

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Shares	Value
COMMON STOCKS[†] - 0.0%		
Energy - 0.0%		
Titan Energy LLC*	6,740	\$ 2,022
Total Common Stocks (Cost \$200,000)		<u>2,022</u>
PREFERRED STOCKS^{††} - 0.0%		
Industrial - 0.0%		
Seaspan Corp. 6.38% due 04/30/19	40,800	1,041,216
Total Preferred Stocks (Cost \$1,020,000)		<u>1,041,216</u>
MUTUAL FUNDS[†] - 1.8%		
Guggenheim Floating Rate Strategies Fund — Institutional Class ²	4,026,829	103,771,375
Guggenheim Strategy Fund I ²	1,008,970	25,264,615
Guggenheim Strategy Fund II ²	1,009,964	25,239,004
Guggenheim Strategy Fund III ²	1,009,474	25,226,746
Total Mutual Funds (Cost \$180,455,547)		<u>179,501,740</u>
MONEY MARKET FUND[†] - 1.7%		
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 1.70% ³	170,545,530	170,545,530
Total Money Market Fund (Cost \$170,545,530)		<u>170,545,530</u>
	Face	
	Amount[†]	
COLLATERALIZED MORTGAGE OBLIGATION^{††} - 33.4%		
Residential Mortgage Backed Securities - 16.3%		
Home Equity Loan Trust		
2007-FRE1, 2.28% (1 Month USD LIBOR + 0.19%) due 04/25/37 ⁴	124,866,113	117,339,970
Soundview Home Loan Trust		
2006-OPT5, 2.23% (1 Month USD LIBOR + 0.14%) due 07/25/36 ⁴	90,547,027	87,762,633
2005-OPT3, 2.56% (1 Month USD LIBOR + 0.47%) due 11/25/35 ⁴	19,495,000	19,407,945
2007-1, 2.26% (1 Month USD LIBOR + 0.17%) due 03/25/37 ⁴	3,449,904	3,429,420
Towd Point Mortgage Trust		
2017-5, 2.69% (1 Month USD LIBOR + 0.60%) due 02/25/57 ^{4,5}	24,533,627	24,556,358
2017-6, 2.75% (WAC) due 10/25/57 ^{4,5}	24,874,820	24,241,328
2018-1, 3.00% (WAC) due 01/25/58 ^{4,5}	22,492,613	22,146,749
2017-1, 2.75% (WAC) due 10/25/56 ^{4,5}	17,908,917	17,533,394
2016-1, 2.75% (WAC) due 02/25/55 ^{4,5}	5,202,340	5,138,901
Saxon Asset Securities Trust		
2007-3, 2.40% (1 Month USD LIBOR + 0.31%) due 09/25/47 ⁴	94,639,835	92,771,124
RALI Series Trust		
2006-QO5, 2.31% (1 Month USD LIBOR + 0.22%) due 05/25/46 ⁴	22,965,132	21,908,864
2006-QO10, 2.25% (1 Month USD LIBOR + 0.16%) due 01/25/37 ⁴	13,365,307	12,610,988
2007-QO4, 2.28% (1 Month USD LIBOR + 0.19%) due 05/25/47 ⁴	11,044,301	10,744,484
2006-QO2, 2.31% (1 Month USD LIBOR + 0.22%) due 02/25/46 ⁴	21,649,676	9,246,750
2007-QO2, 2.24% (1 Month USD LIBOR + 0.15%) due 02/25/47 ⁴	11,914,349	7,548,042
2007-QO4, 2.29% (1 Month USD LIBOR + 0.20%) due 05/25/47 ⁴	5,137,337	5,003,007
2005-QO1, 2.39% (1 Month USD LIBOR + 0.30%) due 08/25/35 ⁴	5,378,350	4,707,182
2005-QO1, 3.06% (1 Year CMT Rate + 1.50%) due 08/25/35 ⁴	3,556,238	3,319,183
2006-QS8, 2.54% (1 Month USD LIBOR + 0.45%) due 08/25/36 ⁴	4,225,567	3,177,418

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	Face Amount [⌈]	Value
COLLATERALIZED MORTGAGE OBLIGATION^{††} - 33.4% (continued)		
Residential Mortgage Backed Securities - 16.3% (continued)		
2006-QO2, 2.36% (1 Month USD LIBOR + 0.27%) due 02/25/46 ⁴	5,336,818	\$ 2,333,984
2007-QO3, 2.25% (1 Month USD LIBOR + 0.16%) due 03/25/47 ⁴	2,058,889	1,883,624
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/37 ⁴	55,947,506	55,627,654
2006-BC4, 2.26% (1 Month USD LIBOR + 0.17%) due 12/25/36 ⁴	7,542,721	7,282,181
2006-BC3, 2.25% (1 Month USD LIBOR + 0.16%) due 10/25/36 ⁴	6,875,406	6,121,851
2006-BC6, 2.26% (1 Month USD LIBOR + 0.17%) due 01/25/37 ⁴	888,534	868,950
CIT Mortgage Loan Trust		
2007-1, 3.44% (1 Month USD LIBOR + 1.35%) due 10/25/37 ^{4,5}	63,469,006	64,003,555
2007-1, 3.54% (1 Month USD LIBOR + 1.45%) due 10/25/37 ^{4,5}	4,815,932	4,848,606
NovaStar Mortgage Funding Trust Series		
2007-2, 2.29% (1 Month USD LIBOR + 0.20%) due 09/25/37 ⁴	59,525,719	57,591,091
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ^{6, 17}	198,634,697	30,082,569
2006-1, 2.37% (1 Month USD LIBOR + 0.28%) due 03/25/46 ⁴	23,015,463	22,185,511
2006-1, 2.49% (1 Month USD LIBOR + 0.40%) due 03/25/46 ⁴	3,281,126	3,189,885
IndyMac INDX Mortgage Loan Trust		
2006-AR6, 2.48% (1 Year CMT Rate + 0.92%) due 06/25/46 ⁴	49,846,741	46,636,063
2005-AR18, 2.87% (1 Month USD LIBOR + 0.78%) due 10/25/36 ⁴	8,023,268	6,816,863
CIM Trust		
2017-2, 3.98% (1 Month USD LIBOR + 2.00%) due 12/25/57 ^{4,5}	29,961,704	30,338,071
2018-R2, 3.69% (WAC) due 08/25/57 ^{4,5}	19,380,220	19,300,579
2018-R4, 4.07% (WAC) due 12/26/57 ^{4,5}	41,728,000	41,752,565
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 2.23% (1 Month USD LIBOR + 0.14%) due 11/25/36 ⁴	32,896,842	31,826,535
2006-HE3, 2.45% (1 Month USD LIBOR + 0.36%) due 04/25/36 ⁴	7,600,000	7,549,058
FirstKey Master Funding		
2017-R1, 2.22% (1 Month USD LIBOR + 0.22%) due 11/03/41 ^{4,5}	26,933,420	26,354,351
2017-R1, 2.22% (1 Month USD LIBOR + 0.22%) due 11/03/41 ^{††4,5}	6,605,601	6,603,553
First NLC Trust		
2005-4, 2.48% (1 Month USD LIBOR + 0.39%) due 02/25/36 ⁴	27,082,687	26,997,507
2005-1, 2.31% (1 Month USD LIBOR + 0.46%) due 05/25/35 ⁴	3,058,231	2,978,203
HSI Asset Securitization Corporation Trust		
2006-OPT2, 2.48% (1 Month USD LIBOR + 0.39%) due 01/25/36 ⁴	29,140,000	28,797,372

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATION^{††} - 33.4% (continued)		
Residential Mortgage Backed Securities - 16.3% (continued)		
Countrywide Asset-Backed Certificates		
2006-6, 2.26% (1 Month USD LIBOR + 0.17%) due 09/25/36 ⁴	26,425,038	\$ 25,880,468
2005-15, 2.54% (1 Month USD LIBOR + 0.45%) due 03/25/36 ⁴	1,500,000	1,471,044
ACE Securities Corporation Home Equity Loan Trust Series		
2006-HE4, 2.23% (1 Month USD LIBOR + 0.14%) due 10/25/36 ⁴	32,064,060	21,521,660
2005-HE2, 3.11% (1 Month USD LIBOR + 1.02%) due 04/25/35 ⁴	5,700,000	5,668,865
LSTAR Securities Investment Trust		
2018-2, 3.48% (1 Month USD LIBOR + 1.50%) due 04/01/23 ^{4,5}	27,174,587	27,184,098
RASC Series Trust		
2006-EMX4, 2.32% (1 Month USD LIBOR + 0.23%) due 06/25/36 ⁴	27,832,000	27,150,316
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 2.39% (1 Year CMT Rate + 0.83%) due 11/25/46 ⁴	17,488,832	15,497,420
2006-AR9, 2.40% (1 Year CMT Rate + 0.84%) due 11/25/46 ⁴	8,323,330	7,243,589
2006-7, 4.40% due 09/25/36	2,835,494	1,410,060
2006-8, 4.59% due 10/25/36	475,834	288,166
Nationstar Home Equity Loan Trust		
2007-B, 2.31% (1 Month USD LIBOR + 0.22%) due 04/25/37 ⁴	24,688,660	24,294,545
LSTAR Securities Investment Limited		
3.98% due 04/01/21 ^{†††,1}	24,313,186	24,260,912
Freddie Mac Structured Agency Credit Risk Debt Notes		
2015-DNA1, 3.94% (1 Month USD LIBOR + 1.85%) due 10/25/27 ⁴	21,169,153	21,565,272
American Home Mortgage Assets Trust		
2006-4, 2.28% (1 Month USD LIBOR + 0.19%) due 10/25/46 ⁴	12,485,902	9,114,189
2007-1, 2.26% (1 Year CMT Rate + 0.70%) due 02/25/47 ⁴	10,797,442	7,018,084
2006-6, 2.28% (1 Month USD LIBOR + 0.19%) due 12/25/46 ⁴	3,044,280	2,696,168
2006-5, 2.48% (1 Year CMT Rate + 0.92%) due 11/25/46 ⁴	4,770,918	2,619,453
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 2.28% (1 Month USD LIBOR + 0.19%) due 12/25/36 ⁴	21,306,536	21,189,648
Angel Oak Mortgage Trust LLC		
2017-3, 2.71% (WAC) due 11/25/47 ^{4,5}	19,838,011	19,705,487
GSAMP Trust		
2007-NC1, 2.22% (1 Month USD LIBOR + 0.13%) due 12/25/46 ⁴	27,721,234	19,014,873
2005-HE6, 2.53% (1 Month USD LIBOR + 0.44%) due 11/25/35 ⁴	513,788	515,141
New Residential Mortgage Trust		
2018-1A, 4.00% (WAC) due 12/25/57 ^{4,5}	18,526,139	18,643,889

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COLLATERALIZED MORTGAGE OBLIGATION^{††} - 33.4% (continued)		
Residential Mortgage Backed Securities - 16.3% (continued)		
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴	8,861,221	\$ 8,365,740
2006-OA1, 2.29% (1 Month USD LIBOR + 0.20%) due 02/25/47 ⁴	6,245,189	5,993,964
2007-OA2, 2.33% (1 Year CMT Rate + 0.77%) due 04/25/47 ⁴	4,402,534	4,056,183
Lehman XS Trust Series		
2007-2N, 2.27% (1 Month USD LIBOR + 0.18%) due 02/25/37 ⁴	9,632,359	9,114,515
2007-15N, 2.34% (1 Month USD LIBOR + 0.25%) due 08/25/37 ⁴	4,543,456	4,410,116
2005-7N, 2.36% (1 Month USD LIBOR + 0.27%) due 12/25/35 ⁴	2,537,646	2,514,359
2006-16N, 2.28% (1 Month USD LIBOR + 0.19%) due 11/25/46 ⁴	1,105,683	1,076,143
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 2.27% (1 Year CMT Rate + 0.81%) due 07/25/47 ⁴	9,161,898	8,339,612
2007-OA3, 2.33% (1 Year CMT Rate + 0.77%) due 04/25/47 ⁴	5,576,837	4,980,941
2006-AR13, 2.44% (1 Year CMT Rate + 0.88%) due 10/25/46 ⁴	2,033,405	1,835,506
2006-AR11, 2.48% (1 Year CMT Rate + 0.92%) due 09/25/46 ⁴	1,651,232	1,523,163
CSMC Series		
2015-12R, 2.46% (1 Month USD LIBOR + 0.50%) due 11/30/37 ^{4,5}	15,705,452	15,652,875
Impac Secured Assets CMN Owner Trust		
2005-2, 2.34% (1 Month USD LIBOR + 0.25%) due 03/25/36 ⁴	15,003,236	13,828,043
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 2.21% (1 Month USD LIBOR + 0.12%) due 12/25/36 ⁴	16,093,545	9,894,809
2006-HE2, 2.23% (1 Month USD LIBOR + 0.14%) due 07/25/36 ⁴	3,833,623	3,791,789
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 2.23% (1 Month USD LIBOR + 0.14%) due 07/25/37 ^{4,5}	7,323,320	6,876,213
2007-HE2A, 2.22% (1 Month USD LIBOR + 0.13%) due 07/25/37 ^{4,5}	6,078,973	5,733,525
HarborView Mortgage Loan Trust		
2006-14, 2.23% (1 Month USD LIBOR + 0.15%) due 01/25/47 ⁴	13,007,591	12,361,772
Citigroup Mortgage Loan Trust, Inc.		
2005-HE3, 2.83% (1 Month USD LIBOR + 0.74%) due 09/25/35 ⁴	11,687,000	11,546,236
GSMSC Resecuritization Trust		
2015-5R, 4.11% (1 Month USD LIBOR + 0.14%) due 02/26/37 ^{4,5}	11,963,182	11,380,782
Deephaven Residential Mortgage Trust		
2017-3A, 2.58% (WAC) due 10/25/47 ^{4,5}	10,991,769	10,923,666
Alternative Loan Trust		
2007-OA7, 2.27% (1 Month USD LIBOR + 0.18%) due 05/25/47 ⁴	5,160,997	5,001,159

