

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Shares	Value
COMMON STOCKS[†] - 0.0%		
Energy - 0.0%		
Titan Energy LLC ^{*,1}	6,740	\$ 52,235
Total Common Stocks (Cost \$200,000)		52,235
PREFERRED STOCKS^{††} - 0.0%		
Financial - 0.0%		
M&T Bank Corp. 5.13% ^{*,2,3}	2,000,000	2,077,500
Industrial - 0.0%		
Seaspan Corp. 6.38% due 04/30/19 ¹	44,000	1,123,760
Total Preferred Stocks (Cost \$3,110,000)		3,201,260
MUTUAL FUNDS[†] - 1.2%		
Guggenheim Floating Rate Strategies Fund - Institutional Class ⁴	1,382,892	35,982,843
Guggenheim Limited Duration Fund - Institutional Class ⁴	638,578	15,843,113
Guggenheim Strategy Fund II ⁴	518,365	12,964,306
Guggenheim Strategy Fund I ⁴	488,676	12,251,118
Guggenheim Strategy Fund III ⁴	259,422	6,488,139
Total Mutual Funds (Cost \$82,852,603)		83,529,519
CLOSED-END FUNDS[†] - 0.1%		
Guggenheim Strategic Opportunities Fund ⁴	481,691	10,178,131
Total Closed-End Funds (Cost \$8,478,228)		10,178,131
MONEY MARKET FUND[†] - 2.1%		
Federated U.S. Treasury Cash Reserve Fund Institutional Shares 0.76% ⁶	152,139,079	152,139,079
Total Money Market Fund (Cost \$152,139,079)		152,139,079
	Face	
	Amount⁵	
ASSET-BACKED SECURITIES^{††} - 38.4%		
Collateralized Loan Obligations - 29.6%		
CIFIC Funding Ltd.		
2017-3A, 2.17% due 10/24/25 ^{2,7}	\$ 24,700,000	24,752,023
2015-2A, 3.12% due 12/05/24 ^{2,7}	18,500,000	18,500,028
2017-3A, 2.65% due 10/24/25 ^{2,7}	11,500,000	11,552,863
2015-3A, 3.26% due 10/19/27 ^{2,7}	9,750,000	9,813,692
2016-1A, 3.10% due 01/22/27 ^{2,7}	7,500,000	7,499,393
2016-5A, 3.86% due 01/17/27 ^{2,7}	3,750,000	3,751,259
2015-2A, 3.26% due 04/15/27 ^{2,7}	2,000,000	2,000,745
Golub Capital Partners CLO Ltd.		
2016-33A, 3.65% due 11/21/28 ^{2,7}	48,750,000	48,607,100
2015-25A, 2.97% due 08/05/27 ^{2,7}	16,500,000	16,502,517
2015-24A, 3.87% due 02/05/27 ^{2,7}	5,000,000	4,998,141
2013-17A, 3.56% due 10/25/25 ^{2,7}	3,250,000	3,208,363
2014-21A, 3.61% due 10/25/26 ^{2,7}	2,700,000	2,663,722
2014-18A, 4.66% due 04/25/26 ^{2,7}	500,000	499,152
2013-17A, 4.99% due 10/25/25 ^{2,7}	400,000	400,825
Fortress Credit Opportunities III CLO, LP		
2017-3A, 2.80% due 04/28/26 ^{2,7}	64,300,000	64,230,717
2017-3A, 4.00% due 04/28/26 ⁷	7,700,000	7,705,390
2017-3A, 3.40% due 04/28/26 ^{2,7}	650,000	649,149
2017-3A, 4.25% due 04/28/26 ^{2,7}	400,000	400,219
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 3.30% due 12/15/28 ^{2,7}	42,200,000	42,283,018
2016-7A, 3.91% due 12/15/28 ^{2,7}	5,000,000	4,973,378
PFP Ltd.		
2017-3, 2.19% due 01/14/35 ^{2,7}	28,500,000	28,553,340
2015-2, 3.17% due 07/14/34 ^{2,7}	16,500,000	16,492,255
2017-3, 2.92% due 01/14/35 ^{2,7}	2,000,000	2,008,732
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, 2.85% due 10/15/26 ^{2,7}	26,200,000	26,219,202
2017-5A, 3.40% due 10/15/26 ⁷	16,000,000	16,012,116
2017-5A, 4.30% due 10/15/26 ^{2,7}	1,750,000	1,752,979
2017-5A, 2.88% due 10/15/26 ^{2,7}	1,500,000	1,498,590
2017-5A, 3.75% due 10/15/26 ⁷	1,000,000	1,001,665
KVK CLO Ltd.		
2017-1A, 2.98% due 05/15/26 ^{2,7}	24,865,000	24,915,339
2017-2A, 2.91% due 01/15/26 ^{2,7}	19,200,000	19,222,087

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ASSET-BACKED SECURITIES^{††} - 38.4% (continued)		
Collateralized Loan Obligations - 29.6% (continued)		
2013-1A, due 04/14/25 ^{2,7,8}	\$ 3,800,000	\$ 1,262,565
Shackleton CLO Ltd.		
2016-7A, 3.11% due 04/15/27 ^{2,7}	20,250,000	20,249,018
2017-4A, 2.66% due 01/13/25 ^{2,7}	14,950,000	14,948,840
2015-8A, 4.11% due 10/20/27 ^{2,7}	7,600,000	7,634,638
Fortress Credit BSL II Ltd.		
2017-2A, 2.81% due 10/19/25 ^{2,7}	42,850,000	42,760,635
OCP CLO Ltd.		
2016-11A, 3.57% due 04/26/28 ^{2,7}	18,500,000	18,498,830
2016-11A, 4.62% due 04/26/28 ^{2,7}	7,000,000	6,999,335
2016-2A, 4.02% due 11/22/25 ^{2,7}	6,500,000	6,505,767
2014-6A, 4.26% due 07/17/26 ^{2,7}	5,500,000	5,499,761
2014-7A, 3.26% due 10/20/26 ^{2,7}	3,500,000	3,499,930
2014-6A, 3.21% due 07/17/26 ^{2,7}	1,500,000	1,499,996
Figueroa CLO 2013-2 Ltd.		
2017-2A, 2.52% due 06/20/27 ^{2,7}	40,000,000	40,016,007
Resource Capital Corporation Ltd.		
2017-CRE5, 1.89% due 07/15/34 ^{2,7}	35,150,000	35,196,749
NXT Capital CLO LLC		
2017-1A, 3.13% due 04/20/29 ^{2,7}	33,000,000	32,946,837
2015-1A, 4.81% due 04/21/27 ^{2,7}	1,000,000	980,309
Telos CLO 2014-6 Ltd.		
2017-6A, 2.91% due 01/17/27 ^{2,7}	32,000,000	32,030,719
Cerberus Loan Funding XVII Ltd.		
2016-3A, 3.69% due 01/15/28 ^{2,7}	31,500,000	31,401,331
Flagship CLO VIII Ltd.		
2017-8A, 2.86% due 01/16/26 ^{2,7}	30,900,000	30,838,396
WhiteHorse VI Ltd.		
2016-1A, 3.07% due 02/03/25 ^{2,7}	22,100,000	22,084,678
2016-1A, 3.92% due 02/03/25 ^{2,7}	8,500,000	8,501,982
ABPCI Direct Lending Fund CLO II LLC		
2017-1A, 3.25% due 07/20/29 ^{2,7}	29,700,000	29,796,822
Venture XIX CLO Ltd.		
2016-19A, 3.16% due 01/15/27 ^{2,7}	29,450,000	29,634,793
Great Lakes CLO Ltd.		
2015-1A, 3.11% due 07/15/26 ^{2,7}	10,000,000	10,029,708
2014-1A, 3.01% due 04/15/25 ^{2,7}	9,500,000	9,509,392
2012-1A, 3.91% due 01/15/23 ^{2,7}	4,000,000	3,995,838
2015-1A, 3.86% due 07/15/26 ^{2,7}	4,000,000	3,957,562
2012-1A, 5.26% due 01/15/23 ^{2,7}	1,250,000	1,249,924
2012-1A, due 01/15/23 ^{2,8,9}	1,000,000	408,056
2014-1A, 4.86% due 04/15/25 ^{2,7}	250,000	249,587
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 ⁷	20,500,000	20,850,516
2016-2A, 5.29% due 05/12/31 ⁷	5,000,000	5,049,703
Cerberus Loan Funding XVI, LP		
2016-2A, 3.21% due 11/15/27 ^{2,7}	15,500,000	15,705,380
2016-2A, 3.51% due 11/17/27 ^{2,7}	9,350,000	9,380,412
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 3.01% due 07/25/29 ^{2,7}	24,200,000	24,243,359
ALM XIV Ltd.		
2017-14A, 2.72% due 07/28/26 ^{2,7}	22,900,000	22,899,115
2014-14A, 4.62% due 07/28/26 ^{2,7}	300,000	300,003
A Voce CLO Ltd.		
2017-1A, 2.71% due 07/15/26 ^{2,7}	23,200,000	23,198,913
Shackleton 2014-VI CLO		
2017-6A, 2.76% due 07/17/26 ^{2,7}	22,900,000	22,919,731
OZLM IX Ltd.		
2017-9A, 2.81% due 01/20/27 ^{2,7}	22,550,000	22,493,962
Cent CLO 20 Ltd.		
2017-20A, 2.79% due 01/25/26 ^{2,7}	22,500,000	22,432,395
Venture XII CLO Ltd.		
2017-12A, 2.83% due 02/28/26 ^{2,7}	22,300,000	22,241,065
Oaktree EIF II Series A2 Ltd.		
2017-A2, 2.88% due 11/15/25 ^{2,7}	21,900,000	21,940,669

