

TOTAL RETURN BOND FUND

	SHARES	VALUE
COMMON STOCKS[†] - 0.0%**		
ENERGY - 0.0%**		
Titan Energy LLC* ¹	6,740	\$ 122,668
Total Common Stocks (Cost \$200,000)		<u>122,668</u>
PREFERRED STOCKS^{††} - 0.0%**		
INDUSTRIAL - 0.0%**		
Seaspan Corp. 6.38% due 04/30/19 ¹	44,000	1,104,400
Total Preferred Stocks (Cost \$1,100,000)		<u>1,104,400</u>
MUTUAL FUNDS[†] - 1.4%		
Guggenheim Floating Rate Strategies Fund — Institutional Class ²	1,369,251	35,710,067
Guggenheim Limited Duration Fund — Institutional Class ²	634,963	15,702,638
Guggenheim Strategy Fund I ²	486,545	12,187,954
Guggenheim Strategy Fund II ²	475,628	11,890,707
Guggenheim Strategy Fund III ²	257,614	6,442,936
Total Mutual Funds (Cost \$81,240,039)		<u>81,934,302</u>
CLOSED-END FUNDS[†] - 0.2%		
Guggenheim Strategic Opportunities Fund ²	481,691	9,802,412
Total Closed-End Funds (Cost \$8,478,228)		<u>9,802,412</u>
SHORT-TERM INVESTMENTS[†] - 2.4%		
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 0.48% ⁴	138,016,288	138,016,288
Total Short-Term Investments (Cost \$138,016,288)		<u>138,016,288</u>
	FACE	
	AMOUNT³	
ASSET-BACKED SECURITIES^{††} - 41.3%		
COLLATERALIZED LOAN OBLIGATIONS - 31.9%		
CIFC Funding Ltd.		
2017-3A, 2.06% due 10/24/25 ^{5,6}	\$ 24,700,000	24,644,497
2015-2A, 3.00% due 12/05/24 ^{5,6}	18,500,000	18,495,428
2017-3A, 2.54% due 10/24/25 ^{5,6}	11,500,000	11,457,931
2015-3A, 3.12% due 10/19/27 ^{5,6}	9,750,000	9,740,118
2016-1A, 2.99% due 01/22/27 ^{5,6}	7,500,000	7,500,271
2016-5A, 3.72% due 01/17/27 ^{5,6}	3,750,000	3,751,720
2015-2A, 3.12% due 04/15/27 ^{5,6}	2,000,000	2,000,755
2014-1A, 3.82% due 04/18/25 ^{5,6}	500,000	499,990
Fortress Credit Opportunities III CLO, LP		
2017-3A, 2.82% due 04/28/26 ^{5,6}	64,150,000	64,070,609
2017-3A, 4.00% due 04/28/26 ⁶	7,700,000	7,680,271
2014-3A, 2.91% due 04/28/26 ^{5,6}	5,000,000	4,999,956
2014-3A, 3.51% due 04/28/26 ^{5,6}	650,000	647,797
2014-3A, 4.26% due 04/28/26 ^{5,6}	400,000	399,996
Golub Capital Partners CLO Ltd.		
2016-33A, 3.37% due 11/21/28 ^{5,6}	48,750,000	48,588,477
2015-25A, 2.83% due 08/05/27 ^{5,6}	16,500,000	16,503,120
2015-24A, 3.73% due 02/05/27 ^{5,6}	5,000,000	5,004,245
2013-17A, 3.44% due 10/25/25 ^{5,6}	3,250,000	3,205,148
2014-21A, 3.49% due 10/25/26 ^{5,6}	2,700,000	2,661,214
2014-18A, 4.54% due 04/25/26 ^{5,6}	500,000	499,102

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2013-17A, 4.87% due 10/25/25 ^{5,6}	\$ 400,000	\$ 400,990
Fortress Credit BSL II Ltd.		
2017-2A, 2.80% due 10/19/25 ^{5,6}	41,850,000	41,752,473
2013-2A, 2.52% due 10/19/25 ^{5,6}	15,500,000	15,508,470
2013-2A, 3.27% due 10/19/25 ^{5,6}	4,000,000	4,006,261
OCP CLO Ltd.		
2016-11A, 3.43% due 04/26/28 ^{5,6}	18,500,000	18,498,935
2014-6A, 5.97% due 07/17/26 ^{5,6}	7,700,000	7,357,290
2016-11A, 4.48% due 04/26/28 ^{5,6}	7,000,000	6,999,371
2016-2A, 3.90% due 11/22/25 ^{5,6}	6,500,000	6,507,236
2015-8A, 6.52% due 04/17/27 ^{5,6}	6,500,000	6,250,510
2014-6A, 4.12% due 07/17/26 ^{5,6}	5,500,000	5,499,769
2014-7A, 3.13% due 10/20/26 ^{5,6}	3,500,000	3,499,959
2013-4A, 3.79% due 10/24/25 ^{5,6}	2,250,000	2,250,000
2014-6A, 3.07% due 07/17/26 ^{5,6}	1,500,000	1,500,003
Shackleton CLO Ltd.		
2016-7A, 2.97% due 04/15/27 ^{5,6}	20,250,000	20,249,032
2017-4A, 2.65% due 01/13/25 ^{5,6}	14,950,000	14,963,889
2015-8A, 3.98% due 10/20/27 ^{5,6}	7,600,000	7,577,761
2013-4A, 3.02% due 01/13/25 ^{5,6}	5,000,000	5,003,478
2016-2A, 3.68% due 10/20/23 ^{5,6}	4,000,000	3,999,757
2014-6A, 4.12% due 07/17/26 ^{5,6}	2,950,000	2,957,550
2013-3A, 6.52% due 04/15/25 ^{5,6}	2,250,000	1,989,886
KVK CLO Ltd.		
2017-1A, 2.84% due 05/15/26 ^{5,6}	24,865,000	24,847,258
2017-2A, 2.80% due 01/15/26 ^{5,6}	19,200,000	19,171,546
2014-2A, 5.77% due 07/15/26 ^{5,6}	9,930,000	8,544,418
2013-1A, due 04/14/25 ^{6,7}	3,800,000	1,721,241
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, 2.94% due 10/15/26 ^{5,6}	29,450,000	29,468,853
2017-5A, 3.40% due 10/15/26 ⁶	16,000,000	16,016,589
2014-5A, 4.56% due 10/15/26 ^{5,6}	1,750,000	1,749,412
2014-5A, 3.66% due 10/15/26 ^{5,6}	1,500,000	1,499,251
2017-5A, 3.75% due 10/15/26 ⁶	1,000,000	1,001,058
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 2.98% due 12/15/28 ^{5,6}	42,200,000	42,268,426
2016-7A, 3.88% due 12/15/28 ^{5,6}	5,000,000	4,969,766
PFP Ltd.		
2017-3, 1.83% due 01/14/35 ^{5,6}	28,500,000	28,568,115
2015-2, 2.93% due 07/14/34 ^{5,6}	16,500,000	16,485,732
2017-3, 2.53% due 01/14/35 ^{5,6}	2,000,000	2,005,600
NXT Capital CLO LLC		
2017-1A, 2.86% due 04/20/29 ^{5,6}	32,000,000	31,944,525
2015-1A, 4.69% due 04/21/27 ^{5,6}	1,000,000	979,787
Cerberus Loan Funding XVII Ltd.		
2016-3A, 3.48% due 01/15/28 ^{5,6}	31,500,000	31,397,992
Flagship CLO VIII Ltd.		
2017-8A, 2.29% due 01/16/26 ^{5,6}	30,900,000	30,825,789

