

# SCHEDULE OF INVESTMENTS

September 30, 2019

## TOTAL RETURN BOND FUND

		SHARES	VALUE			FACE AMOUNT <sup>†</sup>	VALUE
<b>COMMON STOCKS<sup>†</sup> - 0.0%</b>				<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 30.1%</b>			
<b>INDUSTRIAL - 0.0%</b>				<b>GOVERNMENT AGENCY - 16.2%</b>			
				Fannie Mae			
API Heat Transfer Parent LLC* <sup>†††</sup>	42,528	\$	12,652	3.59% due 02/01/29	110,497,332	\$ 122,873,717	
BP Holdco LLC* <sup>†††1,2</sup>	532		188	3.37% due 06/01/39	50,450,000	55,582,693	
Vector Phoenix Holdings, LP* <sup>†††1</sup>	532		45	2.89% due 10/01/29	38,458,000	40,738,068	
<b>Total Industrial</b>			<u>12,885</u>	3.26% due 05/01/34	37,000,000	40,163,987	
<b>Total Common Stocks</b> (Cost \$21,071)			<u>12,885</u>	3.01% due 09/01/29	36,899,000	39,215,275	
				3.61% due 04/01/34	31,110,000	34,822,101	
				3.19% due 02/01/29	29,250,000	31,640,291	
				3.71% due 04/01/34	26,913,000	30,319,908	
				3.56% due 04/01/30	26,256,938	29,127,835	
				3.33% due 05/01/34	25,400,000	28,109,415	
				3.40% due 02/01/33	25,000,000	27,434,010	
<b>PREFERRED STOCKS<sup>††</sup> - 0.0%</b>				3.60% due 03/01/31	24,586,000	27,333,083	
<b>INDUSTRIAL - 0.0%</b>				3.12% due 10/01/32	24,800,000	25,940,333	
API Heat Transfer Intermediate*	9		6,614	3.23% due 01/01/33	23,568,326	25,593,063	
<b>Total Preferred Stocks</b> (Cost \$7,237)			<u>6,614</u>	3.43% due 09/01/34	22,550,000	25,010,786	
				3.48% due 04/01/29	21,529,000	23,818,752	
<b>MUTUAL FUNDS<sup>†</sup> - 0.9%</b>				3.68% due 04/01/34	20,000,000	22,502,438	
Guggenheim Floating Rate Strategies Fund — R6-Class <sup>2</sup>	1,879,263		47,451,399	2.90% due 11/01/29	21,378,000	22,477,384	
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>2,14</sup>	2,616,539		26,060,726	3.37% due 05/01/31	19,375,000	21,334,284	
Guggenheim Strategy Fund II <sup>2</sup>	1,048,701		26,039,254	3.83% due 05/01/49	19,000,000	21,283,588	
Guggenheim Strategy Fund III <sup>2</sup>	1,048,126		26,014,479	2.87% due 09/01/29	20,000,000	21,161,978	
<b>Total Mutual Funds</b> (Cost \$127,283,933)			<u>125,565,858</u>	2.81% due 09/01/39	20,780,000	20,826,958	
				3.56% due 03/01/31	18,550,000	20,747,930	
				3.49% due 04/01/30	18,530,222	20,479,100	
				2.96% due 11/01/29	18,620,000	19,670,246	
				3.17% due 02/01/28	18,350,000	19,573,247	
				3.66% due 03/01/31	16,821,000	18,850,529	
				2.70% due 10/01/39 <sup>†††</sup>	18,700,000	18,466,455	
				4.17% due 02/01/49	15,500,000	17,851,215	
				3.62% due 04/01/34	14,435,000	16,218,316	
				2.24% due 11/01/22	16,010,047	16,154,623	
				1.95% due 11/01/20	15,550,000	15,507,290	
				3.75% due 03/01/34	13,500,000	15,342,078	
				3.19% due 02/01/30	13,694,445	14,742,717	
				4.08% due 04/01/49	12,879,000	14,490,093	
				3.42% due 09/01/47	13,076,995	14,021,638	
				3.07% due 01/01/28	13,100,000	13,689,507	
				3.66% due 03/01/34	12,041,241	13,409,478	
				2.82% due 10/01/29	12,100,000	12,737,660	
				3.59% due 04/01/33	11,280,000	12,219,157	
<b>MONEY MARKET FUND<sup>†</sup> - 0.5%</b>							
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 1.86% <sup>3</sup>				63,759,824		<u>63,759,824</u>	
<b>Total Money Market Fund</b> (Cost \$63,759,824)						<u>63,759,824</u>	

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2.55% due 12/01/29††	11,868,000	\$ 11,922,091	4.27% due 12/01/33	3,709,501	\$ 4,219,914
3.03% due 12/01/27	10,900,000	11,362,617	3.65% due 03/01/33	3,600,000	3,965,241
3.41% due 02/01/33	10,250,000	11,286,781	3.50% due 12/01/47	3,791,316	3,949,820
4.21% due 10/01/48	9,750,000	11,260,529	4.24% due 08/01/48	3,400,000	3,902,541
3.08% due 10/01/32	10,250,000	10,976,751	3.69% due 03/01/29	3,500,000	3,885,541
3.51% due 04/01/34	9,820,000	10,913,889	3.11% due 11/01/27	3,500,000	3,685,972
3.42% due 04/01/30	9,800,000	10,784,081	3.77% due 03/01/31	3,200,000	3,628,999
3.31% due 01/01/33	9,700,000	10,608,888	3.92% due 04/01/39	3,198,000	3,531,726
3.05% due 10/01/29	9,100,000	9,722,765	3.18% due 01/01/30	3,000,000	3,234,629
3.06% due 12/01/27	9,000,000	9,391,562	2.60% due 10/01/34†††	3,200,000	3,225,055
3.60% due 03/01/30	8,341,000	9,309,575	3.50% due 12/01/46	2,998,864	3,115,665
3.04% due 01/01/28	8,900,000	9,287,195	3.36% due 05/01/34	2,736,553	3,007,825
3.08% due 01/01/30	8,500,000	9,152,952	2.84% due 01/01/35	2,915,000	3,006,535
2.94% due 10/01/32	8,453,677	8,977,426	3.94% due 06/01/35	2,600,000	2,952,162
3.43% due 03/01/33	8,100,000	8,651,211	2.96% due 10/01/49†††	2,962,500	2,943,182
3.57% due 06/01/34	7,510,000	8,442,848	3.12% due 02/01/28	2,600,000	2,789,631
3.48% due 04/01/30	7,000,000	7,687,487	3.53% due 04/01/33	2,500,000	2,788,928
3.29% due 03/01/33	6,700,000	7,258,315	2.66% due 01/01/35†††	2,750,000	2,775,159
3.14% due 01/01/28	6,900,000	7,236,156	4.00% due 01/01/46	2,581,465	2,722,854
2.99% due 09/01/29	6,800,000	7,202,473	2.33% due 10/01/31†††	2,684,000	2,659,761
3.34% due 05/01/34	6,500,000	7,178,415	2.62% due 10/01/29	2,635,000	2,651,903
3.63% due 04/01/34	6,338,000	7,128,061	3.26% due 11/01/46	2,519,637	2,624,770
2.52% due 11/01/34†††	7,118,000	7,082,794	2.86% due 01/01/33	2,524,000	2,603,478
4.04% due 08/01/48	6,100,000	6,839,733	3.58% due 12/01/27	2,269,700	2,483,438
2.51% due 11/01/34†††	6,559,000	6,542,402	3.55% due 04/01/33	2,150,000	2,401,236
3.44% due 05/01/34	5,850,000	6,469,365	2.69% due 11/01/34	2,350,000	2,364,504
3.60% due 04/01/33	5,600,000	6,273,104	3.51% due 11/01/37	2,150,000	2,348,015
2.47% due 10/01/34	6,184,850	6,127,302	4.00% due 08/01/47	2,058,016	2,178,199
3.13% due 02/01/28	5,900,000	6,048,593	3.50% due 12/01/45	2,075,686	2,168,287
3.21% due 01/01/33	5,500,000	5,977,239	3.16% due 11/01/30	1,997,870	2,087,733
4.07% due 05/01/49	4,879,706	5,548,902	3.46% due 08/01/49	1,747,914	1,899,763
3.39% due 02/01/30	4,800,000	5,271,471	3.00% due 07/01/46	1,771,604	1,814,568
3.10% due 01/01/33	4,800,000	5,138,585	3.14% due 12/01/32	1,600,000	1,726,608
3.22% due 01/01/30	4,650,000	5,035,818	2.57% due 10/01/29	1,700,000	1,703,989
3.50% due 02/01/48	4,505,503	4,838,667	3.27% due 01/01/30	1,350,000	1,467,167
3.16% due 01/01/30	4,500,000	4,835,375	3.27% due 08/01/34	1,325,573	1,441,614
3.11% due 01/01/28	4,600,000	4,742,117	2.97% due 11/01/25	1,369,225	1,434,443
3.39% due 02/01/33	4,300,000	4,713,241	3.74% due 02/01/48	1,296,497	1,409,363
3.33% due 04/01/30	4,230,561	4,579,870	3.02% due 11/01/27	1,300,000	1,352,951
3.76% due 03/01/37	4,000,000	4,535,153	4.05% due 09/01/48	1,194,446	1,339,489
4.00% due 12/01/38	4,315,066	4,520,197	3.96% due 06/01/49	996,525	1,111,901
4.50% due 04/01/48	4,120,873	4,368,626			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.50% due 02/01/45	993,356	\$ 1,072,746	2016-K057, 2.62%		
3.13% due 01/01/30	1,000,000	1,070,554	due 08/25/26	10,000,000	\$ 10,297,538
3.60% due 10/01/47	970,108	1,053,189	2018-K154, 3.46%		
3.63% due 01/01/37	730,193	803,426	due 11/25/32	8,500,000	9,410,697
5.00% due 05/01/44	717,022	781,006	2016-K152, 3.08%		
3.91% due 07/01/49	698,499	777,722	due 01/25/31	7,090,000	7,474,263
2.75% due 11/01/31	649,787	678,013	2017-K070, 3.36%		
4.50% due 05/01/47	622,611	667,592	due 12/25/27	6,000,000	6,505,601
5.00% due 12/01/44	569,021	622,826	2015-K151, 3.51%		
3.50% due 08/01/43	568,704	596,763	due 04/25/30	2,105,000	2,296,175
4.87% due			2015-K043, 0.67%		
04/01/49 <sup>†††</sup>	546,968	574,631	(WAC) due		
4.33% due 09/01/48	345,199	391,758	12/25/24 <sup>4,5</sup>	43,985,362	1,094,971
4.22% due 04/01/49	315,000	356,599	2014-K715, 2.86%		
Freddie Mac			due 01/25/21	441,646	444,213
Multifamily			Freddie Mac Seasoned		
Structured Pass			Credit Risk		
Through Certificates			Transfer Trust		
2017-KIR3, 3.28%			2017-3, 3.00%		
due 08/25/27	91,932,800	99,424,606	due 07/25/56	65,758,033	67,182,477
2019-K087, 3.77%			2017-4, 3.00% due		
due 12/25/28	80,750,000	90,815,011	06/25/57 <sup>6</sup>	57,381,429	58,542,485
2017-KGX1, 3.00%			2018-1, 2.75% due		
due 10/25/27	81,400,000	86,467,826	05/25/57 <sup>6</sup>	39,642,209	40,424,508
2017-KW03, 3.02%			2017-4, 3.50%		
due 06/25/27	65,900,000	69,604,694	due 06/25/57	29,334,381	30,792,975
2018-K074, 3.60%			Fannie Mae-Aces		
due 02/25/28	34,823,000	38,322,273	2017-M11, 2.98%		
2017-K066, 3.20%			due 08/25/29	52,100,000	55,195,292
due 06/25/27	19,507,000	20,911,434	2018-M3, 3.19%		
2017-K061, 3.44%			(WAC) due		
(WAC) due			02/25/30 <sup>4</sup>	7,800,000	8,304,661
11/25/26 <sup>4</sup>	15,000,000	16,279,374	Freddie Mac		
2016-K060, 3.30%			3.55% due 10/01/33	4,645,449	5,112,198
(WAC) due			4.00% due 01/15/46	4,673,889	4,902,535
10/25/26 <sup>4</sup>	13,000,000	13,972,469	3.50% due 01/01/44	2,393,391	2,508,840
2018-K073, 3.45%			4.00% due 02/01/46	2,367,407	2,497,492
(WAC) due			4.50% due 06/01/48	2,047,563	2,169,495
01/25/28 <sup>4</sup>	11,600,000	12,676,784	3.26% due 09/01/45	1,928,380	2,024,724
2018-K078, 3.92%			4.00% due 11/01/45	1,820,437	1,921,632
due 06/25/28	10,150,000	11,412,114	3.00% due 08/01/46	1,801,931	1,846,646
2017-K069, 3.25%			3.40% due 04/01/31	1,000,000	1,090,804
(WAC) due					
09/25/27 <sup>4</sup>	10,000,000	10,752,953			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>†</sup>	VALUE		FACE AMOUNT <sup>†</sup>	VALUE
FREMF Mortgage Trust			2006-BC4, 2.19%		
2013-K29, 0.13%			(1 Month USD		
due 05/25/46 <sup>5,7</sup>	772,380,678	\$ 2,707,503	LIBOR + 0.17%,		
<b>Total Government Agency</b>		<u>2,258,150,495</u>	Rate Floor: 0.17%)	6,197,288	\$ 6,011,016
			due 12/25/36 <sup>4</sup>		
<b>RESIDENTIAL MORTGAGE BACKED SECURITIES - 10.7%</b>			2006-BC3, 2.18%		
New Residential			(1 Month USD		
Advance Receivables			LIBOR + 0.16%,		
Trust Advance			Rate Floor: 0.16%)		
Receivables Backed			due 10/25/36 <sup>4</sup>	5,793,389	5,378,476
2019-T3, 2.51%			2006-BC6, 2.19%		
due 10/20/52 <sup>7</sup>	74,650,000	74,808,161	(1 Month USD		
2019-T2, 2.52%			LIBOR + 0.17%,		
due 08/15/53 <sup>7</sup>	30,500,000	30,424,357	Rate Floor: 0.17%)		
Soundview Home			due 01/25/37 <sup>4</sup>	699,627	689,654
Loan Trust			CIT Mortgage		
2006-OPT5, 2.16%			Loan Trust		
(1 Month USD			2007-1, 3.37% (1		
LIBOR + 0.14%,			Month USD		
Rate Floor: 0.14%)			LIBOR + 1.35%,		
due 07/25/36 <sup>4</sup>	74,618,374	72,752,369	Rate Floor: 1.35%)		
2005-OPT3, 2.49%			due 10/25/37 <sup>4,7</sup>	49,368,633	49,917,528
(1 Month USD			2007-1, 3.47% (1		
LIBOR + 0.47%,			Month USD		
Rate Floor: 0.47%)			LIBOR + 1.45%,		
due 11/25/35 <sup>4</sup>	19,495,000	19,275,623	Rate Floor: 1.45%)		
2007-1, 2.19% (1			due 10/25/37 <sup>4,7</sup>	3,434,762	3,450,144
Month USD			Alternative Loan Trust		
LIBOR + 0.17%,			2007-OA4, 2.19%		
Rate Floor: 0.17%)			(1 Month USD		
due 03/25/37 <sup>4</sup>	1,843,380	1,839,087	LIBOR + 0.17%,		
Home Equity Loan Trust			Rate Floor: 0.17%)		
2007-FRE1, 2.21%			due 05/25/47 <sup>4</sup>	27,789,939	26,713,518
(1 Month USD			2007-OH3, 2.31%		
LIBOR + 0.19%,			(1 Month USD		
Rate Floor: 0.19%)			LIBOR + 0.29%,		
due 04/25/37 <sup>4</sup>	96,480,432	91,178,234	Rate Cap/Floor:		
Structured Asset			10.00%/0.29%)		
Securities			due 09/25/47 <sup>4</sup>	10,284,869	10,291,043
Corporation			2005-38, 2.37%		
Mortgage Loan Trust			(1 Month USD		
2008-BC4, 2.65%			LIBOR + 0.35%,		
(1 Month USD			Rate Floor: 0.35%)		
LIBOR + 0.63%,			due 09/25/35 <sup>4</sup>	7,869,077	7,777,007
Rate Floor: 0.63%)					
due 11/25/37 <sup>4</sup>	43,858,906	43,750,513			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>†</sup>	VALUE		FACE AMOUNT <sup>†</sup>	VALUE
2007-OA7, 2.20% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 <sup>4</sup>	4,504,497	\$ 4,290,620			
NovaStar Mortgage Funding Trust Series 2007-2, 2.22% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 <sup>4</sup>	50,375,128	48,956,856			
CSMC Trust 2018-RPL9, 3.85% (WAC) due 09/25/57 <sup>4,7</sup>	45,609,525	47,336,452			
BRAVO Residential Funding Trust 2019-NQM1, 2.67% (WAC) due 07/25/59 <sup>4,7</sup>	43,127,660	43,185,020			
CIM Trust 2018-R4, 4.07% (WAC) due 12/26/57 <sup>4,7</sup>	29,258,492	29,607,355			
2018-R2, 3.69% (WAC) due 08/25/57 <sup>4,7</sup>	13,361,020	13,436,380			
New Residential Mortgage Loan Trust 2019-RPL1, 4.33% due 02/26/24 <sup>6,7</sup>	18,409,362	18,535,035			
2018-1A, 4.00% (WAC) due 12/25/57 <sup>4,7</sup>	14,676,741	15,222,666			
2018-2A, 3.50% (WAC) due 02/25/58 <sup>4,7</sup>	4,121,809	4,204,528			
2017-5A, 3.52% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 <sup>4,7</sup>	3,121,404	3,167,143			
			Morgan Stanley ABS Capital I Incorporated Trust 2007-HE6, 2.20% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/37 <sup>4</sup>	28,984,670	\$ 26,446,494
			2006-NC1, 2.40% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 <sup>4</sup>	7,800,000	7,733,854
			2007-HE6, 2.08% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 <sup>4</sup>	3,946,249	3,574,329
			2007-HE6, 2.27% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 05/25/37 <sup>4</sup>	2,898,600	2,659,650
			Ocwen Master Advance Receivables Trust 2019-T2, 2.42% due 08/15/51 <sup>7</sup>	39,100,000	39,194,094
			Bear Stearns Asset Backed Securities I Trust 2006-HE9, 2.16% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 <sup>4</sup>	27,721,049	27,036,629
			2006-HE3, 2.38% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/36 <sup>4</sup>	7,508,005	7,464,885
			Cascade Funding Mortgage Trust 2018-RM2, 4.00% (WAC) due 10/25/68 <sup>4,7</sup>	19,047,375	19,683,190

