

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Shares	Value
COMMON STOCKS[†] - 0.0%		
Energy - 0.0%		
Titan Energy LLC*	6,740	\$ 10,245
Total Common Stocks (Cost \$200,000)		<u>10,245</u>
PREFERRED STOCKS^{††} - 0.0%		
Industrial - 0.0%		
Seaspan Corp. 6.38% due 04/30/19	41,750	1,066,713
Total Preferred Stocks (Cost \$1,043,750)		<u>1,066,713</u>
MUTUAL FUNDS[†] - 1.6%		
Guggenheim Floating Rate Strategies Fund - Institutional Class ¹	4,148,677	107,907,093
Guggenheim Strategy Fund II ¹	577,784	14,450,366
Guggenheim Strategy Fund I ¹	474,534	11,891,825
Guggenheim Strategy Fund III ¹	465,946	11,657,972
Total Mutual Funds (Cost \$145,800,291)		<u>145,907,256</u>
CLOSED-END FUNDS[†] - 0.0%		
Guggenheim Strategic Opportunities Fund ¹	132,222	2,853,351
Total Closed-End Funds (Cost \$2,223,974)		<u>2,853,351</u>
MONEY MARKET FUND[†] - 2.1%		
Federated U.S. Treasury Cash Reserve Fund - Institutional Shares 1.05% ³	185,324,843	185,324,843
Total Money Market Fund (Cost \$185,324,843)		<u>185,324,843</u>
	Face	
	Amount[~]	
ASSET-BACKED SECURITIES^{††} - 36.4%		
Collateralized Loan Obligations - 26.9%		
Ladder Capital Commercial Mortgage 2017-FL1 Mortgage Trust		
2017-FL1, 2.36% (1 Month USD LIBOR + 0.88%) due 09/15/34 ^{4,5}	82,815,000	82,719,350
2017-FL1, 2.73% (1 Month USD LIBOR + 1.25%) due 09/15/34 ^{4,5}	22,477,000	22,424,207
2017-FL1, 2.98% (1 Month USD LIBOR + 1.50%) due 09/15/34 ^{4,5}	14,269,000	14,216,702
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 2.97% (3 Month USD LIBOR + 1.55%) due 11/15/29 ^{4,5}	95,150,000	94,976,429
Golub Capital Partners CLO Ltd.		
2016-33A, 3.92% (3 Month USD LIBOR + 2.48%) due 11/21/28 ^{4,5}	48,750,000	48,872,533
2015-25A, 3.19% (3 Month USD LIBOR + 1.80%) due 08/05/27 ^{4,5}	16,500,000	16,520,285
BSPRT 2017-FL2 Issuer Ltd.		
2017-FL2, 2.30% (1 Month USD LIBOR + 0.82%) due 10/15/34 ^{4,5}	46,000,000	45,846,342
2017-FL2, 2.58% (1 Month USD LIBOR + 1.10%) due 10/15/34 ^{4,5}	11,000,000	10,944,581
2017-FL2, 2.88% (1 Month USD LIBOR + 1.40%) due 10/15/34 ^{4,5}	6,200,000	6,181,081
CIFC Funding Ltd.		
2017-3A, 2.38% (3 Month USD LIBOR + 1.02%) due 10/24/25 ^{4,5}	24,700,000	24,714,606
2017-3A, 2.31% (3 Month USD LIBOR + 0.95%) due 07/22/26 ^{4,5}	12,100,000	12,112,360
2017-3A, 2.86% (3 Month USD LIBOR + 1.50%) due 10/24/25 ^{4,5}	11,500,000	11,509,620
2015-3A, 3.46% (3 Month USD LIBOR + 2.10%) due 10/19/27 ^{4,5}	9,750,000	9,832,151
2016-5A, 4.05% (3 Month USD LIBOR + 2.70%) due 01/17/27 ^{4,5}	3,750,000	3,795,895
KVK CLO Ltd.		
2017-1A, 3.22% (3 Month USD LIBOR + 1.80%) due 05/15/26 ^{4,5}	24,865,000	24,956,577
2017-2A, 3.11% (3 Month USD LIBOR + 1.75%) due 01/15/26 ^{4,5}	19,200,000	19,199,212
2017-2A, 3.01% (3 Month USD LIBOR + 1.65%) due 07/15/26 ^{4,5}	14,800,000	14,809,831
2013-1A, due 01/15/28 ^{5,6}	3,800,000	1,670,385
Shackleton CLO Ltd.		
2016-7A, 3.31% (3 Month USD LIBOR + 1.95%) due 04/15/27 ^{4,5}	20,250,000	20,412,939
2017-5A, 3.04% (3 Month USD LIBOR + 1.65%) due 05/07/26 ^{4,5}	19,900,000	19,956,081
2017-4A, 2.86% (3 Month USD LIBOR + 1.50%) due 01/13/25 ^{4,5}	14,950,000	14,955,600
Hunt CRE Ltd.		
2017-FL1, 2.48% (1 Month USD LIBOR + 1.00%) due 08/15/34 ^{4,5}	40,700,000	40,858,110
2017-FL1, 2.78% (1 Month USD LIBOR + 1.30%) due 08/15/34 ^{4,5}	8,730,500	8,765,383

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	Face Amount~	Value
ASSET-BACKED SECURITIES^{††} - 36.4% (continued)		
Collateralized Loan Obligations - 26.9% (continued)		
2017-FL1, 3.13% (1 Month USD LIBOR + 1.65%) due 08/15/34 ^{4,5} Vibrant CLO II Ltd.	3,000,000	\$ 3,014,469
2017-2A, 2.26% (3 Month USD LIBOR + 0.90%) due 07/24/24 ^{4,5}	30,299,022	30,274,162
2017-2A, 2.81% (3 Month USD LIBOR + 1.45%) due 07/24/24 ^{4,5}	17,750,000	17,744,279
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 3.37% (3 Month USD LIBOR + 2.05%) due 12/15/28 ^{4,5}	42,200,000	42,349,496
2016-7A, 4.27% (3 Month USD LIBOR + 2.95%) due 12/15/28 ^{4,5}	5,000,000	5,008,292
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, 3.05% (3 Month USD LIBOR + 1.70%) due 10/15/26 ^{4,5}	26,200,000	26,342,109
2017-5A, 3.40% due 10/15/26 ⁵	16,000,000	15,968,725
2017-5A, 4.50% (3 Month USD LIBOR + 3.15%) due 10/15/26 ^{4,5}	1,750,000	1,749,234
2017-5A, 3.70% (3 Month USD LIBOR + 2.35%) due 10/15/26 ^{4,5}	1,500,000	1,503,362
2017-5A, 3.75% due 10/15/26 ⁵	1,000,000	994,670
PFP Ltd.		
2017-3, 2.48% (1 Month USD LIBOR + 1.05%) due 01/14/35 ^{4,5}	26,800,368	26,833,879
2015-2, 3.48% (1 Month USD LIBOR + 2.00%) due 07/14/34 ^{4,5}	16,500,000	16,490,310
2017-3, 3.18% (1 Month USD LIBOR + 1.75%) due 01/14/35 ^{4,5}	2,000,000	2,006,943
Fortress Credit BSL II Ltd.		
2017-2A, 3.01% (3 Month USD LIBOR + 1.65%) due 10/19/25 ^{4,5}	42,850,000	42,944,666
Atlas Senior Loan Fund III Ltd.		
2017-1A, 2.72% (3 Month USD LIBOR + 1.30%) due 11/17/27 ^{4,5}	25,100,000	25,054,498
2017-1A, 2.25% (3 Month USD LIBOR + 0.83%) due 11/17/27 ^{4,5}	15,400,000	15,397,781
Figueroa CLO Ltd.		
2017-2A, 2.88% (3 Month USD LIBOR + 1.25%) due 06/20/27 ^{4,5}	40,000,000	40,205,394
Marathon CLO V Ltd.		
2017-5A, 2.31% (3 Month USD LIBOR + 0.87%) due 11/21/27 ^{4,5}	22,200,000	22,170,714
2017-5A, 2.89% (3 Month USD LIBOR + 1.45%) due 11/21/27 ^{4,5}	14,375,000	14,352,561
Woodmont Trust		
2017-3A, 2.97% (3 Month USD LIBOR + 1.73%) due 10/18/29 ^{4,5}	16,000,000	16,066,347
2017-2A, 3.15% (3 Month USD LIBOR + 1.80%) due 07/18/28 ^{4,5}	10,100,000	10,182,404
2017-3A, 3.19% (3 Month USD LIBOR + 1.95%) due 10/18/29 ^{4,5}	9,800,000	9,863,451
NXT Capital CLO LLC		
2017-1A, 3.06% (3 Month USD LIBOR + 1.70%) due 04/20/29 ^{4,5}	33,000,000	33,115,964
2015-1A, 5.01% (3 Month USD LIBOR + 3.65%) due 04/21/27 ^{4,5}	1,000,000	1,000,095
Resource Capital Corporation Ltd.		
2017-CRE5, 2.28% (1 Month USD LIBOR + 0.80%) due 07/15/34 ^{4,5}	33,911,292	33,932,049
Telos CLO 2014-6 Ltd.		
2017-6A, 3.10% (3 Month USD LIBOR + 1.75%) due 01/17/27 ^{4,5}	32,000,000	32,077,801
Cerberus Loan Funding XVII Ltd.		
2016-3A, 3.89% (3 Month USD LIBOR + 2.53%) due 01/15/28 ^{4,5}	31,500,000	31,703,112
Flagship CLO VIII Ltd.		
2017-8A, 3.06% (3 Month USD LIBOR + 1.70%) due 01/16/26 ^{4,5}	30,900,000	30,972,139
WhiteHorse VI Ltd.		
2016-1A, 3.28% (3 Month USD LIBOR + 1.90%) due 02/03/25 ^{4,5}	22,100,000	22,104,193
2016-1A, 4.13% (3 Month USD LIBOR + 2.75%) due 02/03/25 ^{4,5}	8,500,000	8,609,750
ABPCI Direct Lending Fund CLO II LLC		
2017-1A, 3.25% (3 Month USD LIBOR + 1.78%) due 07/20/29 ^{4,5}	29,700,000	29,934,666
Venture XIX CLO Ltd.		
2016-19A, 3.36% (3 Month USD LIBOR + 2.00%) due 01/15/27 ^{4,5}	29,450,000	29,612,365

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ASSET-BACKED SECURITIES^{††} - 36.4% (continued)		
Collateralized Loan Obligations - 26.9% (continued)		
Monroe Capital CLO 2014-1 Ltd.		
2017-1A, 2.71% (3 Month USD LIBOR + 1.35%) due 10/22/26 ^{4,5}	18,300,000	\$ 18,296,476
2017-1A, 3.06% (3 Month USD LIBOR + 1.70%) due 10/22/26 ^{4,5}	10,100,000	10,106,928
AIMCO CLO Series 2015-A		
2018-AA, 2.41% (3 Month USD LIBOR + 0.85%) due 01/15/28 ^{4,5}	28,400,000	28,372,080
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 ⁵	20,500,000	20,777,233
2016-2A, 5.29% due 05/12/31 ⁵	5,000,000	5,036,522
Cerberus Loan Funding XVI, LP		
2016-2A, 3.41% (3 Month USD LIBOR + 2.05%) due 11/15/27 ^{4,5}	15,500,000	15,813,513
2016-2A, 3.71% (3 Month USD LIBOR + 2.35%) due 11/15/27 ^{4,5}	9,350,000	9,526,758
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 3.07% (3 Month USD LIBOR + 1.70%) due 07/25/29 ^{4,5}	17,500,000	17,511,006
2017-16A, 3.22% (3 Month USD LIBOR + 1.85%) due 07/25/29 ^{4,5}	6,700,000	6,691,644
Flatiron CLO Ltd.		
2017-1A, 2.95% (3 Month USD LIBOR + 1.60%) due 07/17/26 ^{4,5}	16,600,000	16,670,409
2017-1A, 3.00% (3 Month USD LIBOR + 1.65%) due 01/17/26 ^{4,5}	7,100,000	7,140,991
A Voce CLO Ltd.		
2017-1A, 2.91% (3 Month USD LIBOR + 1.55%) due 07/15/26 ^{4,5}	23,200,000	23,209,219
Shackleton 2014-VI CLO		
2017-6A, 2.95% (3 Month USD LIBOR + 1.60%) due 07/17/26 ^{4,5}	22,900,000	22,903,477
ALM XIV Ltd.		
2017-14A, 2.93% (3 Month USD LIBOR + 1.55%) due 07/28/26 ^{4,5}	22,900,000	22,900,000
Avery Point V CLO Ltd.		
2017-5A, 2.33% (3 Month USD LIBOR + 0.98%) due 07/17/26 ^{4,5}	22,700,000	22,752,812
OZLM IX Ltd.		
2017-9A, 3.01% (3 Month USD LIBOR + 1.65%) due 01/20/27 ^{4,5}	22,550,000	22,750,518
Cent CLO 20 Ltd.		
2017-20A, 3.00% (3 Month USD LIBOR + 1.63%) due 01/25/26 ^{4,5}	22,500,000	22,514,024
Venture XII CLO Ltd.		
2017-12A, 2.95% (3 Month USD LIBOR + 1.63%) due 02/28/26 ^{4,5}	22,300,000	22,424,430
Oaktree EIF II Series A2 Ltd.		
2017-A2, 3.12% (3 Month USD LIBOR + 1.70%) due 11/15/25 ^{4,5}	21,900,000	21,926,004
Symphony CLO XIV Ltd.		
2017-14A, 3.21% (3 Month USD LIBOR + 1.85%) due 07/14/26 ^{4,5}	21,275,000	21,309,721
Regatta V Funding Ltd.		
2017-1A, 2.97% (3 Month USD LIBOR + 1.60%) due 10/25/26 ^{4,5}	20,950,000	21,007,289
West CLO 2014-1 Ltd.		
2017-1A, 2.27% (3 Month USD LIBOR + 0.92%) due 07/18/26 ^{4,5}	20,000,000	20,034,678
Galaxy XVIII CLO Ltd.		
2017-18A, 2.86% (3 Month USD LIBOR + 1.50%) due 10/15/26 ^{4,5}	19,550,000	19,616,451
CIFC Funding 2014 Ltd.		
2017-1A, 2.95% (3 Month USD LIBOR + 1.60%) due 04/18/25 ^{4,5}	19,150,000	19,148,321
Flagship VII Ltd.		
2017-7A, 2.91% (3 Month USD LIBOR + 1.55%) due 01/20/26 ^{4,5}	19,125,000	19,122,353
Newstar Commercial Loan Funding LLC		
2017-1A, 3.83% (3 Month USD LIBOR + 2.50%) due 03/20/27 ^{4,5}	12,750,000	12,801,062
2016-1A, 5.21% (3 Month USD LIBOR + 3.75%) due 02/25/28 ^{4,5}	5,750,000	5,749,929
2014-1A, 4.96% (3 Month USD LIBOR + 3.60%) due 04/20/25 ^{4,5}	500,000	498,223
Northwoods Capital XIV Ltd.		
2017-14A, 3.01% (3 Month USD LIBOR + 1.70%) due 11/12/25 ^{4,5}	18,450,000	18,491,433