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WhiteHorse VI Ltd.		
2016-1A, 2.93% due 02/03/25 ^{5,6}	\$ 22,100,000	\$ 22,083,631
2016-1A, 3.78% due 02/03/25 ^{5,6}	8,500,000	8,502,249
Venture XIX CLO Ltd.		
2016-19A, 3.02% due 01/15/27 ^{5,6}	29,450,000	29,448,586
Great Lakes CLO Ltd.		
2015-1A, 2.97% due 07/15/26 ^{5,6}	10,000,000	10,031,986
2014-1A, 2.87% due 04/15/25 ^{5,6}	9,500,000	9,509,702
2012-1A, 3.77% due 01/15/23 ^{5,6}	4,000,000	3,995,308
2015-1A, 3.72% due 07/15/26 ^{5,6}	4,000,000	3,955,993
2012-1A, 5.12% due 01/15/23 ^{5,6}	1,250,000	1,249,924
2012-1A, due 01/15/23 ^{5,7,15}	1,000,000	423,870
2014-1A, 4.72% due 04/15/25 ^{5,6}	250,000	247,172
Cerberus Loan Funding XVI, LP		
2016-2A, 3.07% due 11/15/27 ^{5,6}	15,500,000	15,684,760
2016-2A, 3.37% due 11/15/27 ^{5,6}	9,350,000	9,434,628
A Voce CLO Ltd.		
2017-1A, 2.70% due 07/15/26 ^{5,6}	23,200,000	23,143,450
OZLM IX Ltd.		
2017-9A, 2.69% due 01/20/27 ^{5,6}	22,550,000	22,480,440
Venture XII CLO Ltd.		
2017-12A, 2.67% due 02/28/26 ^{5,6}	22,300,000	22,238,729
Galaxy XVIII CLO Ltd.		
2017-18A, 2.65% due 10/15/26 ^{5,6}	19,550,000	19,549,101
2014-18A, 4.02% due 10/15/26 ^{5,6}	2,500,000	2,500,000
Tuolumne Grove CLO Limited		
2017-1A, 2.81% due 04/25/26 ^{5,6}	22,000,000	21,917,848
Symphony CLO XIV Ltd.		
2017-14A, 2.86% due 07/14/26 ^{5,6}	21,275,000	21,283,048
Regatta V Funding Ltd.		
2017-1A, 2.71% due 10/25/26 ^{5,6}	20,950,000	20,986,724
Newstar Commercial Loan Funding LLC		
2017-1A, 3.54% due 03/20/27 ^{5,6}	12,750,000	12,749,976
2016-1A, 4.80% due 02/25/28 ^{5,6}	5,750,000	5,761,775
2015-1A, 3.83% due 01/20/27 ^{5,6}	1,000,000	999,938
2014-1A, 4.63% due 04/20/25 ^{5,6}	500,000	498,033
Oaktree EIF II Series Ltd.		
2014-A2, 3.34% due 11/15/25 ^{5,6}	8,000,000	7,999,352
1.30% due 10/23/21	6,614,009	6,611,915
2014-A2, 4.24% due 11/17/25 ^{5,6}	5,300,000	5,292,145
Catamaran CLO Ltd.		
2016-1A, 3.10% due 12/20/23 ^{5,6}	12,000,000	12,003,329
2012-1A, 6.77% due 12/20/23 ^{5,6}	3,000,000	2,961,035
2014-2A, 6.53% due 10/18/26 ^{5,6}	2,500,000	2,141,301
2016-2A, 3.07% due 10/18/26 ^{5,6}	1,750,000	1,761,845
2015-1A, 4.14% due 04/22/27 ^{5,6}	1,000,000	1,007,612
TICP CLO II Ltd.		
2017-2A, 2.70% due 07/20/26 ^{5,6}	14,000,000	14,013,979
2014-2A, 4.03% due 07/20/26 ^{5,6}	3,000,000	3,000,000
2014-2A, 4.33% due 07/20/26 ^{5,6}	2,850,000	2,819,533

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Flagship VII Ltd.		
2017-7A, 2.71% due 01/20/26 ^{5,6}	\$ 19,125,000	\$ 19,075,140
Halcyon Loan Advisors Funding Ltd.		
2014-2A, 3.04% due 04/28/25 ^{5,6}	14,000,000	14,027,115
2012-2A, 4.00% due 12/20/24 ^{5,6}	4,000,000	4,006,638
2012-2A, 5.65% due 12/20/24 ^{5,6}	600,000	600,182
Northwoods Capital XIV Ltd.		
2017-14A, 2.79% due 11/12/25 ^{5,6}	18,450,000	18,470,986
Regatta IV Funding Ltd.		
2014-1A, 3.99% due 07/25/26 ^{5,6}	13,500,000	13,499,216
2014-1A, 5.99% due 07/25/26 ^{5,6}	4,621,000	4,347,968
Venture XVI CLO Ltd.		
2017-16A, 2.65% due 04/15/26 ^{5,6}	14,500,000	14,499,333
2014-16A, 3.77% due 04/15/26 ^{5,6}	2,500,000	2,500,000
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 3.65% due 12/22/28 ^{5,6}	17,000,000	16,910,506
Steele Creek CLO Ltd.		
2017-1A, 2.89% due 08/21/26 ^{5,6}	16,800,000	16,799,902
Northwoods Capital XI Ltd.		
2017-11A, 2.75% due 04/15/25 ^{5,6}	16,750,000	16,750,521
Tralee CLO III Ltd.		
2016-3A, 3.03% due 07/20/26 ^{5,6}	8,300,000	8,305,596
2016-3A, 3.93% due 07/20/26 ^{5,6}	7,500,000	7,500,626
WhiteHorse VIII Ltd.		
2014-1A, 3.08% due 05/01/26 ^{5,6}	15,750,000	15,789,717
Garrison Funding Ltd.		
2016-2A, 3.26% due 09/29/27 ^{5,6}	7,000,000	7,046,912
2015-1A, 3.55% due 05/25/27 ^{5,6}	6,250,000	6,250,630
2016-2A, 4.20% due 09/29/27 ^{5,6}	2,250,000	2,244,064
Fortress Credit Investments IV Ltd.		
2015-4A, 2.92% due 07/17/23 ^{5,6}	14,000,000	14,015,512
2015-4A, 3.92% due 07/17/23 ^{5,6}	1,000,000	999,998
Atrium XI		
2014-11A, 4.24% due 10/23/25 ^{5,6}	11,500,000	11,500,970
2017-11A, 2.65% due 10/23/25 ^{5,6}	3,500,000	3,491,579
MP CLO VI Ltd.		
2017-2A, 2.57% due 01/15/27 ^{5,6}	14,500,000	14,522,913
Northwoods Capital X Ltd.		
2017-10A, 2.65% due 11/04/25 ^{5,6}	14,500,000	14,512,390
Marea CLO Ltd.		
2015-1A, 2.82% due 10/15/23 ^{5,6}	14,393,000	14,389,911
MP CLO V Ltd.		
2017-1A, 2.57% due 07/18/26 ^{5,6}	13,010,000	13,011,304
Seneca Park CLO Limited		
2017-1A, 2.65% due 07/17/26 ^{5,6}	12,900,000	12,907,446
Dryden XXXI Senior Loan Fund		
2017-31A, 2.66% due 04/18/26 ^{5,6}	12,850,000	12,801,968
Vibrant CLO III Ltd.		
2016-3A, 3.08% due 04/20/26 ^{5,6}	12,000,000	11,956,067
AMMC CLO XV Ltd.		
2016-15A, 3.01% due 12/09/26 ^{5,6}	11,600,000	11,642,889
Treman Park CLO Ltd.		
2015-1A, due 04/20/27 ^{6,7}	13,600,000	11,458,596