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>7</sup>	VALUE		FACE AMOUNT <sup>7</sup>	VALUE
2019-RM3, 2.80% (WAC) due 06/25/69 <sup>4,7</sup>	14,000,000	\$ 14,172,826			
Citigroup Mortgage Loan Trust			2005-QO1, 2.32% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/35 <sup>4</sup>	4,283,005	\$ 3,872,153
2019-IMC1, 2.72% (WAC) due 07/25/49 <sup>4,7</sup>	21,922,979	21,890,707	2006-QS8, 2.47% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 08/25/36 <sup>4</sup>	3,442,560	2,694,485
2005-HE3, 2.75% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.49%) due 09/25/35 <sup>4</sup>	11,687,000	11,683,122	2006-QO2, 2.29% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 02/25/46 <sup>4</sup>	4,905,472	1,858,682
NRPL Trust			2007-QO3, 2.18% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 03/25/47 <sup>4</sup>	1,676,010	1,627,192
2019-3, 3.00% (WAC) due 06/01/59 <sup>4,7</sup>	33,203,000	33,103,727	Starwood Mortgage Residential Trust 2019-1, 2.94% (WAC) due 06/25/49 <sup>4,7</sup>	29,738,802	29,800,516
Towd Point Mortgage Trust			HSI Asset Securitization Corporation Trust 2006-OPT2, 2.41% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 01/25/36 <sup>4</sup>	29,140,000	29,040,764
2017-6, 2.75% (WAC) due 10/25/57 <sup>4,7</sup>	14,664,190	14,804,004	American Home Mortgage Investment Trust 2007-1, 2.08% due 05/25/47 <sup>5</sup>	176,758,504	28,878,999
2017-5, 2.62% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 <sup>4,7</sup>	11,163,064	11,120,134	First NLC Trust 2005-4, 2.41% (1 Month USD LIBOR + 0.39%, Rate Cap/Floor: 14.00%/0.39%) due 02/25/36 <sup>4</sup>	23,134,058	23,173,192
2018-1, 3.00% (WAC) due 01/25/58 <sup>4,7</sup>	6,600,845	6,683,851			
RALI Series Trust					
2007-QO4, 2.21% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/47 <sup>4</sup>	8,765,105	8,591,122			
2006-QO2, 2.24% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 <sup>4</sup>	19,899,849	7,382,247			
2007-QO2, 2.17% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 <sup>4</sup>	10,592,572	5,817,573			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2005-1, 2.48% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.23%) due 05/25/35 <sup>4</sup>	2,858,285	\$ 2,798,428			
Homeward Opportunities Fund I Trust 2019-2, 2.70% (WAC) due 09/25/59 <sup>4,7</sup>	24,750,886	24,719,106	CSAMP Trust 2007-NC1, 2.15% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 <sup>4</sup>	34,072,737	\$ 21,986,026
Countrywide Asset- Backed Certificates 2006-6, 2.19% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 <sup>4</sup>	21,897,832	21,699,567	2005-HE6, 2.46% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35 <sup>4</sup>	305,742	306,435
2005-15, 2.47% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 <sup>4</sup>	1,500,000	1,481,321	Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR9, 3.28% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 <sup>4</sup>	14,682,763	13,749,940
Deephaven Residential Mortgage Trust 2019-3A, 2.96% (WAC) due 07/25/59 <sup>4,7</sup>	15,545,669	15,614,650	2006-AR9, 3.29% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>4</sup>	6,934,818	6,309,307
2017-3A, 2.58% (WAC) due 10/25/47 <sup>4,7</sup>	4,850,808	4,835,991	2006-7, 4.29% due 09/25/36	2,606,379	1,222,512
2018-1A, 3.03% (WAC) due 12/25/57 <sup>4,7</sup>	2,435,477	2,432,777	2006-8, 4.38% due 10/25/36	432,253	231,474
Freddie Mac STACR Trust 2019-DNA3, 2.75% (1 Month USD LIBOR + 0.73%, Rate Floor: 0.00%) due 07/25/49 <sup>4,7</sup>	22,716,546	22,724,933	HarborView Mortgage Loan Trust 2006-14, 2.21% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 <sup>4</sup>	11,098,844	11,014,898
			2006-12, 2.25% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 <sup>4</sup>	9,094,460	8,786,245

## TOTAL RETURN BOND FUND

	FACE AMOUNT <sup>†</sup>	VALUE		FACE AMOUNT <sup>†</sup>	VALUE
Nationstar Home Equity Loan Trust 2007-B, 2.24% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 <sup>4</sup>	18,464,023	\$ 18,256,777			
LSTAR Securities Investment Trust 2019-1, 3.79% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 <sup>4,7</sup>	10,818,461	10,824,411			
2018-2, 3.53% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 04/01/23 <sup>4,7</sup>	7,284,873	7,277,952			
Credit-Based Asset Servicing & Securitization LLC 2006-CB2, 2.21% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/36 <sup>4</sup>	18,002,952	17,645,698			
COLT Mortgage Loan Trust 2018-3, 3.69% (WAC) due 10/26/48 <sup>4,7</sup>	15,523,009	15,623,832			
Legacy Mortgage Asset Trust 2018-GS3, 4.00% due 06/25/58 <sup>6,7</sup>	14,151,883	14,309,659			
Impac Secured Assets CMN Owner Trust 2005-2, 2.27% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/36 <sup>4</sup>	12,341,387	11,915,248			
			JP Morgan Mortgage Acquisition Trust 2006-WMC4, 2.14% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 <sup>4</sup>	15,124,353	\$ 9,540,030
			2006-HE2, 2.16% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 <sup>4</sup>	2,302,043	2,293,760
			Lehman XS Trust Series 2007-2N, 2.20% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 <sup>4</sup>	8,010,597	7,946,836
			2007-15N, 2.27% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) due 08/25/37 <sup>4</sup>	3,357,463	3,337,863
			Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.32% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 04/25/36 <sup>4</sup>	6,949,723	6,727,992
			2007-OA2, 3.22% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 <sup>4</sup>	3,824,664	3,667,551
			CSMC Series 2015-12R, 2.77% (WAC) due 11/30/37 <sup>4,7</sup>	10,309,115	10,265,963



**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>†</sup>	VALUE		FACE AMOUNT <sup>†</sup>	VALUE
Wachovia Asset Securitization Issuance II LLC Trust 2007-HE1, 2.16% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 <sup>4,7</sup>	5,735,480	\$ 5,300,107	2006-AR13, 3.33% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 <sup>4</sup>	1,612,813	\$ 1,528,511
2007-HE2A, 2.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 07/25/37 <sup>4,7</sup>	4,826,682	4,624,024	2006-AR11, 3.37% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 <sup>4</sup>	1,348,040	1,294,022
American Home Mortgage Assets Trust 2006-4, 2.21% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 <sup>4</sup>	10,966,362	7,609,586	Angel Oak Mortgage Trust LLC 2017-3, 2.71% (WAC) due 11/25/47 <sup>4,7</sup>	8,625,164	8,598,636
2006-6, 2.21% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 <sup>4</sup>	2,573,526	2,228,687	First Franklin Mortgage Loan Trust 2006-FF3, 2.31% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 02/25/36 <sup>4</sup>	8,616,000	8,487,560
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG 2006-HE1, 2.42% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 <sup>4</sup>	10,072,000	9,758,499	First Franklin Mortgage Loan Trust 2004-FF10, 3.29% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34 <sup>4</sup>	6,211,969	6,239,143
WaMu Mortgage Pass- Through Certificates Series Trust 2007-OA6, 3.26% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 <sup>4</sup>	7,510,128	6,851,988	IndyMac INDX Mortgage Loan Trust 2005-AR18, 2.80% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 10.50%/0.78%) due 10/25/36 <sup>4</sup>	7,117,875	5,954,000
			ASG Resecuritization Trust 2010-3, 2.73% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 <sup>4,7</sup>	5,898,669	5,828,248

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
ACE Securities Corporation Home Equity Loan Trust Series 2005-HE2, 3.04% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35 <sup>4</sup>	5,700,000	\$ 5,711,373			
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series 2005-W2, 2.51% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 <sup>4</sup>	5,435,000	5,442,750			
Structured Asset Investment Loan Trust 2005-11, 2.74% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.36%) due 01/25/36 <sup>4</sup>	5,191,160	5,140,084			
Morgan Stanley Capital I Incorporated Trust 2006-HE1, 2.31% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36 <sup>4</sup>	3,906,689	3,858,704			
Morgan Stanley Resecuritization Trust 2014-R9, 2.28% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 <sup>4,7</sup>	3,719,412	3,632,222			
			CWABS Asset-Backed Certificates Trust 2004-15, 3.37% (1 Month USD LIBOR + 1.35%, Rate Floor: 0.90%) due 04/25/35 <sup>4</sup>	3,490,000	\$ 3,527,672
			WaMu Asset-Backed Certificates WaMu Series 2007-HE4, 2.27% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 <sup>4</sup>	4,795,114	3,341,396
			Luminent Mortgage Trust 2006-2, 2.22% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46 <sup>4</sup>	3,789,967	3,336,864
			GE-WMC Asset-Backed Pass-Through Certificates Series 2005-2, 2.27% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35 <sup>4</sup>	3,342,573	3,322,281
			CSAA Trust 2005-10, 2.67% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 06/25/35 <sup>4</sup>	2,597,490	2,617,764
			Nomura Resecuritization Trust 2015-4R, 5.17% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>4,7</sup>	1,546,404	1,511,687