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ASSET-BACKED SECURITIES^{††} - 38.4% (continued)		
Collateralized Loan Obligations - 29.6% (continued)		
Symphony CLO XIV Ltd.		
2017-14A, 2.87% due 07/14/26 ^{2,7}	\$ 21,275,000	\$ 21,391,814
Regatta V Funding Ltd.		
2017-1A, 2.76% due 10/25/26 ^{2,7}	20,950,000	20,948,293
Newstar Commercial Loan Funding LLC		
2017-1A, 3.65% due 03/20/27 ^{2,7}	12,750,000	12,750,936
2016-1A, 4.94% due 02/25/28 ^{2,7}	5,750,000	5,758,125
2015-1A, 3.96% due 01/20/27 ^{2,7}	1,000,000	999,933
2014-1A, 4.76% due 04/20/25 ^{2,7}	500,000	498,078
Shackleton 2014-V CLO Ltd.		
2017-5A, 2.82% due 05/07/26 ^{2,7}	19,900,000	19,891,460
Galaxy XVIII CLO Ltd.		
2017-18A, 2.66% due 10/15/26 ^{2,7}	19,550,000	19,549,087
CIFC Funding 2014 Ltd.		
2017-1A, 2.76% due 04/18/25 ^{2,7}	19,150,000	19,156,954
Flagship VII Ltd.		
2017-7A, 2.71% due 01/20/26 ^{2,7}	19,125,000	19,077,413
Venture XVII CLO Ltd.		
2017-17A, 2.38% due 07/15/26 ^{2,7}	10,100,000	10,117,574
2014-17A, 4.01% due 07/15/26 ^{2,7}	8,750,000	8,753,877
Northwoods Capital XIV Ltd.		
2017-14A, 2.88% due 11/12/25 ^{2,7}	18,450,000	18,472,236
York CLO 1 Ltd.		
2017-1A, 2.85% due 01/22/27 ^{2,7}	17,800,000	17,754,810
TICP CLO I Ltd.		
2017-1A, 2.77% due 04/26/26 ^{2,7}	17,250,000	17,241,446
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 3.65% due 12/22/28 ^{2,7}	17,000,000	16,927,999
Steele Creek CLO Ltd.		
2017-1A, 3.02% due 08/21/26 ^{2,7}	16,800,000	16,799,260
TICP CLO II Ltd.		
2017-2A, 2.71% due 07/20/26 ^{2,7}	14,000,000	13,974,977
2014-2A, 4.46% due 07/20/26 ^{2,7}	2,850,000	2,819,783
Northwoods Capital XI Ltd.		
2017-11A, 2.76% due 04/15/25 ^{2,7}	16,750,000	16,749,433
Tralee CLO III Ltd.		
2016-3A, 3.16% due 07/20/26 ^{2,7}	8,300,000	8,305,548
2016-3A, 4.06% due 07/20/26 ^{2,7}	7,500,000	7,500,584
WhiteHorse VIII Ltd.		
2014-1A, 3.22% due 05/01/26 ^{2,7}	15,750,000	15,798,633
Garrison Funding Ltd.		
2016-2A, 3.37% due 09/29/27 ^{2,7}	7,000,000	7,043,738
2015-1A, 3.69% due 05/25/27 ^{2,7}	6,250,000	6,250,503
2016-2A, 4.32% due 09/29/27 ^{2,7}	2,250,000	2,244,079
Fortress Credit Investments IV Ltd.		
2015-4A, 3.06% due 07/17/23 ^{2,7}	14,000,000	14,014,602
2015-4A, 4.06% due 07/17/23 ^{2,7}	1,000,000	999,993
Catamaran CLO Ltd.		
2016-1A, 3.22% due 12/20/23 ^{2,7}	12,000,000	12,002,657
2016-2A, 3.21% due 10/18/26 ^{2,7}	1,750,000	1,759,930
2015-1A, 4.25% due 04/22/27 ^{2,7}	1,000,000	1,009,570
KVK CLO 2014-2 Ltd.		
2017-2A, 2.81% due 07/15/26 ^{2,7}	14,800,000	14,745,620
Northwoods Capital X Ltd.		
2017-10A, 2.72% due 11/04/25 ^{2,7}	14,500,000	14,503,777
Venture XVI CLO Ltd.		
2017-16A, 3.05% due 04/15/26 ^{2,7}	14,500,000	14,499,323
MP CLO VI Ltd.		
2017-2A, 2.76% due 01/15/27 ^{2,7}	14,500,000	14,499,318
Anchorage Capital CLO 4 Ltd.		
2017-4A, 2.85% due 07/28/26 ^{2,7}	14,400,000	14,436,805
Marathon CLO VI Ltd.		
2017-6A, 2.78% due 05/13/25 ^{2,7}	14,050,000	14,048,108
Regatta IV Funding Ltd.		
2014-1A, 4.11% due 07/25/26 ^{2,7}	13,500,000	13,499,022
MP CLO V Ltd.		
2017-1A, 2.76% due 07/18/26 ^{2,7}	13,010,000	13,017,313

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ASSET-BACKED SECURITIES^{††} - 38.4% (continued)		
Collateralized Loan Obligations - 29.6% (continued)		
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 ⁷	\$ 13,000,000	\$ 12,968,327
Octagon Investment Partners XVII Ltd.		
2017-1A, 2.55% due 10/25/25 ^{2,7}	13,000,000	12,959,879
Seneca Park CLO Limited		
2017-1A, 2.66% due 07/17/26 ^{2,7}	12,900,000	12,899,398
Dryden XXXI Senior Loan Fund		
2017-31A, 2.66% due 04/18/26 ^{2,7}	12,850,000	12,849,347
Marathon CLO VII Ltd.		
2017-7A, 2.82% due 10/28/25 ^{2,7}	12,600,000	12,628,440
OZLM VIII Ltd.		
2017-8A, 2.60% due 10/17/26 ^{2,7}	12,000,000	11,981,121
Vibrant CLO III Ltd.		
2016-3A, 3.21% due 04/20/26 ^{2,7}	12,000,000	11,957,097
Sudbury Mill CLO Ltd.		
2017-1A, 2.81% due 01/17/26 ^{2,7}	11,850,000	11,835,074
AMMC CLO XV Ltd.		
2016-15A, 3.12% due 12/09/26 ^{2,7}	11,600,000	11,646,196
Resource Capital Corp.		
2015-CRE3, 3.57% due 03/15/32 ^{2,7}	4,500,000	4,486,715
2015-CRE3, 4.32% due 03/15/32 ^{2,7}	3,000,000	2,987,443
2014-CRE2, 3.67% due 04/15/32 ^{2,7}	2,000,000	1,999,108
2015-CRE3, 5.17% due 03/15/32 ^{2,7}	2,000,000	1,987,568
Crown Point CLO II Ltd.		
2013-2A, 3.09% due 12/31/23 ^{2,7}	11,300,000	11,293,378
TCP Waterman CLO LLC		
2016-1A, 3.30% due 12/15/28 ^{2,7}	7,150,000	7,214,736
2016-1A, 3.55% due 12/15/28 ^{2,7}	4,000,000	4,020,250
Tremen Park CLO Ltd.		
2015-1A, due 04/20/27 ^{7,8}	13,600,000	11,035,084
REGATTA IV FUNDING LTD		
2014-1A, 2.32% due 07/25/26 ^{2,7}	10,500,000	10,506,930
Woodmont Trust		
2017-2A, 3.00% due 07/18/28 ^{2,7}	10,100,000	10,121,917
Nelder Grove CLO Ltd.		
2017-1A, 2.80% due 08/28/26 ^{2,7}	10,050,000	10,070,592
Ares XXXIII CLO Ltd.		
2016-1A, 3.17% due 12/05/25 ^{2,7}	9,800,000	9,823,980
Dryden 37 Senior Loan Fund		
2015-37A, due 04/15/27 ^{7,8}	10,000,000	9,419,188
ACIS CLO Ltd.		
2015-6A, 3.65% due 05/01/27 ^{2,7}	7,500,000	7,526,322
2013-1A, 4.11% due 04/18/24 ^{2,7}	1,650,000	1,650,366
Palmer Square CLO 2013-1 Ltd.		
2017-1A, 2.68% due 05/15/25 ^{2,7}	8,850,000	8,848,786
AIMCO CLO Series 2014-A		
2017-AA, 2.18% due 07/20/26 ^{2,7}	8,700,000	8,692,294
Madison Park Funding XVI Ltd.		
2016-16A, 3.06% due 04/20/26 ^{2,7}	8,250,000	8,285,834
Betony CLO Ltd.		
2016-1A, 3.11% due 04/15/27 ^{2,7}	8,250,000	8,240,929
Jamestown CLO III Ltd.		
2017-3A, 2.91% due 01/15/26 ^{2,7}	8,000,000	8,012,495
Fifth Street SLF II Ltd.		
2015-2A, 3.09% due 09/29/27 ^{2,7}	8,000,000	8,006,508
KKR CLO Ltd.		
2015-12, 3.46% due 07/15/27 ^{2,7}	8,000,000	7,990,623
Voya CLO Ltd.		
2013-1X, due 04/15/24 ⁸	9,500,000	5,664,699
2015-3A, 4.11% due 10/15/22 ^{2,7}	2,250,000	2,249,914
Flatiron CLO Ltd.		
2017-1A, 2.76% due 07/17/26 ^{2,7}	7,600,000	7,600,001
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 10/04/24 ^{7,8}	8,920,000	7,137,691
Vibrant CLO IV Ltd.		
2016-4A, 3.56% due 07/20/28 ^{2,7}	7,000,000	7,105,398
Regatta III Funding Ltd.		
2017-1A, 2.35% due 04/15/26 ^{2,7}	7,050,000	7,037,312
Cent CLO 21 Ltd.		
2017-21A, 2.87% due 07/27/26 ^{2,7}	7,000,000	6,999,425
Vibrant CLO Limited		
2015-1A, 3.96% due 07/17/24 ^{2,7}	7,000,000	6,995,685

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Ares XXVI CLO Ltd.		
2013-1A, 3.91% due 04/15/25 ^{2,7}	\$ 5,000,000	\$ 4,999,769
2013-1A, due 04/15/25 ^{7,8}	4,300,000	1,804,119
TICC CLO LLC		
2012-1A, 4.69% due 08/25/23 ^{2,7}	6,250,000	6,251,894
2012-1A, 5.94% due 08/25/23 ^{2,7}	350,000	350,147
Atlas Senior Loan Fund V Ltd.		
2016-1A, 3.81% due 07/16/26 ^{2,7}	6,500,000	6,532,098
Madison Park Funding XIV Ltd.		
2017-14A, 2.71% due 07/20/26 ^{2,7}	6,400,000	6,384,274
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁸	7,500,060	6,369,460
Fifth Street Senior Loan Fund I LLC		
2015-1A, 3.16% due 01/20/27 ^{2,7}	5,000,000	5,006,732
2015-1A, 4.16% due 01/20/27 ^{2,7}	1,250,000	1,251,801
Cerberus ICQ Levered LLC		
2015-1A, 3.21% due 11/06/25 ^{2,7}	3,905,833	3,908,567
2015-1A, 4.21% due 11/06/25 ^{2,7}	2,250,000	2,249,879
Northwoods Capital IX Ltd.		
2012-9A, 3.41% due 01/18/24 ^{2,7}	5,815,000	5,814,675
Symphony CLO XII Ltd.		
2017-12A, 2.66% due 10/15/25 ^{2,7}	5,750,000	5,742,801
Bsprt Issuer Ltd.		
2017-FL1, 2.43% due 06/15/27 ^{2,7}	5,500,000	5,506,490
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{7,8}	6,000,000	5,450,355
OHA Loan Funding Ltd.		
2017-1A, 3.20% due 07/23/25 ^{2,7}	5,300,000	5,301,160
Black Diamond CLO Ltd.		
2013-1A, 2.57% due 02/01/23 ^{2,7}	2,559,141	2,558,886
2014-1A, 4.01% due 02/06/26 ^{2,7}	2,000,000	2,001,445
2013-1A, 4.42% due 02/01/23 ^{2,7}	650,000	650,160
AIMCO CLO Series		
2015-AA, 3.46% due 01/15/28 ^{2,7}	5,000,000	5,036,364
RFTI Issuer Ltd.		
2015-FL1, 4.96% due 08/15/30 ^{2,9}	5,000,000	5,005,770
Fortress Credit Opportunities VI CLO Ltd.		
2015-6A, 3.93% due 10/10/26 ^{2,7}	5,000,000	4,997,014
Mountain Hawk II CLO Ltd.		
2013-2A, 2.86% due 07/22/24 ^{2,7}	5,000,000	4,977,754
Halcyon Loan Advisors Funding Ltd.		
2012-2A, 4.12% due 12/20/24 ^{2,7}	4,000,000	4,005,465
2012-2A, 5.77% due 12/20/24 ^{2,7}	600,000	599,955
Marathon CLO V Ltd.		
2013-5A, 3.52% due 02/21/25 ^{2,7}	4,500,000	4,505,675
Benefit Street Partners CLO V Ltd.		
2017-VA, 2.81% due 10/20/26 ^{2,7}	4,500,000	4,482,797
Kingsland V Ltd.		
2007-5A, 1.96% due 07/14/21 ^{2,7}	4,000,000	3,889,894
OZLM Funding II Ltd.		
2016-2A, 3.92% due 10/30/27 ^{2,7}	3,750,000	3,749,599
Greywolf CLO III Ltd.		
2014-1A, 4.00% due 04/22/26 ^{2,7}	2,000,000	1,999,069
2014-1A, 3.20% due 04/22/26 ^{2,7}	1,500,000	1,504,652
Cent CLO		
2014-16A, 3.42% due 08/01/24 ^{2,7}	1,750,000	1,750,131
2014-16A, 4.37% due 08/01/24 ^{2,7}	1,750,000	1,750,051
Atrium XI		
2017-11A, 2.65% due 10/23/25 ^{2,7}	3,500,000	3,496,527
CFIP CLO Ltd.		
2014-1A, 2.63% due 04/13/25 ^{2,7}	3,400,000	3,401,011
Eaton Vance CLO Ltd.		
2017-1A, 2.76% due 07/15/26 ^{2,7}	3,400,000	3,399,840
Recette CLO LLC		
2015-1A, 3.96% due 10/20/27 ^{2,7}	3,250,000	3,267,722
Oaktree EIF I Series A1 Ltd.		
2016-A, 4.81% due 01/20/27 ^{2,7}	3,250,000	3,253,565