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COLLATERALIZED MORTGAGE OBLIGATION^{††} - 33.4% (continued)		
Residential Mortgage Backed Securities - 16.3% (continued)		
2005-38, 2.44% (1 Month USD LIBOR + 0.35%) due 09/25/35 ⁴	4,242,476	\$ 3,956,576
First Franklin Mortgage Loan Trust		
2006-FF3, 2.38% (1 Month USD LIBOR + 0.29%) due 02/25/36 ⁴	8,616,000	8,320,491
2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴	7,841,024	7,949,835
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC1, 2.47% (1 Month USD LIBOR + 0.38%) due 12/25/35 ⁴	7,800,000	7,639,829
Banc of America Funding Trust		
2014-R7, 2.23% (1 Month USD LIBOR + 0.14%) due 09/26/36 ^{4,5}	4,965,582	4,845,986
2015-R4, 2.13% (1 Month USD LIBOR + 0.17%) due 01/27/35 ^{4,5}	2,872,285	2,731,416
Stanwich Mortgage Loan Co.		
2016-NPA1, 3.84% (WAC) due 10/16/46 ^{4,5}	7,144,024	7,137,749
ASG Resecuritization Trust		
2010-3, 2.54% (1 Month USD LIBOR + 0.29%) due 12/28/45 ^{4,5}	7,448,451	6,970,257
Structured Asset Investment Loan Trust		
2005-11, 2.81% (1 Month USD LIBOR + 0.72%) due 01/25/36 ⁴	6,349,540	6,293,968
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58 ^{4,5}	5,344,453	5,337,564
Morgan Stanley Resecuritization Trust		
2014-R9, 2.10% (1 Month USD LIBOR + 0.14%) due 11/26/46 ^{4,5}	5,552,329	5,288,971
Nomura Resecuritization Trust		
2016-1R, 4.96% (1 Month USD LIBOR + 3.00%) due 01/28/38 ^{4,5}	1,847,245	1,853,715
2015-4R, 1.41% (1 Month USD LIBOR + 0.43%) due 03/26/36 ^{4,5}	1,921,616	1,850,632
2015-4R, 3.50% (1 Month USD LIBOR + 0.39%) due 12/26/36 ^{4,5}	1,336,402	1,322,465
Park Place Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-WCW2, 2.89% (1 Month USD LIBOR + 0.80%) due 07/25/35 ⁴	5,000,000	5,016,583
New Residential Mortgage Loan Trust		
2017-5A, 3.59% (1 Month USD LIBOR + 1.50%) due 06/25/57 ^{4,5}	4,659,814	4,784,598
GE-WMC Asset-Backed Pass-Through Certificates Series		
2005-2, 2.34% (1 Month USD LIBOR + 0.25%) due 12/25/35 ⁴	4,776,890	4,756,693
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴	4,556,546	4,507,706
Luminent Mortgage Trust		
2006-2, 2.29% (1 Month USD LIBOR + 0.20%) due 02/25/46 ⁴	4,480,037	4,085,539

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Residential Mortgage Backed Securities - 16.3% (continued)		
WaMu Asset-Backed Certificates WaMu Series		
2007-HE4, 2.34% (1 Month USD LIBOR + 0.25%) due 07/25/47 ⁴	5,127,300	\$ 3,726,467
CWABS Asset-Backed Certificates Trust		
2004-15, 3.44% (1 Month USD LIBOR + 1.35%) due 04/25/35 ⁴	3,490,000	3,533,565
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 2.58% (1 Month USD LIBOR + 0.49%) due 10/25/35 ⁴	3,500,000	3,501,691
GSAA Trust		
2005-10, 2.74% (1 Month USD LIBOR + 0.65%) due 06/25/35 ⁴	3,312,000	3,281,992
VOLT XL LLC		
2015-NP14, 4.38% due 11/27/45 ⁵	3,142,349	3,167,030
VOLT LIV LLC		
2017-NPL1, 3.50% due 02/25/47 ⁵	2,945,643	2,945,328
GSAA Home Equity Trust		
2006-14, 2.26% (1 Month USD LIBOR + 0.17%) due 09/25/36 ⁴	5,128,173	2,404,928
2007-7, 2.36% (1 Month USD LIBOR + 0.27%) due 07/25/37 ⁴	309,680	295,251
BCAP LLC		
2014-RR2, 2.56% (WAC) due 03/26/36 ^{4,5}	1,977,559	1,964,139
2014-RR3, 2.07% (WAC) due 10/26/36 ^{4,5}	247,674	246,458
Impac Secured Assets Trust		
2006-2, 2.26% (1 Month USD LIBOR + 0.17%) due 08/25/36 ⁴	2,195,264	1,859,718
RFMSI Series Trust		
2006-S11, 6.00% due 11/25/36	1,748,791	1,637,143
Stanwich Mortgage Loan Company LLC		
2017-NPA1, 3.60% due 03/16/22 ⁵	1,442,208	1,440,636
Alliance Bancorp Trust		
2007-OA1, 2.33% (1 Month USD LIBOR + 0.24%) due 07/25/37 ⁴	1,006,356	876,005
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	701,823	740,932
Irwin Home Equity Loan Trust		
2007-1, 5.85% due 08/25/37 ⁵	368,175	365,599
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.63% due 06/26/36 ⁵	349,206	307,389
Total Residential Mortgage Backed Securities		1,614,663,223
Government Agency - 12.4%		
Fannie Mae ¹⁴		
2.89% due 10/01/29	38,458,000	36,115,791
3.01% due 09/01/29	36,899,000	35,349,996
3.56% due 04/01/30	26,394,162	26,212,470
3.40% due 02/01/33	25,000,000	24,316,915
3.12% due 10/01/32	24,800,000	23,265,707
3.23% due 01/01/33	23,704,981	22,845,344
2.90% due 11/01/29	21,078,000	19,715,977
2.87% due 09/01/29	20,000,000	18,712,416
3.49% due 04/01/30	18,674,441	18,536,713
3.17% due 02/01/28	18,350,000	17,772,808
2.96% due 11/01/29	18,620,000	17,531,301
3.19% due 02/01/30	13,812,155	13,348,436
3.07% due 01/01/28	13,100,000	12,670,248
3.42% due 09/01/47	13,292,903	12,515,875
2.82% due 10/01/29	12,100,000	11,297,060

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Government Agency - 12.4% (continued)		
3.59% due 04/01/33	11,280,000	\$ 11,147,121
3.03% due 12/01/27	10,900,000	10,510,473
3.41% due 02/01/33	10,250,000	10,035,888
3.08% due 10/01/32	10,250,000	9,676,136
3.42% due 04/01/30	9,800,000	9,631,631
3.31% due 01/01/33	9,700,000	9,425,521
3.06% due 12/01/27	9,000,000	8,714,742
3.05% due 10/01/29	9,100,000	8,644,845
3.04% due 01/01/28	8,900,000	8,607,260
3.60% due 03/01/30	8,341,000	8,350,644
2.94% due 10/01/32	8,649,025	8,163,599
3.08% due 01/01/30	8,500,000	8,103,780
3.43% due 03/01/33	8,100,000	7,861,986
3.50% due 12/01/45	7,010,112	6,990,063
3.48% due 04/01/30	7,000,000	6,940,157
3.14% due 01/01/28	6,900,000	6,728,531
2.99% due 09/01/29	6,800,000	6,417,505
3.29% due 03/01/33	6,700,000	6,383,487
3.13% due 02/01/28	5,900,000	5,729,864
3.60% due 04/01/33	5,600,000	5,603,901
3.21% due 01/01/33	5,500,000	5,264,402
3.39% due 02/01/30	4,800,000	4,720,992
3.10% due 01/01/33	4,800,000	4,498,224
3.22% due 01/01/30	4,650,000	4,492,689
3.11% due 01/01/28	4,600,000	4,476,030
3.16% due 01/01/30	4,500,000	4,334,970
3.33% due 04/01/30	4,285,213	4,208,980
3.39% due 02/01/33	4,300,000	4,205,200
3.50% due 02/01/48	3,978,953	3,858,307
3.65% due 03/01/33	3,600,000	3,547,411
3.11% due 11/01/27	3,500,000	3,366,463
4.00% due 01/01/46	3,250,095	3,321,727
3.18% due 01/01/30	3,000,000	2,895,759
3.12% due 02/01/28	2,600,000	2,522,883
3.53% due 04/01/33	2,500,000	2,481,270
3.26% due 11/01/46	2,579,113	2,386,164
4.00% due 08/01/47	2,339,930	2,384,038
3.55% due 04/01/33	2,150,000	2,139,106
3.51% due 11/01/37	2,150,000	2,071,127
3.00% due 07/01/46	2,046,427	1,982,170
3.50% due 11/01/47	1,965,845	1,955,387
3.14% due 12/01/32	1,600,000	1,518,280
2.97% due 11/01/25	1,393,433	1,356,742
3.74% due 02/01/48	1,318,910	1,318,624
3.27% due 01/01/30	1,350,000	1,314,548
3.27% due 08/01/34	1,356,840	1,300,370
4.50% due 02/01/45	1,204,960	1,264,642
3.02% due 11/01/27	1,300,000	1,255,870
3.13% due 01/01/30	1,000,000	961,249
3.60% due 10/01/47	989,913	953,437
5.00% due 05/01/44	889,871	944,197
4.50% due 10/01/43	776,463	814,921
3.63% due 01/01/37	739,729	709,190
5.00% due 12/01/44	655,858	695,898
3.50% due 08/01/43	675,980	676,926
2.75% due 11/01/31	663,545	615,961
3.50% due 06/01/46	85,336	85,000
Freddie Mac Multifamily Structured Pass Through Certificates¹⁴		
2017-KIR3, 3.28% due 08/25/27	91,932,800	90,594,782
2017-KGX1, 3.00% due 10/25/27	81,400,000	78,192,612
2017-KW03, 3.02% due 06/25/27	65,900,000	63,636,599
2018-K074, 3.60% due 02/25/28	34,823,000	35,042,413
2017-K066, 3.20% due 06/25/27	19,507,000	19,035,449
2017-K061, 3.44% (WAC) due 11/25/26 ⁴	15,000,000	15,040,281
2016-K060, 3.30% (WAC) due 10/25/26 ⁴	13,000,000	12,914,745
2018-K073, 3.45% (WAC) due 01/25/28 ⁴	11,600,000	11,505,141
2017-K069, 3.25% (WAC) due 09/25/27 ⁴	10,000,000	9,819,136
2016-K057, 2.62% due 08/25/26	10,000,000	9,397,015
2018-K154, 3.46% due 11/25/32	8,500,000	8,323,910
2016-K152, 3.08% due 01/25/31	7,090,000	6,723,716
2017-K070, 3.36% (WAC) due 12/25/27 ⁴	6,000,000	5,944,320
2015-K151, 3.51% due 04/25/30	2,105,000	2,080,136
2015-K043, 0.67% (WAC) due 12/25/24 ^{4, 17}	44,457,135	1,342,703
2014-K715, 2.86% due 01/25/21	450,000	448,437
Freddie Mac Seasoned Credit Risk Transfer Trust¹⁴		
2017-4, 2.50% due 06/25/57	66,272,471	64,559,891
2017-3, 3.00% due 07/25/56	62,047,998	59,625,960
2018-1, 2.00% due 05/25/57	44,180,184	41,802,292
2017-4, 3.50% due 06/25/57	32,834,292	32,263,501
2017-3, 2.50% due 07/25/56	9,393,051	9,076,549
Fannie Mae-Aces¹⁴		
2017-M11, 2.98% due 08/25/29	52,100,000	49,274,409
2018-M3, 3.19% (WAC) due 02/25/30 ⁴	7,800,000	7,453,948