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>†</sup>	VALUE		FACE AMOUNT <sup>†</sup>	VALUE
2015-4R, 7.64% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 12/26/36 <sup>4,7</sup>	957,711	\$ 942,864			
GSAA Home Equity Trust 2006-3, 2.21% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 03/25/36 <sup>4</sup>	3,702,624	2,069,168	Alliance Bancorp Trust 2007-OA1, 2.26% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 <sup>4</sup>	905,071	\$ 829,914
2007-7, 2.29% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 07/25/37 <sup>4</sup>	232,822	227,036	UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28	530,998	560,637
GSMSC Resecuritization Trust 2015-5R, 2.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 <sup>4,7</sup>	1,897,110	1,891,088	BCAP LLC 2014-RR2, 2.75% (WAC) due 03/26/36 <sup>4,7</sup>	440,017	437,502
Banc of America Funding Trust 2015-R4, 2.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35 <sup>4,7</sup>	1,764,024	1,749,504	Morgan Stanley Re-REMIC Trust 2010-R5, 3.37% due 06/26/36 <sup>7</sup>	262,680	243,837
Impac Secured Assets Trust 2006-2, 2.19% (1 Month USD LIBOR + 0.17%, Rate Cap/Floor: 11.50%/0.17%) due 08/25/36 <sup>4</sup>	1,644,676	1,459,099	Irwin Home Equity Loan Trust 2007-1, 5.85% due 08/25/37 <sup>7</sup>	101,450	102,189
RFMSI Series Trust 2006-S11, 6.00% due 11/25/36	1,398,080	1,393,424	<b>Total Residential Mortgage Backed Securities</b>		<u>1,489,386,458</u>
			<b>COMMERCIAL MORTGAGE BACKED SECURITIES - 1.8%</b>		
			CGBAM Mezzanine Securities Trust 2015-SMMZ, 8.21% due 04/10/28 <sup>7</sup>	44,400,000	45,134,798
			Wells Fargo Commercial Mortgage Trust 2017-C38, 1.21% (WAC) due 07/15/50 <sup>4,5</sup>	73,797,052	4,676,674
			2016-BNK1, 1.91% (WAC) due 08/15/49 <sup>4,5</sup>	37,075,112	3,594,406
			2017-RB1, 1.43% (WAC) due 03/15/50 <sup>4,5</sup>	40,931,683	3,209,871
			2016-C35, 2.12% (WAC) due 07/15/48 <sup>4,5</sup>	26,710,790	2,715,531

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
2017-C42, 1.04% (WAC) due 12/15/50 <sup>4,5</sup>	35,234,029	\$ 2,160,336	2015-GC35, 1.01% (WAC) due 11/10/48 <sup>4,5</sup>	33,521,269	\$ 1,193,216
2016-NXSS, 1.67% (WAC) due 01/15/59 <sup>4,5</sup>	29,819,065	1,883,515	2015-GC29, 1.24% (WAC) due 04/10/48 <sup>4,5</sup>	23,590,632	1,012,340
2015-NXS4, 1.05% (WAC) due 12/15/48 <sup>4,5</sup>	38,789,969	1,686,677	2016-C3, 1.31% (WAC) due 11/15/49 <sup>4,5</sup>	12,161,630	706,793
2017-RC1, 1.67% (WAC) due 01/15/60 <sup>4,5</sup>	20,529,507	1,654,857	2013-GC15, 4.37% (WAC) due 09/10/46 <sup>4</sup>	380,000	409,677
2016-C32, 4.88% (WAC) due 01/15/59 <sup>4</sup>	1,400,000	1,557,474	CGBAM Commercial Mortgage Trust		
2015-P2, 1.13% (WAC) due 12/15/48 <sup>4,5</sup>	34,087,495	1,462,879	2015-SMRT, 3.52% due 04/10/28 <sup>7</sup>	9,900,000	9,933,622
2015-C30, 1.05% (WAC) due 09/15/58 <sup>4,5</sup>	31,543,550	1,417,946	2015-SMRT, 3.91% (WAC) due 04/10/28 <sup>4,7</sup>	5,900,000	5,926,451
2015-NXS1, 1.27% (WAC) due 05/15/48 <sup>4,5</sup>	11,462,286	464,908	2015-SMRT, 3.77% due 04/10/28 <sup>7</sup>	2,400,000	2,410,044
2015-NXS4, 4.22% (WAC) due 12/15/48 <sup>4</sup>	64,000	68,535	COMM Mortgage Trust		
Citigroup Commercial Mortgage Trust			2015-CR26, 1.10% (WAC) due 10/10/48 <sup>4,5</sup>	86,618,576	4,075,802
2019-GC41, 1.19% (WAC) due 08/10/56 <sup>4,5</sup>	104,984,699	8,486,018	2018-COR3, 0.59% (WAC) due 05/10/51 <sup>4,5</sup>	84,083,918	2,929,543
2016-C2, 1.92% (WAC) due 08/10/49 <sup>4,5</sup>	33,843,629	3,230,757	2013-WWP, 3.90% due 03/10/31 <sup>7</sup>	2,000,000	2,118,822
2016-P4, 2.14% (WAC) due 07/10/49 <sup>4,5</sup>	32,191,307	3,169,463	2015-CR24, 0.91% (WAC) due 08/10/48 <sup>4,5</sup>	48,525,479	1,861,627
2016-P5, 1.67% (WAC) due 10/10/49 <sup>4,5</sup>	31,142,033	2,329,978	2015-CR23, 1.08% (WAC) due 05/10/48 <sup>4,5</sup>	47,716,358	1,664,504
2016-GC37, 1.93% (WAC) due 04/10/49 <sup>4,5</sup>	18,744,815	1,681,380	2015-CR27, 1.26% (WAC) due 10/10/48 <sup>4,5</sup>	30,691,531	1,389,943
			2013-CR13, 0.93% (WAC) due 11/10/46 <sup>4,5</sup>	37,542,314	1,056,944
			2015-CR23, 3.80% due 05/10/48	700,000	745,445

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
2014-LC15, 1.27% (WAC) due 04/10/47 <sup>4,5</sup>	11,667,735	\$ 483,701	Bancorp Commercial Mortgage Trust 2018-CR3, 3.28% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 <sup>4,7</sup>	7,075,000	\$ 7,086,174
JPMDB Commercial Mortgage Securities Trust 2017-C7, 1.05% (WAC) due 10/15/50 <sup>4,5</sup>	137,992,649	7,622,286	Aventura Mall Trust 2013-AVM, 3.87% (WAC) due 12/05/32 <sup>4,7</sup>	6,600,000	6,677,542
2016-C4, 0.95% (WAC) due 12/15/49 <sup>4,5</sup>	86,496,956	4,143,247	CD Mortgage Trust 2017-CD6, 1.11% (WAC) due 11/13/50 <sup>4,5</sup>	47,249,530	2,580,684
2016-C2, 1.83% (WAC) due 06/15/49 <sup>4,5</sup>	32,391,353	2,293,709	2016-CD1, 1.55% (WAC) due 08/10/49 <sup>4,5</sup>	35,166,317	2,579,819
2017-C5, 1.14% (WAC) due 03/15/50 <sup>4,5</sup>	8,666,830	490,403	2016-CD2, 0.81% (WAC) due 11/10/49 <sup>4,5</sup>	34,682,838	1,208,180
Morgan Stanley Capital I Trust 2014-MP, 3.47% due 08/11/33 <sup>7</sup>	11,000,000	11,267,841	GRACE Mortgage Trust 2014-GRCE, 3.37% due 06/10/28 <sup>7</sup>	6,000,000	6,091,855
2016-UBS9, 4.69% (WAC) due 03/15/49 <sup>4</sup>	275,000	296,424	UBS Commercial Mortgage Trust 2017-C5, 1.16% (WAC) due 11/15/50 <sup>4,5</sup>	54,061,906	3,213,618
CSAIL Commercial Mortgage Trust 2019-C15, 1.22% (WAC) due 03/15/52 <sup>4,5</sup>	97,408,652	7,541,105	2017-C2, 1.24% (WAC) due 08/15/50 <sup>4,5</sup>	43,278,888	2,848,807
2015-C1, 1.00% (WAC) due 04/15/50 <sup>4,5</sup>	55,099,655	2,005,639	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3, 1.57% (WAC) due 08/15/49 <sup>4,5</sup>	70,239,732	5,404,582
GS Mortgage Securities Trust 2019-GC42, 0.81% (WAC) due 09/01/52 <sup>4,5</sup>	70,000,000	4,645,361	BENCHMARK Mortgage Trust 2018-B2, 0.56% (WAC) due 02/15/51 <sup>4,5</sup>	132,355,754	3,507,083
2017-GS6, 1.19% (WAC) due 05/10/50 <sup>4,5</sup>	42,676,994	2,938,367			
2015-GC28, 1.23% (WAC) due 02/10/48 <sup>4,5</sup>	20,626,317	746,087			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>7</sup>	VALUE		FACE AMOUNT <sup>7</sup>	VALUE
2018-B6, 0.60% (WAC) due 10/10/51 <sup>4,5</sup>	64,810,875	\$ 1,894,804	Morgan Stanley Bank of America Merrill Lynch Trust		
JPMBB Commercial Mortgage Securities Trust			2015-C27, 1.07% (WAC) due 12/15/47 <sup>4,5</sup>	72,081,603	\$ 3,233,401
2015-C27, 1.43% (WAC) due 02/15/48 <sup>4,5</sup>	94,306,666	4,100,699	GE Business Loan Trust 2007-1A, 2.20% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 <sup>4,7</sup>	3,043,038	2,981,452
2013-C12, 0.60% (WAC) due 07/15/45 <sup>4,5</sup>	36,442,015	529,346	CD Commercial Mortgage Trust		
2017-CD4, 1.47% (WAC) due 05/10/50 <sup>4,5</sup>	32,263,416	2,347,047	2017-CD4, 1.47% (WAC) due 12/14/21 <sup>7</sup>	2,661,129	2,813,553
2017-CD3, 1.18% (WAC) due 02/10/50 <sup>4,5</sup>	34,629,119	2,113,789	CFCRE Commercial Mortgage Trust		
JPMCC Commercial Mortgage Securities Trust			2016-C3, 1.19% (WAC) due 01/10/48 <sup>4,5</sup>	39,539,042	2,158,227
2017-JP6, 1.46% (WAC) due 07/15/50 <sup>4,5</sup>	59,471,261	3,628,889	Banc of America Commercial Mortgage Trust		
BBCMS Mortgage Trust			2017-BNK3, 1.28% (WAC) due 02/15/50 <sup>4,5</sup>	24,172,940	1,524,551
2018-C2, 0.77% (WAC) due 12/15/51 <sup>4,5</sup>	58,388,247	3,496,820	DBJPM Mortgage Trust		
CGMS Commercial Mortgage Trust			2017-C6, 1.17% (WAC) due 06/10/50 <sup>4,5</sup>	24,888,930	1,411,008
2017-B1, 0.99% (WAC) due 08/15/50 <sup>4,5</sup>	65,944,943	3,360,211	Americold LLC Trust		
Vornado DP LLC Trust			2010-ARTA, 3.85% due 01/14/29 <sup>7</sup>	654,301	660,771
2010-VNO, 4.00% due 09/13/28 <sup>7</sup>	3,260,000	3,288,181	BAMLL Commercial Mortgage Securities Trust		
BANK			2012-PARK, 2.96% due 12/10/30 <sup>7</sup>	500,000	514,515
2017-BNK6, 1.00% (WAC) due 07/15/60 <sup>4,5</sup>	43,702,879	2,201,109	WFRBS Commercial Mortgage Trust		
2017-BNK4, 1.59% (WAC) due 05/15/50 <sup>4,5</sup>	13,127,879	1,045,267	2013-C12, 1.38% (WAC) due 03/15/48 <sup>4,5,7</sup>	9,333,412	307,485

