01/01/33	5,500,000	5,710,932
4.07% due 05/01/49	4,895,141	5,321,671
3.39% due 02/01/30	4,800,000	5,129,794
3.10% due 01/01/33	4,800,000	4,937,571
3.22% due 01/01/30	4,650,000	4,910,481
4.00% due 12/01/38	4,627,984	4,826,313
3.11% due 01/01/28	4,600,000	4,770,432
3.16% due 01/01/30	4,500,000	4,727,761
4.50% due 04/01/48	4,470,549	4,678,392
3.50% due 02/01/48	4,544,608	4,669,637
3.39% due 02/01/33	4,300,000	4,511,496
3.33% due 04/01/30	4,241,524	4,477,991
3.76% due 03/01/37	4,000,000	4,326,520
4.27% due 12/01/33	3,722,835	4,240,707
3.50% due 12/01/47	3,957,682	4,072,693
3.65% due 03/01/33	3,600,000	3,907,087
3.69% due 03/01/29	3,500,000	3,792,657
4.24% due 08/01/48	3,400,000	3,681,015
3.11% due 11/01/27	3,500,000	3,622,494
3.77% due 03/01/31	3,200,000	3,527,236
3.92% due 04/01/39	3,198,000	3,501,917
3.50% due 12/01/46	3,121,018	3,213,242
3.18% due 01/01/30	3,000,000	3,157,871
3.36% due 05/01/34	2,746,744	2,929,800
4.00% due 01/01/46	2,772,833	2,897,796
3.94% due 06/01/35	2,600,000	2,828,727
3.12% due 02/01/28	2,600,000	2,732,722
3.53% due 04/01/33	2,500,000	2,663,326
3.26% due 11/01/46	2,531,789	2,560,518
3.58% due 12/01/27	2,277,178	2,448,327
3.55% due 04/01/33	2,150,000	2,294,765
3.50% due 12/01/45	2,182,877	2,254,196
4.00% due 08/01/47	2,159,846	2,248,210
3.51% due 11/01/37	2,150,000	2,235,416

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June 30, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.7% (continued)		
Government Agency - 16.2% (continued)		
3.16% due 11/01/30	2,000,000	\$ 2,035,000
3.00% due 07/01/46	1,848,305	1,874,475
3.14% due 12/01/32	1,600,000	1,648,785
3.27% due 01/01/30	1,350,000	1,431,326
2.97% due 11/01/25	1,374,078	1,423,971
3.27% due 08/01/34	1,331,868	1,390,212
3.74% due 02/01/48	1,300,988	1,377,686
3.02% due 11/01/27	1,300,000	1,340,616
4.05% due 09/01/48	1,198,280	1,297,212
4.50% due 02/01/45	1,039,895	1,107,743
3.96% due 06/01/49	1,000,000	1,060,658
3.13% due 01/01/30	1,000,000	1,050,401
3.60% due 10/01/47	974,165	1,006,714
5.00% due 05/01/44	749,965	808,269
3.63% due 01/01/37	732,088	770,939
3.91% due 07/01/49	700,000	721,759
4.50% due 05/01/47	663,436	702,001
2.75% due 11/01/31	652,555	657,133
5.00% due 12/01/44	578,278	623,234
3.50% due 08/01/43	591,567	612,200
4.87% due 04/01/49	548,795	580,747
4.33% due 09/01/48	346,386	387,438
4.22% due 04/01/49	315,000	348,428
Freddie Mac Multifamily Structured Pass Through Certificates		
2017-K1R3, 3.28% due 08/25/27	91,932,800	96,926,948
2019-K087, 3.77% due 12/25/28	80,750,000	89,099,324
2017-KGX1, 3.00% due 10/25/27	81,400,000	84,040,999
2017-KW03, 3.02% due 06/25/27	65,900,000	67,863,240
2018-K074, 3.60% due 02/25/28	34,823,000	37,614,272
2017-K066, 3.20% due 06/25/27	19,507,000	20,516,661
2017-K061, 3.44% (WAC) due 11/25/26 ⁴	15,000,000	16,008,237
2016-K060, 3.30% (WAC) due 10/25/26 ⁴	13,000,000	13,738,361
2018-K073, 3.45% (WAC) due 01/25/28 ⁴	11,600,000	12,422,934
2018-K078, 3.92% due 06/25/28	10,150,000	11,191,179
2017-K069, 3.25% (WAC) due 09/25/27 ⁴	10,000,000	10,536,647
2016-K057, 2.62% due 08/25/26	10,000,000	10,129,708
2018-K154, 3.46% due 11/25/32	8,500,000	9,127,693
2016-K152, 3.08% due 01/25/31	7,090,000	7,333,927
2017-K070, 3.36% due 12/25/27	6,000,000	6,387,461
2015-K151, 3.51% due 04/25/30	2,105,000	2,262,938
2015-K043, 0.67% (WAC) due 12/25/24 ⁴	44,090,298	1,150,078
2014-K715, 2.86% due 01/25/21	443,918	446,886
Freddie Mac Seasoned Credit Risk Transfer Trust		
2017-3, 3.00% due 07/25/56 ⁵	66,973,536	67,769,219
2017-4, 3.00% due 06/25/57 ⁵	59,455,763	60,821,843
2018-1, 2.50% due 05/25/57 ⁵	40,671,479	40,473,857
2017-4, 3.50% due 06/25/57	30,083,007	30,697,362
Fannie Mae-Aces		
2017-M11, 2.98% due 08/25/29	52,100,000	53,237,202
2018-M3, 3.19% (WAC) due 02/25/30 ⁴	7,800,000	8,111,476
Freddie Mac		
3.55% due 10/01/33	4,659,210	4,926,574
4.00% due 02/01/46	2,509,177	2,619,580
3.50% due 01/01/44	2,493,156	2,579,653
4.50% due 06/01/48	2,200,623	2,304,247
4.00% due 11/01/45	1,932,847	2,021,156

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June 30, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.7% (continued)		
Government Agency - 16.2% (continued)		
3.26% due 09/01/45	1,937,513	\$ 1,920,524
3.00% due 08/01/46	1,872,874	1,900,535
3.40% due 04/01/31	1,000,000	1,046,957
FREMF Mortgage Trust		
2013-K29, 0.13% due 05/25/46 ^{6,7}	777,306,211	2,922,050
		<u>2,113,044,469</u>
Total Government Agency		
Residential Mortgage Backed Securities - 9.4%		
Soundview Home Loan Trust		
2006-OPT5, 2.54% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁴	78,715,700	76,694,430
2005-OPT3, 2.87% (1 Month USD LIBOR + 0.47%, Rate Floor: 0.47%) due 11/25/35 ⁴	19,495,000	19,258,444
2007-1, 2.57% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 03/25/37 ⁴	2,359,501	2,351,832
Home Equity Loan Trust		
2007-FRE1, 2.59% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁴	99,822,076	94,355,659
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 3.03% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁴	45,352,388	45,269,824
2006-BC4, 2.57% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 ⁴	6,535,687	6,339,218
2006-BC3, 2.56% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 ⁴	5,903,140	5,235,914
2006-BC6, 2.57% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 ⁴	731,106	719,862
CIT Mortgage Loan Trust		
2007-1, 3.78% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{4,6}	51,213,390	51,794,012
2007-1, 3.88% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37 ^{4,6}	3,737,161	3,752,330
Alternative Loan Trust		
2007-OA4, 2.57% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 05/25/47 ⁴	29,247,518	27,806,276
2007-OH3, 2.69% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47 ⁴	10,634,662	10,640,540
2005-38, 2.75% (1 Month USD LIBOR + 0.35%, Rate Floor: 0.35%) due 09/25/35 ⁴	8,226,752	8,090,179
2007-OA7, 2.58% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 ⁴	4,569,023	4,413,250
NovaStar Mortgage Funding Trust Series		
2007-2, 2.60% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁴	52,381,929	50,890,244
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{4,6}	47,976,377	49,774,205
CIM Trust		
2018-R4, 4.07% (WAC) due 12/26/57 ^{4,6}	30,367,087	30,649,398
2018-R2, 3.69% (WAC) due 08/25/57 ^{4,6}	14,093,522	14,254,388

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.7% (continued)		
Residential Mortgage Backed Securities - 9.4% (continued)		
New Residential Mortgage Loan Trust		
2019-RPL1, 4.33% due 02/26/24 ^{5,6}	18,868,505	\$ 19,141,280
2018-1A, 4.00% (WAC) due 12/25/57 ^{4,6}	15,394,795	15,961,647
2018-2A, 3.50% (WAC) due 02/25/58 ^{4,6}	4,343,836	4,447,143
2017-5A, 3.90% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 ^{4,6}	3,372,532	3,429,224
Morgan Stanley ABS Capital I Incorporated Trust		
2007-HE6, 2.58% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/37 ⁴	29,686,520	26,527,548
2006-NC1, 2.78% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 ⁴	7,800,000	7,768,921
2007-HE6, 2.46% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁴	4,041,806	3,584,127
2007-HE6, 2.65% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 05/25/37 ⁴	2,968,788	2,668,370
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 2.54% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 ⁴	28,858,125	28,121,476
2006-HE3, 2.76% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/36 ⁴	7,600,000	7,551,870
Towd Point Mortgage Trust		
2017-6, 2.75% (WAC) due 10/25/57 ^{4,6}	15,301,927	15,419,458
2017-5, 3.00% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{4,6}	12,351,731	12,316,053
2018-1, 3.00% (WAC) due 01/25/58 ^{4,6}	6,933,555	7,006,603
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{4,6}	20,192,145	20,620,859
2019-RM3, 2.80% (WAC) due 06/25/69 ^{4,6}	14,000,000	13,986,858
RALI Series Trust		
2007-QO4, 2.59% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/47 ⁴	9,411,588	9,127,049
2006-QO2, 2.62% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 ⁴	20,020,866	7,538,715
2007-QO2, 2.55% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁴	11,067,694	6,338,583
2005-QO1, 2.70% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/35 ⁴	4,549,187	4,076,039
2006-QS8, 2.85% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 08/25/36 ⁴	3,573,433	2,802,699
2006-QO2, 2.67% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 02/25/46 ⁴	4,935,304	1,890,242
2007-QO3, 2.56% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 03/25/47 ⁴	1,735,937	1,671,973
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ⁷	181,578,584	29,959,722