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATION^{††} - 33.4% (continued)		
Government Agency - 12.4% (continued)		
Freddie Mac ¹⁴		
3.55% due 10/01/33	4,714,397	4,603,243
4.00% due 02/01/46	2,956,148	3,014,828
3.50% due 01/01/44	2,793,856	2,793,980
4.00% due 11/01/45	2,268,291	2,318,103
3.00% due 08/01/46	2,074,005	2,006,392
3.50% due 12/01/47	1,933,905	1,922,611
3.26% due 09/01/45	1,973,721	1,824,785
3.40% due 04/01/31	1,000,000	983,132
Fannie Mae MF 30		
4.04% due 08/01/48	6,100,000	6,124,888
4.24% due 08/01/48	3,400,000	3,478,302
FREMFI Mortgage Trust		
2013-K29, 0.13% due 05/25/46 ^{5,7, 17}	797,095,115	3,656,833
Total Government Agency		1,227,598,387
Commercial Mortgage Backed Securities - 3.0%		
Wells Fargo Commercial Mortgage Trust		
2016-C32, 1.49% (WAC) due 01/15/59 ^{4, 17}	123,711,224	9,218,268
2017-C38, 1.23% (WAC) due 07/15/50 ^{4, 17}	74,516,730	5,337,603
2017-RB1, 1.44% (WAC) due 03/15/50 ^{4, 17}	39,856,355	3,464,813
2016-C35, 2.14% (WAC) due 07/15/48 ^{4, 17}	27,184,803	3,171,482
2017-C42, 1.05% (WAC) due 12/15/50 ^{4, 17}	35,431,678	2,408,146
2016-NXS5, 1.70% (WAC) due 01/15/59 ^{4, 17}	30,337,793	2,324,075
2015-NXS4, 1.08% (WAC) due 12/15/48 ^{4, 17}	39,279,877	2,032,569
2017-RC1, 1.73% (WAC) due 01/15/60 ^{4, 17}	21,113,002	2,000,185
2015-P2, 1.15% (WAC) due 12/15/48 ^{4, 17}	34,528,312	1,811,186
2015-C30, 1.09% (WAC) due 09/15/58 ^{4, 17}	32,292,924	1,703,484
2016-C32, 4.88% (WAC) due 01/15/59 ⁴	1,400,000	1,455,970
2015-NXS1, 1.30% (WAC) due 05/15/48 ^{4, 17}	11,653,459	606,679
2015-NXS4, 4.22% (WAC) due 12/15/48 ⁴	64,000	63,835
GAHR Commercial Mortgage Trust		
2015-NRF, 3.49% (WAC) due 12/15/34 ^{4, 5}	23,829,324	23,500,751
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-WIKI, 4.14% (WAC) due 10/05/31 ^{4, 5}	17,000,000	16,552,290
2016-JP3, 1.64% (WAC) due 08/15/49 ^{4, 17}	73,950,925	6,523,877
JPMDB Commercial Mortgage Securities Trust		
2017-C5, 1.17% (WAC) due 03/15/50 ^{4, 17}	140,350,187	9,102,538
2017-C7, 1.06% (WAC) due 10/15/50 ^{4, 17}	138,991,740	8,741,594
2016-C2, 1.85% (WAC) due 06/15/49 ^{4, 17}	32,748,152	2,748,690
2016-C4, 0.97% (WAC) due 12/15/49 ^{4, 17}	33,738,843	1,845,633
Citigroup Commercial Mortgage Trust		
2017-P7, 1.29% (WAC) due 04/14/50 ^{4, 17}	66,387,849	4,987,600
2016-C2, 1.93% (WAC) due 08/10/49 ^{4, 17}	34,206,779	3,784,371
2016-P4, 2.16% (WAC) due 07/10/49 ^{4, 17}	32,588,732	3,776,099
2016-P5, 1.69% (WAC) due 10/10/49 ^{4, 17}	31,558,725	2,773,346
2016-GC37, 1.96% (WAC) due 04/10/49 ^{4, 17}	19,119,428	2,018,174
2015-GC35, 1.03% (WAC) due 11/10/48 ^{4, 17}	33,915,697	1,495,557
2015-GC29, 1.25% (WAC) due 04/10/48 ^{4, 17}	24,037,171	1,269,074
2013-GC15, 4.37% (WAC) due 09/10/46 ⁴	380,000	397,378

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATION^{††} - 33.4% (continued)		
Commercial Mortgage Backed Securities - 3.0% (continued)		
JPMCC Commercial Mortgage Securities Trust		
2017-JP5, 1.26% (WAC) due 03/15/50 ^{4,17}	212,926,062	\$ 13,811,619
2017-JP6, 1.48% (WAC) due 07/15/50 ^{4,17}	69,750,755	4,989,418
Hospitality Mortgage Trust		
2017-HIT, 3.38% (1 Month USD LIBOR + 1.35%) due 05/08/30 ^{4,5}	18,500,000	18,500,468
COMM Mortgage Trust		
2015-CR26, 1.18% (WAC) due 10/10/48 ^{4,17}	91,892,787	5,064,037
2015-CR26, 4.64% (WAC) due 10/10/48 ⁴	3,780,000	3,669,534
2018-COR3, 0.59% (WAC) due 05/10/51 ^{4,17}	84,288,104	3,202,594
2015-CR24, 0.95% (WAC) due 08/10/48 ^{4,17}	49,878,156	2,266,598
2015-CR23, 1.11% (WAC) due 05/10/48 ^{4,17}	48,610,646	2,142,728
2015-CR27, 1.29% (WAC) due 10/10/48 ^{4,17}	31,248,117	1,744,473
2013-CR13, 1.05% (WAC) due 12/10/23 ^{4,17}	50,843,944	1,516,385
2015-CR23, 3.80% due 05/10/48	700,000	695,605
2014-LC15, 1.47% (WAC) due 04/10/47 ^{4,17}	14,839,906	650,495
BENCHMARK Mortgage Trust		
2018-B4, 0.70% (WAC) due 07/15/51 ⁴	326,750,000	12,981,415
Morgan Stanley Capital I Trust		
2017-H1, 1.61% (WAC) due 06/15/50 ^{4,17}	130,166,490	11,494,091
2016-UBS9, 4.69% (WAC) due 03/15/49 ⁴	275,000	275,290
GS Mortgage Securities Corporation Trust		
2017-STAY, 3.42% (1 Month USD LIBOR + 1.35%) due 07/15/32 ^{4,5}	6,694,000	6,728,267
2017-STAY, 3.17% (1 Month USD LIBOR + 1.10%) due 07/15/32 ^{4,5}	3,700,000	3,716,297
VSD		
2017-PLT1 A, 3.60% due 12/25/43	8,412,337	8,406,224
BANK		
2017-BNK4, 1.61% (WAC) due 05/15/50 ^{4,17}	56,575,465	5,107,718
2017-BNK6, 1.01% (WAC) due 07/15/60 ^{4,17}	44,139,415	2,522,426
UBS Commercial Mortgage Trust		
2017-C5, 1.18% (WAC) due 11/15/50 ^{4,17}	54,546,140	3,646,649
2017-C2, 1.30% (WAC) due 08/15/50 ^{4,17}	46,014,144	3,494,489
Bancorp Commercial Mortgage Trust		
2018-CR3, 3.32% (1 Month USD LIBOR + 1.25%) due 01/15/33 ^{4,5}	7,075,000	7,085,137
JPMBB Commercial Mortgage Securities Trust		
2015-C31, 4.77% (WAC) due 08/15/48 ⁴	3,253,000	3,216,207
2013-C17, 5.04% (WAC) due 01/15/47 ⁴	2,500,000	2,552,349
2013-C12, 0.67% (WAC) due 07/15/45 ^{4,17}	43,606,142	841,053
CD Commercial Mortgage Trust		
2017-CD4, 1.48% (WAC) due 05/10/50 ^{4,17}	32,521,246	2,726,058
2017-CD3, 1.19% (WAC) due 02/10/50 ^{4,17}	34,874,283	2,394,674
GS Mortgage Securities Trust		
2017-GS6, 1.20% (WAC) due 05/10/50 ^{4,17}	42,842,294	3,255,016
2015-GC28, 1.27% (WAC) due 02/10/48 ^{4,17}	21,291,257	1,000,382
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 1.16% (WAC) due 12/15/47 ^{4,17}	76,097,873	4,127,092
BENCHMARK 2018-B2 Mortgage Trust		
2018-B2, 0.57% (WAC) due 02/15/51 ^{4,17}	133,026,749	4,073,771

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATION^{††} - 33.4% (continued)		
Commercial Mortgage Backed Securities - 3.0% (continued)		
GE Business Loan Trust		
2007-1A, 2.24% (1 Month USD LIBOR + 0.17%) due 04/16/35 ^{4,5}	3,998,886	\$ 3,909,344
CGMS Commercial Mortgage Trust		
2017-B1, 1.00% (WAC) due 08/15/50 ^{4, 17}	66,657,639	3,839,433
CD Mortgage Trust		
2016-CD1, 1.57% (WAC) due 08/10/49 ^{4, 17}	35,615,987	3,060,699
2017-CD6, 1.12% (WAC) due 11/13/50 ^{4, 17}	47,772,299	2,988,692
CSAIL Commercial Mortgage Trust		
2015-C1, 1.07% (WAC) due 04/15/50 ^{4, 17}	57,333,316	2,559,348
CFCRE Commercial Mortgage Trust		
2016-C3, 1.22% (WAC) due 01/10/48 ^{4, 17}	40,147,718	2,547,935
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.29% (WAC) due 02/15/50 ^{4, 17}	24,400,511	1,749,309
DBJPM Mortgage Trust		
2017-C6, 1.18% (WAC) due 06/10/50 ^{4, 17}	25,015,498	1,650,853
WFRBS Commercial Mortgage Trust		
2013-C12, 1.42% (WAC) due 03/15/48 ^{4,5}	11,538,085	541,309
LSTAR Commercial Mortgage Trust		
2014-2, 5.22% (WAC) due 01/20/41 ^{4,5}	500,000	499,419
GS Mortgage Securities Corporation II		
2013-GC10, 2.94% due 02/10/46	225,000	221,166
Total Commercial Mortgage Backed Securities		296,581,333
Military Housing - 1.7%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 12.43% (WAC) due 11/25/55 ^{4,5}	43,823,975	47,383,060
2015-R1, 4.49% (WAC) due 11/25/55 ^{4,5}	22,261,936	24,404,648
2015-R1, 4.11% (WAC) due 11/25/52 ^{4,5}	13,433,332	14,035,872
2015-R1, 4.10% (WAC) due 10/25/52 ^{4,5}	11,262,319	11,684,986
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ⁵	22,602,351	24,562,213
2003-PRES, 6.24% due 10/10/41 ⁵	10,729,811	11,544,234
2005-DRUM, 5.47% due 05/10/50 ^{†††,8}	4,648,184	4,871,901
2002-MEAD, 6.85% due 05/10/37	2,526,581	2,942,460
2005-BLIS, 5.25% due 07/10/50 ^{†††,8}	2,500,000	2,502,850
Capmark Military Housing Trust		
2008-AMCW, 6.90% due 07/10/55 ⁸	8,378,189	10,308,091
2007-AETC, 5.75% due 02/10/52 ⁸	8,191,519	8,054,303
2006-RILY, 2.42% (1 Month USD LIBOR + 0.37%) due 07/10/51 ^{†††,4,8}	7,126,249	5,278,341
2007-ROBS, 6.06% due 10/10/52 ⁸	4,758,314	4,867,343
2007-AET2, 6.06% due 10/10/52 ⁸	2,164,000	2,328,819
Total Military Housing		174,769,121
Total Collateralized Mortgage Obligation		3,313,612,064
(Cost \$3,346,179,019)		