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
GS Mortgage Securities Corporation II			2005-BLIS, 5.25% due 07/10/50 <sup>7</sup>	2,500,000	\$ 2,790,415
2013-GC10, 2.94% due 02/10/46	225,000	\$ 230,748	<b>Total Military Housing</b>		<u>188,633,423</u>
<b>Total Commercial Mortgage Backed Securities</b>		<u>257,535,163</u>	<b>Total Collateralized Mortgage Obligations</b> (Cost \$4,019,837,077)		<u>4,193,705,539</u>
<b>MILITARY HOUSING - 1.4%</b>			<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 19.8%</b>		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates			U.S. Treasury Notes		
2015-R1, 3.48% (WAC) due 11/25/55 <sup>4,7</sup>	65,211,846	76,462,872	2.50% due 02/15/22	626,769,000	639,426,794
2015-R1, 4.11% (WAC) due 11/25/52 <sup>4,7</sup>	14,264,619	15,902,037	2.50% due 01/31/24	500,000,000	519,355,470
2015-R1, 4.10% (WAC) due 10/25/52 <sup>4,7</sup>	13,808,270	15,395,122	2.38% due 02/29/24	441,533,200	456,797,140
Capmark Military Housing Trust			2.50% due 02/28/26	318,091,000	335,151,114
2006-RILY, 6.15% due 07/10/51 <sup>7</sup>	12,180,395	14,395,043	2.00% due 04/30/24	19,330,000	19,697,723
2008-AMCW, 6.90% due 07/10/55 <sup>7</sup>	8,317,767	11,420,831	2.25% due 08/15/27	5,050,000	5,279,420
2007-AETC, 5.75% due 02/10/52 <sup>7</sup>	8,091,642	9,142,019	U.S. Treasury Bonds		
2007-ROBS, 6.06% due 10/10/52 <sup>7</sup>	4,706,786	5,767,800	2.88% due 05/15/49	292,422,000	341,048,579
2006-RILY, 2.42% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 <sup>4,7</sup>	7,047,342	5,003,491	2.25% due 08/15/49	245,978,000	252,982,607
2007-AET2, 6.06% due 10/10/52 <sup>7</sup>	2,140,587	2,624,555	8.13% due 08/15/21	9,900,000	11,065,957
GMAC Commercial Mortgage Asset Corp.			4.38% due 05/15/40	5,850,000	8,227,705
2007-HCKM, 6.11% due 08/10/52 <sup>7</sup>	22,354,039	24,793,760	8.75% due 08/15/20	6,500,000	6,882,637
2005-DRUM, 5.47% due 05/10/50 <sup>†††,7</sup>	4,583,495	4,935,478	8.00% due 11/15/21	5,600,000	6,334,781
			8.75% due 05/15/20	6,030,000	6,287,453
			7.88% due 02/15/21	5,500,000	5,952,676
			2.88% due 08/15/45	4,600,000	5,300,602
			2.75% due 11/15/42	2,580,000	2,895,143
			U.S. Treasury Inflation Protected Securities		
			1.38% due 01/15/20 <sup>8</sup>	129,616,479	<u>129,221,553</u>
			<b>Total U.S. Government Securities</b> (Cost \$2,662,218,966)		<u>2,751,907,354</u>
			<b>ASSET-BACKED SECURITIES<sup>††</sup> - 17.2%</b>		
			<b>COLLATERALIZED LOAN OBLIGATIONS - 8.7%</b>		
			THL Credit Wind River CLO Ltd.		
			2019-1A, 3.18% (3 Month USD LIBOR + 0.88%, Rate Floor: 0.00%) due 01/15/26 <sup>4,7</sup>	47,650,000	47,660,764
			2017-2A, 3.17% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 <sup>4,7</sup>	43,880,000	43,872,580

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Golub Capital			Halcyon Loan Advisors		
Partners CLO Ltd.			Funding Ltd.		
2018-36A, 3.59%			2017-3A, 3.20%		
(3 Month USD			(3 Month USD		
LIBOR + 1.30%,			LIBOR + 0.90%,		
Rate Floor: 0.00%)			Rate Floor: 0.00%)		
due 02/05/31 <sup>4,7</sup>	76,300,000	\$ 75,150,930	due 10/18/27 <sup>4,7</sup>	50,550,000	\$ 50,572,237
2018-36A, 3.94%			Fortress Credit		
(3 Month USD			Opportunities		
LIBOR + 1.65%,			IX CLO Ltd.		
Rate Floor: 0.00%)			2017-9A, 3.71%		
due 02/05/31 <sup>4,7</sup>	13,250,000	12,690,335	(3 Month USD		
NewStar Clarendon			LIBOR + 1.55%,		
Fund CLO LLC			Rate Floor: 0.00%)		
2019-1A, 3.58%			due 11/15/29 <sup>4,7</sup>	49,188,000	48,892,597
(3 Month USD			MP CLO VIII Ltd.		
LIBOR + 1.30%,			2018-2A, 3.17%		
Rate Floor: 0.00%)			(3 Month USD		
due 01/25/27 <sup>4,7</sup>	70,254,743	70,185,008	LIBOR + 0.91%,		
2019-1A, 5.33%			Rate Floor: 0.00%)		
(3 Month USD			due 10/28/27 <sup>4,7</sup>	48,350,000	48,350,991
LIBOR + 3.05%,			Denali Capital		
Rate Floor: 0.00%)			CLO XI Ltd.		
due 01/25/27 <sup>4,7</sup>	2,000,000	1,997,876	2018-1A, 3.41%		
Palmer Square Loan			(3 Month USD		
Funding Ltd.			LIBOR + 1.13%,		
2018-4A, 3.06%			Rate Floor: 0.00%)		
(3 Month USD			due 10/20/28 <sup>4,7</sup>	42,800,000	42,767,416
LIBOR + 0.90%,			2018-1A, 3.93%		
Rate Floor: 0.00%)			(3 Month USD		
due 11/15/26 <sup>4,7</sup>	24,201,526	24,192,748	LIBOR + 1.65%,		
2019-3A, 3.17%			Rate Floor: 0.00%)		
(3 Month USD			due 10/20/28 <sup>4,7</sup>	4,600,000	4,554,892
LIBOR + 0.85%,			Fortress Credit		
Rate Floor: 0.85%)			Opportunities		
due 08/20/27 <sup>4,7</sup>	23,750,000	23,727,433	XI CLO Ltd.		
2018-4A, 3.61%			2018-11A, 3.60%		
(3 Month USD			(3 Month USD		
LIBOR + 1.45%,			LIBOR + 1.30%,		
Rate Floor: 0.00%)			Rate Floor: 0.00%)		
due 11/15/26 <sup>4,7</sup>	12,000,000	11,981,087	due 04/15/31 <sup>4,7</sup>	44,300,000	43,641,290



## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Mountain View CLO Ltd. 2018-1A, 3.10% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 <sup>4,7</sup>	42,010,928	\$ 42,039,886			
Venture XII CLO Ltd. 2018-12A, 2.94% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 <sup>4,7</sup>	41,485,034	41,352,037			
NXT Capital CLO LLC 2017-1A, 3.98% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 <sup>4,7</sup>	33,000,000	33,003,495			
Telos CLO Ltd. 2017-6A, 4.05% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/17/27 <sup>4,7</sup>	32,000,000	31,930,783			
Cerberus Loan Funding XVII Ltd. 2016-3A, 4.83% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 <sup>4,7</sup>	31,500,000	31,352,470			
Garrison BSL CLO Ltd. 2018-1A, 3.25% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28 <sup>4,7</sup>	27,300,000	27,302,312			
FDI II Ltd. 2016-2A, 4.29% due 05/12/31 <sup>7</sup>	20,500,000	20,874,646			
2016-2A, 5.29% due 05/12/31 <sup>7</sup>	5,000,000	4,993,274			
			Crown Point CLO III Ltd. 2017-3A, 3.21% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 <sup>4,7</sup>	16,850,000	\$ 16,856,769
			2017-3A, 3.75% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 <sup>4,7</sup>	8,280,000	8,224,199
			Golub Capital Partners CLO 16 Ltd. 2017-16A, 3.98% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 07/25/29 <sup>4,7</sup>	17,500,000	17,501,974
			2017-16A, 4.13% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/25/29 <sup>4,7</sup>	6,700,000	6,700,697
			ALM XII Ltd. 2018-12A, 3.21% (3 Month USD LIBOR + 0.89%, Rate Floor: 0.89%) due 04/16/27 <sup>4,7</sup>	22,191,973	22,188,768
			Monroe Capital CLO Ltd. 2017-1A, 3.63% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 <sup>4,7</sup>	11,171,543	11,174,391
			2017-1A, 3.98% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/22/26 <sup>4,7</sup>	10,100,000	10,058,718

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
Marathon CLO V Ltd.			2016-1A, 5.88%		
2017-5A, 3.02%			(3 Month USD		
(3 Month USD			LIBOR + 3.75%)		
LIBOR + 0.87%,			due 02/25/28 <sup>4,7</sup>	5,750,000	\$ 5,751,134
Rate Floor: 0.00%)			Diamond CLO Ltd.		
due 11/21/27 <sup>4,7</sup>	10,794,661	\$ 10,751,939	2018-1A, 3.78%		
2017-5A, 3.60%			(3 Month USD		
(3 Month USD			LIBOR + 1.50%,		
LIBOR + 1.45%,			Rate Floor: 1.50%)		
Rate Floor: 0.00%)			due 07/22/30 <sup>4,7</sup>	18,000,000	17,941,783
due 11/21/27 <sup>4,7</sup>	10,520,137	10,372,660	Avery Point V CLO Ltd.		
NewStar Fairfield			2017-5A, 3.28%		
Fund CLO Ltd.			(3 Month USD		
2018-2A, 3.55%			LIBOR + 0.98%,		
(3 Month USD			Rate Floor: 0.00%)		
LIBOR + 1.27%,			due 07/17/26 <sup>4,7</sup>	16,393,269	16,399,938
Rate Floor: 1.27%)			FDI Ltd.		
due 04/20/30 <sup>4,7</sup>	21,400,000	21,055,768	2015-1A, 4.40%		
Mountain Hawk			due 11/12/30 <sup>7</sup>	15,000,000	15,188,025
II CLO Ltd.			VMC Finance LLC		
2018-2A, 3.88%			2018-FL1, 2.84%		
(3 Month USD			(1 Month USD		
LIBOR + 1.60%,			LIBOR + 0.82%,		
Rate Floor: 0.00%)			Rate Floor: 0.82%)		
due 07/20/24 <sup>4,7</sup>	14,750,000	14,752,034	due 03/15/35 <sup>4,7</sup>	14,169,596	14,091,558
2018-2A, 3.10%			Seneca Park CLO		
(3 Month USD			Limited		
LIBOR + 0.82%,			2017-1A, 3.80%		
Rate Floor: 0.00%)			(3 Month USD		
due 07/20/24 <sup>4,7</sup>	5,064,951	5,063,481	LIBOR + 1.50%,		
Flagship VII Ltd.			Rate Floor: 0.00%)		
2017-7A, 3.83%			due 07/17/26 <sup>4,7</sup>	12,900,000	12,870,972
(3 Month USD			Marathon CLO VII Ltd.		
LIBOR + 1.55%,			2017-7A, 3.91%		
Rate Floor: 0.00%)			(3 Month USD		
due 01/20/26 <sup>4,7</sup>	19,125,000	19,119,308	LIBOR + 1.65%,		
Newstar Commercial			Rate Floor: 0.00%)		
Loan Funding LLC			due 10/28/25 <sup>4,7</sup>	12,600,000	12,582,806
2017-1A, 4.66%			Sudbury Mill CLO Ltd.		
(3 Month USD			2017-1A, 3.95%		
LIBOR + 2.50%,			(3 Month USD		
Rate Floor: 0.00%)			LIBOR + 1.65%,		
due 03/20/27 <sup>4,7</sup>	12,750,000	12,744,579	Rate Floor: 0.00%)		
			due 01/17/26 <sup>4,7</sup>	11,850,000	11,794,050

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
BDS			ACIS CLO Ltd.		
2018-FL2, 2.97%			2015-6A, 4.73%		
(1 Month USD			(3 Month USD		
LIBOR + 0.95%,			LIBOR + 2.48%,		
Rate Floor: 0.95%)			Rate Floor: 0.00%)		
due 08/15/35 <sup>4,7</sup>	10,488,026	\$ 10,463,706	due 05/01/27 <sup>4,7</sup>	7,500,000	\$ 7,498,676
Shackleton 2015- VIII CLO Ltd.			TCP Waterman CLO Ltd.		
2017-8A, 3.58%			2016-1A, 4.17%		
(3 Month USD			(3 Month USD		
LIBOR + 1.30%,			LIBOR + 2.05%,		
Rate Floor: 0.00%)			Rate Floor: 0.00%)		
due 10/20/27 <sup>4,7</sup>	5,510,000	5,454,093	due 12/15/28 <sup>4,7</sup>	7,150,000	7,146,924
2017-8A, 3.20%			Carlyle Global Market Strategies CLO Ltd.		
(3 Month USD			2012-3A, due		
LIBOR + 0.92%,			01/14/32 <sup>7,9</sup>	8,920,000	6,062,549
Rate Floor: 0.00%)			Symphony CLO XII Ltd.		
due 10/20/27 <sup>4,7</sup>	4,900,000	4,888,684	2017-12A, 3.80%		
Treman Park CLO Ltd.			(3 Month USD		
2015-1A, due			LIBOR + 1.50%,		
10/20/28 <sup>7,9</sup>	13,600,000	10,124,766	Rate Floor: 0.00%)		
Woodmont Trust			due 10/15/25 <sup>4,7</sup>	5,750,000	5,720,263
2017-3A, 4.25%			Avery Point II CLO Ltd.		
(3 Month USD			2013-3X COM,		
LIBOR + 1.95%,			due 01/18/25 <sup>9</sup>	7,500,060	5,501,426
Rate Floor: 0.00%)			Voya CLO Ltd.		
due 10/18/29 <sup>4,7</sup>	9,800,000	9,872,104	2013-1A, due		
Dryden 37 Senior Loan Fund			10/15/30 <sup>7,9</sup>	10,575,071	5,356,908
2015-37A, due			OHA Credit Partners IX Ltd.		
01/15/31 <sup>7,9</sup>	10,000,000	8,790,651	2013-9A, due		
KVK CLO Ltd.			10/20/25 <sup>7,9</sup>	6,000,000	5,072,522
2017-1A, 3.20%			Oaktree CLO Ltd.		
(3 Month USD			2017-1A, 3.15%		
LIBOR + 0.90%,			(3 Month USD		
Rate Floor: 0.00%)			LIBOR + 0.87%)		
due 01/14/28 <sup>4,7</sup>	8,600,000	8,569,946	due 10/20/27 <sup>4,7</sup>	4,500,000	4,497,373
West CLO Ltd.			Atlas Senior Loan Fund III Ltd.		
2017-1A, 3.22%			2017-1A, 3.42%		
(3 Month USD			(3 Month USD		
LIBOR + 0.92%,			LIBOR + 1.30%,		
Rate Floor: 0.00%)			Rate Floor: 0.00%)		
due 07/18/26 <sup>4,7</sup>	8,385,580	8,371,634	due 11/17/27 <sup>4,7</sup>	4,300,000	4,258,427

