

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Shares	Value
COMMON STOCKS[†] - 0.0%		
Energy - 0.0%		
Titan Energy LLC*	6,740	\$ 2,022
Technology - 0.0%		
Aspect Software, Inc.*†††,1,2	2	—
Total Common Stocks (Cost \$200,000)		2,022
PREFERRED STOCKS^{††} - 0.0%		
Industrial - 0.0%		
Seaspan Corp. 6.38% due 04/30/19	32,300	817,513
Total Preferred Stocks (Cost \$807,500)		817,513
WARRANTS^{†††} - 0.0%		
Aspect Software, Inc. ^{1,2}	1,318	—
Total Warrants (Cost \$—)		—
MUTUAL FUNDS[†] - 1.3%		
Guggenheim Floating Rate Strategies Fund — Institutional Class ²	2,851,508	70,802,935
Guggenheim Ultra Short Duration Fund ^{2,3}	2,564,993	25,547,327
Guggenheim Strategy Fund II ²	1,027,350	25,498,827
Guggenheim Strategy Fund III ²	1,027,004	25,459,439
Total Mutual Funds (Cost \$151,143,138)		147,308,528
MONEY MARKET FUND[†] - 2.7%		
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 2.19% ⁴	299,885,754	299,885,754
Total Money Market Fund (Cost \$299,885,754)		299,885,754
	Face	
	Amount[†]	
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 26.4%		
Residential Mortgage Backed Securities - 12.0%		
Soundview Home Loan Trust		
2006-OPT5, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁵	83,685,729	80,576,311
2005-OPT3, 2.98% (1 Month USD LIBOR + 0.47%, Rate Floor: 0.47%) due 11/25/35 ⁵	19,495,000	19,202,704
2007-1, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 03/25/37 ⁵	2,909,476	2,887,460
Home Equity Loan Trust		
2007-FRE1, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁵	105,407,961	97,785,721
CIT Mortgage Loan Trust		
2007-1, 3.86% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{5,6}	56,518,830	57,115,262
2007-1, 3.96% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37 ^{5,6}	4,142,427	4,166,688
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 3.14% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁵	47,756,529	47,087,069
2006-BC4, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 ⁵	7,042,251	6,748,207
2006-BC3, 2.67% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 ⁵	6,330,688	5,542,424
2006-BC6, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 ⁵	825,332	803,897
Alternative Loan Trust		
2007-OA4, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 05/25/47 ⁵	31,292,128	28,987,116
2007-OH3, 2.80% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47 ⁵	11,819,916	11,516,374

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 26.4% (continued)		
Residential Mortgage Backed Securities - 12.0% (continued)		
2005-38, 2.86% (1 Month USD LIBOR + 0.35%, Rate Floor: 0.35%) due 09/25/35 ⁵	8,692,970	\$ 8,259,390
2007-OA7, 2.69% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 ⁵	4,824,661	4,652,753
NovaStar Mortgage Funding Trust Series		
2007-2, 2.71% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁵	55,463,073	53,362,176
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{5,6}	51,932,096	52,529,316
Nomura Resecuritization Trust		
2018-1R, 3.41% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/25/37 ^{5,6}	45,024,268	44,766,528
2015-4R, 1.39% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{5,6}	1,749,808	1,693,090
2015-4R, 4.08% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 12/26/36 ^{5,6}	1,187,693	1,174,982
CIM Trust		
2018-R4, 4.07% (WAC) due 12/26/57 ^{5,6}	32,817,035	32,446,497
2018-R2, 3.69% (WAC) due 08/25/57 ^{5,6}	15,362,904	15,111,074
Morgan Stanley ABS Capital I Incorporated Trust		
2007-HE6, 2.69% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/37 ⁵	31,005,924	27,216,336
2006-NC1, 2.89% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 ⁵	7,800,000	7,729,153

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 26.4% (continued)		
Residential Mortgage Backed Securities - 12.0% (continued)		
2007-HE6, 2.57% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁵	4,221,442	\$ 3,679,230
2007-HE6, 2.76% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 05/25/37 ⁵	3,100,735	2,738,598
Towd Point Mortgage Trust		
2017-6, 2.75% (WAC) due 10/25/57 ^{5,6}	16,535,126	16,150,514
2017-5, 2.92% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{5,6}	14,776,119	14,695,440
2018-1, 3.00% (WAC) due 01/25/58 ^{5,6}	7,756,286	7,614,602
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 ⁵	30,869,239	29,774,894
2006-HE3, 2.87% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/36 ⁵	7,600,000	7,520,744
RALI Series Trust		
2007-QO4, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/47 ⁵	10,197,272	9,643,727
2006-QO2, 2.73% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 ⁵	21,143,380	8,397,958
2007-QO2, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁵	11,457,402	6,848,706
2005-QO1, 2.81% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/35 ⁵	4,802,771	4,233,401
2006-QS8, 2.96% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 08/25/36 ⁵	3,827,560	2,822,915
2006-QO2, 2.78% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 02/25/46 ⁵	5,212,012	2,121,694
2007-QO3, 2.67% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 03/25/47 ⁵	1,935,491	1,816,286
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ⁷	189,779,877	29,848,199
HSI Asset Securitization Corporation Trust		
2006-OPT2, 2.90% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 01/25/36 ⁵	29,140,000	28,695,029
First NLC Trust		
2005-4, 2.90% (1 Month USD LIBOR + 0.39%, Rate Cap/Floor: 14.00%/0.39%) due 02/25/36 ⁵	25,668,317	25,381,048
2005-1, 1.19% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.23%) due 05/25/35 ⁵	2,971,211	2,863,516
Countrywide Asset-Backed Certificates		
2006-6, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 ⁵	24,186,078	23,769,928
2005-15, 2.77% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 ⁵	1,500,000	1,464,708

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 26.4% (continued)		
Residential Mortgage Backed Securities - 12.0% (continued)		
FirstKey Master Funding		
2017-R1, 2.57% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/03/41 ^{5,6}	24,673,248	\$ 24,171,271
GSAMP Trust		
2007-NC1, 2.64% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁵	35,528,847	23,046,824
2005-HE6, 2.95% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35 ⁵	425,493	425,619
COLT Mortgage Loan Trust		
2018-3, 3.69% (WAC) due 10/26/48 ^{5,6}	23,469,551	23,444,481
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 2.99% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 ⁵	15,710,503	14,188,702
2006-AR9, 3.00% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁵	7,728,683	6,768,624
2006-7, 4.38% due 09/25/36	2,714,324	1,247,004
2006-8, 4.51% due 10/25/36	452,454	250,547
LSTAR Securities Investment Limited		
4.35% due 04/01/21	22,417,592	22,422,412
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{5,6}	21,430,395	21,542,047
HarborView Mortgage Loan Trust		
2006-14, 2.62% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁵	12,334,226	11,782,799

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 26.4% (continued)		
Residential Mortgage Backed Securities - 12.0% (continued)		
2006-12, 2.66% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁵	9,943,320	\$ 9,550,571
Nationstar Home Equity Loan Trust		
2007-B, 2.73% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁵	21,002,814	20,614,781
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/36 ⁵	19,872,593	19,668,742
New Residential Mortgage Trust		
2018-1A, 4.00% (WAC) due 12/25/57 ^{5,6}	16,724,831	16,809,738
LSTAR Securities Investment Trust		
2018-2, 3.85% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 04/01/23 ^{5,6}	15,614,354	15,592,884
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 2.68% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁵	8,469,327	7,652,035
2007-OA3, 2.93% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ⁵	5,260,506	4,719,149
2006-AR13, 3.04% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 ⁵	1,858,380	1,729,989
2006-AR11, 3.08% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ⁵	1,542,480	1,427,734
Legacy Mortgage Asset Trust		
2018-GS3, 4.00% due 06/25/58 ^{6,8}	15,078,137	14,942,263
Angel Oak Mortgage Trust LLC		
2017-3, 2.71% (WAC) due 11/25/47 ^{5,6}	14,526,210	14,409,335
American Home Mortgage Assets Trust		
2006-4, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 ⁵	11,890,349	8,435,144
2006-6, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 ⁵	2,811,920	2,382,187
2006-5, 3.08% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 11/25/46 ⁵	4,576,171	2,274,634
Impae Secured Assets CMN Owner Trust		
2005-2, 2.76% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/36 ⁵	13,823,768	12,871,476
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 2.63% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁵	15,677,586	9,388,502
2006-HE2, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁵	3,342,935	3,315,343
Lehman XS Trust Series		
2007-2N, 2.69% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ⁵	8,946,151	8,531,823
2007-15N, 2.76% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) due 08/25/37 ⁵	4,140,459	4,019,026

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 26.4% (continued)		
Residential Mortgage Backed Securities - 12.0% (continued)		
CSMC Series		
2015-12R, 2.82% (WAC) due 11/30/37 ^{5,6}	11,813,214	\$ 11,762,317
Citigroup Mortgage Loan Trust, Inc.		
2005-HE3, 3.24% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.49%) due 09/25/35 ⁵	11,687,000	11,667,297
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{5,6}	6,621,870	6,298,571
2007-HE2A, 2.64% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 07/25/37 ^{5,6}	5,519,287	5,216,434
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 2.61% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 04/25/36 ⁵	7,935,202	7,445,766
2007-OA2, 2.93% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ⁵	4,023,165	3,771,411
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 2.91% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 ⁵	10,072,000	9,674,921
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58 ^{5,6}	4,790,393	4,760,709
2017-5A, 4.01% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 ^{5,6}	3,893,259	3,962,819
First Franklin Mortgage Loan Trust		
2006-FF3, 2.80% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 02/25/36 ⁵	8,616,000	8,361,357
Deephaven Residential Mortgage Trust		
2017-3A, 2.58% (WAC) due 10/25/47 ^{5,6}	7,556,539	7,460,233
First Franklin Mortgage Loan Trust		
2004-FF10, 3.59% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34 ⁵	7,088,682	7,095,076
ASG Resecuritization Trust		
2010-3, 2.90% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{5,6}	6,912,359	6,679,971
IndyMac INDX Mortgage Loan Trust		
2005-AR18, 3.29% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 10.50%/0.78%) due 10/25/36 ⁵	7,763,489	6,430,503
Structured Asset Investment Loan Trust		
2005-11, 3.23% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.36%) due 01/25/36 ⁵	5,876,231	5,769,744
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 3.53% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35 ⁵	5,700,000	5,643,250