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ASSET-BACKED SECURITIES^{††} - 36.4% (continued)		
Collateralized Loan Obligations - 26.9% (continued)		
Atlas Senior Loan Fund IV Ltd.		
2017-2A, 2.87% (3 Month USD LIBOR + 1.45%) due 02/17/26 ^{4,5}	18,450,000	\$ 18,445,074
York CLO 1 Ltd.		
2017-1A, 3.06% (3 Month USD LIBOR + 1.70%) due 01/22/27 ^{4,5}	17,800,000	17,843,125
TICP CLO I Ltd.		
2017-1A, 2.97% (3 Month USD LIBOR + 1.60%) due 04/26/26 ^{4,5}	17,250,000	17,342,980
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 4.06% (3 Month USD LIBOR + 2.70%) due 12/22/28 ^{4,5}	17,000,000	17,054,344
Steele Creek CLO Ltd.		
2017-1A, 3.29% (3 Month USD LIBOR + 1.85%) due 08/21/26 ^{4,5}	16,800,000	16,839,567
Northwoods Capital XI Ltd.		
2017-11A, 2.96% (3 Month USD LIBOR + 1.60%) due 04/15/25 ^{4,5}	16,750,000	16,752,491
MP CLO VI Ltd.		
2017-2A, 2.96% (3 Month USD LIBOR + 1.60%) due 01/15/27 ^{4,5}	14,500,000	14,542,754
Northwoods Capital X Ltd.		
2017-10A, 2.94% (3 Month USD LIBOR + 1.55%) due 11/04/25 ^{4,5}	14,500,000	14,516,707
Venture XVI CLO Ltd.		
2017-16A, 2.86% (3 Month USD LIBOR + 1.50%) due 04/15/26 ^{4,5}	14,500,000	14,506,326
Anchorage Capital CLO 4 Ltd.		
2017-4A, 3.06% (3 Month USD LIBOR + 1.68%) due 07/28/26 ^{4,5}	14,400,000	14,447,542
Marathon CLO VI Ltd.		
2017-6A, 3.01% (3 Month USD LIBOR + 1.60%) due 05/13/25 ^{4,5}	14,050,000	14,124,214
Great Lakes CLO Ltd.		
2015-1A, 3.31% (3 Month USD LIBOR + 1.95%) due 07/15/26 ^{4,5}	10,000,000	10,024,232
2015-1A, 4.06% (3 Month USD LIBOR + 2.70%) due 07/15/26 ^{4,5}	4,000,000	4,004,072
TICP CLO II Ltd.		
2017-2A, 2.91% (3 Month USD LIBOR + 1.55%) due 07/20/26 ^{4,5}	14,000,000	14,014,532
Catamaran CLO Ltd.		
2016-1A, 3.58% (3 Month USD LIBOR + 1.95%) due 12/20/23 ^{4,5}	12,000,000	12,011,713
2016-2A, 3.40% (3 Month USD LIBOR + 2.05%) due 10/18/26 ^{4,5}	1,750,000	1,758,005
AIMCO CLO Series		
2017-AA, 2.46% (3 Month USD LIBOR + 1.10%) due 07/20/26 ^{4,5}	8,700,000	8,702,978
2015-AA, 3.66% (3 Month USD LIBOR + 2.30%) due 01/15/28 ^{4,5}	5,000,000	5,000,000
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 ⁵	13,000,000	12,976,442
Octagon Investment Partners XVII Ltd.		
2017-1A, 2.82% (3 Month USD LIBOR + 1.45%) due 10/25/25 ^{4,5}	13,000,000	12,968,660
Seneca Park CLO Limited		
2017-1A, 2.85% (3 Month USD LIBOR + 1.50%) due 07/17/26 ^{4,5}	12,900,000	12,937,121
Dryden 31 Senior Loan Fund		
2017-31A, 2.85% (3 Month USD LIBOR + 1.50%) due 04/18/26 ^{4,5}	12,850,000	12,854,902
Marathon CLO VII Ltd.		
2017-7A, 3.03% (3 Month USD LIBOR + 1.65%) due 10/28/25 ^{4,5}	12,600,000	12,703,733
Vibrant CLO III Ltd.		
2016-3A, 3.41% (3 Month USD LIBOR + 2.05%) due 04/20/26 ^{4,5}	12,000,000	12,048,430
OZLM VIII Ltd.		
2017-8A, 2.48% (3 Month USD LIBOR + 1.13%) due 10/17/26 ^{4,5}	12,000,000	12,020,558
Sudbury Mill CLO Ltd.		
2017-1A, 3.00% (3 Month USD LIBOR + 1.65%) due 01/17/26 ^{4,5}	11,850,000	11,917,473
AMMC CLO XV Ltd.		
2016-15A, 3.44% (3 Month USD LIBOR + 1.90%) due 12/09/26 ^{4,5}	11,600,000	11,651,028
Madison Park Funding XIV Ltd.		
2017-14A, 2.91% (3 Month USD LIBOR + 1.55%) due 07/20/26 ^{4,5}	6,400,000	6,424,167
2017-14A, 2.48% (3 Month USD LIBOR + 1.12%) due 07/20/26 ^{4,5}	5,211,000	5,222,561

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Collateralized Loan Obligations - 26.9% (continued)		
TCP Waterman CLO Ltd.		
2016-1A, 3.64% (3 Month USD LIBOR + 2.05%) due 12/15/28 ^{4,5}	7,150,000	\$ 7,259,668
2016-1A, 3.89% (3 Month USD LIBOR + 2.30%) due 12/15/28 ^{4,5}	4,000,000	4,017,438
Recette Clo Ltd.		
2017-1A, 2.66% (3 Month USD LIBOR + 1.30%) due 10/20/27 ^{4,5}	11,000,000	10,992,061
Treman Park CLO Ltd.		
2015-1A, due 04/20/27 ^{5,6}	13,600,000	10,642,069
Regatta IV Funding Ltd.		
2017-1A, 2.39% (3 Month USD LIBOR + 1.02%) due 07/25/26 ^{4,5}	10,500,000	10,497,734
Venture XVII CLO Ltd.		
2017-17A, 2.44% (3 Month USD LIBOR + 1.08%) due 07/15/26 ^{4,5}	10,100,000	10,087,996
Nelder Grove CLO Ltd.		
2017-1A, 3.27% (3 Month USD LIBOR + 1.80%) due 08/28/26 ^{4,5}	10,050,000	10,062,542
Ares XXXIII CLO Ltd.		
2016-1A, 3.44% (3 Month USD LIBOR + 1.95%) due 12/05/25 ^{4,5}	9,800,000	9,853,821
Bsprt Issuer Ltd.		
2017-FL1, 2.83% (1 Month USD LIBOR + 1.35%) due 06/15/27 ^{4,5}	9,690,000	9,723,256
Shackleton 2015-VIII CLO Ltd.		
2017-8A, 2.28% (3 Month USD LIBOR + 0.92%) due 10/20/27 ^{4,5}	4,900,000	4,902,220
2017-8A, 2.66% (3 Month USD LIBOR + 1.30%) due 10/20/27 ^{4,5}	4,760,000	4,796,624
Resource Capital Corp.		
2015-CRE3, 3.88% (1 Month USD LIBOR + 2.40%) due 03/15/32 ^{4,5}	4,500,000	4,500,946
2015-CRE3, 4.63% (1 Month USD LIBOR + 3.15%) due 03/15/32 ^{4,5}	3,000,000	3,000,702
2015-CRE3, 5.48% (1 Month USD LIBOR + 4.00%) due 03/15/32 ^{4,5}	2,000,000	2,003,300
Dryden 37 Senior Loan Fund		
2015-37A, due 04/15/27 ^{5,6}	10,000,000	9,302,400
Garrison Funding Ltd.		
2016-2A, 3.64% (3 Month USD LIBOR + 2.20%) due 09/29/27 ^{4,5}	7,000,000	7,045,474
2016-2A, 4.59% (3 Month USD LIBOR + 3.15%) due 09/29/27 ^{4,5}	2,250,000	2,249,135
ACIS CLO Ltd.		
2015-6A, 3.86% (3 Month USD LIBOR + 2.48%) due 05/01/27 ^{4,5}	7,500,000	7,576,729
2013-1A, 4.30% (3 Month USD LIBOR + 2.95%) due 04/18/24 ^{4,5}	1,650,000	1,651,312
Palmer Square CLO Ltd.		
2017-1A, 2.92% (3 Month USD LIBOR + 1.50%) due 05/15/25 ^{4,5}	8,850,000	8,846,876
Madison Park Funding XVI Ltd.		
2016-16A, 3.26% (3 Month USD LIBOR + 1.90%) due 04/20/26 ^{4,5}	8,250,000	8,322,890
Betony CLO Ltd.		
2016-1A, 3.31% (3 Month USD LIBOR + 1.95%) due 04/15/27 ^{4,5}	8,250,000	8,312,716
Crown Point CLO III Ltd.		
2017-3A, 2.81% (3 Month USD LIBOR + 1.45%) due 12/31/27 ^{4,5}	8,280,000	8,290,163
Jamestown CLO III Ltd.		
2017-3A, 3.11% (3 Month USD LIBOR + 1.75%) due 01/15/26 ^{4,5}	8,000,000	8,069,954
Fifth Street SLF II Ltd.		
2015-2A, 3.30% (3 Month USD LIBOR + 1.92%) due 09/29/27 ^{4,5}	8,000,000	8,012,485
KKR CLO 15 Ltd.		
2016-15, 2.91% (3 Month USD LIBOR + 1.56%) due 10/18/28 ^{4,5}	7,529,000	7,634,950
Vibrant CLO IV Ltd.		
2016-4A, 3.76% (3 Month USD LIBOR + 2.40%) due 07/20/28 ^{4,5}	7,000,000	7,096,393
Regatta III Funding Ltd.		
2017-1A, 2.41% (3 Month USD LIBOR + 1.05%) due 04/15/26 ^{4,5}	7,050,000	7,042,264
Cent CLO 21 Ltd.		
2017-21A, 3.07% (3 Month USD LIBOR + 1.70%) due 07/27/26 ^{4,5}	7,000,000	7,039,331
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 10/04/28 ^{5,6}	8,920,000	6,775,138
OCP CLO Ltd.		
2016-2A, 4.30% (3 Month USD LIBOR + 2.85%) due 11/22/25 ^{4,5}	6,500,000	6,577,071