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>†</sup>	VALUE		FACE AMOUNT <sup>†</sup>	VALUE
Golub Capital Partners CLO 39B Ltd. 2018-39A, 3.68% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 10/20/28 <sup>4,7</sup>	3,100,000	\$ 3,071,365	Venture XIII CLO Ltd. 2013-13A, due 09/10/29 <sup>7,9</sup>	3,700,000	\$ 1,694,371
MONROE CAPITAL BSL CLO Ltd. 2017-1A, 3.90% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27 <sup>4,7</sup>	3,000,000	2,993,071	Dryden XXV Senior Loan Fund 2017-25A, 3.65% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/15/27 <sup>4,7</sup>	766,703	755,170
Ocean Trails CLO IV 2017-4A, 3.98% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 08/13/25 <sup>4,7</sup>	2,500,000	2,499,767	Atlas Senior Loan Fund IX Ltd. 2018-9A, due 04/20/28 <sup>7,9</sup>	1,200,000	583,408
Golub Capital BDC CLO 2014 LLC 2018-1A, 3.23% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/25/26 <sup>4,7</sup>	1,947,873	1,940,861	Babson CLO Ltd. 2014-1A, due 07/20/25 <sup>7,9</sup>	1,300,000	323,669
Ivy Hill Middle Market Credit Fund IX Ltd. 2017-9A, 4.05% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/18/30 <sup>4,7</sup>	1,000,000	967,774	Great Lakes CLO Ltd. 2014-1A, due 10/15/29 <sup>7,9</sup>	461,538	286,640
2017-9A, 4.65% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 01/18/30 <sup>4,7</sup>	1,000,000	938,796	Copper River CLO Ltd. 2007-1A, due 01/20/21 <sup>9,10</sup>	1,500,000	208,191
Catamaran CLO Ltd. 2016-2A, 4.35% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 10/18/26 <sup>4,7</sup>	1,750,000	1,748,967	<b>Total Collateralized Loan Obligations</b>	<u>1,211,935,340</u>	
			<b>FINANCIAL - 3.1%</b>		
			Station Place Securitization Trust 2019-8, 2.64% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/24/20 <sup>4,7</sup>	141,950,000	141,950,000
			2019-6, 2.64% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/24/21 <sup>†††4,7</sup>	74,050,000	74,050,000
			2019-5, 2.74% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 06/24/20 <sup>†††4,7</sup>	40,300,000	40,300,000

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
2019-9, 2.74% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/24/20 <sup>4,7</sup>	28,450,000	\$ 28,450,000	Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 <sup>7</sup>	41,599,745	\$ 42,601,259
2019-2, 2.59% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/24/21 <sup>4,7</sup>	20,250,000	20,261,723	KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 <sup>7</sup>	36,578,528	37,467,744
2019-WL1, 2.67% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 08/25/52 <sup>4,7</sup>	15,250,000	15,265,448	MAPS Ltd. 2018-1A, 4.21% due 05/15/43 <sup>7</sup>	27,665,550	28,375,736
Barclays Bank plc GMTN, 2.86% due 10/31/19	64,250,000	64,259,277	Apollo Aviation Securitization Equity Trust 2016-2, 4.21% due 11/15/41	25,043,798	25,313,377
Madison Avenue Securitization Trust due 11/18/20 <sup>4</sup>	21,350,000	21,350,000	AIM Aviation Finance Ltd. 2015-1A, 4.21% due 02/15/40 <sup>7</sup>	16,140,374	16,325,872
Nassau LLC 2019-1, 3.98% due 08/15/34 <sup>7</sup>	21,050,000	20,944,750	2015-1A, 5.07% due 02/15/40 <sup>7</sup>	1,355,458	1,367,675
Industrial DPR Funding Ltd. 2016-1A, 5.24% due 04/15/26 <sup>7</sup>	3,880,800	<u>3,872,996</u>	Raspro Trust 2005-1A, 3.20% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>4,7</sup>	14,581,882	14,388,011
<b>Total Financial</b>		<u>430,704,194</u>	Falcon Aerospace Ltd. 2017-1, 4.58% due 02/15/42 <sup>7</sup>	10,489,410	10,584,014
<b>TRANSPORT-AIRCRAFT - 2.2%</b>			AASET Trust 2017-1A, 3.97% due 05/16/42 <sup>7</sup>	8,356,043	8,455,979
AASET US Ltd. 2018-2A, 4.45% due 11/18/38 <sup>7</sup>	49,262,268	50,533,944	Diamond Head Aviation Ltd. 2015-1, 3.81% due 07/14/28 <sup>7</sup>	2,670,572	2,672,951
2018-2A, 5.43% due 11/18/38 <sup>7</sup>	9,242,452	9,398,821	Atlas Ltd. 2014-1 A, 4.88% due 12/15/39	2,736,060	2,659,554
Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 <sup>7</sup>	31,146,194	31,881,428	Stripes Aircraft Ltd. 2013-1 A1, 5.54% due 03/20/23 <sup>†††</sup>	1,044,344	1,028,990
2017-1, 3.97% due 07/15/42	16,463,719	16,695,813			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>7</sup>	VALUE		FACE AMOUNT <sup>7</sup>	VALUE
Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/37 <sup>6,7</sup>	851,711	\$ 879,862	Cronos Containers Program Ltd. 2013-1A, 3.08% due 04/18/28 <sup>7</sup>	5,679,583	\$ 5,674,978
ECAF I Ltd. 2015-1A, 3.47% due 06/15/40 <sup>7</sup>	731,129	728,960	<b>Total Transport-Container</b>		<u>119,542,401</u>
Turbine Engines Securitization Ltd. 2013-1A, 5.13% due 12/13/48 <sup>10</sup>	725,845	727,250	<b>NET LEASE - 0.8%</b>		
Airplanes Pass Through Trust 2001-1A, 2.88% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 <sup>††,4,10,17</sup>	409,604	<u>6,784</u>	Capital Automotive LLC 2017-1A, 3.87% due 04/15/47 <sup>7</sup>	51,541,537	52,026,744
<b>Total Transport-Aircraft</b>		<u>302,094,024</u>	Store Master Funding I-VII 2016-1A, 3.96% due 10/20/46 <sup>7</sup>	29,534,109	30,722,883
<b>TRANSPORT-CONTAINER - 0.9%</b>			2016-1A, 4.32% due 10/20/46 <sup>7</sup>	10,900,754	11,488,662
Textainer Marine Containers Ltd. 2017-2A, 3.52% due 06/20/42 <sup>7</sup>	40,802,624	40,911,285	STORE Master Funding I LLC 2015-1A, 4.17% due 04/20/45 <sup>7</sup>	7,773,460	7,978,095
CLI Funding LLC 2018-1A, 4.03% due 04/18/43 <sup>7</sup>	25,204,724	25,445,352	2015-1A, 3.75% due 04/20/45 <sup>7</sup>	1,466,875	1,496,973
CAL Funding III Ltd. 2018-1A, 3.96% due 02/25/43 <sup>7</sup>	19,400,417	19,567,091	STORE Master Funding LLC 2014-1A, 5.00% due 04/20/44 <sup>7</sup>	4,380,000	4,607,821
Global SC Finance II SRL 2014-1A, 3.19% due 07/17/29 <sup>7</sup>	14,393,667	14,391,610	2013-3A, 4.24% due 11/20/43 <sup>7</sup>	992,832	992,450
Textainer Marine Containers V Ltd. 2017-1A, 3.72% due 05/20/42 <sup>7</sup>	13,549,441	13,552,085	Capital Automotive REIT 2014-1A, 3.66% due 10/15/44 <sup>7</sup>	4,326,621	<u>4,333,781</u>
			<b>Total Net Lease</b>		<u>113,647,409</u>
			<b>COLLATERALIZED DEBT OBLIGATIONS - 0.5%</b>		
			Anchorage Credit Funding Ltd. 2016-4A, 3.50% due 02/15/35 <sup>7</sup>	55,600,000	55,838,774
			2016-3A, 3.85% due 10/28/33 <sup>7</sup>	7,500,000	7,556,824

## TOTAL RETURN BOND FUND

	FACE AMOUNT <sup>†</sup>	VALUE		FACE AMOUNT <sup>†</sup>	VALUE
Putnam Structured Product Funding Ltd. 2003-1A, 3.03% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 <sup>4,7</sup>	10,610,304	\$ 10,509,031			
Highland Park CDO I Ltd. 2006-1A, 2.53% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.00%) due 11/25/51 <sup>4,10</sup>	1,366,626	1,354,236			
N-Star REL CDO VIII Ltd. 2006-8A, 2.45% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 <sup>4,7</sup>	789,335	<u>780,700</u>			
<b>Total Collateralized Debt Obligations</b>		<u>76,039,565</u>			
<b>WHOLE BUSINESS - 0.5%</b>					
SERVPRO Master Issuer LLC 2019-1A, 3.88% due 10/25/49 <sup>4,7</sup>	29,500,000	29,722,022			
Taco Bell Funding LLC 2016-1A, 4.97% due 05/25/46 <sup>7</sup>	20,726,625	22,007,116			
Domino's Pizza Master Issuer LLC 2017-1A, 3.53% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 <sup>4,7</sup>	16,856,000	16,856,169			
Planet Fitness Master Issuer LLC 2018-1A, 4.26% due 09/05/48 <sup>7</sup>	2,970,000	3,036,439			
			Drug Royalty III Limited Partnership 1 2017-1A, 3.60% due 04/15/27 <sup>7</sup>	1,278,995	\$ 1,280,357
			Drug Royalty III Limited Partnership 2016-1A, 3.98% due 04/15/27 <sup>7</sup>	831,444	<u>833,352</u>
			<b>Total Whole Business</b>		<u>73,735,455</u>
			<b>INFRASTRUCTURE - 0.2%</b>		
			Secured Tenant Site Contract Revenue Notes Series 2018-1A, 3.97% due 06/15/48 <sup>7</sup>	22,495,013	23,061,522
			Vantage Data Centers Issuer LLC 2018-1A, 4.07% due 02/16/43 <sup>7</sup>	10,284,542	<u>10,690,409</u>
			<b>Total Infrastructure</b>		<u>33,751,931</u>
			<b>DIVERSIFIED PAYMENT RIGHTS - 0.2%</b>		
			Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 <sup>†††1</sup>	21,400,000	22,101,083
			CCR Incorporated MT100 Payment Rights Master Trust 2012-CA, 4.75% due 07/10/22 <sup>7</sup>	384,524	388,275
			CIC Receivables Master Trust REGD, 4.89% due 10/07/21 <sup>†††</sup>	220,808	<u>225,151</u>
			<b>Total Diversified Payment Rights</b>		<u>22,714,509</u>
			<b>AUTOMOTIVE - 0.1%</b>		
			Hertz Vehicle Financing II, LP 2017-1A, 2.96% due 10/25/21 <sup>7</sup>	8,355,000	<u>8,413,213</u>

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>†</sup>	VALUE		FACE AMOUNT <sup>†</sup>	VALUE
<b>INSURANCE - 0.0%</b>			due 01/17/20 <sup>11</sup>	EUR 42,650,000	\$ 46,561,420
Chesterfield Financial Holdings LLC			<b>Total Foreign Government Debt</b>		
2014-1A, 4.50%			(Cost \$1,948,845,322)		1,932,481,136
due 12/15/34 <sup>7</sup>	3,343,750	\$ 3,365,377	<b>CORPORATE BONDS<sup>††</sup> - 8.0%</b>		
<b>TRANSPORT-RAIL - 0.0%</b>			<b>FINANCIAL - 3.0%</b>		
TRIP Rail Master Funding LLC			Synchrony Bank		
2017-1A, 2.71%			2.73% (3 Month USD LIBOR + 0.63%)		
due 08/15/47 <sup>7</sup>	2,020,383	2,021,308	due 03/30/20 <sup>4</sup>	44,250,000	44,266,308
<b>Total Asset-Backed Securities</b>			AXIS Specialty Finance LLC		
(Cost \$2,390,423,367)		2,397,964,726	5.88% due 06/01/20	32,000,000	32,746,263
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 13.9%</b>			Capital One Financial Corp.		
Government of Japan			2.50% due 05/12/20	30,800,000	30,854,729
0.10% due 08/01/21	JPY 26,008,000,000	242,403,259	2.94% (3 Month USD LIBOR + 0.76%)		
due 01/20/20 <sup>11</sup>	JPY 16,380,000,000	151,622,411	due 05/12/20 <sup>4</sup>	400,000	401,279
due 01/10/20 <sup>11</sup>	JPY 14,083,400,000	130,353,186	ANZ New Zealand Int'l Ltd.		
0.10% due 07/01/21	JPY 10,000,000,000	93,162,646	2.85% due 08/06/20 <sup>7</sup>	29,500,000	29,706,901
0.10% due 05/01/21	JPY 8,670,000,000	80,709,462	Lloyds Bank Corporate Markets plc NY		
0.10% due 06/01/20	JPY 6,393,900,000	59,298,762	2.66% (3 Month USD LIBOR + 0.37%)		
0.10% due 09/01/20	JPY 5,928,000,000	55,040,936	due 08/05/20 <sup>4</sup>	29,100,000	29,131,413
0.10% due 12/20/21	JPY 4,530,600,000	42,310,940	Standard Chartered Bank		
0.10% due 06/01/21	JPY 3,468,000,000	32,296,295	2.69% (3 Month USD LIBOR + 0.40%)		
0.10% due 06/20/20	JPY 2,412,000,000	22,373,335	due 08/04/20 <sup>4</sup>	28,810,000	28,850,845
0.10% due 04/15/20	JPY 2,082,050,000	19,299,675	Credit Suisse AG NY		
2.20% due 06/22/20	JPY 96,500,000	908,677	2.66% (3 Month USD LIBOR + 0.40%)		
State of Israel			due 07/31/20 <sup>4</sup>	28,730,000	28,753,434
1.00% due 04/30/21	ILS 530,470,000	154,610,700	UBS AG		
5.00% due 01/31/20	ILS 278,300,000	81,322,307	2.68% (3 Month USD LIBOR + 0.58%, Rate Floor: 0.00%)		
5.50% due 01/31/22	ILS 227,470,000	73,397,872	due 06/08/20 <sup>4,7</sup>	22,000,000	22,058,983
0.50% due 01/31/21	ILS 103,010,000	29,774,888	2.62% (3 Month USD LIBOR + 0.48%)		
Kingdom of Spain			due 12/01/20 <sup>4,7</sup>	6,000,000	6,015,193
0.75% due 07/30/21	EUR 214,670,000	239,432,414			
due 01/17/20 <sup>11</sup>	EUR 46,450,000	50,713,170			
4.00% due 04/30/20	EUR 7,600,000	8,500,035			
Federative Republic of Brazil					
due 07/01/21 <sup>11</sup>	BRL 653,060,000	143,909,535			
due 01/01/20 <sup>11</sup>	BRL 291,100,000	69,257,368			
due 07/01/20 <sup>11</sup>	BRL 242,295,000	56,359,214			
Republic of Portugal					
4.80% due 06/15/20	EUR 43,200,000	48,862,629			