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Residential Mortgage Backed Securities - 12.0% (continued)		
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 3.00% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 ⁵	5,435,000	\$ 5,388,354
Park Place Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-WCW2, 3.30% (1 Month USD LIBOR + 0.80%, Rate Floor: 0.53%) due 07/25/35 ⁵	5,000,000	4,989,559
Morgan Stanley Resecuritization Trust		
2014-R9, 2.45% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 ^{5,6}	4,670,033	4,534,806
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 2.80% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36 ⁵	4,238,957	4,147,127
Luminent Mortgage Trust		
2006-2, 2.71% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46 ⁵	4,160,206	3,796,561
GE-WMC Asset-Backed Pass-Through Certificates Series		
2005-2, 2.76% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35 ⁵	3,811,299	3,784,209
WaMu Asset-Backed Certificates WaMu Series		
2007-HE4, 2.76% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ⁵	5,022,478	3,545,872

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Residential Mortgage Backed Securities - 12.0% (continued)		
Merrill Lynch Alternative Note Asset Trust Series		
2007-OAR3, 2.51% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 07/25/47 ⁵	3,815,927	\$ 3,514,853
CWABS Asset-Backed Certificates Trust		
2004-15, 3.67% (1 Month USD LIBOR + 1.35%, Rate Floor: 0.90%) due 04/25/35 ⁵	3,490,000	3,513,680
GSAA Trust		
2005-10, 3.16% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 06/25/35 ⁵	3,103,248	3,078,821
GSMSC Resecuritization Trust		
2015-SR, 2.45% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 ^{5,6}	2,988,895	2,972,996
GSAA Home Equity Trust		
2006-3, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 03/25/36 ⁵	4,087,324	2,384,414
2007-7, 2.78% (1 Month USD LIBOR + 0.27%) due 07/25/37 ⁵	278,645	264,730
Banc of America Funding Trust		
2015-R4, 2.49% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35 ^{5,6}	2,440,853	2,327,641
Impac Secured Assets Trust		
2006-2, 2.68% (1 Month USD LIBOR + 0.17%, Rate Cap/Floor: 11.50%/0.17%) due 08/25/36 ⁵	1,886,220	1,597,173
RFMSI Series Trust		
2006-S11, 6.00% due 11/25/36	1,582,310	1,447,168
BCAP LLC		
2014-RR2, 2.92% (WAC) due 03/26/36 ^{5,6}	1,049,552	1,042,974
Alliance Bancorp Trust		
2007-OA1, 2.75% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁵	959,607	843,131
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	640,936	672,053
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.72% due 06/26/36 ⁶	311,749	283,916
Irwin Home Equity Loan Trust		
2007-1, 5.85% due 08/25/37 ⁶	237,878	235,561
Total Residential Mortgage Backed Securities		1,335,433,329
Government Agency - 11.4%		
Fannie Mae ¹⁴		
2.89% due 10/01/29	38,458,000	36,450,031
3.01% due 09/01/29	36,899,000	35,803,682
3.56% due 04/01/30	26,340,332	26,193,113
3.40% due 02/01/33	25,000,000	24,306,681
3.12% due 10/01/32	24,800,000	23,322,724
3.23% due 01/01/33	23,651,502	22,783,943
2.90% due 11/01/29	21,078,000	19,899,300
2.87% due 09/01/29	20,000,000	18,890,735
3.49% due 04/01/30	18,617,924	18,661,623
3.17% due 02/01/28	18,350,000	18,007,124
2.96% due 11/01/29	18,620,000	17,690,706
3.19% due 02/01/30	13,765,833	13,376,809
3.07% due 01/01/28	13,100,000	12,913,418
3.42% due 09/01/47	13,230,422	12,377,968

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Government Agency - 11.4% (continued)		
2.82% due 10/01/29	12,100,000	\$ 11,404,631
3.59% due 04/01/33	11,280,000	11,140,664
3.03% due 12/01/27	10,900,000	10,713,892
4.21% due 10/01/48	9,750,000	10,047,611
3.41% due 02/01/33	10,250,000	9,882,606
3.42% due 04/01/30	9,800,000	9,700,025
3.08% due 10/01/32	10,250,000	9,618,665
3.31% due 01/01/33	9,700,000	9,380,054
3.06% due 12/01/27	9,000,000	8,883,076
3.04% due 01/01/28	8,900,000	8,725,666
3.05% due 10/01/29	9,100,000	8,721,159
3.60% due 03/01/30	8,341,000	8,390,776
3.08% due 01/01/30	8,500,000	8,128,777
2.94% due 10/01/32	8,572,237	8,112,876
3.43% due 03/01/33	8,100,000	7,858,777
3.48% due 04/01/30	7,000,000	7,001,378
3.14% due 01/01/28	6,900,000	6,855,002
2.99% due 09/01/29	6,800,000	6,475,789
3.50% due 12/01/45	6,458,340	6,467,187
3.29% due 03/01/33	6,700,000	6,378,612
4.04% due 08/01/48	6,100,000	6,117,363
3.13% due 02/01/28	5,900,000	5,798,402
3.60% due 04/01/33	5,600,000	5,561,637
3.21% due 01/01/33	5,500,000	5,228,334
4.00% due 12/01/38	4,890,708	5,022,989
4.50% due 04/01/48	4,809,907	4,978,235
3.39% due 02/01/30	4,800,000	4,738,217
3.22% due 01/01/30	4,650,000	4,540,595
3.11% due 01/01/28	4,600,000	4,522,730
3.10% due 01/01/33	4,800,000	4,497,919
3.16% due 01/01/30	4,500,000	4,370,165
3.33% due 04/01/30	4,263,853	4,223,437
3.39% due 02/01/33	4,300,000	4,146,122
4.27% due 12/01/33	3,750,000	3,983,995
3.50% due 02/01/48	3,948,313	3,741,281
3.65% due 03/01/33	3,600,000	3,578,527
4.24% due 08/01/48	3,400,000	3,542,578
3.11% due 11/01/27	3,500,000	3,417,212
4.00% due 01/01/46	2,989,396	3,051,260
3.18% due 01/01/30	3,000,000	2,917,990
3.12% due 02/01/28	2,600,000	2,553,170
3.53% due 04/01/33	2,500,000	2,460,682
3.26% due 11/01/46	2,555,706	2,345,937
3.58% due 12/01/27	2,292,495	2,331,538
4.00% due 08/01/47	2,268,028	2,311,492
3.55% due 04/01/33	2,150,000	2,121,916
3.51% due 11/01/37	2,150,000	2,049,265
3.50% due 11/01/47	1,902,518	1,899,346
3.00% due 07/01/46	1,942,277	1,892,161
3.14% due 12/01/32	1,600,000	1,508,005
2.97% due 11/01/25	1,383,982	1,375,738
3.27% due 01/01/30	1,350,000	1,329,411
3.27% due 08/01/34	1,344,564	1,293,388
3.02% due 11/01/27	1,300,000	1,280,105
3.74% due 02/01/48	1,310,165	1,277,086
4.05% due 09/01/48	1,206,147	1,221,961
4.50% due 02/01/45	1,118,003	1,164,509
3.13% due 01/01/30	1,000,000	969,199

Total Return Bond Fund
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December 31, 2018

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 26.4% (continued)		
Government Agency - 11.4% (continued)		
3.60% due 10/01/47	982,134	\$ 935,945
5.00% due 05/01/44	803,752	843,446
4.50% due 10/01/43	711,220	740,805
3.63% due 01/01/37	736,014	714,857
5.00% due 12/01/44	631,972	663,183
3.50% due 08/01/43	632,676	636,132
2.75% due 11/01/31	658,158	613,452
4.33% due 09/01/48	348,811	365,625
3.50% due 06/01/46	79,817	79,835
Freddie Mac Multifamily Structured Pass Through Certificates ¹⁴		
2017-KIR3, 3.28% due 08/25/27	91,932,800	91,234,341
2017-KGX1, 3.00% due 10/25/27	81,400,000	79,740,938
2017-KW03, 3.02% due 06/25/27	65,900,000	64,641,626
2018-K074, 3.60% due 02/25/28	34,823,000	35,378,977
2017-K066, 3.20% due 06/25/27	19,507,000	19,315,568
2017-K061, 3.44% (WAC) due 11/25/26 ⁵	15,000,000	15,143,670
2016-K060, 3.30% (WAC) due 10/25/26 ⁵	13,000,000	12,982,893
2018-K073, 3.45% (WAC) due 01/25/28 ⁵	11,600,000	11,660,906
2018-K078, 3.92% (WAC) due 06/25/28 ⁵	10,150,000	10,546,969
2017-K069, 3.25% (WAC) due 09/25/27 ⁵	10,000,000	9,904,787
2016-K057, 2.62% due 08/25/26	10,000,000	9,592,395
2018-K154, 3.46% due 11/25/32	8,500,000	8,335,735
2016-K152, 3.08% due 01/25/31	7,090,000	6,834,447
2017-K070, 3.36% (WAC) due 12/25/27 ⁵	6,000,000	5,989,698
2015-K151, 3.51% due 04/25/30	2,105,000	2,090,929
2015-K043, 0.67% (WAC) due 12/25/24 ^{5,7}	44,301,088	1,237,338
2014-K715, 2.86% due 01/25/21	450,000	448,775
Freddie Mac Seasoned Credit Risk Transfer Trust ¹⁴		
2017-4, 2.75% due 06/25/57 ⁸	62,780,893	61,121,782
2017-3, 3.00% due 07/25/56	60,104,133	58,141,181
2018-1, 2.25% due 05/25/57 ⁸	42,483,038	40,768,919
2017-4, 3.50% due 06/25/57	31,291,301	31,055,396
2017-3, 2.75% due 07/25/56 ⁸	9,048,560	8,726,094
Fannie Mae-Aces ¹⁴		
2017-M11, 2.98% due 08/25/29	52,100,000	50,089,669
2018-M3, 3.19% (WAC) due 02/25/30 ⁵	7,800,000	7,483,515
Freddie Mac ¹⁴		
3.55% due 10/01/33	4,687,417	4,562,531
4.00% due 02/01/46	2,708,203	2,763,135
3.50% due 01/01/44	2,630,675	2,642,884
4.50% due 06/01/48	2,406,930	2,490,267
4.00% due 11/01/45	2,080,152	2,123,119
3.00% due 08/01/46	1,968,336	1,916,441
3.50% due 12/01/47	1,859,999	1,856,965
3.26% due 09/01/45	1,955,946	1,803,538
3.40% due 04/01/31	1,000,000	975,070
FREMFI Mortgage Trust		
2013-K29, 0.13% due 05/25/46 ^{6,7}	787,484,525	3,299,245
Total Government Agency		1,266,422,000
Commercial Mortgage Backed Securities - 1.6%		
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.08% (WAC) due 07/15/50 ^{5,7}	74,241,046	4,966,021
2016-BNK1, 1.78% (WAC) due 08/15/49 ^{5,7}	37,439,924	3,886,084