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 36.4% (continued)		
Collateralized Loan Obligations - 26.9% (continued)		
Fifth Street Senior Loan Fund I LLC		
2015-1A, 3.36% (3 Month USD LIBOR + 2.00%) due 01/20/27 ^{4,5}	5,000,000	\$ 5,004,865
2015-1A, 4.36% (3 Month USD LIBOR + 3.00%) due 01/20/27 ^{4,5}	1,250,000	1,251,038
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁶	7,500,060	6,177,594
Voya CLO Ltd.		
2013-1X, due 04/15/24 ⁶	9,500,000	5,830,610
Symphony CLO XII Ltd.		
2017-12A, 2.86% (3 Month USD LIBOR + 1.50%) due 10/15/25 ^{4,5}	5,750,000	5,753,703
OHA Loan Funding Ltd.		
2017-1A, 3.41% (3 Month USD LIBOR + 2.05%) due 07/23/25 ^{4,5}	5,300,000	5,316,529
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{5,6}	6,000,000	5,298,568
Fortress Credit Opportunities VI CLO Ltd.		
2015-6A, 4.24% (3 Month USD LIBOR + 2.70%) due 10/10/26 ^{4,5}	5,000,000	5,004,829
RFTI Issuer Ltd.		
2015-FL1, 5.36% (1 Month USD LIBOR + 3.88%) due 08/15/30 ^{4,5}	5,000,000	5,002,890
Dryden XXV Senior Loan Fund		
2017-25A, 2.71% (3 Month USD LIBOR + 1.35%) due 10/15/27 ^{4,5}	5,000,000	4,991,656
Mountain Hawk II CLO Ltd.		
2013-2A, 3.06% (3 Month USD LIBOR + 1.70%) due 07/22/24 ^{4,5}	5,000,000	4,978,805
Benefit Street Partners CLO V Ltd.		
2017-VA, 3.01% (3 Month USD LIBOR + 1.65%) due 10/20/26 ^{4,5}	4,500,000	4,508,867
Oaktree CLO 2015-1 Ltd.		
2017-1A, 2.37% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{4,5}	4,500,000	4,506,429
Cerberus ICQ Levered LLC		
2015-1A, 4.41% (3 Month USD LIBOR + 3.05%) due 11/06/25 ^{4,5}	2,250,000	2,249,669
2015-1A, 3.41% (3 Month USD LIBOR + 2.05%) due 11/06/25 ^{4,5}	2,077,375	2,077,910
Halcyon Loan Advisors Funding Ltd.		
2012-2A, 4.48% (3 Month USD LIBOR + 2.85%) due 12/20/24 ^{4,5}	4,000,000	4,010,793
OZLM Funding II Ltd.		
2016-2A, 4.13% (3 Month USD LIBOR + 2.75%) due 10/30/27 ^{4,5}	3,750,000	3,764,613
Cent CLO		
2014-16A, 3.63% (3 Month USD LIBOR + 2.25%) due 08/01/24 ^{4,5}	1,750,000	1,752,900
2014-16A, 4.58% (3 Month USD LIBOR + 3.20%) due 08/01/24 ^{4,5}	1,750,000	1,750,949
Atrium XI		
2017-11A, 2.86% (3 Month USD LIBOR + 1.50%) due 10/23/25 ^{4,5}	3,500,000	3,501,862
Eaton Vance CLO Ltd.		
2017-1A, 2.96% (3 Month USD LIBOR + 1.60%) due 07/15/26 ^{4,5}	3,400,000	3,403,515
Oaktree EIF I Series A1 Ltd.		
2016-A, 5.01% (3 Month USD LIBOR + 3.65%) due 01/20/27 ^{4,5}	3,250,000	3,250,751
MONROE CAPITAL BSL CLO Ltd.		
2017-1A, 3.20% (3 Month USD LIBOR + 1.75%) due 05/22/27 ^{4,5}	3,000,000	3,009,137
AMMC CLO XI Ltd.		
2016-11A, 4.23% (3 Month USD LIBOR + 2.85%) due 10/30/23 ^{4,5}	3,000,000	3,005,029
Atlas Senior Loan Fund VI Ltd.		
2017-6A, 3.76% (3 Month USD LIBOR + 2.40%) due 10/15/26 ^{4,5}	3,000,000	2,991,252
FS Senior Funding Ltd.		
2015-1A, 3.16% (3 Month USD LIBOR + 1.80%) due 05/28/25 ^{4,5}	2,500,000	2,509,986
Octagon Investment Partners 24 Ltd.		
2017-1A, 2.79% (3 Month USD LIBOR + 1.35%) due 05/21/27 ^{4,5}	2,500,000	2,500,797
Mountain Hawk I CLO Ltd.		
2013-1A, 3.54% (3 Month USD LIBOR + 2.18%) due 01/20/24 ^{4,5}	2,500,000	2,499,893
Ocean Trails CLO IV		
2017-4A, 3.21% (3 Month USD LIBOR + 1.80%) due 08/13/25 ^{4,5}	2,500,000	2,493,880

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 36.4% (continued)		
Collateralized Loan Obligations - 26.9% (continued)		
NXT Capital CLO 2014-1 LLC		
2017-1A, 2.76% (3 Month USD LIBOR + 1.40%) due 04/23/26 ^{4,5}	2,300,000	\$ 2,297,360
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 ^{5,6}	3,700,000	2,284,604
NewStar Arlington Senior Loan Program LLC		
2014-1A, 3.97% (3 Month USD LIBOR + 2.60%) due 07/25/25 ^{4,5}	1,000,000	984,076
2014-1A, 4.76% due 07/25/25 ⁵	700,000	700,281
2014-1A, 4.67% (3 Month USD LIBOR + 3.30%) due 07/25/25 ^{4,5}	400,000	396,593
LMREC, Inc.		
2015-CRE1, 5.03% (1 Month USD LIBOR + 3.50%) due 02/22/32 ^{4,5}	2,000,000	2,011,288
Octagon Investment Partners XVI Ltd.		
2013-1A, 4.10% (3 Month USD LIBOR + 2.75%) due 07/17/25 ^{4,5}	2,000,000	2,003,973
NewStar Clarendon Fund CLO LLC		
2015-1A, 4.72% (3 Month USD LIBOR + 3.35%) due 01/25/27 ^{4,5}	2,000,000	2,001,322
Ivy Hill Middle Market Credit Fund IX Ltd.		
2017-9A, 3.77% (3 Month USD LIBOR + 2.35%) due 01/18/30 ^{4,5}	1,000,000	999,666
2017-9A, 3.17% (3 Month USD LIBOR + 1.75%) due 01/18/30 ^{4,5}	1,000,000	999,637
Dryden 38 Senior Loan Fund		
2015-38A, 3.36% (3 Month USD LIBOR + 2.00%) due 07/15/27 ^{4,5}	1,850,000	1,854,213
ING Investment Management CLO Ltd.		
2007-4A, 3.56% (3 Month USD LIBOR + 2.20%) due 06/14/22 ^{4,5}	1,500,000	1,501,796
Westchester CLO Ltd.		
2007-1A, 1.82% (3 Month USD LIBOR + 0.44%) due 08/01/22 ^{4,5}	1,316,775	1,315,151
Rockwall CDO II Ltd.		
2007-1A, 1.93% (3 Month USD LIBOR + 0.55%) due 08/01/24 ^{4,5}	1,195,563	1,194,751
Lime Street CLO Ltd.		
2007-1A, 4.13% (3 Month USD LIBOR + 2.50%) due 06/20/21 ^{4,5}	1,000,000	992,541
Babson CLO Ltd.		
2014-1A, due 07/20/25 ^{5,6}	1,300,000	638,550
2012-2A, due 05/15/23 ^{5,6}	4,750,000	57,528
Voya CLO 2013-1 Ltd.		
2013-1A, due 10/15/30 ^{5,6}	1,075,071	659,823
Atlas Senior Loan Fund II Ltd.		
2012-2A, due 01/30/24 ^{5,6}	1,200,000	658,666
Ares XXVI CLO Ltd.		
2013-1A, due 04/15/25 ^{5,6}	4,300,000	632,549
GoldenTree Credit Opportunities Financing Ltd.		
2012-1A, 5.57% (3 Month USD LIBOR + 4.25%) due 06/15/28 ^{4,5}	500,000	501,320
Great Lakes CLO 2014-1 Ltd.		
2014-1A, due 10/15/29 ^{5,6}	461,538	415,119
Grayson CLO Ltd.		
2006-1A, 1.79% (3 Month USD LIBOR + 0.41%) due 11/01/21 ^{4,5}	319,590	319,065
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{6,7}	1,500,000	166,056
Keuka Park CLO Ltd.		
2013-1A, due 10/21/24 ^{5,6}	982,957	90,791
Eastland CLO Ltd.		
2007-1A, 1.78% (3 Month USD LIBOR + 0.40%) due 05/01/22 ^{4,5}	74,131	74,014
Total Collateralized Loan Obligations		2,416,925,085
Transport-Aircraft - 2.8%		
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	32,226,390	32,158,070
2016-1A, 4.88% due 03/17/36 ⁵	19,222,500	19,573,493
2014-1, 5.13% (WAC) due 12/15/29 ⁴	6,342,190	6,325,602
2014-1, 7.38% (WAC) due 12/15/29 ⁴	1,972,567	1,972,567
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁵	45,000,000	45,124,515

Total Return Bond Fund
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December 31, 2017

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 36.4% (continued)		
Transport-Aircraft - 2.8% (continued)		
Castlelake Aircraft Securitization Trust		
2017-1, 3.97% due 07/15/42	20,668,275	\$ 20,616,604
2015-1A, 4.70% due 12/15/40 ⁵	14,432,779	14,505,040
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁵	24,450,608	24,442,551
2015-1A, 5.07% due 02/15/40 ⁵	2,037,551	1,994,121
Raspro Trust		
2005-1A, 1.99% (3 Month USD LIBOR + 0.63%) due 03/23/24 ^{4,5}	18,909,759	18,058,820
ECAFI Ltd.		
2015-1A, 4.95% due 06/15/22 ⁵	15,016,821	15,034,129
2015-1A, 3.47% due 06/15/40 ⁵	1,213,169	1,198,136
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁵	15,677,040	15,855,476
AASET Trust		
2017-1A, 3.97% due 05/16/42 ⁵	11,549,450	11,589,937
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28 ⁵	3,689,712	3,682,545
Rise Ltd.		
2014-1A, 4.74% due 02/12/39	3,348,741	3,386,414
Atlas Ltd.		
2014-1 A, 4.87% due 12/15/39	3,188,149	3,193,887
AABS Ltd.		
2013-1 A, 4.87% due 01/10/38	2,574,630	2,600,052
Eagle I Ltd.		
2014-1A, 4.31% due 12/15/39 ⁵	2,465,000	2,448,740
Emerald Aviation Finance Ltd.		
2013-1, 4.65% due 10/15/38 ⁵	1,456,602	1,485,912
2013-1, 6.35% due 10/15/38 ⁵	312,129	319,660
Stripes Aircraft Ltd.		
2013-1 A1, 5.00% due 03/20/23 ^{†††}	1,482,618	1,457,147
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 ⁷	1,042,915	1,044,605
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37 ⁵	996,240	976,116
AASET		
2014-1 C, 10.00% due 12/15/29	163,916	163,916
Airplanes Pass Through Trust		
2001-1A, 1.78% (1 Month USD LIBOR + 0.55%) due 03/15/19 ^{4,7}	471,555	84,597
Total Transport-Aircraft		249,292,652
Whole Business - 1.6%		
Domino's Pizza Master Issuer LLC		
2017-1A, 3.08% due 07/25/47 ⁵	23,241,750	22,986,556
2017-1A, 4.12% due 07/25/47 ⁵	17,296,650	17,671,641
2017-1A, 2.62% (3 Month USD LIBOR + 1.25%) due 07/25/47 ^{4,5}	17,157,000	17,189,084
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁵	27,255,000	28,637,101
2016-1A, 4.38% due 05/25/46 ⁵	5,233,750	5,399,241
2016-1A, 3.83% due 05/25/46 ⁵	2,403,575	2,436,191
Jimmy Johns Funding LLC		
2017-1A, 3.61% due 07/30/47 ⁵	22,892,625	22,980,762
Wendys Funding LLC		
2015-1A, 4.50% due 06/15/45 ⁵	12,169,875	12,449,539
DB Master Finance LLC		
2015-1A, 3.98% due 02/20/45 ⁵	7,264,575	7,415,024
2017-1A, 3.63% due 11/20/47 ⁵	108,000	108,704
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27 ⁵	3,067,004	3,062,084
Sonic Capital LLC		
2016-1A, 4.47% due 05/20/46 ⁵	2,485,417	2,520,685
Drug Royalty III Limited Partnership I		
2017-1A, 3.60% due 04/15/27 ⁵	2,443,010	2,421,912
Total Whole Business		145,278,524
Net Lease - 1.3%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 ⁵	49,617,000	50,311,107
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁵	30,556,831	30,236,934
2016-1A, 4.32% due 10/20/46 ⁵	10,525,800	10,761,926