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 31.9%		
Collateralized Loan Obligations - 23.6%		
Ladder Capital Commercial Mortgage Mortgage Trust		
2017-FL1, 2.95% (1 Month USD LIBOR + 0.88%) due 09/15/34 ^{4,5}	82,815,000	\$ 82,552,683
2017-FL1, 3.32% (1 Month USD LIBOR + 1.25%) due 09/15/34 ^{4,5}	22,477,000	22,382,525
2017-FL1, 3.57% (1 Month USD LIBOR + 1.50%) due 09/15/34 ^{4,5}	14,269,000	14,169,170
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 3.89% (3 Month USD LIBOR + 1.55%) due 11/15/29 ^{4,5}	95,150,000	95,158,145
Golub Capital Partners CLO 36m Ltd.		
2018-36A, 3.39% (3 Month USD LIBOR + 1.30%) due 02/05/31 ^{4,5}	94,400,000	94,409,072
Venture XII CLO Ltd.		
2018-12A, 3.12% (3 Month USD LIBOR + 0.80%) due 02/28/26 ^{4,5}	48,000,000	47,785,954
2018-12A, 3.52% (3 Month USD LIBOR + 1.20%) due 02/28/26 ^{4,5}	29,250,000	29,073,292
BSL CLO Ltd.		
2018-1A, 3.07% (3 Month USD LIBOR + 0.97%) due 07/17/28 ^{4,5}	43,250,000	43,260,813
2018-1A, 3.34% (3 Month USD LIBOR + 0.95%) due 07/17/28 ^{4,5}	27,300,000	27,302,730
BSPRT Issuer Ltd.		
2017-FL2, 2.89% (1 Month USD LIBOR + 0.82%) due 10/15/34 ^{4,5}	46,000,000	45,983,500
2017-FL2, 3.17% (1 Month USD LIBOR + 1.10%) due 10/15/34 ^{4,5}	11,000,000	10,970,155
2017-FL2, 3.47% (1 Month USD LIBOR + 1.40%) due 10/15/34 ^{4,5}	6,200,000	6,182,215
KVK CLO Ltd.		
2018-1A, 3.26% (3 Month USD LIBOR + 0.93%) due 05/20/29 ^{4,5}	48,450,000	48,446,870
2017-1A, 4.14% (3 Month USD LIBOR + 1.80%) due 05/15/26 ^{4,5}	24,865,000	24,861,275
2017-2A, 4.10% (3 Month USD LIBOR + 1.75%) due 01/15/26 ^{4,5}	19,200,000	19,197,809
2017-2A, 4.00% (3 Month USD LIBOR + 1.65%) due 07/15/26 ^{4,5}	14,800,000	14,811,048
2013-1A, due 01/15/28 ^{5,9}	3,800,000	1,801,025
MP CLO VIII Ltd.		
2018-2A, 3.27% (3 Month USD LIBOR + 0.91%) due 10/28/27 ^{4,5}	48,350,000	48,266,519
2018-2A, 3.78% (3 Month USD LIBOR + 1.42%) due 10/28/27 ^{4,5}	5,000,000	4,978,045
Hunt CRE Ltd.		
2017-FL1, 3.07% (1 Month USD LIBOR + 1.00%) due 08/15/34 ^{4,5}	40,700,000	40,504,827
2017-FL1, 3.37% (1 Month USD LIBOR + 1.30%) due 08/15/34 ^{4,5}	8,730,500	8,678,361
2017-FL1, 3.72% (1 Month USD LIBOR + 1.65%) due 08/15/34 ^{4,5}	3,000,000	2,981,810
Golub Capital Partners CLO Ltd.		
2016-33A, 4.81% (3 Month USD LIBOR + 2.48%) due 11/21/28 ^{4,5}	48,750,000	48,788,415
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 4.39% (3 Month USD LIBOR + 2.05%) due 12/15/28 ^{4,5}	42,200,000	42,401,357
2016-7A, 5.29% (3 Month USD LIBOR + 2.95%) due 12/15/28 ^{4,5}	5,000,000	5,020,436

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 31.9% (continued)		
Collateralized Loan Obligations - 23.6% (continued)		
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 3.65% (3 Month USD LIBOR + 1.30%) due 04/15/31 ^{4,5}	44,300,000	\$ 44,177,985
Atlas Senior Loan Fund III Ltd.		
2017-1A, 3.62% (3 Month USD LIBOR + 1.30%) due 11/17/27 ^{4,5}	25,100,000	25,084,441
2017-1A, 3.15% (3 Month USD LIBOR + 0.83%) due 11/17/27 ^{4,5}	15,400,000	15,320,417
Vibrant CLO II Ltd.		
2017-2A, 3.26% (3 Month USD LIBOR + 0.90%) due 07/24/24 ^{4,5}	21,728,541	21,729,176
2017-2A, 3.81% (3 Month USD LIBOR + 1.45%) due 07/24/24 ^{4,5}	17,750,000	17,754,871
VMC Finance LLC		
2018-FL1, 2.89% (1 Month USD LIBOR + 0.82%) due 04/15/35 ^{4,5}	27,419,641	27,345,877
2018-FL1, 3.67% (1 Month USD LIBOR + 1.60%) due 04/15/35 ^{4,5}	8,300,000	8,320,471
2018-FL1, 3.27% (1 Month USD LIBOR + 1.20%) due 04/15/35 ^{4,5}	2,500,000	2,489,579
AIMCO CLO Series		
2018-AA, 3.20% (3 Month USD LIBOR + 0.85%) due 01/15/28 ^{4,5}	28,400,000	28,365,111
2017-AA, 3.46% (3 Month USD LIBOR + 1.10%) due 07/20/26 ^{4,5}	8,700,000	8,698,710
Marathon CLO V Ltd.		
2017-5A, 3.20% (3 Month USD LIBOR + 0.87%) due 11/21/27 ^{4,5}	22,200,000	22,111,404
2017-5A, 3.78% (3 Month USD LIBOR + 1.45%) due 11/21/27 ^{4,5}	14,375,000	14,291,165
Woodmont Trust		
2017-3A, 4.08% (3 Month USD LIBOR + 1.73%) due 10/18/29 ^{4,5}	16,000,000	16,050,712
2017-2A, 4.16% (3 Month USD LIBOR + 1.80%) due 07/18/28 ^{4,5}	10,100,000	10,137,700
2017-3A, 4.31% (3 Month USD LIBOR + 1.95%) due 10/18/29 ^{4,5}	9,800,000	9,874,279
ALM XII Ltd.		
2018-12A, 2.98% (3 Month USD LIBOR + 0.89%) due 04/16/27 ^{4,5}	24,150,000	24,156,627
2018-12A, 3.44% (3 Month USD LIBOR + 1.35%) due 04/16/27 ^{4,5}	9,300,000	9,282,457
NXT Capital CLO LLC		
2017-1A, 4.06% (3 Month USD LIBOR + 1.70%) due 04/20/29 ^{4,5}	33,000,000	33,082,045
Telos CLO 2014-6 Ltd.		
2017-6A, 4.10% (3 Month USD LIBOR + 1.75%) due 01/17/27 ^{4,5}	32,000,000	31,995,219
Cerberus Loan Funding XVII Ltd.		
2016-3A, 4.88% (3 Month USD LIBOR + 2.53%) due 01/15/28 ^{4,5}	31,500,000	31,590,799
Flagship CLO VIII Ltd.		
2018-8A, 3.74% (3 Month USD LIBOR + 1.40%) due 01/16/26 ^{4,5}	30,900,000	30,900,000
WhiteHorse VI Ltd.		
2016-1A, 4.26% (3 Month USD LIBOR + 1.90%) due 02/03/25 ^{4,5}	22,100,000	22,097,766
2016-1A, 5.11% (3 Month USD LIBOR + 2.75%) due 02/03/25 ^{4,5}	8,500,000	8,499,816
Resource Capital Corporation Ltd.		
2017-CRE5, 2.87% (1 Month USD LIBOR + 0.80%) due 07/15/34 ^{4,5}	29,791,060	29,791,039

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount [⌚]	Value
ASSET-BACKED SECURITIES^{††} - 31.9% (continued)		
Collateralized Loan Obligations - 23.6% (continued)		
ABPCI Direct Lending Fund CLO II LLC		
2017-1A, 4.14% (3 Month USD LIBOR + 1.78%) due 07/20/29 ^{4,5}	29,700,000	\$ 29,664,036
Venture XIX CLO Ltd.		
2016-19A, 4.35% (3 Month USD LIBOR + 2.00%) due 01/15/27 ^{4,5}	29,450,000	29,441,418
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 ⁵	20,500,000	20,502,214
2016-2A, 5.29% due 05/12/31 ⁵	5,000,000	4,998,878
Cerberus Loan Funding XVI, LP		
2016-2A, 4.40% (3 Month USD LIBOR + 2.05%) due 11/15/27 ^{4,5}	15,500,000	15,576,730
2016-2A, 4.70% (3 Month USD LIBOR + 2.35%) due 11/15/27 ^{4,5}	9,350,000	9,383,502
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 4.06% (3 Month USD LIBOR + 1.70%) due 07/25/29 ^{4,5}	17,500,000	17,541,531
2017-16A, 4.21% (3 Month USD LIBOR + 1.85%) due 07/25/29 ^{4,5}	6,700,000	6,731,524
A Voce CLO Ltd.		
2017-1A, 3.90% (3 Month USD LIBOR + 1.55%) due 07/15/26 ^{4,5}	23,200,000	23,202,148
Shackleton 2014-VI CLO		
2017-6A, 3.95% (3 Month USD LIBOR + 1.60%) due 07/17/26 ^{4,5}	22,900,000	22,918,322
Avery Point V CLO Ltd.		
2017-5A, 3.33% (3 Month USD LIBOR + 0.98%) due 07/17/26 ^{4,5}	22,700,000	22,688,164
OZLM IX Ltd.		
2017-9A, 4.01% (3 Month USD LIBOR + 1.65%) due 01/20/27 ^{4,5}	22,550,000	22,546,133
Cent CLO 20 Ltd.		
2017-20A, 3.99% (3 Month USD LIBOR + 1.63%) due 01/25/26 ^{4,5}	22,500,000	22,525,751
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 3.63% (3 Month USD LIBOR + 1.27%) due 04/20/30 ^{4,5}	21,400,000	21,397,006
Symphony CLO XIV Ltd.		
2017-14A, 4.20% (3 Month USD LIBOR + 1.85%) due 07/14/26 ^{4,5}	21,275,000	21,270,677
Regatta V Funding Ltd.		
2017-1A, 3.96% (3 Month USD LIBOR + 1.60%) due 10/25/26 ^{4,5}	20,950,000	20,971,672
PFP Ltd.		
2017-3, 3.12% (1 Month USD LIBOR + 1.05%) due 01/14/35 ^{4,5}	18,682,568	18,688,524
2017-3, 3.82% (1 Month USD LIBOR + 1.75%) due 01/14/35 ^{4,5}	2,000,000	2,002,543
Shackleton CLO Ltd.		
2016-7A, 4.30% (3 Month USD LIBOR + 1.95%) due 04/15/27 ^{4,5}	20,250,000	20,243,866
West CLO Ltd.		
2017-1A, 3.28% (3 Month USD LIBOR + 0.92%) due 07/18/26 ^{4,5}	20,000,000	19,972,990
Galaxy XVIII CLO Ltd.		
2017-18A, 3.85% (3 Month USD LIBOR + 1.50%) due 10/15/26 ^{4,5}	19,550,000	19,562,977
Flagship VII Ltd.		
2017-7A, 3.91% (3 Month USD LIBOR + 1.55%) due 01/20/26 ^{4,5}	19,125,000	19,125,245
TPG Real Estate Finance Issuer Ltd.		
2018-FL1, 2.82% (1 Month USD LIBOR + 0.75%) due 02/15/35 ^{4,5}	19,000,000	18,991,148

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount [⌈]	Value
ASSET-BACKED SECURITIES^{††} - 31.9% (continued)		
Collateralized Loan Obligations - 23.6% (continued)		
Newstar Commercial Loan Funding LLC		
2017-1A, 4.70% (3 Month USD LIBOR + 2.50%) due 03/20/27 ^{4,5}	12,750,000	\$ 12,847,448
2016-1A, 6.08% (3 Month USD LIBOR + 3.75%) due 02/25/28 ^{4,5}	5,750,000	5,770,793
Northwoods Capital XIV Ltd.		
2017-14A, 4.06% (3 Month USD LIBOR + 1.70%) due 11/12/25 ^{4,5}	18,450,000	18,453,943
Atlas Senior Loan Fund IV Ltd.		
2018-2A, 3.64% (3 Month USD LIBOR + 1.30%) due 02/17/26 ^{4,5}	18,450,000	18,448,212
Monroe Capital CLO Ltd.		
2017-1A, 3.71% (3 Month USD LIBOR + 1.35%) due 10/22/26 ^{4,5}	18,300,000	18,290,140
York CLO 1 Ltd.		
2017-1A, 4.06% (3 Month USD LIBOR + 1.70%) due 01/22/27 ^{4,5}	17,800,000	17,818,987
TICP CLO II-2 Ltd.		
2018-IIA, 3.74% (3 Month USD LIBOR + 0.84%) due 04/20/28 ^{4,5}	17,800,000	17,749,772
AMMC CLO 15 Ltd.		
2016-15A, 3.68% (3 Month USD LIBOR + 1.35%) due 12/09/26 ^{4,5}	17,450,000	17,489,896
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 5.06% (3 Month USD LIBOR + 2.70%) due 12/22/28 ^{4,5}	17,000,000	17,059,298
Cerberus Loan Funding XXIII, LP		
2018-2A, 3.28% (3 Month USD LIBOR + 1.00%) due 04/15/28 ^{4,5}	16,900,000	16,866,482
CIFC Funding Ltd.		
2017-3A, 3.31% (3 Month USD LIBOR + 0.95%) due 07/22/26 ^{4,5}	12,100,000	12,100,358
2016-5A, 5.05% (3 Month USD LIBOR + 2.70%) due 01/17/27 ^{4,5}	3,750,000	3,749,625
Golub Capital Partners CLO 36m Ltd.		
2018-36A, 3.74% (3 Month USD LIBOR + 1.65%) due 02/05/31 ^{4,5}	13,250,000	13,253,093
Seneca Park CLO Limited		
2017-1A, 3.85% (3 Month USD LIBOR + 1.50%) due 07/17/26 ^{4,5}	12,900,000	12,911,353
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 ⁵	13,000,000	12,854,699
Marathon CLO VII Ltd.		
2017-7A, 4.01% (3 Month USD LIBOR + 1.65%) due 10/28/25 ^{4,5}	12,600,000	12,617,737
OZLM VIII Ltd.		
2017-8A, 3.48% (3 Month USD LIBOR + 1.13%) due 10/17/26 ^{4,5}	12,000,000	11,997,996
Vibrant CLO III Ltd.		
2016-3A, 4.41% (3 Month USD LIBOR + 2.05%) due 04/20/26 ^{4,5}	12,000,000	11,995,885
Sudbury Mill CLO Ltd.		
2017-1A, 4.00% (3 Month USD LIBOR + 1.65%) due 01/17/26 ^{4,5}	11,850,000	11,849,107
AMMC CLO XV Ltd.		
2016-15A, 4.23% (3 Month USD LIBOR + 1.90%) due 12/09/26 ^{4,5}	11,600,000	11,616,500
Madison Park Funding XIV Ltd.		
2017-14A, 3.91% (3 Month USD LIBOR + 1.55%) due 07/20/26 ^{4,5}	6,400,000	6,405,885
2017-14A, 3.48% (3 Month USD LIBOR + 1.12%) due 07/20/26 ^{4,5}	5,211,000	5,210,324