## TOTAL RETURN BOND FUND

	FACE AMOUNT <sup>7</sup>	VALUE		FACE AMOUNT <sup>7</sup>	VALUE
American Express Co. 2.20% due 10/30/20	26,950,000	\$ 26,990,189	Standard Chartered plc 3.33% (3 Month USD LIBOR + 1.20%) due 09/10/22 <sup>4,7</sup>	1,900,000	\$ 1,908,151
American Equity Investment Life Holding Co. 5.00% due 06/15/27	22,855,000	24,018,719	Reinsurance Group of America, Inc. 6.45% due 11/15/19	1,860,000	1,868,203
Discover Bank 3.10% due 06/04/20	23,200,000	23,325,474	Mizuho Financial Group, Inc. 2.56% due 09/13/25 <sup>12</sup>	1,870,000	1,864,866
Morgan Stanley 5.50% due 07/24/20	12,300,000	12,631,388	Transatlantic Holdings, Inc. 8.00% due 11/30/39	1,135,000	1,678,179
RBC USA Holdco Corp. 5.25% due 09/15/20	11,158,000	11,488,566	Brookfield Finance, Inc. 4.85% due 03/29/29	1,410,000	1,595,761
Swedbank AB 2.65% due 03/10/21 <sup>7</sup>	8,100,000	8,127,462	Hartford Financial Services Group, Inc. 6.10% due 10/01/41	1,160,000	1,578,934
American Tower Corp. 2.80% due 06/01/20	6,920,000	6,946,359	WP Carey, Inc. 3.85% due 07/15/29	1,460,000	1,545,376
Assurant, Inc. 3.36% (3 Month USD LIBOR + 1.25%) due 03/26/21 <sup>4</sup>	4,608,000	4,608,413	EPR Properties 3.75% due 08/15/29	1,510,000	1,509,494
6.75% due 02/15/34	1,450,000	1,782,167	RenaissanceRe Finance, Inc. 3.45% due 07/01/27	1,460,000	1,501,258
Atlas Mara Ltd. 8.00% due 12/31/20 <sup>10</sup>	6,600,000	5,841,000	Lexington Realty Trust 4.25% due 06/15/23	1,300,000	1,342,379
Liberty Property, LP 4.75% due 10/01/20	4,931,000	5,056,249	Univest Financial Corp. 5.10% due 03/30/25 <sup>12</sup>	1,000,000	1,003,885
Credit Suisse Group Funding Guernsey Ltd. 2.75% due 03/26/20	3,950,000	3,960,549	Atlantic Marine Corporations Communities LLC 5.37% due 12/01/50 <sup>7</sup>	785,717	879,638
Fort Knox Military Housing Privatization Project 5.82% due 02/15/52 <sup>7</sup>	1,921,652	2,202,848	Pacific Beacon LLC 5.51% due 07/15/36 <sup>7</sup>	500,000	602,552
2.37% (1 Month USD LIBOR + 0.34%) due 02/15/52 <sup>4,7</sup>	1,723,111	1,063,631	Essex Portfolio, LP 5.20% due 03/15/21	400,000	413,856
MUFG Bank Ltd. 2.30% due 03/05/20 <sup>7</sup>	2,825,000	2,827,043	KKR Group Finance Company VI LLC 3.75% due 07/01/29 <sup>7</sup>	252,000	265,575
Nomura Holdings, Inc. 6.70% due 03/04/20	2,263,000	2,308,199	<b>Total Financial</b>		<u>417,528,923</u>
Welltower, Inc. 6.50% due 03/15/41	1,470,000	2,007,212			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>†</sup>	VALUE		FACE AMOUNT <sup>†</sup>	VALUE
<b>CONSUMER, NON-CYCLICAL - 2.2%</b>					
Mondelez International, Inc. 3.00% due 05/07/20	32,300,000	\$ 32,465,331	Humana, Inc. 2.50% due 12/15/20	1,785,000	\$ 1,789,068
Anthem, Inc. 2.50% due 11/21/20 4.35% due 08/15/20	23,600,000 7,900,000	23,716,475 8,055,619	BAT Capital Corp. 3.22% due 09/06/26	1,800,000	1,777,314
Constellation Brands, Inc. 2.25% due 11/06/20 2.00% due 11/07/19	28,230,000 2,550,000	28,238,968 2,548,919	Biogen, Inc. 2.90% due 09/15/20	1,650,000	1,661,899
Zimmer Biomet Holdings, Inc. 2.70% due 04/01/20	30,310,000	30,361,727	Aetna, Inc. 6.63% due 06/15/36	1,190,000	1,545,590
Allergan Funding SCS 3.00% due 03/12/20	29,600,000	29,684,555	Conagra Brands, Inc. 2.81% (3 Month USD LIBOR + 0.50%) due 10/09/20 <sup>4</sup>	1,350,000	1,349,863
Bayer US Finance LLC 2.38% due 10/08/19 <sup>7</sup>	29,076,000	29,075,765	Coca-Cola Femsa SAB de CV 4.63% due 02/15/20	459,000	462,489
Molson Coors Brewing Co. 2.25% due 03/15/20	28,977,000	28,959,302	<b>Total Consumer, Non-cyclical</b>		<u>314,158,546</u>
BAT International Finance plc 2.75% due 06/15/20 <sup>7</sup>	23,060,000	23,128,464	<b>INDUSTRIAL - 0.9%</b>		
Cigna Corp. 3.20% due 09/17/20 2.49% (3 Month USD LIBOR + 0.35%) due 03/17/20 <sup>4</sup>	13,230,000 9,175,000	13,358,222 9,176,388	L3Harris Technologies, Inc. 2.70% due 04/27/20	30,367,000	30,427,784
Quest Diagnostics, Inc. 2.50% due 03/30/20	20,950,000	20,970,828	Northrop Grumman Corp. 2.08% due 10/15/20 3.50% due 03/15/21	17,400,000 6,250,000	17,405,856 6,365,575
AstraZeneca plc 2.38% due 11/16/20	9,443,000	9,487,742	Rolls-Royce plc 2.38% due 10/14/20 <sup>7</sup>	20,350,000	20,372,824
S&P Global, Inc. 3.30% due 08/14/20	5,142,000	5,191,227	United Technologies Corp. 1.90% due 05/04/20	10,373,000	10,361,141
ERAC USA Finance LLC 5.25% due 10/01/20 <sup>7</sup>	4,260,000	4,392,665	Ryder System, Inc. 2.50% due 05/11/20	8,627,000	8,641,823
Reynolds American, Inc. 6.88% due 05/01/20	2,890,000	2,965,606	Aviation Capital Group LLC 7.13% due 10/15/20 <sup>7</sup>	7,940,000	8,307,091
AmerisourceBergen Corp. 4.25% due 03/01/45	1,950,000	1,972,014	Agnico-Eagle Mines Ltd. 4.84% due 06/30/26 <sup>†††</sup>	6,000,000	6,422,750
McKesson Corp. 4.88% due 03/15/44	1,650,000	1,822,506	Ingersoll-Rand Luxembourg Finance S.A. 2.63% due 05/01/20	4,247,000	4,254,738

## TOTAL RETURN BOND FUND

	FACE AMOUNT <sup>†</sup>	VALUE		FACE AMOUNT <sup>†</sup>	VALUE
Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 <sup>10</sup>	2,108,142	\$ 1,994,492			
CRH America, Inc. 3.88% due 05/18/25 <sup>7</sup>	1,410,000	1,490,429			
Oshkosh Corp. 4.60% due 05/15/28	1,380,000	1,487,336			
Trimble, Inc. 4.75% due 12/01/24	1,380,000	1,481,183			
Vulcan Materials Co. 2.72% (3 Month USD LIBOR + 0.60%) due 06/15/20 <sup>4</sup>	895,000	895,499			
<b>Total Industrial</b>		<u>119,908,521</u>			
<b>UTILITIES - 0.6%</b>					
NextEra Energy Capital Holdings, Inc. 2.55% (3 Month USD LIBOR + 0.45%) due 09/28/20 <sup>4</sup>	30,310,000	30,322,876			
Ameren Corp. 2.70% due 11/15/20	17,540,000	17,631,734			
Southern Power Co. 2.38% due 06/01/20	13,295,000	13,306,442			
5.25% due 07/15/43	1,350,000	1,558,064			
DTE Energy Co. 2.40% due 12/01/19	7,000,000	7,000,526			
PSEG Power LLC 5.13% due 04/15/20	3,311,000	3,361,225			
American Electric Power Company, Inc. 2.15% due 11/13/20	2,000,000	2,001,162			
Virginia Electric & Power Co. 8.88% due 11/15/38	1,100,000	1,852,346			
Pennsylvania Electric Co. 5.20% due 04/01/20	1,000,000	<u>1,014,628</u>			
<b>Total Utilities</b>		<u>78,049,003</u>			
			<b>ENERGY - 0.5%</b>		
			Occidental Petroleum Corp. 2.60% due 08/13/21	24,500,000	\$ 24,659,582
			Sabine Pass Liquefaction LLC 5.63% due 02/01/21	18,152,000	18,749,489
			Florida Gas Transmission Company LLC 5.45% due 07/15/20 <sup>7</sup>	10,500,000	10,742,343
			Enterprise Products Operating LLC 2.55% due 10/15/19	6,240,000	6,241,112
			Marathon Petroleum Corp. 3.40% due 12/15/20	4,800,000	4,852,987
			TransCanada PipeLines Ltd. 6.10% due 06/01/40	1,200,000	<u>1,548,794</u>
			<b>Total Energy</b>		<u>66,794,307</u>
			<b>TECHNOLOGY - 0.5%</b>		
			Analog Devices, Inc. 2.95% due 01/12/21	26,950,000	27,152,178
			Broadcom Corporation / Broadcom Cayman Finance Ltd. 2.38% due 01/15/20	26,890,000	26,888,299
			Fiserv, Inc. 2.70% due 06/01/20	7,430,000	7,449,802
			QUALCOMM, Inc. 2.25% due 05/20/20	2,600,000	<u>2,601,084</u>
			<b>Total Technology</b>		<u>64,091,363</u>
			<b>CONSUMER, CYCLICAL - 0.2%</b>		
			Marriott International, Inc. 2.74% (3 Month USD LIBOR + 0.60%) due 12/01/20 <sup>4</sup>	30,350,000	30,447,873
			HP Communities LLC 5.86% due 09/15/53 <sup>7</sup>	1,420,000	1,821,954