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Venture XI CLO Ltd.		
2015-11A, 2.99% due 11/14/22 ^{5,6}	\$ 11,500,000	\$ 11,431,980
Resource Capital Corp.		
2015-CRE3, 3.34% due 03/15/32 ^{5,6}	4,500,000	4,471,295
2015-CRE3, 4.09% due 03/15/32 ^{5,6}	3,000,000	2,974,692
2015-CRE3, 4.94% due 03/15/32 ^{5,6}	2,000,000	1,978,992
2014-CRE2, 3.44% due 04/15/32 ^{5,6}	2,000,000	1,970,032
Crown Point CLO II Ltd.		
2013-2A, 2.95% due 12/31/23 ^{5,6}	11,300,000	11,283,592
TCP Waterman CLO LLC		
2016-1A, 3.18% due 12/15/28 ^{5,6}	7,150,000	7,224,647
2016-1A, 3.43% due 12/15/28 ^{5,6}	4,000,000	3,999,824
Flatiron CLO Ltd.		
2017-1A, 2.64% due 07/17/26 ^{5,6}	7,600,000	7,577,603
2013-1A, 6.37% due 01/17/26 ^{5,6}	2,000,000	1,780,684
2016-1A, 3.54% due 10/25/21 ^{5,6}	1,750,000	1,749,772
Black Diamond CLO Ltd.		
2012-1A, 2.43% due 02/01/23 ^{5,6}	8,171,449	8,160,742
2014-1A, 3.87% due 02/06/26 ^{5,6}	2,000,000	2,001,935
2013-1A, 4.28% due 02/01/23 ^{5,6}	650,000	650,168
Nelder Grove CLO Ltd.		
2017-1A, 2.80% due 08/28/26 ^{5,6}	10,050,000	10,048,453
Ares XXXIII CLO Ltd.		
2016-1A, 3.05% due 12/05/25 ^{5,6}	9,800,000	9,824,506
ACIS CLO Ltd.		
2015-6A, 3.51% due 05/01/27 ^{5,6}	7,500,000	7,529,504
2013-1A, 3.97% due 04/18/24 ^{5,6}	1,650,000	1,653,281
2013-2A, 4.23% due 10/14/22 ^{5,6}	375,000	374,547
Dryden 37 Senior Loan Fund		
2015-37A, due 04/15/27 ^{6,7}	10,000,000	9,391,405
TICP CLO III Ltd.		
2014-3A, 3.38% due 01/20/27 ^{5,6}	7,000,000	7,000,000
2014-3A, 4.28% due 01/20/27 ^{5,6}	2,250,000	2,250,000
Venture XVII CLO Ltd.		
2014-17A, 3.87% due 07/15/26 ^{5,6}	8,750,000	8,754,916
Neuberger Berman CLO XVII Ltd.		
2014-17A, 3.79% due 08/04/25 ^{5,6}	8,500,000	8,436,256
Madison Park Funding XVI Ltd.		
2016-16A, 2.93% due 04/20/26 ^{5,6}	8,250,000	8,267,645
Betony CLO Ltd.		
2016-1A, 2.97% due 04/15/27 ^{5,6}	8,250,000	8,240,836
Voya CLO Ltd.		
2013-1X, due 04/15/24 ⁷	9,500,000	5,904,868
2015-3A, 3.97% due 10/15/22 ^{5,6}	2,250,000	2,249,919
Fifth Street SLF II Ltd.		
2015-2A, 2.96% due 09/29/27 ^{5,6}	8,000,000	8,007,084
KKR CLO Ltd.		
2015-12, 3.32% due 07/15/27 ^{5,6}	8,000,000	7,990,538
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 10/04/24 ^{6,7}	8,920,000	7,229,225
2014-2A, 4.93% due 07/20/23 ^{5,6}	750,000	749,963
Vibrant CLO IV Ltd.		
2016-4A, 3.43% due 07/20/28 ^{5,6}	7,000,000	7,111,921

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Vibrant CLO Limited		
2015-1A, 3.82% due 07/17/24 ^{5,6}	\$ 7,000,000	\$ 6,995,333
Cent CLO 21 Ltd.		
2017-21A, 2.76% due 07/27/26 ^{5,6}	7,000,000	6,994,044
Ares XXVI CLO Ltd.		
2013-1A, 3.77% due 04/15/25 ^{5,6}	5,000,000	4,999,760
2013-1A, due 04/15/25 ^{6,7}	4,300,000	1,946,628
TICC CLO LLC		
2012-1A, 4.55% due 08/25/23 ^{5,6}	6,250,000	6,252,032
2012-1A, 5.68% due 08/25/23 ^{5,6}	350,000	350,156
Marathon CLO VII Ltd.		
2014-7A, 4.54% due 10/28/25 ^{5,6}	4,000,000	4,002,669
2014-7A, 3.69% due 10/28/25 ^{5,6}	2,500,000	2,499,854
Atlas Senior Loan Fund V Ltd.		
2016-1A, 3.53% due 07/16/26 ^{5,6}	6,500,000	6,499,667
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁷	7,500,060	6,427,252
Fifth Street Senior Loan Fund I LLC		
2015-1A, 3.03% due 01/20/27 ^{5,6}	5,000,000	5,007,346
2015-1A, 4.03% due 01/20/27 ^{5,6}	1,250,000	1,252,101
Cerberus ICQ Levered LLC		
2015-1A, 3.07% due 11/06/25 ^{5,6}	4,000,000	4,008,664
2015-1A, 4.07% due 11/06/25 ^{5,6}	2,250,000	2,249,870
Fortress Credit Funding V, LP		
2015-5A, 3.69% due 08/15/22 ^{5,6}	6,000,000	5,993,920
Northwoods Capital IX Ltd.		
2012-9A, 3.27% due 01/18/24 ^{5,6}	5,815,000	5,814,681
Ares CLO Ltd.		
2016-3A, 4.92% due 01/17/24 ^{5,6}	5,550,000	5,550,232
TICP CLO I Ltd.		
2014-1A, 4.03% due 04/26/26 ^{5,6}	5,500,000	5,500,497
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{6,7}	6,000,000	5,353,510
OHA Loan Funding Ltd.		
2017-1A, 3.09% due 07/23/25 ^{5,6}	5,300,000	5,296,909
AIMCO CLO Series		
2015-AA, 3.32% due 01/15/28 ^{5,6}	5,000,000	5,042,287
RFTI Issuer Ltd.		
2015-FL1, 4.79% due 08/15/30 ^{5,15}	5,000,000	5,007,685
Mountain Hawk II CLO Ltd.		
2013-2A, 2.73% due 07/22/24 ^{5,6}	5,000,000	4,993,792
Fortress Credit Opportunities VI CLO Ltd.		
2015-6A, 3.81% due 10/10/26 ^{5,6}	5,000,000	4,979,282
Telos CLO Ltd.		
2013-3A, 4.02% due 01/17/24 ^{5,6}	2,000,000	2,000,744
2014-6A, 3.12% due 01/17/27 ^{5,6}	1,500,000	1,500,779
2007-2A, 3.22% due 04/15/22 ^{5,6}	1,100,000	1,071,169
Benefit Street Partners CLO V Ltd.		
2017-VA, 2.53% due 10/20/26 ^{5,6}	4,500,000	4,496,909

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Marathon CLO V Ltd.		
2013-5A, 3.40% due 02/21/25 ^{5,6}	\$ 4,500,000	\$ 4,485,366
Jamestown CLO VI Ltd.		
2015-6A, 5.80% due 02/20/27 ^{5,6}	4,500,000	4,268,106
Cavalry CLO II		
2013-2A, 2.37% due 01/17/24 ^{5,6}	4,000,000	4,000,000
Regatta III Funding Ltd.		
2014-1A, 3.87% due 04/15/26 ^{5,6}	4,000,000	3,979,412
Kingsland V Ltd.		
2007-5A, 1.82% due 07/14/21 ^{5,6}	4,000,000	3,874,516
OZLM Funding II Ltd.		
2016-2A, 3.64% due 10/30/27 ^{5,6}	3,750,000	3,739,559
Babson CLO Ltd.		
2012-2A, due 05/15/23 ^{6,7}	4,750,000	2,825,307
2014-1A, due 07/20/25 ^{6,7}	1,300,000	805,452
Anchorage Capital CLO 4 Ltd.		
2014-4A, 3.20% due 07/28/26 ^{5,6}	3,600,000	3,600,637
Greywolf CLO III Ltd.		
2014-1A, 3.89% due 04/22/26 ^{5,6}	2,000,000	1,998,867
2014-1A, 3.09% due 04/22/26 ^{5,6}	1,500,000	1,506,159
Cent CLO		
2014-16A, 3.28% due 08/01/24 ^{5,6}	1,750,000	1,750,150
2014-16A, 4.23% due 08/01/24 ^{5,6}	1,750,000	1,750,071
THL Credit Wind River CLO Ltd.		
2014-2A, 6.27% due 07/15/26 ^{5,6}	3,600,000	3,456,609
CFIP CLO Ltd.		
2014-1A, 2.49% due 04/13/25 ^{5,6}	3,400,000	3,410,480
Eaton Vance CLO Ltd.		
2017-1A, 2.62% due 07/15/26 ^{5,6}	3,400,000	3,391,783
Recette CLO LLC		
2015-1A, 3.83% due 10/20/27 ^{5,6}	3,250,000	3,269,563
Venture X CLO Ltd.		
2016-10A, 3.51% due 07/20/22 ^{5,6}	3,250,000	3,257,371
Oaktree EIF I Series A1 Ltd.		
2016-A, 4.68% due 01/20/27 ^{5,6}	3,250,000	3,254,767
Cerberus Onshore II CLO LLC		
2014-1A, 3.72% due 10/15/23 ^{5,6}	2,250,000	2,251,151
2014-1A, 3.02% due 10/15/23 ^{5,6}	970,732	970,869
AMMC CLO XI Ltd.		
2016-11A, 3.89% due 10/30/23 ^{5,6}	3,000,000	3,015,267
Crown Point CLO III Ltd.		
2015-3A, 4.07% due 12/31/27 ^{5,6}	3,000,000	3,012,120
Madison Park Funding Ltd.		
2007-6A, 4.28% due 07/26/21 ^{5,6}	3,000,000	3,004,824
Benefit Street Partners CLO Ltd.		
2015-1A, 4.12% due 10/15/25 ^{5,6}	3,000,000	3,003,021
Atlas Senior Loan Fund VI Ltd.		
2017-6A, 3.38% due 10/15/26 ^{5,6}	3,000,000	2,988,370
Ivy Hill Middle Market Credit Fund VII Ltd.		
2013-7A, 3.33% due 10/20/25 ^{5,6}	2,000,000	1,952,694
2013-7A, 4.48% due 10/20/25 ^{5,6}	1,000,000	967,568
KKR CLO Trust		
2012-1A, 3.33% due 12/15/24 ^{5,6}	2,000,000	2,000,503