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 36.4% (continued)		
Net Lease - 1.3% (continued)		
Spirit Master Funding LLC		
2014-2A, 5.76% due 03/20/41 ⁵	4,878,428	\$ 5,136,985
2014-4A, 4.63% due 01/20/45 ⁵	4,234,228	4,451,674
Store Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 ⁵	7,843,013	8,014,579
2015-1A, 3.75% due 04/20/45 ⁵	1,480,000	1,491,042
Capital Automotive REIT		
2014-1A, 3.66% due 10/15/44 ⁵	4,500,000	4,510,905
Store Master Funding LLC		
2013-1A, 4.16% due 03/20/43 ⁵	1,701,501	1,707,140
Total Net Lease		<u>116,622,292</u>
Collateralized Debt Obligations - 1.2%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ⁵	55,600,000	55,109,006
2016-3A, 3.85% due 10/28/33 ⁵	7,500,000	7,460,598
Putnam Structured Product Funding Ltd.		
2003-1A, 2.48% (1 Month USD LIBOR + 1.00%) due 10/15/38 ^{4,5}	20,943,107	19,970,666
RB Commercial Trust		
2012-RS1, 5.35% due 01/26/22 ⁵	15,722,295	16,004,274
Highland Park CDO I Ltd.		
2006-1A, 1.86% (3 Month USD LIBOR + 0.40%) due 11/25/51 ^{4,7}	3,486,103	3,342,468
Anchorage Credit Funding 1 Ltd.		
2015-1A, 4.30% due 07/28/30 ⁵	3,000,000	3,071,600
JPMCC Re-REMIC Trust		
2014-FRR1, 2.37% (WAC) due 04/27/44 ^{4,5}	3,000,000	2,975,340
N-Star REL CDO VIII Ltd.		
2006-8A, 1.72% (1 Month USD LIBOR + 0.36%) due 02/01/41 ^{4,5}	1,943,473	1,940,491
Total Collateralized Debt Obligations		<u>109,874,443</u>
Single Family Residence - 0.8%		
Invitation Homes 2017-SFR2 Trust		
2017-SFR2, 2.34% (1 Month USD LIBOR + 0.85%) due 12/17/36 ^{4,5}	47,301,509	47,453,332
Progress Residential 2017		
2017-SFR2, 2.90% due 12/17/34 ⁵	17,000,000	16,898,872
Colony American Finance 2016-1 Ltd.		
2016-1, 2.54% due 06/15/48 ⁵	7,796,325	7,727,215
CoreVest American Finance 2017-1 Trust		
2017-1, 3.36% due 10/15/49 ⁵	2,250,000	2,237,630
Total Single Family Residence		<u>74,317,049</u>
Transport-Container - 0.8%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42 ⁵	45,507,327	45,526,791
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 ⁵	13,283,313	13,362,202
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 ⁵	8,453,333	8,424,202
CLI Funding V LLC		
2013-1A, 2.83% due 03/18/28 ⁵	4,262,875	4,202,263
2013-2A, 3.22% due 06/18/28 ⁵	1,208,527	1,201,008
Total Transport-Container		<u>72,716,466</u>
Automotive - 0.7%		
Hertz Vehicle Financing II, LP		
2015-1A, 2.73% due 03/25/21 ⁵	36,450,000	36,556,602
2017-1A, 2.96% due 10/25/21 ⁵	2,000,000	1,996,301
Hertz Vehicle Financing LLC		
2016-4A, 2.65% due 07/25/22 ⁵	17,150,000	16,836,236
2016-2A, 2.95% due 03/25/22 ⁵	3,000,000	2,990,912
Total Automotive		<u>58,380,051</u>
Transport-Rail - 0.1%		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47 ⁵	6,805,822	6,779,216
NP SPE II LLC		
2017-1A, 3.37% due 10/21/47 ⁵	2,725,581	2,708,575
Total Transport-Rail		<u>9,487,791</u>
Industrial - 0.1%		
Agnico-Eagle Mines Ltd.		
4.84% due 06/30/26 ^{†††}	6,000,000	6,266,890
Insurance - 0.1%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁵	4,537,500	4,536,638
Financial - 0.0%		
Industrial DPR Funding Ltd.		
2016-1A, 5.24% due 04/15/26 ^{†††,5}	4,000,000	3,892,348

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount~	Value
ASSET-BACKED SECURITIES^{††} - 36.4% (continued)		
Financial - 0.0% (continued)		
Hana Small Business Lending Loan Trust		
2014-2014, 4.23% (WAC) due 01/25/40 ^{4,5}	458,707	\$ 456,964
Total Financial		<u>4,349,312</u>
Diversified Payment Rights - 0.0%		
CCR Incorporated MT100 Payment Rights Master Trust		
2012-CA, 4.75% due 07/10/22 ⁵	622,024	627,265
CIC Receivables Master Trust		
REGD, 4.89% due 10/07/21 ^{†††}	376,608	388,969
Total Diversified Payment Rights		<u>1,016,234</u>
Total Asset-Backed Securities		<u>3,269,063,427</u>
(Cost \$3,257,233,176)		
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 32.5%		
Government Agency - 13.1%		
Freddie Mac Multifamily Structured Pass Through Certificates		
2017-KIR3, 3.28% due 08/25/27	91,932,800	94,796,360
2017-KGX1, 3.00% due 10/25/27	81,400,000	81,422,580
2017-K065, 3.24% due 04/25/27	72,500,000	74,715,723
2017-K070, 3.30% (WAC) due 11/25/27 ⁴	69,975,000	72,381,783
2017-KW03, 3.02% due 06/25/27	65,900,000	66,187,542
2017-K066, 3.20% due 06/25/27	19,507,000	19,925,177
2016-K060, 3.30% (WAC) due 10/25/26 ⁴	18,750,000	19,325,290
2017-K061, 3.44% (WAC) due 11/25/26 ⁴	15,000,000	15,551,697
2017-K067, 3.28% due 08/25/27	12,968,000	13,284,370
2017-K066, 3.12% due 06/25/27	10,000,000	10,204,237
2017-K069, 3.25% due 09/25/27	10,000,000	10,203,798
2016-K057, 2.62% due 08/25/26	10,000,000	9,742,892
2016-K152, 3.08% due 01/25/31	7,090,000	7,107,717
2017-K070, 3.36% (WAC) due 12/25/27 ⁴	6,000,000	6,186,442
2015-K151, 3.51% due 04/25/30	2,105,000	2,201,009
2015-K043, 0.55% (WAC) due 12/25/24 ⁴	44,602,376	1,468,921
2014-K715, 2.86% due 01/25/21	450,000	456,518
Fannie Mae		
#AN6890, 2.89% due 10/01/29	38,458,000	38,055,759
#AN6858, 3.01% due 09/01/29	36,899,000	37,027,859
#AN6696, 3.12% due 10/01/32	24,800,000	24,621,688
3.23% due 01/01/33	23,750,000	24,248,177
3.17% due 02/01/28	21,350,000	21,689,684
#AN7520, 2.90% due 11/01/29	21,078,000	20,775,162
#AN6088, 2.87% due 09/01/29	20,000,000	19,750,714
#AN6807, 2.96% due 11/01/29	18,620,000	18,467,249
#AN6433, 3.42% due 09/01/47	13,317,153	13,260,532
#AN7964, 3.07% due 01/01/28	13,100,000	13,174,042
#AN6928, 2.82% due 10/01/29	12,100,000	11,931,611
#AN7661, 3.03% due 12/01/27	10,900,000	10,925,252
#AN6653, 3.08% due 10/01/32	10,250,000	10,249,780
#AN7049, 3.05% due 10/01/29	9,100,000	9,105,068
#AN7890, 3.06% due 12/01/27	9,000,000	9,040,740
3.04% due 01/01/28	8,900,000	8,926,521
#AN6651, 2.94% due 10/01/32	8,725,242	8,621,527
3.08% due 01/01/30	8,500,000	8,561,332
3.19% due 02/01/30	7,700,000	7,855,348
#BA1742, 3.50% due 12/01/45	7,526,418	7,734,093
3.31% due 01/01/33	7,500,000	7,647,014
3.14% due 01/01/28	6,900,000	6,973,453
#AN6349, 2.99% due 09/01/29	6,800,000	6,775,001
3.21% due 01/01/33	5,500,000	5,536,636
3.10% due 01/01/33	4,800,000	4,803,384
3.22% due 01/01/30	4,650,000	4,758,031
3.11% due 01/01/28	4,600,000	4,617,293
#AS6528, 4.00% due 01/01/46	3,548,062	3,715,818
#AN7537, 3.11% due 11/01/27	3,500,000	3,525,729
3.16% due 01/01/30	2,900,000	2,925,329
3.12% due 02/01/28	2,600,000	2,649,672
#AN3466, 3.26% due 11/01/46	2,602,022	2,540,111
#AN7503, 3.51% due 11/01/37	2,150,000	2,202,815
#AS7580, 3.00% due 07/01/46	2,140,121	2,141,232
#AL6307, 4.50% due 02/01/45	1,772,413	1,890,468

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 32.5% (continued)		
Government Agency - 13.1% (continued)		
#AN7648, 3.14% due 12/01/32	1,600,000	\$ 1,640,372
3.27% due 01/01/30	1,350,000	1,385,181
#AN2284, 3.27% due 08/01/34	1,369,016	1,384,004
#AN7343, 3.02% due 11/01/27	1,300,000	1,302,229
#AS2523, 5.00% due 05/01/44	980,014	1,054,796
#AN7025, 3.60% due 10/01/47	997,509	1,014,981
#AN8074, 3.13% due 01/01/30	1,000,000	1,011,847
#AX3215, 4.50% due 09/01/44	912,423	972,471
#AL4290, 4.50% due 10/01/43	823,555	878,266
#AL6671, 5.00% due 12/01/44	745,693	802,594
#AN3562, 3.63% due 01/01/37	743,455	759,654
#MA1525, 3.50% due 08/01/43	735,847	759,477
#AN3620, 2.75% due 11/01/31	668,892	654,233
#AS7386, 3.50% due 06/01/46	92,111	94,632
Seasoned Credit Risk Transfer Trust Series 2017-1		
2017-4, 2.25% due 06/25/57	71,400,000	71,138,962
2017-4, 3.50% due 06/25/57	34,750,000	35,511,511
Fannie Mae-Aces		
2017-M11, 2.98% due 08/25/29	52,100,000	51,534,996
2017-M8, 3.06% (WAC) due 05/25/27 ⁴	16,250,000	16,442,285
Freddie Mac Seasoned Credit Risk Transfer		
2017-3, 3.00% due 07/25/56	63,830,390	62,657,705
Freddie Mac		
#WN0005, 3.55% due 10/01/33	4,741,352	4,917,074
#G08694, 4.00% due 02/01/46	3,234,290	3,386,846
#G60038, 3.50% due 01/01/44	2,977,958	3,069,249
#G08677, 4.00% due 11/01/45	2,483,388	2,600,439
#G08715, 3.00% due 08/01/46	2,167,181	2,168,377
#WA2500, 3.26% due 09/01/45	1,991,340	1,955,359
#WN3001, 3.40% due 04/01/31	1,000,000	1,036,432
Seasoned Credit Risk Transfer Trust Series		
2017-3, 2.25% due 07/25/56	9,763,569	9,664,629
FREMF Mortgage Trust		
2013-K29, 0.13% due 05/25/46 ^{5,9}	806,617,670	4,108,427
Total Government Agency		<u>1,175,793,208</u>
Residential Mortgage Backed Securities - 12.9%		
Soundview Home Loan Trust		
2006-OPT5, 1.69% (1 Month USD LIBOR + 0.14%) due 07/25/36 ⁴	97,295,225	94,808,680
2007-1, 1.72% (1 Month USD LIBOR + 0.17%) due 03/25/37 ⁴	4,050,687	4,024,496
2005-OPT3, 2.02% (1 Month USD LIBOR + 0.47%) due 11/25/35 ⁴	3,930,000	3,865,776
RALI Series Trust		
2006-QO5, 1.77% (1 Month USD LIBOR + 0.22%) due 05/25/46 ⁴	24,536,201	22,830,283
2006-QO10, 1.71% (1 Month USD LIBOR + 0.16%) due 01/25/37 ⁴	14,887,713	13,971,624
2007-QO4, 1.51% (1 Month USD LIBOR + 0.19%) due 05/25/47 ⁴	11,902,027	11,471,029
2006-QO2, 1.77% (1 Month USD LIBOR + 0.22%) due 02/25/46 ⁴	22,703,695	10,011,428
2007-QO2, 1.70% (1 Month USD LIBOR + 0.15%) due 02/25/47 ⁴	12,530,998	8,047,594
2007-QO4, 1.75% (1 Month USD LIBOR + 0.20%) due 05/25/47 ⁴	5,536,315	5,340,917
2005-QO1, 1.85% (1 Month USD LIBOR + 0.30%) due 08/25/35 ⁴	5,663,590	5,009,903
2006-QS8, 2.00% (1 Month USD LIBOR + 0.45%) due 08/25/36 ⁴	4,742,948	3,514,379
2005-QO1, 2.56% (1 Year CMT Rate + 1.50%) due 08/25/35 ⁴	3,744,843	3,500,393
2006-QO2, 1.82% (1 Month USD LIBOR + 0.27%) due 02/25/46 ⁴	5,596,642	2,543,875
2007-QO3, 1.71% (1 Month USD LIBOR + 0.16%) due 03/25/47 ⁴	2,266,310	2,069,557
CIT Mortgage Loan Trust		
2007-1, 2.90% (1 Month USD LIBOR + 1.35%) due 10/25/37 ^{4,5}	71,485,346	71,838,741