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Residential Mortgage Backed Securities - 9.4% (continued)		
HSI Asset Securitization Corporation Trust		
2006-OPT2, 2.79% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 01/25/36 ⁴	29,140,000	\$ 29,018,052
First NLC Trust		
2005-4, 2.79% (1 Month USD LIBOR + 0.39%, Rate Cap/Floor: 14.00%/0.39%) due 02/25/36 ⁴	23,980,764	24,012,598
2005-1, 1.03% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.23%) due 05/25/35 ⁴	2,877,359	2,818,684
Countrywide Asset-Backed Certificates		
2006-6, 2.57% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 ⁴	22,933,996	22,715,180
2005-15, 2.85% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 ⁴	1,500,000	1,482,386
GSAMP Trust		
2007-NC1, 2.53% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁴	34,482,211	22,335,345
2005-HE6, 2.84% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35 ⁴	350,612	351,579
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 3.33% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 ⁴	15,268,558	14,135,060
2006-AR9, 3.34% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁴	7,230,774	6,501,614
2006-7, 4.31% due 09/25/36	2,625,273	1,251,008
2006-8, 4.46% due 10/25/36	438,464	244,790
HarborView Mortgage Loan Trust		
2006-14, 2.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁴	11,536,036	11,318,516
2006-12, 2.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁴	9,426,885	9,003,439
LSTAR Securities Investment Trust		
2019-1, 4.14% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 ^{4,6}	12,513,908	12,551,449
2018-2, 3.94% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 04/01/23 ^{4,6}	7,713,332	7,719,310
FirstKey Master Funding		
2017-R1, 2.66% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/03/41 ^{4,6}	19,846,261	19,357,962
Nationstar Home Equity Loan Trust		
2007-B, 2.62% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁴	19,190,280	18,977,897
COLT Mortgage Loan Trust		
2018-3, 3.69% (WAC) due 10/26/48 ^{4,6}	18,455,119	18,710,285
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 2.59% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/36 ⁴	18,605,090	18,552,236
Legacy Mortgage Asset Trust		
2018-GS3, 4.00% due 06/25/58 ^{5,6}	14,464,317	14,714,904

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.7% (continued)		
Residential Mortgage Backed Securities - 9.4% (continued)		
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 2.52% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁴	15,283,597	\$ 9,808,278
2006-HE2, 2.54% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁴	2,563,419	2,553,503
Impac Secured Assets CMN Owner Trust		
2005-2, 2.65% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/36 ⁴	12,655,226	12,120,740
Citigroup Mortgage Loan Trust, Inc.		
2005-HE3, 3.14% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.49%) due 09/25/35 ⁴	11,687,000	11,769,300
Lehman XS Trust Series		
2007-2N, 2.58% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ⁴	8,320,421	8,146,326
2007-15N, 2.65% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) due 08/25/37 ⁴	3,472,887	3,422,088
CSMC Series		
2015-12R, 2.93% (WAC) due 11/30/37 ^{4,6}	10,765,626	10,712,402
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 2.70% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 04/25/36 ⁴	7,120,643	6,840,255
2007-OA2, 3.27% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ⁴	3,874,707	3,678,697
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 2.54% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{4,6}	6,036,191	5,625,532
2007-HE2A, 2.53% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 07/25/37 ^{4,6}	5,064,009	4,849,642
Angel Oak Mortgage Trust LLC		
2017-3, 2.71% (WAC) due 11/25/47 ^{4,6}	10,272,590	10,271,397
American Home Mortgage Assets Trust		
2006-4, 2.59% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 ⁴	11,321,425	7,911,541
2006-6, 2.59% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 ⁴	2,644,192	2,313,899
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 3.31% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁴	7,977,724	7,258,371
2006-AR13, 3.38% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 ⁴	1,691,719	1,585,935
2006-AR11, 3.42% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ⁴	1,432,370	1,362,367
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 2.80% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 ⁴	10,072,000	9,720,298

Total Return Bond Fund
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June 30, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.7% (continued)		
Residential Mortgage Backed Securities - 9.4% (continued)		
First Franklin Mortgage Loan Trust		
2006-FF3, 2.69% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 02/25/36 ⁴	8,616,000	\$ 8,488,135
First Franklin Mortgage Loan Trust		
2004-FF10, 3.68% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34 ⁴	6,471,562	6,504,523
ASG Resecuritization Trust		
2010-3, 3.01% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{4,6}	6,405,187	6,312,328
IndyMac INDX Mortgage Loan Trust		
2005-AR18, 3.18% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 10.50%/0.78%) due 10/25/36 ⁴	7,417,559	6,246,430
Deephaven Residential Mortgage Trust		
2017-3A, 2.58% (WAC) due 10/25/47 ^{4,6}	5,730,151	5,716,100
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 3.42% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35 ⁴	5,700,000	5,712,077
Structured Asset Investment Loan Trust		
2005-11, 3.12% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.36%) due 01/25/36 ⁴	5,468,587	5,448,031
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 2.89% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 ⁴	5,435,000	5,442,942
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 2.69% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36 ⁴	4,004,622	3,955,745
Morgan Stanley Resecuritization Trust		
2014-R9, 2.56% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 ^{4,6}	4,046,807	3,937,388
CWABS Asset-Backed Certificates Trust		
2004-15, 3.75% (1 Month USD LIBOR + 1.35%, Rate Floor: 0.90%) due 04/25/35 ⁴	3,490,000	3,528,426
Luminent Mortgage Trust		
2006-2, 2.60% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46 ⁴	4,013,150	3,491,915
GE-WMC Asset-Backed Pass-Through Certificates Series		
2005-2, 2.65% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35 ⁴	3,481,726	3,471,112
WaMu Asset-Backed Certificates WaMu Series		
2007-HE4, 2.65% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ⁴	4,906,844	3,438,785
GSAA Trust		
2005-10, 3.05% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 06/25/35 ⁴	2,825,431	2,839,502

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.7% (continued)		
Residential Mortgage Backed Securities - 9.4% (continued)		
Nomura Resecuritization Trust		
2015-4R, 2.40% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{4,6}	1,636,783	\$ 1,588,066
2015-4R, 5.28% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 12/26/36 ^{4,6}	1,049,536	1,044,408
GSAA Home Equity Trust		
2006-3, 2.59% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 03/25/36 ⁴	3,835,118	2,187,429
2007-7, 2.67% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 07/25/37 ⁴	242,931	235,606
GSMSC Resecuritization Trust		
2015-5R, 2.57% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 ^{4,6}	2,255,429	2,246,684
Banc of America Funding Trust		
2015-R4, 2.60% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35 ^{4,6}	1,998,983	1,941,971
Impac Secured Assets Trust		
2006-2, 2.57% (1 Month USD LIBOR + 0.17%, Rate Cap/Floor: 11.50%/0.17%) due 08/25/36 ⁴	1,729,555	1,516,685
RFMSI Series Trust		
2006-S11, 6.00% due 11/25/36	1,488,156	1,487,722
Alliance Bancorp Trust		
2007-OA1, 2.64% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁴	925,926	838,532
BCAP LLC		
2014-RR2, 3.03% (WAC) due 03/26/36 ^{4,6}	629,827	625,925
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	560,275	592,306
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.83% due 06/26/36 ⁶	279,454	258,530
Irwin Home Equity Loan Trust		
2007-1, 5.85% due 08/25/37 ⁶	129,502	131,309
		1,219,197,941
Total Residential Mortgage Backed Securities		
Commercial Mortgage Backed Securities - 1.8%		
CGBAM Mezzanine Securities Trust		
2015-SMMZ, 8.21% due 04/10/28 ⁶	44,400,000	45,787,740
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.21% (WAC) due 07/15/50 ^{4,7}	73,952,799	4,819,992
2016-BNK1, 1.92% (WAC) due 08/15/49 ^{4,7}	37,204,950	3,716,637
2017-RB1, 1.43% (WAC) due 03/15/50 ^{4,7}	39,694,617	3,155,520
2016-C35, 2.12% (WAC) due 07/15/48 ^{4,7}	26,821,040	2,819,763
2017-C42, 1.04% (WAC) due 12/15/50 ^{4,7}	35,275,903	2,211,390
2016-NXS5, 1.68% (WAC) due 01/15/59 ^{4,7}	29,920,971	1,982,279
2017-RC1, 1.70% (WAC) due 01/15/60 ^{4,7}	20,936,648	1,766,680
2015-NXS4, 1.06% (WAC) due 12/15/48 ^{4,7}	38,892,085	1,766,113
2015-P2, 1.14% (WAC) due 12/15/48 ^{4,7}	34,186,905	1,537,488
2016-C32, 4.88% (WAC) due 01/15/59 ⁴	1,400,000	1,510,103
2015-C30, 1.06% (WAC) due 09/15/58 ^{4,7}	31,697,405	1,419,061

