

TOTAL RETURN BOND FUND

SHARES		VALUE		FACE AMOUNT~		VALUE	
COMMON STOCKS[†] - 0.0%				ASSET-BACKED SECURITIES^{††} - 35.1%			
ENERGY - 0.0%				COLLATERALIZED LOAN OBLIGATIONS - 26.2%			
	Titan Energy LLC*	6,740	\$ 7,414	Ladder Capital			
Total Common Stocks				Commercial Mortgage			
(Cost \$200,000)				Mortgage Trust			
				2017-FL1, 2.67%			
				(1 Month USD			
				LIBOR + 0.88%)			
				82,815,000	\$	82,744,996	
				due 09/15/34 ^{3,4}			
				2017-FL1, 3.04%			
				(1 Month USD			
				LIBOR + 1.25%)			
Total Preferred Stocks				22,477,000		22,458,638	
(Cost \$1,020,000)				due 09/15/34 ^{3,4}			
				2017-FL1, 3.29%			
				(1 Month USD			
				LIBOR + 1.50%)			
				14,269,000		14,208,334	
				due 09/15/34 ^{3,4}			
MUTUAL FUNDS[†] - 1.9%				Fortress Credit			
Guggenheim				Opportunities			
Floating Rate				IX CLO Ltd.			
Strategies Fund -				2017-9A, 2.97%			
Institutional Class ¹				(3 Month USD			
4,191,406		109,018,472		LIBOR + 1.55%)			
Guggenheim				due 11/15/29 ^{3,4}			
Strategy Fund I ¹				95,150,000		95,362,508	
1,002,362		25,109,156		Golub Capital Partners			
Guggenheim Strategy				CLO 36m Ltd.			
Fund III ¹				2018-36A, 3.39%			
1,002,458		25,091,523		(3 Month USD			
Guggenheim				LIBOR + 1.30%)			
Strategy Fund II ¹				due 02/05/31 ^{3,4}			
1,002,901		25,082,564		94,400,000		94,367,536	
Total Mutual Funds				Venture XII CLO Ltd.			
(Cost \$184,201,667)				2018-12A, 2.78%			
				(3 Month USD			
				LIBOR + 0.80%)			
				48,000,000		48,021,648	
				due 02/28/26 ^{3,4}			
				2018-12A, 3.18%			
				(3 Month USD			
				LIBOR + 1.20%)			
				29,250,000		29,265,450	
				due 02/28/26 ^{3,4}			
MONEY MARKET FUND[†] - 2.9%							
Federated U.S.							
Treasury Cash							
Reserve Fund							
Institutional							
Shares 1.45% ²				279,006,141		279,006,141	
Total Money Market Fund							
(Cost \$279,006,141)							

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Golub Capital Partners				2017-5A, 3.44%			
CLO Ltd.				(3 Month USD			
2016-33A, 4.36%				LIBOR + 1.65%)			
(3 Month USD				due 05/07/26 ^{3,4}			
LIBOR + 2.48%)				19,900,000	\$	19,935,914	
due 11/21/28 ^{3,4}				2017-4A, 3.22%			
48,750,000				(3 Month USD			
\$				LIBOR + 1.50%)			
48,938,833				due 01/13/25 ^{3,4}			
2015-25A, 3.59%				14,950,000		14,959,948	
(3 Month USD				Hunt CRE Ltd.			
LIBOR + 1.80%)				2017-FL1, 2.78%			
due 08/05/27 ^{3,4}				(1 Month USD			
16,500,000	16,524,308	LIBOR + 1.00%)					
BSPRT Issuer Ltd.				due 08/15/34 ^{3,4}			
2017-FL2, 2.60%				40,700,000		40,667,017	
(1 Month USD				2017-FL1, 3.08%			
LIBOR + 0.82%)				(1 Month USD			
due 10/15/34 ^{3,4}				LIBOR + 1.30%)			
46,000,000	45,978,923	due 08/15/34 ^{3,4}					
2017-FL2, 2.88%				8,730,500		8,718,774	
(1 Month USD				2017-FL1, 3.43%			
LIBOR + 1.10%)				(1 Month USD			
due 10/15/34 ^{3,4}				LIBOR + 1.65%)			
11,000,000	10,993,211	due 08/15/34 ^{3,4}					
2017-FL2, 3.18%				3,000,000		2,997,828	
(1 Month USD				CIFC Funding Ltd.			
LIBOR + 1.40%)				2017-3A, 2.76%			
due 10/15/34 ^{3,4}				(3 Month USD			
6,200,000	6,195,992	LIBOR + 1.02%)					
KVK CLO Ltd.				due 10/24/25 ^{3,4}			
2017-1A, 3.64%				22,638,632		22,638,657	
(3 Month USD				2017-3A, 2.69%			
LIBOR + 1.80%)				(3 Month USD			
due 05/15/26 ^{3,4}				LIBOR + 0.95%)			
24,865,000	24,916,781	due 07/22/26 ^{3,4}					
2017-2A, 3.47%				12,100,000		12,128,135	
(3 Month USD				2017-3A, 3.24%			
LIBOR + 1.75%)				(3 Month USD			
due 01/15/26 ^{3,4}				LIBOR + 1.50%)			
19,200,000	19,217,432	due 10/24/25 ^{3,4}					
2017-2A, 3.37%				11,500,000		11,499,990	
(3 Month USD				2016-5A, 4.43%			
LIBOR + 1.65%)				(3 Month USD			
due 07/15/26 ^{3,4}				LIBOR + 2.70%)			
14,800,000	14,810,945	due 01/17/27 ^{3,4}					
2013-1A, due				3,750,000		3,753,223	
01/15/28 ^{4,5}				Fortress Credit			
3,800,000	1,831,095	Opportunities					
Shackleton CLO Ltd.				VII CLO Ltd.			
2016-7A, 3.67%				2016-7A, 4.17%			
(3 Month USD				(3 Month USD			
LIBOR + 1.95%)				LIBOR + 2.05%)			
due 04/15/27 ^{3,4}				due 12/15/28 ^{3,4}			
20,250,000	20,264,661	42,200,000		42,453,057			

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	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2016-7A, 5.07% (3 Month USD LIBOR + 2.95%) due 12/15/28 ^{3,4}	5,000,000	\$ 5,034,251			
Fortress Credit Opportunities V CLO Ltd.			Fortress Credit Opportunities XI CLO Ltd.		
2017-5A, 3.41% (3 Month USD LIBOR + 1.70%) due 10/15/26 ^{3,4}	26,200,000	26,225,461	2018-11A, 3.61% (3 Month USD LIBOR + 1.30%) due 04/15/31 ^{3,4}	44,300,000	\$ 44,300,000
2017-5A, 3.40% due 10/15/26 ⁴	16,000,000	16,061,549	Atlas Senior Loan Fund III Ltd.		
2017-5A, 4.86% (3 Month USD LIBOR + 3.15%) due 10/15/26 ^{3,4}	1,750,000	1,752,719	2017-1A, 3.18% (3 Month USD LIBOR + 1.30%) due 11/17/27 ^{3,4}	25,100,000	25,096,473
2017-5A, 4.06% (3 Month USD LIBOR + 2.35%) due 10/15/26 ^{3,4}	1,500,000	1,503,255	2017-1A, 2.71% (3 Month USD LIBOR + 0.83%) due 11/17/27 ^{3,4}	15,400,000	15,390,651
2017-5A, 3.75% due 10/15/26 ⁴	1,000,000	1,005,332	Figuroa CLO Ltd.		
PFP Ltd.			2017-2A, 3.45% (3 Month USD LIBOR + 1.25%) due 06/20/27 ^{3,4}	40,000,000	40,080,096
2017-3, 2.83% (1 Month USD LIBOR + 1.05%) due 01/14/35 ^{3,4}	26,288,677	26,315,755	VMC Finance LLC		
2015-2, 3.79% (1 Month USD LIBOR + 2.00%) due 07/14/34 ^{3,4}	16,500,000	16,496,839	2018-FL1, 2.60% (1 Month USD LIBOR + 0.82%) due 04/15/35 ^{3,4}	28,400,000	28,375,366
2017-3, 3.53% (1 Month USD LIBOR + 1.75%) due 01/14/35 ^{3,4}	2,000,000	2,006,045	2018-FL1, 3.38% (1 Month USD LIBOR + 1.60%) due 04/15/35 ^{3,4}	8,300,000	8,355,233
Vibrant CLO II Ltd.			2018-FL1, 2.98% (1 Month USD LIBOR + 1.20%) due 04/15/35 ^{3,4}	2,500,000	2,496,819
2017-2A, 2.64% (3 Month USD LIBOR + 0.90%) due 07/24/24 ^{3,4}	26,672,449	26,682,558	AIMCO CLO Series		
2017-2A, 3.19% (3 Month USD LIBOR + 1.45%) due 07/24/24 ^{3,4}	17,750,000	17,770,957	2018-AA, 2.57% (3 Month USD LIBOR + 0.85%) due 01/15/28 ^{3,4}	28,400,000	28,371,330
			2017-AA, 2.84% (3 Month USD LIBOR + 1.10%) due 07/20/26 ^{3,4}	8,700,000	8,703,135

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Marathon CLO V Ltd.					
2017-5A, 2.76% (3 Month USD LIBOR + 0.87%) due 11/21/27 ^{3,4}	22,200,000	\$ 22,151,411			
2017-5A, 3.34% (3 Month USD LIBOR + 1.45%) due 11/21/27 ^{3,4}	14,375,000	14,377,378			
Woodmont Trust					
2017-3A, 3.46% (3 Month USD LIBOR + 1.73%) due 10/18/29 ^{3,4}	16,000,000	16,053,368			
2017-2A, 3.53% (3 Month USD LIBOR + 1.80%) due 07/18/28 ^{3,4}	10,100,000	10,140,045			
2017-3A, 3.68% (3 Month USD LIBOR + 1.95%) due 10/18/29 ^{3,4}	9,800,000	9,876,950			
Steele Creek CLO					
2018-1RA, 3.41% (3 Month USD LIBOR + 1.07%) due 04/21/31 ^{3,4}	34,550,000	34,550,000			
Resource Capital Corporation Ltd.					
2017-CRES, 2.59% (1 Month USD LIBOR + 0.80%) due 07/15/34 ^{3,4}	33,333,379	33,343,476			
NXT Capital CLO LLC					
2017-1A, 3.44% (3 Month USD LIBOR + 1.70%) due 04/20/29 ^{3,4}	33,000,000	33,070,514			
Telos CLO Ltd.					
2017-6A, 3.48% (3 Month USD LIBOR + 1.75%) due 01/17/27 ^{3,4}	32,000,000	32,026,601			
			Cerberus Loan		
			Funding XVII Ltd.		
			2016-3A, 4.25% (3 Month USD LIBOR + 2.53%) due 01/15/28 ^{3,4}	31,500,000	\$ 31,627,818
			Flagship CLO VIII Ltd.		
			2017-8A, 3.42% (3 Month USD LIBOR + 1.70%) due 01/16/26 ^{3,4}	30,900,000	30,922,294
			WhiteHorse VI Ltd.		
			2016-1A, 3.68% (3 Month USD LIBOR + 1.90%) due 02/03/25 ^{3,4}	22,100,000	22,145,431
			2016-1A, 4.53% (3 Month USD LIBOR + 2.75%) due 02/03/25 ^{3,4}	8,500,000	8,523,117
			ABPCI Direct Lending		
			Fund CLO II LLC		
			2017-1A, 3.25% (3 Month USD LIBOR + 1.78%) due 07/20/29 ^{3,4}	29,700,000	29,808,340
			Venture XIX CLO Ltd.		
			2016-19A, 3.72% (3 Month USD LIBOR + 2.00%) due 01/15/27 ^{3,4}	29,450,000	29,488,641
			Monroe Capital CLO Ltd.		
			2017-1A, 3.09% (3 Month USD LIBOR + 1.35%) due 10/22/26 ^{3,4}	18,300,000	18,301,825
			2017-1A, 3.44% (3 Month USD LIBOR + 1.70%) due 10/22/26 ^{3,4}	10,100,000	10,107,319
			FDI II Ltd.		
			2016-2A, 4.29% due 05/12/31 ⁴	20,500,000	20,486,460

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2016-2A, 5.29% due 05/12/31 ⁴	5,000,000	\$ 5,056,513	Cent CLO 20 Ltd.		
Cerberus Loan			2017-20A, 3.38% (3 Month USD LIBOR + 1.63%) due 01/25/26 ^{3,4}	22,500,000	\$ 22,527,981
Funding XVI, LP			Oaktree EIF II		
2016-2A, 3.77% (3 Month USD LIBOR + 2.05%) due 11/15/27 ^{3,4}	15,500,000	15,581,700	Series A2 Ltd.		
2016-2A, 4.07% (3 Month USD LIBOR + 2.35%) due 11/15/27 ^{3,4}	9,350,000	9,439,060	2017-A2, 3.54% (3 Month USD LIBOR + 1.70%) due 11/15/25 ^{3,4}	21,900,000	21,942,617
Golub Capital Partners			Symphony CLO XIV Ltd.		
CLO 16 Ltd.			2017-14A, 3.57% (3 Month USD LIBOR + 1.85%) due 07/14/26 ^{3,4}	21,275,000	21,283,933
2017-16A, 3.45% (3 Month USD LIBOR + 1.70%) due 07/25/29 ^{3,4}	17,500,000	17,543,414	Regatta V Funding Ltd.		
2017-16A, 3.60% (3 Month USD LIBOR + 1.85%) due 07/25/29 ^{3,4}	6,700,000	6,732,612	2017-1A, 3.35% (3 Month USD LIBOR + 1.60%) due 10/25/26 ^{3,4}	20,950,000	20,972,077
A Voce CLO Ltd.			West CLO Ltd.		
2017-1A, 3.27% (3 Month USD LIBOR + 1.55%) due 07/15/26 ^{3,4}	23,200,000	23,201,986	2017-1A, 2.65% (3 Month USD LIBOR + 0.92%) due 07/18/26 ^{3,4}	20,000,000	19,995,830
Shackleton CLO			Galaxy XVIII CLO Ltd.		
2017-6A, 3.33% (3 Month USD LIBOR + 1.60%) due 07/17/26 ^{3,4}	22,900,000	22,918,171	2017-18A, 3.22% (3 Month USD LIBOR + 1.50%) due 10/15/26 ^{3,4}	19,550,000	19,562,866
Avery Point V CLO Ltd.			Flagship VII Ltd.		
2017-5A, 2.71% (3 Month USD LIBOR + 0.98%) due 07/17/26 ^{3,4}	22,700,000	22,699,666	2017-7A, 3.29% (3 Month USD LIBOR + 1.55%) due 01/20/26 ^{3,4}	19,125,000	19,127,546
OZLM IX Ltd.			TPG Real Estate		
2017-9A, 3.39% (3 Month USD LIBOR + 1.65%) due 01/20/27 ^{3,4}	22,550,000	22,569,964	Finance Issuer Ltd.		
			2018-FL1, 2.54% (1 Month USD LIBOR + 0.75%) due 10/15/19 ^{3,4}	19,000,000	18,993,496