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 32.5% (continued)		
Residential Mortgage Backed Securities - 12.9% (continued)		
2007-1, 3.00% (1 Month USD LIBOR + 1.45%) due 10/25/37 ^{4,5}	5,436,032	\$ 5,469,342
Towd Point Mortgage Trust		
2017-5, 2.15% (1 Month USD LIBOR + 0.60%) due 02/25/57 ^{4,5}	28,896,429	28,931,708
2017-6, 2.75% (WAC) due 10/25/57 ^{4,5}	20,736,376	20,664,093
2017-1, 2.75% (WAC) due 10/25/56 ^{4,5}	20,150,966	20,125,107
2016-1, 2.75% (WAC) due 02/25/55 ^{4,5}	6,153,143	6,154,618
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 2.18% (1 Month USD LIBOR + 0.63%) due 11/25/37 ⁴	59,209,027	58,987,544
2006-BC4, 1.72% (1 Month USD LIBOR + 0.17%) due 12/25/36 ⁴	8,268,718	7,992,710
2006-BC6, 1.72% (1 Month USD LIBOR + 0.17%) due 01/25/37 ⁴	962,081	932,484
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ¹⁰	208,214,251	42,142,606
2006-1, 1.61% (1 Month USD LIBOR + 0.28%) due 03/25/46 ⁴	7,737,534	7,427,972
2006-1, 1.73% (1 Month USD LIBOR + 0.40%) due 03/25/46 ⁴	3,471,144	3,357,813
FirstKey Master Funding		
2017-R1, 1.59% (1 Month USD LIBOR + 0.22%) due 11/03/41 ^{†††,4,5}	44,651,878	44,071,599
CIM Trust		
2017-2, 3.36% (1 Month USD LIBOR + 2.00%) due 12/25/57 ^{4,5}	32,653,031	32,992,616
First NLC Trust		
2005-4, 1.94% (1 Month USD LIBOR + 0.39%) due 02/25/36 ⁴	29,100,962	27,585,130
2005-1, 1.79% (1 Month USD LIBOR + 0.46%) due 05/25/35 ⁴	3,180,731	3,037,814
HSI Asset Securitization Corporation Trust		
2006-OPT2, 1.94% (1 Month USD LIBOR + 0.39%) due 01/25/36 ⁴	29,140,000	28,709,212
Countrywide Asset-Backed Certificates		
2006-6, 1.72% (1 Month USD LIBOR + 0.17%) due 09/25/36 ⁴	28,474,139	26,782,892
2005-15, 1.78% (1 Month USD LIBOR + 0.45%) due 03/25/36 ⁴	1,500,000	1,425,595
Nationstar Home Equity Loan Trust		
2007-B, 1.54% (1 Month USD LIBOR + 0.22%) due 04/25/37 ⁴	26,974,858	26,708,697
Angel Oak Mortgage Trust LLC 2015-1		
2017-3, 2.71% (WAC) due 11/25/47 ^{†††,4,5}	26,111,403	26,052,650
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 1.69% (1 Month USD LIBOR + 0.14%) due 11/25/36 ⁴	18,813,043	18,370,470
2006-HE3, 1.91% (1 Month USD LIBOR + 0.36%) due 04/25/36 ⁴	7,600,000	7,531,029
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.89% (1 Year CMT Rate + 0.83%) due 11/25/46 ⁴	19,003,172	16,264,111
2006-AR9, 1.90% (1 Year CMT Rate + 0.84%) due 11/25/46 ⁴	8,909,950	7,511,480
2006-7, 4.37% due 09/25/36 ²	2,941,014	1,487,638
2006-8, 4.51% due 10/25/36 ²	499,083	312,572
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 1.74% (1 Month USD LIBOR + 0.19%) due 12/25/36 ⁴	23,210,804	23,146,619
American Home Mortgage Assets Trust		
2006-4, 1.74% (1 Month USD LIBOR + 0.19%) due 10/25/46 ⁴	13,399,440	9,771,947
2007-1, 1.70% (1 Year CMT Rate + 0.70%) due 02/25/47 ⁴	11,336,641	7,235,685
2006-5, 1.92% (1 Year CMT Rate + 0.92%) due 11/25/46 ⁴	4,908,830	2,794,192
2006-6, 1.74% (1 Month USD LIBOR + 0.19%) due 12/25/46 ⁴	3,243,508	2,718,810

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 32.5% (continued)		
Residential Mortgage Backed Securities - 12.9% (continued)		
Freddie Mac Structured Agency Credit Risk Debt Notes		
2015-DNA1, 3.40% (1 Month USD LIBOR + 1.85%) due 10/25/27 ⁴	21,760,000	\$ 22,293,721
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 1.85% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴	9,778,469	8,921,748
2006-OA1, 1.75% (1 Month USD LIBOR + 0.20%) due 02/25/47 ⁴	6,691,095	6,415,872
2007-OA2, 1.77% (1 Year CMT Rate + 0.77%) due 04/25/47 ⁴	4,772,156	4,405,086
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 1.81% (1 Year CMT Rate + 0.81%) due 07/25/47 ⁴	9,595,408	8,787,688
2007-OA3, 1.77% (1 Year CMT Rate + 0.77%) due 04/25/47 ⁴	6,114,359	5,453,432
2006-AR13, 1.88% (1 Year CMT Rate + 0.88%) due 10/25/46 ⁴	2,231,471	1,998,913
2006-AR11, 1.92% (1 Year CMT Rate + 0.92%) due 09/25/46 ⁴	1,790,637	1,647,327
CSMC Series		
2015-12R, 1.83% (1 Month USD LIBOR + 0.50%) due 11/30/37 ^{4,5}	17,180,487	17,129,698
Lehman XS Trust Series		
2007-2N, 1.73% (1 Month USD LIBOR + 0.18%) due 02/25/37 ⁴	10,306,249	8,587,455
2007-15N, 1.80% (1 Month USD LIBOR + 0.25%) due 08/25/37 ⁴	5,152,515	4,974,069
2005-7N, 1.82% (1 Month USD LIBOR + 0.27%) due 12/25/35 ⁴	2,791,738	2,770,154
Deephaven Residential Mortgage Trust 2017-3		
2017-3A, 2.58% (WAC) due 10/25/47 ^{4,5}	14,994,110	14,993,178
Stanwich Mortgage Loan Co.		
2016-NPA1, 3.84% (WAC) due 10/16/46 ^{4,5}	14,941,683	14,844,371
Impac Secured Assets CMN Owner Trust		
2005-2, 1.80% (1 Month USD LIBOR + 0.25%) due 03/25/36 ⁴	15,705,915	13,748,251
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 1.69% (1 Month USD LIBOR + 0.14%) due 07/25/37 ^{4,5}	7,954,599	7,585,966
2007-HE2A, 1.68% (1 Month USD LIBOR + 0.13%) due 07/25/37 ^{4,5}	6,595,865	6,055,244
GSMSC Resecuritization Trust		
2015-5R, 1.46% (1 Month USD LIBOR + 0.14%) due 02/26/37 ^{4,5}	13,772,372	13,046,318
Stanwich Mortgage Loan Company LLC		
2017-NPA1, 3.60% due 03/16/22 ⁵	11,705,194	11,758,301
Bayview Opportunity Master Fund IVb Trust		
2017-NPL1, 3.60% due 01/28/32 ⁵	8,472,279	8,482,475
2017-RN1, 3.60% (WAC) due 02/28/32 ^{4,5}	3,026,031	3,026,100
Citigroup Mortgage Loan Trust, Inc.		
2005-HE3, 2.29% (1 Month USD LIBOR + 0.74%) due 09/25/35 ⁴	11,687,000	11,468,915
GCAT		
2017-1, 3.38% due 03/25/47 ⁵	9,916,707	9,910,640
Alternative Loan Trust		
2007-OA7, 1.73% (1 Month USD LIBOR + 0.18%) due 05/25/47 ⁴	5,528,594	5,367,931
2005-38, 1.90% (1 Month USD LIBOR + 0.35%) due 09/25/35 ⁴	4,492,635	4,197,041
VOLT LIV LLC		
2017-NPL1, 3.50% due 02/25/47 ⁵	9,017,622	9,030,642
Nomura Resecuritization Trust		
2016-1R, 4.33% (1 Month USD LIBOR + 3.00%) due 01/28/38 ^{††,4,5}	5,209,747	5,301,904
2015-4R, 2.39% (1 Month USD LIBOR + 0.43%) due 03/26/36 ^{4,5}	2,105,111	2,023,431
2015-4R, 2.40% (1 Month USD LIBOR + 0.39%) due 12/26/36 ^{4,5}	1,506,123	1,484,259
First Franklin Mortgage Loan Trust		
2004-FF10, 2.83% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴	8,595,590	8,715,067

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 32.5% (continued)		
Residential Mortgage Backed Securities - 12.9% (continued)		
HarborView Mortgage Loan Trust		
2006-14, 1.65% (1 Month USD LIBOR + 0.15%) due 01/25/47 ⁴	9,467,890	\$ 8,562,751
First Franklin Mortgage Loan Trust		
2006-FF3, 1.84% (1 Month USD LIBOR + 0.29%) due 02/25/36 ⁴	8,616,000	8,299,137
Banc of America Funding Trust		
2014-R7, 1.69% (1 Month USD LIBOR + 0.14%) due 09/26/36 ^{4,5}	5,326,016	5,153,522
2015-R4, 1.50% (1 Month USD LIBOR + 0.17%) due 01/27/35 ^{4,5}	3,159,258	2,996,145
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC1, 1.93% (1 Month USD LIBOR + 0.38%) due 12/25/35 ⁴	7,800,000	7,600,076
IndyMac INDX Mortgage Loan Trust		
2005-AR18, 2.33% (1 Month USD LIBOR + 0.78%) due 10/25/36 ⁴	8,468,201	7,305,823
ASG Resecuritization Trust		
2010-3, 1.62% (1 Month USD LIBOR + 0.29%) due 12/28/45 ^{4,5}	7,448,451	6,930,337
Structured Asset Investment Loan Trust		
2005-11, 2.27% (1 Month USD LIBOR + 0.72%) due 01/25/36 ⁴	6,855,581	6,782,459
Morgan Stanley Resecuritization Trust		
2014-R9, 1.46% (1 Month USD LIBOR + 0.14%) due 11/26/46 ^{4,5}	6,400,267	6,084,222
NRPL Trust		
2015-1A, 3.88% due 11/01/54 ⁵	5,781,788	5,774,841
JP Morgan Mortgage Acquisition Trust		
2006-HE2, 1.69% (1 Month USD LIBOR + 0.14%) due 07/25/36 ⁴	5,814,975	5,766,774
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 2.57% (1 Month USD LIBOR + 1.02%) due 04/25/35 ⁴	5,700,000	5,734,079
GE-WMC Asset-Backed Pass-Through Certificates Series		
2005-2, 1.80% (1 Month USD LIBOR + 0.25%) due 12/25/35 ⁴	5,652,454	5,677,749
New Residential Mortgage Loan Trust		
2017-5A, 3.05% (1 Month USD LIBOR + 1.50%) due 06/25/57 ^{4,5}	5,350,235	5,480,984
Park Place Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-WCW2, 2.35% (1 Month USD LIBOR + 0.80%) due 07/25/35 ⁴	5,000,000	5,015,114
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 1.84% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴	4,905,470	4,852,447
VOLT XL LLC		
2015-NP14, 4.38% due 11/27/45 ⁵	4,663,827	4,674,268
Luminent Mortgage Trust		
2006-2, 1.75% (1 Month USD LIBOR + 0.20%) due 02/25/46 ⁴	4,785,964	3,877,568
WaMu Asset-Backed Certificates WaMu Series 2007-HE4 Trust		
2007-HE4, 1.57% (1 Month USD LIBOR + 0.25%) due 07/25/47 ⁴	5,370,932	3,855,531
CWABS Asset-Backed Certificates Trust		
2004-15, 2.68% (1 Month USD LIBOR + 1.35%) due 04/25/35 ⁴	3,490,000	3,533,432
GSAA Home Equity Trust		
2006-14, 1.72% (1 Month USD LIBOR + 0.17%) due 09/25/36 ⁴	5,481,460	2,858,988
2007-7, 1.82% (1 Month USD LIBOR + 0.27%) due 07/25/37 ⁴	366,949	349,148
GSAA Trust		
2005-10, 2.20% (1 Month USD LIBOR + 0.65%) due 06/25/35 ⁴	3,312,000	3,189,199
BCAP LLC		
2014-RR2, 1.93% (WAC) due 03/26/36 ^{4,5}	2,455,299	2,429,438
2014-RR3, 1.40% (WAC) due 10/26/36 ^{4,5}	562,146	556,326