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
2012-1A, 4.43% due 12/15/24 ^{5,6}	\$ 500,000	\$ 500,268
FS Senior Funding Ltd.		
2015-1A, 2.82% due 05/28/25 ^{5,6}	2,500,000	2,500,125
Marathon CLO IV Ltd.		
2012-4A, 4.06% due 05/20/23 ^{5,6}	2,500,000	2,500,118
Oaktree EIF II Series B1 Ltd.		
2015-B1A, 3.34% due 02/15/26 ^{5,6}	2,205,000	2,206,382
Rockwall CDO II Ltd.		
2007-1A, 1.58% due 08/01/24 ^{5,6}	2,100,000	2,083,893
NewStar Arlington Senior Loan Program LLC		
2014-1A, 3.64% due 07/25/25 ^{5,6}	1,000,000	980,666
2014-1A, 4.76% due 07/25/25 ⁶	700,000	700,442
2014-1A, 4.34% due 07/25/25 ^{5,6}	400,000	395,968
Duane Street CLO IV Ltd.		
2007-4A, 3.29% due 11/14/21 ^{5,6}	2,000,000	2,000,064
Mountain Hawk I CLO Ltd.		
2013-1A, 3.21% due 01/20/24 ^{5,6}	2,000,000	2,000,060
Octagon Investment Partners XVI Ltd.		
2013-1A, 3.77% due 07/17/25 ^{5,6}	2,000,000	1,999,930
NewStar Clarendon Fund CLO LLC		
2015-1A, 4.39% due 01/25/27 ^{5,6}	2,000,000	1,989,951
Sound Point CLO IV Ltd.		
2013-3A, 3.39% due 01/21/26 ^{5,6}	2,000,000	1,986,450
Madison Park Funding V Ltd.		
2007-5A, 2.50% due 02/26/21 ^{5,6}	2,000,000	1,960,411
Ivy Hill Middle Market Credit Fund IX Ltd.		
2014-9A, 3.47% due 10/18/25 ^{5,6}	1,000,000	996,232
2014-9A, 4.32% due 10/18/25 ^{5,6}	1,000,000	963,338
LMREC, Inc.		
2015-CRE1, 4.48% due 02/22/32 ^{5,6}	2,000,000	1,957,186
Venture XIII CLO Ltd.		
2013-13A, due 06/10/25 ^{6,7}	3,700,000	1,877,569
AMMC CLO XIII Ltd.		
2013-13A, 6.79% due 01/26/26 ^{5,6}	2,000,000	1,840,910
Westchester CLO Ltd.		
2007-1A, 1.47% due 08/01/22 ^{5,6}	1,850,000	1,804,511
Galaxy XIX CLO Ltd.		
2015-19A, due 01/24/27 ^{6,7}	2,000,000	1,803,999
Newstar Trust		
2012-2A, 5.28% due 01/20/23 ^{5,6}	1,000,000	1,000,053
2012-2A, 4.28% due 01/20/23 ^{5,6}	750,000	753,336
Adirondack Park CLO Ltd.		
2013-1A, 4.02% due 04/15/24 ^{5,6}	1,500,000	1,501,196
ING Investment Management CLO Ltd.		
2007-4A, 3.24% due 06/14/22 ^{5,6}	1,500,000	1,499,939
COA Summit CLO Limited		
2014-1A, 3.83% due 04/20/23 ^{5,6}	1,250,000	1,249,887
Venture CLO Ltd.		
2013-14A, 3.80% due 08/28/25 ^{5,6}	1,250,000	1,249,772
Oaktree CLO Ltd.		
2014-2A, 6.28% due 10/20/26 ^{5,6}	1,250,000	1,202,124
ALM XIV Ltd.		
2014-14A, 3.99% due 07/28/26 ^{5,6}	750,000	753,001

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
2014-14A, 4.49% due 07/28/26 ^{5,6}	\$ 300,000	\$ 300,768
Highbridge Loan Management Ltd.		
2013-2A, 4.73% due 10/20/24 ^{5,6}	1,000,000	1,002,415
Gallatin CLO VII Ltd.		
2014-1A, 3.92% due 07/15/23 ^{5,6}	1,000,000	1,000,052
Lime Street CLO Ltd.		
2007-1A, 3.65% due 06/20/21 ^{5,6}	1,000,000	986,809
WhiteHorse IV Ltd.		
2007-4A, 2.47% due 01/17/20 ^{5,6}	1,000,000	985,260
Saranac CLO III Ltd.		
2014-3A, 6.31% due 06/22/25 ^{5,6}	1,000,000	900,434
Atlas Senior Loan Fund II Ltd.		
2012-2A, due 01/30/24 ^{6,7}	1,200,000	764,693
Grayson CLO Ltd.		
2006-1A, 1.44% due 11/01/21 ^{5,6}	750,000	732,705
Keuka Park CLO Ltd.		
2013-1A, due 10/21/24 ^{6,7}	1,000,000	505,943
GoldenTree Credit Opportunities Financing Ltd.		
2012-1A, 5.38% due 06/15/28 ^{5,6}	500,000	503,905
AMMC CLO XIV Ltd.		
2014-14A, 3.84% due 07/27/26 ^{5,6}	500,000	499,961
DIVCORE CLO Ltd.		
2013-1A, 4.81% due 11/15/32 ^{5,6}	500,000	499,041
MCF CLO IV LLC		
2014-1A, 6.78% due 10/15/25 ^{5,6}	500,000	454,498
Ares XXV CLO Ltd.		
2013-3A, due 01/17/24 ^{6,7}	750,000	405,119
Rockwall CDO Ltd.		
2007-1A, 1.28% due 08/01/24 ^{5,6}	260,624	259,973
Eastland CLO Ltd.		
2007-1A, 1.43% due 05/01/22 ^{5,6}	250,000	245,473
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{5,7,15}	1,500,000	210,889
Global Leveraged Capital Credit Opportunity Fund		
2006-1A, 2.03% due 12/20/18 ^{5,6}	73,711	73,656
Marathon CLO II Ltd.		
2005-2A, due 12/20/19 ^{†††,7}	250,000	—
Total Collateralized Loan Obligations		1,833,452,669
COLLATERALIZED DEBT OBLIGATIONS - 3.2%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ⁶	55,600,000	55,397,307
2016-3A, 3.85% due 10/28/33 ⁶	7,500,000	7,609,395
Putnam Structured Product Funding Ltd.		
2003-1A, 1.91% due 10/15/38 ^{5,6}	29,424,187	26,704,900
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 ⁶	20,500,000	20,598,443
2016-2A, 5.29% due 05/12/31 ⁶	5,000,000	5,059,237
Triaxx Prime CDO Ltd.		
2006-2A, 1.05% due 10/02/39 ^{5,6}	17,220,718	16,782,189
RB Commercial Trust		
2012-RS1, 5.35% due 01/26/22 ⁶	15,792,231	16,309,063
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 ⁶	13,000,000	12,813,533