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Newstar Commercial Loan Funding LLC 2017-1A, 4.13% (3 Month USD LIBOR + 2.50%) due 03/20/27 ^{3,4}	12,750,000	\$ 12,865,033			
2016-1A, 5.69% (3 Month USD LIBOR + 3.75%) due 02/25/28 ^{3,4}	5,750,000	5,773,504			
Northwoods Capital XIV Ltd. 2017-14A, 3.51% (3 Month USD LIBOR + 1.70%) due 11/12/25 ^{3,4}	18,450,000	18,483,418			
Atlas Senior Loan Fund IV Ltd. 2017-2A, 3.29% (3 Month USD LIBOR + 1.45%) due 02/17/26 ^{3,4}	18,450,000	18,481,431			
KKR CLO 21 Ltd. 2018-21, 3.15% (3 Month USD LIBOR + 1.00%) due 04/15/31 ^{3,4}	18,100,000	18,137,458			
York CLO 1 Ltd. 2017-1A, 3.44% (3 Month USD LIBOR + 1.70%) due 01/22/27 ^{3,4}	17,800,000	17,819,395			
TICP CLO II-2 Ltd. 2018-IIA, 3.07% (3 Month USD LIBOR + 0.84%) due 04/20/28 ^{3,4}	17,800,000	17,800,000			
AMMC CLO 15 Ltd. 2016-15A, 3.41% (3 Month USD LIBOR + 1.35%) due 12/09/26 ^{3,4}	17,450,000	17,516,125			
			TICP CLO I Ltd. 2017-1A, 3.35% (3 Month USD LIBOR + 1.60%) due 04/26/26 ^{3,4}	17,250,000	\$ 17,272,291
			ABPCI Direct Lending Fund CLO I LLC 2016-1A, 4.44% (3 Month USD LIBOR + 2.70%) due 12/22/28 ^{3,4}	17,000,000	17,062,356
			Cerberus Loan Funding XXIII, LP 2018-2A, 3.31% (3 Month USD LIBOR + 1.00%) due 04/15/28 ^{3,4}	16,900,000	16,900,000
			Northwoods Capital XI Ltd. 2017-11A, 3.32% (3 Month USD LIBOR + 1.60%) due 04/15/25 ^{3,4}	16,750,000	16,749,978
			MP CLO VI Ltd. 2017-2A, 3.32% (3 Month USD LIBOR + 1.60%) due 01/15/27 ^{3,4}	14,500,000	14,509,557
			Marathon CLO VI Ltd. 2017-6A, 3.42% (3 Month USD LIBOR + 1.60%) due 05/13/25 ^{3,4}	14,050,000	14,075,827
			TICP CLO II Ltd. 2017-2A, 3.29% (3 Month USD LIBOR + 1.55%) due 07/20/26 ^{3,4}	14,000,000	14,001,618
			Golub Capital Partners CLO 36m Ltd. 2018-36A, 3.74% (3 Month USD LIBOR + 1.65%) due 02/05/31 ^{3,4}	13,250,000	13,247,337

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Seneca Park CLO Limited			TCP Waterman CLO Ltd.		
2017-1A, 3.23%			2016-1A, 4.17%		
(3 Month USD			(3 Month USD		
LIBOR + 1.50%)			LIBOR + 2.05%)		
due 07/17/26 ^{3,4}	12,900,000	\$ 12,910,000	due 12/15/28 ^{3,4}	7,150,000	\$ 7,195,362
FDF I Ltd.			2016-1A, 4.42%		
2015-1A, 4.40%			(3 Month USD		
due 11/12/30 ⁴	13,000,000	12,848,914	LIBOR + 2.30%)		
Marathon CLO VII Ltd.			due 12/15/28 ^{3,4}	4,000,000	4,039,197
2017-7A, 3.41%			Recette Clo Ltd.		
(3 Month USD			2017-1A, 3.04%		
LIBOR + 1.65%)			(3 Month USD		
due 10/28/25 ^{3,4}	12,600,000	12,618,197	LIBOR + 1.30%)		
OZLM VIII Ltd.			due 10/20/27 ^{3,4}	11,000,000	11,003,781
2017-8A, 2.86%			Treman Park CLO Ltd.		
(3 Month USD			2015-1A, due		
LIBOR + 1.13%)			04/20/27 ^{4,5}	13,600,000	10,760,565
due 10/17/26 ^{3,4}	12,000,000	12,021,146	Regatta IV Funding Ltd.		
Vibrant CLO III Ltd.			2017-1A, 2.77%		
2016-3A, 3.79%			(3 Month USD		
(3 Month USD			LIBOR + 1.02%)		
LIBOR + 2.05%)			due 07/25/26 ^{3,4}	10,500,000	10,508,050
due 04/20/26 ^{3,4}	12,000,000	12,012,062	Venture XVII CLO Ltd.		
Sudbury Mill CLO Ltd.			2017-17A, 2.80%		
2017-1A, 3.38%			(3 Month USD		
(3 Month USD			LIBOR + 1.08%)		
LIBOR + 1.65%)			due 07/15/26 ^{3,4}	10,100,000	10,103,424
due 01/17/26 ^{3,4}	11,850,000	11,860,328	Nelder Grove CLO Ltd.		
AMMC CLO XV Ltd.			2017-1A, 3.78%		
2016-15A, 3.96%			(3 Month USD		
(3 Month USD			LIBOR + 1.80%)		
LIBOR + 1.90%)			due 08/28/26 ^{3,4}	10,050,000	10,076,387
due 12/09/26 ^{3,4}	11,600,000	11,643,343	Ares XXXIII CLO Ltd.		
Madison Park			2016-1A, 3.97%		
Funding XIV Ltd.			(3 Month USD		
2017-14A, 3.29%			LIBOR + 1.95%)		
(3 Month USD			due 12/05/25 ^{3,4}	9,800,000	9,870,736
LIBOR + 1.55%)			Bsprt Issuer Ltd.		
due 07/20/26 ^{3,4}	6,400,000	6,405,929	2017-FL1, 3.13%		
2017-14A, 2.86%			(1 Month USD		
(3 Month USD			LIBOR + 1.35%)		
LIBOR + 1.12%)			due 06/15/27 ^{3,4}	9,690,000	9,721,665
due 07/20/26 ^{3,4}	5,211,000	5,216,874			

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Shackleton 2015- VIII CLO Ltd. 2017-8A, 2.66% (3 Month USD LIBOR + 0.92%) due 10/20/27 ^{3,4}	4,900,000	\$ 4,901,391			
2017-8A, 3.04% (3 Month USD LIBOR + 1.30%) due 10/20/27 ^{3,4}	4,760,000	4,762,958			
Garrison Funding Ltd. 2016-2A, 4.08% (3 Month USD LIBOR + 2.20%) due 09/29/27 ^{3,4}	7,000,000	7,058,453			
2016-2A, 5.03% (3 Month USD LIBOR + 3.15%) due 09/29/27 ^{3,4}	2,250,000	2,279,636			
ACIS CLO Ltd. 2015-6A, 4.25% (3 Month USD LIBOR + 2.48%) due 05/01/27 ^{3,4}	7,500,000	7,514,089			
2013-1A, 4.68% (3 Month USD LIBOR + 2.95%) due 04/18/24 ^{3,4}	1,650,000	1,652,331			
Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 ^{4,5}	10,000,000	9,111,092			
Crown Point CLO III Ltd. 2017-3A, 3.17% (3 Month USD LIBOR + 1.45%) due 12/31/27 ^{3,4}	8,280,000	8,284,777			
Madison Park Funding XVI Ltd. 2016-16A, 3.64% (3 Month USD LIBOR + 1.90%) due 04/20/26 ^{3,4}	8,250,000	8,257,856			
			Betony CLO Ltd. 2016-1A, 3.67% (3 Month USD LIBOR + 1.95%) due 04/15/27 ^{3,4}	8,250,000	\$ 8,255,836
			Jamestown CLO III Ltd. 2017-3A, 3.47% (3 Month USD LIBOR + 1.75%) due 01/15/26 ^{3,4}	8,000,000	8,007,603
			Fifth Street SLF II Ltd. 2015-2A, 3.68% (3 Month USD LIBOR + 1.92%) due 09/29/27 ^{3,4}	8,000,000	8,006,432
			KKR CLO 15 Ltd. 2016-15, 3.29% (3 Month USD LIBOR + 1.56%) due 10/18/28 ^{3,4}	7,529,000	7,561,026
			Carlyle Global Market Strategies CLO Ltd. 2012-3A, due 10/04/28 ^{4,5}	8,920,000	7,469,626
			Flatiron CLO Ltd. 2017-1A, 3.38% (3 Month USD LIBOR + 1.65%) due 01/17/26 ^{3,4}	7,100,000	7,106,049
			Vibrant CLO IV Ltd. 2016-4A, 4.14% (3 Month USD LIBOR + 2.40%) due 07/20/28 ^{3,4}	7,000,000	7,060,305
			Regatta III Funding Ltd. 2017-1A, 2.77% (3 Month USD LIBOR + 1.05%) due 04/15/26 ^{3,4}	7,050,000	7,048,648
			Cent CLO 21 Ltd. 2017-21A, 3.46% (3 Month USD LIBOR + 1.70%) due 07/27/26 ^{3,4}	7,000,000	7,004,314

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OCP CLO Ltd. 2012-2A, 4.75% (3 Month USD LIBOR + 2.85%) due 11/22/25 ^{3,4}	6,500,000	\$ 6,545,589	Dryden XXV Senior Loan Fund 2017-25A, 3.07% (3 Month USD LIBOR + 1.35%) due 10/15/27 ^{3,4}	5,000,000	\$ 5,009,180
Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁵	7,500,060	6,461,058	Mountain Hawk II CLO Ltd. 2013-2A, 3.44% (3 Month USD LIBOR + 1.70%) due 07/22/24 ^{3,4}	5,000,000	5,000,251
Voya CLO Ltd. 2013-1X, due 10/15/30 ⁵	9,500,000	5,779,696	Colub Capital BDC CLO 2014 LLC 2018-1A, 3.09% (3 Month USD LIBOR + 0.95%) due 04/25/26 ^{3,4}	4,500,000	4,504,668
2013-1A, due 10/15/30 ^{4,5}	1,075,071	654,061	Benefit Street Partners CLO V Ltd. 2017-VA, 3.39% (3 Month USD LIBOR + 1.65%) due 10/20/26 ^{3,4}	4,500,000	4,504,035
Fifth Street Senior Loan Fund I LLC 2015-1A, 3.74% (3 Month USD LIBOR + 2.00%) due 01/20/27 ^{3,4}	5,000,000	5,013,058	Oaktree CLO Ltd. 2017-1A, 2.61% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{3,4}	4,500,000	4,494,561
2015-1A, 4.74% (3 Month USD LIBOR + 3.00%) due 01/20/27 ^{3,4}	1,250,000	1,251,728	Halcyon Loan Advisors Funding Ltd. 2012-2A, 5.05% (3 Month USD LIBOR + 2.85%) due 12/20/24 ^{3,4}	4,000,000	4,004,424
Symphony CLO XII Ltd. 2017-12A, 3.22% (3 Month USD LIBOR + 1.50%) due 10/15/25 ^{3,4}	5,750,000	5,754,541	OZLM Funding II Ltd. 2016-2A, 4.52% (3 Month USD LIBOR + 2.75%) due 10/30/27 ^{3,4}	3,750,000	3,750,954
OHA Loan Funding Ltd. 2017-1A, 3.79% (3 Month USD LIBOR + 2.05%) due 07/23/25 ^{3,4}	5,300,000	5,303,838			
OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{4,5}	6,000,000	5,250,666			
Fortress Credit Opportunities VI CLO Ltd. 2015-6A, 4.77% (3 Month USD LIBOR + 2.70%) due 10/10/26 ^{3,4}	5,000,000	5,009,753			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Cerberus ICQ Levered LLC 2015-1A, 4.77% (3 Month USD LIBOR + 3.05%) due 11/06/25 ^{3,4}	2,250,000	\$ 2,254,756			
2015-1A, 3.77% (3 Month USD LIBOR + 2.05%) due 11/06/25 ^{3,4}	1,337,381	1,337,554			
Cent CLO 2014-16A, 4.97% (3 Month USD LIBOR + 3.20%) due 08/01/24 ^{3,4}	1,750,000	1,755,451			
2014-16A, 4.02% (3 Month USD LIBOR + 2.25%) due 08/01/24 ^{3,4}	1,750,000	1,751,656			
Atrium XI 2017-11A, 3.24% (3 Month USD LIBOR + 1.50%) due 10/23/25 ^{3,4}	3,500,000	3,499,360			
Eaton Vance CLO Ltd. 2017-1A, 3.32% (3 Month USD LIBOR + 1.60%) due 07/15/26 ^{3,4}	3,400,000	3,402,384			
MONROE CAPITAL BSL CLO Ltd. 2017-1A, 3.65% (3 Month USD LIBOR + 1.75%) due 05/22/27 ^{3,4}	3,000,000	3,002,498			
AMMC CLO XI Ltd. 2016-11A, 4.62% (3 Month USD LIBOR + 2.85%) due 10/30/23 ^{3,4}	3,000,000	3,000,262			
Ocean Trails CLO IV 2017-4A, 3.62% (3 Month USD LIBOR + 1.80%) due 08/13/25 ^{3,4}	2,500,000	2,505,259			
			Octagon Investment Partners 24 Ltd. 2017-1A, 3.24% (3 Month USD LIBOR + 1.35%) due 05/21/27 ^{3,4}	2,500,000	\$ 2,504,052
			Mountain Hawk I CLO Ltd. 2013-1A, 3.92% (3 Month USD LIBOR + 2.18%) due 01/20/24 ^{3,4}	2,500,000	2,503,624
			FS Senior Funding Ltd. 2015-1A, 3.52% (3 Month USD LIBOR + 1.80%) due 05/28/25 ^{3,4}	2,500,000	2,502,133
			NXT Capital CLO LLC 2017-1A, 3.14% (3 Month USD LIBOR + 1.40%) due 04/23/26 ^{3,4}	2,300,000	2,302,546
			Venture XIII CLO Ltd. 2013-13A, due 09/10/29 ^{4,5}	3,700,000	2,146,955
			NewStar Arlington Senior Loan Program LLC 2014-1A, 4.35% (3 Month USD LIBOR + 2.60%) due 07/25/25 ^{3,4}	1,000,000	1,002,619
			2014-1A, 4.76% due 07/25/25 ⁴	700,000	701,118
			2014-1A, 5.05% (3 Month USD LIBOR + 3.30%) due 07/25/25 ^{3,4}	400,000	400,530
			NewStar Clarendon Fund CLO LLC 2015-1A, 5.10% (3 Month USD LIBOR + 3.35%) due 01/25/27 ^{3,4}	2,000,000	2,004,848