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 26.4% (continued)		
Commercial Mortgage Backed Securities - 1.6% (continued)		
2017-RB1, 1.28% (WAC) due 03/15/50 ^{5,7}	39,785,830	\$ 3,244,296
2016-C35, 1.98% (WAC) due 07/15/48 ^{5,7}	27,007,543	2,979,097
2017-C42, 0.90% (WAC) due 12/15/50 ^{5,7}	35,360,982	2,248,792
2016-NXS5, 1.53% (WAC) due 01/15/59 ^{5,7}	30,151,417	2,127,825
2015-NXS4, 0.93% (WAC) due 12/15/48 ^{5,7}	39,098,446	1,883,732
2017-RC1, 1.55% (WAC) due 01/15/60 ^{5,7}	21,038,097	1,840,074
2015-P2, 1.01% (WAC) due 12/15/48 ^{5,7}	34,414,199	1,654,617
2015-C30, 0.93% (WAC) due 09/15/58 ^{5,7}	32,001,855	1,508,900
2016-C32, 4.72% (WAC) due 01/15/59 ⁵	1,400,000	1,439,757
2015-NXS1, 1.15% (WAC) due 05/15/48 ^{5,7}	11,578,431	547,887
2015-NXS4, 4.22% (WAC) due 12/15/48 ⁵	64,000	64,155
GAHR Commercial Mortgage Trust		
2015-NRF, 3.38% (WAC) due 12/15/34 ^{5,6}	23,829,324	23,363,359
JPMDB Commercial Mortgage Securities Trust		
2017-C7, 0.91% (WAC) due 10/15/50 ^{5,7}	138,604,608	8,066,483
2016-C4, 0.83% (WAC) due 12/15/49 ^{5,7}	87,025,139	4,438,883
2016-C2, 1.69% (WAC) due 06/15/49 ^{5,7}	32,614,578	2,534,981
2017-C5, 0.99% (WAC) due 03/15/50 ^{5,7}	9,008,790	542,818
COMM Mortgage Trust		
2015-CR26, 0.96% (WAC) due 10/10/48 ^{5,7}	88,382,112	4,391,796
2018-COR3, 0.45% (WAC) due 05/10/51 ^{5,7}	84,211,759	3,010,183
2015-CR24, 0.79% (WAC) due 08/10/48 ^{5,7}	49,480,131	2,091,871

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 26.4% (continued)		
Commercial Mortgage Backed Securities - 1.6% (continued)		
2015-CR23, 0.96% (WAC) due 05/10/48 ^{5,7}	48,266,609	\$ 1,880,385
2015-CR27, 1.13% (WAC) due 10/10/48 ^{5,7}	31,044,435	1,594,852
2013-CR13, 0.80% (WAC) due 11/10/46 ^{5,7}	39,643,731	1,350,702
2015-CR23, 3.80% due 05/10/48	700,000	700,307
2014-LC15, 1.25% (WAC) due 04/10/47 ^{5,7}	14,470,107	562,062
Citigroup Commercial Mortgage Trust		
2016-C2, 1.78% (WAC) due 08/10/49 ^{5,7}	34,078,725	3,488,714
2016-P4, 2.15% (WAC) due 07/10/49 ^{5,7}	32,445,622	3,464,050
2016-P5, 1.54% (WAC) due 10/10/49 ^{5,7}	31,400,222	2,553,510
2016-GC37, 1.79% (WAC) due 04/10/49 ^{5,7}	19,044,649	1,855,979
2015-GC35, 0.87% (WAC) due 11/10/48 ^{5,7}	33,769,824	1,369,802
2015-GC29, 1.11% (WAC) due 04/10/48 ^{5,7}	23,913,690	1,171,666
2013-GC15, 4.37% (WAC) due 09/10/46 ⁵	380,000	396,816
Bancorp Commercial Mortgage Trust		
2018-CR3, 3.71% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 ^{5,6}	7,075,000	7,028,676
UBS Commercial Mortgage Trust		
2017-C5, 1.03% (WAC) due 11/15/50 ^{5,7}	54,368,066	3,414,896
2017-C2, 1.15% (WAC) due 08/15/50 ^{5,7}	45,821,835	3,244,254
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-JP3, 1.50% (WAC) due 08/15/49 ^{5,7}	70,747,077	5,922,669
BENCHMARK Mortgage Trust		
2018-B2, 0.43% (WAC) due 02/15/51 ^{5,7}	132,774,166	3,733,424
2018-B6, 0.45% (WAC) due 10/10/51 ^{5,7}	64,966,831	1,982,801
CD Mortgage Trust		
2016-CD1, 1.43% (WAC) due 08/10/49 ^{5,7}	35,453,991	2,805,155
2017-CD6, 0.98% (WAC) due 11/13/50 ^{5,7}	47,562,386	2,754,966
CD Commercial Mortgage Trust		
2017-CD4, 1.32% (WAC) due 05/10/50 ^{5,7}	32,435,803	2,519,847
2017-CD3, 1.03% (WAC) due 02/10/50 ^{5,7}	34,783,185	2,205,765
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 1.32% (WAC) due 07/15/50 ^{5,7}	69,515,741	4,440,367
GS Mortgage Securities Trust		
2017-GS6, 1.05% (WAC) due 05/10/50 ^{5,7}	42,781,765	3,041,647
2015-GC28, 1.10% (WAC) due 02/10/48 ^{5,7}	21,041,244	885,908
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 0.97% (WAC) due 12/15/47 ^{5,7}	74,409,736	3,703,774
CGMS Commercial Mortgage Trust		
2017-B1, 0.85% (WAC) due 08/15/50 ^{5,7}	66,494,508	3,565,502
VSD		
2017-PLT1 A, 3.60% due 12/25/43	3,528,321	3,525,271
BBCMS Mortgage Trust		
2018-C2, 0.77% (WAC) due 12/15/51 ^{5,7}	58,500,000	3,511,562
GE Business Loan Trust		
2007-1A, 2.63% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 ^{5,6}	3,414,965	3,349,846
CFCRE Commercial Mortgage Trust		
2016-C3, 1.05% (WAC) due 01/10/48 ^{5,7}	39,944,011	2,353,225
BANK		
2017-BNK6, 0.87% (WAC) due 07/15/60 ^{5,7}	43,975,910	2,308,938

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 26.4% (continued)		
Commercial Mortgage Backed Securities - 1.6% (continued)		
CSAIL Commercial Mortgage Trust		
2015-C1, 0.92% (WAC) due 04/15/50 ^{5,7}	56,928,324	\$ 2,283,663
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.13% (WAC) due 02/15/50 ^{5,7}	24,321,665	1,621,324
DBJPM Mortgage Trust		
2017-C6, 1.04% (WAC) due 06/10/50 ^{5,7}	24,972,077	1,527,782
JPMBB Commercial Mortgage Securities Trust		
2013-C12, 0.52% (WAC) due 07/15/45 ^{5,7}	40,126,983	738,361
LSTAR Commercial Mortgage Trust		
2014-2, 5.44% (WAC) due 01/20/41 ^{5,6}	500,000	498,382
WFRBS Commercial Mortgage Trust		
2013-C12, 1.28% (WAC) due 03/15/48 ^{5,6,7}	11,277,300	478,188
Morgan Stanley Capital I Trust		
2016-UBS9, 4.54% (WAC) due 03/15/49 ⁵	275,000	273,436
GS Mortgage Securities Corporation II		
2013-GC10, 2.94% due 02/10/46	225,000	222,177
Total Commercial Mortgage Backed Securities		171,162,262
Military Housing - 1.4%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 5.24% (WAC) due 11/25/55 ^{5,6}	43,578,902	45,191,321
2015-R1, 4.49% (WAC) due 11/25/55 ^{5,6}	22,137,443	23,797,751
2015-R1, 4.11% (WAC) due 11/25/52 ^{5,6}	13,319,061	13,652,037
2015-R1, 4.10% (WAC) due 10/25/52 ^{5,6}	11,214,222	11,189,663
Capmark Military Housing Trust		
2008-AMCW, 6.90% due 07/10/55 ⁶	8,354,661	10,189,477

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 26.4% (continued)		
Military Housing - 1.4% (continued)		
2007-AETC, 5.75% due 02/10/52 ¹⁰	8,152,448	\$ 8,148,481
2006-RILY, 2.76% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 ^{5,10}	7,095,458	5,137,074
2007-ROBS, 6.06% due 10/10/52 ¹⁰	4,738,182	5,057,503
2007-AET2, 6.06% due 10/10/52 ⁶	2,154,853	2,301,379
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ¹⁰	22,505,333	23,096,311
2005-DRUM, 5.47% due 05/10/50 ¹⁰	4,622,931	4,784,734
2005-BLIS, 5.25% due 07/10/50 ¹⁰	2,500,000	2,481,813
Total Military Housing		155,027,544
Total Collateralized Mortgage Obligations (Cost \$2,973,385,599)		2,928,045,135
ASSET-BACKED SECURITIES^{††} - 20.3%		
Collateralized Loan Obligations - 13.0%		
Golub Capital Partners CLO Ltd.		
2018-36A, 3.88% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{5,6}	94,400,000	91,191,816
2018-36A, 4.23% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 02/05/31 ^{5,6}	13,250,000	12,350,526
Ladder Capital Commercial Mortgage Mortgage Trust		
2017-FL1, 3.34% (1 Month USD LIBOR + 0.88%, Rate Floor: 0.88%) due 09/15/34 ^{5,6}	62,100,014	61,713,429
2017-FL1, 3.71% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 09/15/34 ^{5,6}	22,477,000	22,280,266
2017-FL1, 3.96% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/15/34 ^{5,6}	14,269,000	14,102,398
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 4.17% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{5,6}	91,283,000	90,128,243
MP CLO VIII Ltd.		
2018-2A, 3.42% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 ^{5,6}	48,350,000	47,864,092
2018-2A, 3.93% (3 Month USD LIBOR + 1.42%, Rate Floor: 0.00%) due 10/28/27 ^{5,6}	5,000,000	4,979,145
Venture XII CLO Ltd.		
2018-12A, 3.51% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 ^{5,6}	48,000,000	47,829,408
Denali Capital CLO XI Ltd.		
2018-1A, 3.60% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 ^{5,6}	42,800,000	42,524,321
2018-1A, 4.12% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/20/28 ^{5,6}	4,600,000	4,540,449
Mountain View CLO Ltd.		
2018-1A, 3.24% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{5,6}	47,000,000	46,854,662
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 3.74% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{5,6}	44,300,000	42,812,721