**SCHEDULE OF INVESTMENTS** (continued)

September 30, 2019

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>7</sup>	VALUE		FACE AMOUNT <sup>7</sup>	VALUE
Hasbro, Inc.			due 03/15/57 <sup>5,11</sup>	1,612,000	\$ 586,821
6.35% due 03/15/40	1,500,000	\$ 1,777,918	due 09/15/57 <sup>5,11</sup>	1,612,000	577,119
<b>Total Consumer, Cyclical</b>		<u>34,047,745</u>	due 09/15/58 <sup>5,11</sup>	1,612,000	558,083
<b>BASIC MATERIALS - 0.1%</b>			due 03/15/59 <sup>5,11</sup>	1,612,000	548,748
Georgia-Pacific LLC			due 09/15/59 <sup>5,11</sup>	1,612,000	539,496
5.40% due 11/01/20 <sup>7</sup>	12,532,000	<u>12,963,316</u>	due 09/15/60 <sup>5,11</sup>	1,612,000	521,345
<b>COMMUNICATIONS - 0.0%</b>			due 09/15/54 <sup>5,11</sup>	1,020,000	398,058
Telefonica			due 03/15/61 <sup>5,11</sup>	1,020,000	324,258
Emissiones S.A.			due 09/15/61 <sup>5,11</sup>	1,020,000	318,685
5.13% due 04/27/20	2,710,000	2,753,357	due 09/15/62 <sup>5,11</sup>	1,020,000	307,764
Thomson Reuters Corp.			due 03/15/63 <sup>5,11</sup>	1,020,000	302,416
5.65% due 11/23/43	1,290,000	1,543,248	due 09/15/63 <sup>5,11</sup>	1,020,000	297,119
Motorola Solutions, Inc.			due 09/15/64 <sup>5,11</sup>	1,020,000	286,741
5.50% due 09/01/44	360,000	<u>383,637</u>	due 03/15/65 <sup>5,11</sup>	1,020,000	279,195
<b>Total Communications</b>		<u>4,680,242</u>	due 09/15/65 <sup>5,11</sup>	1,020,000	275,244
<b>Total Corporate Bonds</b>			Freddie Mac		
(Cost \$1,106,147,839)		<u>1,112,221,966</u>	due 01/02/34 <sup>11</sup>	18,000,000	12,896,958
<b>FEDERAL AGENCY BONDS<sup>††</sup> - 4.7%</b>			due 03/15/30 <sup>11</sup>	12,050,000	9,631,676
Fannie Mae			due 07/15/30 <sup>11</sup>	8,600,000	6,797,922
Principal Strips			due 01/15/31 <sup>11</sup>	7,750,000	6,050,845
due 05/15/30 <sup>11,13</sup>	86,472,000	68,930,926	1.25% due 10/02/19	2,500,000	2,499,924
due 01/15/30 <sup>11,13</sup>	75,565,000	60,666,520	due 09/15/30 <sup>11</sup>	2,906,000	2,297,938
due 07/15/37 <sup>11,13</sup>	86,350,000	56,479,709	due 03/15/31 <sup>11</sup>	2,500,000	1,950,765
due 11/15/30 <sup>11,13</sup>	37,570,000	29,630,918	due 07/15/31 <sup>11</sup>	1,800,000	1,393,603
due 08/06/38 <sup>11,13</sup>	2,250,000	1,419,030	due 01/15/30 <sup>11</sup>	1,050,000	842,090
Freddie Mac			Tennessee Valley Authority Principal		
Principal Strips			due 01/15/48 <sup>11,13</sup>	34,650,000	16,047,916
due 07/15/32 <sup>11,13</sup>	123,250,000	92,161,871	due 01/15/38 <sup>11,13</sup>	15,800,000	9,621,126
due 03/15/31 <sup>11,13</sup>	81,957,000	63,745,226	Fannie Mae		
Residual Funding Corporation			due 01/15/32 <sup>11</sup>	9,413,000	7,145,143
Principal Strips			due 01/15/30 <sup>11</sup>	5,900,000	4,736,124
due 04/15/30 <sup>11,13</sup>	98,239,000	78,386,973	due 07/15/32 <sup>11,13</sup>	3,963,000	2,974,651
due 01/15/30 <sup>11,13</sup>	22,264,000	17,874,405	due 01/15/35 <sup>11</sup>	2,250,000	1,578,763
Tennessee Valley Authority			due 02/06/33 <sup>11</sup>	1,456,000	1,076,435
4.25% due 09/15/65	32,550,000	44,979,476	due 01/15/33 <sup>11,13</sup>	1,450,000	1,073,415
5.38% due 04/01/56	8,360,000	13,371,965	Overseas Private Investment Corp.		
due 09/15/53 <sup>5,11</sup>	1,612,000	645,298	3.17% due 10/05/34	11,750,000	12,678,994
due 09/15/55 <sup>5,11</sup>	1,612,000	613,340	Federal Farm Credit Bank		
due 09/15/56 <sup>5,11</sup>	1,612,000	596,606	3.58% due 04/11/47	4,900,000	5,890,989

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2.53% due 09/04/29 Federal Farm Credit Bank Funding Corp.	3,600,000	\$ 3,603,065	San Bernardino Community College District General		
3.08% due 08/12/39	7,550,000	<u>7,524,809</u>	Obligation Unlimited due 08/01/44 <sup>11</sup>	4,750,000	\$ 2,202,955
<b>Total Federal Agency Bonds</b> (Cost \$572,916,985)		<u>653,936,506</u>	Upland Unified School District General Obligation Unlimited due 08/01/50 <sup>11</sup>	5,040,000	2,025,526
<b>MUNICIPAL BONDS<sup>††</sup> - 0.7%</b>			Hanford Joint Union High School District General Obligation Unlimited due 08/01/41 <sup>11</sup>	4,125,000	1,746,442
<b>CALIFORNIA - 0.3%</b>			San Marcos Unified School District General Obligation Unlimited due 08/01/47 <sup>11</sup>	3,600,000	1,615,536
Poway Unified School District General Obligation Unlimited due 08/01/40 <sup>11</sup>	10,000,000	5,775,700	Antelope Valley Community College District General Obligation Unlimited due 08/01/36 <sup>11</sup>	2,800,000	1,499,876
due 08/01/38 <sup>11</sup>	8,460,000	5,248,330	Wiseburn School District General Obligation Unlimited due 08/01/34 <sup>11</sup>	900,000	637,740
Newport Mesa Unified School District General Obligation Unlimited due 08/01/45 <sup>11</sup>	8,565,000	3,423,859	Santa Ana Unified School District General Obligation Unlimited due 08/01/35 <sup>11</sup>	700,000	<u>467,810</u>
due 08/01/39 <sup>11</sup>	4,000,000	2,107,520	<b>Total California</b>		<u>48,619,086</u>
due 08/01/38 <sup>11</sup>	2,000,000	1,282,980	<b>GEORGIA - 0.2%</b>		
due 08/01/40 <sup>11</sup>	2,500,000	1,257,650	Central Storage Safety Project Trust 4.82% due 02/01/38 <sup>10</sup>	20,500,000	<u>22,603,621</u>
due 08/01/41 <sup>11</sup>	2,000,000	958,000	<b>ILLINOIS - 0.1%</b>		
due 08/01/43 <sup>11</sup>	1,900,000	831,326	State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,350,000	6,335,684
San Diego Unified School District General Obligation Unlimited due 07/01/39 <sup>11</sup>	7,150,000	4,310,091	6.63% due 02/01/35	1,820,000	2,298,842
due 07/01/46 <sup>11</sup>	2,200,000	1,046,848			
due 07/01/43 <sup>11</sup>	1,350,000	711,207			
Cypress School District General Obligation Unlimited due 08/01/48 <sup>11</sup>	14,450,000	5,145,645			
Beverly Hills Unified School District California General Obligation Unlimited due 08/01/34 <sup>11</sup>	5,295,000	3,473,679			
Placentia-Yorba Linda Unified School District General Obligation Unlimited due 08/01/41 <sup>11</sup>	5,325,000	2,850,366			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	\$ 5,996,115	<b>MINNESOTA - 0.0%</b> Dakota & Washington Counties Housing & Redevelopment Auth/City of Bloomington Minnesota Revenue Bonds 8.38% due 09/01/21	5,000	\$ 5,608
<b>Total Illinois</b>		<u>14,630,641</u>	<b>Total Municipal Bonds</b> (Cost \$83,972,888)		<u>98,200,419</u>
<b>TEXAS - 0.1%</b> Wylie Independent School District General Obligation Unlimited due 08/15/46 <sup>11</sup> due 08/15/43 <sup>11</sup>	10,000,000 4,000,000	3,581,500 1,637,080	<b>SENIOR FLOATING RATE INTERESTS<sup>11,4</sup> - 0.3%</b> <b>CONSUMER, NON-CYCLICAL - 0.1%</b> Diamond (BC) B.V. 5.26% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	7,172,250	6,822,603
Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 <sup>11</sup> due 11/15/41 <sup>11</sup>	2,850,000 1,500,000	1,066,983 <u>690,420</u>	Packaging Coordinators Midco, Inc. 6.11% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 06/30/23	2,294,286	2,284,971
<b>Total Texas</b>		<u>6,975,983</u>	Acosta, Inc. 7.25% (Commercial Prime Lending Rate + 2.25%, Rate Floor: 3.25%) due 12/26/19	976,534	306,387
<b>OREGON - 0.0%</b> Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited due 06/15/33 <sup>11</sup>	3,850,000	<u>2,464,385</u>	7.25% (Commercial Prime Lending Rate + 2.25%, Rate Floor: 2.25%) due 12/26/19	839,949	<u>263,534</u>
<b>FLORIDA - 0.0%</b> County of Miami- Dade Florida Revenue Bonds due 10/01/41 <sup>11</sup>	4,100,000	<u>2,048,893</u>	<b>Total Consumer, Non-cyclical</b>		<u>9,677,495</u>
<b>PENNSYLVANIA - 0.0%</b> Pennsylvania Economic Development Financing Authority Revenue Bonds due 01/01/41 <sup>11</sup> due 01/01/37 <sup>11</sup>	995,000 570,000	512,664 <u>339,538</u>	<b>INDUSTRIAL - 0.1%</b> Hayward Industries, Inc. 5.54% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	3,392,845	3,271,551
<b>Total Pennsylvania</b>		<u>852,202</u>			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
VC GB Holdings, Inc. 5.04% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24 <sup>†††</sup>	2,269,654	\$ 2,235,609	Aspect Software, Inc. 7.21% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	9,856	\$ 9,302
Hillman Group, Inc. 6.04% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	987,500	956,799	<b>Total Technology</b>		<u>6,529,554</u>
Engineered Machinery Holdings, Inc. 5.35% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/19/24	581,830	569,949	<b>BASIC MATERIALS - 0.0%</b> Road Infrastructure Investment 5.54% (1 Month USD LIBOR + 3.50% and Commercial Prime Lending Rate + 2.50%, Rate Floor: 4.50%) due 06/13/23	4,327,991	<u>3,940,289</u>
CHI Overhead Doors, Inc. 5.29% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/29/22	485,876	485,575	<b>CONSUMER, CYCLICAL - 0.0%</b> Leslie's Poolmart, Inc. 5.54% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/16/23	4,094,480	<u>3,889,756</u>
API Heat Transfer 8.10% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 01/01/24 <sup>†††</sup>	39,563	32,442	<b>COMMUNICATIONS - 0.0%</b> Internet Brands, Inc. 5.79% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	3,411,142	<u>3,383,956</u>
8.10% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 10/02/23 <sup>†††</sup>	7,058	<u>6,353</u>	<b>FINANCIAL - 0.0%</b> USI, Inc. 5.10% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	2,007,932	<u>1,973,215</u>
<b>Total Industrial</b>		<u>7,558,278</u>	<b>Total Senior Floating Rate Interests</b> (Cost \$39,420,779)		<u>36,952,543</u>
<b>TECHNOLOGY - 0.1%</b> Misys Ltd. 5.70% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	6,707,940	6,520,252			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>REPURCHASE AGREEMENTS<sup>††15</sup> - 3.5%</b>					
Societe Generale			issued 09/27/19 at		
issued 07/09/19 at			2.50%		
2.74% (3 Month			due 10/01/19	24,811,000	\$ 24,811,000
USD LIBOR +			issued 09/30/19 at		
0.40%)			2.37%		
due 04/07/20 <sup>4</sup>	74,875,614	\$ 74,875,614	due 10/01/19	10,128,000	10,128,000
issued 09/10/19 at			BNP Paribas		
2.54% (3 Month			issued 09/16/19 at		
USD LIBOR +			2.33%		
0.40%)			due 12/16/19	36,555,232	36,555,232
due 04/07/20 <sup>4</sup>	66,750,000	66,750,000	issued 08/01/19 at		
issued 07/26/19 at			2.47%		
2.66% (3 Month			due 11/01/19	14,980,876	14,980,876
USD LIBOR +			issued 09/19/19 at		
0.40%)			2.47%		
due 04/07/20 <sup>4</sup>	44,150,000	44,150,000	due 11/01/19	9,474,540	9,474,540
issued 08/15/19 at			BofA Securities, Inc.		
2.74% (3 Month			issued 09/25/19 at		
USD LIBOR +			2.80%		
0.40%)			due 10/01/19	42,000,000	42,000,000
due 04/07/20 <sup>4</sup>	5,247,604	5,247,604	<b>Total Repurchase Agreements</b>		
issued 07/22/19 at			(Cost \$482,219,969)		<u>482,219,969</u>
2.74% (3 Month			<b>COMMERCIAL PAPER<sup>††</sup> - 0.7%</b>		
USD LIBOR +			Walgreens Boots		
0.40%)			Alliance, Inc.		
due 04/07/20 <sup>4</sup>	4,570,497	4,570,497	2.51% due 11/07/19 <sup>16</sup>	20,000,000	19,951,972
issued 07/15/19 at			2.27% due		
2.74% (3 Month			10/02/19 <sup>16</sup>	10,000,000	9,999,369
USD LIBOR +			Marriott International,		
0.40%)			Inc.		
due 04/07/20 <sup>4</sup>	2,503,606	2,503,606	2.20% due		
J.P. Morgan			10/09/19 <sup>7,16</sup>	13,000,000	12,993,644
Securities LLC			2.26% due		
issued 09/30/19 at			10/15/19 <sup>7,16</sup>	10,000,000	9,991,056
2.35%			Spire, Inc.		
due 10/01/19	71,173,000	71,173,000	2.23% due		
issued 09/24/19 at			10/17/19 <sup>7,16</sup>	21,350,000	21,328,840
3.00%			2.27% due		
due 10/01/19	50,000,000	50,000,000	10/18/19 <sup>7,16</sup>	1,000,000	998,928
issued 09/25/19 at			Ryder System, Inc.		
3.00%			2.27% due		
due 10/01/19	25,000,000	25,000,000	10/01/19 <sup>16</sup>	15,000,000	15,000,000



**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		CONTRACTS/ NOTIONAL VALUE	VALUE
Entergy Corp. 2.25% due 10/31/19 <sup>716</sup>	2,000,000	\$ 1,995,843			
E.I. du Pont de Nemours & Co. 2.24% due 11/08/19 <sup>716</sup>	1,600,000	<u>1,596,217</u>		2,864,900,000	\$ 2,911,483
<b>Total Commercial Paper</b> (Cost \$93,852,710)		<u>93,855,869</u>			
				816,100,000	1,395,555
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.1%</b>					
Put options on:					
BofA Merrill Lynch 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	5,152,600,000	8,811,101		432,100,000	<u>439,126</u>
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	3,921,300,000	6,705,541			
			<b>Total OTC Options Purchased</b> (Cost \$27,992,960)		<u>20,262,806</u>
			<b>Total Investments - 100.4%</b> (Cost \$13,618,920,927)		<u>\$13,963,054,014</u>
			<b>Other Assets &amp; Liabilities, net - (0.4)%</b>		<u>(53,921,502)</u>
			<b>Total Net Assets - 100.0%</b>		<u>\$13,909,132,512</u>