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 31.9% (continued)		
Collateralized Loan Obligations - 23.6% (continued)		
TCP Waterman CLO Ltd.		
2016-1A, 4.17% (3 Month USD LIBOR + 2.05%) due 12/15/28 ^{4,5}	7,150,000	\$ 7,187,224
2016-1A, 4.42% (3 Month USD LIBOR + 2.30%) due 12/15/28 ^{4,5}	4,000,000	4,004,348
BlueMountain CLO Ltd.		
2017-2A, 3.29% (3 Month USD LIBOR + 0.93%) due 07/20/26 ^{4,5}	11,000,000	11,003,621
Recette Clo Ltd.		
2017-1A, 3.66% (3 Month USD LIBOR + 1.30%) due 10/20/27 ^{4,5}	11,000,000	10,938,494
Tremam Park CLO Ltd.		
2015-1A, due 04/20/27 ^{5,9}	13,600,000	10,666,996
Regatta IV Funding Ltd.		
2017-1A, 3.38% (3 Month USD LIBOR + 1.02%) due 07/25/26 ^{4,5}	10,500,000	10,498,178
Monroe Capital CLO Ltd.		
2017-1A, 4.06% (3 Month USD LIBOR + 1.70%) due 10/22/26 ^{4,5}	10,100,000	10,107,104
Ares XXXIII CLO Ltd.		
2016-1A, 4.27% (3 Month USD LIBOR + 1.95%) due 12/05/25 ^{4,5}	9,800,000	9,806,798
Bsprt Issuer Ltd.		
2017-FL1, 3.42% (1 Month USD LIBOR + 1.35%) due 06/15/27 ^{4,5}	9,690,000	9,696,673
Shackleton 2015-VIII CLO Ltd.		
2017-8A, 3.28% (3 Month USD LIBOR + 0.92%) due 10/20/27 ^{4,5}	4,900,000	4,899,360
2017-8A, 3.66% (3 Month USD LIBOR + 1.30%) due 10/20/27 ^{4,5}	4,760,000	4,717,839
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{5,9}	10,000,000	9,482,850
Garrison Funding Ltd.		
2016-2A, 4.53% (3 Month USD LIBOR + 2.20%) due 09/29/27 ^{4,5}	7,000,000	7,034,598
2016-2A, 5.48% (3 Month USD LIBOR + 3.15%) due 09/29/27 ^{4,5}	2,250,000	2,263,568
ACIS CLO Ltd.		
2015-6A, 4.84% (3 Month USD LIBOR + 2.48%) due 05/01/27 ^{4,5}	7,500,000	7,495,166
2013-1A, 5.31% (3 Month USD LIBOR + 2.95%) due 04/18/24 ^{4,5}	1,650,000	1,650,260
Crown Point CLO III Ltd.		
2017-3A, 3.80% (3 Month USD LIBOR + 1.45%) due 12/31/27 ^{4,5}	8,280,000	8,274,637
Madison Park Funding XVI Ltd.		
2016-16A, 4.26% (3 Month USD LIBOR + 1.90%) due 04/20/26 ^{4,5}	8,250,000	8,247,822
Jamestown CLO III Ltd.		
2017-3A, 4.10% (3 Month USD LIBOR + 1.75%) due 01/15/26 ^{4,5}	8,000,000	7,999,151
KKR CLO 15 Ltd.		
2016-15, 3.92% (3 Month USD LIBOR + 1.56%) due 10/18/28 ^{4,5}	7,529,000	7,548,575
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 10/04/28 ^{5,9}	8,920,000	7,480,945
Flatiron CLO Ltd.		
2017-1A, 4.00% (3 Month USD LIBOR + 1.65%) due 01/17/26 ^{4,5}	7,100,000	7,099,463
Regatta III Funding Ltd.		
2017-1A, 3.40% (3 Month USD LIBOR + 1.05%) due 04/15/26 ^{4,5}	7,050,000	7,049,186
Vibrant CLO IV Ltd.		
2016-4A, 4.76% (3 Month USD LIBOR + 2.40%) due 07/20/28 ^{4,5}	7,000,000	7,040,463

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 31.9% (continued)		
Collateralized Loan Obligations - 23.6% (continued)		
Cent CLO 21 Ltd.		
2017-21A, 4.07% (3 Month USD LIBOR + 1.70%) due 07/27/26 ^{4,5}	7,000,000	\$ 7,000,022
OCP CLO Ltd.		
2016-2A, 5.18% (3 Month USD LIBOR + 2.85%) due 11/22/25 ^{4,5}	6,500,000	6,530,955
Fifth Street Senior Loan Fund I LLC		
2015-1A, 4.36% (3 Month USD LIBOR + 2.00%) due 01/20/27 ^{4,5}	5,000,000	5,000,295
2015-1A, 5.36% (3 Month USD LIBOR + 3.00%) due 01/20/27 ^{4,5}	1,250,000	1,250,001
Voya CLO Ltd.		
2013-1X, due 10/15/30 ⁹	9,500,000	5,609,114
2013-1A, due 10/15/30 ^{5,9}	1,075,071	634,757
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁹	7,500,060	5,875,967
Symphony CLO XII Ltd.		
2017-12A, 3.85% (3 Month USD LIBOR + 1.50%) due 10/15/25 ^{4,5}	5,750,000	5,754,688
OHA Loan Funding Ltd.		
2017-1A, 4.41% (3 Month USD LIBOR + 2.05%) due 07/23/25 ^{4,5}	5,300,000	5,298,191
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{5,9}	6,000,000	5,190,000
Fortress Credit Opportunities VI CLO Ltd.		
2015-6A, 5.03% (3 Month USD LIBOR + 2.70%) due 10/10/26 ^{4,5}	5,000,000	5,000,454
Mountain Hawk II CLO Ltd.		
2013-2A, 4.06% (3 Month USD LIBOR + 1.70%) due 07/22/24 ^{4,5}	5,000,000	4,999,952
Dryden XXV Senior Loan Fund		
2017-25A, 3.70% (3 Month USD LIBOR + 1.35%) due 10/15/27 ^{4,5}	5,000,000	4,984,204
Golub Capital BDC CLO 2014 LLC		
2018-1A, 3.31% (3 Month USD LIBOR + 0.95%) due 04/25/26 ^{4,5}	4,500,000	4,496,799
Oaktree CLO Ltd.		
2017-1A, 3.23% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{4,5}	4,500,000	4,482,466
Halcyon Loan Advisors Funding Ltd.		
2012-2A, 5.18% (3 Month USD LIBOR + 2.85%) due 12/20/24 ^{4,5}	4,000,000	3,999,836
OZLM Funding II Ltd.		
2016-2A, 5.11% (3 Month USD LIBOR + 2.75%) due 10/30/27 ^{4,5}	3,750,000	3,749,658
Atrium XI		
2017-11A, 3.86% (3 Month USD LIBOR + 1.50%) due 10/23/25 ^{4,5}	3,500,000	3,499,450
Eaton Vance CLO Ltd.		
2017-1A, 3.95% (3 Month USD LIBOR + 1.60%) due 07/15/26 ^{4,5}	3,400,000	3,402,372
Cerberus ICQ Levered LLC		
2015-1A, 5.40% (3 Month USD LIBOR + 3.05%) due 11/06/25 ^{4,5}	2,250,000	2,251,507
2015-1A, 4.40% (3 Month USD LIBOR + 2.05%) due 11/06/25 ^{4,5}	1,079,292	1,079,353
MONROE CAPITAL BSL CLO Ltd.		
2017-1A, 4.08% (3 Month USD LIBOR + 1.75%) due 05/22/27 ^{4,5}	3,000,000	2,998,914
Dryden 38 Senior Loan Fund		
2015-38A, 4.35% (3 Month USD LIBOR + 2.00%) due 07/15/27 ^{4,5}	2,850,000	2,850,944

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 31.9% (continued)		
Collateralized Loan Obligations - 23.6% (continued)		
Ocean Trails CLO IV		
2017-4A, 4.16% (3 Month USD LIBOR + 1.80%) due 08/13/25 ^{4,5}	2,500,000	\$ 2,504,915
Mountain Hawk I CLO Ltd.		
2013-1A, 4.54% (3 Month USD LIBOR + 2.18%) due 01/20/24 ^{4,5}	2,500,000	2,499,453
FS Senior Funding Ltd.		
2015-1A, 4.14% (3 Month USD LIBOR + 1.80%) due 05/28/25 ^{4,5}	2,500,000	2,495,734
Octagon Investment Partners 24 Ltd.		
2017-1A, 3.68% (3 Month USD LIBOR + 1.35%) due 05/21/27 ^{4,5}	2,500,000	2,485,165
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 ^{5,9}	3,700,000	2,175,915
NewStar Clarendon Fund CLO LLC		
2015-1A, 5.71% (3 Month USD LIBOR + 3.35%) due 01/25/27 ^{4,5}	2,000,000	2,004,700
Octagon Investment Partners XVI Ltd.		
2013-1A, 5.10% (3 Month USD LIBOR + 2.75%) due 07/17/25 ^{4,5}	2,000,000	2,000,011
Ivy Hill Middle Market Credit Fund IX Ltd.		
2017-9A, 4.71% (3 Month USD LIBOR + 2.35%) due 01/18/30 ^{4,5}	1,000,000	1,001,995
2017-9A, 4.11% (3 Month USD LIBOR + 1.75%) due 01/18/30 ^{4,5}	1,000,000	989,616
Catamaran CLO Ltd.		
2016-2A, 4.41% (3 Month USD LIBOR + 2.05%) due 10/18/26 ^{4,5}	1,750,000	1,752,654
Resource Capital Corp.		
2015-CRE3, 6.07% (1 Month USD LIBOR + 4.00%) due 03/15/32 ^{4,5}	1,080,083	1,076,023
NXT Capital CLO LLC		
2018-1A, 4.56% (3 Month USD LIBOR + 2.20%) due 04/21/27 ^{4,5}	1,000,000	999,700
Babson CLO Ltd.		
2014-1A, due 07/20/25 ^{5,9}	1,300,000	620,443
2012-2A, due 05/15/23 ^{5,9}	4,750,000	191,553
Atlas Senior Loan Fund IX Ltd.		
2018-9A, due 04/20/28 ^{5,9}	1,200,000	658,343
Great Lakes CLO Ltd.		
2014-1A, due 10/15/29 ^{5,9}	461,538	369,865
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{8,9}	1,500,000	179,941
Westchester CLO Ltd.		
2007-1A, 2.80% (3 Month USD LIBOR + 0.44%) due 08/01/22 ^{4,5}	90,580	90,577
Ares XXVI CLO Ltd.		
2013-1A, due 04/15/25 ^{5,9}	4,300,000	57,887
Keuka Park CLO Ltd.		
2013-1A, due 10/21/24 ^{5,9}	1,000,000	33,260
Total Collateralized Loan Obligations		2,342,741,217
Transport-Aircraft - 3.4%		
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁵	36,250,000	36,416,725
2017-1, 3.97% due 07/15/42	19,716,840	19,567,592
2015-1A, 4.70% due 12/15/40 ⁵	13,071,426	13,196,255
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	41,351,970	41,537,818
2016-1A, 4.88% due 03/17/36 ⁵	17,022,806	17,381,277
SAPPHIRE AVIATION FINANCE I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁵	43,866,667	44,246,802
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁵	43,110,000	42,738,754