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 20.3% (continued)		
Collateralized Loan Obligations - 13.0% (continued)		
Palmer Square Loan Funding Ltd.		
2018-4A, 3.15% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{5,6}	29,235,000	\$ 29,230,287
2018-4A, 3.70% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{5,6}	12,000,000	11,764,494
SCOF Ltd.		
2018-2A, 3.62% (3 Month USD LIBOR + 1.18%, Rate Floor: 0.00%) due 07/15/28 ^{5,6}	40,000,000	39,755,636
Woodmont Trust		
2017-3A, 4.17% (3 Month USD LIBOR + 1.73%, Rate Floor: 0.00%) due 10/18/29 ^{5,6}	16,000,000	15,825,902
2017-2A, 4.24% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 07/18/28 ^{5,6}	10,100,000	10,132,684
2017-3A, 4.39% (3 Month USD LIBOR + 1.95%, Rate Floor: 0.00%) due 10/18/29 ^{5,6}	9,800,000	9,866,646
NXT Capital CLO LLC		
2017-1A, 4.17% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{5,6}	33,000,000	32,654,935
2018-1A, 4.67% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 04/21/27 ^{5,6}	1,000,000	961,051
Telos CLO Ltd.		
2017-6A, 4.20% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/17/27 ^{5,6}	32,000,000	31,994,762
Cerberus Loan Funding XVII Ltd.		
2016-3A, 4.97% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{5,6}	31,500,000	31,284,014

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 20.3% (continued)		
Collateralized Loan Obligations - 13.0% (continued)		
ABPCI Direct Lending Fund CLO II LLC		
2017-1A, 4.25% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 07/20/29 ^{5,6}	29,700,000	\$ 29,454,476
VMC Finance LLC		
2018-FL1, 3.28% (1 Month USD LIBOR + 0.82%) due 03/15/35 ^{5,6}	28,833,715	28,801,288
Monroe Capital CLO Ltd.		
2017-1A, 3.82% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{5,6}	18,300,000	18,168,170
2017-1A, 4.17% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/22/26 ^{5,6}	10,100,000	9,781,480
Mountain Hawk II CLO Ltd.		
2018-2A, 4.07% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/20/24 ^{5,6}	14,750,000	14,749,796
2018-2A, 3.29% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 ^{5,6}	12,527,503	12,508,502
Garrison BSL CLO Ltd.		
2018-1A, 3.32% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28 ^{5,6}	27,300,000	27,205,405
Cent CLO 24 Ltd.		
2018-24A, 3.51% (3 Month USD LIBOR + 1.07%, Rate Floor: 0.00%) due 10/15/26 ^{5,6}	26,500,000	26,398,463
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 ⁶	20,500,000	20,546,724
2016-2A, 5.29% due 05/12/31 ⁶	5,000,000	4,998,201
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 4.06% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 07/25/29 ^{5,6}	17,500,000	17,308,704
2017-16A, 4.21% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/25/29 ^{5,6}	6,700,000	6,727,954
ALM XII Ltd.		
2018-12A, 3.33% (3 Month USD LIBOR + 0.89%, Rate Floor: 0.89%) due 04/16/27 ^{5,6}	24,150,000	23,958,761
A Voce CLO Ltd.		
2017-1A, 3.99% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 07/15/26 ^{5,6}	23,200,000	23,058,891
Marathon CLO V Ltd.		
2017-5A, 3.52% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{5,6}	10,794,661	10,740,953
2017-5A, 4.10% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{5,6}	10,520,137	10,395,016
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 3.74% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{5,6}	21,400,000	20,665,920
Atlas Senior Loan Fund III Ltd.		
2017-1A, 3.94% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{5,6}	20,669,840	19,938,248
Flagship VII Ltd.		
2017-7A, 4.02% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 01/20/26 ^{5,6}	19,125,000	19,121,984

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 20.3% (continued)		
Collateralized Loan Obligations - 13.0% (continued)		
Avery Point V CLO Ltd.		
2017-5A, 3.43% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 ^{5,6}	18,616,571	\$ 18,570,923
Newstar Commercial Loan Funding LLC		
2017-1A, 5.29% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 ^{5,6}	12,750,000	12,614,276
2016-1A, 6.44% (3 Month USD LIBOR + 3.75%) due 02/25/28 ^{5,6}	5,750,000	5,769,892
Atlas Senior Loan Fund IV Ltd.		
2018-2A, 3.92% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/17/26 ^{5,6}	18,450,000	18,364,409
Diamond CLO Ltd.		
2018-1A, 3.93% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{5,6}	18,000,000	17,712,749
West CLO Ltd.		
2017-1A, 3.36% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 ^{5,6}	17,409,247	17,389,722
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 5.17% (3 Month USD LIBOR + 2.70%, Rate Floor: 0.00%) due 12/22/28 ^{5,6}	17,000,000	17,000,952
BSPRT Issuer Ltd.		
2017-FL2, 3.28% (1 Month USD LIBOR + 0.82%, Rate Floor: 0.82%) due 10/15/34 ^{5,6}	15,730,103	15,710,455
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 ⁶	15,000,000	14,697,513
Seneca Park CLO Limited		
2017-1A, 3.95% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 ^{5,6}	12,900,000	12,854,353

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 20.3% (continued)		
Collateralized Loan Obligations - 13.0% (continued)		
Marathon CLO VII Ltd.		
2017-7A, 4.16% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{5,6}	12,600,000	\$ 12,489,570
Sudbury Mill CLO Ltd.		
2017-1A, 4.10% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26 ^{5,6}	11,850,000	11,848,824
TCP Waterman CLO Ltd.		
2016-1A, 4.38% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{5,6}	7,150,000	7,186,390
2016-1A, 4.42% (3 Month USD LIBOR + 2.30%, Rate Floor: 0.00%) due 12/15/28 ^{5,6}	4,000,000	4,006,268
Resource Capital Corporation Ltd.		
2017-CRE5, 3.26% (1 Month USD LIBOR + 0.80%) due 07/15/34 ^{5,6}	11,007,579	11,011,063
Recette Clo Ltd.		
2017-1A, 3.77% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{5,6}	11,000,000	10,697,288
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 ^{6,11}	13,600,000	10,630,871
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{6,11}	10,000,000	9,024,897
KVK CLO Ltd.		
2017-1A, 3.34% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{5,6}	8,600,000	8,531,113
Crown Point CLO III Ltd.		
2017-3A, 3.89% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 ^{5,6}	8,280,000	8,227,285

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 20.3% (continued)		
Collateralized Loan Obligations - 13.0% (continued)		
AIMCO CLO Series		
2017-AA, 3.57% (3 Month USD LIBOR + 1.10%, Rate Floor: 0.00%) due 07/20/26 ^{5,6}	8,022,962	\$ 8,022,341
ACIS CLO Ltd.		
2015-6A, 5.02% (3 Month USD LIBOR + 2.48%, Rate Floor: 0.00%) due 05/01/27 ^{5,6}	7,500,000	7,496,423
Flatiron CLO Ltd.		
2017-1A, 4.10% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26 ^{5,6}	7,100,000	7,046,139
Vibrant CLO IV Ltd.		
2016-4A, 4.87% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 07/20/28 ^{5,6}	7,000,000	6,973,112
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 01/14/32 ^{6,11}	8,920,000	6,227,311
Symphony CLO XII Ltd.		
2017-12A, 3.94% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{5,6}	5,750,000	5,737,742
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ¹¹	7,500,060	5,669,758
Voya CLO Ltd.		
2013-1A, due 10/15/30 ^{6,11}	10,575,071	5,622,543
Shackleton CLO Ltd.		
2017-8A, 3.77% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{5,6}	5,510,000	5,457,727
SHACKLETON 2015-VIII CLO Ltd.		
2017-8A, 3.39% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{5,6}	4,900,000	4,863,883
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{6,11}	6,000,000	4,845,686
Oaktree CLO Ltd.		
2017-1A, 3.34% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{5,6}	4,500,000	4,480,860
Bsprt Issuer Ltd.		
2017-FL1, 3.81% (1 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 06/15/27 ^{5,6}	4,167,341	4,165,853
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 5.28% (3 Month USD LIBOR + 2.95%, Rate Floor: 0.00%) due 12/15/28 ^{5,6}	3,930,000	3,924,729
Halcyon Loan Advisors Funding Ltd.		
2012-2A, 5.64% (3 Month USD LIBOR + 2.85%, Rate Floor: 0.00%) due 12/20/24 ^{5,6}	3,482,438	3,484,471
Golub Capital BDC CLO 2014 LLC		
2018-1A, 3.44% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/25/26 ^{5,6}	3,284,439	3,253,571
Golub Capital Partners CLO 39B Ltd.		
2018-39A, 3.86% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 10/20/28 ^{5,6}	3,100,000	3,097,603
MONROE CAPITAL BSL CLO Ltd.		
2017-1A, 4.43% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27 ^{5,6}	3,000,000	2,963,149
Cereberus ICQ Levered LLC		
2015-1A, 5.49% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 11/06/25 ^{5,6}	2,250,000	2,249,771
2015-1A, 4.49% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 11/06/25 ^{5,6}	469,396	469,467