Total Return Bond Fund
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June 30, 2017

	Face Amount ⁵	Value
ASSET-BACKED SECURITIES^{††} - 38.4% (continued)		
Collateralized Loan Obligations - 29.6% (continued)		
Crown Point CLO III Ltd.		
2015-3A, 4.21% due 12/31/27 ^{2,7}	\$ 3,000,000	\$ 3,016,820
AMMC CLO XI Ltd.		
2016-11A, 4.02% due 10/30/23 ^{2,7}	3,000,000	3,014,463
Benefit Street Partners CLO Ltd.		
2015-1A, 4.26% due 10/15/25 ^{2,7}	3,000,000	3,001,521
Madison Park Funding Ltd.		
2007-6A, 4.42% due 07/26/21 ^{2,7}	3,000,000	3,000,643
Ivy Hill Middle Market Credit Fund VII Ltd.		
2013-7A, 3.46% due 10/20/25 ^{2,7}	2,000,000	1,999,872
2013-7A, 4.61% due 10/20/25 ^{2,7}	1,000,000	999,928
Atlas Senior Loan Fund VI Ltd.		
2017-6A, 3.56% due 10/15/26 ^{2,7}	3,000,000	2,992,013
FS Senior Funding Ltd.		
2015-1A, 2.96% due 04/13/25 ^{2,7}	2,500,000	2,502,500
KKR CLO Trust		
2012-1A, 3.45% due 12/15/24 ^{2,7}	2,000,000	2,000,368
2012-1A, 4.55% due 12/15/24 ^{2,7}	500,000	500,234
Mountain Hawk I CLO Ltd.		
2013-1A, 3.34% due 01/20/24 ^{2,7}	2,500,000	2,500,060
Marathon CLO IV Ltd.		
2012-4A, 4.17% due 05/20/23 ^{2,7}	2,500,000	2,500,017
NXT Capital CLO 2014-1 LLC		
2017-1A, 2.71% due 04/23/26 ^{2,7}	2,300,000	2,305,014
Babson CLO Ltd.		
2012-2A, due 05/15/23 ^{7,8}	4,750,000	1,573,741
2014-1A, due 07/20/25 ^{7,8}	1,300,000	720,249
Cerberus Onshore II CLO LLC		
2014-1A, 3.86% due 10/15/23 ^{2,7}	2,250,000	2,251,147
Oaktree EIF II Series B1 Ltd.		
2015-B1A, 3.48% due 02/15/26 ^{2,7}	2,205,000	2,206,364
NewStar Arlington Senior Loan Program LLC		
2014-1A, 3.76% due 07/25/25 ^{2,7}	1,000,000	982,145
2014-1A, 4.76% due 07/25/25 ⁷	700,000	700,415
2014-1A, 4.46% due 07/25/25 ^{2,7}	400,000	396,245
Rockwall CDO II Ltd.		
2007-1A, 1.72% due 08/01/24 ^{2,7}	2,079,490	2,073,257
Telos CLO Ltd.		
2013-3A, 4.16% due 01/17/24 ^{2,7}	2,000,000	2,000,743
Octagon Investment Partners XVI Ltd.		
2013-1A, 3.91% due 07/17/25 ^{2,7}	2,000,000	1,999,926
NewStar Clarendon Fund CLO LLC		
2015-1A, 4.51% due 01/25/27 ^{2,7}	2,000,000	1,997,370
Ivy Hill Middle Market Credit Fund IX Ltd.		
2014-9A, 3.61% due 10/18/25 ^{2,7}	1,000,000	1,001,958
2014-9A, 4.46% due 10/18/25 ^{2,7}	1,000,000	982,303
Madison Park Funding V Ltd.		
2007-5A, 2.65% due 02/26/21 ^{2,7}	2,000,000	1,963,623
LMREC, Inc.		
2015-CREI, 4.72% due 02/22/32 ^{2,7}	2,000,000	1,942,695
Westchester CLO Ltd.		
2007-1A, 1.61% due 08/01/22 ^{2,7}	1,850,000	1,841,418
Newstar Trust		
2012-2A, 5.41% due 01/20/23 ^{2,7}	1,000,000	997,021
2012-2A, 4.41% due 01/20/23 ^{2,7}	750,000	752,784
Venture XIII CLO Ltd.		
2013-13A, due 06/10/25 ^{7,8}	3,700,000	1,700,146
ING Investment Management CLO Ltd.		
2007-4A, 3.35% due 06/14/22 ^{2,7}	1,500,000	1,499,914
COA Summit CLO Limited		
2014-1A, 3.96% due 04/20/23 ^{2,7}	1,250,000	1,249,885
Venture CLO Ltd.		
2013-14A, 3.95% due 08/28/25 ^{2,7}	1,250,000	1,249,631
Highbridge Loan Management Ltd.		
2013-2A, 4.86% due 10/20/24 ^{2,7}	1,000,000	999,946
Gallatin CLO VII Ltd.		
2014-1A, 4.06% due 07/15/23 ^{2,7}	1,000,000	997,798
WhiteHorse IV Ltd.		
2007-4A, 2.61% due 01/17/20 ^{2,7}	1,000,000	996,259

Total Return Bond Fund
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June 30, 2017

	Face Amount ⁵	Value
ASSET-BACKED SECURITIES^{††} - 38.4% (continued)		
Collateralized Loan Obligations - 29.6% (continued)		
Lime Street CLO Ltd.		
2007-1A, 3.77% due 06/20/21 ^{2,7}	\$ 1,000,000	\$ 987,701
Grayson CLO Ltd.		
2006-1A, 1.58% due 11/01/21 ^{2,7}	750,000	744,597
Atlas Senior Loan Fund II Ltd.		
2012-2A, due 01/30/24 ^{7,8}	1,200,000	705,429
GoldenTree Credit Opportunities Financing Ltd.		
2012-1A, 5.50% due 06/15/28 ^{2,7}	500,000	503,621
AMMC CLO XIV Ltd.		
2014-14A, 3.96% due 07/27/26 ^{2,7}	500,000	501,260
DIVCORE CLO Ltd.		
2013-1A, 5.06% due 11/15/32 ^{2,7}	500,000	499,615
Eastland CLO Ltd.		
2007-1A, 1.57% due 05/01/22 ^{2,7}	250,000	248,610
Keuka Park CLO Ltd.		
2013-1A, due 10/21/24 ^{7,8}	982,957	215,857
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{8,9}	1,500,000	211,736
Ares XXV CLO Ltd.		
2013-3A, due 01/17/24 ^{7,8}	750,000	94,707
Global Leveraged Capital Credit Opportunity Fund		
2006-1A, 2.16% due 12/20/18 ^{2,7}	72,929	72,877
Total Collateralized Loan Obligations		2,106,463,901
Transport-Aircraft - 2.9%		
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	33,800,738	33,839,812
2016-1A, 4.88% due 03/17/36 ⁷	20,387,500	20,591,375
2014-1, 5.13% due 12/15/29 ²	6,989,843	7,016,055
2014-1, 7.38% due 12/15/29 ²	2,150,721	2,158,786
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁷	27,500,000	27,225,000
2015-1A, 5.07% due 02/15/40 ⁷	2,291,667	2,248,698
Castlelake Aircraft Securitization Trust		
2015-1A, 4.70% due 12/15/40 ⁷	18,121,164	18,369,228
Raspro Trust		
2005-1A, 1.78% due 03/23/24 ^{2,7}	19,138,540	18,133,766
ECAF I Ltd.		
2015-1A, 4.95% due 07/15/40 ⁷	15,684,523	15,488,560
2015-1A, 3.47% due 06/15/40 ⁷	1,407,901	1,387,262
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁷	16,231,480	16,405,903
AASET Trust		
2017-1A, 3.97% due 05/16/42 ⁷	12,100,000	12,118,805
Harbour Aircraft Investments Ltd.		
2016-1A, 4.70% due 07/15/41	7,404,640	7,508,919
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28 ⁷	4,133,447	4,135,464
Rise Ltd.		
2014-1A, 4.75% due 02/12/39	3,879,437	3,898,834
Atlas Ltd.		
2014-1 A, 4.88% due 12/15/39	3,396,000	3,400,245
AABS Ltd.		
2013-1 A, 4.88% due 01/10/38	2,720,009	2,721,369
Eagle I Ltd.		
2014-1A, 4.31% due 12/15/39 ⁷	2,537,500	2,548,882
Emerald Aviation Finance Ltd.		
2013-1, 4.65% due 10/15/38 ⁷	1,518,149	1,554,927
2013-1, 6.35% due 10/15/38 ⁷	325,318	333,262
Stripes Aircraft Ltd.		
2013-1 A1, 4.71% due 03/20/23 ^{†††,1,2}	1,598,326	1,558,912
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 ⁹	1,075,165	1,050,309
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37 ⁷	1,035,907	1,030,728
AASET		
2014-1 C, 10.00% due 12/15/29	799,770	802,769