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES†† - 31.9% (continued)		
Transport-Aircraft - 3.4% (continued)		
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁵	30,109,600	\$ 30,233,832
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁵	20,914,950	21,055,147
2015-1A, 5.07% due 02/15/40 ⁵	1,742,912	1,725,744
Raspro Trust		
2005-1A, 2.98% (3 Month USD LIBOR + 0.63%) due 03/23/24 ^{4,5}	17,905,601	17,361,450
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁵	15,124,260	15,149,563
AASET Trust		
2017-1A, 3.97% due 05/16/42 ⁵	13,727,410	13,707,128
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28 ⁵	5,993,158	5,988,011
Emerald Aviation Finance Ltd.		
2013-1, 4.65% due 10/15/38 ⁵	3,421,208	3,440,875
2013-1, 6.35% due 10/15/38 ⁵	298,940	303,157
Rise Ltd.		
2014-1A, 4.75% due 02/12/39	3,110,776	3,085,827
Atlas Ltd.		
2014-1 A, 4.88% due 12/15/39	3,126,319	3,014,197
Eagle I Ltd.		
2014-1A, 4.31% due 12/15/39 ⁵	2,292,552	2,239,444
Stripes Aircraft Ltd.		
2013-1 A1, 5.58% due 03/20/23 ^{†††}	1,362,804	1,357,448
ECAF I Ltd.		
2015-1A, 3.47% due 06/15/40 ⁵	1,063,461	1,054,682
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37 ⁵	955,883	939,699
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 ⁸	810,443	760,333
Airplanes Pass Through Trust		
2001-1A, 2.47% (1 Month USD LIBOR + 0.55%) due 03/15/19 ^{†††,1,4,8}	409,604	10,240
Total Transport-Aircraft		336,512,000
Transport-Container - 1.3%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42 ⁵	45,917,732	44,885,144
CLI Funding LLC		
2018-1A, 4.03% due 04/18/43 ⁵	29,082,621	29,187,005
CAL Funding III Ltd.		
2018-1A, 3.96% due 02/25/43 ⁵	22,281,667	22,200,639
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 ⁵	15,528,126	15,430,446
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 ⁵	7,660,833	7,531,774
CLI Funding V LLC		
2013-1A, 2.83% due 03/18/28 ⁵	3,911,125	3,835,842
2013-2A, 3.22% due 06/18/28 ⁵	1,092,593	1,077,284
Total Transport-Container		124,148,134
Net Lease - 1.2%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 ⁵	53,715,917	53,587,385
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁵	30,271,880	29,061,005
2016-1A, 4.32% due 10/20/46 ⁵	11,164,996	10,845,788
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 ⁵	7,823,141	7,725,352
2015-1A, 3.75% due 04/20/45 ⁵	1,476,250	1,450,838
Spirit Master Funding LLC		
2014-2A, 5.76% due 03/20/41 ⁵	4,820,575	4,943,385
2014-4A, 4.63% due 01/20/45 ⁵	4,124,009	4,145,773
Capital Automotive REIT		
2014-1A, 3.66% due 10/15/44 ⁵	4,500,000	4,449,647

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 31.9% (continued)		
Net Lease - 1.2% (continued)		
STORE Master Funding LLC		
2013-1A, 4.16% due 03/20/43 ⁵	1,683,838	\$ 1,679,751
Total Net Lease		117,888,924
Collateralized Debt Obligations - 1.0%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ⁵	55,600,000	53,258,211
2016-3A, 3.85% due 10/28/33 ⁵	7,500,000	7,411,587
Putnam Structured Product Funding Ltd.		
2003-1A, 3.07% (1 Month USD LIBOR + 1.00%) due 10/15/38 ^{4,5}	17,722,430	17,527,731
RB Commercial Trust		
2012-RS1, 5.35% due 01/26/22 ⁵	15,680,488	15,615,414
Anchorage Credit Funding 1 Ltd.		
2015-1A, 4.30% due 07/28/30 ⁵	3,000,000	2,998,843
Highland Park CDO I Ltd.		
2006-1A, 2.73% (3 Month USD LIBOR + 0.40%) due 11/25/51 ^{4,8}	2,825,736	2,655,189
N-Star REL CDO VIII Ltd.		
2006-8A, 2.45% (1 Month USD LIBOR + 0.36%) due 02/01/41 ^{4,5}	1,941,570	1,930,775
Total Collateralized Debt Obligations		101,397,750
Whole Business - 0.8%		
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁵	27,186,000	28,068,729
2016-1A, 3.83% due 05/25/46 ⁵	2,397,490	2,400,367
Jimmy Johns Funding LLC		
2017-1A, 3.61% due 07/30/47 ⁵	18,787,588	18,664,342
Domino's Pizza Master Issuer LLC		
2017-1A, 3.61% (3 Month USD LIBOR + 1.25%) due 07/25/47 ^{4,5}	17,071,000	17,107,873
Sonic Capital LLC		
2016-1A, 4.47% due 05/20/46 ⁵	3,783,866	3,782,882
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27 ⁵	2,437,193	2,420,917
Drug Royalty III Limited Partnership 1		
2017-1A, 3.60% due 04/15/27 ⁵	2,105,711	2,073,863
Total Whole Business		74,518,973
Infrastructure - 0.3%		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ⁵	22,950,000	22,951,147
Vantage Data Centers Issuer LLC		
2018-1A, 4.07% due 02/16/43 ⁵	10,415,167	10,419,160
Total Infrastructure		33,370,307
Diversified Payment Rights - 0.2%		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{††,1}	21,400,000	20,994,256
CCR Incorporated MT100 Payment Rights Master Trust		
2012-CA, 4.75% due 07/10/22 ⁵	554,167	553,584
CIC Receivables Master Trust		
4.89% due 10/07/21	333,438	339,440
Total Diversified Payment Rights		21,887,280
Transport-Rail - 0.1%		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47 ⁵	6,030,564	5,945,044
NP SPE II LLC		
2017-1A, 3.37% due 10/21/47 ⁵	2,575,434	2,519,361
Total Transport-Rail		8,464,405
Financial - 0.0%		
Industrial DPR Funding Ltd.		
2016-1A, 5.24% due 04/15/26 ⁵	4,000,000	3,906,440

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 31.9% (continued)		
Financial - 0.0% (continued)		
Hana Small Business Lending Loan Trust		
2014-2014, 4.75% (WAC) due 01/25/40 ^{4,5}	157,052	\$ 156,848
Total Financial		4,063,288
Insurance - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁵	3,868,750	3,898,625
Total Asset-Backed Securities (Cost \$3,171,383,976)		3,174,852,743
U.S. GOVERNMENT SECURITIES^{††} - 11.0%		
U.S. Treasury Bonds		
due 11/15/46 ¹⁰	1,042,367,000	448,973,349
due 11/15/44 ¹⁰	647,591,400	296,899,273
due 02/15/47 ¹⁰	639,240,000	273,793,364
8.13% due 08/15/21	9,900,000	11,519,965
8.75% due 08/15/20	6,500,000	7,324,434
4.38% due 05/15/40	5,550,000	6,829,101
8.75% due 05/15/20	6,030,000	6,718,975
8.00% due 11/15/21	5,600,000	6,559,656
7.88% due 02/15/21	5,500,000	6,231,328
2.88% due 08/15/45	4,600,000	4,508,180
4.75% due 02/15/41	2,250,000	2,916,299
2.75% due 11/15/42	2,580,000	2,481,839
Total U.S. Treasury Bonds		1,074,755,763
U.S. Treasury Notes		
2.00% due 04/30/24	12,100,000	11,590,476
3.13% due 05/15/19	2,500,000	2,516,797
2.25% due 08/15/27	1,740,000	1,656,059
Total U.S. Treasury Notes		15,763,332
Total U.S. Government Securities (Cost \$1,087,766,931)		1,090,519,095
CORPORATE BONDS^{††} - 5.4%		
Financial - 4.6%		
Station Place Securitization Trust		
2.86% (1 Month USD LIBOR + 0.90%) due 07/24/18 ^{4,5}	71,550,000	71,550,000
3.09% (1 Month USD LIBOR + 1.00%) due 03/24/19 ^{4,5}	68,500,000	68,500,000
2.71% (1 Month USD LIBOR + 0.70%) due 06/24/19 ^{4,5}	41,650,000	41,650,000
3.21% (1 Month USD LIBOR + 1.25%) due 11/24/18 ^{4,5}	31,000,000	31,000,003
2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{4,5}	29,500,000	29,500,000
2.96% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{4,5}	23,200,000	23,175,431
Assurant, Inc.		
3.59% (3 Month USD LIBOR + 1.25%) due 03/26/21 ⁴	26,050,000	26,115,469
6.75% due 02/15/34	1,450,000	1,674,089
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	22,855,000	22,305,485
Central Storage Safety Project Trust		
4.82% due 02/01/38 ⁸	20,500,000	21,244,826
Citigroup, Inc.		
6.25% ^{11,12}	18,195,000	18,877,313
Mid-Atlantic Military Family Communities LLC		
5.30% due 08/01/50 ⁸	18,484,256	16,993,403
Senior Housing Properties Trust		
4.75% due 02/15/28	15,035,000	14,525,582
Hospitality Properties Trust		
5.25% due 02/15/26	9,886,000	10,031,043
BBC Military Housing-Navy Northeast LLC		
6.30% due 10/15/49 ^{†††}	8,620,000	9,195,988
Atlas Mara Ltd.		
8.00% due 12/31/20	6,600,000	5,940,000
Fort Benning Family Communities LLC		
2.42% (1 Month USD LIBOR + 0.35%) due 01/15/36 ^{4,8}	6,000,000	5,006,953
Lincoln Finance Ltd.		
7.38% due 04/15/21 ⁵	4,580,000	4,728,277
Navigators Group, Inc.		
5.75% due 10/15/23	4,050,000	4,192,259
Fort Knox Military Housing Privatization Project		
5.82% due 02/15/52 ⁸	1,945,173	1,988,523
2.41% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{4,8}	1,743,257	1,233,039
Atlantic Marine Corporations Communities LLC		
5.43% due 12/01/50 ⁵	1,404,337	1,403,921
5.37% due 12/01/50 ^{†††,5}	794,900	814,749
5.38% due 02/15/48	542,552	511,162

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
CORPORATE BONDS^{††} - 5.4% (continued)		
Financial - 4.6% (continued)		
Customers Bank		
6.13% due 06/26/29 ^{8,12}	2,000,000	\$ 2,055,536
First American Financial Corp.		
4.30% due 02/01/23	1,680,000	1,674,955
Enstar Group Ltd.		
4.50% due 03/10/22	1,660,000	1,654,699
Royal Bank of Scotland Group plc		
3.88% due 09/12/23	1,700,000	1,651,416
Goldman Sachs Group, Inc.		
6.13% due 02/15/33	1,420,000	1,623,759
EPR Properties		
4.50% due 06/01/27	1,700,000	1,623,634
Synchrony Financial		
4.50% due 07/23/25	1,650,000	1,620,482
CBRE Services, Inc.		
5.25% due 03/15/25	1,500,000	1,578,739
Barclays plc		
4.38% due 01/12/26	1,600,000	1,554,024
Jefferies Financial Group, Inc.		
5.50% due 10/18/23	1,500,000	1,550,027
Jefferies Group LLC / Jefferies Group Capital Finance, Inc.		
4.15% due 01/23/30	1,730,000	1,526,584
Pacific Northwest Communities LLC		
5.91% due 06/15/50 ⁸	1,000,000	1,050,436
Morgan Stanley		
7.25% due 04/01/32	820,000	1,034,517
Univest Corporation of Pennsylvania		
5.10% due 03/30/25 ¹²	1,000,000	1,007,762
Nationwide Mutual Insurance Co.		
9.38% due 08/15/39 ⁵	530,000	829,881
Hanover Insurance Group, Inc.		
4.50% due 04/15/26	650,000	649,386
Pacific Beacon LLC		
5.51% due 07/15/36 ⁸	500,000	546,327
Total Financial		455,389,679
Basic Materials - 0.3%		
Yamana Gold, Inc.		
4.95% due 07/15/24	18,972,000	18,951,320
BHP Billiton Finance USA Ltd.		
6.75% due 10/19/75 ^{5,12}	11,110,000	12,048,795
Southern Copper Corp.		
6.75% due 04/16/40	1,400,000	1,608,842
Eldorado Gold Corp.		
6.13% due 12/15/20 ⁵	1,250,000	1,206,250
Total Basic Materials		33,815,207
Industrial - 0.2%		
Aguico Eagle Mines Ltd.		
4.84% due 06/30/26 ^{†††}	6,000,000	5,961,840
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu		
5.85% (3 Month USD LIBOR + 3.50%) due 07/15/21 ^{4,5}	5,675,000	5,727,777
Princess Juliana International Airport Operating Company N.V.		
5.50% due 12/20/27 ⁸	2,352,533	2,128,807
Reynolds Group Issuer Inc. / Reynolds Group Issuer LLC / Reynolds Group Issuer		
6.88% due 02/15/21	1,074,266	1,087,694
Total Industrial		14,906,118
Consumer, Non-cyclical 0.1%		
Offutt AFB America First Community LLC		
5.46% due 09/01/50 ⁸	6,650,284	6,588,714
United Communities LLC		
5.61% due 09/15/51 ⁵	4,584,175	4,803,283
AmerisourceBergen Corp.		
3.45% due 12/15/27	1,800,000	1,658,258
Total Consumer, Non-cyclical		13,050,255
Consumer, Cyclical - 0.1%		
HP Communities LLC		
5.78% due 03/15/46 ⁸	2,150,000	2,492,186
5.86% due 09/15/53 ⁸	1,420,000	1,681,355
5.62% due 09/15/32 ⁸	1,000,000	1,093,276
Northern Group Housing LLC		
6.80% due 08/15/53 ⁵	1,400,000	1,747,714
Hasbro, Inc.		
6.35% due 03/15/40	1,500,000	1,643,583
Total Consumer, Cyclical		8,658,114
Energy - 0.1%		
Andeavor Logistics Limited Partnership / Tesoro Logistics Finance Corp.		
4.25% due 12/01/27	1,700,000	1,628,424
Plains All American Pipeline Limited Partnership / PAA Finance Corp.		
4.70% due 06/15/44	1,850,000	1,625,430