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 32.5% (continued)		
Residential Mortgage Backed Securities - 12.9% (continued)		
Impac Secured Assets Trust		
2006-2, 1.72% (1 Month USD LIBOR + 0.17%) due 08/25/36 ⁴	2,394,717	\$ 2,027,623
RFMSI Series Trust		
2006-S11, 6.00% due 11/25/36	1,968,377	1,836,719
Alliance Bancorp Trust		
2007-OA1, 1.79% (1 Month USD LIBOR + 0.24%) due 07/25/37 ⁴	1,063,508	866,804
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	763,209	808,852
Irwin Home Equity Loan Trust		
2007-1, 5.85% due 08/25/37 ⁵	655,460	654,069
GSAMP Trust		
2005-HE6, 1.99% (1 Month USD LIBOR + 0.44%) due 11/25/35 ⁴	599,665	601,393
GreenPoint Mortgage Funding Trust		
2005-HE4, 2.03% (1 Month USD LIBOR + 0.47%) due 07/25/30 ⁴	567,519	566,445
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.67% due 06/26/36 ⁵	383,021	323,523
Total Residential Mortgage Backed Securities		<u>1,154,996,413</u>
Commercial Mortgage Backed Securities - 4.6%		
Wells Fargo Commercial Mortgage Trust		
2017-SMP, 2.23% (1 Month USD LIBOR + 0.75%) due 12/15/22 ^{4,5}	30,500,000	30,500,000
2016-C32, 1.35% (WAC) due 01/15/59 ⁴	124,411,049	9,654,049
2017-C38, 1.09% (WAC) due 07/15/50 ⁴	74,786,318	5,738,399
2017-RB1, 1.29% (WAC) due 03/15/50 ⁴	39,926,246	3,702,069
2016-C35, 2.00% (WAC) due 07/15/48 ⁴	27,348,938	3,436,594
2017-C42, 0.90% (WAC) due 12/15/50 ⁴	35,500,000	2,556,536
2016-NXS5, 1.55% (WAC) due 01/15/59 ⁴	30,514,272	2,498,075
2015-NXS4, 0.95% (WAC) due 12/15/48 ⁴	39,453,448	2,177,795
2017-RC1, 1.57% (WAC) due 01/15/60 ⁴	21,244,727	2,148,025
2015-P2, 1.02% (WAC) due 12/15/48 ⁴	34,657,445	1,958,080
2015-C30, 0.96% (WAC) due 09/15/58 ⁴	32,562,029	1,821,722
2016-C32, 4.72% (WAC) due 01/15/59 ⁴	1,400,000	1,467,250
2015-NXS1, 1.18% (WAC) due 05/15/48 ⁴	11,721,442	667,012
2015-NXS4, 4.22% (WAC) due 12/15/48 ⁴	64,000	66,229
Hospitality Mortgage Trust		
2017-HIT, 2.09% (1 Month USD LIBOR + 0.85%) due 05/08/30 ^{4,5}	27,850,000	27,884,793
2017-HIT, 2.59% (1 Month USD LIBOR + 1.35%) due 05/08/30 ^{4,5}	18,500,000	18,499,856
Chicago Skyscraper Trust		
2017-SKY, 2.28% (1 Month USD LIBOR + 0.80%) due 02/01/19 ^{4,5}	38,500,000	38,561,508
GAHR Commercial Mortgage Trust		
2015-NRF, 3.38% (WAC) due 12/15/34 ^{4,5}	23,829,324	23,655,479
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-WIKI, 4.01% (WAC) due 10/05/31 ^{4,5}	17,000,000	16,760,790
2016-JP3, 1.51% (WAC) due 08/15/49 ⁴	74,402,064	6,841,099
Citigroup Commercial Mortgage Trust		
2017-P7, 1.14% (WAC) due 04/14/50 ⁴	66,494,619	5,304,868
2016-C2, 1.79% (WAC) due 08/10/26 ⁴	34,320,568	4,040,526
2016-P4, 2.01% (WAC) due 07/10/49 ⁴	32,716,571	4,013,178
2016-P5, 1.55% (WAC) due 10/10/49 ⁴	31,697,356	2,999,698
2016-GC37, 1.80% (WAC) due 04/10/49 ⁴	19,191,220	2,168,543
2015-GC35, 0.89% (WAC) due 11/10/48 ⁴	34,052,623	1,608,741
2015-GC29, 1.15% (WAC) due 04/10/48 ⁴	24,637,981	1,424,354
2013-GC15, 4.37% (WAC) due 09/10/46 ⁴	380,000	409,811
GS Mortgage Securities Corporation Trust		
2017-STAY, 2.33% (1 Month USD LIBOR + 0.85%) due 07/15/32 ^{4,5}	10,200,000	10,145,237
2017-STAY, 2.83% (1 Month USD LIBOR + 1.35%) due 07/15/32 ^{4,5}	6,694,000	6,574,200

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 32.5% (continued)		
Commercial Mortgage Backed Securities - 4.6% (continued)		
2017-STAY, 2.58% (1 Month USD LIBOR + 1.10%) due 07/15/32 ^{4,5}	3,700,000	\$ 3,632,966
Morgan Stanley Capital I Trust		
2017-H1, 1.46% (WAC) due 06/15/50 ⁴	130,633,361	12,370,470
2015-XLF1, 3.68% (1 Month USD LIBOR + 2.20%) due 08/13/19 ^{4,5}	7,600,000	7,631,541
2016-UBS9, 4.54% (WAC) due 03/15/49 ⁴	275,000	283,526
JPMCC Commercial Mortgage Securities Trust		
2017-JP5, 1.11% (WAC) due 03/15/50 ⁴	213,787,758	14,802,750
2017-JP6, 1.33% (WAC) due 07/15/50 ⁴	69,957,042	5,342,032
COMM Mortgage Trust		
2015-CR26, 1.04% (WAC) due 10/10/48 ⁴	92,382,989	5,337,926
2015-CR26, 4.49% (WAC) due 10/10/48 ⁴	3,780,000	3,671,104
2015-CR23, 0.98% (WAC) due 05/10/48 ⁴	48,900,025	2,303,656
2015-CR27, 1.15% (WAC) due 10/10/48 ⁴	31,433,763	1,880,211
2013-CR13, 0.91% (WAC) due 12/10/23 ⁴	51,444,280	1,708,007
2014-LC15, 1.32% (WAC) due 04/10/47 ⁴	14,992,521	744,926
2015-CR23, 3.80% due 05/10/48	700,000	720,392
JPMDB Commercial Mortgage Securities Trust		
2017-C5, 1.03% (WAC) due 03/15/50 ⁴	134,234,552	9,411,990
2016-C2, 1.70% (WAC) due 06/15/49 ⁴	32,870,989	3,017,103
2016-C4, 0.84% (WAC) due 12/15/49 ⁴	33,830,554	1,982,088
VSD		
2017-PLT1 A, 3.60% due 12/25/43	12,743,033	12,737,906
Morgan Stanley Bank of America Merrill Lynch Trust		
2014-C19, 4.75% due 12/15/46 ^{†††,5}	7,247,357	7,362,685
2015-C27, 1.02% (WAC) due 12/15/47 ⁴	76,708,750	4,477,635
JPMDB Commercial Mortgage Securities Trust 2017-C7		
2017-C7, 0.92% (WAC) due 10/15/50 ⁴	139,375,614	9,290,597
BANK		
2017-BNK4, 1.46% (WAC) due 05/15/50 ⁴	56,806,790	5,422,452
2017-BNK6, 0.88% (WAC) due 07/15/60 ⁴	44,284,377	2,712,794
UBS Commercial Mortgage Trust		
2017-C5, 1.04% (WAC) due 11/15/50 ⁴	54,720,370	3,954,625
2017-C2, 1.16% (WAC) due 08/15/50 ⁴	46,189,378	3,742,037
JPMBB Commercial Mortgage Securities Trust		
2015-C31, 4.62% (WAC) due 08/15/48 ⁴	3,253,000	3,227,269
2013-C17, 4.88% (WAC) due 01/15/47 ⁴	2,500,000	2,573,845
2013-C12, 0.66% (WAC) due 07/15/45 ⁴	47,906,521	971,592
CD Commercial Mortgage Trust		
2017-CD4, 1.33% (WAC) due 05/10/50 ⁴	32,606,109	2,896,401
2017-CD3, 1.04% (WAC) due 02/10/50 ⁴	34,963,188	2,579,280
J.P. Morgan Chase Commercial Mortgage Securities Trust		
2016-WSP, 3.63% (1 Month USD LIBOR + 2.15%) due 08/15/33 ^{4,5}	5,000,000	5,010,842
GS Mortgage Securities Trust		
2017-GS6, 1.05% (WAC) due 05/10/50 ⁴	42,893,958	3,457,669
2015-GC28, 1.14% (WAC) due 02/10/48 ⁴	21,432,184	1,111,171
GE Business Loan Trust		
2007-1A, 1.65% (1 Month USD LIBOR + 0.17%) due 04/16/35 ^{4,5}	4,535,068	4,407,849
CGMS Commercial Mortgage Trust		
2017-B1, 0.86% (WAC) due 08/15/50 ⁴	66,805,109	4,085,426
CD Mortgage Trust		
2016-CD1, 1.44% (WAC) due 08/10/49 ⁴	35,760,040	3,274,100
CD 2017-CD6 Mortgage Trust		
2017-CD6, 0.99% (WAC) due 11/13/50 ⁴	47,967,059	3,204,722
CSAIL Commercial Mortgage Trust		
2015-C1, 0.94% (WAC) due 04/15/50 ⁴	57,704,607	2,787,525
CFCRE Commercial Mortgage Trust		
2016-C3, 1.07% (WAC) due 01/10/48 ⁴	40,349,699	2,689,707

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 32.5% (continued)		
Commercial Mortgage Backed Securities - 4.6% (continued)		
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.14% (WAC) due 02/15/50 ⁴	24,477,585	\$ 1,882,686
DBJPM Mortgage Trust		
2017-C6, 1.04% (WAC) due 06/10/50 ⁴	25,058,621	1,777,170
WFRBS Commercial Mortgage Trust		
2013-C12, 1.31% (WAC) due 03/15/48 ^{4,5}	11,871,574	613,555
LSTAR Commercial Mortgage Trust		
2014-2, 5.13% (WAC) due 01/20/41 ^{4,5}	500,000	502,259
GS Mortgage Securities Corporation II		
2013-GC10, 2.94% due 02/10/46	225,000	226,838
Total Commercial Mortgage Backed Securities		411,105,841
Military Housing - 2.0%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 12.43% (WAC) due 11/25/55 ^{4,5}	44,062,739	49,598,121
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ⁷	22,696,403	25,669,661
2003-PRES, 6.24% due 10/10/41 ⁵	10,823,166	12,179,485
2005-DRUM, 5.47% due 05/10/50 ^{††,7}	4,672,792	5,044,282
2002-MEAD, 6.85% due 05/10/37 ⁵	2,557,118	3,111,170
2005-BLIS, 5.25% due 07/10/50 ^{††,7}	2,500,000	2,572,060
Capmark Military Housing Trust		
2008-AMCW, 6.90% due 07/10/55 ^{††,7}	8,400,899	10,846,408
2007-AETC, 5.75% due 02/10/52 ⁷	8,229,455	8,345,164
2006-RILY, 1.80% (1 Month USD LIBOR + 0.37%) due 07/10/51 ^{††,4,7}	7,156,051	5,043,772
2007-ROBS, 6.06% due 10/10/52 ⁷	4,777,829	5,005,136
2007-AET2, 6.06% due 10/10/52 ⁷	2,172,867	2,338,327
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1		
2015-R1, 4.11% (WAC) due 11/25/52 ^{4,5}	13,544,089	14,693,224
2015-R1, 4.10% (WAC) due 10/25/52 ^{4,5}	11,307,729	12,168,180
Mid-Atlantic Military Family Communities LLC		
5.30% due 08/01/50 ⁵	18,598,575	18,664,356
HP Communities LLC		
5.78% due 03/15/46 ⁷	2,150,000	2,370,348
5.86% due 09/15/53 ⁷	1,420,000	1,561,165
Pacific Beacon LLC		
5.51% due 07/15/36 ⁵	500,000	573,204
Total Military Housing		179,784,063
Total Collateralized Mortgage Obligation (Cost \$2,889,525,900)		2,921,679,525
U.S. GOVERNMENT SECURITIES^{††} - 11.1%		
U.S. Treasury Bond		
due 11/15/44 ¹¹	827,013,400	392,605,781
due 02/15/47 ¹¹	639,240,000	284,855,099
due 11/15/46 ¹¹	568,308,000	253,971,844
8.13% due 08/15/21	9,900,000	11,988,281
8.75% due 08/15/20	6,500,000	7,624,297
4.38% due 05/15/40	5,550,000	7,156,031
8.75% due 05/15/20	6,030,000	6,991,738
8.00% due 11/15/21	5,600,000	6,822,594
7.88% due 02/15/21	5,500,000	6,478,828
4.75% due 02/15/41	2,250,000	3,054,111
2.75% due 11/15/42	2,580,000	2,596,327
2.88% due 08/15/45	1,800,000	1,845,984
Total U.S. Treasury Bond		985,990,915
U.S. Treasury Note		
2.00% due 04/30/24	4,500,000	4,418,789
3.13% due 05/15/19	2,500,000	2,542,773
Total U.S. Treasury Note		6,961,562
Total U.S. Government Securities (Cost \$943,033,033)		992,952,477