Total Return Bond Fund
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June 30, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.7% (continued)		
Commercial Mortgage Backed Securities - 1.8% (continued)		
2015-NXS1, 1.28% (WAC) due 05/15/48 ^{4,7}	11,500,845	\$ 495,267
2015-NXS4, 4.22% (WAC) due 12/15/48 ⁴	64,000	67,411
CGBAM Commercial Mortgage Trust		
2015-SMRT, 3.52% due 04/10/28 ⁶	9,900,000	9,959,519
2015-SMRT, 3.91% (WAC) due 04/10/28 ^{4,6}	5,900,000	5,946,842
2015-SMRT, 3.77% due 04/10/28 ⁶	2,400,000	2,417,669
COMM Mortgage Trust		
2015-CR26, 1.11% (WAC) due 10/10/48 ^{4,7}	86,908,637	4,091,129
2018-COR3, 0.59% (WAC) due 05/10/51 ^{4,7}	84,126,850	2,989,868
2013-WWP, 3.90% due 03/10/31 ⁶	2,000,000	2,121,173
2015-CR24, 0.91% (WAC) due 08/10/48 ^{4,7}	48,733,889	1,945,033
2015-CR23, 1.08% (WAC) due 05/10/48 ^{4,7}	47,903,851	1,725,238
2015-CR27, 1.26% (WAC) due 10/10/48 ^{4,7}	30,808,272	1,452,709
2013-CR13, 0.96% (WAC) due 11/10/46 ^{4,7}	39,139,587	1,201,589
2015-CR23, 3.80% due 05/10/48	700,000	736,689
2014-LC15, 1.27% (WAC) due 04/10/47 ^{4,7}	11,747,971	507,361
JPMDB Commercial Mortgage Securities Trust		
2017-C7, 1.05% (WAC) due 10/15/50 ^{4,7}	138,198,794	7,848,475
2016-C4, 0.95% (WAC) due 12/15/49 ^{4,7}	86,671,928	4,279,010
2016-C2, 1.84% (WAC) due 06/15/49 ^{4,7}	32,466,942	2,360,327
2017-C5, 1.14% (WAC) due 03/15/50 ^{4,7}	8,978,558	513,446
Citigroup Commercial Mortgage Trust		
2016-C2, 1.92% (WAC) due 08/10/49 ^{4,7}	33,928,967	3,344,731
2016-P4, 2.15% (WAC) due 07/10/49 ^{4,7}	32,289,286	3,296,126
2016-P5, 1.67% (WAC) due 10/10/49 ^{4,7}	31,227,709	2,425,622
2016-GC37, 1.94% (WAC) due 04/10/49 ^{4,7}	18,936,675	1,781,259
2015-GC35, 1.01% (WAC) due 11/10/48 ^{4,7}	33,603,459	1,265,271
2015-GC29, 1.24% (WAC) due 04/10/48 ^{4,7}	23,785,768	1,072,246
2013-GC15, 4.37% (WAC) due 09/10/46 ⁴	380,000	409,162
Morgan Stanley Capital I Trust		
2014-MP, 3.47% due 08/11/33 ⁶	11,000,000	11,273,326
2016-UBS9, 4.69% (WAC) due 03/15/49 ⁴	275,000	289,833
CSAIL Commercial Mortgage Trust		
2019-C15, 1.22% (WAC) due 03/15/52 ^{4,7}	97,454,634	7,608,147
2015-C1, 1.04% (WAC) due 04/15/50 ^{4,7}	56,349,253	2,119,757
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-JP3, 1.58% (WAC) due 08/15/49 ^{4,7}	70,408,910	5,603,880
2009-IWST, 7.69% (WAC) due 12/05/27 ^{4,6}	1,700,000	1,721,550
Bancorp Commercial Mortgage Trust		
2018-CR3, 3.64% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 ^{4,6}	7,075,000	7,073,901
Aventura Mall Trust		
2013-AVM, 3.87% (WAC) due 12/05/32 ^{4,6}	6,600,000	6,695,018
UBS Commercial Mortgage Trust		
2017-C5, 1.16% (WAC) due 11/15/50 ^{4,7}	54,164,061	3,277,408
2017-C2, 1.24% (WAC) due 08/15/50 ^{4,7}	43,393,853	2,954,232

Total Return Bond Fund
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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.7% (continued)		
Commercial Mortgage Backed Securities - 1.8% (continued)		
BENCHMARK Mortgage Trust		
2018-B2, 0.57% (WAC) due 02/15/51 ^{4,7}	132,499,376	\$ 3,625,064
2018-B6, 0.60% (WAC) due 10/10/51 ^{4,7}	64,863,705	1,931,135
CD Mortgage Trust		
2016-CD1, 1.55% (WAC) due 08/10/49 ^{4,7}	35,270,466	2,696,427
2017-CD6, 1.11% (WAC) due 11/13/50 ^{4,7}	47,328,579	2,661,395
JPMBB Commercial Mortgage Securities Trust		
2015-C27, 1.45% (WAC) due 02/15/48 ^{4,7}	99,382,426	4,414,229
2013-C12, 0.62% (WAC) due 07/15/45 ^{4,7}	37,739,687	602,510
CD Commercial Mortgage Trust		
2017-CD4, 1.47% (WAC) due 05/10/50 ^{4,7}	32,324,926	2,427,372
2017-CD3, 1.18% (WAC) due 02/10/50 ^{4,7}	34,681,978	2,182,658
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 1.46% (WAC) due 07/15/50 ^{4,7}	69,229,191	4,194,064
GS Mortgage Securities Trust		
2017-GS6, 1.19% (WAC) due 05/10/50 ^{4,7}	42,714,608	2,975,090
2015-GC28, 1.23% (WAC) due 02/10/48 ^{4,7}	20,889,651	797,442
BBCMS Mortgage Trust		
2018-C2, 0.94% (WAC) due 12/15/51 ^{4,7}	58,425,378	3,551,924
CGMS Commercial Mortgage Trust		
2017-B1, 0.99% (WAC) due 08/15/50 ^{4,7}	66,317,490	3,502,983
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 1.07% (WAC) due 12/15/47 ^{4,7}	72,455,145	3,380,308
Vornado DP LLC Trust		
2010-VNO, 4.00% due 09/13/28 ⁶	3,260,000	3,307,911
GE Business Loan Trust		
2007-1A, 2.56% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 ^{4,6}	3,159,761	3,100,198
BANK		
2017-BNK6, 1.00% (WAC) due 07/15/60 ^{4,7}	43,803,806	2,266,987
CFCRE Commercial Mortgage Trust		
2016-C3, 1.20% (WAC) due 01/10/48 ^{4,7}	39,678,583	2,242,903
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.28% (WAC) due 02/15/50 ^{4,7}	24,222,619	1,577,711
DBJPM Mortgage Trust		
2017-C6, 1.18% (WAC) due 06/10/50 ^{4,7}	24,923,161	1,459,690
Americold 2010 LLC		
2010-ARTA, 3.85% due 01/14/29 ⁶	772,253	780,505
BAMLL Commercial Mortgage Securities Trust		
2012-PARK, 2.96% due 12/10/30 ⁶	500,000	513,949
WFRBS Commercial Mortgage Trust		
2013-C12, 1.41% (WAC) due 03/15/48 ^{4,6,7}	10,590,310	383,202
GS Mortgage Securities Corporation II		
2013-GC10, 2.94% due 02/10/46	225,000	230,260
Total Commercial Mortgage Backed Securities		240,168,907
Military Housing - 1.3%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 1.93% (WAC) due 11/25/55 ^{4,6}	65,332,541	71,736,800
2015-R1, 4.11% (WAC) due 11/25/52 ^{4,6}	13,201,170	14,259,771
2015-R1, 4.10% (WAC) due 10/25/52 ^{4,6}	11,166,091	11,708,954

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.7% (continued)		
Military Housing - 1.3% (continued)		
Capmark Military Housing Trust		
2008-AMCW, 6.90% due 07/10/55 ⁶	8,330,284	\$ 10,831,934
2007-AETC, 5.75% due 02/10/52 ⁶	8,112,210	8,699,379
2007-ROBS, 6.06% due 10/10/52 ⁶	4,717,414	5,424,174
2006-RILY, 2.78% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 ^{4,6}	7,063,644	5,101,852
2007-AET2, 6.06% due 10/10/52 ⁶	2,145,416	2,468,211
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ⁶	22,405,255	24,682,856
2005-DRUM, 5.47% due 05/10/50 ^{†††,6}	4,596,927	4,896,243
2005-BLIS, 5.25% due 07/10/50 ⁶	2,500,000	2,635,849
Total Military Housing		162,446,023
Total Collateralized Mortgage Obligations (Cost \$3,625,603,288)		3,734,857,340
U.S. GOVERNMENT SECURITIES^{††} - 27.1%		
U.S. Treasury Notes		
2.50% due 02/15/22	800,000,000	815,718,752
2.38% due 03/15/22	581,920,900	592,286,366
2.50% due 01/31/24	500,000,000	516,406,250
2.38% due 02/29/24	441,533,200	453,968,567
2.50% due 02/28/26	318,091,000	330,851,917
2.88% due 11/30/23	232,989,000	244,146,988
2.00% due 04/30/24	24,800,000	25,070,281
2.25% due 08/15/27	8,690,000	8,900,800
U.S. Treasury Bonds		
2.88% due 05/15/49	228,396,000	244,597,841
8.13% due 08/15/21	9,900,000	11,197,055
4.38% due 05/15/40	5,850,000	7,788,726
8.75% due 08/15/20	6,500,000	6,989,785
8.00% due 11/15/21	5,600,000	6,403,469
8.75% due 05/15/20	6,030,000	6,384,027
7.88% due 02/15/21	5,500,000	6,028,301
2.88% due 08/15/45	4,600,000	4,916,430
2.75% due 11/15/42	2,580,000	2,704,566
U.S. Treasury Inflation Protected Securities		
1.38% due 01/15/20 ⁸	247,023,386	246,483,023
Total U.S. Government Securities (Cost \$3,475,533,889)		3,530,843,144
ASSET-BACKED SECURITIES^{††} - 16.3%		
Collateralized Loan Obligations - 8.1%		
Golub Capital Partners CLO Ltd.		
2018-36A, 3.87% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{4,6}	76,300,000	75,151,944
2018-36A, 4.22% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 02/05/31 ^{4,6}	13,250,000	12,672,228
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 4.07% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{4,6}	49,188,000	48,972,188
MP CLO VIII Ltd.		
2018-2A, 3.49% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 ^{4,6}	48,350,000	48,272,200
THL Credit Wind River CLO Ltd.		
2019-1A, due 01/15/26 ^{4,6}	47,650,000	47,650,000
Denali Capital CLO XI Ltd.		
2018-1A, 3.72% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 ^{4,6}	42,800,000	42,795,707
2018-1A, 4.24% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/20/28 ^{4,6}	4,600,000	4,599,610
Venture XII CLO Ltd.		
2018-12A, 3.32% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 ^{4,6}	46,124,078	45,976,850
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 3.90% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{4,6}	44,300,000	43,525,875