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Octagon Investment Partners XVI Ltd. 2013-1A, 4.48% (3 Month USD LIBOR + 2.75%) due 07/17/25 ^{3,4}	2,000,000	\$ 2,002,863			
Ivy Hill Middle Market Credit Fund IX Ltd. 2017-9A, 4.08% (3 Month USD LIBOR + 2.35%) due 01/18/30 ^{3,4}	1,000,000	1,002,039	2012-2A, due 05/15/23 ^{4,5}	4,750,000	\$ 206,098
2017-9A, 3.48% (3 Month USD LIBOR + 1.75%) due 01/18/30 ^{3,4}	1,000,000	1,000,651	Atlas Senior Loan Fund IX Ltd. 2018-9A, due 04/20/28 ^{4,5}	1,200,000	761,021
LMREC, Inc. 2015-CRE1, 5.36% (1 Month USD LIBOR + 3.50%) due 02/22/32 ^{3,4}	2,000,000	1,999,800	ING Investment Management CLO Ltd. 2007-4A, 3.94% (3 Month USD LIBOR + 2.20%) due 06/14/22 ^{3,4}	739,315	739,410
Dryden 38 Senior Loan Fund 2015-38A, 3.72% (3 Month USD LIBOR + 2.00%) due 07/15/27 ^{3,4}	1,850,000	1,855,460	GoldenTree Credit Opportunities Financing Ltd. 2012-1A, 6.37% (3 Month USD LIBOR + 4.25%) due 06/15/28 ^{3,4}	500,000	505,014
Catamaran CLO Ltd. 2016-2A, 3.78% (3 Month USD LIBOR + 2.05%) due 10/18/26 ^{3,4}	1,750,000	1,759,965	Westchester CLO Ltd. 2007-1A, 2.21% (3 Month USD LIBOR + 0.44%) due 08/01/22 ^{3,4}	459,187	459,162
Resource Capital Corp. 2015-CRE3, 5.79% (1 Month USD LIBOR + 4.00%) due 03/15/32 ^{3,4}	1,080,083	1,075,690	Great Lakes CLO Ltd. 2014-1A, due 10/15/29 ^{4,5}	461,538	402,185
NXT Capital CLO LLC 2018-1A, 3.94% (3 Month USD LIBOR + 2.20%) due 04/21/27 ^{3,4}	1,000,000	1,000,338	Rockwall CDO II Ltd. 2007-1A, 2.32% (3 Month USD LIBOR + 0.55%) due 08/01/24 ^{3,4}	353,981	354,002
Babson CLO Ltd. 2014-1A, due 07/20/25 ^{4,5}	1,300,000	599,644	Copper River CLO Ltd. 2007-1A, due 01/20/21 ^{5,6}	1,500,000	190,950
			Ares XXVI CLO Ltd. 2013-1A, due 04/15/25 ^{4,5}	4,300,000	101,734
			Keuka Park CLO Ltd. 2013-1A, due 10/21/24 ^{4,5}	1,000,000	33,742
			Total Collateralized Loan Obligations		<u>2,520,801,222</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
TRANSPORT-AIRCRAFT - 3.0%			Emerald Aviation		
Apollo Aviation			Finance Ltd.		
Securitization			2013-1, 4.65% due		
Equity Trust			10/15/38 ⁴	3,496,676	\$ 3,534,317
2016-2, 4.21%			2013-1, 6.35% due		
due 11/15/41	42,502,740	\$ 42,922,969	10/15/38 ⁴	305,535	305,355
2016-1A, 4.88%			Diamond Head		
due 03/17/36 ⁴	18,077,511	18,514,388	Aviation Ltd.		
SAPPHIRE AVIATION			2015-1, 3.81% due		
FINANCE I Ltd.			07/14/28 ⁴	3,496,595	3,474,263
2018-1A, 4.25%			Rise Ltd.		
due 03/15/40 ⁴	44,800,000	44,943,898	2014-1A, 4.74%		
KDAC Aviation			due 02/12/39	3,268,444	3,273,347
Finance Ltd.			Atlas Ltd.		
2017-1A, 4.21%			2014-1 A, 4.87%		
due 12/15/42 ⁴	44,055,000	43,972,890	due 12/15/39	3,160,158	3,160,158
Castlelake Aircraft			AABS Ltd.		
Securitization Trust			2013-1 A, 4.87%		
2017-1, 3.97% due			due 01/10/38	2,439,599	2,439,599
07/15/42	20,160,875	19,937,214	Eagle I Ltd.		
2015-1A, 4.70%			2014-1A, 4.31%		
due 12/15/40 ⁴	13,933,933	13,952,123	due 12/15/39 ⁴	2,428,750	2,381,692
AIM Aviation			Stripes Aircraft Ltd.		
Finance Ltd.			2013-1 A1, 5.32% due		
2015-1A, 4.21%			03/20/23 ^{†††3}	1,423,233	1,411,193
due 02/15/40 ⁴	23,904,945	23,887,399	Willis Engine		
2015-1A, 5.07%			Securitization Trust II		
due 02/15/40 ⁴	1,992,079	1,978,625	2012-A, 5.50% due		
Raspro Trust			09/15/37 ⁴	976,146	965,752
2005-1A, 2.37%			Turbine Engines		
(3 Month USD			Securitization Ltd.		
LIBOR + 0.63%)			2013-1A, 5.13%		
due 03/23/24 ^{3,4}	18,790,796	17,945,210	due 12/13/48 ⁶	825,806	830,110
ECAF I Ltd.			Airplanes Pass		
2015-1A, 4.95%			Through Trust		
due 06/15/22 ⁴	15,016,821	15,250,251	2001-1A, 2.33%		
2015-1A, 3.47%			(1 Month USD		
due 06/15/40 ⁴	1,145,771	1,135,732	LIBOR + 0.55%)		
Falcon Aerospace Ltd.			due 03/15/19 ^{3,6,12}	409,604	18,432
2017-1, 4.58% due			Total Transport-Aircraft		<u>292,939,389</u>
02/15/42 ⁴	15,401,480	15,465,427			
AASET Trust					
2017-1A, 3.97%					
due 05/16/42 ⁴	11,274,780	11,239,045			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
WHOLE BUSINESS - 1.5%			NET LEASE - 1.2%		
Domino's Pizza			Capital Automotive LLC		
Master Issuer LLC			2017-1A, 3.87%		
2017-1A, 3.08%			due 04/15/47 ⁴	51,870,125	\$ 51,671,597
due 07/25/47 ⁴	22,213,375	\$ 21,745,339	Store Master		
2017-1A, 4.12%			Funding I-VII		
due 07/25/47 ⁴	17,253,300	17,438,600	2016-1A, 3.96%		
2017-1A, 3.00%			due 10/20/46 ⁴	30,415,067	29,519,343
(3 Month USD			2016-1A, 4.32%		
LIBOR + 1.25%)			due 10/20/46 ⁴	10,478,366	10,672,216
due 07/25/47 ^{3,4}	17,114,000	17,255,704	Store Master		
2015-1A, 3.48%			Funding I LLC		
due 10/25/45 ⁴	1,965,000	1,961,581	2015-1A, 4.17%		
Taco Bell Funding LLC			due 04/20/45 ⁴	7,833,077	7,861,300
2016-1A, 4.97%			2015-1A, 3.75%		
due 05/25/46 ⁴	27,255,000	28,400,800	due 04/20/45 ⁴	1,478,125	1,460,376
2016-1A, 4.38%			Spirit Master		
due 05/25/46 ⁴	5,233,750	5,363,756	Funding LLC		
2016-1A, 3.83%			2014-2A, 5.76%		
due 05/25/46 ⁴	2,403,575	2,416,963	due 03/20/41 ⁴	4,845,935	5,004,484
Jimmy Johns			2014-4A, 4.63%		
Funding LLC			due 01/20/45 ⁴	4,176,168	4,234,519
2017-1A, 3.61%			Capital Automotive REIT		
due 07/30/47 ⁴	22,835,250	22,809,675	2014-1A, 3.66%		
Wendy's Funding LLC			due 10/15/44 ⁴	4,500,000	4,448,934
2015-1A, 4.50%			Store Master		
due 06/15/45 ⁴	12,138,750	12,385,288	Funding LLC		
DB Master Finance LLC			2013-1A, 4.16%		
2015-1A, 3.98%			due 03/20/43 ⁴	1,692,721	1,685,445
due 02/20/45 ⁴	7,245,900	7,308,505	Total Net Lease		<u>116,558,214</u>
Sonic Capital LLC			COLLATERALIZED DEBT OBLIGATIONS - 1.1%		
2016-1A, 4.47%			Anchorage Credit		
due 05/20/46 ⁴	3,783,866	3,856,440	Funding Ltd.		
2018-1A, 4.03%			2016-4A, 3.50%		
due 02/20/48 ⁴	1,300,000	1,293,227	due 02/15/35 ⁴	55,600,000	55,402,931
Drug Royalty III Limited			2016-3A, 3.85%		
Partnership			due 10/28/33 ⁴	7,500,000	7,533,552
2016-1A, 3.98%			Putnam Structured		
due 04/15/27 ⁴	2,675,631	2,658,903	Product Funding Ltd.		
Drug Royalty III Limited			2003-1A, 2.78%		
Partnership 1			(1 Month USD		
2017-1A, 3.60%			LIBOR + 1.00%)		
due 04/15/27 ⁴	2,153,896	<u>2,123,032</u>	due 10/15/38 ^{3,4}	19,513,514	18,885,745
Total Whole Business		<u>147,017,813</u>			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
RB Commercial Trust					
2012-RS1, 5.35%					
due 01/26/22 ⁴	15,699,986	\$ 15,698,416			
Anchorage Credit Funding I Ltd.					
2015-1A, 4.30%					
due 07/28/30 ⁴	3,000,000	3,081,961			
Highland Park CDO I Ltd.					
2006-1A, 2.34%					
(3 Month USD LIBOR + 0.40%)					
due 11/25/51 ^{3,6}	2,877,453	2,762,283			
N-Star REL CDO VIII Ltd.					
2006-8A, 2.02%					
(1 Month USD LIBOR + 0.36%)					
due 02/01/41 ^{3,4}	1,943,473	1,932,667			
Total Collateralized Debt Obligations		<u>105,297,555</u>			
TRANSPORT-CONTAINER - 1.0%					
Textainer Marine Containers Ltd.					
2017-2A, 3.52%					
due 06/20/42 ⁴	46,934,772	46,542,763			
CAL Funding III Ltd.					
2018-1A, 3.96%					
due 02/25/43 ⁴	21,618,333	21,803,146			
Textainer Marine Containers V Ltd.					
2017-1A, 3.72%					
due 05/20/42 ⁴	15,915,155	15,902,530			
Cronos Containers Program Ltd.					
2013-1A, 3.08%					
due 04/18/28 ⁴	8,057,083	7,946,977			
CLI Funding V LLC					
2013-1A, 2.83%					
due 03/18/28 ⁴	4,081,417	4,010,372			
2013-2A, 3.22%					
due 06/18/28 ⁴	1,150,560	1,139,818			
Total Transport-Container		<u>97,345,606</u>			
AUTOMOTIVE - 0.5%					
Hertz Vehicle Financing II, LP					
2015-1A, 2.73%					
due 03/25/21 ⁴	20,550,000	\$ 20,390,606			
2017-1A, 2.96%					
due 10/25/21 ⁴	9,600,000	9,518,129			
Hertz Vehicle Financing LLC					
2016-4A, 2.65%					
due 07/25/22 ⁴	17,150,000	16,752,173			
2016-2A, 2.95%					
due 03/25/22 ⁴	3,000,000	2,969,452			
Total Automotive		<u>49,630,360</u>			
DIVERSIFIED PAYMENT RIGHTS - 0.2%					
Bib Merchant Voucher Receivables Ltd.					
4.18% due 04/07/28	21,400,000	21,400,000			
CCR Incorporated MT100 Payment Rights Master Trust					
2012-CA, 4.75%					
due 07/10/22 ⁴	588,095	588,113			
CIC Receivables Master Trust					
4.89% due 10/07/21 ^{†††}	355,154	367,262			
Total Diversified Payment Rights		<u>22,355,375</u>			
SINGLE FAMILY RESIDENCE - 0.1%					
Colony American Finance 2016-1 Ltd.					
2016-1, 2.54% due 06/15/48 ⁴	7,482,611	7,354,892			
CoreVest American Finance Trust					
2017-1, 3.36% due 10/15/49 ⁴	2,250,000	2,197,976			
Total Single Family Residence		<u>9,552,868</u>			
TRANSPORT-RAIL - 0.1%					
TRIP Rail Master Funding LLC					
2017-1A, 2.71%					
due 08/15/47 ⁴	6,437,575	6,360,575			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
NP SPE II LLC			Soundview Home		
2017-1A, 3.37%			Loan Trust		
due 10/21/47 ⁴	2,653,765	\$ 2,588,036	2006-OPT5, 2.01%		
Total Transport-Rail		<u>8,948,611</u>	(1 Month USD		
INDUSTRIAL - 0.1%			LIBOR + 0.14%)		
Agnico-Eagle Mines Ltd.			due 07/25/36 ³	93,622,012	\$ 91,256,755
4.84% due			2005-OPT3, 2.34%		
06/30/26 ^{†††}	6,000,000	<u>6,127,686</u>	(1 Month USD		
FINANCIAL - 0.1%			LIBOR + 0.47%)		
Industrial DPR			due 11/25/35 ³	3,930,000	3,887,318
Funding Ltd.			2007-1, 2.04% (1		
2016-1A, 5.24% due			Month USD		
04/15/26 ^{†††4}	4,000,000	3,929,777	LIBOR + 0.17%)		
Hana Small Business			due 03/25/37 ³	3,669,788	3,647,107
Lending Loan Trust			Towd Point		
2014-2014, 4.50%			Mortgage Trust		
(WAC) due			2017-5, 2.47% (1		
01/25/40 ^{3,4}	299,663	<u>298,224</u>	Month USD		
Total Financial		<u>4,228,001</u>	LIBOR + 0.60%)		
INSURANCE - 0.0%			due 02/25/57 ^{3,4}	26,933,725	27,030,501
Chesterfield Financial			2018-1, 3.00% (WAC)		
Holdings LLC			due 01/25/58 ^{3,4}	23,530,704	23,402,099
2014-1A, 4.50%			2017-6, 2.75% (WAC)		
due 12/15/34 ⁴	4,125,000	<u>4,075,991</u>	due 10/25/57 ^{3,4}	19,987,212	19,695,620
INFRASTRUCTURE - 0.0%			2017-1, 2.75% (WAC)		
Vantage Data Centers			due 10/25/56 ^{3,4}	18,883,475	18,671,359
Issuer LLC			2016-1, 2.75% (WAC)		
2018-1A, 4.07%			due 02/25/55 ^{3,4}	5,642,626	5,598,131
due 02/16/43 ⁴	999,167	<u>1,008,330</u>	RALI Series Trust		
Total Asset-Backed Securities			2006-QO5, 2.09%		
(Cost \$3,379,829,560)		<u>3,385,887,021</u>	(1 Month USD		
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 32.3%			LIBOR + 0.22%)		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 14.6%			due 05/25/46 ³	23,852,315	22,398,288
Home Equity Loan Trust			2006-QO10, 2.03%		
2007-FRE1, 2.06%			(1 Month USD		
(1 Month USD			LIBOR + 0.16%)		
LIBOR + 0.19%)			due 01/25/37 ³	14,083,030	13,248,844
due 04/25/37 ³	129,081,710	122,684,666	2007-QO4, 2.06%		
			(1 Month USD		
			LIBOR + 0.19%)		
			due 05/25/47 ³	11,475,505	11,070,182
			2006-QO2, 2.06%		
			(1 Month USD		
			LIBOR + 0.22%)		
			due 02/25/46 ³	22,190,918	9,671,783