**Centrally Cleared Credit Default Swap Agreements Protection Purchased<sup>††</sup>**

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount
BofA Securities, Inc.	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$1,801,020,000
<b>Counterparty</b>				<b>Upfront Premiums Value</b>	<b>Received</b>	<b>Unrealized Depreciation**</b>
BofA Securities, Inc.				\$ (39,101,746)	\$ (17,948,012)	\$ (21,153,734)

**TOTAL RETURN BOND FUND**

**OTC Credit Default Swap Agreements Protection Purchased<sup>††</sup>**

Counterparty	Index	Protection			Notional Amount	Value	Upfront	
		Premium Rate	Payment Frequency	Maturity Date			Premiums Received	Unrealized Depreciation
Morgan Stanley Capital Services LLC	CDX. NA.IG.31 7-15%	1.00%	Quarterly	12/20/23	\$106,080,000	\$ (2,109,997)	\$ (19,907)	\$ (2,090,090)
Goldman Sachs International	CDX. NA.IG.31 7-15%	1.00%	Quarterly	12/20/23	241,590,000	(4,805,369)	(343,872)	(4,461,497)
						\$ (6,915,366)	\$ (363,779)	\$ (6,551,587)

**Centrally Cleared Interest Rate Swap Agreements<sup>††</sup>**

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.79%	Quarterly	01/21/20	\$ 153,969,000
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	1.54%	Quarterly	08/04/21	49,180,000
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	24,186,000
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.92%	Quarterly	01/31/20	14,106,000
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	15,573,000
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	15,573,000
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.92%	Quarterly	01/31/20	14,106,000
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	24,186,000
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.79%	Quarterly	01/21/20	153,969,000
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	1.57%	Quarterly	08/14/21	504,500,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.23%	Annually	08/22/21	456,100,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.10%	Annually	08/28/24	554,980,000

Counterparty	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	\$ 303,018	\$ 234,202	\$ 68,816
BofA Securities, Inc.	110,711	400	110,311
BofA Securities, Inc.	54,019	41,533	12,486
BofA Securities, Inc.	35,422	27,895	7,527
BofA Securities, Inc.	34,267	26,264	8,003
BofA Securities, Inc.	(34,267)	99	(34,366)
BofA Securities, Inc.	(35,422)	95	(35,517)
BofA Securities, Inc.	(54,019)	104	(54,123)
BofA Securities, Inc.	(303,018)	140	(303,158)
BofA Securities, Inc.	(834,428)	1,457	(835,885)
BofA Securities, Inc.	(1,168,537)	1,360	(1,169,897)
BofA Securities, Inc.	(4,094,793)	2,745	(4,097,538)
	\$ (5,987,047)	\$ 336,294	\$ (6,323,341)

**TOTAL RETURN BOND FUND**

**Total Return Swap Agreements**

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
<b>OTC Sovereign Debt Swap Agreements<sup>††</sup></b>							
Deutsche Bank AG	Korea Monetary Stabilization Bond	2.58% (3 Month USD LIBOR + 0.45%)	At Maturity	08/04/21	N/A	\$ 49,099,783	\$ (242,890)

**Forward Foreign Currency Exchange Contracts<sup>††</sup>**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at September 30, 2019	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	481,400,000	BRL	10/01/19	\$122,763,382	\$ 115,977,643	\$ 6,785,739
Citibank N.A., New York	416,000,000	BRL	10/01/19	105,634,697	100,221,644	5,413,053
Bank of America, N.A.	17,346,669,000	JPY	08/02/21	171,181,419	167,198,489	3,982,930
Citibank N.A., New York	436,650,000	BRL	07/01/21	103,795,926	100,043,714	3,752,212
Goldman Sachs International	133,295,000	BRL	07/01/20	34,613,087	31,599,858	3,013,229
Goldman Sachs International	343,000,000	BRL	10/01/19	85,510,833	82,634,673	2,876,160
Goldman Sachs International	108,769,700	EUR	07/30/21	126,349,603	123,772,439	2,577,164
Barclays Bank plc	46,450,000	EUR	01/17/20	53,645,105	51,075,502	2,569,603
Goldman Sachs International	42,650,000	EUR	01/17/20	49,248,752	46,897,097	2,351,655
Citibank N.A., New York	109,000,000	BRL	07/01/20	28,075,417	25,840,313	2,235,104
JPMorgan Chase Bank, N.A.	107,510,325	EUR	07/30/21	124,085,192	122,339,357	1,745,835
JPMorgan Chase Bank, N.A.	10,005,000,000	JPY	07/01/21	97,867,553	96,260,176	1,607,377
Morgan Stanley Capital Services LLC	8,674,335,000	JPY	08/02/21	85,134,312	83,608,888	1,525,424
Citibank N.A., New York	8,674,335,000	JPY	05/06/21	84,594,646	83,192,771	1,401,875
Citibank N.A., New York	291,100,000	BRL	01/02/20	70,969,753	69,793,355	1,176,398
Bank of America, N.A.	16,380,000,000	JPY	01/21/20	153,969,075	152,809,790	1,159,285
Bank of America, N.A.	24,366,000	EUR	06/15/20	28,020,291	27,057,784	962,507
Goldman Sachs International	20,907,600	EUR	06/15/20	24,055,867	23,217,325	838,542
Goldman Sachs International	149,210,000	BRL	07/01/21	34,956,073	34,186,471	769,602
Goldman Sachs International	4,532,865,300	JPY	12/20/21	44,786,734	44,054,202	732,532
Barclays Bank plc	3,469,734,000	JPY	06/01/21	33,963,723	33,326,285	637,438
JPMorgan Chase Bank, N.A.	67,200,000	BRL	07/01/21	15,963,891	15,396,628	567,263
Goldman Sachs International	7,904,000	EUR	04/30/20	9,064,307	8,751,286	313,021
Citibank N.A., New York	5,517,757,500	JPY	06/01/20	52,200,082	51,888,340	311,742
JPMorgan Chase Bank, N.A.	5,930,964,000	JPY	09/01/20	56,376,377	56,080,859	295,518
Bank of America, N.A.	2,083,091,025	JPY	04/15/20	19,648,281	19,534,099	114,182
Bank of America, N.A.	2,413,206,000	JPY	06/22/20	22,824,231	22,721,997	102,234
Goldman Sachs International	11,266,700,000	JPY	01/10/20	105,086,089	105,036,774	49,315
JPMorgan Chase Bank, N.A.	879,339,450	JPY	06/01/20	8,310,944	8,269,204	41,740
Deutsche Bank AG	59,198,631,145	KRW	08/04/21	50,484,932	50,464,347	20,585
Goldman Sachs International	809,700	EUR	07/30/20	920,386	901,745	18,641
JPMorgan Chase Bank, N.A.	800,325	EUR	07/30/20	904,383	891,304	13,079
Goldman Sachs International	99,838,432	JPY	06/22/20	945,114	940,047	5,067

**TOTAL RETURN BOND FUND**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at September 30, 2019	Unrealized Appreciation (Depreciation)
Citibank N.A., New York	2,816,700,000	JPY	01/10/20	\$ 26,262,203	\$ 26,259,427	\$ 2,776
Bank of America, N.A.	8,669,000	JPY	02/01/21	84,687	82,697	1,990
Bank of America, N.A.	8,669,000	JPY	02/03/20	82,928	80,938	1,990
Bank of America, N.A.	8,669,000	JPY	08/03/20	83,799	81,829	1,970
JPMorgan Chase Bank, N.A.	5,000,000	JPY	01/06/20	47,492	46,602	890
JPMorgan Chase Bank, N.A.	5,000,000	JPY	07/01/20	47,966	47,104	862
JPMorgan Chase Bank, N.A.	5,000,000	JPY	01/04/21	48,459	47,621	838
Morgan Stanley Capital Services LLC	4,335,000	JPY	02/03/20	41,219	40,474	745
Morgan Stanley Capital Services LLC	4,335,000	JPY	08/03/20	41,662	40,919	743
Morgan Stanley Capital Services LLC	4,335,000	JPY	02/01/21	42,095	41,353	742
Citibank N.A., New York	4,335,000	JPY	05/01/20	41,378	40,690	688
Citibank N.A., New York	4,335,000	JPY	11/01/19	40,870	40,187	683
Citibank N.A., New York	4,335,000	JPY	11/02/20	41,820	41,138	682
Goldman Sachs International	3,326,800	JPY	12/20/19	31,345	30,959	386
Goldman Sachs International	2,265,300	JPY	06/21/21	22,155	21,783	372
Goldman Sachs International	2,265,300	JPY	12/21/20	21,919	21,558	361
Barclays Bank plc	1,734,000	JPY	12/02/19	16,420	16,105	315
Barclays Bank plc	1,734,000	JPY	06/01/20	16,618	16,306	312
Barclays Bank plc	1,734,000	JPY	12/01/20	16,789	16,483	306
Citibank N.A., New York	2,757,500	JPY	12/02/19	25,762	25,611	151
JPMorgan Chase Bank, N.A.	2,964,000	JPY	03/02/20	27,855	27,721	134
Bank of America, N.A.	1,041,025	JPY	10/15/19	9,694	9,639	55
Bank of America, N.A.	1,206,000	JPY	12/20/19	11,262	11,223	39
JPMorgan Chase Bank, N.A.	439,450	JPY	12/02/19	4,100	4,081	19
Deutsche Bank AG	158,041,145	KRW	02/04/21	133,990	133,987	3
Deutsche Bank AG	158,041,146	KRW	08/05/20	133,188	133,203	(15)
Deutsche Bank AG	158,041,145	KRW	11/04/20	133,594	133,613	(19)
Deutsche Bank AG	152,887,630	KRW	05/07/21	129,951	129,976	(25)
Deutsche Bank AG	158,041,146	KRW	02/05/20	132,307	132,341	(34)
Deutsche Bank AG	154,605,468	KRW	05/11/20	129,844	129,878	(34)
Deutsche Bank AG	158,041,146	KRW	11/06/19	131,910	131,946	(36)
Bank of America, N.A.	328,899	ILS	04/30/20	94,117	96,094	(1,977)
Citibank N.A., New York	745,838	ILS	04/30/20	214,316	217,910	(3,594)
Bank of America, N.A.	3,959,820	ILS	01/31/20	1,136,084	1,149,524	(13,440)
Bank of America, N.A.	3,949,000	ILS	02/01/21	1,153,835	1,170,014	(16,179)
Goldman Sachs International	4,244,498	ILS	04/30/20	1,221,971	1,240,104	(18,133)
Bank of America, N.A.	33,128,000	ILS	04/30/21	9,634,433	9,852,827	(218,394)
Bank of America, N.A.	75,749,000	ILS	01/31/22	22,457,456	22,774,331	(316,875)
Citibank N.A., New York	75,123,800	ILS	04/30/21	21,943,566	22,343,088	(399,522)
Goldman Sachs International	112,111,771	ILS	02/01/21	32,654,346	33,216,606	(562,260)
Barclays Bank plc	97,125,000	ILS	01/31/20	27,479,134	28,195,091	(715,957)
Goldman Sachs International	164,231,850	ILS	01/31/22	48,573,458	49,377,161	(803,703)

**TOTAL RETURN BOND FUND**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at September 30, 2019	Unrealized Appreciation (Depreciation)
Goldman Sachs International	427,522,900	ILS	04/30/21	\$125,180,155	\$ 127,152,539	\$ (1,972,384)
Goldman Sachs International	204,166,900	ILS	01/31/20	56,463,636	59,269,028	(2,805,392)
						<u>\$ 42,136,130</u>

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at September 30, 2019	Unrealized Appreciation (Depreciation)
Citibank N.A., New York	124,040,000	BRL	10/01/19	\$ 30,166,103	\$ 29,883,396	\$ (282,707)
Morgan Stanley Capital Services LLC	1,116,360,000	BRL	10/01/19	270,514,522	268,950,564	(1,563,958)
						<u>\$ (1,846,665)</u>

ˆ 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.

<sup>1</sup> Security was fair valued by the Valuation Committee at September 30, 2019. The total market value of fair valued securities amounts to \$22,101,316, (cost \$21,400,232) or 0.2% of total net assets.

<sup>2</sup> Affiliated issuer.

<sup>3</sup> Rate indicated is the 7-day yield as of September 30, 2019.

<sup>4</sup> Variable rate security. Rate indicated is the rate effective at September 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.

<sup>5</sup> Security is an interest-only strip.

<sup>6</sup> Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2019.

<sup>7</sup> 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 \$3,459,183,982 (cost \$3,433,375,079), or 24.9% of total net assets.

<sup>8</sup> Face amount of security is adjusted for inflation.

<sup>9</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

<sup>10</sup> 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 \$32,735,574 (cost \$32,233,809), or 0.2% of total net assets.

<sup>11</sup> Zero coupon rate security.

<sup>12</sup> Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

<sup>13</sup> Security is a principal-only strip.

<sup>14</sup> Effective November 30, 2018, Guggenheim Strategy Fund I was reorganized with and into the Guggenheim Ultra Short Duration Fund.

**TOTAL RETURN BOND FUND**

<sup>15</sup> Repurchase Agreements.

<sup>16</sup> Rate indicated is the effective yield at the time of purchase.

<sup>17</sup> Security is in default of interest and/or principal obligations.

BofA — Bank of America

BRL — Brazilian Real

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

EUR — Euro

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

KRW — South Korean Won

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REIT — Real Estate Investment Trust

REMIC — Real Estate Mortgage Investment Conduit

WAC — Weighted Average Coupon