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
CORPORATE BONDS^{††} - 5.4% (continued)		
Energy - 0.1% (continued)		
Sabine Pass Liquefaction LLC 5.88% due 06/30/26	1,500,000	\$ 1,608,742
Marathon Petroleum Corp. 6.50% due 03/01/41	1,300,000	1,513,914
Schahin II Finance Co. SPV Ltd. 5.88% due 09/25/22 ^{8,13}	781,800	109,452
Total Energy		<u>6,485,962</u>
Communications - 0.0%		
Juniper Networks, Inc. 5.95% due 03/15/41	1,690,000	1,732,333
Vodafone Group plc 7.88% due 02/15/30	1,200,000	1,501,622
Thomson Reuters Corp. 3.85% due 09/29/24	1,372,000	1,351,479
MDC Partners, Inc. 6.50% due 05/01/24 ⁵	300,000	260,250
Total Communications		<u>4,845,684</u>
Technology - 0.0%		
Citrix Systems, Inc. 4.50% due 12/01/27	1,700,000	1,647,460
Utilities - 0.0%		
Exelon Generation Company LLC 6.25% due 10/01/39	670,000	709,273
Total Corporate Bonds (Cost \$521,260,172)		<u>533,545,912</u>
FEDERAL AGENCY BONDS^{††} - 4.0%		
Fannie Mae Principal Strips		
due 01/15/30 ^{10,14}	87,915,000	59,307,499
due 05/15/30 ^{10,14}	86,472,000	57,674,319
due 05/15/29 ^{10,14}	37,600,000	26,004,109
due 07/15/37 ^{10,14}	33,000,000	16,823,481
due 11/15/30 ^{10,14}	17,570,000	11,477,731
Total Fannie Mae Principal Strips		<u>171,287,139</u>
Freddie Mac Principal Strips		
due 03/15/31 ^{10,14}	72,757,000	47,048,737
due 07/15/32 ^{10,14}	33,850,000	20,910,257
Total Freddie Mac Principal Strips		<u>67,958,994</u>
Tennessee Valley Authority		
4.25% due 09/15/65	32,550,000	36,868,343
5.38% due 04/01/56	8,360,000	11,254,190
due 09/15/53 ¹⁰	1,020,000	276,356
due 09/15/54 ¹⁰	1,020,000	266,293
due 09/15/55 ¹⁰	1,020,000	256,595
due 09/15/56 ¹⁰	1,020,000	247,251
due 03/15/57 ¹⁰	1,020,000	242,708
due 09/15/57 ¹⁰	1,020,000	238,247
due 09/15/58 ¹⁰	1,020,000	229,441
due 03/15/59 ¹⁰	1,020,000	225,353
due 09/15/60 ¹⁰	1,020,000	213,156
due 03/15/61 ¹⁰	1,020,000	209,239
due 09/15/61 ¹⁰	1,020,000	205,393
due 09/15/62 ¹⁰	1,020,000	197,914
due 03/15/63 ¹⁰	1,020,000	194,277
due 09/15/63 ¹⁰	1,020,000	190,707
due 09/15/64 ¹⁰	1,020,000	183,762
due 03/15/65 ¹⁰	1,020,000	180,385
due 09/15/65 ¹⁰	1,020,000	177,070
Total Tennessee Valley Authority		<u>48,122,533</u>
Residual Funding Corporation Principal		
due 04/15/30 ¹⁰	43,639,000	29,415,241
due 01/15/30 ¹⁰	15,074,000	10,245,838
Total Residual Funding Corporation Principal		<u>39,661,079</u>
Freddie Mac		
due 12/14/29 ^{10,14}	50,220,000	33,983,673
1.25% due 10/02/19 ¹⁴	2,500,000	2,462,015
Total Freddie Mac		<u>36,445,688</u>

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
FEDERAL AGENCY BONDS^{††} - 4.0% (continued)		
Fannie Mae		
due 01/15/32 ^{10,14}	9,413,000	\$ 5,870,619
due 01/15/30 ^{10,14}	5,900,000	3,980,143
due 07/15/32 ^{10,14}	3,963,000	2,435,422
due 01/15/35 ^{10,14}	2,250,000	1,260,771
due 02/06/33 ^{10,14}	1,456,000	876,184
due 01/15/33 ^{10,14}	1,450,000	874,490
Total Fannie Mae		15,297,629
Freddie Mac Coupon Strips		
due 01/15/31 ^{10,14}	7,750,000	5,042,302
due 09/15/30 ^{10,14}	2,906,000	1,914,000
due 03/15/31 ^{10,14}	2,500,000	1,616,640
due 07/15/31 ^{10,14}	1,800,000	1,150,741
Total Freddie Mac Coupon Strips		9,723,683
Freddie Mac Interest Strips		
due 03/15/30 ^{10,14}	7,250,000	4,863,118
Total Federal Agency Bonds (Cost \$408,359,775)		397,315,221
FOREIGN GOVERNMENT BONDS^{††} - 3.2%		
Government of Japan		
due 07/09/18 ¹⁰	JPY 19,320,000,000	174,512,948
due 07/20/18 ¹⁰	JPY 293,000,000	2,646,697
Total Government of Japan		177,159,645
Republic of Hungary		
due 12/27/18 ¹⁰	HUF 15,401,240,000	54,497,464
5.50% due 12/20/18	HUF 11,344,560,000	41,187,487
due 11/21/18 ¹⁰	HUF 520,000,000	1,842,375
due 07/18/18 ¹⁰	HUF 280,120,000	993,185
Total Republic of Hungary		98,520,511
State of Israel		
due 10/31/18 ¹⁰	ILS 118,120,000	32,436,747
Czech Republic		
due 10/26/18 ¹⁰	CZK 154,000,000	6,924,273
Total Foreign Government Bonds (Cost \$334,543,388)		315,041,176
SENIOR FLOATING RATE INTERESTS^{††,4} - 1.6%		
Technology - 0.6%		
Misys Ltd.		
5.81% (3 Month USD LIBOR + 3.50%) due 06/13/24	30,544,188	29,975,760
Epicor Software		
5.35% (1 Month USD LIBOR + 3.25%) due 06/01/22	20,673,533	20,596,007
Micron Technology, Inc.		
4.10% (1 Month USD LIBOR + 2.00%) due 05/29/25	5,000,000	4,989,600
3.85% (1 Month USD LIBOR + 1.75%) due 04/26/22	767,755	768,907
Internet Brands, Inc.		
5.84% (1 Month USD LIBOR + 3.75%) due 09/13/24	3,454,652	3,451,301
TIBCO Software, Inc.		
5.60% (1 Month USD LIBOR + 3.50%) due 12/04/20	1,935,437	1,933,618
MACOM Technology Solutions Holdings, Inc.		
2.25% (3 Month USD LIBOR + 2.25%) due 05/17/24	748,111	734,398
Cologix Holdings, Inc.		
5.09% (1 Month USD LIBOR + 3.00%) due 03/20/24	299,242	299,117
Kronos, Inc.		
5.36% (3 Month USD LIBOR + 3.00%) due 11/01/23	297,006	296,210
Aspect Software, Inc.		
12.59% (1 Month USD LIBOR + 10.50%) due 05/25/20 ²	14,441	13,394
Total Technology		63,058,312
Consumer, Non-cyclical 0.3%		
Diamond (BC) B.V.		
5.10% (2 Month USD LIBOR + 3.00%) due 09/06/24	7,245,250	7,100,345
Packaging Coordinators Mideo, Inc.		
6.34% (3 Month USD LIBOR + 4.00%) due 06/30/23	3,136,000	3,134,056
Albertson's LLC		
5.34% (3 Month USD LIBOR + 3.00%) due 12/21/22	2,728,484	2,701,718
DJO Finance LLC		
5.45% (3 Month USD LIBOR + 3.25%) due 06/08/20	2,336,748	2,323,615

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,4} - 1.6% (continued)		
Consumer, Non-cyclical - 0.3% (continued)		
Hearthside Group Holdings LLC		
5.09% (1 Month USD LIBOR + 3.00%) due 05/23/25	2,000,000	\$ 1,979,200
Grocery Outlet, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 10/21/21	1,719,505	1,717,355
Davis Vision		
5.09% (1 Month USD LIBOR + 3.00%) due 12/02/24	1,700,455	1,688,229
One Call Medical, Inc.		
7.32% (1 Month USD LIBOR + 5.25%) due 11/27/22	1,298,391	1,239,964
DaVita, Inc.		
4.84% (1 Month USD LIBOR + 2.75%) due 06/24/21	791,753	792,885
JBS USA Lux SA		
4.83% (3 Month USD LIBOR + 2.50%) due 10/30/22	765,063	758,560
CHG Healthcare Services, Inc.		
5.36% (3 Month USD LIBOR + 3.00%) due 06/07/23	475,000	475,147
CTI Foods Holding Co. LLC		
5.60% (1 Month USD LIBOR + 3.50%) due 06/29/20	200,000	171,666
Total Consumer, Non-cyclical		24,082,740
Communications - 0.2%		
Cengage Learning Acquisitions, Inc.		
6.34% (1 Month USD LIBOR + 4.25%) due 06/07/23	21,807,080	19,980,737
Proquest LLC		
5.84% (1 Month USD LIBOR + 3.75%) due 10/24/21	1,332,182	1,337,177
Houghton Mifflin Co.		
5.09% (1 Month USD LIBOR + 3.00%) due 05/28/21	732,997	682,054
Total Communications		21,999,968
Industrial - 0.2%		
Hayward Industries, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 08/05/24	5,210,625	5,213,908
Clean Harbors, Inc.		
3.84% (1 Month USD LIBOR + 1.75%) due 06/30/24	3,127,000	3,119,182
Engility Corp.		
4.84% (1 Month USD LIBOR + 2.75%) due 08/14/23	2,985,109	2,977,169
VC GB Holdings, Inc.		
5.09% (1 Month USD LIBOR + 3.00%) due 02/28/24	2,297,583	2,291,839
TransDigm Group, Inc.		
4.59% (1 Month USD LIBOR + 2.50%) due 05/31/25	1,745,625	1,730,630
Berlin Packaging LLC		
5.04% (1 Month USD LIBOR + 3.00%) due 11/07/25	1,500,000	1,489,875
Zodiac Pool Solutions LLC		
2.25% (3 Month USD LIBOR + 2.25%) due 03/07/25	1,300,000	1,294,046
Hillman Group, Inc.		
5.83% (3 Month USD LIBOR + 3.50%) due 05/30/25	762,590	759,257
Hardware Holdings LLC		
8.59% (1 Month USD LIBOR + 6.50%) due 03/30/20 ^{†††,1}	669,375	630,886
Engineered Machinery Holdings, Inc.		
5.58% (3 Month USD LIBOR + 3.25%) due 07/19/24	589,232	585,921
CHI Overhead Doors, Inc.		
5.34% (1 Month USD LIBOR + 3.25%) due 07/29/22	492,185	493,209
Wencor Group		
5.83% (3 Month USD LIBOR + 3.50%) due 06/19/21	289,064	281,838
Thermasys Corp.		
6.34% (3 Month USD LIBOR + 4.00%) due 05/03/19	88,125	85,261
Total Industrial		20,953,021
Financial - 0.1%		
HUB International Ltd.		
5.36% (2 Month USD LIBOR + 3.00%) due 04/25/25	5,650,000	5,612,032
USI, Inc.		
5.33% (3 Month USD LIBOR + 3.00%) due 05/16/24	4,189,474	4,161,195