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2007-QO2, 2.02% (1 Month USD LIBOR + 0.15%) due 02/25/47 ³	12,376,300	\$ 8,001,617			
2007-QO4, 2.07% (1 Month USD LIBOR + 0.20%) due 05/25/47 ³	5,337,915	5,154,713			
2005-QO1, 2.22% (1 Month USD LIBOR + 0.30%) due 08/25/35 ³	5,543,763	4,912,847			
2005-QO1, 2.78% (1 Year CMT Rate + 1.50%) due 08/25/35 ³	3,665,612	3,476,280			
2006-QS8, 2.32% (1 Month USD LIBOR + 0.45%) due 08/25/36 ³	4,533,537	3,418,521			
2006-QO2, 2.14% (1 Month USD LIBOR + 0.27%) due 02/25/46 ³	5,470,239	2,452,450			
2007-QO3, 2.03% (1 Month USD LIBOR + 0.16%) due 03/25/47 ³	2,161,213	1,976,086			
CIT Mortgage Loan Trust					
2007-1, 3.22% (1 Month USD LIBOR + 1.35%) due 10/25/37 ^{3,4}	67,974,253	68,308,761			
2007-1, 3.32% (1 Month USD LIBOR + 1.45%) due 10/25/37 ^{3,4}	5,126,802	5,151,911			
Structured Asset Securities Corporation Mortgage Loan Trust					
2008-BC4, 2.50% (1 Month USD LIBOR + 0.63%) due 11/25/37 ³	57,860,863	57,521,903			
			2006-BC4, 2.04% (1 Month USD LIBOR + 0.17%) due 12/25/36 ³	7,975,977	\$ 7,708,080
			2006-BC3, 2.03% (1 Month USD LIBOR + 0.16%) due 10/25/36 ³	7,091,038	6,320,019
			2006-BC6, 2.04% (1 Month USD LIBOR + 0.17%) due 01/25/37 ³	921,293	900,432
			NovaStar Mortgage Funding Trust Series 2007-2, 2.07% (1 Month USD LIBOR + 0.20%) due 09/25/37 ³	61,701,427	59,925,173
			IndyMac INDX Mortgage Loan Trust		
			2006-AR6, 2.20% (1 Year CMT Rate + 0.92%) due 06/25/46 ³	52,154,640	48,387,343
			2005-AR18, 2.65% (1 Month USD LIBOR + 0.78%) due 10/25/36 ³	8,238,316	7,072,788
			CIM Trust		
			2017-2, 3.66% (1 Month USD LIBOR + 2.00%) due 12/25/57 ^{3,4}	31,275,649	31,615,753
			3.69% due 08/25/57	20,552,000	20,604,969
			American Home Mortgage Investment Trust		
			2007-1, 2.08% due 05/25/47 ⁷	204,901,518	31,052,722
			2006-1, 2.15% (1 Month USD LIBOR + 0.28%) due 03/25/46 ³	7,497,053	7,196,801

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2006-1, 2.27% (1 Month USD LIBOR + 0.40%) due 03/25/46 ³	3,363,261	\$ 3,253,434	ACE Securities Corporation Home Equity Loan Trust Series		
Bear Stearns Asset Backed Securities I Trust			2006-HE4, 2.01% (1 Month USD LIBOR + 0.14%) due 10/25/36 ³	32,688,381	\$ 22,091,884
2006-HE9, 2.01% (1 Month USD LIBOR + 0.14%) due 11/25/36 ³	33,923,649	32,843,168	2005-HE2, 2.89% (1 Month USD LIBOR + 1.02%) due 04/25/35 ³	5,700,000	5,742,741
2006-HE3, 2.23% (1 Month USD LIBOR + 0.36%) due 04/25/36 ³	7,600,000	7,537,607	Nationstar Home Equity Loan Trust		
FirstKey Master Funding			2007-B, 2.09% (1 Month USD LIBOR + 0.22%) due 04/25/37 ³	25,730,657	25,480,485
2017-R1, 1.89% (1 Month USD LIBOR + 0.22%) due 11/03/41 ^{†††.3,4}	38,889,167	38,418,593	Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
First NLC Trust			2006-AR9, 2.11% (1 Year CMT Rate + 0.83%) due 11/25/46 ³	18,371,108	15,719,886
2005-4, 2.26% (1 Month USD LIBOR + 0.39%) due 02/25/36 ³	27,807,390	27,323,661	2006-AR9, 2.12% (1 Year CMT Rate + 0.84%) due 11/25/46 ³	8,685,355	7,307,620
2005-1, 2.33% (1 Month USD LIBOR + 0.46%) due 05/25/35 ³	3,102,899	2,963,863	2006-7, 4.38% due 09/25/36	2,881,281	1,451,331
HSI Asset Securitization Corporation Trust			2006-8, 4.52% due 10/25/36	487,229	298,006
2006-OPT2, 2.26% (1 Month USD LIBOR + 0.39%) due 01/25/36 ³	29,140,000	28,759,732	Angel Oak Mortgage Trust LLC		
Countrywide Asset-Backed Certificates			2017-3, 2.71% (WAC) due 11/25/47 ^{3,4}	23,369,216	23,368,036
2006-6, 2.04% (1 Month USD LIBOR + 0.17%) due 09/25/36 ³	27,373,729	26,789,744	Freddie Mac Structured Agency Credit Risk Debt Notes		
2005-15, 2.32% (1 Month USD LIBOR + 0.45%) due 03/25/36 ³	1,500,000	1,440,671	2015-DNA1, 3.72% (1 Month USD LIBOR + 1.85%) due 10/25/27 ³	21,760,000	22,211,313

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
American Home			WaMu Mortgage Pass-		
Mortgage Assets Trust			Through Certificates		
2006-4, 2.06%			Series Trust		
(1 Month USD			2007-OA6, 2.01%		
LIBOR + 0.19%)			(1 Year CMT		
due 10/25/46 ³	13,007,866	\$ 9,410,766	Rate + 0.81%)		
2007-1, 1.98% (1 Year			due 07/25/47 ³	9,349,486	\$ 8,541,244
CMT Rate + 0.70%)			2007-OA3, 2.05%		
due 02/25/47 ³	11,098,766	7,158,313	(1 Year CMT		
2006-5, 2.20% (1 Year			Rate + 0.77%)		
CMT Rate + 0.92%)			due 04/25/47 ³	5,869,270	5,231,278
due 11/25/46 ³	4,843,715	2,694,106	2006-AR13, 2.16%		
2006-6, 2.06%			(1 Year CMT		
(1 Month USD			Rate + 0.88%)		
LIBOR + 0.19%)			due 10/25/46 ³	2,094,019	1,876,698
due 12/25/46 ³	3,169,247	2,658,119	2006-AR11, 2.20%		
Credit-Based Asset			(1 Year CMT		
Servicing &			Rate + 0.92%)		
Securitization LLC			due 09/25/46 ³	1,734,693	1,595,759
2006-CB2, 2.06%			CSMC Series		
(1 Month USD			2015-12R, 2.06%		
LIBOR + 0.19%)			(1 Month USD		
due 12/25/36 ³	21,990,122	21,891,659	LIBOR + 0.50%)		
New Residential			due 11/30/37 ^{3,4}	16,688,551	16,616,180
Mortgage Trust			Lehman XS Trust Series		
2018-1A, 4.00% (WAC)			2007-2N, 2.05%		
due 12/25/57 ^{3,4}	19,409,889	19,844,291	(1 Month USD		
Deutsche Alt-A			LIBOR + 0.18%)		
Securities Mortgage			due 02/25/37 ³	10,085,400	8,696,936
Loan Trust Series			2007-15N, 2.12%		
2006-AF1, 2.17%			(1 Month USD		
(1 Month USD			LIBOR + 0.25%)		
LIBOR + 0.30%)			due 08/25/37 ³	5,015,353	4,842,357
due 04/25/36 ³	9,286,726	8,481,517	2005-7N, 2.14%		
2006-OA1, 2.07%			(1 Month USD		
(1 Month USD			LIBOR + 0.27%)		
LIBOR + 0.20%)			due 12/25/35 ³	2,655,508	2,637,117
due 02/25/47 ³	6,483,747	6,219,618	Impac Secured Assets		
2007-OA2, 2.05%			CMN Owner Trust		
(1 Year CMT			2005-2, 2.12% (1		
Rate + 0.77%)			Month USD		
due 04/25/47 ³	4,590,199	4,231,256	LIBOR + 0.25%)		
			due 03/25/36 ³	15,261,730	13,316,548

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Wachovia Asset Securitization Issuance II LLC Trust 2007-HE1, 2.01% (1 Month USD LIBOR + 0.14%) due 07/25/37 ^{3,4}	7,654,913	\$ 7,374,593			
2007-HE2A, 2.00% (1 Month USD LIBOR + 0.13%) due 07/25/37 ^{3,4}	6,349,692	5,892,397			
Deephaven Residential Mortgage Trust 2017-3A, 2.58% (WAC) due 10/25/47 ^{3,4}	12,855,474	12,755,813			
GSMSC Resecuritization Trust 2015-5R, 1.76% (1 Month USD LIBOR + 0.14%) due 02/26/37 ^{3,4}	12,744,004	12,096,444			
Citigroup Mortgage Loan Trust, Inc. 2005-HE3, 2.61% (1 Month USD LIBOR + 0.74%) due 09/25/35 ³	11,687,000	11,474,540			
Stanwich Mortgage Loan Co. 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4}	11,598,564	11,451,907			
Alternative Loan Trust 2007-OA7, 2.05% (1 Month USD LIBOR + 0.18%) due 05/25/47 ³	5,413,295	5,261,586			
2005-38, 2.22% (1 Month USD LIBOR + 0.35%) due 09/25/35 ³	4,378,529	4,082,127			
			HarborView Mortgage Loan Trust 2006-14, 1.96% (1 Month USD LIBOR + 0.15%) due 01/25/47 ³	9,247,514	\$ 8,601,244
			GCAT 2017-1, 3.38% due 03/25/47 ⁴	8,489,080	8,432,466
			First Frankin Mortgage Loan Trust 2006-FF3, 2.16% (1 Month USD LIBOR + 0.29%) due 02/25/36 ³	8,616,000	8,301,731
			First Franklin Mortgage Loan Trust 2004-FF10, 3.15% (1 Month USD LIBOR + 1.28%) due 07/25/34 ³	8,134,922	8,248,811
			Banc of America Funding Trust 2014-R7, 2.01% (1 Month USD LIBOR + 0.14%) due 09/26/36 ^{3,4}	5,116,677	4,991,779
			2015-R4, 1.79% (1 Month USD LIBOR + 0.17%) due 01/27/35 ^{3,4}	3,101,187	2,945,494
			Morgan Stanley ABS Capital I Incorporated Trust 2006-NC1, 2.25% (1 Month USD LIBOR + 0.38%) due 12/25/35 ³	7,800,000	7,619,705
			Stanwich Mortgage Loan Company LLC 2017-NPA1, 3.60% due 03/16/22 ⁴	7,206,781	7,206,781