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount [~]	Value
CORPORATE BONDS^{††} - 6.3%		
Financial - 4.7%		
Station Place Securitization Trust		
2.19% (1 Month USD LIBOR + 0.90%) due 07/24/18 ^{4,5}	71,550,000	\$ 71,550,000
2.30% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{4,5}	29,500,000	29,500,000
2.29% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{4,5}	23,200,000	23,200,000
2.68% (1 Month USD LIBOR + 1.13%) due 02/25/49 ^{4,5}	2,666,667	2,667,659
2.80% (1 Month USD LIBOR + 1.25%) due 02/25/49 ^{4,5}	2,666,667	2,667,658
Citigroup, Inc.		
6.25% ^{12,13}	41,340,000	45,598,020
5.95% ^{12,13}	20,660,000	22,002,900
8.13% due 07/15/39	1,100,000	1,758,820
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	32,720,000	33,904,341
Station Place Securitization Trust Series		
2.54% (1 Month USD LIBOR + 1.25%) due 11/24/18 ^{4,5}	31,000,000	31,000,000
Bank of America Corp.		
6.30% ^{12,13}	24,075,000	27,204,750
Hospitality Properties Trust		
5.25% due 02/15/26	20,106,000	21,594,265
4.95% due 02/15/27	1,500,000	1,581,932
KeyCorp		
5.00% ^{12,13}	20,087,000	20,689,610
MetLife, Inc.		
9.25% due 04/08/38 ⁵	7,300,000	10,767,500
10.75% due 08/01/39	4,750,000	7,944,375
BBC Military Housing-Navy Northeast LLC		
6.30% due 10/15/49 ^{†††}	8,625,000	9,499,781
JPMorgan Chase & Co.		
6.10% ^{12,13}	5,981,000	6,571,923
6.00% ^{12,13}	870,096	935,396
Wells Fargo & Co.		
5.90% ^{12,13}	6,413,773	6,860,813
Atlas Mara Ltd.		
8.00% due 12/31/20	6,600,000	5,940,000
Fort Benning Family Communities LLC		
1.83% (1 Month USD LIBOR + 0.35%) due 01/15/36 ^{†††,4,7}	6,000,000	5,037,538
Lincoln Finance Ltd.		
7.38% due 04/15/21 ⁵	4,580,000	4,774,650
Navigators Group, Inc.		
5.75% due 10/15/23	4,050,000	4,323,154
Atlantic Marine Corporations Communities LLC		
5.43% due 12/01/50 ⁷	1,411,352	1,430,664
5.37% due 12/01/50 ^{†††,5}	799,181	853,081
5.38% due 02/15/48	546,495	541,390
Fort Eustis/Fort Story Housing LLC		
5.51% due 12/15/40 ⁵	2,000,000	2,272,105
Customers Bank		
6.13% due 06/26/29 ^{7,13}	2,000,000	2,105,000
Royal Bank of Scotland Group plc		
3.88% due 09/12/23	1,700,000	1,728,803
First American Financial Corp.		
4.30% due 02/01/23	1,680,000	1,728,082
Synchrony Financial		
4.50% due 07/23/25	1,650,000	1,724,257
Barclays plc		
4.38% due 01/12/26	1,600,000	1,664,352
CBRE Services, Inc.		
5.25% due 03/15/25	1,500,000	1,649,879
Enstar Group Ltd.		
4.50% due 03/10/22	1,610,000	1,639,721
Morgan Stanley		
7.25% due 04/01/32	820,000	1,135,399
Pacific Northwest Communities LLC		
5.91% due 06/15/50 ⁷	1,000,000	1,095,459
Univest Corporation of Pennsylvania		
5.10% due 03/30/25 ¹³	1,000,000	1,030,000
Wilton Re Finance LLC		
5.88% due 03/30/33 ^{5,13}	925,000	979,344
Nationwide Mutual Insurance Co.		
9.38% due 08/15/39 ⁵	530,000	901,368
ACC Group Housing LLC		
6.35% due 07/15/54 ⁷	625,000	753,019
Hanover Insurance Group, Inc.		
4.50% due 04/15/26	650,000	676,154
Lincoln National Corp.		
8.75% due 07/01/19	307,000	335,197
7.00% due 06/15/40	210,000	289,473
Assurant, Inc.		
6.75% due 02/15/34	106,000	131,267
Total Financial		422,239,099
Basic Materials - 0.7%		
Yamana Gold, Inc.		
4.95% due 07/15/24	23,370,000	24,448,171
4.63% due 12/15/27	6,300,000	6,332,841
BHP Billiton Finance USA Ltd.		
6.75% due 10/19/75 ^{5,13}	17,500,000	20,432,825

Southern Copper Corp.		
6.75% due 04/16/40	1,400,000	1,825,225
Dow Chemical Co.		
9.40% due 05/15/39	1,000,000	1,709,351
Barrick North America Finance LLC		
7.50% due 09/15/38	1,230,000	1,698,445

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount [~]	Value
CORPORATE BONDS^{††} - 6.3% (continued)		
Basic Materials - 0.7% (continued)		
Eldorado Gold Corp.		
6.13% due 12/15/20 ⁵	1,250,000	\$ 1,237,500
Total Basic Materials		<u>57,684,358</u>
Energy - 0.4%		
Sunoco Logistics Partners Operations, LP		
5.95% due 12/01/25	14,306,000	15,974,658
Hess Corp.		
7.30% due 08/15/31	7,600,000	9,216,936
7.88% due 10/01/29	1,497,000	1,866,340
7.13% due 03/15/33	700,000	844,487
Marathon Petroleum Corp.		
3.63% due 09/15/24	1,700,000	1,733,709
Valero Energy Corp.		
3.40% due 09/15/26	1,700,000	1,706,912
Sabine Pass Liquefaction LLC		
5.88% due 06/30/26	1,500,000	1,685,202
MPLX, LP		
4.13% due 03/01/27	1,600,000	1,638,782
Schahin II Finance Co. SPV Ltd.		
5.88% due 09/25/22 ^{7,14}	781,800	85,998
Total Energy		<u>34,753,024</u>
Consumer, Non-cyclical - 0.2%		
Offutt AFB America First Community LLC		
5.46% due 09/01/50 ⁵	6,691,353	7,190,948
HRG Group, Inc.		
7.88% due 07/15/19	6,395,000	6,407,790
United Communities LLC		
5.61% due 09/15/51 ⁵	4,606,949	4,855,041
Becton Dickinson and Co.		
4.67% due 06/06/47	1,600,000	1,732,333
Total Consumer, Non-cyclical		<u>20,186,112</u>
Industrial - 0.1%		
Princess Juliana International Airport Operating Company N.V.		
5.50% due 12/20/27 ^{†††,7,8}	2,445,711	2,153,124
Reynolds Group Issuer Inc. / Reynolds Group Issuer LLC / Reynolds Group Issuer		
6.88% due 02/15/21	2,009,220	2,036,847
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer		
4.86% (3 Month USD LIBOR + 3.50%) due 07/15/21 ^{4,5}	1,875,000	1,903,125
Owens Corning		
4.30% due 07/15/47	1,720,000	1,693,588
Total Industrial		<u>7,786,684</u>
Military Housing 0.0%		
Fort Knox Military House Privatization Project		
5.82% due 02/15/52 ⁵	1,954,103	2,054,056
1.82% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{†††,4,7}	1,750,893	1,172,716
Total Military Housing		<u>3,226,772</u>
Communications - 0.1%		
SFR Group S.A.		
7.38% due 05/01/26 ⁵	5,100,000	5,233,875
AT&T, Inc.		
6.38% due 03/01/41	1,400,000	1,651,435
5.15% due 11/15/46	503,000	514,082
Vodafone Group plc		
7.88% due 02/15/30	1,200,000	1,630,309
Verizon Communications, Inc.		
4.81% due 03/15/39	1,350,000	1,412,380
MDC Partners, Inc.		
6.50% due 05/01/24 ⁵	300,000	301,500
Total Communications		<u>10,743,581</u>
Consumer, Cyclical - 0.1%		
Ferrellgas Limited Partnership / Ferrellgas Finance Corp.		
6.50% due 05/01/21	2,851,000	2,669,249
Hasbro, Inc.		
6.35% due 03/15/40	1,500,000	1,804,960
Wyndham Worldwide Corp.		
4.50% due 04/01/27	1,630,000	1,656,351
Northern Group Housing LLC		
6.80% due 08/15/53 ⁷	1,200,000	1,498,243
HP Communities LLC		
5.62% due 09/15/32 ⁷	1,000,000	1,067,308
Total Consumer, Cyclical		<u>8,696,111</u>
Mortgage Securities - 0.0%		
Station Place Securitization Trust		
3.80% (1 Month USD LIBOR + 2.25%) due 02/25/49 ^{4,5}	2,333,333	2,334,201
Technology - 0.0%		
Citrix Systems, Inc.		
4.50% due 12/01/27	1,700,000	1,725,327
Diversified - 0.0%		
Leucadia National Corp.		
5.50% due 10/18/23	1,500,000	1,614,536
Utilities - 0.0%		
Exelon Generation Company LLC		
6.25% due 10/01/39	670,000	783,774
Total Corporate Bonds		<u>571,773,579</u>
(Cost \$556,551,498)		

FOREIGN GOVERNMENT DEBT^{††} - 3.7%

Government of Japan				
due 12/13/18	JPY	14,134,000,000		125,449,990
Republic of Portugal				
due 01/19/18	EUR	86,145,000		103,370,382
Republic of France				
due 01/17/18	EUR	77,100,000		92,529,528
Czech Republic Government Bond				
0.85% due 03/17/18	CSK	259,030,000		12,187,281
Total Foreign Government Debt				
(Cost \$330,656,489)				<u>333,537,181</u>

FEDERAL AGENCY BONDS^{††} - 2.7%

Fannie Mae Principal Strips				
due 01/15/30 ¹¹		54,725,000		38,228,668
due 05/15/30 ¹¹		48,650,000		33,541,779

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount [~]	Value
FEDERAL AGENCY BONDS^{††} - 2.7% (continued)		
due 05/15/29 ^{11,15}	33,900,000	\$ 24,187,599
Total Fannie Mae Principal Strips		95,958,046
Freddie Mac Principal Strips		
due 07/15/32 ¹¹	33,850,000	21,659,157
due 03/15/31 ¹¹	31,757,000	21,269,810
Total Freddie Mac Principal Strips		42,928,967
Residual Funding Corporation Principal		
due 04/15/30 ¹¹	43,639,000	30,663,481
Tennessee Valley Authority		
5.38% due 04/01/56	8,360,000	11,868,901
4.25% due 09/15/65	9,900,000	11,704,295
Total Tennessee Valley Authority		23,573,196
Fannie Mae ¹⁵		
due 01/15/32 ¹¹	9,413,000	6,076,156
due 01/15/30 ¹¹	5,900,000	4,120,889
due 01/15/35 ¹¹	2,250,000	1,317,246
due 07/15/32 ¹¹	1,963,000	1,243,376
due 02/06/33 ¹¹	1,456,000	911,203
due 01/15/33 ¹¹	1,450,000	909,331
Total Fannie Mae		14,578,201
Fannie Mae Principal		
due 11/15/30 ¹¹	17,570,000	11,899,234
Residual Funding Corporation Principal Strips		
due 01/15/30 ¹¹	15,074,000	10,608,106
Freddie Mac Coupon Strips		
due 03/15/30 ¹¹	7,250,000	5,022,439
due 09/15/30 ¹¹	2,906,000	1,979,897
Total Freddie Mac Coupon Strips		7,002,336
Freddie Mac ¹⁵		
1.25% due 10/02/19	2,500,000	2,470,228
Total Federal Agency Bonds (Cost \$236,509,002)		239,681,795
SENIOR FLOATING RATE INTERESTS^{††,4} - 1.6%		
Technology - 0.7%		
Misys Ltd.		
4.98% (3 Month USD LIBOR + 3.50%) due 06/13/24	30,698,063	30,772,659
Epicor Software		
5.32% (1 Month USD LIBOR + 3.75%) due 06/01/22	19,814,888	19,850,357
EIG Investors Corp.		
5.46% (3 Month USD LIBOR + 4.00%) due 02/09/23	5,070,769	5,099,317
Internet Brands, Inc.		
5.34% (3 Month USD LIBOR + 3.75%) due 09/13/24	3,480,757	3,488,589
TIBCO Software, Inc.		
5.07% (1 Month USD LIBOR + 3.50%) due 12/04/20	1,945,263	1,948,920
Advanced Computer Software		
10.94% (3 Month USD LIBOR + 9.50%) due 01/31/23	2,000,000	1,877,500
Verint Systems, Inc.		
3.63% (3 Month USD LIBOR + 2.25%) due 06/28/24	746,250	748,116
Micron Technology, Inc.		
3.39% (1 Month USD LIBOR + 2.00%) due 04/26/22	646,354	651,803
Kronos, Inc.		
4.90% (3 Month USD LIBOR + 3.50%) due 11/01/23	297,750	299,593
Aspect Software, Inc.		
12.07% (1 Month USD LIBOR + 10.50%) due 05/25/20 ¹	14,631	14,411
Total Technology		64,751,265
Communications - 0.3%		
Cengage Learning Acquisitions, Inc.		
5.71% (1 Month USD LIBOR + 4.25%) due 06/07/23	21,807,080	20,771,244
Proquest LLC		
5.32% (1 Month USD LIBOR + 3.75%) due 10/24/21	1,342,734	1,358,686
Houghton Mifflin Co.		
4.57% (1 Month USD LIBOR + 3.00%) due 05/28/21	736,776	681,982
Cable One, Inc.		
3.95% (3 Month USD LIBOR + 2.25%) due 05/01/24	497,500	498,743
Total Communications		23,310,655
Industrial - 0.2%		
Hayward Industries, Inc.		
5.07% (1 Month USD LIBOR + 3.50%) due 08/05/24	5,236,875	5,243,421
Engility Corp.		
4.82% (Commercial Prime Lending Rate + 3.25%) and (1 Month USD LIBOR + 3.25%) due 08/14/23	2,799,164	2,823,657
VC GB Holdings, Inc.		
4.82% (1 Month USD LIBOR + 3.25%) due 02/28/24	2,308,755	2,320,299
TMF Group Holding BV		
3.50% (3 Month EURIBOR + 3.50%) due 10/13/23	EUR 1,750,000	2,097,837
Hillman Group, Inc.		
5.19% (3 Month USD LIBOR + 3.50%) due 06/30/21	982,188	987,099
Clean Harbors, Inc.		
3.57% (1 Month USD LIBOR + 2.00%) due 06/28/24	796,000	799,980
Hardware Holdings LLC		
8.19% (3 Month USD LIBOR + 6.50%) due 03/30/20	694,875	674,029
CHI Overhead Doors, Inc.		
4.94% (3 Month USD LIBOR + 3.25%) due 07/29/22	494,709	494,402
Engineered Machinery Holdings, Inc.		
4.94% (3 Month USD LIBOR + 3.25%) due 07/19/24	486,726	486,726
Wencor Group		