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁵	Value
ASSET-BACKED SECURITIES^{††} - 38.4% (continued)		
Transport-Aircraft - 2.9% (continued)		
Airplanes Pass Through Trust		
2001-1A, 1.54% due 03/15/19 ^{2,9}	\$ 507,340	\$ 59,105
Total Transport-Aircraft		205,586,975
Collateralized Debt Obligations - 1.9%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ⁷	55,600,000	55,638,394
2016-3A, 3.85% due 10/28/33 ⁷	7,500,000	7,693,543
Putnam Structured Product Funding Ltd.		
2003-1A, 2.16% due 10/15/38 ^{2,7}	27,419,631	25,746,849
RB Commercial Trust		
2012-RS1, 5.35% due 01/26/22 ⁷	15,769,376	16,313,861
Triaxx Prime CDO Ltd.		
2006-2A, 1.32% due 10/02/39 ^{2,7}	14,379,167	14,058,998
SRERS Funding Ltd.		
2011-RS, 1.34% due 05/09/46 ^{2,7}	10,700,000	6,745,706
2011-RS, 1.35% due 05/09/46 ^{2,7}	766,857	759,403
Highland Park CDO I Ltd.		
2006-1A, 1.59% due 11/25/51 ^{2,7}	4,006,599	3,783,731
Anchorage Credit Funding 1 Ltd.		
2015-1A, 4.30% due 07/28/30 ⁷	3,000,000	3,123,253
JPMCC Re-REMIC Trust		
2014-FRR1, 3.22% due 04/27/44 ^{2,7}	3,000,000	2,964,720
N-Star REL CDO VIII Ltd.		
2006-8A, 1.41% due 02/01/41 ^{2,7}	1,943,787	1,927,969
Wrightwood Capital Real Estate CDO Ltd.		
2005-1A, 1.60% due 11/21/40 ^{2,7}	1,163,201	1,146,351
RAIT CRE CDO I Ltd.		
2006-1X A1B, 1.54% due 11/20/46	296,772	293,870
Total Collateralized Debt Obligations		140,196,648
Net Lease - 1.6%		
Capital Automotive REIT		
2017-1A, 3.87% due 04/15/47 ⁷	49,866,750	50,461,935
2014-1A, 3.66% due 10/15/44 ⁷	4,500,000	4,515,127
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁷	30,836,148	30,816,443
2016-1A, 4.32% due 10/20/46 ⁷	7,378,640	7,650,027
Spirit Master Funding LLC		
2014-2A, 5.76% due 03/20/42 ⁷	4,918,462	5,178,796
2014-4A, 4.63% due 01/20/45 ⁷	4,250,000	4,208,670
Store Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 ⁷	5,785,636	5,920,331
2015-1A, 3.75% due 04/20/45 ⁷	1,483,750	1,502,524
Store Master Funding LLC		
2012-1A, 5.77% due 08/20/42 ⁷	1,762,190	1,767,221
2013-1A, 4.16% due 03/20/43 ⁷	1,718,753	1,730,581
Total Net Lease		113,751,655
Whole Business - 1.0%		
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁷	27,393,000	28,855,238
2016-1A, 4.38% due 05/25/46 ⁷	5,260,250	5,474,447
Jimmy Johns Funding LLC		
2017-1A, 3.61% due 07/30/47 ⁷	22,950,000	22,916,034
Wendys Funding LLC		
2015-1A, 4.50% due 06/15/45 ⁷	7,810,875	8,019,660
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27 ⁷	3,600,300	3,612,159
Drug Royalty III Limited Partnership 1		
2017-1A, 3.60% due 04/15/27 ⁷	2,700,000	2,694,250
Sonic Capital LLC		
2016-1A, 4.47% due 05/20/46 ⁷	2,485,417	2,481,639
Total Whole Business		74,053,427
Transport-Container - 0.9%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42 ⁷	47,200,000	47,191,598
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 ⁷	12,621,051	12,725,707
CLI Funding V LLC		
2013-2A, 3.22% due 06/18/28 ⁷	1,326,027	1,314,105
Total Transport-Container		61,231,410
Industrial - 0.1%		
Agnico-Eagle Mines Ltd.		
4.84% due 06/30/26 ^{†††,1}	6,000,000	6,095,340

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁵	Value
ASSET-BACKED SECURITIES^{††} - 38.4% (continued)		
Mortgage Securities - 0.1%		
CD Commercial Mortgage Trust		
2017-CD4, 1.49% due 05/10/50 ²	\$ 32,687,407	\$ 3,090,594
DBJPM Mortgage Trust		
2017-C6, 1.04% due 06/10/50 ²	25,100,000	1,866,436
Total Mortgage Securities		4,957,030
Insurance - 0.1%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁷	4,893,750	4,906,670
Financial - 0.1%		
Industrial DPR Funding Ltd.		
2016-1A, 5.24% due 04/15/26 ^{††,7}	4,000,000	3,910,680
Hana Small Business Lending Loan Trust		
2014-2014, 3.06% due 01/25/40 ^{2,7}	754,844	751,297
Total Financial		4,661,977
Diversified Payment Rights - 0.0%		
CCR Incorporated MT100 Payment Rights Master Trust		
2012-CA, 4.75% due 07/10/22 ⁷	689,881	700,417
Garanti Diversified Payment Rights Finance Co.		
2007-A, 1.35% due 07/09/17 ²	104,000	103,977
CCR, Inc. MT100 Payment Rights Master Trust		
2010-CX, 1.44% due 07/10/17 ²	54,060	54,050
Total Diversified Payment Rights		858,444
Total Asset-Backed Securities		2,722,763,477
(Cost \$2,723,142,700)		
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 25.2%		
Residential Mortgage Backed Securities - 16.0%		
RALI Series Trust		
2006-QO5, 1.43% due 05/25/46 ²	26,632,358	24,157,581
2006-QO10, 1.38% due 01/25/37 ²	15,965,693	14,270,996
2007-QO4, 1.41% due 05/25/47 ²	13,231,620	12,319,135
2006-QO2, 1.44% due 02/25/46 ²	23,587,801	10,792,231
2007-QO2, 1.37% due 02/25/47 ²	13,375,651	8,128,210
2007-QO4, 1.42% due 05/25/47 ²	6,154,785	5,736,132
2005-QO1, 1.52% due 08/25/35 ²	6,139,048	5,025,606
2005-QO1, 2.23% due 08/25/35 ²	4,059,223	3,617,361
2006-QS8, 1.67% due 08/25/36 ²	5,146,102	3,548,159
2006-QO2, 1.49% due 02/25/46 ²	5,814,582	2,715,472
2007-QO3, 1.38% due 03/25/47 ²	2,493,848	2,072,872
CIT Mortgage Loan Trust		
2007-1, 2.57% due 10/25/37 ^{2,7}	79,305,527	78,705,904
2007-1, 2.67% due 10/25/37 ^{2,7}	6,464,725	6,545,259
LSTAR Securities Investment Ltd.		
2016-4, 3.05% due 10/01/21 ^{2,7}	24,957,910	24,863,319
2017-1, 3.05% due 01/01/22 ^{2,7}	18,270,678	18,228,656
2016-5, 3.05% due 11/01/21 ^{2,7}	13,932,149	13,873,746
2016-3, 3.05% due 09/01/21 ^{2,7}	13,959,231	13,849,403
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 1.85% due 11/25/37 ²	62,164,992	60,561,856
2006-BC6, 1.39% due 01/25/37 ²	1,049,917	992,656
FirstKey Master Funding		
2017-R1, 1.28% due 11/03/41 ^{††,2,7}	56,815,561	55,999,272
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ¹⁰	219,923,412	41,347,296
2006-1, 1.50% due 03/25/46 ²	8,246,041	7,069,171
2006-1, 1.62% due 03/25/46 ²	3,699,266	3,203,574
LSTAR Commercial Mortgage Trust		
2016-7, 3.05% due 12/01/21 ^{2,7}	37,671,163	37,518,142
CIM Trust		
2017-2, 3.05% due 12/25/57 ^{2,7}	35,843,917	35,824,801
GCAT		
2017-1, 3.38% due 03/25/47 ⁷	32,501,556	32,431,581
First NLC Trust		
2005-4, 1.61% due 02/25/36 ²	30,550,000	28,881,316

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁵	Value
COLLATERALIZED MORTGAGE OBLIGATIONS** - 25.2% (continued)		
Residential Mortgage Backed Securities - 16.0% (continued)		
2005-1, 0.07% due 05/25/35 ²	\$ 3,342,803	\$ 2,919,984
Countrywide Asset-Backed Certificates		
2006-6, 1.39% due 09/25/36 ²	31,251,306	29,293,609
2005-15, 1.67% due 03/25/36 ²	1,500,000	1,291,572
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.52% due 11/25/46 ²	20,417,561	17,118,173
2006-AR9, 1.57% due 11/25/46 ²	9,274,776	7,605,733
2006-7, 4.37% due 09/25/36	3,035,224	1,612,406
2006-8, 4.54% due 10/25/36	517,218	323,647
Bayview Opportunity Master Fund IIIa Trust		
2016-RN3, 3.60% due 09/29/31 ⁷	25,530,075	25,669,791
Stanwich Mortgage Loan Co.		
2016-NPA1, 3.84% due 10/16/46 ^{2,7}	25,313,277	25,302,228
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 1.41% due 12/25/36 ²	25,759,679	24,736,873
Bayview Opportunity Master Fund IVb Trust		
2017-NPL1, 3.60% due 01/28/32 ⁷	15,645,688	15,613,154
2017-RN1, 3.60% due 02/28/32 ^{2,7}	6,888,852	6,881,110
Stanwich Mortgage Loan Company LLC		
2017-NPA1, 3.60% due 03/16/22 ⁷	22,334,395	22,334,395
American Home Mortgage Assets Trust		
2006-4, 1.41% due 10/25/46 ²	14,358,259	10,655,221
2007-1, 1.43% due 02/25/47 ²	11,956,388	7,763,100
2006-5, 1.65% due 11/25/46 ²	5,088,923	2,694,187
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 1.52% due 04/25/36 ²	10,703,691	9,454,341
2006-OA1, 1.42% due 02/25/47 ²	7,237,017	6,650,961
2007-OA2, 1.50% due 04/25/47 ²	4,992,508	4,622,991
VOLT LI LLC		
2016-NP11, 3.50% due 10/25/46 ⁷	18,864,029	18,879,871
VOLT LIV LLC		
2017-NPL1, 3.63% due 02/25/47 ⁷	18,496,206	18,508,353
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 1.50% due 07/25/47 ²	10,330,872	9,099,000
2007-OA3, 1.50% due 04/25/47 ²	6,561,211	5,498,443
2006-AR13, 1.61% due 10/25/46 ²	2,425,134	2,163,582
2006-AR11, 1.65% due 09/25/46 ²	1,924,700	1,609,591
CSMC Series		
2015-12R, 1.52% due 11/30/37 ^{2,7}	18,647,827	18,367,094
VOLT LIII LLC		
2016-NP13, 3.88% due 12/25/46 ⁷	17,391,853	17,500,503
Lehman XS Trust Series		
2007-2N, 1.40% due 02/25/37 ²	11,112,512	8,704,458
2007-15N, 1.47% due 08/25/37 ²	5,848,495	5,511,447
2005-7N, 1.49% due 12/25/35 ²	2,979,246	2,871,605
Impac Secured Assets CMN Owner Trust		
2005-2, 1.47% due 03/25/36 ²	16,890,474	15,317,339
VOLT LII LLC		
2016-NP12, 3.63% due 11/26/46 ⁷	15,033,377	15,092,437
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 1.36% due 07/25/37 ^{2,7}	8,698,915	7,985,871
2007-HE2A, 1.35% due 07/25/37 ^{2,7}	7,149,721	6,605,813
GSMSC Resecuritization Trust		
2015-5R, 1.16% due 02/26/37 ^{2,7}	15,339,736	14,440,571
Nomura Resecuritization Trust		
2016-1R, 4.02% due 01/28/38 ^{††,2,7}	7,894,493	7,965,228
2015-4R, 1.96% due 03/26/36 ^{2,7}	2,273,569	2,175,810
2015-4R, 1.87% due 12/26/36 ^{2,7}	1,658,548	1,556,411
2012-1R, 1.48% due 08/27/47 ^{2,7}	94,936	94,555