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
ASG Resecuritization			New Residential		
Trust			Mortgage Loan Trust		
2010-3, 1.91% (1			2017-5A, 3.37%		
Month USD			(1 Month USD		
LIBOR + 0.29%)			LIBOR + 1.50%)		
due 12/28/45 ^{3,4}	7,448,451	\$ 6,944,201	due 06/25/57 ^{3,4}	5,041,742	\$ 5,188,228
Nomura Resecuritization			Park Place Securities		
Trust			Incorporated Asset-		
2016-1R, 4.62% (1			Backed Pass-Through		
Month USD LIBOR			Certificates Series		
+ 3.00%) due			2005-WCW2, 2.67%		
01/28/38 ^{†††3,4}	3,500,474	3,516,246	(1 Month USD		
2015-4R, 0.73%			LIBOR + 0.80%)		
(1 Month USD			due 07/25/35 ³	5,000,000	5,016,176
LIBOR + 0.43%)			Morgan Stanley Capital		
due 03/26/36 ^{3,4}	2,016,802	1,940,579	I Incorporated Trust		
2015-4R, 2.90%			2006-HE1, 2.16%		
(1 Month USD			(1 Month USD		
LIBOR + 0.39%)			LIBOR + 0.29%)		
due 12/26/36 ^{3,4}	1,399,932	1,381,809	due 01/25/36 ³	4,721,710	4,675,877
Structured Asset			JP Morgan Mortgage		
Investment Loan Trust			Acquisition Trust		
2005-11, 2.59%			2006-HE2, 2.01%		
(1 Month USD			(1 Month USD		
LIBOR + 0.72%)			LIBOR + 0.14%)		
due 01/25/36 ³	6,597,811	6,532,402	due 07/25/36 ³	4,130,358	4,084,389
VOLT LIV LLC			VOLT XL LLC		
2017-NPL1, 3.50%			2015-NP14, 4.38%		
due 02/25/47 ⁴	5,916,775	5,903,329	due 11/27/45 ⁴	4,074,251	4,074,203
Morgan Stanley			WaMu Asset-Backed		
Resecuritization Trust			Certificates WaMu		
2014-R9, 1.76%			Series Trust		
(1 Month USD			2007-HE4, 2.12%		
LIBOR + 0.14%)			(1 Month USD		
due 11/26/46 ^{3,4}	5,921,985	5,636,078	LIBOR + 0.25%)		
GE-WMC Asset-Backed			due 07/25/47 ³	5,254,081	3,856,495
Pass-Through			Luminent Mortgage		
Certificates Series			Trust		
2005-2, 2.12% (1			2006-2, 2.07% (1		
Month USD			Month USD		
LIBOR + 0.25%)			LIBOR + 0.20%)		
due 12/25/35 ³	5,177,951	5,205,913	due 02/25/46 ³	4,530,623	3,661,257

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
CWABS Asset-Backed Certificates Trust 2004-15, 3.22% (1 Month USD LIBOR + 1.35%) due 04/25/35 ³	3,490,000	\$ 3,532,071			
CSAA Trust 2005-10, 2.52% (1 Month USD LIBOR + 0.65%) due 06/25/35 ³	3,312,000	3,199,110			
CSAA Home Equity Trust 2006-14, 2.04% (1 Month USD LIBOR + 0.17%) due 09/25/36 ³	5,349,611	2,632,728			
2007-7, 2.14% (1 Month USD LIBOR + 0.27%) due 07/25/37 ³	339,502	322,900			
BCAP LLC 2014-RR2, 2.97% (WAC) due 03/26/36 ^{3,4}	2,307,416	2,228,986			
2014-RR3, 1.74% (WAC) due 10/26/36 ^{3,4}	392,440	388,167			
Impac Secured Assets Trust 2006-2, 2.04% (1 Month USD LIBOR + 0.17%) due 08/25/36 ³	2,289,956	1,935,956			
RFMSI Series Trust 2006-S11, 6.00% due 11/25/36	1,832,182	1,714,712			
Alliance Bancorp Trust 2007-OA1, 2.11% (1 Month USD LIBOR + 0.24%) due 07/25/37 ³	1,030,243	883,669			
UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28	726,505	767,817			
			GSAMP Trust 2005-HE6, 2.31% (1 Month USD LIBOR + 0.44%) due 11/25/35 ³	560,638	\$ 562,279
			Irwin Home Equity Loan Trust 2007-1, 5.85% due 08/25/37 ⁴	426,050	424,092
			Morgan Stanley Re-REMIC Trust 2010-R5, 3.51% due 06/26/36 ⁴	365,497	308,687
			GreenPoint Mortgage Funding Trust 2005-HE4, 2.33% (1 Month USD LIBOR + 0.47%) due 07/25/30 ³	225,958	<u>225,779</u>
			Total Residential Mortgage Backed Securities		<u>1,405,848,912</u>
			GOVERNMENT AGENCY - 12.9%		
			Fannie Mae ¹³ 2.89% due 10/01/29	38,458,000	36,888,644
			3.01% due 09/01/29	36,899,000	35,969,292
			3.40% due 02/01/33	25,000,000	25,063,767
			3.12% due 10/01/32	24,800,000	23,949,732
			3.23% due 01/01/33	23,730,770	23,507,197
			3.56% due 04/01/30	19,684,000	20,210,662
			2.90% due 11/01/29	21,078,000	20,137,976
			2.87% due 09/01/29	20,000,000	19,117,704
			3.49% due 04/01/30	18,643,000	18,982,105
			3.17% due 02/01/28	18,350,000	18,099,283
			2.96% due 11/01/29	18,620,000	17,904,444
			3.19% due 02/01/30	13,834,944	13,669,401
			3.07% due 01/01/28	13,100,000	12,811,471
			3.42% due 09/01/47	13,304,741	12,709,504
			2.82% due 10/01/29	12,100,000	11,536,073
			3.59% due 04/01/33	11,280,000	11,444,012
			3.03% due 12/01/27	10,900,000	10,626,367
			3.41% due 02/01/33	10,250,000	10,261,179
			3.08% due 10/01/32	10,250,000	9,952,509
			3.42% due 04/01/30	9,800,000	9,917,908
			3.31% due 01/01/33	9,700,000	9,671,984

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
3.05% due 10/01/29	9,100,000	\$ 8,828,492	3.60% due 10/01/47	993,734	\$ 970,728
3.06% due 12/01/27	9,000,000	8,812,437	4.50% due 10/01/43	795,529	838,177
3.04% due 01/01/28	8,900,000	8,703,302	5.00% due 12/01/44	708,016	758,356
3.60% due 03/01/30	8,341,000	8,552,538	3.63% due 01/01/37	741,497	734,480
2.94% due 10/01/32	8,686,388	8,368,252	3.50% due 08/01/43	708,896	715,111
3.08% due 01/01/30	8,500,000	8,289,810	2.75% due 11/01/31	666,149	630,670
3.43% due 03/01/33	8,100,000	8,060,022	3.50% due 06/01/46	88,846	89,214
3.50% due 12/01/45	7,198,144	7,234,663	Freddie Mac Multifamily		
3.48% due 04/01/30	7,000,000	7,123,654	Structured Pass		
3.14% due 01/01/28	6,900,000	6,804,525	Through Certificates ¹³		
3.56% due 02/01/38	6,689,245	6,711,031	2017-KIR3, 3.28%		
2.99% due 09/01/29	6,800,000	6,554,885	due 08/25/27	91,932,800	92,271,536
3.29% due 03/01/33	6,700,000	6,548,477	2017-KGX1, 3.00%		
3.13% due 02/01/28	5,900,000	5,848,766	due 10/25/27	81,400,000	80,019,765
3.60% due 04/01/33	5,600,000	5,750,600	2017-KW03, 3.02%		
3.21% due 01/01/33	5,500,000	5,417,533	due 06/25/27	65,900,000	64,912,218
3.39% due 02/01/30	4,800,000	4,825,593	2018-K074, 3.60%		
3.10% due 01/01/33	4,800,000	4,614,353	due 02/25/28	34,823,000	35,634,574
3.22% due 01/01/30	4,650,000	4,603,051	2017-K066, 3.20%		
3.11% due 01/01/28	4,600,000	4,564,766	due 06/25/27	19,507,000	19,333,318
3.39% due 02/01/33	4,300,000	4,306,249	2017-K061, 3.44%		
3.33% due 04/01/30	4,295,483	4,298,516	(WAC) due		
3.50% due 02/01/48	3,993,762	3,928,556	11/25/26 ³	15,000,000	15,194,963
3.65% due 03/01/33	3,600,000	3,649,723	2016-K060, 3.30%		
4.00% due 01/01/46	3,385,137	3,485,388	(WAC) due		
3.11% due 11/01/27	3,500,000	3,429,792	10/25/26 ³	13,000,000	13,044,403
3.18% due 01/01/30	3,000,000	2,958,094	2018-K073, 3.45%		
3.16% due 01/01/30	2,900,000	2,854,349	due 01/25/28 ³	11,600,000	11,754,352
3.12% due 02/01/28	2,600,000	2,575,207	2017-K069, 3.25%		
3.53% due 04/01/33	2,500,000	2,547,727	due 09/25/27 ³	10,000,000	9,937,159
4.00% due 08/01/47	2,393,252	2,459,085	2016-K057, 2.62%		
3.26% due 11/01/46	2,590,629	2,430,150	due 08/25/26	10,000,000	9,526,172
3.55% due 04/01/33	2,150,000	2,193,472	2018-K154, 3.46%		
3.51% due 11/01/37	2,150,000	2,128,793	due 11/25/32	8,500,000	8,527,300
3.00% due 07/01/46	2,094,921	2,045,868	2016-K152, 3.08%		
3.50% due 11/01/47	1,978,016	1,984,603	due 01/25/31	7,090,000	6,965,906
3.14% due 12/01/32	1,600,000	1,559,107	2017-K070, 3.36%		
2.97% due 11/01/25	1,397,968	1,384,496	(WAC) due		
3.27% due 01/01/30	1,350,000	1,342,991	12/25/27 ³	6,000,000	6,032,406
3.74% due 02/01/48	1,323,100	1,342,157	2015-K151, 3.51%		
3.27% due 08/01/34	1,362,804	1,341,059	due 04/25/30	2,105,000	2,159,612
4.50% due 02/01/45	1,265,531	1,333,375	2015-K043, 0.55%		
3.02% due 11/01/27	1,300,000	1,269,695	(WAC) due		
5.00% due 05/01/44	949,175	1,016,662	12/25/24 ³	44,529,013	1,401,902
3.13% due 01/01/30	1,000,000	981,893			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2014-K715, 2.86% due 01/25/21	450,000	\$ 450,231	2016-C35, 1.99% (WAC) due 07/15/48 ³	27,264,888	\$ 3,294,174
Freddie Mac Seasoned Credit Risk Transfer Trust Series			2017-C42, 0.90% (WAC) due 12/15/50 ³	35,464,892	2,459,806
2017-4, 2.25% due 06/25/57	68,338,263	65,946,424	2016-NX55, 1.55% (WAC) due 01/15/59 ³	30,427,658	2,376,653
2017-3, 3.00% due 07/25/56	63,080,037	60,946,494	2015-NX54, 0.95% (WAC) due 12/15/48 ³	39,364,588	2,112,430
2018-1, 2.00% due 05/25/57	45,225,000	43,288,750	2017-RC1, 1.56% (WAC) due 01/15/60 ³	21,204,910	2,056,702
2017-4, 3.50% due 06/25/57	33,643,142	33,553,786	2015-P2, 1.02% (WAC) due 12/15/48 ³	34,591,162	1,864,052
2017-3, 2.25% due 07/25/56	9,577,787	9,253,118	2015-C30, 0.95% (WAC) due 09/15/58 ³	32,424,527	1,740,798
Fannie Mae-Aces ¹³			2016-C32, 4.72% (WAC) due 01/15/59 ³	1,400,000	1,458,837
2017-M11, 2.98% due 08/25/29	52,100,000	50,374,406	2015-NX51, 1.17% (WAC) due 05/15/48 ³	11,688,627	636,346
2018-M3, 3.19% due 02/25/30	7,800,000	7,624,587	2015-NX54, 4.22% (WAC) due 12/15/48 ³	64,000	64,844
Freddie Mac ¹³			GAHR Commercial Mortgage Trust		
3.55% due 10/01/33	4,727,359	4,722,208	2015-NRF, 3.38% (WAC) due 12/15/34 ^{3,4}	23,829,324	23,519,677
4.00% due 02/01/46	3,089,200	3,176,969	JP Morgan Chase Commercial Mortgage Securities Trust		
3.50% due 01/01/44	2,886,918	2,912,790	2016-WIKI, 4.01% (WAC) due 10/05/31 ^{3,4}	17,000,000	16,537,211
4.00% due 11/01/45	2,373,283	2,442,286	2016-JP3, 1.51% (WAC) due 08/15/49 ³	74,265,015	6,543,899
3.00% due 08/01/46	2,123,750	2,072,980			
3.50% due 12/01/47	1,970,874	1,978,046			
3.26% due 09/01/45	1,982,335	1,871,092			
3.40% due 04/01/31	1,000,000	997,004			
FREMF Mortgage Trust					
2013-K29, 0.13% due 05/25/46 ^{4,8}	801,787,861	3,877,366			
Total Government Agency		<u>1,244,435,830</u>			
COMMERCIAL MORTGAGE BACKED SECURITIES - 3.0%					
Wells Fargo Commercial Mortgage Trust					
2016-C32, 1.34% (WAC) due 01/15/59 ³	124,063,788	9,237,914			
2017-C38, 1.09% (WAC) due 07/15/50 ³	74,648,009	5,503,462			
2017-RB1, 1.28% (WAC) due 03/15/50 ³	39,890,379	3,555,545			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
JPMDB Commercial			2016-UBS9, 4.54%		
Mortgage			(WAC) due		
Securities Trust			03/15/49 ³	275,000	\$ 279,300
2017-C5, 1.02% (WAC)			JPMCC Commercial		
due 03/15/50 ³	134,062,131	\$ 9,017,314	Mortgage		
2017-C7, 0.92% (WAC)			Securities Trust		
due 10/15/50 ³	139,179,617	9,011,379	2017-JP5, 1.11% (WAC)		
2016-C2, 1.70%			due 03/15/50 ³	213,344,819	14,140,516
(WAC) due			2017-JP6, 1.33%		
06/15/49 ³	32,810,117	2,873,274	(WAC) due		
2016-C4, 0.84%			07/15/50 ³	69,852,918	5,085,740
(WAC) due			Hospitality Mortgage		
12/15/49 ³	33,783,682	1,876,977	Trust		
Citigroup Commercial			2017-HIT, 3.06%		
Mortgage Trust			(1 Month USD		
2017-P7, 1.13% (WAC)			LIBOR + 1.35%)		
due 04/14/50 ³	66,439,653	5,140,024	due 05/08/30 ^{3,4}	18,500,000	18,534,898
2016-C2, 1.79%			COMM Mortgage Trust		
(WAC) due			2015-CR26, 1.04%		
08/10/26 ³	34,262,341	3,869,678	(WAC) due		
2016-P4, 2.00% (WAC)			10/10/48 ³	92,131,638	5,089,600
due 07/10/49 ³	32,651,458	3,836,569	2015-CR26, 4.49%		
2016-P5, 1.55% (WAC)			(WAC) due		
due 10/10/49 ³	31,626,344	2,885,401	10/10/48 ³	3,780,000	3,699,693
2016-GC37, 1.80%			2015-CR23, 0.98%		
(WAC) due			(WAC) due		
04/10/49 ³	19,155,296	2,074,329	05/10/48 ³	48,766,160	2,234,661
2015-GC35, 0.89%			2015-CR27, 1.15%		
(WAC) due			(WAC) due		
11/10/48 ³	33,982,877	1,530,507	10/10/48 ³	31,339,324	1,785,279
2015-GC29, 1.11%			2013-CR13, 0.90%		
(WAC) due			(WAC) due		
04/10/48 ³	24,097,063	1,344,520	12/10/23 ³	51,234,708	1,586,032
2013-GC15, 4.37%			2015-CR23, 3.80%		
(WAC) due			due 05/10/48	700,000	709,089
09/10/46 ³	380,000	400,427	2014-LC15, 1.31%		
Morgan Stanley			(WAC) due		
Capital I Trust			04/10/47 ³	14,917,193	697,868
2017-H1, 1.46% (WAC)			GS Mortgage Securities		
due 06/15/50 ³	130,393,066	11,898,289	Corporation Trust		
2015-XLF1, 3.98%			2017-STAY, 3.13%		
(1 Month USD			(1 Month USD		
LIBOR + 2.20%)			LIBOR + 1.35%)		
due 08/13/19 ^{3,4}	7,600,000	7,636,813	due 07/15/32 ^{3,4}	6,694,000	6,735,532