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 16.3% (continued)		
Collateralized Loan Obligations - 8.1% (continued)		
Mountain View CLO Ltd.		
2018-1A, 3.40% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{4,6}	43,217,018	\$ 43,012,105
Palmer Square Loan Funding Ltd.		
2018-4A, 3.42% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{4,6}	26,842,254	26,846,608
2019-3A, 3.17% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 ⁴	23,750,000	23,750,000
2018-4A, 3.97% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{4,6}	12,000,000	11,968,228
NXT Capital CLO LLC		
2017-1A, 4.29% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{4,6}	33,000,000	33,004,415
Telos CLO Ltd.		
2017-6A, 4.34% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/17/27 ^{4,6}	32,000,000	31,949,663
Cerberus Loan Funding XVII Ltd.		
2016-3A, 5.13% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{4,6}	31,500,000	31,340,349
Garrison BSL CLO Ltd.		
2018-1A, 3.54% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28 ^{4,6}	27,300,000	27,265,845
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 ⁶	20,500,000	20,543,491
2016-2A, 5.29% due 05/12/31 ⁶	5,000,000	4,999,002
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 4.28% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 07/25/29 ^{4,6}	17,500,000	17,502,373
2017-16A, 4.43% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/25/29 ^{4,6}	6,700,000	6,700,823
ALM XII Ltd.		
2018-12A, 3.49% (3 Month USD LIBOR + 0.89%, Rate Floor: 0.89%) due 04/16/27 ^{4,6}	24,150,000	24,099,551
Monroe Capital CLO Ltd.		
2017-1A, 3.94% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{4,6}	13,617,403	13,584,905
2017-1A, 4.29% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/22/26 ^{4,6}	10,100,000	10,053,274
Mountain Hawk II CLO Ltd.		
2018-2A, 4.19% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/20/24 ^{4,6}	14,750,000	14,753,134
2018-2A, 3.41% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 ^{4,6}	7,916,119	7,906,143
Marathon CLO V Ltd.		
2017-5A, 3.39% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{4,6}	10,794,661	10,753,745
2017-5A, 3.97% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{4,6}	10,520,137	10,389,397
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 3.86% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{4,6}	21,400,000	21,012,333
Flagship VII Ltd.		
2017-7A, 4.14% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 01/20/26 ^{4,6}	19,125,000	19,120,645

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 16.3% (continued)		
Collateralized Loan Obligations - 8.1% (continued)		
Newstar Commercial Loan Funding LLC		
2017-1A, 4.89% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 ^{4,6}	12,750,000	\$ 12,742,902
2016-1A, 6.27% (3 Month USD LIBOR + 3.75%) due 02/25/28 ^{4,6}	5,750,000	5,752,207
Diamond CLO Ltd.		
2018-1A, 4.09% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{4,6}	18,000,000	17,937,193
Avery Point V CLO Ltd.		
2017-5A, 3.57% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 ^{4,6}	16,788,987	16,796,915
VMC Finance LLC		
2018-FL1, 3.21% (1 Month USD LIBOR + 0.82%) due 03/15/35 ^{4,6}	16,092,760	15,986,710
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 ⁶	15,000,000	15,002,413
Seneca Park CLO Limited		
2017-1A, 4.09% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 ^{4,6}	12,900,000	12,863,185
Marathon CLO VII Ltd.		
2017-7A, 4.23% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{4,6}	12,600,000	12,595,405
Sudbury Mill CLO Ltd.		
2017-1A, 4.24% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26 ^{4,6}	11,850,000	11,801,710
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 ^{6,9}	13,600,000	11,028,688
West CLO Ltd.		
2017-1A, 3.52% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 ^{4,6}	10,996,662	10,981,122
Shackleton CLO Ltd.		
2017-8A, 3.89% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{4,6}	5,510,000	5,413,090
2017-8A, 3.51% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{4,6}	4,900,000	4,890,594
Woodmont Trust		
2017-3A, 4.55% (3 Month USD LIBOR + 1.95%, Rate Floor: 0.00%) due 10/18/29 ^{4,6}	9,800,000	9,876,478
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{6,9}	10,000,000	9,139,458
KVK CLO Ltd.		
2017-1A, 3.50% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{4,6}	8,600,000	8,569,952
Crown Point CLO III Ltd.		
2017-3A, 4.05% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 ^{4,6}	8,280,000	8,184,889
ACIS CLO Ltd.		
2015-6A, 5.06% (3 Month USD LIBOR + 2.48%, Rate Floor: 0.00%) due 05/01/27 ^{4,6}	7,500,000	7,499,010
TCP Waterman CLO Ltd.		
2016-1A, 4.84% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{4,6}	7,150,000	7,147,069
Flatiron CLO Ltd.		
2017-1A, 4.24% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26 ^{4,6}	7,100,000	7,099,874
Vibrant CLO IV Ltd.		
2016-4A, 4.99% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 07/20/28 ^{4,6}	7,000,000	7,007,315

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 16.3% (continued)		
Collateralized Loan Obligations - 8.1% (continued)		
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 01/14/32 ^{6,9}	8,920,000	\$ 6,403,588
Symphony CLO XII Ltd.		
2017-12A, 4.10% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{4,6}	5,750,000	5,724,501
Voya CLO Ltd.		
2013-1A, due 10/15/30 ^{6,9}	10,575,071	5,576,034
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁹	7,500,060	5,503,617
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{6,9}	6,000,000	4,992,767
Oaktree CLO Ltd.		
2017-1A, 3.46% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{4,6}	4,500,000	4,496,946
Golub Capital Partners CLO 39B Ltd.		
2018-39A, 3.99% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 10/20/28 ^{4,6}	3,100,000	3,069,911
MONROE CAPITAL BSL CLO Ltd.		
2017-1A, 4.27% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27 ^{4,6}	3,000,000	2,994,175
Golub Capital BDC CLO 2014 LLC		
2018-1A, 3.53% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/25/26 ^{4,6}	2,553,327	2,542,685
Ocean Trails CLO IV		
2017-4A, 4.34% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 08/13/25 ^{4,6}	2,500,000	2,500,025
NewStar Clarendon Fund CLO LLC		
2015-1A, 5.93% (3 Month USD LIBOR + 3.35%, Rate Floor: 0.00%) due 01/25/27 ^{4,6}	2,000,000	2,001,905
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 ^{6,9}	3,700,000	1,963,723
Ivy Hill Middle Market Credit Fund IX Ltd.		
2017-9A, 4.35% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/18/30 ^{4,6}	1,000,000	968,154
2017-9A, 4.95% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 01/18/30 ^{4,6}	1,000,000	937,010
Catamaran CLO Ltd.		
2016-2A, 4.65% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 10/18/26 ^{4,6}	1,750,000	1,748,892
Dryden XXV Senior Loan Fund		
2017-25A, 3.95% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/15/27 ^{4,6}	766,703	755,933
Atlas Senior Loan Fund IX Ltd.		
2018-9A, due 04/20/28 ^{6,9}	1,200,000	623,419
Babson CLO Ltd.		
2014-1A, due 07/20/25 ^{6,9}	1,300,000	403,554
2012-2A, due 05/15/23 ^{6,9}	4,750,000	57,950
Great Lakes CLO Ltd.		
2014-1A, due 10/15/29 ^{6,9}	461,538	303,717

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 16.3% (continued)		
Collateralized Loan Obligations - 8.1% (continued)		
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{9,10}	1,500,000	\$ 228,943
Total Collateralized Loan Obligations		<u>1,052,286,259</u>
Financial - 2.5%		
Station Place Securitization Trust		
2019-1, 3.03% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 09/24/19 ^{4,6}	98,700,000	98,699,931
2019-6, 3.03% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/24/21 ^{4,6}	74,050,000	74,050,000
2019-5, 3.13% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 06/24/20 ^{4,6}	40,300,000	40,300,000
2018-6, 3.13% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 09/24/19 ⁴	23,000,000	22,999,981
2019-2, 2.98% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/24/21 ^{4,6}	20,250,000	20,249,986
Barclays Bank plc		
GMTn, 3.15% (1 Month USD LIBOR + 0.72%) due 10/31/19 ⁴	64,250,000	64,275,282
Industrial DPR Funding Ltd.		
2016-1A, 5.24% due 04/15/26 ⁶	4,000,000	3,967,000
Total Financial		<u>324,542,180</u>
Transport-Aircraft - 2.4%		
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁶	50,415,313	51,514,856
2018-2A, 5.43% due 11/18/38 ⁶	9,458,783	9,636,527
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁶	31,759,669	32,022,832
2017-1, 3.97% due 07/15/42	16,890,007	17,070,524
SAPPHIRE AVIATION FINANCE I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁶	44,895,476	45,511,721
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁶	37,476,528	38,408,371
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁶	28,264,815	28,967,738
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	26,586,284	26,893,972
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁶	18,916,641	19,185,471
2015-1A, 5.07% due 02/15/40 ⁶	1,557,968	1,575,620
Raspro Trust		
2005-1A, 3.52% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{4,6}	15,465,144	14,948,392
AASET Trust		
2017-1A, 3.97% due 05/16/42 ⁶	11,503,915	11,635,829
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁶	10,755,254	10,911,184
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28 ⁶	2,999,487	3,008,145
Atlas Ltd.		
2014-1 A, 4.88% due 12/15/39	2,793,792	2,702,041
Stripes Aircraft Ltd.		
2013-1 A1, 5.88% due 03/20/23 ^{††}	1,110,276	1,093,721
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37 ^{5,6}	872,683	901,763
ECAF I Ltd.		
2015-1A, 3.47% due 06/15/40 ⁶	797,595	801,829
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 ¹⁰	743,759	723,567