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
SRERS Funding Ltd.		
2011-RS, 1.10% due 05/09/46 ^{5,6}	\$ 12,110,238	\$ 8,127,089
Highland Park CDO I Ltd.		
2006-1A, 1.45% due 11/25/51 ^{5,6}	4,026,789	3,740,537
Anchorage Credit Funding I Ltd.		
2015-1A, 4.30% due 07/28/30 ⁶	3,000,000	3,099,156
JPMCC Re-REMIC Trust		
2014-FRR1, 3.24% due 04/27/44 ^{5,6}	3,000,000	2,959,860
N-Star REL CDO VIII Ltd.		
2006-8A, 1.15% due 02/01/41 ^{5,6}	1,946,894	1,935,876
Wrightwood Capital Real Estate CDO Ltd.		
2005-1A, 1.48% due 11/21/40 ^{5,6}	1,250,000	1,226,329
RAIT CRE CDO I Ltd.		
2006-1X A1B, 1.31% due 11/20/46	557,649	554,518
Total Collateralized Debt Obligations		182,917,432
TRANSPORT-AIRCRAFT - 3.2%		
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	34,618,290	34,647,922
2016-1A, 4.88% due 03/17/36 ⁶	20,970,000	21,074,850
2014-1, 5.13% due 12/15/29 ⁵	7,412,046	7,402,781
2014-1, 7.38% due 12/15/29 ⁵	2,280,630	2,277,779
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁶	28,089,286	27,983,950
2015-1A, 5.07% due 02/15/40 ⁶	2,340,774	2,293,958
Castlelake Aircraft Securitization Trust		
2015-1A, 4.70% due 12/15/40 ⁶	18,756,450	19,141,173
2014-1, 5.25% due 02/15/29	1,181,888	1,178,933
2014-1, 7.50% due 02/15/29	582,583	582,583
ECAF I Ltd.		
2015-1A, 4.95% due 06/15/40 ⁶	15,828,514	15,337,498
2015-1A, 3.47% due 06/15/40 ⁶	1,491,867	1,476,949
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42	16,507,040	16,640,929
Harbour Aircraft Investments Ltd.		
2016-1A, 4.70% due 07/15/41	7,616,910	7,632,784
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28 ⁶	4,386,890	4,389,052
Rise Ltd.		
4.75% due 02/12/39	3,995,539	3,975,561
Atlas Ltd.		
2014-1 A, 4.88% due 12/15/39	3,458,400	3,449,754
AABS Ltd.		
2013-1 A, 4.88% due 01/10/38	2,842,982	2,835,874
Eagle I Ltd.		
2014-1A, 4.31% due 12/15/39 ⁶	2,573,750	2,575,686
Emerald Aviation Finance Ltd.		
2013-1, 4.65% due 10/15/38 ⁶	1,548,922	1,556,667
2013-1, 6.35% due 10/15/38 ⁶	331,912	331,912
Stripes 2103 Aircraft I Ltd.		
2013-1 A1, 4.48% due 03/20/23 ^{†††,†}	1,654,686	1,615,754

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
Turbine Engines Securitization Ltd. 2013-1A, 5.13% due 12/13/48 ¹⁵	\$ 1,094,729	\$ 1,084,378
Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/37 ⁶	1,055,642	1,047,724
AASET 2014-1 C, 10.41% due 12/15/29	991,889	989,409
Airplanes Pass Through Trust 2001-1A, 1.46% due 03/15/19 ^{5,15}	740,322	229,500
Total Transport-Aircraft		181,753,360
NET LEASE - 1.9%		
Capital Automotive REIT 2017-1A, 3.87% due 04/15/47 ⁶	49,950,000	49,935,520
2014-1A, 3.66% due 10/15/44 ⁶	4,500,000	4,385,043
Store Master Funding I-VII 2016-1A, 3.96% due 10/20/46 ⁶	30,973,729	29,610,885
2016-1A, 4.32% due 10/20/46 ⁶	7,400,000	7,429,422
Spirit Master Funding LLC 2014-2A, 5.76% due 03/20/42 ⁶	4,938,032	5,172,588
2014-4A, 4.63% due 01/20/45 ⁶	4,250,000	4,170,820
Store Master Funding I LLC 2015-1A, 4.17% due 04/20/45 ⁶	5,792,947	5,704,147
2015-1A, 3.75% due 04/20/45 ⁶	1,485,625	1,463,272
Store Master Funding LLC 2012-1A, 5.77% due 08/20/42 ⁶	1,770,251	1,783,211
2013-1A, 4.16% due 03/20/43 ⁶	1,727,225	1,713,486
Total Net Lease		111,368,394
WHOLE BUSINESS - 0.8%		
Taco Bell Funding LLC 2016-1A, 4.97% due 05/25/46 ⁶	27,462,000	27,875,084
2016-1A, 4.38% due 05/25/46 ⁶	5,273,500	5,341,855
Wendys Funding LLC 2015-1A, 4.50% due 06/15/45 ⁶	7,830,750	7,623,016
Drug Royalty III Limited Partnership 2016-1A, 3.98% due 04/15/27 ⁶	3,824,269	3,824,665
Sonic Capital LLC 2016-1A, 4.47% due 05/20/46 ⁶	2,485,417	2,449,276
Total Whole Business		47,113,896
INDUSTRIAL - 0.1%		
Agnico-Eagle Mines Ltd. 4.84% due 06/30/26 ^{†††,1}	6,000,000	5,967,026
INSURANCE - 0.1%		
Chesterfield Financial Holdings LLC 2014-1A, 4.50% due 12/15/34 ⁶	4,950,000	4,927,181
FINANCIAL - 0.1%		
Industrial DPR Funding Ltd. 2016-1A, 5.24% due 04/15/26 ^{†††,6}	4,000,000	3,880,345
Hana Small Business Lending Loan Trust 2014-2014, 3.68% due 01/25/40 ^{5,6}	905,181	890,336
Total Financial		4,770,681
TRANSPORT-CONTAINER - 0.0%**		
CLI Funding V LLC 2013-2A, 3.22% due 06/18/28 ⁶	1,384,777	1,335,424

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
DIVERSIFIED PAYMENT RIGHTS - 0.0%**		
CCR Incorporated MT100 Payment Rights Master Trust		
2012-CA, 4.75% due 07/10/22 ⁶	\$ 723,810	\$ 732,068
CCR, Inc. MT100 Payment Rights Master Trust		
2010-CX, 1.30% due 07/10/17 ⁵	210,470	210,053
Garanti Diversified Payment Rights Finance Co.		
2007-A, 1.20% due 07/09/17 ⁵	208,000	207,525
Total Diversified Payment Rights		1,149,646
Total Asset-Backed Securities		
(Cost \$2,354,851,264)		2,374,755,709
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 31.3%		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 21.8%		
RALI Series Trust		
2006-QO5, 1.20% due 05/25/46 ⁵	27,612,163	24,522,754
2006-QO10, 1.14% due 01/25/37 ⁵	16,406,108	13,916,592
2007-QO4, 1.17% due 05/25/47 ⁵	13,731,741	12,379,863
2006-QO2, 1.20% due 02/25/46 ⁵	22,548,824	9,774,963
2007-QO2, 1.13% due 02/25/47 ⁵	13,894,070	8,238,881
2007-QO4, 1.18% due 05/25/47 ⁵	6,387,420	5,764,406
2005-QO1, 1.28% due 08/25/35 ⁵	6,458,826	5,147,630
2005-QO1, 2.14% due 08/25/35 ⁵	4,270,664	3,704,008
2006-QS8, 1.43% due 08/25/36 ⁵	5,432,822	3,495,335
2006-QO2, 1.25% due 02/25/46 ⁵	5,966,913	2,645,896
2007-QO3, 1.14% due 03/25/47 ⁵	2,606,353	2,120,450
CIT Mortgage Loan Trust		
2007-1, 2.33% due 10/25/37 ^{5,6}	84,382,335	83,778,544
2007-1, 2.43% due 10/25/37 ^{5,6}	7,086,943	6,939,033
LSTAR Securities Investment Ltd.		
2016-4, 2.78% due 10/01/21 ^{5,6}	28,892,787	28,662,194
2017-1, 2.78% due 01/01/22 ^{5,6}	18,797,608	18,750,614
2016-5, 2.78% due 11/01/21 ^{5,6}	16,824,273	16,738,738
2016-3, 2.78% due 09/01/21 ^{5,6}	14,690,142	14,505,122
2015-6, 2.78% due 05/01/20 ^{5,6}	3,416,280	3,403,469
FirstKey Master Funding		
2017-R1, 1.01% due 11/03/41 ^{5,6}	64,850,000	63,712,148
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ⁸	225,682,858	41,417,205
2006-1, 1.26% due 03/25/46 ⁵	8,433,059	6,946,177
2006-1, 1.38% due 03/25/46 ⁵	3,783,164	3,142,139
LSTAR Commercial Mortgage Trust		
2016-7, 2.78% due 12/01/21 ^{5,6}	41,733,452	41,368,283
VOLT L LLC		
2016-NP10, 3.50% due 09/25/46 ^{5,6}	37,118,963	37,351,271
CIM Trust		
2017-2, 2.78% due 12/25/57 ^{5,6}	37,500,000	37,219,819
Bayview Opportunity Master Fund IIIa Trust		
2016-RN3, 3.60% due 09/29/31 ^{5,6}	35,469,618	35,416,776
GCAT		
A1, 3.38% due 03/25/47	34,000,000	33,967,495