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2017-STAY, 2.88% (1 Month USD LIBOR + 1.10%) due 07/15/32 ^{3,4}	3,700,000	\$ 3,718,675		2017-CD3, 1.04% (WAC) due 02/10/50 ³	34,917,705 \$ 2,482,977
VSD			GS Mortgage		
2017-PLT1 A, 3.60% due 12/25/43	9,792,982	9,778,838	Securities Trust		
BANK			2017-GS6, 1.05% (WAC) due 05/10/50 ³	42,868,336	3,325,687
2017-BNK4, 1.45% (WAC) due 05/15/50 ³	56,688,280	5,280,066	2015-GC28, 1.13% (WAC) due 02/10/48 ³	21,361,084	1,052,849
2017-BNK6, 0.88% (WAC) due 07/15/60 ³	44,210,280	2,622,470	Morgan Stanley Bank of America Merrill Lynch Trust		
UBS Commercial Mortgage Trust			2015-C27, 1.01% (WAC) due 12/15/47 ³	76,398,627	4,265,549
2017-C5, 1.03% (WAC) due 11/15/50 ³	54,630,793	3,789,738	BENCHMARK		
2017-C2, 1.16% (WAC) due 08/15/50 ³	46,100,838	3,587,715	Mortgage Trust		
Bancorp Commercial Mortgage 2018- CRE3 Trust			2018-B2, 0.43% due 02/15/51 ³	133,148,833	4,217,596
2018-CR3, 3.03% (1 Month USD LIBOR + 1.25%) due 01/15/33 ^{3,4}	7,075,000	7,086,772	GE Business Loan Trust		
JPMBB Commercial Mortgage			2007-1A, 1.95% (1 Month USD LIBOR + 0.17%) due 04/16/35 ^{3,4}	4,286,410	4,170,142
Securities Trust			CGMS Commercial Mortgage Trust		
2015-C31, 4.62% (WAC) due 08/15/48 ³	3,253,000	3,216,509	2017-B1, 0.86% (WAC) due 08/15/50 ³	66,729,526	3,971,995
2013-C17, 4.88% (WAC) due 01/15/47 ³	2,500,000	2,560,244	CD Mortgage Trust		
2013-C12, 0.65% (WAC) due 07/15/45 ³	47,063,319	894,834	2016-CD1, 1.43% (WAC) due 08/10/49 ³	35,687,259	3,131,728
CD Commercial Mortgage Trust			CD 2017-CD6		
2017-CD4, 1.33% (WAC) due 05/10/50 ³	32,562,435	2,775,296	Mortgage Trust		
			2017-CD6, 0.98% (WAC) due 11/13/50 ³	47,867,551	3,098,256
			CSAIL Commercial Mortgage Trust		
			2015-C1, 0.94% (WAC) due 04/15/50 ³	57,519,798	2,651,306

TOTAL RETURN BOND FUND

		FACE AMOUNT~	VALUE			FACE AMOUNT~	VALUE
CFCRE Commercial Mortgage Trust				2003-PRES, 6.24% due 10/10/41 ⁴	10,776,881	\$	11,738,515
2016-C3, 1.07% (WAC) due 01/10/48 ³	40,246,020	\$	2,578,398	2005-DRUM, 5.47% due 05/10/50 ^{††.6}	4,660,542		4,974,988
Banc of America Commercial Mortgage Trust				2002-MEAD, 6.85% due 05/10/37 ⁴	2,541,988		2,997,513
2017-BNK3, 1.14% (WAC) due 02/15/50 ³	24,438,082		1,803,330	2005-BLIS, 5.25% due 07/10/50 ^{††.6}	2,500,000		2,443,732
DBJPM Mortgage Trust				Capmark Military Housing Trust			
2017-C6, 1.04% (WAC) due 06/10/50 ³	25,036,459		1,711,177	2008-AMCW, 6.90% due 07/10/55 ^{††.6}	8,389,644		10,433,457
WFRBS Commercial Mortgage Trust				2007-AETC, 5.75% due 02/10/52 ⁶	8,210,627		8,083,118
2013-C12, 1.28% (WAC) due 03/15/48 ^{3,4}	11,635,589		577,914	2006-RILY, 2.11% (1 Month USD LIBOR + 0.37%) due 07/10/51 ^{††.3,6}	7,141,272		4,895,208
LSTAR Commercial Mortgage Trust				2007-ROBS, 6.06% due 10/10/52 ⁶	4,768,147		4,885,203
2014-2, 5.15% (WAC) due 01/20/41 ^{3,4}	500,000		500,171	2007-AET2, 6.06% due 10/10/52 ⁶	2,168,468		<u>2,222,094</u>
GS Mortgage Securities Corporation II				Total Military Housing			<u>174,773,556</u>
2013-GC10, 2.94% due 02/10/46	225,000		<u>222,097</u>	Total Collateralized Mortgage Obligation			<u>3,117,066,686</u>
				(Cost \$3,127,982,728)			
Total Commercial Mortgage Backed Securities			<u>292,008,388</u>	U.S. GOVERNMENT SECURITIES^{††} - 10.6%			
MILITARY HOUSING - 1.8%				U.S. Treasury Bonds			
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates				due 11/15/46 ⁹	928,407,000		393,617,728
2015-R1, 4.66% (WAC) due 11/25/55 ^{3,4}	66,336,686		72,296,534	due 11/15/44 ⁹	647,591,400		292,623,635
2015-R1, 4.11% (WAC) due 11/25/52 ^{3,4}	13,486,992		14,119,194	due 02/15/47 ⁹	639,240,000		269,864,403
2015-R1, 4.10% (WAC) due 10/25/52 ^{3,4}	11,287,212		11,696,374	8.13% due 08/15/21	9,900,000		11,718,352
GMAC Commercial Mortgage Asset Corp.				8.75% due 08/15/20	6,500,000		7,459,766
2007-HCKM, 6.11% due 08/10/52 ⁴	22,649,742		23,987,626	4.38% due 05/15/40	5,550,000		6,880,049
				8.75% due 05/15/20	6,030,000		6,845,463
				8.00% due 11/15/21	5,600,000		6,670,562
				7.88% due 02/15/21	5,500,000		6,341,973
				2.88% due 08/15/45	3,300,000		3,240,703
				4.75% due 02/15/41	2,250,000		2,937,920
				2.75% due 11/15/42	2,580,000		<u>2,490,305</u>
				Total U.S. Treasury Bonds			<u>1,010,690,859</u>
				U.S. Treasury Notes			
				2.00% due 04/30/24	7,500,000		7,226,074

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
3.13% due 05/15/19	2,500,000	\$ 2,525,781			
Total U.S. Treasury Notes		<u>9,751,855</u>			
Total U.S. Government Securities (Cost \$1,026,926,874)		<u>1,020,442,714</u>			
CORPORATE BONDS^{††} - 7.5%					
FINANCIAL - 5.8%					
Station Place Securitization Trust 2.50% (1 Month USD LIBOR + 0.90%) due 07/24/18 ^{3,4}	71,550,000	71,550,000	Mid-Atlantic Military Family Communities LLC 5.30% due 08/01/50 ⁶	18,484,256	\$ 18,708,343
2.35% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{3,4}	29,500,000	29,500,000	Central Storage Safety Project Trust 4.82% due 02/01/38 ⁶	20,500,000	21,267,926
2.60% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{3,4}	23,200,000	23,200,000	MetLife, Inc. 9.25% due 04/08/38 ⁴ 10.75% due 08/01/39	7,300,000 4,750,000	9,928,000 7,457,500
Station Place Securitization Trust Series 2.88% (1 Month USD LIBOR + 1.00%) due 03/24/19 ^{3,4}	68,500,000	68,500,000	Senior Housing Properties Trust 4.75% due 02/15/28	13,275,000	13,006,373
2.85% (1 Month USD LIBOR + 1.25%) due 11/24/18 ^{3,4}	31,000,000	31,000,000	BBC Military Housing- Navy Northeast LLC 6.30% due 10/15/49 ^{†††}	8,625,000	9,094,216
Citigroup, Inc. 6.25% ^{10,11} 5.95% ^{10,11}	41,340,000 16,085,000	43,665,375 16,535,380	Hospitality Properties Trust 5.25% due 02/15/26	8,216,000	8,552,700
Macquarie Group Ltd. 3.64% (3 Month USD LIBOR + 1.35%) due 03/27/24 ^{3,4}	47,600,000	48,088,128	Atlas Mara Ltd. 8.00% due 12/31/20	6,600,000	5,940,000
American Equity Investment Life Holding Co. 5.00% due 06/15/27	30,400,000	30,810,765	Fort Benning Family Communities LLC 2.13% (1 Month USD LIBOR + 0.35%) due 01/15/36 ^{†††,3,6}	6,000,000	4,894,085
Assurant, Inc. 3.54% (3 Month USD LIBOR + 1.25%) due 03/26/21 ³	26,050,000	26,079,138	Lincoln Finance Ltd. 7.38% due 04/15/21 ⁴	4,580,000	4,728,850
Bank of America Corp. 6.30% ^{10,11}	24,075,000	25,820,438	Navigators Group, Inc. 5.75% due 10/15/23	4,050,000	4,233,289
			Fort Knox Military Housing Privatization Project 5.82% due 02/15/52 ⁶ 2.12% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{†††,3,6}	1,949,671 1,747,105	1,996,022 1,138,715
			Atlantic Marine Corporations Communities LLC 5.43% due 12/01/50 ⁴ 5.37% due 12/01/50 ^{†††,4}	1,411,352 799,181	1,394,263 815,164
			5.38% due 02/15/48	542,552	539,875