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁵	Value
COLLATERALIZED MORTGAGE OBLIGATIONS** - 25.2% (continued)		
Residential Mortgage Backed Securities - 16.0% (continued)		
Citigroup Mortgage Loan Trust, Inc.		
2005-HE3, 1.95% due 09/25/35 ²	\$ 11,687,000	\$ 11,467,575
Alternative Loan Trust		
2007-OA7, 1.40% due 05/25/47 ²	5,953,374	5,554,418
2005-38, 1.72% due 09/25/35 ²	4,858,302	4,452,077
NRPL Trust		
2015-1A, 3.88% due 11/01/54 ⁷	6,733,474	6,707,091
2014-2A, 3.75% due 10/25/57 ^{2,7}	2,886,116	2,912,390
Banc of America Funding Trust		
2014-R7, 1.36% due 09/26/36 ^{2,7}	6,119,182	5,893,402
2015-R4, 1.39% due 01/27/35 ^{2,7}	3,639,783	3,437,293
First Franklin Mortgage Loan Trust		
2004-FF10, 2.49% due 07/25/34 ²	9,305,077	9,161,608
HarborView Mortgage Loan Trust		
2006-14, 1.36% due 01/25/47 ²	10,115,393	9,141,460
VOLT XL LLC		
2015-NP14, 4.38% due 11/27/45 ^{2,7}	8,414,085	8,444,458
Soundview Home Loan Trust		
2007-1, 1.39% due 03/25/37 ²	4,677,288	4,644,530
2005-OPT3, 1.69% due 11/25/35 ²	3,930,000	3,697,192
First Franklin Mortgage Loan Trust		
2006-FF3, 1.51% due 02/25/36 ²	8,616,000	8,285,818
VOLT XXXIII LLC		
2015-NPL5, 3.50% due 03/25/55 ⁷	8,105,478	8,135,155
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC1, 1.60% due 12/25/35 ²	7,800,000	7,316,060
Bear Stearns Asset Backed Securities I Trust		
2006-HE3, 1.58% due 04/25/36 ²	7,600,000	7,242,083
IndyMac INDX Mortgage Loan Trust		
2005-AR18, 2.00% due 10/25/36 ²	9,206,695	6,895,110
Morgan Stanley Resecuritization Trust		
2014-R9, 1.16% due 11/26/46 ^{2,7}	7,136,170	6,749,817
Structured Asset Investment Loan Trust		
2005-11, 1.94% due 01/25/36 ²	7,404,067	6,737,479
ASG Resecuritization Trust		
2010-3, 1.31% due 12/28/45 ^{2,7}	7,448,451	6,417,688
JP Morgan Mortgage Acquisition Trust		
2006-HE2, 1.36% due 07/25/36 ²	6,443,020	6,305,879
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 1.51% due 01/25/36 ²	5,294,240	5,084,138
Park Place Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-WCW2, 1.75% due 07/25/35 ²	5,000,000	4,798,357
BCAP LLC		
2014-RR2, 2.98% due 03/26/36 ^{2,7}	3,131,890	3,062,318
2014-RR3, 1.14% due 10/26/36 ^{2,7}	1,000,329	966,063
Luminent Mortgage Trust		
2006-2, 1.42% due 02/25/46 ²	4,960,621	3,815,664
CWABS Asset-Backed Certificates Trust		
2004-15, 2.57% due 04/25/35 ²	3,490,000	3,462,489
GSAA Home Equity Trust		
2006-14, 1.39% due 09/25/36 ²	5,816,060	2,934,779
2007-7, 1.49% due 07/25/37 ²	426,084	391,522
GSAA Trust		
2005-10, 1.87% due 06/25/35 ²	3,312,000	3,169,946
Impac Secured Assets Trust		
2006-2, 1.39% due 08/25/36 ²	2,537,525	2,040,513
RFMSI Series Trust		
2006-S11, 6.00% due 11/25/36	2,132,841	1,894,994
Nationstar HECM Loan Trust		
2016-1A, 2.98% due 02/25/26 ^{2,7}	1,829,531	1,830,117

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁵	Value
COLLATERALIZED MORTGAGE OBLIGATIONS** - 25.2% (continued)		
Residential Mortgage Backed Securities - 16.0% (continued)		
GreenPoint Mortgage Funding Trust		
2005-HE4, 1.69% due 07/25/30 ²	\$ 1,392,428	\$ 1,360,524
Alliance Bancorp Trust		
2007-OA1, 1.46% due 07/25/37 ²	1,146,905	958,873
GCAT LLC		
2015-1, 3.63% due 05/26/20 ⁷	947,103	948,896
Irwin Home Equity Loan Trust		
2007-1, 5.85% due 08/25/37 ⁷	905,846	884,523
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	822,478	846,102
GSAMP Trust		
2005-HE6, 1.66% due 11/25/35 ²	720,653	718,862
Bayview Opportunity Master Fund Trust		
2016-LT1, 3.47% due 10/28/31 ⁷	464,666	454,980
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.07% due 06/26/36 ⁷	426,334	360,257
Total Residential Mortgage Backed Securities		1,134,353,665
Commercial Mortgage Backed Securities - 7.3%		
Cold Storage Trust		
2017-ICE3, 2.41% due 04/15/24 ^{2,7}	60,550,000	60,643,603
2017-ICE3, 2.16% due 04/15/24 ^{2,7}	57,700,000	57,771,467
Hospitality Mortgage Trust		
2017-HIT, 1.87% due 05/08/30 ^{2,7}	27,850,000	27,882,874
2017-HIT, 2.44% due 05/08/30 ^{2,7}	18,500,000	18,532,934
Chicago Skyscraper Trust		
2017-SKY, 1.96% due 02/15/30 ^{2,7}	38,500,000	38,572,049
Cosmopolitan Hotel Trust		
2016-CSMO, 3.26% due 11/15/33 ^{2,7}	15,500,000	15,616,458
2016-CSMO, 3.81% due 11/15/33 ^{2,7}	13,100,000	13,218,931
2016-CSMO, 4.66% due 11/15/33 ^{2,7}	6,600,000	6,682,270
Wells Fargo Commercial Mortgage Trust		
2016-C32, 1.51% due 01/15/59 ²	124,952,891	10,398,255
2017-RB1, 1.45% due 03/15/50 ²	39,993,234	3,924,532
2016-C35, 2.16% due 07/15/48 ²	27,504,977	3,559,579
2016-NXS5, 1.72% due 01/15/59 ²	30,652,018	2,709,479
2015-NXS4, 1.09% due 12/15/48 ²	39,600,412	2,318,687
2017-RC1, 1.74% due 01/15/60 ²	21,314,619	2,283,804
2015-P2, 1.17% due 12/15/48 ²	34,748,997	2,087,914
2015-C30, 1.15% due 09/15/58 ²	33,392,759	2,032,934
2016-C32, 4.88% due 01/15/59 ²	1,400,000	1,470,090
2015-NXS1, 1.32% due 05/15/48 ²	11,783,755	733,723
2015-NXS4, 4.22% due 12/15/48 ²	64,000	66,612
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-WIKI, 4.14% due 10/05/31 ^{2,7}	17,000,000	16,927,551
2016-JP3, 1.66% due 08/15/49 ²	74,649,648	7,325,915
COMM Mortgage Trust		
2015-CR27, 4.62% due 10/10/48 ²	5,750,000	5,792,161
2015-CR26, 1.20% due 10/10/48 ²	92,800,175	5,770,584
2015-CR26, 4.64% due 10/10/48 ²	3,780,000	3,663,460
2015-CR23, 1.13% due 05/10/48 ²	49,150,618	2,529,630
2015-CR27, 1.31% due 10/10/48 ²	31,596,771	2,048,340
2013-CR13, 1.09% due 12/10/23 ²	51,817,841	1,931,526
2014-LC15, 1.51% due 04/10/47 ²	15,119,997	835,108
2015-CR23, 3.80% due 05/10/48	700,000	723,110
Citigroup Commercial Mortgage Trust		
2017-P7, 1.29% due 04/14/50 ²	66,596,605	5,633,720
2016-C2, 1.94% due 09/10/49 ²	34,429,491	4,263,659
2016-P4, 2.17% due 07/10/49 ²	32,834,521	4,225,100
2016-P5, 1.70% due 10/10/49 ²	31,828,165	3,129,788
2016-GC37, 1.97% due 04/10/49 ²	19,253,833	2,289,208

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁵	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 25.2% (continued)		
Commercial Mortgage Backed Securities - 7.3% (continued)		
2015-GC35, 0.90% due 11/10/48 ²	\$ 34,177,231	\$ 1,750,383
2015-GC29, 1.30% due 04/10/48 ²	24,744,528	1,546,835
2013-GC15, 4.37% due 09/10/46 ²	380,000	412,975
JPMCC Commercial Mortgage Securities Trust		
2017-JP5, 1.27% due 03/15/50 ²	214,621,224	15,892,916
2017-JP6, 1.33% due 07/15/50 ²	70,150,000	5,776,565
GAHR Commercial Mortgage Trust		
2015-NRF, 3.49% due 12/15/34 ^{2,7}	21,950,000	21,114,168
Morgan Stanley Capital I Trust		
2017-H1, 1.46% due 06/15/50 ²	131,080,000	13,220,493
2015-XLF1, 3.34% due 08/13/19 ^{2,7}	7,600,000	7,609,776
2016-UBS9, 4.70% due 03/15/49 ²	275,000	283,564
VSD		
2017-PLT1 A, 3.60% due 12/25/43	15,649,195	15,655,311
JPMDB Commercial Mortgage Securities Trust		
2017-C5, 1.18% due 03/15/50 ²	134,555,508	9,982,579
2016-C2, 1.86% due 06/15/49 ²	32,970,220	3,221,639
2016-C4, 0.97% due 12/15/49 ²	33,910,722	2,091,905
Motel 6 Trust		
2015-MTL6, 5.28% due 02/05/30 ⁷	15,000,000	15,009,363
IMT Trust		
2017-APTS, 3.61% due 06/15/34 ^{2,7}	12,000,000	12,136,208
Morgan Stanley Bank of America Merrill Lynch Trust		
2014-C19, 4.75% due 12/15/46 ^{††,7}	7,300,550	7,421,374
2015-C27, 1.18% due 12/15/47 ²	41,360,816	2,516,181
JPMBB Commercial Mortgage Securities Trust		
2015-C31, 4.77% due 08/15/48 ²	3,253,000	3,089,199
2013-C17, 5.05% due 01/15/47 ²	2,500,000	2,545,261
2013-C12, 0.81% due 07/15/45 ²	49,853,479	1,148,265
BANK		
2017-BNK4, 1.62% due 05/15/50 ²	57,027,650	5,844,707
J.P. Morgan Chase Commercial Mortgage Securities Trust		
2016-WSP, 3.31% due 08/15/33 ^{2,7}	5,000,000	5,017,350
GS Mortgage Securities Trust		
2017-GS6, 1.20% due 05/10/50 ²	42,942,377	3,652,571
2015-GC28, 1.29% due 02/10/48 ²	21,550,973	1,233,315
CDGJ Commercial Mortgage Trust		
2014-BXCH, 3.66% due 12/15/27 ^{2,7}	3,000,000	2,998,134
2014-BXCH, 5.38% due 12/15/27 ^{2,7}	1,778,391	1,785,041
CD Mortgage Trust		
2016-CD1, 1.58% due 08/10/49 ²	35,890,881	3,427,798
CSAIL Commercial Mortgage Trust		
2015-C1, 1.09% due 04/15/50 ²	58,001,028	3,033,581
CFCRE Commercial Mortgage Trust		
2016-C3, 1.24% due 01/10/48 ²	40,532,474	2,936,626
CD Commercial Mortgage Trust		
2017-CD3, 1.20% due 02/10/50 ²	35,044,749	2,718,824
Hyatt Hotel Portfolio Trust		
2015-HYT, 4.21% due 11/15/29 ^{2,7}	2,000,000	2,005,009
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.30% due 02/15/50 ²	24,550,175	1,997,252
BLCP Hotel Trust		
2014-CLRN, 3.66% due 08/15/29 ^{2,7}	1,795,000	1,797,820
WFRBS Commercial Mortgage Trust		
2013-C12, 1.51% due 03/15/48 ^{2,7}	13,846,387	700,172
LSTAR Commercial Mortgage Trust		
2014-2, 5.02% due 01/20/41 ^{2,7}	500,000	503,898