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 16.3% (continued)		
Transport-Aircraft - 2.4% (continued)		
Airplanes Pass Through Trust		
2001-1A, 2.99% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 ^{†††4,10,17}	409,604	\$ 7,168
Total Transport-Aircraft		<u>317,521,271</u>
Net Lease - 0.9%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 ⁶	53,172,417	54,111,681
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁶	29,684,624	30,427,598
2016-1A, 4.32% due 10/20/46 ⁶	10,954,663	11,428,342
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 ⁶	7,783,396	8,004,073
2015-1A, 3.75% due 04/20/45 ⁶	1,468,750	1,495,636
Spirit Master Funding LLC		
2014-2A, 5.76% due 03/20/41 ⁶	4,734,599	4,915,806
2014-4A, 4.63% due 01/20/45 ⁶	3,925,369	4,204,909
Capital Automotive REIT		
2014-1A, 3.66% due 10/15/44 ⁶	4,481,335	4,524,218
STORE Master Funding LLC		
2013-3A, 4.24% due 11/20/43 ⁶	998,093	1,004,033
Total Net Lease		<u>120,116,296</u>
Transport-Container - 0.9%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42 ⁶	41,865,027	42,106,006
CLI Funding LLC		
2018-1A, 4.03% due 04/18/43 ⁶	26,012,500	26,742,517
CAL Funding III Ltd.		
2018-1A, 3.96% due 02/25/43 ⁶	19,976,667	20,586,139
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 ⁶	13,949,359	14,142,624
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 ⁶	6,075,833	6,092,770
Total Transport-Container		<u>109,670,056</u>
Collateralized Debt Obligations - 0.6%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ⁶	55,600,000	54,002,829
2016-3A, 3.85% due 10/28/33 ⁶	7,500,000	7,391,071
Putnam Structured Product Funding Ltd.		
2003-1A, 3.39% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{4,6}	11,463,102	11,352,180
Anchorage Credit Funding I Ltd.		
2015-1A, 4.30% due 07/28/30 ⁶	3,000,000	2,976,597
Highland Park CDO I Ltd.		
2006-1A, 3.05% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.00%) due 11/25/51 ^{4,10}	1,486,355	1,473,494
N-Star REL CDO VIII Ltd.		
2006-8A, 2.85% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 ^{4,6}	791,250	780,869
Total Collateralized Debt Obligations		<u>77,977,040</u>
Whole Business - 0.3%		
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁶	20,779,634	21,864,538
Domino's Pizza Master Issuer LLC		
2017-1A, 3.83% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 ^{4,6}	16,899,000	16,802,845
Drug Royalty III Limited Partnership I		
2017-1A, 3.60% due 04/15/27 ⁶	1,552,047	1,552,539

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 16.3% (continued)		
Whole Business - 0.3% (continued)		
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27 ⁶	1,168,389	\$ 1,171,378
Total Whole Business		41,391,300
Infrastructure - 0.3%		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ¹⁰	22,720,501	23,076,788
Vantage Data Centers Issuer LLC		
2018-1A, 4.07% due 02/16/43 ⁶	10,310,667	10,596,051
Total Infrastructure		33,672,839
Diversified Payment Rights - 0.2%		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††,1}	21,400,000	22,226,699
CCR Incorporated MT100 Payment Rights Master Trust		
2012-CA, 4.75% due 07/10/22 ⁶	418,452	421,765
CIC Receivables Master Trust		
REGD, 4.89% due 10/07/21	243,885	247,726
Total Diversified Payment Rights		22,896,190
Automotive - 0.1%		
Hertz Vehicle Financing II, LP		
2017-1A, 2.96% due 10/25/21 ⁶	8,355,000	8,397,145
Insurance - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁶	3,600,000	3,611,128
Transport-Rail - 0.0%		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47 ⁶	2,215,906	2,214,461
Total Asset-Backed Securities (Cost \$2,107,704,787)		2,114,296,165
FOREIGN GOVERNMENT DEBT^{††} - 10.4%		
Government of Japan		
due 07/01/19 ¹¹	JPY 31,985,300,000	296,682,126
due 01/20/20 ¹¹	JPY 16,380,000,000	152,112,426
due 07/08/19 ¹¹	JPY 6,761,450,000	62,717,466
due 07/29/19 ¹¹	JPY 5,748,000,000	53,322,291
due 08/13/19 ¹¹	JPY 4,991,000,000	46,302,505
due 07/22/19 ¹¹	JPY 2,567,000,000	23,812,286
due 08/19/19 ¹¹	JPY 1,516,000,000	14,064,531
due 07/16/19 ¹¹	JPY 70,000,000	649,322
Federative Republic of Brazil		
due 10/01/19 ¹¹	BRL 1,240,400,000	318,236,527
due 01/01/20 ¹¹	BRL 291,100,000	73,640,650
Republic of Portugal		
due 07/19/19 ¹¹	EUR 74,900,000	85,209,786
due 01/17/20 ¹¹	EUR 42,650,000	48,617,455
State of Israel		
5.00% due 01/31/20	ILS 278,300,000	80,125,200
Kingdom of Spain		
due 01/17/20 ¹¹	EUR 46,450,000	52,960,927
Province of Newfoundland, Canada		
due 07/09/19 ¹¹	CAD 10,600,000	8,091,905
due 07/11/19 ¹¹	CAD 4,500,000	3,434,899
due 07/25/19 ¹¹	CAD 3,800,000	2,898,404
due 07/18/19 ¹¹	CAD 1,400,000	1,068,250
Province of Ontario, Canada		
due 07/03/19 ¹¹	CAD 11,260,000	8,598,234
due 07/17/19 ¹¹	CAD 4,300,000	3,281,219
due 07/24/19 ¹¹	CAD 1,815,000	1,384,466
due 07/31/19 ¹¹	CAD 1,315,000	1,002,679
Province of New Brunswick, Canada		
due 07/11/19 ¹¹	CAD 9,210,000	7,030,093
Province of Quebec, Canada		
due 07/26/19 ¹¹	CAD 8,960,000	6,833,859
Province of Manitoba Canada		
due 07/03/19 ¹¹	CAD 775,000	591,797
Total Foreign Government Debt (Cost \$1,325,827,350)		1,352,669,303
CORPORATE BONDS^{††} - 8.1%		
Financial - 3.5%		
Synchrony Bank		
2.95% (3 Month USD LIBOR + 0.63%) due 03/30/20 ⁴	44,250,000	44,288,008
AXIS Specialty Finance LLC		
5.88% due 06/01/20	32,000,000	32,991,175
Capital One Financial Corp.		
2.50% due 05/12/20	30,800,000	30,831,928
3.30% (3 Month USD LIBOR + 0.76%) due 05/12/20 ⁴	400,000	401,670
ANZ New Zealand Int'l Ltd.		
2.85% due 08/06/20 ⁶	29,500,000	29,681,239
Assurant, Inc.		
3.58% (3 Month USD LIBOR + 1.25%) due 03/26/21 ⁴	27,620,000	27,621,900
6.75% due 02/15/34	1,450,000	1,723,208
Lloyds Bank Corporate Markets plc NY		
2.94% (3 Month USD LIBOR + 0.37%) due 08/05/20 ⁴	29,100,000	29,131,148