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Fort Eustis/Fort Story Housing LLC 5.51% due 12/15/40 ⁶	2,000,000	\$ 2,207,071			
Army Hawaii Family Housing Trust Certificates 5.52% due 06/15/50 ⁴	1,853,147	2,107,604			
Customers Bank 6.13% due 06/26/29 ^{6,11}	2,000,000	2,076,378			
Goldman Sachs Group, Inc. 6.13% due 02/15/33	1,420,000	1,706,656			
First American Financial Corp. 4.30% due 02/01/23	1,680,000	1,699,029			
Brookfield Finance, Inc. 3.90% due 01/25/28	1,740,000	1,688,708			
Royal Bank of Scotland Group plc 3.88% due 09/12/23	1,700,000	1,678,853			
Synchrony Financial 4.50% due 07/23/25	1,650,000	1,650,124			
Enstar Group Ltd. 4.50% due 03/10/22	1,610,000	1,617,254			
Jefferies Group LLC / Jefferies Group Capital Finance, Inc. 4.15% due 01/23/30	1,730,000	1,609,764			
CBRE Services, Inc. 5.25% due 03/15/25	1,500,000	1,604,659			
Barclays plc 4.38% due 01/12/26	1,600,000	1,601,659			
Leucadia National Corp. 5.50% due 10/18/23	1,500,000	1,542,220			
Morgan Stanley 7.25% due 04/01/32	820,000	1,086,913			
Pacific Northwest Communities LLC 5.91% due 06/15/50 ⁶	1,000,000	1,060,691			
Univest Corporation of Pennsylvania 5.10% due 03/30/25 ¹¹	1,000,000	1,015,826			
Nationwide Mutual Insurance Co. 9.38% due 08/15/39 ⁴	530,000	857,208			
ACC Group Housing LLC 6.35% due 07/15/54 ⁴	625,000	\$ 751,097			
Hanover Insurance Group, Inc. 4.50% due 04/15/26	650,000	650,255			
Pacific Beacon LLC 5.51% due 07/15/36 ⁶	500,000	552,832			
Total Financial					<u>557,209,346</u>
CONSUMER, NON-CYCLICAL - 0.6%					
CVS Health Corp. 2.69% (3 Month USD LIBOR + 0.63%) due 03/09/20 ³	28,950,000	29,058,561			
4.30% due 03/25/28	16,550,000	16,620,513			
Offutt AFB America First Community LLC 5.46% due 09/01/50 ⁶	6,650,284	6,720,879			
United Communities LLC 5.61% due 09/15/51 ⁴	4,584,175	4,811,373			
AmerisourceBergen Corp. 3.45% due 12/15/27	1,800,000	1,712,627			
Total Consumer, Non-cyclical					<u>58,923,953</u>
BASIC MATERIALS - 0.6%					
Yamana Gold, Inc. 4.95% due 07/15/24	23,370,000	24,041,888			
4.63% due 12/15/27 ⁴	6,300,000	6,203,743			
BHP Billiton Finance USA Ltd. 6.75% due 10/19/75 ^{4,11}	17,500,000	19,643,750			
Southern Copper Corp. 6.75% due 04/16/40	1,400,000	1,729,626			
Dow Chemical Co. 9.40% due 05/15/39	1,000,000	1,613,222			
Barrick North America Finance LLC 7.50% due 09/15/38	1,230,000	1,609,984			
Eldorado Gold Corp. 6.13% due 12/15/20 ⁴	1,250,000	1,187,500			
Total Basic Materials					<u>56,029,713</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
ENERGY - 0.2%			COMMUNICATIONS - 0.1%		
Hess Corp.			SFR Group S.A.		
7.30% due 08/15/31	7,600,000	\$ 9,114,429	7.38% due 05/01/26 ⁴	5,100,000	\$ 4,857,750
7.88% due 10/01/29	1,497,000	1,833,816	AT&T, Inc.		
7.13% due 03/15/33	1,250,000	1,499,632	6.38% due 03/01/41	1,400,000	1,626,027
Andeavor Logistics			5.15% due 11/15/46 ⁴	503,000	514,075
Limited Partnership			Vodafone Group plc		
/ Tesoro Logistics			7.88% due 02/15/30	1,200,000	1,563,253
Finance Corp.			MDC Partners, Inc.		
4.25% due 12/01/27	1,700,000	1,657,295	6.50% due 05/01/24 ⁴	300,000	<u>291,750</u>
Plains All American			Total Communications		<u>8,852,855</u>
Pipeline Limited			INDUSTRIAL - 0.1%		
Partnership / PAA			Princess Juliana		
Finance Corp.			International		
4.70% due 06/15/44	1,850,000	1,651,700	Airport Operating		
Sabine Pass			Company N.V.		
Liquefaction LLC			5.50% due 12/20/27 ⁶	2,399,440	2,231,048
5.88% due 06/30/26	1,500,000	1,639,500	Reynolds Group Issuer		
Marathon Petroleum			Incorporated /		
Corp.			Reynolds Group Issuer		
6.50% due 03/01/41	1,300,000	1,586,721	LLC / Reynolds Group		
Schahin II Finance			Issuer Luxembourg		
Co. SPV Ltd.			5.22% (3 Month USD		
5.88% due			LIBOR + 3.50%)		
09/25/22 ^{6,12}	781,800	<u>95,770</u>	due 07/15/21 ^{3,4}	1,875,000	1,898,437
Total Energy		<u>19,078,863</u>	Reynolds Group Issuer		
CONSUMER, CYCLICAL - 0.1%			Inc. / Reynolds Group		
HP Communities LLC			Issuer LLC / Reynolds		
5.78% due 03/15/46 ⁶	2,150,000	2,308,123	Group Issuer		
5.86% due 09/15/53 ⁶	1,420,000	1,518,726	6.88% due 02/15/21	1,074,266	<u>1,089,037</u>
5.62% due 09/15/32 ⁶	1,000,000	1,061,702	Total Industrial		<u>5,218,522</u>
WMG Acquisition Corp.			TECHNOLOGY - 0.0%		
6.75% due 04/15/22 ⁴	3,930,000	4,062,638	Citrix Systems, Inc.		
Hasbro, Inc.			4.50% due 12/01/27	1,700,000	<u>1,688,807</u>
6.35% due 03/15/40	1,500,000	1,729,663	UTILITIES - 0.0%		
Northern Group			Exelon Generation		
Housing LLC			Company LLC		
6.80% due 08/15/53 ⁴	1,200,000	1,490,413	6.25% due 10/01/39	670,000	<u>730,709</u>
Ferrellgas Limited			Total Corporate Bonds		<u>721,369,965</u>
Partnership			(Cost \$718,381,645)		
/ Ferrellgas					
Finance Corp.					
6.50% due 05/01/21	1,531,000	<u>1,465,932</u>			
Total Consumer, Cyclical		<u>13,637,197</u>			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
FEDERAL AGENCY BONDS^{††} - 4.0%					
Fannie Mae Principal Strips					
due 01/15/30 ^{9,13}	87,915,000	\$ 59,679,737			
due 05/15/30 ^{9,13}	77,072,000	51,749,066			
due 05/15/29 ^{9,13}	33,900,000	23,625,447			
due 07/15/37 ^{9,13}	33,000,000	17,102,969			
due 11/15/30 ^{9,13}	17,570,000	11,590,482			
Total Fannie Mae Principal Strips		<u>163,747,701</u>			
Freddie Mac Principal Strips					
due 03/15/31 ^{9,13}	71,507,000	46,359,600			
due 07/15/32 ^{9,13}	33,850,000	20,985,492			
Total Freddie Mac Principal Strips		<u>67,345,092</u>			
Tennessee Valley Authority					
4.25% due 09/15/65	32,550,000	37,710,412			
5.38% due 04/01/56	8,360,000	11,612,851			
due 09/15/53 ⁹	1,020,000	291,840			
due 09/15/54 ⁹	1,020,000	281,719			
due 09/15/55 ⁹	1,020,000	271,949			
due 09/15/56 ⁹	1,020,000	262,517			
due 03/15/57 ⁹	1,020,000	257,925			
due 09/15/57 ⁹	1,020,000	253,413			
due 09/15/58 ⁹	1,020,000	244,624			
due 03/15/59 ⁹	1,020,000	240,345			
due 09/15/59 ⁹	1,020,000	236,141			
due 09/15/60 ⁹	1,020,000	227,002			
due 03/15/61 ⁹	1,020,000	223,020			
due 09/15/61 ⁹	1,020,000	219,108			
due 09/15/62 ⁹	1,020,000	211,489			
due 03/15/63 ⁹	1,020,000	207,779			
due 09/15/63 ⁹	1,020,000	204,134			
due 09/15/64 ⁹	1,020,000	197,035			
due 03/15/65 ⁹	1,020,000	193,579			
due 09/15/65 ⁹	1,020,000	190,183			
Total Tennessee Valley Authority		<u>53,537,065</u>			
Residual Funding Corporation Principal					
due 04/15/30 ⁹	43,639,000	29,750,847			
due 01/15/30 ⁹	15,074,000	10,345,873			
Total Residual Funding Corporation Principal		<u>40,096,720</u>			
Freddie Mac					
due 12/14/29 ^{9,13}	48,770,000	33,245,782			
			1.25% due 10/02/19 ¹³	2,500,000	\$ 2,462,515
			Total Freddie Mac		<u>35,708,297</u>
			Fannie Mae Interest Rate Strips		
			due 01/15/32 ^{9,13}	9,413,000	5,944,377
			due 01/15/30 ^{9,13}	5,900,000	4,005,124
			due 01/15/35 ^{9,13}	2,250,000	1,277,637
			due 07/15/32 ^{9,13}	1,963,000	1,217,443
			due 02/06/33 ^{9,13}	1,456,000	884,773
			due 01/15/33 ^{9,13}	1,450,000	883,001
			Total Fannie Mae Interest Rate Strips		<u>14,212,355</u>
			Freddie Mac		
			Coupon Strips		
			due 01/15/31 ^{9,13}	6,500,000	4,256,371
			due 09/15/30 ^{9,13}	2,906,000	1,920,506
			due 03/15/31 ^{9,13}	2,500,000	1,620,806
			due 07/15/31 ^{9,13}	1,800,000	1,154,038
			Total Freddie Mac Coupon Strips		<u>8,951,721</u>
			Freddie Mac		
			Interest Strips		
			due 03/15/30 ^{9,13}	7,250,000	4,900,423
			Total Federal Agency Bonds		
			(Cost \$392,948,940)		<u>388,499,374</u>
			FOREIGN GOVERNMENT BONDS^{††} - 3.1%		
			Republic of Hungary		
			due 12/27/18 ⁹	HUF 15,401,240,000	60,620,933
			5.50% due 12/20/18	HUF 11,344,560,000	46,435,356
			due 05/23/18 ⁹	HUF 8,800,000,000	34,655,420
			2.50% due 06/22/18	HUF 5,057,920,000	20,028,315
			4.00% due 04/25/18	HUF 1,700,000,000	6,710,892
			due 11/21/18 ⁹	HUF 520,000,000	2,047,312
			due 07/18/18 ⁹	HUF 280,120,000	1,103,033
			Total Republic of Hungary		<u>171,601,261</u>
			Czech Republic		
			due 04/13/18 ⁹	CZK 806,000,000	39,041,124
			due 04/20/18 ⁹	CZK 448,000,000	21,699,127
			due 04/06/18 ⁹	CZK 230,000,000	11,141,336
			Total Czech Republic		<u>71,881,587</u>
			Republic of Portugal		
			due 05/18/18 ⁹	EUR 13,800,000	16,989,384