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 20.3% (continued)		
Collateralized Loan Obligations - 13.0% (continued)		
Ocean Trails CLO IV		
2017-4A, 4.42% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 08/13/25 ^{5,6}	2,500,000	\$ 2,502,371
PFP Ltd.		
2017-3, 3.51% (1 Month USD LIBOR + 1.05%) due 01/14/35 ^{5,6}	2,067,899	2,055,293
NewStar Clarendon Fund CLO LLC		
2015-1A, 5.84% (3 Month USD LIBOR + 3.35%, Rate Floor: 0.00%) due 01/25/27 ^{5,6}	2,000,000	1,981,314
Ivy Hill Middle Market Credit Fund IX Ltd.		
2017-9A, 4.19% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/18/30 ^{5,6}	1,000,000	942,149
2017-9A, 4.79% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 01/18/30 ^{5,6}	1,000,000	929,680
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 ^{6,11}	3,700,000	1,780,377
Catamaran CLO Ltd.		
2016-2A, 4.49% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 10/18/26 ^{5,6}	1,750,000	1,750,151
Dryden XXV Senior Loan Fund		
2017-25A, 3.79% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/15/27 ^{5,6}	766,703	751,369
Babson CLO Ltd.		
2014-1A, due 07/20/25 ^{6,11}	1,300,000	433,199
2012-2A, due 05/15/23 ^{6,11}	4,750,000	251,541
Atlas Senior Loan Fund IX Ltd.		
2018-9A, due 04/20/28 ^{6,11}	1,200,000	682,860
Great Lakes CLO Ltd.		
2014-1A, due 10/15/29 ^{6,11}	461,538	330,653

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 20.3% (continued)		
Collateralized Loan Obligations - 13.0% (continued)		
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{10,11}	1,500,000	\$ 125,013
Ares XXVI CLO Ltd.		
2013-1A, due 04/15/25 ^{6,11}	4,300,000	34,761
Total Collateralized Loan Obligations		1,442,112,506
Transport-Aircraft - 3.3%		
AASET US Ltd.		
2018-2A, 4.45% due 11/16/38 ⁶	55,861,875	56,429,968
2018-2A, 5.43% due 11/16/38 ⁶	9,931,000	10,133,355
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁶	34,955,875	35,507,049
2017-1, 3.97% due 07/15/42	17,783,452	17,746,106
2015-1A, 4.70% due 12/15/40 ^{6,8}	9,348,661	9,457,110
SAPPHIRE AVIATION FINANCE I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁶	47,475,614	47,566,653
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	32,867,870	33,348,902
2016-1A, 4.88% due 03/17/36 ^{6,8}	10,613,952	10,827,330
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁶	39,375,243	39,426,959
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁶	29,457,135	29,767,996
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁶	19,894,663	20,025,396
2015-1A, 5.07% due 02/15/40 ⁶	1,652,880	1,651,459
Raspro Trust		
2005-1A, 3.39% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{5,6}	16,276,887	15,544,427
AASET Trust		
2017-1A, 3.97% due 05/16/42 ⁶	15,422,665	15,396,136
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁶	11,264,787	11,298,131
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28 ⁶	4,631,691	4,629,847
Atlas Ltd.		
2014-1 A, 4.88% due 12/15/39	2,944,285	2,799,211
Rise Ltd.		
2014-1A, 4.75% due 02/12/39	2,843,969	2,787,089
Eagle I Ltd.		
2014-1A, 4.31% due 12/15/39 ⁶	2,221,984	2,230,029
Stripes Aircraft Ltd.		
2013-1 A1, 5.97% (1 Month USD LIBOR + 3.50%) due 03/20/23 ^{†††,5}	1,259,719	1,241,551
ECAF I Ltd.		
2015-1A, 3.47% due 06/15/40 ⁶	930,528	921,860
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37 ^{6,8}	914,797	907,065
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 ¹⁰	768,441	742,497
Airplanes Pass Through Trust		
2001-1A, 2.71% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 ^{5,10}	409,604	10,163
Total Transport-Aircraft		370,396,289
Transport-Container - 1.1%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42 ⁶	43,859,526	43,519,895
CLI Funding LLC		
2018-1A, 4.03% due 04/18/43 ⁶	27,293,395	27,613,350
CAL Funding III Ltd.		
2018-1A, 3.96% due 02/25/43 ⁶	21,129,167	21,228,269
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 ⁶	14,756,175	14,726,463
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 ⁶	6,868,333	6,805,543
CLI Funding V LLC		
2013-1A, 2.83% due 03/18/28 ⁶	3,243,917	3,188,595

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 20.3% (continued)		
Transport-Container - 1.1% (continued)		
2013-2A, 3.22% due 06/18/28 ⁶	1,050,215	\$ 1,040,429
Total Transport-Container		<u>118,122,544</u>
Net Lease - 1.1%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 ⁶	53,444,167	53,454,134
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁶	29,981,184	29,631,861
2016-1A, 4.32% due 10/20/46 ⁶	11,060,879	10,932,340
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 ⁶	7,803,268	7,882,308
2015-1A, 3.75% due 04/20/45 ⁶	1,472,500	1,456,279
Spirit Master Funding LLC		
2014-2A, 5.76% due 03/20/41 ⁶	4,778,230	4,929,433
2014-4A, 4.63% due 01/20/45 ⁶	4,025,948	4,058,539
Capital Automotive REIT		
2014-1A, 3.66% due 10/15/44 ⁶	4,500,000	4,485,587
STORE Master Funding LLC		
2013-3A, 4.24% due 11/20/43 ⁶	1,008,420	1,009,998
Total Net Lease		<u>117,840,479</u>
Collateralized Debt Obligations - 0.9%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ⁶	55,600,000	53,798,515
2016-3A, 3.85% due 10/28/33 ⁶	7,500,000	7,377,183
RB Commercial Trust		
2012-RS1, 5.35% due 01/26/22 ⁶	15,640,425	15,518,273
Putnam Structured Product Funding Ltd.		
2003-1A, 3.46% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{5,6}	14,475,751	14,339,694
Anchorage Credit Funding 1 Ltd.		
2015-1A, 4.30% due 07/28/30 ⁶	3,000,000	2,998,129
Highland Park CDO I Ltd.		
2006-1A, 3.09% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.00%) due 11/25/51 ^{5,10}	1,645,237	1,604,591
N-Star REL CDO VIII Ltd.		
2006-8A, 2.71% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 ^{5,6}	813,778	809,261
Total Collateralized Debt Obligations		<u>96,445,646</u>
Whole Business - 0.4%		
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁶	20,885,652	21,468,153
Domino's Pizza Master Issuer LLC		
2017-1A, 3.74% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 ^{5,6}	16,985,000	16,969,034
Sonic Capital LLC		
2016-1A, 4.47% due 05/20/46 ⁶	3,750,532	3,805,328
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27 ⁶	1,853,277	1,853,229
Drug Royalty III Limited Partnership 1		
2017-1A, 3.60% due 04/15/27 ⁶	1,821,290	1,805,641
Total Whole Business		<u>45,901,385</u>
Infrastructure - 0.3%		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ¹⁰	22,835,250	22,960,632
Vantage Data Centers Issuer LLC		
2018-1A, 4.07% due 02/16/43 ⁶	10,362,917	10,383,652
Total Infrastructure		<u>33,344,284</u>
Diversified Payment Rights - 0.2%		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††,1}	21,400,000	21,363,762
CCR Incorporated MT100 Payment Rights Master Trust		
2012-CA, 4.75% due 07/10/22 ⁶	486,310	481,960

Total Return Bond Fund
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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 20.3% (continued)		
Diversified Payment Rights - 0.2% (continued)		
CIC Receivables Master Trust		
4.89% due 10/07/21	289,205	\$ 292,097
Total Diversified Payment Rights		22,137,819
Transport-Rail - 0.0%		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47 ⁶	5,405,918	5,360,616
Financial - 0.0%		
Industrial DPR Funding Ltd.		
2016-1A, 5.24% due 04/15/26 ⁶	4,000,000	3,870,880
Insurance - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁶	3,868,750	3,867,527
Total Asset-Backed Securities (Cost \$2,270,889,174)		2,259,399,975
FOREIGN GOVERNMENT DEBT^{††} - 19.9%		
Government of Japan		
due 02/25/19 ¹²	JPY 15,434,000,000	140,840,988
due 01/10/19 ¹²	JPY 13,947,400,000	127,248,361
due 01/28/19 ¹²	JPY 6,383,700,000	58,246,297
due 02/04/19 ¹²	JPY 6,078,000,000	55,458,908
due 02/12/19 ¹²	JPY 5,604,000,000	51,135,670
due 03/11/19 ¹²	JPY 3,186,100,000	29,076,149
due 02/20/19 ¹²	JPY 1,000,000,000	9,125,171
due 01/21/19 ¹²	JPY 900,000,000	8,211,488
due 01/09/19 ¹²	JPY 100,000,000	912,341
State of Israel		
2.25% due 05/31/19	ILS 532,400,000	145,499,293
6.00% due 02/28/19	ILS 460,130,000	130,515,513
5.00% due 01/31/20	ILS 185,800,000	54,383,157
Kingdom of Spain		
due 01/18/19 ¹²	EUR 168,420,000	193,032,054
due 02/15/19 ¹²	EUR 71,311,000	82,039,927
Republic of Portugal		
due 01/18/19 ¹²	EUR 155,227,000	177,906,826
due 03/22/19 ¹²	EUR 53,650,000	61,542,396
Federative Republic of Brazil		
due 04/01/19 ¹²	BRL 860,930,000	219,258,272
United Mexican States		
due 03/28/19 ¹²	MXN 1,000,000,000	49,894,142
due 03/14/19 ¹²	MXN 698,800,000	34,977,342
due 01/24/19 ¹²	MXN 660,980,000	33,479,618
due 02/21/19 ¹²	MXN 500,000,000	25,163,342
due 01/17/19 ¹²	MXN 477,250,000	24,194,527
due 02/07/19 ¹²	MXN 343,010,000	17,318,138
due 05/23/19 ¹²	MXN 175,780,000	8,655,884
Republic of France		
due 01/04/19 ¹²	EUR 61,970,000	71,009,511
due 01/16/19 ¹²	EUR 47,110,000	53,994,635