TOTAL RETURN BOND FUND

	FACE AMOUNT ⁵	VALUE
Countrywide Asset-Backed Certificates		
2006-6, 1.15% due 09/25/36 ⁵	\$ 33,691,563	\$ 31,409,192
2005-15, 1.43% due 03/25/36 ⁵	1,500,000	1,230,474
First NLC Trust		
2005-4, 1.37% due 02/25/36 ⁵	30,550,000	28,686,819
2005-1, 1.44% due 05/25/35 ⁵	3,440,397	2,977,952
Stanwich Mortgage Loan Co.		
2016-NPA1, 3.84% due 10/16/46 ^{5,6}	29,609,826	29,567,384
Bayview Opportunity Master Fund IVb Trust		
2017-NPL1, 3.60% due 01/28/32 ⁶	18,749,061	18,698,778
2017-RN1, 3.60% due 02/28/32 ^{5,6}	9,442,842	9,429,035
LSTAR Securities Investment Trust		
2016-2, 2.78% due 03/01/21 ^{5,6}	23,885,231	23,765,805
2015-10, 2.78% due 11/02/20 ^{5,6}	3,358,432	3,357,382
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 1.17% due 12/25/36 ⁵	26,736,867	24,826,072
VOLT XLI LLC		
2016-NPL1, 4.25% due 02/26/46 ^{6,13}	23,558,836	23,671,174
VOLT LI LLC		
2016-NP11, 3.50% due 10/25/46 ⁶	22,102,280	22,264,520
VOLT LIV LLC		
2017-NPL1, 3.63% due 02/25/47 ^{5,6}	19,750,000	19,680,697
VOLT LIII LLC		
2016-NP13, 3.88% due 12/26/46 ⁶	19,618,754	19,569,391
American Home Mortgage Assets Trust		
2006-4, 1.17% due 10/25/46 ⁵	14,723,694	9,698,697
2007-1, 1.34% due 02/25/47 ⁵	12,289,042	7,126,700
2006-5, 1.56% due 11/25/46 ⁵	5,143,718	2,627,561
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 1.42% due 07/25/47 ⁵	10,850,341	9,368,957
2007-OA3, 1.41% due 04/25/47 ⁵	7,034,709	5,743,944
2006-AR13, 1.52% due 10/25/46 ⁵	2,492,158	2,174,504
2006-AR11, 1.56% due 09/25/46 ⁵	1,998,134	1,589,335
CSMC Series		
2015-12R, 1.27% due 11/30/37 ^{5,6}	19,537,079	18,425,479
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.47% due 11/25/46 ⁵	20,952,928	15,277,360
2006-7, 4.41% due 09/25/36	3,087,170	1,607,239
2006-AR9, 1.48% due 11/25/46 ⁵	1,285,679	1,031,166
2006-8, 4.56% due 10/25/36	533,368	323,450
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 1.08% due 04/25/36 ⁵	11,234,710	9,824,989
2007-OA2, 1.41% due 04/25/47 ⁵	5,172,549	4,389,392
2006-OA1, 1.18% due 02/25/47 ⁵	4,458,030	3,994,553

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
VOLT LII LLC		
2016-NP12, 3.63% due 11/26/46 ⁶	\$ 18,037,502	\$ 17,961,887
Lehman XS Trust Series		
2007-2N, 1.16% due 02/25/37 ⁵	11,523,152	7,969,082
2007-15N, 1.23% due 08/25/37 ⁵	6,077,034	5,197,502
2005-7N, 1.25% due 12/25/35 ⁵	3,088,235	2,911,586
Impac Secured Assets CMN Owner Trust		
2005-2, 1.23% due 03/25/36 ⁵	17,692,619	15,858,676
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 1.12% due 07/25/37 ^{5,6}	9,042,685	8,279,988
2007-HE2A, 1.11% due 07/25/37 ^{5,6}	7,439,708	6,654,334
VOLT XLVIII LLC		
2016-NPL8, 3.50% due 07/25/46 ⁶	14,843,522	14,923,673
GSMSC Resecuritization Trust		
2015-5R, 0.91% due 02/26/37 ^{5,6}	15,899,146	14,139,610
Nomura Resecuritization Trust		
2016-1R, 3.78% due 01/28/38 ^{†††,5,6}	9,630,973	9,671,685
2015-4R, 1.66% due 03/26/36 ^{5,6}	2,398,254	2,287,694
2015-4R, 1.49% due 12/26/36 ^{5,6}	1,755,054	1,638,724
2012-1R, 1.22% due 08/27/47 ^{5,6}	137,691	136,645
VOLT XXXIX LLC		
2015-NP13, 4.13% due 10/25/45 ⁶	12,386,445	12,413,357
Citigroup Mortgage Loan Trust, Inc.		
2005-HE3, 1.72% due 09/25/35 ⁵	11,687,000	11,143,564
VOLT XL LLC		
2015-NP14, 4.38% due 11/27/45 ⁶	10,517,368	10,620,208
NRPL Trust		
2015-1A, 3.88% due 11/01/54 ⁶	7,274,037	7,227,344
2014-2A, 3.75% due 10/25/57 ^{5,6}	3,111,357	3,133,565
Banc of America Funding Trust		
2014-R7, 0.92% due 09/26/36 ^{5,6}	6,419,296	6,159,314
2015-R4, 0.95% due 01/27/35 ^{5,6}	3,984,346	3,737,338
Alternative Loan Trust		
2007-OA7, 0.96% due 05/25/47 ⁵	6,128,750	5,198,075
2005-38, 1.68% due 09/25/35 ⁵	5,141,161	4,500,942
First Franklin Mortgage Loan Trust		
2004-FF10, 2.26% due 07/25/34 ⁵	9,970,558	9,651,070
VOLT XXXVI LLC		
2015-NP10, 3.63% due 07/25/45 ^{5,6}	9,605,998	9,629,226
VOLT XXXIII LLC		
2015-NPL5, 3.50% due 03/25/55 ⁶	9,370,375	9,405,271
HarborView Mortgage Loan Trust		
2006-14, 1.13% due 01/25/47 ⁵	10,328,164	8,810,625
Soundview Home Loan Trust		
2007-1, 1.15% due 03/25/37 ⁵	5,105,871	4,897,214
2005-OPT3, 1.45% due 11/25/35 ⁵	3,930,000	3,544,941
Bayview Opportunity Master Fund Trust		
2016-LT1, 3.47% due 10/28/31 ^{5,6}	8,402,346	8,360,566