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Government of Japan due 06/04/18 ⁹	JPY 1,517,000,000	\$ 14,260,770			
Republic of France due 04/05/18 ⁹	EUR 10,460,000	12,870,923		297,750	\$ 299,510
Kingdom of Spain due 04/06/18 ⁹	EUR 4,855,000	5,974,326			
Kingdom of Sweden due 04/18/18 ⁹	SEK 29,700,000	<u>3,558,874</u>		14,536	<u>14,472</u>
Total Foreign Government Bonds (Cost \$299,443,518)		<u>297,137,125</u>	Total Technology		<u>63,776,147</u>
SENIOR FLOATING RATE INTERESTS^{††} - 1.7%			INDUSTRIAL - 0.3%		
TECHNOLOGY - 0.7%			Travelport Finance (Luxembourg) S.A.R.L. 4.40% (3 Month USD LIBOR + 2.50%) due 03/17/25	5,500,000	5,509,625
Misys Ltd. 5.48% (3 Month USD LIBOR + 3.50%) due 06/13/24	30,621,125	30,579,174	Hayward Industries, Inc. 5.38% (3 Month USD LIBOR + 3.50%) due 08/05/24	5,223,750	5,239,421
Epicor Software 5.13% (1 Month USD LIBOR + 3.25%) due 06/01/22	19,713,533	19,790,613	Engility Corp. 4.63% (3 Month USD LIBOR + 2.75% and Commercial Prime Lending Rate + 1.75%) due 08/14/23	3,096,294	3,094,096
EIG Investors Corp. 5.96% (1 Month USD LIBOR + 4.00%) due 02/09/23	5,043,971	5,075,496	VC GB Holdings, Inc. 5.13% (3 Month USD LIBOR + 3.25%) due 02/28/24	2,303,169	2,308,927
Internet Brands, Inc. 5.53% (3 Month USD LIBOR + 3.75%) due 09/13/24	3,463,354	3,462,730	Fluidra Finco S.L.U. (Zodiac Pools) due 03/07/25 ¹⁴	EUR 1,800,000	2,214,839
Advanced Computer Software 11.37% (3 Month USD LIBOR + 9.50%) due 01/31/23	2,000,000	1,960,000	TMF Group Holding BV 3.50% (3 Month EURIBOR + 3.50%) due 10/13/23	EUR 1,750,000	2,145,586
TIBCO Software, Inc. 5.38% (1 Month USD LIBOR + 3.50%) due 12/04/20	1,940,350	1,945,608	Zodiac Pool Solutions LLC due 03/07/25 ¹⁴	1,300,000	1,306,097
Micron Technology, Inc. 3.88% (3 Month USD LIBOR + 2.00%) due 04/26/22	644,714	648,544			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Hillman Group, Inc. 5.80% (3 Month USD LIBOR + 3.50%) due 06/30/21	979,644	\$ 989,440			
Clean Harbors, Inc. 3.88% (1 Month USD LIBOR + 2.00%) due 06/28/24	794,000	797,311			
Hardware Holdings LLC 8.38% (1 Month USD LIBOR + 6.50%) due 03/30/20	682,125	661,661			
Engineered Machinery Holdings, Inc. 5.55% (3 Month USD LIBOR + 3.25%) due 07/19/24	592,193	591,702			
CHI Overhead Doors, Inc. 5.13% (3 Month USD LIBOR + 3.25%) due 07/29/22	493,447	493,447			
Wencor Group 5.80% (2 month USD LIBOR + 3.50%) due 06/19/21	289,793	281,824			
Thermasys Corp. 5.70% (3 Month USD LIBOR + 4.00%) due 05/03/19	88,125	85,188			
Total Industrial		<u>25,719,164</u>			
COMMUNICATIONS - 0.2%					
Cengage Learning Acquisitions, Inc. 6.04% (3 Month USD LIBOR + 4.25%) due 06/07/23	21,807,080	19,804,754			
Proquest LLC 5.63% (3 Month USD LIBOR + 3.75%) due 10/24/21	1,335,699	1,352,810			
Houghton Mifflin Co. 4.88% (1 Month USD LIBOR + 3.00%) due 05/28/21	734,887	\$ 669,665			
Cable One, Inc. 4.56% (1 Month USD LIBOR + 2.25%) due 05/01/24	496,250	497,491			
Total Communications		<u>22,324,720</u>			
CONSUMER, NON-CYCLICAL - 0.2%					
Diamond (BC) B.V. 4.99% (3 Month USD LIBOR + 3.00%) due 09/06/24	7,298,750	7,283,569			
Packaging Coordinators Midco, Inc. 5.78% (3 Month USD LIBOR + 4.00%) due 06/30/23	3,152,000	3,161,866			
Albertson's LLC 5.29% (1 Month USD LIBOR + 3.00%) due 12/21/22	2,735,374	2,705,367			
DJO Finance LLC 5.03% (3 Month USD LIBOR + 3.25% and 3 Month USD LIBOR + 3.25%) due 06/08/20	2,342,755	2,352,524			
Grocery Outlet, Inc. 5.80% (3 Month USD LIBOR + 3.50%) due 10/21/21	1,723,858	1,729,599			
Davis Vision due 12/02/24 ¹⁴	1,709,000	1,700,455			
One Call Medical, Inc. 6.03% (1 Month USD LIBOR + 4.00% and 3 Month USD LIBOR + 4.00%) due 11/27/20	1,641,766	1,567,886			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
DaVita, Inc. 4.63% (3 Month USD LIBOR + 2.75%) due 06/24/21	793,814	\$ 800,268			
JBS USA Lux SA 4.68% (Commercial Prime Lending Rate + 2.50% and 3 Month USD LIBOR + 2.50%) due 10/30/22	297,750	296,696	5.40% (3 Month USD LIBOR + 3.25% and Commercial Prime Lending Rate + 2.25%) due 09/26/19	244,444	\$ 204,275
CTI Foods Holding Co. LLC 5.38% (1 Month USD LIBOR + 3.50%) due 06/29/20	200,000	<u>180,500</u>	Neiman Marcus Group, Inc. 4.94% (3 Month USD LIBOR + 3.25%) due 10/25/20	516,000	444,684
Total Consumer, Non-cyclical		<u>21,778,730</u>	USIC Holding, Inc. 5.80% (3 Month USD LIBOR + 3.50%) due 12/08/23	158,425	159,613
CONSUMER, CYCLICAL - 0.1%			Sears Roebuck Acceptance Corp. 6.20% (1 Month USD LIBOR + 4.50%) due 01/20/19	100,970	<u>100,297</u>
Leslie's Poolmart, Inc. 5.28% (3 Month USD LIBOR + 3.50%) due 08/16/23	4,327,847	4,354,896	Total Consumer, Cyclical		<u>13,268,703</u>
PetSmart Inc 4.68% (1 Month USD LIBOR + 3.00%) due 03/11/22	4,118,342	3,296,074	FINANCIAL - 0.1%		
GVC Holdings plc due 03/15/24 ¹⁴	EUR 1,500,000	1,841,085	USI, Inc. 5.30% (1 Month USD LIBOR + 3.00%) due 05/16/24	4,200,000	4,207,014
PTL Acquisition, Inc. 4.13% (3 Month USD LIBOR + 2.25%) due 08/01/23	1,231,250	1,235,867	National Financial Partners Corp. 4.88% (1 Month USD LIBOR + 3.00%) due 01/08/24	2,275,160	2,279,437
BBB Industries, LLC 6.38% (1 Month USD LIBOR + 4.50%) due 11/03/21	930,399	937,377	HUB International Ltd. 4.84% (3 Month USD LIBOR + 3.00%) due 10/02/20	1,139,343	1,144,880
Acosta, Inc. 5.30% (1 Month USD LIBOR + 3.25%) due 09/26/19	831,111	694,535	LPL Holdings, Inc. 4.56% (3 Month USD LIBOR + 2.25% and 1 Month USD LIBOR + 2.25%) due 09/23/24	997,500	999,994

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
American Stock			due 08/01/39 ⁹	4,000,000	\$ 1,765,200
Transfer & Trust			due 08/01/40 ⁹	2,500,000	1,054,600
6.81% (3 Month USD			due 08/01/41 ⁹	2,000,000	804,160
LIBOR + 4.50%)			due 08/01/43 ⁹	1,900,000	701,100
due 06/26/20	232,921	<u>\$ 232,728</u>	San Diego Unified		
Total Financial		<u>8,864,053</u>	School District		
BASIC MATERIALS - 0.1%			General Obligation		
Road Infrastructure			Unlimited		
Investment			due 07/01/39 ⁹	7,150,000	3,213,639
5.38% (1 Month USD			due 07/01/46 ⁹	2,200,000	734,910
LIBOR + 3.50%			due 07/01/43 ⁹	1,350,000	511,704
and Commercial			Cypress School District		
Prime Lending			General Obligation		
Rate + 2.50%)			Unlimited		
due 06/13/23	4,394,746	4,402,086	due 08/01/48 ⁹	14,450,000	3,684,027
Nexeo Solutions LLC			Beverly Hills Unified		
5.27% (3 Month USD			School District		
LIBOR + 3.25%			California General		
and 1 Month USD			Obligation Unlimited		
LIBOR + 3.25%)			due 08/01/34 ⁹	5,295,000	2,995,223
due 06/09/23	1,670,420	<u>1,686,088</u>	San Bernardino		
Total Basic Materials		<u>6,088,174</u>	Community College		
UTILITIES - 0.0%			District General		
Invenergy Thermal			Obligation Unlimited		
Operating I, LLC			due 08/01/44 ⁹	4,750,000	1,581,228
7.80% (3 Month USD			Antelope Valley		
LIBOR + 5.50%)			Community College		
due 10/19/22	2,464,754	<u>2,335,354</u>	District General		
Total Senior Floating Rate Interests			Obligation Unlimited		
(Cost \$166,397,411)		<u>164,155,045</u>	due 08/01/36 ⁹	2,800,000	1,314,572
MUNICIPAL BONDS^{††} - 0.7%			San Marcos Unified		
CALIFORNIA - 0.4%			School District		
Poway Unified School			General Obligation		
District General			Unlimited		
Obligation Unlimited			due 08/01/47 ⁹	3,600,000	1,089,108
due 08/01/40 ⁹	10,000,000	4,184,700	Santa Cruz County		
due 08/01/38 ⁹	8,460,000	3,889,062	Redevelopment		
Newport Mesa Unified			Agency Tax Allocation		
School District			3.75% due 09/01/32	850,000	836,562
General Obligation			Wiseburn School		
Unlimited			District General		
due 08/01/45 ⁹	8,565,000	2,904,734	Obligation Unlimited		
			due 08/01/34 ⁹	900,000	485,694

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE
Santa Ana Unified School District General Obligation Unlimited due 08/01/35 ⁹	700,000	\$ 367,717
Total California		<u>32,117,940</u>
ILLINOIS - 0.2%		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,350,000	5,862,476
5.10% due 06/01/33	2,500,000	2,629,150
6.63% due 02/01/35	1,820,000	2,129,382
City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	5,489,280
Total Illinois		<u>16,110,288</u>
TEXAS - 0.1%		
Wylie Independent School District General Obligation Unlimited due 08/15/46 ⁹	10,000,000	3,136,400
due 08/15/43 ⁹	4,000,000	1,431,360
Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 ⁹	2,850,000	834,109
due 11/15/41 ⁹	1,500,000	540,105
Total Texas		<u>5,941,974</u>
OREGON - 0.0%		
Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited due 06/15/33 ⁹	3,850,000	2,145,336
PUERTO RICO - 0.0%		
Puerto Rico Public Buildings Authority Revenue Bonds 6.00% due 07/01/23	1,500,000	1,562,805

	FACE AMOUNT~	VALUE
FLORIDA - 0.0%		
County of Miami- Dade Florida Revenue Bonds due 10/01/41 ⁹	4,100,000	\$ 1,502,035
PENNSYLVANIA - 0.0%		
Pennsylvania Economic Development Financing Authority Revenue Bonds due 01/01/41 ⁹	995,000	386,587
due 01/01/37 ⁹	570,000	266,857
Total Pennsylvania		<u>653,444</u>
Total Municipal Bonds (Cost \$59,042,321)		<u>60,033,822</u>
COMMERCIAL PAPER^{††} - 1.0%		
Mondelez International, Inc. 1.91% due 04/09/18 ¹⁵	36,000,000	35,984,800
AutoZone, Inc. 2.30% due 04/13/18 ¹⁵	25,000,000	24,980,833
2.20% due 04/09/18 ¹⁵	3,000,000	2,998,533
Total AutoZone, Inc.		<u>27,979,366</u>
Marriott International, Inc. 2.04% due 04/04/18 ¹⁵	20,000,000	19,996,600
Hershey Co. 1.70% due 04/04/18 ¹⁵	4,000,000	3,999,433
Intercontinental Exchange, Inc. 1.80% due 04/10/18 ¹⁵	3,400,000	3,398,470
Molex Electronics Technologies, LLC. 2.20% due 04/03/18 ¹⁵	2,750,000	2,749,664
Amphenol Corp. 2.20% due 04/09/18 ¹⁵	2,700,000	2,698,680
Unilever Capital Corp. 1.78% due 04/09/18 ¹⁵	1,000,000	999,605
Total Commercial Paper (Cost \$97,806,618)		<u>97,806,618</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE
REPURCHASE AGREEMENT^{††} - 0.3%		
BNP Paribas		
issued 03/06/18 at		
1.90%		
due 04/03/18		
	25,000,000	\$ 25,000,000
Total Repurchase Agreement		<u>25,000,000</u>
(Cost \$25,000,000)		<u>25,000,000</u>

CONTRACTS

OTC OPTIONS PURCHASED^{††} - 0.1%		
Call options on:		
BofA Merrill Lynch		
iShares MSCI		
Emerging Markets ETF		
Expiring January 2019		
with strike price of		
\$55.00 (Notional		
Value \$284,634,740)		
	58,955	7,104,077
BofA Merrill Lynch		
S&P 500 Index		
Expiring January 2019		
with strike price of		
\$3,000 (Notional		
Value \$339,087,708)		
	1,284	<u>3,165,060</u>
Total OTC Options Purchased		<u>10,269,137</u>
(Cost \$16,368,115)		<u>10,269,137</u>
Total Investments - 101.2%		<u>\$9,752,020,729</u>
(Cost \$9,774,555,538)		<u>\$9,752,020,729</u>
Other Assets & Liabilities, net - (1.2)%		<u>(111,675,306)</u>
		<u>(111,675,306)</u>
Total Net Assets - 100.0%		<u>\$9,640,345,423</u>
		<u>\$9,640,345,423</u>

TOTAL RETURN BOND FUND

CENTRALLY CLEARED INTEREST RATE SWAP AGREEMENTS^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.24%	Quarterly	08/11/27	\$ (911,700,000)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.67%	Quarterly	08/16/20	(787,700,000)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.90%	Quarterly	08/11/22	(212,000,000)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.99%	Quarterly	08/22/24	(142,600,000)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.09%	Quarterly	09/05/27	(58,600,000)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.16%	Quarterly	02/13/24	(108,330,000)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.59%	Quarterly	11/13/47	(50,400,000)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.15%	Quarterly	08/21/27	(49,300,000)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.19%	Quarterly	08/15/27	(50,200,000)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.07%	Quarterly	05/26/24	(59,730,000)

Counterparty	Market Value	Premiums Paid	Unrealized Gain
BofA Merrill Lynch	\$ 42,319,318	\$ 18,082,354	\$ 24,236,964
BofA Merrill Lynch	16,615,075	4,206,437	12,408,638
BofA Merrill Lynch	6,975,977	1,576,828	5,399,149
BofA Merrill Lynch	6,257,564	2,457,472	3,800,092
BofA Merrill Lynch	3,480,434	725	3,479,709
BofA Merrill Lynch	3,350,601	—	3,350,601
BofA Merrill Lynch	2,917,648	73,287	2,844,361
BofA Merrill Lynch	2,638,139	652	2,637,487
BofA Merrill Lynch	2,530,225	702	2,529,523
BofA Merrill Lynch	2,233,145	315	2,232,830
	<u>\$ 89,318,126</u>	<u>\$ 26,398,772</u>	<u>\$ 62,919,354</u>

TOTAL RETURN BOND FUND

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

* Non-income producing security.

[†] Value determined based on Level 1 inputs.

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

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

¹ Affiliated issuer.

² Rate indicated is the 7 day yield as of March 29, 2018.

³ Variable rate security. Rate indicated is the rate effective at March 29, 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.

⁴ 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 \$4,244,721,248 (cost \$4,246,274,825), or 44.0% of total net assets.

⁵ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

⁶ 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 \$109,577,886 (cost \$109,808,462), or 1.1% of total net assets.

⁷ Security is an interest-only strip. Rate indicated is effective yield at March 29, 2018.

⁸ Maturity date indicated is next interest reset date.

⁹ Zero coupon rate security.

¹⁰ Perpetual maturity.

¹¹ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

¹² Security is in default of interest and/or principal obligations.

¹³ 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.

¹⁴ Term loan interests in the Fund's portfolio generally have variable rates. All or a portion of this security represents unsettled loan positions and may not have a stated coupon rate.

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

¹⁶ Repurchase Agreement.

BofA — Bank of America

BRL — Brazilian Real

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

CZK — Czech Koruna

EUR — Euro

EURIBOR — European Interbank Offered Rate

HUF — Hungarian Forint

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

OTC — Over the Counter

plc — Public Limited Company

REIT — Real Estate Investment Trust

REMIC — Real Estate Mortgage Investment Conduit

SEK — Swedish Krona

USD — United States Dollar

WAC — Weighted Average Coupon