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
FOREIGN GOVERNMENT DEBT^{††} - 19.9% (continued)		
due 01/30/19 ¹²	EUR 20,150,000	\$ 23,101,085
Kingdom of Denmark		
due 03/01/19 ¹²	DKK 866,600,000	133,122,753
Government of United Kingdom		
due 01/21/19 ¹²	GBP 50,700,000	64,611,039
due 01/28/19 ¹²	GBP 33,000,000	42,048,885
due 01/07/19 ¹²	GBP 1,600,000	2,039,554
Kingdom of Sweden		
4.25% due 03/12/19	SEK 333,800,000	38,018,278
Czech Republic		
5.00% due 04/11/19	CZK 500,000,000	22,493,138
Republic of Hungary		
due 02/27/19 ¹²	HUF 4,713,290,000	16,829,024
Total Foreign Government Debt (Cost \$2,181,737,316)		2,205,383,706
U.S. GOVERNMENT SECURITIES^{††} - 15.0%		
U.S. Treasury Bonds		
due 11/15/46 ^{12,13}	1,297,398,000	554,126,717
due 08/15/48 ^{12,13}	938,953,000	380,079,977
3.38% due 05/15/44	207,964,000	221,497,906
due 11/15/44 ^{12,13}	250,660,400	114,074,896
due 05/15/48 ^{12,13}	135,131,000	55,017,215
8.13% due 08/15/21	9,900,000	11,304,176
8.75% due 08/15/20	6,500,000	7,131,465
8.75% due 05/15/20	6,030,000	6,527,711
8.00% due 11/15/21	5,600,000	6,446,781
7.88% due 02/15/21	5,500,000	6,105,430
4.38% due 05/15/40	4,450,000	5,462,723
2.88% due 08/15/45	4,600,000	4,480,328
2.75% due 11/15/42	2,580,000	2,466,823
U.S. Treasury Bills		
2.23% due 01/22/19 ¹⁶	70,000,000	69,910,555
2.32% due 02/14/19 ¹⁶	50,000,000	49,856,966
2.32% due 01/15/19 ¹⁶	33,000,000	32,972,904
2.27% due 01/24/19 ¹⁶	25,000,000	24,965,129
2.36% due 01/29/19 ¹⁶	25,000,000	24,954,672
2.24% due 01/17/19 ¹⁶	20,000,000	19,980,958
2.29% due 01/22/19 ¹⁶	20,000,000	19,974,444
2.31% due 02/07/19 ¹⁶	20,000,000	19,952,725
U.S. Treasury Notes		
2.00% due 04/30/24	18,800,000	18,303,562
3.13% due 05/15/19	2,500,000	2,505,566
2.25% due 08/15/27	1,740,000	1,683,926
Total U.S. Government Securities (Cost \$1,652,772,941)		1,659,783,555
FEDERAL AGENCY BONDS^{††} - 4.6%		
Fannie Mae Principal Strips ¹⁴		
due 01/15/30 ^{12,13}	91,565,000	64,130,542
due 05/15/30 ^{12,13}	86,472,000	59,854,661
due 05/15/29 ^{12,13}	37,600,000	26,964,538
due 11/15/30 ^{12,13}	37,570,000	25,477,101
due 07/15/37 ^{12,13}	38,100,000	19,662,884
due 08/06/38 ^{12,13}	2,250,000	1,110,038
Freddie Mac Principal Strips ¹⁴		
due 03/15/31 ^{12,13}	81,957,000	54,736,958
due 07/15/32 ^{12,13}	50,850,000	32,428,488
Residual Funding Corporation Principal		
due 04/15/30 ^{12,13}	98,239,000	68,664,129
due 01/15/30 ^{12,13}	22,264,000	15,697,054
Tennessee Valley Authority		
4.25% due 09/15/65	32,550,000	37,034,283
5.38% due 04/01/56	8,360,000	11,405,974
due 09/15/53 ^{7,12}	1,612,000	445,004
due 09/15/55 ^{7,12}	1,612,000	413,382
due 09/15/56 ^{7,12}	1,612,000	398,488
due 03/15/57 ^{7,12}	1,612,000	390,784
due 09/15/57 ^{7,12}	1,612,000	383,991
due 09/15/58 ^{7,12}	1,612,000	369,759
due 03/15/59 ^{7,12}	1,612,000	363,229
due 09/15/59 ^{7,12}	1,612,000	356,248
due 09/15/60 ^{7,12}	1,612,000	343,275
due 09/15/54 ^{7,12}	1,020,000	271,542
due 03/15/61 ^{7,12}	1,020,000	213,130
due 09/15/61 ^{7,12}	1,020,000	209,320
due 09/15/62 ^{7,12}	1,020,000	201,739
due 03/15/63 ^{7,12}	1,020,000	198,172
due 09/15/63 ^{7,12}	1,020,000	194,329
due 09/15/64 ^{7,12}	1,020,000	187,217
due 03/15/65 ^{7,12}	1,020,000	183,949
due 09/15/65 ^{7,12}	1,020,000	180,485
Freddie Mac ¹⁴		
due 12/14/29 ¹²	50,220,000	35,107,514
due 01/02/34 ¹²	18,000,000	10,699,001
1.25% due 10/02/19	2,500,000	2,474,168
Freddie Mac Coupon Strips ¹⁴		
due 03/15/30 ^{7,12}	12,050,000	8,360,508

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
FEDERAL AGENCY BONDS^{††} - 4.6% (continued)		
due 07/15/30 ^{7,12}	8,600,000	\$ 5,902,940
due 01/15/31 ^{7,12}	7,750,000	5,212,785
due 09/15/30 ^{7,12}	2,906,000	1,982,545
due 03/15/31 ^{7,12}	2,500,000	1,672,335
due 07/15/31 ^{7,12}	1,800,000	1,190,929
due 01/15/30 ^{7,12}	1,050,000	732,819
Fannie Mae Interest Strips ¹⁴		
due 01/15/32 ^{7,12}	9,413,000	6,102,615
due 01/15/30 ^{7,12}	5,900,000	4,128,183
due 07/15/32 ^{7,12}	3,963,000	2,524,274
due 01/15/35 ^{7,12}	2,250,000	1,281,002
due 02/06/33 ^{7,12}	1,456,000	907,831
due 01/15/33 ^{7,12}	1,450,000	906,002
Total Federal Agency Bonds		511,656,144
(Cost \$513,594,522)		
CORPORATE BONDS^{††} - 2.6%		
Financial - 2.2%		
Station Place Securitization Trust		
3.32% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 03/24/19 ^{5,6}	68,500,000	68,500,000
3.02% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 06/24/19 ^{5,6}	41,650,000	41,650,000
3.02% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 09/24/19 ⁵	23,000,000	23,000,000
Assurant, Inc.		
4.07% (3 Month USD LIBOR + 1.25%) due 03/26/21 ⁵	27,620,000	27,610,190
6.75% due 02/15/34	1,450,000	1,638,215
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	22,855,000	22,282,587
Central Storage Safety Project Trust		
4.82% due 02/01/38 ¹⁰	20,500,000	20,778,107
Hospitality Properties Trust		
5.25% due 02/15/26	8,099,000	8,183,146
Atlas Mara Ltd.		
8.00% due 12/31/20	6,600,000	5,817,194
Fort Benning Family Communities LLC		
2.81% (1 Month USD LIBOR + 0.35%) due 01/15/36 ^{5,10}	6,000,000	5,052,075
Navigators Group, Inc.		
5.75% due 10/15/23	4,050,000	4,234,221
Fort Knox Military Housing Privatization Project		
5.82% due 02/15/52 ¹⁰	1,935,973	1,969,219
2.80% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{5,10}	1,735,384	1,255,630
Welltower, Inc.		
6.50% due 03/15/41	1,470,000	1,716,737
EPR Properties		
4.50% due 06/01/27	1,700,000	1,638,505
Transatlantic Holdings, Inc.		
8.00% due 11/30/39	1,135,000	1,513,456
Lexington Realty Trust		
4.25% due 06/15/23	1,300,000	1,284,742
Senior Housing Properties Trust		
4.75% due 02/15/28	1,260,000	1,188,735
Univest Financial Corp.		
5.10% due 03/30/25 ¹⁵	1,000,000	1,002,256
Atlantic Marine Corporations Communities LLC		
5.37% due 12/01/50 ⁶	790,309	795,774
Pacific Beacon LLC		
5.51% due 07/15/36 ¹⁰	500,000	552,683
Total Financial		241,663,472
Industrial - 0.2%		
Yamana Gold, Inc.		
4.95% due 07/15/24	18,972,000	18,559,366
Agnico-Eagle Mines Ltd.		
4.84% due 06/30/26 ^{†††}	6,000,000	6,017,997
Princess Juliana International Airport Operating Company N.V.		
5.50% due 12/20/27 ¹⁰	2,256,774	2,046,601

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
CORPORATE BONDS^{††} - 2.6% (continued)		
Industrial - 0.2% (continued)		
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg		
5.94% (3 Month USD LIBOR + 3.50%) due 07/15/21 ^{5,6}	608,000	\$ 605,720
Total Industrial		<u>27,229,684</u>
Consumer, Non-cyclical - 0.1%		
Cardinal Health, Inc.		
4.50% due 11/15/44	2,020,000	1,711,971
Verisk Analytics, Inc.		
5.50% due 06/15/45	1,670,000	1,690,450
AmerisourceBergen Corp.		
4.25% due 03/01/45	1,950,000	1,671,604
Philip Morris International, Inc.		
6.38% due 05/16/38	1,430,000	1,656,927
Total Consumer, Non-cyclical		<u>6,730,952</u>
Consumer, Cyclical - 0.1%		
Walgreens Boots Alliance, Inc.		
4.80% due 11/18/44	1,830,000	1,666,167
HP Communities LLC		
5.86% due 09/15/53 ¹⁰	1,420,000	1,630,475
Hasbro, Inc.		
6.35% due 03/15/40	1,500,000	1,558,039
Northern Group Housing LLC		
6.80% due 08/15/53 ⁶	1,037,000	1,268,217
Total Consumer, Cyclical		<u>6,122,898</u>
Communications - 0.0%		
Omnicom Group Incorporated / Omnicom Capital Inc		
3.65% due 11/01/24	1,800,000	1,743,418
Interpublic Group of Companies, Inc.		
5.40% due 10/01/48	1,770,000	1,676,194
Juniper Networks, Inc.		
5.95% due 03/15/41	1,690,000	1,674,662
Motorola Solutions, Inc.		
5.50% due 09/01/44	360,000	327,154
Total Communications		<u>5,421,428</u>
Utilities - 0.0%		
Virginia Electric & Power Co.		
8.88% due 11/15/38	1,100,000	1,659,663