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,4} - 1.6% (continued)		
Financial - 0.1% (continued)		
National Financial Partners Corp. 5.09% (1 Month USD LIBOR + 3.00%) due 01/08/24	2,269,400	\$ 2,252,379
LPL Holdings, Inc. 4.49% (3 Month USD LIBOR + 2.25%) due 09/23/24	995,000	988,781
American Stock Transfer & Trust 8.50% (3 Month USD LIBOR + 4.50%) due 06/26/20	232,921	233,213
Total Financial		<u>13,247,600</u>
Basic Materials - 0.1%		
Road Infrastructure Investment 5.59% (1 Month USD LIBOR + 3.50%) due 06/13/23	4,372,494	4,368,865
Nexeo Solutions LLC 5.58% (3 Month USD LIBOR + 3.25%) due 06/09/23	1,666,223	1,665,523
Ferro Corporation 4.58% (3 Month USD LIBOR + 2.25%) due 02/14/24	897,750	893,700
Total Basic Materials		<u>6,928,088</u>
Consumer, Cyclical - 0.1%		
Leslie's Poolmart, Inc. 5.59% (1 Month USD LIBOR + 3.50%) due 08/16/23	4,317,001	4,308,367
BBB Industries, LLC 6.59% (1 Month USD LIBOR + 4.50%) due 11/03/21	927,949	927,949
Acosta, Inc. 5.56% (1 Month USD LIBOR + 3.25%) due 09/26/19	831,111	624,372
5.48% (3 Month USD LIBOR + 3.25%) due 09/26/19	244,444	183,639
USIC Holding, Inc. 5.34% (3 Month USD LIBOR + 3.25%) due 12/08/23	158,025	157,563
Sears Roebuck Acceptance Corp. 6.51% (Commercial Prime Lending Rate + 3.50%) due 01/18/19	49,281	48,994
Total Consumer, Cyclical		<u>6,250,884</u>
Utilities - 0.0%		
Invenergy Thermal Operating I, LLC 7.83% (3 Month USD LIBOR + 5.50%) due 10/19/22	2,458,004	2,433,424
Total Senior Floating Rate Interests (Cost \$161,886,548)		<u>158,954,037</u>
MUNICIPAL BONDS^{††} - 0.7%		
California - 0.4%		
Newport Mesa Unified School District General Obligation Unlimited due 08/01/45 ¹⁰	8,565,000	2,922,978
due 08/01/39 ¹⁰	4,000,000	1,780,520
due 08/01/40 ¹⁰	2,500,000	1,063,850
due 08/01/38 ¹⁰	2,000,000	967,460
due 08/01/41 ¹⁰	2,000,000	812,020
due 08/01/43 ¹⁰	1,900,000	706,724
Poway Unified School District General Obligation Unlimited due 08/01/40 ¹⁰	10,000,000	4,253,200
due 08/01/38 ¹⁰	8,460,000	3,934,154
San Diego Unified School District General Obligation Unlimited due 07/01/39 ¹⁰	7,150,000	3,257,397
due 07/01/46 ¹⁰	2,200,000	752,334
due 07/01/43 ¹⁰	1,350,000	524,313
Cypress School District General Obligation Unlimited due 08/01/48 ¹⁰	14,450,000	3,828,816
Beverly Hills Unified School District California General Obligation Unlimited due 08/01/34 ¹⁰	5,295,000	3,040,654
Placentia-Yorba Linda Unified School District General Obligation Unlimited due 08/01/41 ¹⁰	5,325,000	2,168,979
San Bernardino Community College District General Obligation Unlimited due 08/01/44 ¹⁰	4,750,000	1,615,618
Hanford Joint Union High School District General Obligation Unlimited due 08/01/41 ¹⁰	4,125,000	1,523,197

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
MUNICIPAL BONDS^{††} - 0.7% (continued)		
California - 0.4% (continued)		
Upland Unified School District General Obligation Unlimited due 08/01/50 ¹⁰	5,040,000	\$ 1,356,516
Antelope Valley Community College District General Obligation Unlimited due 08/01/36 ¹⁰	2,800,000	1,355,116
San Marcos Unified School District General Obligation Unlimited due 08/01/47 ¹⁰	3,600,000	1,124,172
Wiseburn School District General Obligation Unlimited due 08/01/34 ¹⁰	900,000	490,239
Santa Ana Unified School District General Obligation Unlimited due 08/01/35 ¹⁰	700,000	370,524
Total California		<u>37,848,781</u>
Illinois - 0.2%		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,350,000	5,844,875
6.63% due 02/01/35	1,820,000	2,117,515
City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	5,488,335
Total Illinois		<u>13,450,725</u>
Texas - 0.1%		
Wylie Independent School District General Obligation Unlimited due 08/15/46 ¹⁰	10,000,000	3,183,900
due 08/15/43 ¹⁰	4,000,000	1,452,840
Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 ¹⁰	2,850,000	846,108
due 11/15/41 ¹⁰	1,500,000	547,770
Total Texas		<u>6,030,618</u>
Oregon - 0.0%		
Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited due 06/15/33 ¹⁰	3,850,000	2,173,094
Puerto Rico - 0.0%		
Puerto Rico Public Buildings Authority Revenue Bonds 6.00% due 07/01/23	1,500,000	1,610,040
Florida - 0.0%		
County of Miami-Dade Florida Revenue Bonds due 10/01/41 ¹⁰	4,100,000	1,542,584
Pennsylvania - 0.0%		
Pennsylvania Economic Development Financing Authority Revenue Bonds due 01/01/41 ¹⁰	995,000	393,224
due 01/01/37 ¹⁰	570,000	270,551
Total Pennsylvania		<u>663,775</u>
Total Municipal Bonds (Cost \$83,070,464)		<u>63,319,617</u>
COMMERCIAL PAPER^{††} - 3.6%		
Hewlett Packard Enterprise Corp. 2.30% due 07/11/18 ^{10,15}	30,948,000	30,928,228
2.34% due 07/11/18 ^{10,15}	25,000,000	24,983,750
Total Hewlett Packard Enterprise Corp.		<u>55,911,978</u>
AT&T, Inc. 2.59% due 09/06/18 ^{10,15}	30,000,000	29,851,995
2.27% due 07/10/18 ^{10,15}	20,000,000	19,988,650
Total AT&T, Inc.		<u>49,840,645</u>
Nutrien Ltd. 2.35% due 07/11/18 ^{10,15}	26,000,000	25,983,028
2.42% due 07/26/18 ^{10,15}	15,000,000	14,974,792
2.45% due 08/08/18 ^{10,15}	2,750,000	2,742,888
Total Nutrien Ltd.		<u>43,700,708</u>
Marriott International, Inc. 2.40% due 07/13/18 ^{10,15}	40,000,000	39,968,000
McDonald's Corp. 2.28% due 07/17/18 ^{10,15}	20,000,000	19,979,733
2.29% due 07/24/18 ^{10,15}	10,000,000	9,985,369
Total McDonald's Corp.		<u>29,965,102</u>
Waste Management, Inc. 2.32% due 07/26/18 ^{10,15}	16,000,000	15,974,222
2.35% due 07/18/18 ^{10,15}	10,000,000	9,988,903
Total Waste Management, Inc.		<u>25,963,125</u>
Celgene Corp. 2.35% due 07/18/18 ^{10,15}	25,000,000	24,972,257
Ryder System, Inc. 2.22% due 07/19/18 ^{10,15}	15,000,000	14,982,750
2.33% due 07/24/18 ^{10,15}	8,500,000	8,487,347
Total Ryder System, Inc.		<u>23,470,097</u>
Molex Electronic Technologies LLC 2.40% due 07/09/18 ^{10,15}	17,000,000	16,990,933
2.33% due 07/02/18 ^{10,15}	1,700,000	1,699,890
Total Molex Electronic Technologies LLC		<u>18,690,823</u>
McCormick & Co., Inc. 2.16% due 07/02/18 ^{10,15}	16,000,000	15,999,040
Amcor Ltd. 2.32% due 07/27/18 ^{10,15}	15,000,000	14,974,867
AstraZeneca plc 2.42% due 09/04/18 ^{10,15}	10,000,000	9,956,841
International Exchange, Inc. 2.03% due 07/27/18 ^{10,15}	2,075,000	2,071,958
Coca-Cola Co. 1.90% due 07/12/18 ^{10,15}	1,400,000	1,399,187

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
COMMERCIAL PAPER^{††} 3.6% (continued)		
BASF SE		
1.99% due 07/09/18 ^{10, 15}	1,000,000	\$ 999,558
Total Commercial Paper (Cost \$357,884,830)		<u>357,884,186</u>
REPURCHASE AGREEMENTS^{††, 16} - 0.8%		
Jefferies & Company, Inc. issued 05/25/18 at 3.17% due 07/02/18		
	47,451,000	47,451,000
BNP Paribas issued 05/03/18 at 2.56% due 08/01/18		
	27,121,394	27,121,394
Total Repurchase Agreements (Cost \$74,572,394)		<u>74,572,394</u>
Contracts		
OTC OPTIONS PURCHASED^{††} - 0.0%		
Call options on:		
BofA Merrill Lynch iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of \$55.00 (Notional Value \$255,452,015)	58,955	412,685
BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$349,038,708)	1,284	1,341,780
Total OTC Options Purchased (Cost \$16,368,115)		<u>1,754,465</u>
Total Investments - 99.1% (Cost \$9,915,496,689)		<u>\$ 9,832,461,418</u>
Other Assets & Liabilities, net - 0.9%		<u>85,833,867</u>
Total Net Assets - 100.0%		<u>\$ 9,918,295,285</u>

CENTRALLY CLEARED INTEREST RATE SWAP AGREEMENTS^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Premiums Paid	Unrealized Gain
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.82%	Quarterly	04/13/28	\$770,000,000	\$ 9,301,608	\$2,646,167	\$ 6,655,441
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.59%	Quarterly	11/13/47	50,400,000	3,984,121	72,671	3,911,450
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.77%	Quarterly	04/13/25	390,000,000	3,580,204	662,463	2,917,741
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.69%	Quarterly	04/13/21	790,000,000	3,468,108	153,545	3,314,563
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.73%	Quarterly	04/13/23	258,000,000	1,924,683	300,202	1,624,481
								<u>\$22,258,724</u>	<u>\$3,835,048</u>	<u>\$18,423,676</u>

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS††

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2018	Net Unrealized Appreciation
BofA Merrill Lynch	14,051,240,000	HUF	12/27/18	\$ 58,029,404	\$ (50,449,235)	\$ 7,580,170
Goldman Sachs	95,500,000	EUR	07/20/18	118,555,228	(111,670,276)	6,884,952
Goldman Sachs	19,320,000,000	JPY	07/09/18	180,778,696	(174,582,359)	6,196,337
JPMorgan Chase & Co.	167,250,000	BRL	10/01/18	48,548,621	(42,867,029)	5,681,592
Citigroup	170,500,000	BRL	10/01/18	49,335,918	(43,700,020)	5,635,898
BofA Merrill Lynch	6,030,527,700	HUF	12/20/18	24,683,157	(21,641,183)	3,041,974
Goldman Sachs	5,937,983,100	HUF	12/20/18	24,124,972	(21,309,076)	2,815,896
Goldman Sachs	77,706,600	ILS	10/31/18	22,092,371	(21,454,345)	638,025
JPMorgan Chase & Co.	1,350,000,000	HUF	12/27/18	5,358,206	(4,847,008)	511,198
Goldman Sachs	154,000,000	CZK	10/26/18	7,399,222	(6,984,842)	414,380
Citigroup	41,004,000	ILS	10/31/18	11,707,735	(11,320,969)	386,766
Morgan Stanley	520,000,000	HUF	11/21/18	2,099,398	(1,862,259)	237,139
Goldman Sachs	280,120,000	HUF	07/18/18	1,122,860	(994,626)	128,234
Goldman Sachs	293,000,000	JPY	07/20/18	2,694,233	(2,649,664)	44,569
Goldman Sachs	1,531,000	EUR	07/16/18	1,807,253	(1,789,640)	17,613
Citigroup	842,102	CZK	07/12/18	38,661	(37,907)	754
					\$	40,215,497

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2018	Net Unrealized Appreciation/ (Depreciation)
JPMorgan Chase & Co.	168,875,000	BRL	10/01/18	\$ 42,590,777	\$ 43,283,525	\$ 692,747
Deutsche Bank	31,348	CZK	07/12/18	1,406	1,411	5
Citigroup	168,875,000	BRL	10/01/18	43,664,594	43,283,525	(381,069)
Goldman Sachs	95,500,000	EUR	07/20/18	113,031,476	111,670,276	(1,361,200)
					\$	(1,049,517)

~ 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 Security was fair valued by the Valuation Committee at June 30, 2018. The total market value of fair valued securities amounts to \$45,896,294, (cost \$46,632,466) or 0.5% of total net assets.

2 Affiliated issuer.

3 Rate indicated is the 7 day yield as of June 30, 2018.

4 Variable rate security. Rate indicated is the rate effective at June 30, 2018. 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 \$4,036,633,477 (cost \$4,038,891,409), or 40.7% of total net assets.

6 Security is an interest-only strip. Rate indicated is effective yield at June 30, 2018.

7 Maturity date indicated is next interest reset date.

8 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 \$106,030,184 (cost \$107,338,888), or 1.1% of total net assets.

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

10 Zero coupon rate security.

11 Perpetual maturity.

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

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.

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

16 Repurchase Agreements.

17 Security is an interest-only strip. Rate indicated is effective yield at June 30, 2018.

BofA	Bank of America
BRL	Brazilian Real
CME	Chicago Mercantile Exchange
CMT	Constant Maturity Treasury
CZK	Czech Koruna
EUR	Euro
HUF	Hungarian Forint
ILS	Israeli New Shekel
JPY	Japanese Yen
LIBOR	London Interbank Offered Rate
plc	Public Limited Company
REIT	Real Estate Investment Trust
WAC	Weighted Average Coupon