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁵	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 25.2% (continued)		
Commercial Mortgage Backed Securities - 7.3% (continued)		
GS Mortgage Securities Corporation II		
2013-GC10, 2.94% due 02/10/46	\$ 225,000	\$ 228,198
Total Commercial Mortgage Backed Securities		519,900,311
Military Housing - 1.1%		
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ^{†††,9}	22,787,579	23,871,355
2003-PRES, 6.24% due 10/10/41 ⁷	10,913,435	12,225,358
2005-DRUM, 5.47% due 05/10/50 ^{†††,9}	4,696,645	4,862,155
2002-MEAD, 6.85% due 05/10/37 ⁷	2,586,564	3,058,757
2005-BLIS, 5.25% due 07/10/50 ^{†††,9}	2,500,000	2,372,975
Capmark Military Housing Trust		
2008-AMCW, 6.90% due 07/10/55 ^{†††,9}	8,422,817	10,172,658
2007-AETC, 5.75% due 02/10/52 ⁹	8,266,289	8,282,491
2007-ROBS, 6.06% due 10/10/52 ⁹	4,796,745	4,954,078
2006-RILY, 1.49% due 07/10/51 ^{†††,2,7}	7,184,895	4,405,490
2007-AET2, 6.06% due 10/10/52 ⁹	2,181,463	2,322,931
Total Military Housing		76,528,248
Government Agency - 0.6%		
Fannie Mae ¹⁴		
#BA1742, 3.50% due 12/01/45	7,936,602	8,157,479
#AS6528, 4.00% due 01/01/46	3,922,893	4,128,570
#AS7580, 3.00% due 07/01/46	2,247,369	2,246,291
#AL6307, 4.50% due 02/01/45	2,049,133	2,202,729
#AS2523, 5.00% due 05/01/44	1,177,209	1,293,188
#AX3215, 4.50% due 09/01/44	1,147,991	1,232,082
#AL4290, 4.50% due 10/01/43	920,380	989,150
#AL6671, 5.00% due 12/01/44	823,223	904,327
#MA1525, 3.50% due 08/01/43	805,854	830,940
#AN3562, 3.63% due 01/01/37	746,974	759,444
#AN3620, 2.75% due 11/01/31	674,029	652,354
#AS7386, 3.50% due 06/01/46	97,543	100,218
Freddie Mac ¹⁴		
#G08694, 4.00% due 02/01/46	3,614,730	3,804,432
#G60038, 3.50% due 01/01/44	3,211,881	3,309,748
#G08677, 4.00% due 11/01/45	2,804,224	2,950,548
#G08715, 3.00% due 08/01/46	2,270,420	2,267,491
PREMF Mortgage Trust ¹⁴		
2013-K29, 0.13% due 05/25/46 ^{7,11}	815,872,196	4,552,729
Freddie Mac Multifamily Structured Pass Through Certificates ¹⁴		
2015-K043, 0.67% due 12/25/24 ²	44,695,545	1,556,393
2014-K715, 2.86% due 01/25/21	450,000	462,578
Total Government Agency		42,400,691
Financial - 0.1%		
Station Place Securitization Trust		
2017-1, 2.34% due 02/25/49 ^{2,7}	2,666,667	2,667,320
2017-1, 2.47% due 02/25/49 ^{2,7}	2,666,667	2,667,316
2017-1, 3.47% due 02/25/49 ^{2,7}	2,333,333	2,333,904
Total Financial		7,668,540
Commercial Mortgage Backed Securities - 0.1%		
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.24% due 07/15/50 ²	75,000,000	6,095,250
Total Collateralized Mortgage Obligation (Cost \$1,762,701,962)		1,786,946,705
U.S. GOVERNMENT SECURITIES^{††} - 11.0%		
U.S. Treasury Bonds		
due 11/15/44 ¹²	1,532,906,000	691,893,984
2.88% due 11/15/46	33,618,000	33,803,167
8.75% due 05/15/20	9,030,000	10,860,336
8.75% due 08/15/20	6,500,000	7,914,004
4.38% due 05/15/40	5,550,000	7,083,188
7.88% due 02/15/21	5,500,000	6,689,590
8.13% due 08/15/21	4,400,000	5,508,078
8.13% due 08/15/19	3,000,000	3,420,351
8.00% due 11/15/21	2,600,000	3,276,507

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁵	Value
U.S. GOVERNMENT SECURITIES^{††} - 11.0% (continued)		
4.75% due 02/15/41	\$ 1,950,000	\$ 2,625,644
2.75% due 11/15/42	2,580,000	2,549,363
2.88% due 08/15/45	1,800,000	1,810,055
Total U.S. Treasury Bonds		777,434,267
U.S. Treasury Notes		
3.13% due 05/15/19	2,500,000	2,580,665
2.88% due 03/31/18	1,000,000	1,011,719
Total U.S. Treasury Notes		3,592,384
Total U.S. Government Securities (Cost \$776,765,193)		781,026,651
CORPORATE BONDS^{††} - 8.1%		
Financial - 5.1%		
Citigroup, Inc.		
6.25% ^{2,3}	35,890,000	39,815,470
5.95% ^{2,3}	16,560,000	17,744,537
5.95% ^{2,3}	9,235,000	9,823,731
Bank of America Corp.		
6.10% ^{2,3}	33,749,000	36,663,226
6.30% ^{2,3}	22,767,000	25,527,499
6.50% ^{2,3}	2,298,000	2,555,215
Hospitality Properties Trust		
5.25% due 02/15/26	22,450,000	23,844,234
4.95% due 02/15/27	6,850,000	7,153,037
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	22,130,000	22,780,069
Mid-Atlantic Military Family Communities LLC		
5.30% due 08/01/50 ⁷	18,690,030	18,594,336
Voya Financial, Inc.		
5.65% due 05/15/53 ²	14,145,000	15,029,063
MetLife, Inc.		
10.75% due 08/01/39	4,750,000	7,908,750
9.25% due 04/08/38 ⁷	3,200,000	4,768,000
Infinity Property & Casualty Corp.		
5.00% due 09/19/22	10,589,000	11,272,996
Wells Fargo & Co.		
5.88% ^{2,3}	9,800,000	10,799,306
KeyCorp		
5.00% ^{2,3}	9,350,000	9,525,313
BBC Military Housing-Navy Northeast LLC		
6.30% due 10/15/49 ^{††,1}	8,725,000	9,064,140
JPMorgan Chase & Co.		
6.10% ^{2,3}	4,550,000	4,936,750
6.00% ^{2,3}	2,000,000	2,153,740
Atlas Mara Ltd.		
8.00% due 12/31/20 ¹	6,600,000	5,458,200
Fort Benning Family Communities LLC		
1.51% due 01/15/36 ^{††,2,9}	6,000,000	4,869,120
Lincoln Finance Ltd.		
7.38% due 04/15/21 ⁷	4,580,000	4,854,800
Northern Trust Corp.		
4.60% ^{2,3}	4,737,000	4,784,370
Citizens Financial Group, Inc.		
5.50% ^{2,3}	4,500,000	4,702,500
Navigators Group, Inc.		
5.75% due 10/15/23	4,050,000	4,340,847
Enstar Group Ltd.		
4.50% due 03/10/22	3,635,000	3,750,233
Greystar Real Estate Partners LLC		
8.25% due 12/01/22 ⁷	3,445,000	3,711,988
Kennedy-Wilson, Inc.		
5.88% due 04/01/24	3,058,000	3,153,563
Fort Knox Military Housing Privatization Project		
5.82% due 02/15/52 ⁷	1,962,772	2,007,131
1.50% due 02/15/52 ^{††,2,9}	1,758,298	1,048,069
Atlantic Marine Corporations Communities LLC		
5.43% due 12/01/50 ⁹	1,419,643	1,420,026
5.37% due 12/01/50 ^{††,7}	803,617	817,543
5.38% due 02/15/48	549,505	535,976
Fidelity National Financial, Inc.		
5.50% due 09/01/22	2,425,000	2,578,182
Customers Bank		
6.13% due 06/26/29 ^{2,9}	2,000,000	2,040,000
US Bancorp		
5.30% ^{2,3}	1,800,000	1,917,000
Royal Bank of Scotland Group plc		
3.88% due 09/12/23	1,700,000	1,735,885
First American Financial Corp.		
4.30% due 02/01/23	1,680,000	1,725,562
American Tower Corp.		
3.38% due 10/15/26	1,700,000	1,663,265
Barclays plc		
4.38% due 01/12/26	1,600,000	1,662,586
Banco Santander S.A.		
4.25% due 04/11/27	1,600,000	1,660,542
CBRE Services, Inc.		
5.25% due 03/15/25	1,500,000	1,633,452
Jefferies Group LLC		
5.13% due 01/20/23	1,500,000	1,633,437
Compass Bank		
2.75% due 09/29/19	1,600,000	1,612,390
Santander UK Group Holdings plc		
2.88% due 08/05/21	1,600,000	1,603,678
International Lease Finance Corp.		
8.63% due 01/15/22	1,300,000	1,600,784
HCP, Inc.		
4.25% due 11/15/23	1,500,000	1,572,783
Physicians Realty, LP		
4.30% due 03/15/27	1,350,000	1,368,131
Morgan Stanley		
7.25% due 04/01/32	820,000	1,119,079
Pacific Northwest Communities LLC		
5.91% due 06/15/50 ⁹	1,000,000	1,107,370
Univest Corporation of Pennsylvania		
5.10% due 03/30/25 ^{1,2}	1,000,000	1,016,250