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
CORPORATE BONDS^{††} - 8.1% (continued)		
Financial - 3.5% (continued)		
Alexandria Real Estate Equities, Inc. 2.75% due 01/15/20	28,970,000	\$ 28,982,067
Standard Chartered Bank 2.97% (3 Month USD LIBOR + 0.40%) due 08/04/20 ⁴	28,810,000	28,856,452
Credit Suisse AG NY 2.98% (3 Month USD LIBOR + 0.40%) due 07/31/20 ⁴	28,730,000	28,760,362
UBS AG 3.03% (3 Month USD LIBOR + 0.58%, Rate Floor: 0.00%) due 06/08/20 ^{4,6}	22,000,000	22,085,316
3.00% (3 Month USD LIBOR + 0.48%) due 12/01/20 ^{4,6}	6,000,000	6,018,912
American Equity Investment Life Holding Co. 5.00% due 06/15/27	22,855,000	23,442,362
Ventas Realty Limited Partnership / Ventas Capital Corp. 2.70% due 04/01/20	18,480,000	18,504,126
Morgan Stanley 5.50% due 07/24/20	12,300,000	12,696,526
6.25% due 08/09/26	1,230,000	1,475,964
Discover Bank 3.10% due 06/04/20	13,950,000	14,017,378
RBC USA Holdco Corp. 5.25% due 09/15/20	11,158,000	11,551,074
Jefferies Group LLC 8.50% due 07/15/19	7,553,000	7,568,963
American Tower Corp. 2.80% due 06/01/20	6,920,000	6,935,788
Atlas Mara Ltd. 8.00% due 12/31/20	6,600,000	5,841,000
Liberty Property, LP 4.75% due 10/01/20	4,931,000	5,043,910
Navigators Group, Inc. 5.75% due 10/15/23	4,050,000	4,384,516
Credit Suisse Group Funding Guernsey Ltd. 2.75% due 03/26/20	3,950,000	3,956,175
Hospitality Properties Trust 5.25% due 02/15/26	3,717,000	3,817,800
Fort Knox Military Housing Privatization Project 5.82% due 02/15/52 ⁶	1,926,497	2,071,114
2.73% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{4,6}	1,727,265	1,246,957
MUFG Bank Ltd. 2.30% due 03/05/20 ⁶	2,825,000	2,822,955
Nomura Holdings, Inc. 6.70% due 03/04/20	2,263,000	2,326,650
Reinsurance Group of America, Inc. 6.45% due 11/15/19	1,860,000	1,886,336
Welltower, Inc. 6.50% due 03/15/41	1,470,000	1,877,695
American Express Co. 2.20% due 10/30/20	1,800,000	1,797,847
Transatlantic Holdings, Inc. 8.00% due 11/30/39	1,135,000	1,627,540
Brookfield Finance, Inc. 4.85% due 03/29/29	1,410,000	1,542,171
Hartford Financial Services Group, Inc. 6.10% due 10/01/41	1,160,000	1,493,328
WP Carey, Inc. 3.85% due 07/15/29	1,460,000	1,475,375
Lloyds Banking Group plc 3.90% due 03/12/24	1,400,000	1,457,791
Royal Bank of Scotland Group plc 4.27% due 03/22/25 ¹²	1,400,000	1,447,868
Lexington Realty Trust 4.25% due 06/15/23	1,300,000	1,323,699
Univest Financial Corp. 5.10% due 03/30/25 ¹²	1,000,000	1,005,123
Atlantic Marine Corporations Communities LLC 5.37% due 12/01/50 ⁶	785,717	835,438
Pacific Beacon LLC 5.51% due 07/15/36 ⁶	500,000	585,564
Essex Portfolio, LP 5.20% due 03/15/21	400,000	415,418
Total Financial		457,847,836
Consumer, Non-cyclical - 2.3%		
Mondelez International, Inc. 3.00% due 05/07/20	32,300,000	32,430,725
Anthem, Inc. 2.50% due 11/21/20	23,600,000	23,646,994
4.35% due 08/15/20	7,900,000	8,069,850
Zimmer Biomet Holdings, Inc. 2.70% due 04/01/20	30,310,000	30,347,756
Allergan Funding SCS 3.00% due 03/12/20	29,600,000	29,686,784
Bayer US Finance LLC 2.38% due 10/08/19 ⁶	29,076,000	29,037,858
Molson Coors Brewing Co. 2.25% due 03/15/20	28,977,000	28,905,409

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
CORPORATE BONDS^{††} - 8.1% (continued)		
Consumer, Non-cyclical - 2.3% (continued)		
BAT International Finance plc		
2.75% due 06/15/20 ⁶	23,060,000	\$ 23,114,067
Cigna Corp.		
3.20% due 09/17/20 ⁶	13,230,000	13,352,175
2.76% (3 Month USD LIBOR + 0.35%) due 03/17/20 ^{4,6}	9,175,000	9,182,382
Quest Diagnostics, Inc.		
2.50% due 03/30/20	20,950,000	20,923,619
Constellation Brands, Inc.		
2.25% due 11/06/20	7,530,000	7,513,857
2.00% due 11/07/19	2,550,000	2,544,351
AstraZeneca plc		
2.38% due 11/16/20	9,443,000	9,444,433
S&P Global, Inc.		
3.30% due 08/14/20	5,142,000	5,195,770
Reynolds American, Inc.		
6.88% due 05/01/20	2,890,000	2,990,921
5.70% due 08/15/35	1,360,000	1,492,235
ERAC USA Finance LLC		
5.25% due 10/01/20 ⁶	4,260,000	4,404,821
BAT Capital Corp.		
2.30% due 08/14/20	3,250,000	3,243,240
Philip Morris International, Inc.		
6.38% due 05/16/38	1,430,000	1,892,681
AmerisourceBergen Corp.		
4.25% due 03/01/45	1,950,000	1,882,866
Humana, Inc.		
2.50% due 12/15/20	1,785,000	1,785,946
Bayer US Finance II LLC		
2.13% due 07/15/19 ⁶	1,150,000	1,149,733
Thermo Fisher Scientific, Inc.		
4.70% due 05/01/20	968,000	985,825
Coca-Cola Femsa SAB de CV		
4.63% due 02/15/20	459,000	464,621
Total Consumer, Non-cyclical		293,688,919
Industrial - 0.8%		
Harris Corp.		
2.70% due 04/27/20	30,367,000	30,398,156
Rolls-Royce plc		
2.38% due 10/14/20 ⁶	20,350,000	20,318,397
United Technologies Corp.		
1.90% due 05/04/20	10,373,000	10,339,512
Ryder System, Inc.		
2.50% due 05/11/20	8,627,000	8,624,067
Aviation Capital Group LLC		
7.13% due 10/15/20 ⁶	7,940,000	8,398,716
Agnico-Eagle Mines Ltd.		
4.84% due 06/30/26 ^{†††}	6,000,000	6,374,326
Ingersoll-Rand Luxembourg Finance S.A.		
2.63% due 05/01/20	4,247,000	4,249,278
Republic Services, Inc.		
5.50% due 09/15/19	2,800,000	2,815,615
Princess Juliana International Airport Operating Company N.V.		
5.50% due 12/20/27 ¹⁰	2,158,364	2,023,229
CRH America, Inc.		
3.88% due 05/18/25 ⁶	1,410,000	1,474,818
Oshkosh Corp.		
4.60% due 05/15/28	1,380,000	1,455,417
Trimble, Inc.		
4.75% due 12/01/24	1,380,000	1,450,931
Vulcan Materials Co.		
3.01% (3 Month USD LIBOR + 0.60%) due 06/15/20 ⁴	895,000	895,081
Total Industrial		98,817,543
Utilities - 0.5%		
NextEra Energy Capital Holdings, Inc.		
2.78% (3 Month USD LIBOR + 0.45%) due 09/28/20 ⁴	30,310,000	30,280,261
Ameren Corp.		
2.70% due 11/15/20	17,540,000	17,597,107
DTE Energy Co.		
2.40% due 12/01/19	7,000,000	6,999,249
PSEG Power LLC		
5.13% due 04/15/20 ⁶	3,311,000	3,378,961
American Electric Power Company, Inc.		
2.15% due 11/13/20	2,000,000	1,995,556
Virginia Electric & Power Co.		
8.88% due 11/15/38	1,100,000	1,805,432
Pennsylvania Electric Co.		
5.20% due 04/01/20	1,000,000	1,017,513
Exelon Generation Company LLC		
6.25% due 10/01/39	670,000	792,292
Total Utilities		63,866,371
Technology - 0.4%		
Analog Devices, Inc.		
2.95% due 01/12/21	26,950,000	27,195,076
Broadcom Corporation / Broadcom Cayman Finance Ltd.		
2.38% due 01/15/20	26,890,000	26,843,256
QUALCOMM, Inc.		
2.25% due 05/20/20	2,600,000	2,599,152
Fiserv, Inc.		
2.70% due 06/01/20	2,230,000	2,234,491
Total Technology		58,871,975
Basic Materials - 0.2%		
Yamana Gold, Inc.		
4.95% due 07/15/24	18,972,000	19,994,461
Georgia-Pacific LLC		
5.40% due 11/01/20 ⁶	3,885,000	4,037,883