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
CORPORATE BONDS^{††} - 2.6% (continued)		
Utilities - 0.0% (continued)		
Exelon Generation Company LLC		
6.25% due 10/01/39	670,000	\$ 698,708
Total Utilities		<u>2,358,371</u>
Technology - 0.0%		
Citrix Systems, Inc.		
4.50% due 12/01/27	1,700,000	1,624,878
Basic Materials - 0.0%		
Eldorado Gold Corp.		
6.13% due 12/15/20 ⁶	755,000	687,050
Total Corporate Bonds (Cost \$293,252,614)		<u>291,838,733</u>
FEDERAL AGENCY DISCOUNT NOTES^{††} - 1.8%		
Federal Home Loan Bank ¹⁷		
2.20% due 01/09/19 ¹⁶	50,000,000	49,975,556
2.38% due 01/23/19 ¹⁶	50,000,000	49,927,278
2.38% due 01/18/19 ¹⁶	40,000,000	39,955,044
1.69% due 01/10/19 ¹⁶	35,000,000	34,980,750
2.34% due 01/11/19 ¹⁶	30,000,000	29,980,500
Total Federal Agency Discount Notes (Cost \$204,819,128)		<u>204,819,128</u>
SENIOR FLOATING RATE INTERESTS^{††,5} - 0.8%		
Technology - 0.4%		
Misys Ltd.		
6.30% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	28,883,764	26,841,393
Epicor Software		
5.78% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/01/22	20,569,704	19,618,355
Aspect Software, Inc.		
13.52% (3 Month USD LIBOR + 11.00%, Rate Floor: 12.00%) due 05/25/20 ²	14,635	12,147
Total Technology		<u>46,471,895</u>
Consumer, Non-cyclical - 0.2%		
Diamond (BC) B.V.		
5.53% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	7,227,000	6,648,840
Albertson's LLC		
5.82% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 12/21/22	2,714,704	2,601,202
DJO Finance LLC		
5.71% ((3 Month USD LIBOR + 3.25%) and (1 Month USD LIBOR + 3.25%), Rate Floor: 4.25%) due 06/08/20	2,324,734	2,291,025
Packaging Coordinators Midco, Inc.		
6.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 06/30/23	2,312,072	2,274,501
Hearthsie Group Holdings LLC		
6.21% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25	2,338,250	2,237,705
JBS USA Lux SA		
5.26% ((3 Month USD LIBOR + 2.50%) and (1 Month USD LIBOR + 2.50%), Rate Floor: 3.25%) due 10/30/22	1,557,139	1,494,853
Davis Vision		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/02/24	654,530	618,858
Total Consumer, Non-cyclical		<u>18,166,984</u>
Industrial - 0.1%		
Hayward Industries, Inc.		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	5,184,375	4,974,823

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,§} - 0.8% (continued)		
Industrial - 0.1% (continued)		
VC GB Holdings, Inc. 5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24	2,286,412	\$ 2,149,227
Hillman Group, Inc. 6.80% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	997,500	945,131
Engineered Machinery Holdings, Inc. 6.05% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/19/24	586,271	565,019
CHI Overhead Doors, Inc. 5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/29/22	489,662	472,524
Wencor Group 6.30% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/19/21	287,606	269,631
USIC Holding, Inc. 5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/08/23	156,864	148,628
Thermasys Corp. 8.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 1.25%) due 05/03/19	87,500	63,000
12.40% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 11/11/18 ^{††,†}	7,112	7,005
Total Industrial		9,594,988
Consumer, Cyclical - 0.1%		
Leslie's Poolmart, Inc. 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/16/23	4,125,735	3,927,205
Acosta, Inc. 5.99% ((1 Month USD LIBOR + 3.25%) and (Commercial Prime Lending Rate + 2.25%)), Rate Floor: 4.25% due 09/26/19	831,111	500,554
4.67% ((1 Month USD LIBOR + 3.25%) and 3 Month USD LIBOR + 3.25%), Rate Floor: 3.25% due 09/26/19	488,889	294,443
Total Consumer, Cyclical		4,722,202
Basic Materials - 0.0%		
Road Infrastructure Investment 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/23	4,350,242	4,284,989
Communications - 0.0%		
Internet Brands, Inc. 6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	3,437,248	3,252,496
Financial - 0.0%		
USI, Inc. 5.80% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	2,023,299	1,904,430
Total Senior Floating Rate Interests (Cost \$93,724,158)		88,397,984
MUNICIPAL BONDS^{††} - 0.6%		
California - 0.4%		
Newport Mesa Unified School District General Obligation Unlimited		
due 08/01/45 ¹²	8,565,000	3,024,558
due 08/01/39 ¹²	4,000,000	1,833,320
due 08/01/40 ¹²	2,500,000	1,097,400
due 08/01/38 ¹²	2,000,000	994,620
due 08/01/41 ¹²	2,000,000	838,440
due 08/01/43 ¹²	1,900,000	730,512
Poway Unified School District General Obligation Unlimited		
due 08/01/40 ¹²	10,000,000	4,254,600
due 08/01/38 ¹²	8,460,000	3,963,933
San Diego Unified School District General Obligation Unlimited		
due 07/01/39 ¹²	7,150,000	3,305,659
due 07/01/46 ¹²	2,200,000	758,670
due 07/01/43 ¹²	1,350,000	527,945

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
MUNICIPAL BONDS^{††} - 0.6% (continued)		
California - 0.4% (continued)		
Cypress School District General Obligation Unlimited due 08/01/48 ¹²	14,450,000	\$ 3,864,074
Beverly Hills Unified School District California General Obligation Unlimited due 08/01/34 ¹²	5,295,000	3,103,029
Placentia-Yorba Linda Unified School District General Obligation Unlimited due 08/01/41 ¹²	5,325,000	2,187,244
San Bernardino Community College District General Obligation Unlimited due 08/01/44 ¹²	4,750,000	1,654,900
Hanford Joint Union High School District General Obligation Unlimited due 08/01/41 ¹²	4,125,000	1,551,165
Antelope Valley Community College District General Obligation Unlimited due 08/01/36 ¹²	2,800,000	1,383,704
Upland Unified School District General Obligation Unlimited due 08/01/50 ¹²	5,040,000	1,344,571
San Marcos Unified School District General Obligation Unlimited due 08/01/47 ¹²	3,600,000	1,143,396
Wiseburn School District General Obligation Unlimited due 08/01/34 ¹²	900,000	507,798
Santa Ana Unified School District General Obligation Unlimited due 08/01/35 ¹²	700,000	384,307
Total California		38,453,845
Illinois - 0.1%		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,350,000	5,806,088
6.63% due 02/01/35	1,820,000	2,116,678

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
MUNICIPAL BONDS^{††} - 0.6% (continued)		
Illinois - 0.1% (continued)		
City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	\$ 5,288,175
Total Illinois		13,210,941
Texas - 0.1%		
Wylie Independent School District General Obligation Unlimited due 08/15/46 ¹²	10,000,000	3,277,700
due 08/15/43 ¹²	4,000,000	1,498,200
Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 ¹²	2,850,000	853,974
due 11/15/41 ¹²	1,500,000	552,645
Total Texas		6,182,519
Oregon - 0.0%		
Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited due 06/15/33 ¹²	3,850,000	2,215,444
Florida - 0.0%		
County of Miami-Dade Florida Revenue Bonds due 10/01/41 ¹²	4,100,000	1,603,674
Pennsylvania - 0.0%		
Pennsylvania Economic Development Financing Authority Revenue Bonds due 01/01/41 ¹²	995,000	398,836
due 01/01/37 ¹²	570,000	276,547
Total Pennsylvania		675,383
Total Municipal Bonds (Cost \$61,185,063)		62,341,806
COMMERCIAL PAPER^{††} - 1.5%		
Anthem, Inc.		
2.90% due 01/02/19 ^{6,16}	20,000,000	19,998,389
2.68% due 01/02/19 ^{6,16}	18,000,000	17,998,550
FedEx Corp.		
3.00% due 01/07/19 ¹⁶	25,000,000	24,987,500
American Water Capital Corp.		
2.85% due 01/16/19 ¹⁶	25,000,000	24,970,312
Walmart, Inc.		
2.47% due 01/14/19 ¹⁶	20,000,000	19,982,161
2.50% due 01/28/19 ¹⁶	2,000,000	1,996,250
Ryder System, Inc.		
2.72% due 01/08/19 ¹⁶	20,000,000	19,989,033
Vodafone Group plc		
2.78% due 01/07/19 ¹⁶	15,000,000	14,992,825
2.87% due 01/07/19 ¹⁶	4,000,000	3,998,087
Walgreens Boots Alliance, Inc.		
2.90% due 01/09/19 ¹⁶	16,000,000	15,989,689
Rogers Communications, Inc.		
2.85% due 01/02/19 ¹⁶	3,425,000	3,424,729
E.I. du Pont de Nemours & Co.		
2.96% due 02/04/19 ¹⁶	500,000	498,602
Total Commercial Paper (Cost \$168,826,127)		168,826,127
REPURCHASE AGREEMENTS^{††,9} - 1.0%		
BNP Paribas issued 12/28/18 at 2.76% due 02/01/19	66,673,481	66,673,481
Deutsche Bank issued 10/26/18 at 2.86% due 01/28/19	45,841,000	45,841,000
Total Repurchase Agreements (Cost \$112,514,481)		112,514,481
Contracts		
OTC OPTIONS PURCHASED^{††} - 0.0%		
Call options on:		
BofA Merrill Lynch iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of \$54 (Notional Value \$230,278,230)	58,955	29,477
BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000 (Notional Value \$321,879,540)	1,284	6,420
Total OTC Options Purchased (Cost \$6,829,735)		35,897
Total Investments - 98.5% (Cost \$10,985,567,250)		\$ 10,941,056,488
Other Assets & Liabilities, net - 1.5%		170,101,005
Total Net Assets - 100.0%		\$ 11,111,157,493