Total Return Bond Fund
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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,4} - 1.6% (continued)		
Industrial - 0.2% (continued)		
Thermasys Corp. 5.35% (3 Month USD LIBOR + 4.00%) due 05/03/19	89,375	\$ 83,431
NVA Holdings, Inc. 5.19% (3 Month USD LIBOR + 3.50%) due 08/14/21	74,837	75,336
Total Industrial		<u>16,368,460</u>
Consumer, Non-cyclical - 0.1%		
Packaging Coordinators Midco, Inc. 5.57% (1 Month USD LIBOR + 4.00%) due 06/30/23	3,160,000	3,163,950
Albertson's LLC 4.67% (3 Month USD LIBOR + 3.00%) due 12/21/22	2,742,265	2,684,293
DJO Finance LLC 4.70% (1 Month USD LIBOR + 3.25%) due 06/08/20	2,348,762	2,313,954
Grocery Outlet, Inc. 5.19% (3 Month USD LIBOR + 3.50%) due 10/21/21	1,728,211	1,727,140
One Call Medical, Inc. 5.53% (3 Month USD LIBOR + 4.00%) due 11/27/20	1,646,052	1,540,425
DaVita, Inc. 4.32% (1 Month USD LIBOR + 2.75%) due 06/24/21	795,876	802,092
Diamond (BC) B.V. 4.42% (2 Month USD LIBOR + 3.00%) due 09/06/24	500,000	500,300
JBS USA Lux SA 4.10% (3 Month USD LIBOR + 2.50%) due 10/30/22	297,750	292,316
CTI Foods Holding Co. LLC 5.07% (1 Month USD LIBOR + 3.50%) due 06/29/20	200,000	182,000
Total Consumer, Non-cyclical		<u>13,206,470</u>
Consumer, Cyclical - 0.1%		
Leslie's Poolmart, Inc. 5.37% (2 Month USD LIBOR + 3.75%) due 08/16/23	4,419,276	4,403,499
PetSmart Inc 4.57% (1 Month USD LIBOR + 3.00%) due 03/11/22	4,128,929	3,291,541
PTL Acquisition, Inc. 3.82% (1 Month USD LIBOR + 2.25%) due 08/01/23	1,234,375	1,240,028
Acosta, Inc. 4.64% (Commercial Prime Lending Rate + 2.25%) and (3 Month USD LIBOR + 3.25%) due 09/26/19 ^{††,8}	928,889	885,839
3.90% (3 Month LIBOR + 3.25%) due 09/26/19 ^{††,8}	244,444	233,116
BBB Industries, LLC 6.07% (1 Month USD LIBOR + 4.50%) due 11/03/21	932,849	942,765
Neiman Marcus Group, Inc. 4.64% (1 Month USD LIBOR + 3.25%) due 10/25/20	577,500	470,160
Sears Roebuck Acceptance Corp. 6.07% (3 Month USD LIBOR + 4.50%) due 01/20/19	201,576	202,584
USIC Holding, Inc. 5.19% (3 Month USD LIBOR + 3.50%) due 12/08/23	158,425	159,217
Total Consumer, Cyclical		<u>11,828,749</u>
Basic Materials - 0.1%		
Road Infrastructure Investment 5.05% (1 Month USD LIBOR + 3.50%) due 06/13/23	4,405,872	4,412,745
Nexo Solutions LLC 4.72% (3 Month USD LIBOR + 3.25%) due 06/09/23	1,674,585	1,682,958
Total Basic Materials		<u>6,095,703</u>
Financial - 0.1%		
National Financial Partners Corp. 5.07% (1 Month USD LIBOR + 3.50%) due 01/08/24	2,194,790	2,204,118
HUB International Ltd. 4.41% (3 Month USD LIBOR + 3.00%) due 10/02/20	1,142,288	1,146,983
LPL Holdings, Inc. 3.81% (3 Month USD LIBOR + 2.25%) and (6 Month USD LIBOR + 2.25%) due 09/23/24	998,750	1,002,076
American Stock Transfer & Trust 6.20% (3 Month USD LIBOR + 4.50%) due 06/26/20	233,543	233,933
Total Financial		<u>4,587,110</u>
Utilities - 0.0%		
Invenergy Thermal Operating I, LLC 7.19% (3 Month USD LIBOR + 5.50%) due 10/19/22	2,471,504	2,323,214
Total Senior Floating Rate Interests (Cost \$143,830,947)		<u>142,471,626</u>
MUNICIPAL BONDS^{††} - 1.0%		
Ohio - 0.5%		
American Municipal Power, Inc. Revenue Bonds 8.08% due 02/15/50	19,850,000	33,829,362
7.50% due 02/15/50	2,060,000	3,129,820
Total Ohio		<u>36,959,182</u>
California - 0.4%		
Poway Unified School District General Obligation Unlimited due 08/01/40 ¹¹	10,000,000	4,588,900
due 08/01/38 ¹¹	8,460,000	4,176,364

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount [~]	Value
MUNICIPAL BONDS^{††} - 1.0%		
Newport Mesa Unified School District General Obligation Unlimited		
due 08/01/45 ¹¹	8,565,000	\$ 2,950,214
due 08/01/39 ¹¹	4,000,000	1,793,400
due 08/01/40 ¹¹	2,500,000	1,072,375
due 08/01/41 ¹¹	2,000,000	819,180
San Diego Unified School District General Obligation Unlimited		
due 07/01/39 ¹¹	7,150,000	3,478,761
due 07/01/46 ¹¹	2,200,000	813,978
due 07/01/43 ¹¹	1,350,000	563,004
Cypress School District General Obligation Unlimited		
due 08/01/48 ¹¹	14,450,000	4,049,323
Beverly Hills Unified School District California General Obligation Unlimited		
due 08/01/34 ¹¹	5,295,000	3,084,973
San Marcos Unified School District General Obligation Unlimited		
due 08/01/47 ¹¹	3,600,000	1,200,996
Santa Cruz County Redevelopment Agency Tax Allocation		
3.75% due 09/01/32	850,000	858,551
Wiseburn School District General Obligation Unlimited		
due 08/01/34 ¹¹	900,000	504,927
Santa Ana Unified School District General Obligation Unlimited		
due 08/01/35 ¹¹	700,000	387,681
Total California		<u>30,342,627</u>
Illinois - 0.1%		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	5,350,000	6,127,248
5.10% due 06/01/33	2,500,000	2,704,450
6.63% due 02/01/35	1,820,000	2,212,701
City of Chicago Illinois General Obligation Unlimited		
6.31% due 01/01/44	4,500,000	5,703,480
Total Illinois		<u>16,747,879</u>
Florida - 0.0%		
County of Miami-Dade Florida Aviation Revenue Bonds		
3.73% due 10/01/37	2,250,000	2,257,313
County of Miami-Dade Florida Revenue Bonds		
due 10/01/41 ¹¹	4,100,000	1,623,436
Total Florida		<u>3,880,749</u>
Oregon - 0.0%		
Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited		
due 06/15/33 ¹¹	3,850,000	2,228,496
Puerto Rico - 0.0%		
Puerto Rico Public Buildings Authority Revenue Bonds		
6.00% due 07/01/23	1,500,000	1,510,545
Texas - 0.0%		
Harris County-Houston Sports Authority Revenue Bonds		
due 11/15/45 ¹¹	2,850,000	856,368
due 11/15/41 ¹¹	1,500,000	551,610
Total Texas		<u>1,407,978</u>
Pennsylvania - 0.0%		
Pennsylvania Economic Development Financing Authority Revenue Bonds		
due 01/01/41 ¹¹	995,000	394,856
due 01/01/37 ¹¹	570,000	270,642
Total Pennsylvania		<u>665,498</u>
Total Municipal Bonds		<u>93,742,954</u>
(Cost \$85,931,691)		
FEDERAL AGENCY DISCOUNT NOTES^{††} - 0.4%		
Freddie Mac ¹⁵		
due 12/14/29 ¹¹	48,770,000	34,193,761
Freddie Mac Coupon Strips		
due 07/15/31 ¹¹	1,800,000	1,194,681
Total Federal Agency Discount Notes		<u>35,388,442</u>
(Cost \$35,298,046)		
COMMERCIAL PAPER^{††} - 1.3%		
Moxel Electronic Technologies		
1.98% due 01/05/18 ¹⁶	35,500,000	35,492,190
1.89% due 01/03/18 ¹⁶	2,000,000	1,999,790
Total Moxel Electronic Technologies		<u>37,491,980</u>
Amcor Ltd.		
1.50% due 01/08/18 ¹⁶	30,000,000	29,991,250
1.53% due 02/02/18 ¹⁶	4,000,000	3,994,560
Total Amcor Ltd.		<u>33,985,810</u>

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

	Face Amount [~]	Value
COMMERCIAL PAPER^{††} - 1.3% (continued)		
Marriott International, Inc. 1.50% due 01/04/18 ¹⁶	25,000,000	\$ 24,996,875
Clorox Company (The) 1.90% due 02/05/18 ¹⁶	4,225,000	4,217,195
Toronto-Dominion Bank 1.52% due 02/05/18 ¹⁶	4,000,000	3,994,089
Bemis Company, Inc. 1.80% due 01/02/18 ¹⁶	2,500,000	2,498,250
CBS Corp. 1.90% due 01/22/18 ¹⁶	2,175,000	2,172,589
Waste Management, Inc. 1.66% due 01/04/18 ¹⁶	2,100,000	2,099,668
American Water Capital Corp. 1.90% due 01/10/18 ¹⁶	1,100,000	1,099,478
Total Commercial Paper (Cost \$112,555,934)		112,555,934
Total Investments - 100.7% (Cost \$8,925,718,574)		\$ 9,048,009,348
Other Assets & Liabilities, net - (0.7)%		(60,835,253)
Total Net Assets - 100.0%		\$ 8,987,174,095

CENTRALLY CLEARED INTEREST RATE SWAP AGREEMENTS^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Value and Unrealized Gain (Loss)
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.24%	Quarterly	08/11/27	\$(637,400,000)	\$6,688,036	\$ 6,688,036
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.67%	Quarterly	08/16/20	(787,700,000)	4,434,678	4,434,678
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.99%	Quarterly	08/22/24	(291,600,000)	3,061,888	3,061,888
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.09%	Quarterly	09/05/27	(58,600,000)	1,641,678	1,641,678
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.90%	Quarterly	08/11/22	(212,000,000)	1,507,145	1,507,145
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.15%	Quarterly	08/21/27	(49,300,000)	1,086,693	1,086,693
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.13%	Quarterly	08/30/27	(41,600,000)	1,010,109	1,010,109
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.19%	Quarterly	08/15/27	(50,200,000)	946,290	946,290
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.16%	Quarterly	02/13/24	(108,330,000)	820,341	820,341
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.07%	Quarterly	05/26/24	(59,730,000)	803,126	803,126
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.17%	Quarterly	08/22/27	(34,500,000)	726,474	726,474
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.24%	Quarterly	08/17/27	(39,200,000)	582,398	582,398
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.59%	Quarterly	11/13/47	(50,400,000)	(293,730)	(293,730)
									\$23,015,126

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2017	Net Unrealized Appreciation/Depreciation
Morgan Stanley	14,134,000,000	JPY	02/13/18	\$ 126,822,615	\$ 125,694,326	\$ 1,128,289
Bank of America	1,784,000	EUR	01/10/18	2,110,342	2,141,453	(31,111)
Morgan Stanley	77,100,000	EUR	01/17/18	91,961,796	92,594,924	(633,128)
Citigroup	261,231,755	CSK	03/19/18	11,632,248	12,357,777	(725,530)
Morgan Stanley	86,145,000	EUR	01/19/18	102,118,547	103,472,627	(1,354,079)
						\$ (1,615,559)

[~] The face amount is denominated in U.S. dollars unless otherwise indicated.

^{*} Non-income producing security.

[†] Value determined based on Level 1 inputs.

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

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

¹ Affiliated issuer.

² Security is a step up/step down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity.

³ Rate indicated is the 7 day yield as of December 31, 2017.

⁴ Variable rate security. Rate indicated is rate effective at December 31, 2017. In some instances, the underlying reference rate shown was below the minimum rate earned by the security or has been adjusted by a predetermined factor. The settlement status of a position may also impact the effective rate indicated. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

⁵ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$4,146,281,141 (cost \$4,121,122,154), or 46.1% of total net assets.

⁶ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

⁷ 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 \$89,833,118 (cost \$90,764,487), or 1.0% of total net assets.

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

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- 8 Security was fair valued by the Valuation Committee at December 31, 2017. The total market value of fair valued securities amounts to \$3,272,079, (cost \$3,534,591) or 0.04% of total net assets.
- 9 Maturity date indicated is next interest reset date.
- 10 Security is an interest-only strip. Rate indicated is effective yield at December 31, 2017.
- 11 Zero coupon rate security.
- 12 Perpetual maturity.
- 13 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
- 14 Security is in default of interest and/or principal obligations.
- 15 On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.
- 16 Rate indicated is the effective yield at the time of purchase.
- plc — Public Limited Company
REIT — Real Estate Investment Trust
CME — Chicago Mercantile Exchange
LIBOR — London Interbank Offered Rate
WAC — Weighted Average Coupon
EURIBOR — European Interbank Offered Rate
CMT — Constant Maturity Treasury
EUR — Euro
CSK — Czech Koruna
JPY — Japanese Yen