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
CORPORATE BONDS^{††} - 8.1% (continued)		
Basic Materials - 0.2% (continued)		
Southern Copper Corp. 7.50% due 07/27/35	1,140,000	\$ 1,493,400
Total Basic Materials		<u>25,525,744</u>
Energy - 0.2%		
Florida Gas Transmission Company LLC 5.45% due 07/15/20 ⁶	8,800,000	9,028,789
Enterprise Products Operating LLC 2.55% due 10/15/19	6,240,000	6,238,058
Marathon Petroleum Corp. 3.40% due 12/15/20	4,800,000	4,849,801
TransCanada PipeLines Ltd. 6.10% due 06/01/40	1,200,000	1,484,389
Total Energy		<u>21,601,037</u>
Communications - 0.1%		
Juniper Networks, Inc. 3.30% due 06/15/20	9,470,000	9,525,697
5.95% due 03/15/41	1,690,000	1,842,115
Telefonica Emisiones S.A. 5.13% due 04/27/20	2,710,000	2,765,385
Alibaba Group Holding Ltd. 3.40% due 12/06/27	1,490,000	1,513,754
Motorola Solutions, Inc. 5.50% due 09/01/44	360,000	364,601
Total Communications		<u>16,011,552</u>
Consumer, Cyclical - 0.1%		
Marriott International, Inc. 3.12% (3 Month USD LIBOR + 0.60%) due 12/01/20 ⁴	7,000,000	7,026,748
Hasbro, Inc. 6.35% due 03/15/40	1,500,000	1,775,003
HP Communities LLC 5.86% due 09/15/53 ⁶	1,420,000	1,709,097
Total Consumer, Cyclical		<u>10,510,848</u>
Total Corporate Bonds (Cost \$1,039,394,745)		<u>1,046,741,825</u>
FEDERAL AGENCY BONDS^{††} - 4.4%		
Fannie Mae Principal Strips		
due 05/15/30 ^{11,16}	86,472,000	65,629,108
due 01/15/30 ^{11,16}	75,565,000	58,163,976
due 07/15/37 ^{11,16}	86,350,000	50,690,755
due 11/15/30 ^{11,16}	37,570,000	28,417,073
due 08/06/38 ^{11,16}	2,250,000	1,285,131
Freddie Mac Strips		
due 07/15/32 ^{11,16}	123,250,000	88,678,235
due 03/15/31 ^{11,16}	81,957,000	61,248,908
due 03/15/30 ^{7,11}	12,050,000	9,253,302
due 07/15/30 ^{7,11}	8,600,000	6,546,828
due 01/15/31 ^{7,11}	7,750,000	5,798,745
due 09/15/30 ^{7,11}	2,906,000	2,204,079
due 03/15/31 ^{7,11}	2,500,000	1,868,325
due 07/15/31 ^{7,11}	1,800,000	1,332,916
due 01/15/30 ^{7,11}	1,050,000	809,588
Residual Funding Corporation Principal		
due 04/15/30 ^{11,16}	98,239,000	75,292,469
due 01/15/30 ^{11,16}	22,264,000	17,300,926
Tennessee Valley Authority		
4.25% due 09/15/65	32,550,000	40,986,651
5.38% due 04/01/56	8,360,000	12,293,142
due 01/15/38 ^{7,11}	15,800,000	8,745,010
due 09/15/53 ^{7,11}	1,612,000	537,031
due 09/15/55 ^{7,11}	1,612,000	502,868
due 09/15/56 ^{7,11}	1,612,000	486,950
due 03/15/57 ^{7,11}	1,612,000	479,077
due 09/15/57 ^{7,11}	1,612,000	471,536
due 09/15/58 ^{7,11}	1,612,000	456,608
due 03/15/59 ^{7,11}	1,612,000	449,187
due 09/15/59 ^{7,11}	1,612,000	442,327
due 09/15/60 ^{7,11}	1,612,000	425,415
due 09/15/54 ^{7,11}	1,020,000	329,734
due 03/15/61 ^{7,11}	1,020,000	264,868
due 09/15/61 ^{7,11}	1,020,000	261,256
due 09/15/62 ^{7,11}	1,020,000	253,045
due 03/15/63 ^{7,11}	1,020,000	248,913
due 09/15/63 ^{7,11}	1,020,000	245,034
due 09/15/64 ^{7,11}	1,020,000	237,092
due 03/15/65 ^{7,11}	1,020,000	233,358
due 09/15/65 ^{7,11}	1,020,000	229,665
Fannie Mae Interest Strips		
due 01/15/32 ^{7,11}	9,413,000	6,789,992
due 01/15/30 ^{7,11}	5,900,000	4,536,547
due 07/15/32 ^{7,11}	3,963,000	2,818,818
due 01/15/35 ^{7,11}	2,250,000	1,443,614
due 02/06/33 ^{7,11}	1,456,000	1,013,924
due 01/15/33 ^{7,11}	1,450,000	1,011,315
Freddie Mac		
due 01/02/34 ¹¹	18,000,000	12,179,874
1.25% due 10/02/19	2,500,000	2,493,937
Total Federal Agency Bonds (Cost \$525,774,070)		<u>575,387,152</u>
MUNICIPAL BONDS^{††} - 0.7%		
California - 0.3%		
Poway Unified School District General Obligation Unlimited		
due 08/01/40 ¹¹	10,000,000	5,393,300
due 08/01/38 ¹¹	8,460,000	4,925,243
Newport Mesa Unified School District General Obligation Unlimited		
due 08/01/45 ¹¹	8,565,000	3,250,161
due 08/01/39 ¹¹	4,000,000	1,971,200
due 08/01/38 ¹¹	2,000,000	1,184,260
due 08/01/40 ¹¹	2,500,000	1,177,975
due 08/01/41 ¹¹	2,000,000	900,020
due 08/01/43 ¹¹	1,900,000	784,947
San Diego Unified School District General Obligation Unlimited		
due 07/01/39 ¹¹	7,150,000	4,023,090
due 07/01/46 ¹¹	2,200,000	964,920
due 07/01/43 ¹¹	1,350,000	659,043

Total Return Bond Fund
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June 30, 2019

	Face Amount	Value
MUNICIPAL BONDS^{††} - 0.7% (continued)		
California - 0.3% (continued)		
Cypress School District General Obligation Unlimited due 08/01/48 ¹¹	14,450,000	\$ 4,612,006
Beverly Hills Unified School District California General Obligation Unlimited due 08/01/34 ¹¹	5,295,000	3,381,175
Placentia-Yorba Linda Unified School District General Obligation Unlimited due 08/01/41 ¹¹	5,325,000	2,612,232
San Bernardino Community College District General Obligation Unlimited due 08/01/44 ¹¹	4,750,000	2,027,870
Upland Unified School District General Obligation Unlimited due 08/01/50 ¹¹	5,040,000	1,848,622
Hanford Joint Union High School District General Obligation Unlimited due 08/01/41 ¹¹	4,125,000	1,663,406
San Marcos Unified School District General Obligation Unlimited due 08/01/47 ¹¹	3,600,000	1,490,760
Antelope Valley Community College District General Obligation Unlimited due 08/01/36 ¹¹	2,800,000	1,460,676
Wiseburn School District General Obligation Unlimited due 08/01/34 ¹¹	900,000	607,014
Santa Ana Unified School District General Obligation Unlimited due 08/01/35 ¹¹	700,000	442,764
Total California		45,380,684
Georgia - 0.2%		
Central Storage Safety Project Trust 4.82% due 02/01/38 ¹⁰	20,500,000	21,663,094
Illinois - 0.1%		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,350,000	6,112,268
6.63% due 02/01/35	1,820,000	2,235,488
City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	5,799,105
Total Illinois		14,146,861
Texas - 0.1%		
Wylie Independent School District General Obligation Unlimited due 08/15/46 ¹¹	10,000,000	3,527,100
due 08/15/43 ¹¹	4,000,000	1,612,560
Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 ¹¹	2,850,000	1,013,004
due 11/15/41 ¹¹	1,500,000	656,040
Total Texas		6,808,704
Oregon - 0.0%		
Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited due 06/15/33 ¹¹	3,850,000	2,415,182
Florida - 0.0%		
County of Miami-Dade Florida Revenue Bonds due 10/01/41 ¹¹	4,100,000	1,900,883
Pennsylvania - 0.0%		
Pennsylvania Economic Development Financing Authority Revenue Bonds due 01/01/41 ¹¹	995,000	476,008
due 01/01/37 ¹¹	570,000	319,154
Total Pennsylvania		795,162
Total Municipal Bonds (Cost \$83,445,687)		93,110,570
SENIOR FLOATING RATE INTERESTS^{††,††} - 0.5%		
Technology - 0.2%		
Misys Ltd. 5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	24,829,889	24,160,972
Epicor Software 5.66% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/01/22	2,262,708	2,246,146

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††4} - 0.5% (continued)		
Technology - 0.2% (continued)		
Aspect Software, Inc.		
7.42% (1 Week USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	9,856	\$ 8,772
Total Technology		26,415,890
Consumer, Non-cyclical - 0.1%		
Diamond (BC) B.V.		
5.58% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	7,190,500	6,309,664
Albertson's LLC		
5.31% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 12/21/22	2,707,814	2,707,137
Packaging Coordinators Midco, Inc.		
6.33% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 06/30/23	2,300,215	2,303,090
Acosta, Inc.		
6.20% (1 Month USD LIBOR + 3.25% and Commercial Prime Lending Rate + 2.25%, Rate Floor: 3.25%) due 09/26/19	839,949	302,121
Total Consumer, Non-cyclical		11,622,012
Industrial - 0.1%		
Hayward Industries, Inc.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	3,831,501	3,746,480
VC GB Holdings, Inc.		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24	2,275,240	2,224,047
Hillman Group, Inc.		
6.40% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	990,000	951,638
Engineered Machinery Holdings, Inc.		
5.58% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/19/24	583,310	567,269
CHI Overhead Doors, Inc.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/29/22	487,138	483,791
API Heat Transfer		
8.33% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 01/01/24	39,663	35,168
8.33% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 10/02/23	7,076	6,369
Total Industrial		8,014,762
Consumer, Cyclical - 0.1%		
Leslie's Poolmart, Inc.		
5.98% (2 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/16/23	4,104,898	3,871,453
Basic Materials - 0.0%		
Road Infrastructure Investment		
5.90% (1 Month USD LIBOR + 3.50% and Commercial Prime Lending Rate + 2.50%, Rate Floor: 4.50%) due 06/13/23	4,339,117	3,850,966
Communications - 0.0%		
Internet Brands, Inc.		
6.15% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	3,419,844	3,355,722
Financial - 0.0%		
USI, Inc.		
5.33% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	2,013,054	1,960,211
Total Senior Floating Rate Interests		59,091,016
(Cost \$62,071,760)		
COMMERCIAL PAPER^{††} - 1.8%		
DowDuPont, Inc.		
2.74% due 08/06/19 ^{6,13}	30,000,000	29,918,132
2.68% due 07/15/19 ^{6,13}	19,500,000	19,479,677
2.71% due 07/15/19 ^{6,13}	15,850,000	15,833,296
Walgreens Boots Alliance, Inc.		
3.28% due 07/15/19 ¹³	50,000,000	49,940,429
3.28% due 07/22/19 ¹³	10,000,000	9,983,120