TOTAL RETURN BOND FUND

	FACE AMOUNT ⁵	VALUE
VOLT XXVII LLC		
2014-NPL7, 3.38% due 08/27/57 ⁶	\$ 8,002,314	\$ 7,993,190
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC1, 1.36% due 12/25/35 ⁵	7,800,000	7,273,139
Bear Stearns Asset Backed Securities I Trust		
2006-HE3, 1.34% due 04/25/36 ⁵	7,600,000	7,204,932
Morgan Stanley Resecuritization Trust		
2014-R9, 0.91% due 11/26/46 ^{5,6}	7,403,934	6,976,727
Structured Asset Investment Loan Trust		
2005-11, 1.34% due 01/25/36 ⁵	7,689,989	6,952,767
IndyMac INDX Mortgage Loan Trust		
2005-AR18, 1.76% due 10/25/36 ⁵	9,353,238	6,721,842
JP Morgan Mortgage Acquisition Trust		
2006-HE2, 1.12% due 07/25/36 ⁵	6,957,211	6,688,067
ASG Resecuritization Trust		
2010-3, 1.07% due 12/28/45 ^{5,6}	7,448,451	6,379,773
Vericrest Opportunity Loan Trust		
2015-NPL3, 3.38% due 10/25/58 ⁶	6,389,314	6,364,261
VOLT XXXIV LLC		
2015-NPL7, 3.25% due 02/25/55 ^{5,6}	5,033,961	5,026,189
Park Place Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-WCW2, 1.51% due 07/25/35 ⁵	5,000,000	4,728,089
BCAP LLC		
2014-RR2, 1.07% due 03/26/36 ^{5,6}	3,357,490	3,294,075
2014-RR3, 0.92% due 10/26/36 ^{5,6}	1,443,798	1,409,159
VOLT XLII LLC		
2016-NPL2, 4.25% due 03/26/46 ⁶	4,564,423	4,598,744
AJAX Mortgage Loan Trust		
2015-A, 3.88% due 11/25/54 ^{5,6}	3,888,072	3,878,166
Luminent Mortgage Trust		
2006-2, 1.18% due 02/25/46 ⁵	5,101,828	3,789,093
GSA Home Equity Trust		
2006-14, 1.15% due 09/25/36 ⁵	6,018,902	3,129,063
2007-7, 1.25% due 07/25/37 ⁵	454,840	413,293
CWABS Asset-Backed Certificates Trust		
2004-15, 2.33% due 04/25/35 ⁵	3,490,000	3,404,527
GSA Trust		
2005-10, 1.96% due 06/25/35 ⁵	3,312,000	3,112,048
Nationstar HECM Loan Trust		
2016-1A, 2.98% due 02/25/26 ⁶	2,250,958	2,250,958
Impac Secured Assets Trust		
2006-2, 1.15% due 08/25/36 ⁵	2,658,066	2,152,606
RFMSI Series Trust		
2006-S11, 6.00% due 11/25/36	2,204,785	1,933,726
GreenPoint Mortgage Funding Trust		
2005-HE4, 1.45% due 07/25/30 ⁵	1,942,626	1,909,455
GCAAT LLC		
2015-1, 3.63% due 05/26/20 ^{5,6}	1,503,540	1,503,691

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
Structured Asset Securities Corporation Mortgage Loan Trust		
2006-BC6, 1.15% due 01/25/37 ⁵	\$ 1,087,842	\$ 1,024,590
Irwin Home Equity Loan Trust		
2007-1, 5.85% due 08/25/37 ⁶	1,019,890	996,366
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	871,410	898,849
Alliance Bancorp Trust		
2007-OA1, 1.22% due 07/25/37 ⁵	1,173,092	853,611
GSAMP Trust		
2005-HE6, 1.42% due 11/25/35 ⁵	781,380	768,456
Morgan Stanley Re-REMIC Trust		
2010-R5, 1.60% due 06/26/36 ⁶	446,136	326,741
Total Residential Mortgage Backed Securities		1,257,387,705
COMMERCIAL MORTGAGE BACKED SECURITIES - 7.2%		
Citigroup Commercial Mortgage Trust		
2016-GC36, 4.76% due 02/10/49 ⁵	23,800,000	24,585,333
2016-P5, 4.32% due 10/10/49 ⁵	5,950,000	5,663,631
2016-C2, 1.80% due 08/10/49 ⁵	34,480,088	4,363,441
2016-P4, 2.01% due 07/10/49 ⁵	32,880,527	4,265,019
2016-P5, 1.56% due 10/10/49 ⁵	31,891,407	3,192,046
2016-GC37, 1.81% due 04/10/49 ⁵	19,283,447	2,294,011
2015-GC35, 0.90% due 11/10/48 ⁵	34,235,261	1,784,989
2015-GC29, 1.16% due 04/10/48 ⁵	24,795,430	1,601,212
2013-GC15, 4.37% due 09/10/46 ⁵	380,000	411,636
Chicago Skyscraper Trust		
2017-SKY, 1.71% due 04/15/30 ^{5,6}	38,500,000	38,521,559
Cosmopolitan Hotel Trust		
2016-CSMO, 3.01% due 11/15/33 ^{5,6}	15,500,000	15,664,478
2016-CSMO, 3.56% due 11/15/33 ^{5,6}	13,100,000	13,279,897
2016-CSMO, 4.41% due 11/15/33 ^{5,6}	6,600,000	6,707,107
JPMDB Commercial Mortgage Securities Trust		
2016-C2, 3.40% due 06/15/49 ⁵	14,300,000	13,430,248
2017-C5, 1.18% due 03/15/50 ⁵	134,710,000	10,118,068
2016-C2, 1.71% due 06/15/49 ⁵	33,013,410	3,320,406
2016-C4, 3.10% due 12/15/49 ⁵	3,500,000	3,196,262
2016-C4, 0.85% due 12/15/49 ⁵	33,947,987	2,140,757
Wells Fargo Commercial Mortgage Trust		
2016-C32, 1.36% due 01/15/59 ⁵	125,213,536	10,530,045
2017-RB1, 1.45% due 03/15/50 ⁵	40,025,513	3,982,539
2016-C35, 2.01% due 07/15/48 ⁵	27,572,908	3,614,342
2016-NXS5, 1.57% due 01/15/59 ⁵	30,717,142	2,767,802
2015-NXS4, 0.96% due 12/15/48 ⁵	39,667,639	2,354,703
2017-RC1, 1.74% due 01/15/60 ⁵	21,348,259	2,339,669
2015-P2, 1.03% due 12/15/48 ⁵	34,791,168	2,142,409
2015-C30, 1.01% due 09/15/58 ⁵	33,480,376	2,095,453
2016-C32, 4.72% due 01/15/59 ⁵	1,400,000	1,456,265

TOTAL RETURN BOND FUND

	FACE AMOUNT ⁵	VALUE
2015-NXS1, 1.19% due 05/15/48 ⁵	\$ 11,813,640	\$ 761,354
2015-NXS4, 4.22% due 12/15/48 ⁵	64,000	65,973
COMM Mortgage Trust		
2015-CR27, 4.47% due 10/10/58 ⁵	5,750,000	5,813,464
2015-CR26, 1.05% due 10/10/48 ⁵	92,954,277	5,796,127
2013-CR13, 4.75% due 12/10/23 ⁵	4,650,000	4,790,376
2015-CR26, 4.49% due 10/10/48 ⁵	3,780,000	3,618,458
2015-CR24, 4.38% due 08/10/48 ⁵	2,967,000	3,012,913
2015-CR23, 1.00% due 05/10/48 ⁵	49,269,853	2,639,120
2015-CR27, 1.16% due 10/10/48 ⁵	31,665,320	2,042,556
2013-CR13, 0.94% due 12/10/23 ⁵	51,997,259	1,996,892
2014-LC15, 1.35% due 04/10/47 ⁵	15,182,720	878,199
2015-CR23, 3.80% due 05/10/48	700,000	720,252
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-WIKL, 4.01% due 10/05/31 ^{5,6}	17,000,000	16,614,726
2016-JP3, 1.52% due 08/15/49 ⁵	74,764,368	7,509,954
2015-JP1, 4.74% due 01/15/49 ⁵	2,800,000	2,917,723
2016-WSP, 3.06% due 08/15/33 ^{5,6}	5,000,000	5,005,250
GAHR Commercial Mortgage Trust		
2015-NRF, 3.38% due 12/15/34 ^{5,6}	21,950,000	21,115,966
GS Mortgage Securities Corporation Trust		
2016-ICE2, 5.16% due 02/15/33 ^{5,6}	18,000,000	18,422,458
VSD		
2017-PLT1 A, 3.60% due 12/25/43	17,500,000	17,455,760
JPMCC Commercial Mortgage Securities Trust		
2017-JP5, 1.28% due 03/15/50 ⁵	215,016,000	16,303,459
Motel 6 Trust		
2015-MTL6, 5.28% due 02/05/30 ⁶	15,000,000	15,076,679
Morgan Stanley Bank of America Merrill Lynch Trust		
2014-C19, 4.75% due 12/15/46 ^{7,8,6}	7,318,000	7,310,592
2015-C27, 1.04% due 12/15/47 ⁵	41,492,193	2,558,496
Morgan Stanley Capital I Trust		
2015-XLF1, 3.09% due 08/14/31 ^{5,6}	7,600,000	7,610,929
2016-UBS9, 4.55% due 03/15/49 ⁵	275,000	270,096
JPMBB Commercial Mortgage Securities Trust		
2015-C31, 4.62% due 08/15/48 ⁵	3,253,000	3,041,999
2013-C17, 4.89% due 01/15/47 ⁵	2,500,000	2,560,481
2013-C12, 0.70% due 07/15/45 ⁵	50,177,352	1,201,612
CSAIL Commercial Mortgage Trust		
2015-C1, 0.95% due 04/15/50 ⁵	58,138,941	3,161,119
2016-C6, 4.75% due 01/15/49 ⁵	3,000,000	3,110,586
CDGJ Commercial Mortgage Trust		
2014-BXCH, 3.41% due 12/15/27 ^{5,6}	3,000,000	3,012,639
2014-BXCH, 5.16% due 12/15/27 ^{5,6}	1,798,536	1,810,932