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁵	Value
CORPORATE BONDS^{††} - 8.1% (continued)		
Financial - 5.1% (continued)		
Wilton Re Finance LLC		
5.88% due 03/30/33 ^{2,7}	\$ 925,000	\$ 943,500
Nationwide Mutual Insurance Co.		
9.38% due 08/15/39 ⁷	530,000	885,019
Cadence Bank North America		
6.25% due 06/28/29 ^{1,2}	720,000	742,500
ACC Group Housing LLC		
6.35% due 07/15/54 ⁹	625,000	736,458
HSBC Holdings plc		
4.38% due 11/23/26	700,000	726,335
Hanover Insurance Group, Inc.		
4.50% due 04/15/26	650,000	677,903
Lincoln National Corp.		
8.75% due 07/01/19	307,000	345,157
7.00% due 06/15/40	210,000	282,024
CIC Receivables Master Trust		
4.89% due 10/07/21 ^{††}	418,742	431,137
Assurant, Inc.		
6.75% due 02/15/34	106,000	131,264
Total Financial		360,565,451
Energy - 0.9%		
Sunoco Logistics Partners Operations, LP		
5.95% due 12/01/25	18,100,000	20,355,187
3.90% due 07/15/26	5,600,000	5,494,675
Buckeye Partners, LP		
3.95% due 12/01/26	12,876,000	12,745,000
4.35% due 10/15/24	4,760,000	4,902,814
ConocoPhillips		
6.50% due 02/01/39	5,248,000	6,890,666
Hess Corp.		
4.30% due 04/01/27	3,650,000	3,565,262
7.88% due 10/01/29	897,000	1,084,554
Sabine Pass Liquefaction LLC		
5.88% due 06/30/26	1,500,000	1,676,463
ONEOK Partners, LP		
3.38% due 10/01/22	1,600,000	1,614,646
MPLX, LP		
4.13% due 03/01/27	1,600,000	1,605,448
Marathon Petroleum Corp.		
3.63% due 09/15/24	1,200,000	1,212,529
Enterprise Products Operating LLC		
3.90% due 02/15/24	890,000	925,714
Schahin II Finance Co. SPV Ltd.		
5.88% due 09/25/22 ^{1,13}	781,800	89,907
Total Energy		62,162,865
Basic Materials - 0.8%		
Yamana Gold, Inc.		
4.95% due 07/15/24	21,020,000	21,237,683
Newcrest Finance Pty Ltd.		
4.20% due 10/01/22 ⁷	18,955,000	19,588,211
BHP Billiton Finance USA Ltd.		
6.75% due 10/19/75 ^{2,7}	13,000,000	14,853,670
Dow Chemical Co.		
9.40% due 05/15/39	1,000,000	1,680,744
Barrick North America Finance LLC		
7.50% due 09/15/38	1,230,000	1,613,430
Eldorado Gold Corp.		
6.13% due 12/15/20 ⁷	1,050,000	1,074,938
Total Basic Materials		60,048,676
Consumer, Non-cyclical - 0.7%		
Tenet Healthcare Corp.		
4.75% due 06/15/20 ²	22,374,000	22,597,739
Bumble Bee Holdings, Inc.		
9.00% due 12/15/17 ⁷	10,801,000	10,828,002
Offutt AFB America First Community LLC		
5.46% due 09/01/50 ⁷	6,721,049	6,561,021
United Communities LLC		
5.61% due 09/15/51 ⁷	4,628,496	4,814,886
Flowers Foods, Inc.		
3.50% due 10/01/26	1,750,000	1,717,009
McKesson Corp.		
6.00% due 03/01/41	1,400,000	1,711,149
Kraft Heinz Foods Co.		
6.50% due 02/09/40	1,300,000	1,626,292
NYU Hospitals Center		
4.37% due 07/01/47	500,000	522,385
Total Consumer, Non-cyclical		50,378,483
Consumer, Cyclical - 0.2%		
HP Communities LLC		
5.78% due 03/15/46 ⁹	2,150,000	2,356,293
5.86% due 09/15/53 ⁹	1,420,000	1,545,883
5.62% due 09/15/32 ⁹	1,000,000	1,082,120
Ferrellgas Limited Partnership / Ferrellgas Finance Corp.		
6.50% due 05/01/21	3,000,000	2,835,000
Hasbro, Inc.		
6.35% due 03/15/40	1,500,000	1,802,718
Wyndham Worldwide Corp.		
4.50% due 04/01/27	1,630,000	1,680,352
Northern Group Housing LLC		
6.80% due 08/15/53 ⁹	1,200,000	1,481,412
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.88% due 03/01/27	1,000,000	995,000
Total Consumer, Cyclical		13,778,778
Industrial - 0.1%		
Princess Juliana International Airport Operating Company N.V.		
5.50% due 12/20/27 ^{†††,7}	2,536,379	2,518,654
Reynolds Group Issuer Inc. / Reynolds Group Issuer LLC / Reynolds Group Issuer		
6.88% due 02/15/21	2,009,220	2,064,473
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu		
4.66% due 07/15/21 ^{2,7}	1,875,000	1,905,469

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁵	Value
CORPORATE BONDS^{††} - 8.1% (continued)		
Industrial - 0.1% (continued)		
Dynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/19 ¹	\$ 1,492,000	\$ 1,469,620
Eaton Corp. 4.00% due 11/02/32	1,300,000	1,344,818
L3 Technologies, Inc. 5.20% due 10/15/19	760,000	811,305
Total Industrial		10,114,339
Diversified - 0.1%		
HRG Group, Inc. 7.88% due 07/15/19	6,395,000	6,554,875
Leucadia National Corp. 5.50% due 10/18/23	1,500,000	1,605,243
Total Diversified		8,160,118
Communications - 0.1%		
AT&T, Inc. 6.38% due 03/01/41	1,400,000	1,634,894
6.30% due 01/15/38	500,000	587,813
Charter Communications Operating LLC / Charter Communications Operating Capital 6.38% due 10/23/35	1,400,000	1,659,494
Time Warner Cable LLC 4.00% due 09/01/21	1,500,000	1,567,961
Qwest Corp. 6.75% due 12/01/21	1,270,000	1,403,050
Total Communications		6,853,212
Utilities - 0.1%		
AES Corp. 4.20% due 06/01/19 ²	3,098,000	3,098,000
Progress Energy, Inc. 7.75% due 03/01/31	1,100,000	1,547,108
Exelon Generation Company LLC 6.25% due 10/01/39	670,000	731,070
Total Utilities		5,376,178
Technology - 0.0%		
CA, Inc. 5.38% due 12/01/19	760,000	797,888
Total Corporate Bonds (Cost \$560,176,118)		578,235,988
FOREIGN GOVERNMENT BONDS^{††} - 4.3%		
Sweden (Kingdom of) due 07/19/17 ¹²	SEK 1,304,000,000	154,792,675
United Kingdom (Government of) due 07/10/17 ¹²	GBP 70,175,000	91,404,558
Czech Republic Government Bond due 11/09/17 ¹²	CSK 455,000,000	19,967,136
Slovenia (Republic of) 1.75% due 10/09/17	EUR 11,450,000	13,147,686
Dominican Republic International Bond 6.85% due 01/27/45 ⁷	10,755,000	11,454,075
Kenya Government International Bond 6.88% due 06/24/24 ⁷	11,005,000	11,252,613
Bahamas Government International Bond 6.95% due 11/20/29 ⁷	110,000	119,625
Total Foreign Government Bonds (Cost \$290,738,717)		302,138,368
FEDERAL AGENCY BONDS^{††} - 3.5%		
Fannie Mae Principal Strips ¹⁴		
due 01/15/30 ¹²	50,525,000	34,221,996
due 05/15/30 ¹²	48,650,000	32,520,141
due 05/15/29 ¹²	33,900,000	23,570,365
due 11/15/30 ¹²	17,570,000	11,472,560
Total Fannie Mae Principal Strips		101,785,062
Freddie Mac Principal Strips ¹⁴		
due 07/15/32 ¹²	33,850,000	20,655,812
due 03/15/31 ¹²	31,757,000	20,548,907
Total Freddie Mac Principal Strips		41,204,719
Freddie Mac ¹⁴		
due 12/14/29 ¹²	48,770,000	33,210,857
Tennessee Valley Authority		
5.38% due 04/01/56	8,360,000	11,354,368
4.25% due 09/15/65	9,900,000	11,137,262
Total Tennessee Valley Authority		22,491,630
Residual Funding Corporation Principal		
due 04/15/30 ¹²	27,263,000	18,603,890
Residual Funding Corporation Principal Strips		
due 01/15/30 ¹²	13,250,000	9,118,624
Fannie Mae Interest Strips ¹⁴		
due 01/15/32 ¹²	8,833,000	5,500,963
due 01/15/35 ¹²	2,250,000	1,251,306
due 01/15/33 ¹²	1,450,000	873,344
due 07/15/32 ¹²	1,333,000	810,704
Total Fannie Mae Interest Strips		8,436,317
Freddie Mac Interest Strips ¹⁴		
due 03/15/30 ¹²	7,250,000	4,870,862
Fannie Mae ¹⁴		
due 01/15/30 ¹²	5,900,000	3,993,250
due 02/06/33 ¹²	1,456,000	874,740
Total Fannie Mae		4,867,990
Freddie Mac Coupon Strips ¹⁴		
due 09/15/30 ¹²	2,906,000	1,913,415
Total Federal Agency Bonds (Cost \$248,241,867)		246,503,366
SENIOR FLOATING RATE INTERESTS^{††,2} - 1.9%		
Technology - 0.5%		
Epicor Software		
4.98% due 06/01/22	18,076,258	18,065,050
5.23% due 06/01/22	3,293,630	3,310,098
EIG Investors Corp.		
5.14% due 02/09/23	5,572,881	5,597,539
Switch Ltd.		
6.75% due 06/21/24	2,000,000	2,008,760
TIBCO Software, Inc.		
5.73% due 12/04/20	1,955,088	1,962,419
Advanced Computer Software		
10.67% due 01/31/23 ¹	2,000,000	1,825,000
Verint Systems, Inc.		
2.25% due 06/22/24	750,000	750,938
Kronos, Inc.		
4.68% due 11/01/23	300,000	301,800
Compucom Systems, Inc.		
4.48% due 05/11/20	290,010	227,417

Micron Technology, Inc.		
3.80% due 04/26/22	198,496	199,943
Ceridian Corp.		
4.73% due 09/15/20	151,000	149,774
Aspect Software, Inc.		
11.22% due 05/25/20 ⁴	14,916	14,729
Total Technology		34,413,467
Communications - 0.5%		
Cengage Learning Acquisitions, Inc.		
5.34% due 06/07/23	21,807,080	20,555,571
SFR Group SA		
4.42% due 01/14/25	6,766,000	6,751,927