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
COMMERCIAL PAPER^{††} - 1.8% (continued)		
Anheuser-Busch InBev Worldwide, Inc. 2.60% due 07/16/19 ^{6,13}	20,900,000	\$ 20,873,562
2.71% due 08/20/19 ^{6,13}	19,878,000	19,803,433
Rogers Communications, Inc. 2.65% due 07/11/19 ^{6,13}	20,000,000	19,985,000
2.71% due 08/06/19 ^{6,13}	12,750,000	12,714,709
AT&T, Inc. 2.71% due 09/27/19 ^{6,13}	20,000,000	19,867,089
Mondelez International, Inc. 2.63% due 07/08/19 ^{6,13}	18,500,000	18,490,539
Total Commercial Paper (Cost \$236,885,033)		<u>236,888,986</u>
REPURCHASE AGREEMENTS^{††,14} - 0.8%		
BNP Paribas issued 06/19/19 at 2.76% due 08/01/19	46,423,292	46,423,292
issued 06/13/19 at 2.59% due 09/16/19	45,395,873	45,395,873
issued 06/14/19 at 2.59% due 09/16/19	10,203,113	10,203,112
Total Repurchase Agreements (Cost \$102,022,277)		<u>102,022,277</u>
	Contracts	
OTC OPTIONS PURCHASED^{††} - 0.2%		
Put options on:		
BofA Merrill Lynch 2Y-10 CMS CAP Expiring May 2021 with strike price of \$0.36 (Notional Value \$2,770,700,000)	2,770,700,000	6,410,569
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring May 2021 with strike price of \$0.36 (Notional Value \$2,216,600,000)	2,216,600,000	5,128,547
Goldman Sachs International 2Y-10 CMS CAP Expiring May 2021 with strike price of \$0.46 (Notional Value \$2,760,100,000)	2,760,100,000	5,015,019
BofA Merrill Lynch 2Y-10 CMS CAP Expiring May 2021 with strike price of \$0.37 (Notional Value \$2,178,100,000)	2,178,100,000	4,922,985
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring May 2021 with strike price of \$0.61 (Notional Value \$1,704,700,000)	1,704,700,000	2,088,172
Goldman Sachs International 2Y-10 CMS CAP Expiring May 2021 with strike price of \$0.37 (Notional Value \$816,100,000)	816,100,000	1,844,566
BofA Merrill Lynch S&P 500 Index Expiring July 2019 with strike price of \$2,755.00 (Notional Value \$661,896,000)	2,250	1,012,500
Total OTC Options Purchased (Cost \$31,076,274)		<u>26,422,358</u>
Total Investments - 100.5% (Cost \$12,819,511,287)		<u>\$ 13,074,515,803</u>

Total Return Bond Fund
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June 30, 2019

	Contracts	Value
OTC OPTIONS WRITTEN^{††} - 0.0%		
Put options on:		
BofA Merrill Lynch S&P 500 Index Expiring July 2019 with strike price of \$2,530.00 (Notional Value \$661,896,000)	2,250	\$ (191,250)
Total OTC Options Written		(191,250)
(Premiums received \$2,160,000)		(61,817,841)
Other Assets & Liabilities, net - (0.5)%		(61,817,841)
Total Net Assets - 100.0%		\$ 13,012,506,712

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation ^{**}
Interest Rate Futures Contracts Sold Short[†]				
U.S. Treasury 5 Year Note Futures Contracts	2,063	Sep 2019	\$ 243,691,875	\$ (3,034,487)

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation ^{**}
BofA Securities, Inc.	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$ 1,801,020,000	\$(40,350,917)	\$(19,019,536)	\$(21,331,381)

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

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation ^{**}
Morgan Stanley Capital Services LLC	CDX.NA.IG.31 7-15%	1.00%	Quarterly	12/20/23	\$ 106,080,000	\$(2,168,956)	\$(21,095)	\$(2,147,861)
Goldman Sachs International	CDX.NA.IG.31 7-15%	1.00%	Quarterly	12/20/23	241,590,000	(4,939,650)	(364,401)	(4,575,249)
						\$(7,108,606)	\$(385,496)	\$(6,723,110)

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2019	Unrealized Appreciation (Depreciation)
Goldman Sachs International	239,000,000	BRL	07/01/19	\$ 63,427,191	\$ 62,310,981	\$ 1,116,210
Citibank N.A., New York	242,700,000	BRL	07/01/19	64,181,729	63,275,628	906,101
JPMorgan Chase Bank, N.A.	1,315,000	CAD	07/31/19	1,004,625	1,005,096	(471)
Morgan Stanley Capital Services LLC	1,400,000	CAD	07/11/19	1,068,960	1,069,536	(576)
JPMorgan Chase Bank, N.A.	8,960,000	CAD	07/26/19	6,845,908	6,847,567	(1,659)
Morgan Stanley Capital Services LLC	9,650,000	CAD	07/03/19	7,365,843	7,370,702	(4,859)
JPMorgan Chase Bank, N.A.	9,520,614	CZK	07/26/19	419,836	426,454	(6,618)
Goldman Sachs International	600,000	CAD	07/09/19	450,734	458,350	(7,616)
Barclays Bank plc	46,450,000	EUR	01/17/20	53,645,105	53,654,090	(8,985)
Citibank N.A., New York	70,000,000	JPY	07/16/19	640,051	650,022	(9,971)
JPMorgan Chase Bank, N.A.	775,000	CAD	07/03/19	578,594	591,948	(13,354)
Citibank N.A., New York	110,000,000	JPY	07/08/19	1,006,111	1,020,806	(14,695)
Goldman Sachs International	42,650,000	EUR	01/17/20	49,248,753	49,264,735	(15,982)
Morgan Stanley Capital Services LLC	1,400,000	CAD	07/18/19	1,051,824	1,069,721	(17,897)
BNP Paribas S.A.	1,815,000	CAD	07/24/19	1,363,659	1,387,023	(23,364)
Morgan Stanley Capital Services LLC	1,800,000	CAD	07/25/19	1,352,060	1,375,593	(23,533)
BNP Paribas S.A.	1,450,000	CAD	07/11/19	1,083,643	1,107,734	(24,091)
BNP Paribas S.A.	2,000,000	CAD	07/25/19	1,502,042	1,528,437	(26,395)
Morgan Stanley Capital Services LLC	174,500,000	JPY	07/01/19	1,591,777	1,618,588	(26,811)
Citibank N.A., New York	253,000,000	JPY	07/22/19	2,322,955	2,350,497	(27,542)
Citibank N.A., New York	1,610,000	CAD	07/03/19	1,201,519	1,229,723	(28,204)
Goldman Sachs International	1,516,000,000	JPY	08/19/19	14,067,229	14,114,119	(46,890)
Morgan Stanley Capital Services LLC	4,300,000	CAD	07/17/19	3,201,168	3,285,490	(84,322)
Morgan Stanley Capital Services LLC	10,000,000	CAD	07/09/19	7,521,480	7,639,165	(117,685)
Barclays Bank plc	97,125,000	ILS	01/31/20	27,479,134	27,649,245	(170,111)
Goldman Sachs International	10,860,000	CAD	07/11/19	8,090,464	8,296,543	(206,079)
Citibank N.A., New York	1,517,000,000	JPY	07/01/19	13,864,214	14,071,051	(206,837)
JPMorgan Chase Bank, N.A.	2,406,450,000	JPY	07/08/19	22,049,405	22,331,988	(282,583)
Barclays Bank plc	5,748,000,000	JPY	07/29/19	53,132,684	53,431,839	(299,155)
Bank of America, N.A.	16,380,000,000	JPY	01/21/20	153,969,075	154,269,854	(300,779)
Bank of America, N.A.	2,314,000,000	JPY	07/22/19	21,188,963	21,498,224	(309,261)
Goldman Sachs International	4,245,000,000	JPY	07/08/19	38,896,613	39,393,833	(497,220)
Goldman Sachs International	4,991,000,000	JPY	08/13/19	45,818,415	46,446,535	(628,120)
JPMorgan Chase Bank, N.A.	5,371,500,000	JPY	07/01/19	49,171,572	49,823,764	(652,192)
Goldman Sachs International	74,900,000	EUR	07/19/19	83,981,850	85,315,660	(1,333,810)
Goldman Sachs International	195,090,000	ILS	01/31/20	53,865,793	55,537,620	(1,671,827)
JPMorgan Chase Bank, N.A.	481,400,000	BRL	10/01/19	122,763,382	124,475,173	(1,711,791)
Citibank N.A., New York	416,000,000	BRL	10/01/19	105,634,697	107,564,752	(1,930,055)
Goldman Sachs International	343,000,000	BRL	10/01/19	85,510,832	88,689,207	(3,178,375)
Citibank N.A., New York	291,100,000	BRL	01/02/20	70,969,753	74,658,250	(3,688,497)
Goldman Sachs International	24,922,300,000	JPY	07/01/19	225,493,668	231,168,723	(5,675,055)
					\$ (21,250,956)	

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2019	Unrealized Appreciation
Goldman Sachs International	240,850,000	BRL	07/01/19	\$ 58,600,973	\$ 62,793,305	\$ 4,192,332
Citibank N.A., New York	240,850,000	BRL	07/01/19	59,437,321	62,793,305	3,355,984
Citibank N.A., New York	8,750,000	CZK	07/26/19	390,920	391,936	1,016
					\$	\$ 7,549,332

~ 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 June 30, 2019. The total market value of fair valued securities amounts to \$22,226,931, (cost \$21,400,232) or 0.2% of total net assets.

² Affiliated issuer.

³ Rate indicated is the 7-day yield as of June 30, 2019.

⁴ Variable rate security. Rate indicated is the rate effective at June 30, 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.

⁵ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2019.

⁶ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$2,926,863,936 (cost \$2,910,724,026), or 22.5% of total net assets.

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

- 7 Security is an interest-only strip.
- 8 Face amount of security is adjusted for inflation.
- 9 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- 10 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 \$49,196,283 (cost \$48,880,091), or 0.4% of total net assets.
- 11 Zero coupon rate security.
- 12 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
- 13 Rate indicated is the effective yield at the time of purchase.
- 14 Repurchase Agreements.
- 15 Effective November 30, 2018, Guggenheim Strategy Fund I was reorganized with and into the Guggenheim Ultra Short Duration Fund.
- 16 Security is a principal-only strip.
- 17 Security is in default of interest and/or principal obligations.

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

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

CZK — Czech Koruna

EUR — Euro

ICE — Intercontinental Exchange

ILS — Israeli Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REIT — Real Estate Investment Trust

REMIC — Real Estate Mortgage Investment Conduit

WAC — Weighted Average Coupon