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Interest Rate Futures Contracts Sold Short†				
U.S. Treasury Ultra Long Bond Futures Contracts	1,376	Mar 2019	\$ 221,665,000	\$ (3,378,593)

CENTRALLY CLEARED CREDIT DEFAULT SWAP AGREEMENTS PROTECTION PURCHASED††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Appreciation**
BofA Merrill Lynch	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$ 1,801,020,000	\$ (10,125,136)	\$ (21,127,641)	\$ 11,002,505

OTC CREDIT DEFAULT SWAP AGREEMENTS PROTECTION PURCHASED††

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Appreciation**
Goldman Sachs International	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$ 241,590,000	\$ 2,638,591	\$ (404,792)	\$ 3,043,382
Morgan Stanley Capital Services LLC	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	106,080,000	1,158,580	(23,433)	1,182,014
						\$ 3,797,171	\$ (428,225)	\$ 4,225,396

CENTRALLY CLEARED INTEREST RATE SWAPS AGREEMENTS††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Upfront Premiums Paid (Received)	Unrealized Depreciation**
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	\$ 15,573,000	\$ (15,988)	\$ 322	\$ (16,310)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	24,186,000	(27,705)	339	(28,044)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.92%	Quarterly	01/31/20	14,106,000	(28,518)	309	(28,827)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.18%	Quarterly	11/07/23	266,000,000	(7,249,189)	(51,214)	(7,197,975)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.14%	Quarterly	11/06/21	596,000,000	(9,030,765)	144,807	(9,175,572)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.21%	Quarterly	11/07/25	429,000,000	(15,708,860)	87,413	(15,796,273)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.28%	Quarterly	11/07/28	786,520,000	(37,790,548)	(1,763,993)	(36,026,555)
							\$ (69,851,573)	\$ (1,582,017)	\$ (68,269,556)	

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS††

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2018	Unrealized Appreciation
Goldman Sachs	173,510,000	BRL	01/02/19	\$ 46,300,200	\$ 44,865,927	\$ 1,434,273
JPMorgan Chase & Co.	139,284,000	ILS	02/28/19	38,706,127	37,456,627	1,249,500
Barclays	236,698,000	ILS	02/28/19	64,843,437	63,653,462	1,189,975
Citigroup	647,630,000	BRL	04/01/19	167,289,135	166,479,059	810,076
Barclays	50,700,000	GBP	01/22/19	65,346,469	64,700,164	646,305
Citigroup	83,880,000	EUR	01/18/19	96,849,984	96,244,597	605,387
Morgan Stanley	69,970,600	ILS	02/28/19	19,353,359	18,816,681	536,678
Goldman Sachs	114,645,000	EUR	01/18/19	131,946,621	131,544,611	402,010
Citigroup	28,200,000	BRL	01/02/19	7,509,987	7,291,909	218,078
JPMorgan Chase & Co.	33,000,000	GBP	01/28/19	42,331,740	42,126,016	205,724
Citigroup	41,785,200	ILS	02/28/19	11,424,955	11,236,989	187,966
Goldman Sachs	195,090,000	ILS	01/31/20	53,865,793	53,699,777	166,016
Citigroup	123,000,000	DKK	03/01/19	18,988,661	18,972,320	16,341
BofA Merrill Lynch	20,150,000	EUR	01/30/19	23,149,730	23,145,084	4,646

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2018	Unrealized Appreciation (Depreciation)
JPMorgan Chase & Co.	1,600,000	GBP	01/07/19	2,044,162	2,040,186	3,976
Goldman Sachs	9,290,000	ILS	01/31/19	2,495,068	2,492,983	2,085
Citigroup	770,614	CZK	01/17/19	33,839	34,408	(569)
Goldman Sachs	1,000,000,000	JPY	02/20/19	9,147,867	9,158,255	(10,388)
Morgan Stanley	100,000,000	JPY	01/10/19	900,840	912,861	(12,021)
Morgan Stanley	100,000,000	JPY	01/09/19	900,624	912,785	(12,161)
JPMorgan Chase & Co.	20,490,000	EUR	01/18/19	23,492,215	23,510,393	(18,178)
Morgan Stanley	56,672,000	EUR	01/18/19	65,007,436	65,025,916	(18,480)
Barclays	27,890,000	EUR	02/15/19	32,054,953	32,076,905	(21,952)
BofA Merrill Lynch	2,559,000,000	JPY	02/12/19	23,399,567	23,422,295	(22,728)
Goldman Sachs	40,000,000	MXN	01/17/19	2,004,543	2,031,202	(26,659)
BofA Merrill Lynch	2,077,750,000	HUF	02/27/19	7,425,309	7,454,229	(28,920)
Barclays	21,240,000	EUR	01/04/19	24,306,844	24,340,440	(33,596)
BofA Merrill Lynch	12,624,000	EUR	02/15/19	14,483,136	14,519,141	(36,005)
Goldman Sachs	544,379,000	ILS	05/31/19	147,407,716	147,464,243	(56,527)
Goldman Sachs	244,080,000	DKK	03/01/19	37,579,238	37,648,486	(69,248)
BofA Merrill Lynch	47,960,000	EUR	01/18/19	54,950,650	55,029,697	(79,047)
Citigroup	393,700,000	JPY	01/28/19	3,519,094	3,599,362	(80,268)
Goldman Sachs	900,000,000	JPY	01/22/19	8,113,210	8,224,024	(110,814)
JPMorgan Chase & Co.	2,635,540,000	HUF	02/27/19	9,339,993	9,455,382	(115,389)
Barclays	211,800,000	MXN	01/24/19	10,610,531	10,743,238	(132,707)
Barclays	201,520,000	DKK	03/01/19	30,929,022	31,083,755	(154,733)
JPMorgan Chase & Co.	298,000,000	DKK	03/01/19	45,805,482	45,965,458	(159,976)
Goldman Sachs	2,615,400,000	JPY	01/10/19	23,703,965	23,874,980	(171,015)
JPMorgan Chase & Co.	175,780,000	MXN	05/23/19	8,571,916	8,749,036	(177,120)
Goldman Sachs	53,650,000	EUR	03/22/19	61,694,724	61,886,993	(192,269)
BofA Merrill Lynch	40,730,000	EUR	01/04/19	46,409,451	46,675,429	(265,978)
JPMorgan Chase & Co.	47,110,000	EUR	01/16/19	53,767,350	54,044,733	(277,383)
Citigroup	343,010,000	MXN	02/07/19	17,067,406	17,361,798	(294,392)
JPMorgan Chase & Co.	30,797,000	EUR	02/15/19	35,119,944	35,420,310	(300,366)
BofA Merrill Lynch	525,000,000	CZK	04/11/19	23,189,046	23,516,519	(327,473)
Goldman Sachs	3,186,100,000	JPY	03/11/19	28,862,834	29,224,432	(361,598)
JPMorgan Chase & Co.	347,986,500	SEK	03/12/19	38,882,255	39,488,317	(606,062)
Goldman Sachs	213,300,000	BRL	04/01/19	54,190,696	54,830,664	(639,968)
Goldman Sachs	3,045,000,000	JPY	02/12/19	27,126,103	27,870,608	(744,505)
Citigroup	449,180,000	MXN	01/24/19	22,011,398	22,783,983	(772,585)
JPMorgan Chase & Co.	437,250,000	MXN	01/17/19	21,428,487	22,203,581	(775,094)
JPMorgan Chase & Co.	698,800,000	MXN	03/14/19	34,336,535	35,190,556	(854,021)
Citigroup	500,000,000	MXN	02/21/19	24,375,041	25,259,317	(884,276)
Citigroup	3,410,000,000	JPY	02/25/19	30,346,313	31,241,043	(894,730)
Morgan Stanley	5,990,000,000	JPY	01/28/19	53,654,604	54,762,964	(1,108,360)
JPMorgan Chase & Co.	1,000,000,000	MXN	03/28/19	49,002,793	50,241,549	(1,238,756)
Goldman Sachs	6,078,000,000	JPY	02/04/19	54,144,003	55,598,888	(1,454,885)
Citigroup	11,232,000,000	JPY	01/10/19	100,845,316	102,532,604	(1,687,288)
Morgan Stanley	12,024,000,000	JPY	02/25/19	107,465,088	110,159,031	(2,693,943)
					\$	(10,243,397)

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2018	Unrealized Appreciation
Goldman Sachs	201,710,000	BRL	01/02/19	\$ 51,656,307	\$ 52,157,836	\$ 501,529

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

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs, unless otherwise noted.

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

††† Value determined based on Level 3 inputs.

¹ Security was fair valued by the Valuation Committee at December 31, 2018. The total market value of fair valued securities amounts to \$21,370,767, (cost \$21,407,005) or 0.2% of total net assets.

² Affiliated issuer.

³ Effective November 30, 2018, Guggenheim Strategy Fund I was reorganized with and into the Guggenheim Ultra Short Duration Fund.

⁴ Rate indicated is the 7-day yield as of December 31, 2018.

⁵ Variable rate security. Rate indicated is the rate effective at December 31, 2018. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

⁶ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$2,880,466,587 (cost \$2,911,115,285), or 25.9% of total net assets.

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

- 7 Security is an interest-only strip.
8 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at December 31, 2018.
9 Repurchase Agreements.
10 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$107,433,602 (cost \$109,947,578), or 1.0% of total net assets.
11 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
12 Zero coupon rate security.
13 Security is a principal-only strip.
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 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
16 Rate indicated is the effective yield at the time of purchase.
17 The issuer operates under a Congressional charter; its securities are neither issued nor guaranteed by the U.S. Government.

BofA — Bank of America

BRL — Brazilian Real

CDX.NA.IG.31 Index — Credit Default Swap North American Investment Grade Series 31 Index

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

CZK — Czech Koruna

DKK — Danish Krone

EUR — Euro

GBP — British Pound

HUF — Hungarian Forint

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

MXN — Mexican Peso

plc — Public Limited Company

REIT — Real Estate Investment Trust

REMIC — Real Estate Mortgage Investment Conduit

SEK — Swedish Krona

WAC — Weighted Average Coupon