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁵	Value
SENIOR FLOATING RATE INTERESTS^{††,2} - 1.9% (continued)		
Communications - 0.5% (continued)		
Internet Brands		
4.98% due 07/08/21	\$ 3,141,934	\$ 3,160,789
Proquest LLC		
5.48% due 10/24/21	1,346,252	1,350,466
Houghton Mifflin Co.		
4.23% due 05/28/21	740,554	701,675
Cable One, Inc.		
3.43% due 05/01/24	500,000	501,250
Total Communications		33,021,678
Financial - 0.3%		
Misys Ltd.		
4.74% due 06/13/24	16,200,000	16,194,007
National Financial Partners Corp.		
4.80% due 01/08/24	2,205,875	2,209,316
Delos Finance S.A.R.L		
3.55% due 10/06/23	1,300,000	1,303,458
HUB International Ltd.		
4.42% due 10/02/20	994,859	996,828
American Stock Transfer & Trust		
5.80% due 06/26/20	234,787	235,080
Total Financial		20,938,689
Consumer, Non-cyclical - 0.2%		
Packaging Coordinators Midco, Inc.		
5.15% due 06/30/23	3,168,000	3,160,080
Albertson's LLC		
4.29% due 12/21/22	2,756,045	2,762,935
DJO Finance LLC		
4.39% due 06/08/20	2,360,776	2,333,722
CHG Healthcare Services, Inc.		
4.29% due 06/07/23	1,878,235	1,895,458
Grocery Outlet, Inc.		
4.80% due 10/21/21	1,736,918	1,709,787
One Call Medical, Inc.		
5.24% due 11/27/20	1,654,626	1,531,571
CareCore National LLC		
5.23% due 03/05/21	1,358,859	1,372,448
JBS USA Lux SA		
5.75% due 10/30/22	300,000	292,200
CTI Foods Holding Co. LLC		
4.73% due 06/29/20	200,000	188,000
Total Consumer, Non-cyclical		15,246,201
Consumer, Cyclical - 0.2%		
Leslie's Poolmart, Inc.		
4.87% due 08/16/23	4,441,624	4,452,727
PetSmart Inc		
4.22% due 03/11/22	4,150,103	3,854,989
Life Time Fitness, Inc.		
4.23% due 06/10/22	1,699,683	1,700,397
Eyemart Express		
5.25% due 12/17/21	1,290,000	1,302,900
PTL Acquisition, Inc.		
3.48% due 08/01/23	1,240,625	1,248,379
BBB Industries, LLC		
6.23% due 11/03/21	980,000	984,900
Acosta, Inc.		
4.47% due 09/26/19 ^{†††,1}	635,556	597,672
0.50% due 09/26/19	97,778	83,222
Neiman Marcus Group, Inc.		
4.34% due 10/25/20	580,500	434,168
Sears Holdings Corp.		
5.72% due 06/30/18	366,477	360,522
USIC Holding, Inc.		
4.92% due 12/08/23	159,625	159,825
Total Consumer, Cyclical		15,179,701
Industrial - 0.1%		
Engility Corp.		
4.98% due 08/14/23	3,061,829	3,092,447
VC GB Holdings, Inc.		
4.98% due 02/28/24	2,020,039	2,017,514
TMF Group Holding BV		
3.50% due 10/13/23	EUR 1,750,000	2,017,187
Hillman Group, Inc.		
4.80% due 06/30/21	987,277	992,836
Clean Harbors, Inc.		
2.00% due 06/27/24	800,000	801,000
Hardware Holdings LLC		
7.80% due 03/30/20 ^{†††,1}	720,375	705,968
CHI Overhead Doors, Inc.		
4.48% due 07/29/22	497,233	494,334
Wencor Group		
4.80% due 06/18/21	291,981	282,856
Thermasys Corp.		
5.25% due 05/03/19 ¹	90,625	80,316
Total Industrial		10,484,458
Basic Materials - 0.1%		
Road Infrastructure Investment		
4.71% due 06/13/23	4,416,998	4,431,972
Nexeo Solutions LLC		
4.97% due 06/09/23	1,683,042	1,694,268
Total Basic Materials		6,126,240
Utilities - 0.0%		
Invenergy Thermal Operating I, LLC		
6.80% due 10/19/22 ¹	2,595,982	2,472,673
Total Senior Floating Rate Interests (Cost \$138,931,241)		137,883,107
MUNICIPAL BONDS^{††} - 1.0%		
Ohio - 0.5%		
American Municipal Power, Inc. Revenue Bonds		
8.08% due 02/15/50	19,850,000	32,032,341
7.50% due 02/15/50	2,060,000	2,901,531
Total Ohio		34,933,872
California - 0.2%		
Poway Unified School District General Obligation Unlimited		
due 08/01/40 ¹²	10,000,000	4,001,700
due 08/01/38 ¹²	8,460,000	3,723,669

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁵	Value
MUNICIPAL BONDS^{††} - 1.0% (continued)		
California - 0.3% (continued)		
San Diego Unified School District General Obligation Unlimited		
due 07/01/39 ¹²	\$ 7,150,000	\$ 3,056,482
due 07/01/46 ¹²	2,200,000	688,468
due 07/01/43 ¹²	1,350,000	479,588
Beverly Hills Unified School District California General Obligation Unlimited		
due 08/01/34 ¹²	5,295,000	2,864,013
San Marcos Unified School District General Obligation Unlimited		
due 08/01/47 ¹²	3,600,000	1,043,100
Wiseburn School District General Obligation Unlimited		
due 08/01/34 ¹²	900,000	464,337
Santa Ana Unified School District General Obligation Unlimited		
due 08/01/35 ¹²	700,000	352,499
Total California		16,673,856
Michigan - 0.1%		
Detroit City School District General Obligation Unlimited, Build America Bonds		
7.75% due 05/01/39	4,900,000	6,504,210
Illinois - 0.1%		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	5,350,000	5,803,894
Oregon - 0.0%		
Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited		
due 06/15/33 ¹²	3,850,000	2,112,110
Florida - 0.0%		
County of Miami-Dade Florida Revenue Bonds		
due 10/01/41 ¹²	4,100,000	1,423,397
Texas - 0.0%		
Harris County-Houston Sports Authority Revenue Bonds		
due 11/15/45 ¹²	2,850,000	808,289
due 11/15/41 ¹²	1,500,000	521,370
Total Texas		1,329,659
Pennsylvania - 0.0%		
Pennsylvania Economic Development Financing Authority Revenue Bonds		
due 01/01/41 ¹²	995,000	357,752
due 01/01/37 ¹²	570,000	253,411
Total Pennsylvania		611,163
Total Municipal Bonds		69,392,161
(Cost \$66,111,928)		
FEDERAL AGENCY NOTES^{††} - 0.1%		
Freddie Mac ¹⁴		
1.25% due 10/02/19	2,500,000	2,486,247
2.38% due 01/13/22	2,000,000	2,041,976
Total Freddie Mac		4,528,223
Fannie Mae ¹⁴		
0.88% due 02/08/18	1,500,000	1,497,074
Total Federal Agency Notes		6,025,297
(Cost \$6,132,674)		
COMMERCIAL PAPER^{††} - 5.0%		
Marriott International		
1.50% due 08/03/17	36,000,000	35,950,500
1.26% due 07/17/17	30,000,000	29,981,867
Total Marriott International		65,932,367
Comcast Corp.		
1.35% due 07/20/17	32,500,000	32,476,844
1.31% due 07/25/17	25,000,000	24,977,500
Total Comcast Corp.		57,454,344
Whirlpool Corp.		
1.35% due 07/07/17	49,000,000	48,988,976
Ryder System, Inc.		
1.35% due 07/14/17	20,000,000	19,990,250
1.37% due 07/12/17	16,000,000	15,993,302
1.18% due 07/03/17	10,000,000	9,999,322
Total Ryder System, Inc.		45,982,874
CBS Corp.		
1.34% due 07/17/17	20,000,000	19,988,089
1.35% due 07/19/17	17,000,000	16,988,525
Total CBS Corp.		36,976,614
Mondelez International, Inc.		
1.22% due 07/07/17	15,075,000	15,071,935
1.37% due 07/13/17	10,000,000	9,995,433
1.36% due 07/13/17	6,800,000	6,796,917
Total Mondelez International, Inc.		31,864,285
Marsh & McLennan Companies, Inc.		
1.37% due 07/13/17	15,000,000	14,993,150

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁵	Value
COMMERCIAL PAPER^{††} 5.0% (continued)		
1.32% due 07/13/17	\$ 10,000,000	\$ 9,995,433
Total Marsh & McLennan Companies, Inc.		24,988,583
Kellogg Co.		
1.27% due 07/06/17	24,000,000	23,995,767
Total Kellogg Co.		23,995,767
Unitedhealth Group, Inc.		
1.29% due 07/20/17	20,000,000	19,986,383
Glaxosmithkline Finance plc		
0.99% due 07/05/17	1,500,000	1,499,835
Coca-Cola Company		
0.98% due 08/07/17	1,000,000	998,844
Total Commercial Paper		358,668,872
(Cost \$358,669,020)		

Contracts

OPTIONS PURCHASED[†] - 0.2%		
Call options on:		
Bank of America Merrill Lynch iShares 20+ Year Treasury Bond ETF, Expiring September 2017 with strike price of \$127.00	68,384	9,573,760
Total Call options		9,573,760
Put options on:		
Bank of America Merrill Lynch iShares iBoxx USD High Yield Corporate Bond ETF, Expiring September 2017 with strike price of \$84.00	62,193	\$ 2,549,913
Total Put options		2,549,913
Total Options Purchased		12,123,673
(Cost \$17,880,877)		
Total Investments - 102.1%		
(Cost \$7,196,272,206)	\$	7,250,807,889

OPTIONS WRITTEN[†] - (0.1)%		
Call options on:		
Bank of America Merrill Lynch iShares 20+ Year Treasury Bond ETF, Expiring September 2017 with strike price of \$130.00	68,384	(4,650,112)
Total Options Written		(4,650,112)
(Premiums received \$7,317,088)		
Other Assets & Liabilities, net - (2.0)%		(142,628,356)
Total Net Assets - 100.0%	\$	7,103,529,421

CENTRALLY CLEARED INTEREST RATE SWAP^{††}

Counterparty	Exchange	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/ (Depreciation)
Bank of America Merrill Lynch	CME	Receive	3 Month LIBOR	2.076%	05/26/24	\$ (59,730,000)	\$ 174,059	\$ 174,059
Bank of America Merrill Lynch	CME	Receive	3 Month LIBOR	2.16%	02/13/24	\$ (108,330,000)	\$ (402,987)	\$ (402,987)
							(228,928)	(228,928)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2017	Net Unrealized Depreciation
Deutsche Bank	(1,785,000)	EUR	07/12/17	\$ 2,005,233	\$ 2,039,750	\$ (34,516)
J.P. Morgan	(455,000,000)	CSK	11/09/17	18,215,301	20,144,022	(1,928,721)
Goldman Sachs	(70,175,000)	GBR	07/10/17	88,948,216	91,424,603	(2,476,387)
Goldman Sachs	(1,304,000,000)	SEK	07/19/17	149,132,965	154,901,477	(5,768,512)
					\$	(10,208,136)

* 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 Illiquid security.

² Variable rate security. Rate indicated is rate effective at June 30, 2017.

³ Perpetual maturity.

⁴ Affiliated issuer.

⁵ The face amount is denominated in U.S. dollars, unless otherwise noted.

⁶ Rate indicated is the 7 day yield as of June 30, 2017.

⁷ 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 \$3,706,505,975 (cost \$3,692,034,262), or 52.2% of total net assets.

⁸ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

⁹ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$81,260,370 (cost \$86,324,878), or 1.1% of total net assets.

¹⁰ Security is an interest-only strip. Rate indicated is effective yield at June 30, 2017.

¹¹ Maturity date indicated is next interest reset date.

¹² Zero coupon rate security.

¹³ Security is in default of interest and/or principal obligations.

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

plc — Public Limited Company
REIT — Real Estate Investment Trust
CME — Chicago Mercantile Exchange
EUR — Euro
CSK — Czech Koruna
GBP — British Pound
SEK — Swedish Krona