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
BAMLL Commercial Mortgage Securities Trust		
2014-ICTS, 2.81% due 06/15/28 ^{5,6}	\$ 3,480,000	\$ 3,360,400
2014-ICTS, 3.86% due 06/15/28 ^{5,6}	1,500,000	1,452,109
FREMF Mortgage Trust		
2013-K29, 0.13% due 05/25/46 ^{6,9}	820,388,451	4,756,448
DBWF Mortgage Trust		
2015-LCM, 3.42% due 06/10/34 ^{5,6}	5,000,000	4,330,097
DBJPM Mortgage Trust		
2016-C1, 3.35% due 05/10/49 ⁵	4,450,000	4,176,827
CD Mortgage Trust		
2016-CD1, 1.44% due 08/10/49 ⁵	35,954,378	3,487,923
CFCRE Commercial Mortgage Trust		
2016-C3, 1.09% due 01/10/48 ⁵	40,620,578	2,900,492
CD Commercial Mortgage Trust		
2017-CD3, 1.05% due 02/10/50 ⁵	35,083,560	2,780,021
BXHTL Mortgage Trust		
2015-JWRZ, 3.76% due 05/15/29 ^{5,6}	2,500,000	2,511,764
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.15% due 02/15/50 ⁵	24,585,220	2,060,116
Hyatt Hotel Portfolio Trust		
2015-HYT, 3.96% due 11/15/29 ^{5,6}	2,000,000	2,011,885
BLCP Hotel Trust		
2014-CLRN, 3.41% due 08/15/29 ^{5,6}	1,795,000	1,800,073
CSMC Trust		
2015-SAND, 3.76% due 08/15/30 ^{5,6}	1,700,000	1,703,701
Freddie Mac Multifamily Structured Pass Through Certificates		
2015-K043, 0.55% due 12/25/24 ⁵	44,738,571	1,602,348
GS Mortgage Securities Trust		
2015-GC28, 1.15% due 02/10/48 ⁵	21,608,546	1,273,469
WFRBS Commercial Mortgage Trust		
2013-C12, 1.38% due 03/15/48 ^{5,6}	13,906,313	741,909
LSTAR Commercial Mortgage Trust		
2014-2, 4.91% due 01/20/41 ^{5,6}	500,000	503,254
GS Mortgage Securities Corporation II		
2013-GC10, 2.94% due 02/10/46	225,000	227,245
GreenPoint Mortgage Funding Trust		
2007-AR1, 1.06% due 02/25/47 ⁵	24	24
Total Commercial Mortgage Backed Securities		415,710,572
MILITARY HOUSING - 1.3%		
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ^{†††,15}	22,832,105	23,133,768
2003-PRES, 6.24% due 10/10/41 ⁶	10,957,451	12,506,988
2005-DRUM, 5.47% due 05/10/50 ^{†††,15}	4,708,255	4,585,494
2005-BLIS, 5.25% due 07/10/50 ^{†††,15}	2,500,000	2,327,843
Capmark Military Housing Trust		
2008-AMCW, 6.90% due 07/10/55 ^{†††,15}	8,433,488	9,785,618
2007-AETC, 5.75% due 02/10/52 ¹⁵	8,284,304	8,097,410

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
2007-ROBS, 6.06% due 10/10/52 ¹⁵	\$ 4,805,985	\$ 4,823,238
2006-RILY, 1.23% due 07/10/51 ^{†††,5,6}	7,203,608	4,331,516
2007-AET2, 6.06% due 10/10/52 ¹⁵	2,185,659	2,260,540
Total Military Housing		71,852,415
GOVERNMENT AGENCY - 0.7%		
Fannie Mae		
#BA1742, 3.50% due 12/01/45	8,376,195	8,571,883
#AS6528, 4.00% due 01/01/46	4,043,775	4,247,269
#AL6307, 4.50% due 02/01/45	2,283,861	2,453,275
#AS7580, 3.00% due 07/01/46	2,283,901	2,265,273
#AS2523, 5.00% due 05/01/44	1,272,139	1,398,118
#AX3215, 4.50% due 09/01/44	1,276,442	1,369,940
#AL4290, 4.50% due 10/01/43	1,003,302	1,076,762
#AL6671, 5.00% due 12/01/44	847,603	931,540
#MA1525, 3.50% due 08/01/43	836,608	859,219
#AN3562, 3.63% due 01/01/37	748,645	749,698
#AN3620, 2.75% due 11/01/31	676,508	644,275
#AS7386, 3.50% due 06/01/46	99,113	101,402
Freddie Mac		
#G08694, 4.00% due 02/01/46	3,788,659	3,979,024
#G60038, 3.50% due 01/01/44	3,307,281	3,394,181
#G08677, 4.00% due 11/01/45	2,934,523	3,081,117
#G08715, 3.00% due 08/01/46	2,310,558	2,290,046
Freddie Mac Multifamily Structured Pass Through Certificates		
2014-K715, 2.86% due 01/25/21	450,000	461,390
Total Government Agency		37,874,412
FINANCIAL - 0.3%		
Station Place Securitization Trust		
2017-1, 2.23% due 02/25/49 ^{†††,5,6}	8,000,000	7,991,573
2017-1, 3.23% due 02/25/49 ^{†††,5,6}	7,000,000	6,992,746
Total Financial		14,984,319
Total Collateralized Mortgage Obligations		
(Cost \$1,790,452,163)		1,797,809,423
CORPORATE BONDS^{††} - 10.1%		
FINANCIAL - 5.7%		
Bank of America Corp.		
6.10% ^{5,10}	30,749,000	32,578,565
6.30% ^{5,10}	18,615,000	20,243,813
6.50% ^{5,10}	6,450,000	7,038,563
2.15% due 11/09/20	1,600,000	1,585,563
Citigroup, Inc.		
6.25% ^{5,10}	30,140,000	32,513,524
5.95% ^{5,10}	14,860,000	15,473,124
5.95% ^{5,10}	9,235,000	9,639,031
Hospitality Properties Trust		
5.25% due 02/15/26	17,900,000	18,757,087
4.95% due 02/15/27	6,850,000	7,033,676
Mid-Atlantic Military Family Communities LLC		
5.30% due 08/01/50 ⁶	18,690,030	17,585,824
Jefferies Group LLC		
4.85% due 01/15/27	13,750,000	14,035,794
5.13% due 01/20/23	1,500,000	1,611,899
Voya Financial, Inc.		
5.65% due 05/15/53 ⁵	14,145,000	14,392,537

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
Infinity Property & Casualty Corp. 5.00% due 09/19/22	\$ 12,961,000	\$ 13,688,566
Wells Fargo & Co. 5.88% ^{5,10}	9,800,000	10,563,832
KeyCorp 5.00% ^{5,10}	9,350,000	9,256,500
BBC Military Housing-Navy Northeast LLC 6.30% ^{†††,1,10}	8,725,000	8,737,179
JPMorgan Chase & Co. 6.10% ^{5,10}	4,550,000	4,808,213
6.00% ^{5,10}	2,000,000	2,085,600
Atlas Mara Ltd. 8.00% due 12/31/20 ¹	6,600,000	5,458,200
Fort Benning Family Communities LLC 1.26% due 01/15/36 ^{†††,5,15}	6,000,000	4,885,444
Lincoln Finance Ltd. 7.38% due 04/15/21 ⁶	4,580,000	4,854,800
GEO Group, Inc. 5.88% due 10/15/24	3,615,000	3,696,338
6.00% due 04/15/26	1,036,000	1,049,181
Northern Trust Corp. 4.60% ^{5,10}	4,737,000	4,642,260
Citizens Financial Group, Inc. 5.50% ^{5,10}	4,500,000	4,618,125
Navigators Group, Inc. 5.75% due 10/15/23	4,050,000	4,342,908
Kennedy-Wilson, Inc. 5.88% due 04/01/24	4,113,000	4,215,825
Greystar Real Estate Partners LLC 8.25% due 12/01/22 ⁶	3,445,000	3,716,293
Fort Knox Military Housing Privatization Project 5.82% due 02/15/52 ⁶	1,965,613	1,960,463
1.25% due 02/15/52 ^{†††,5,15}	1,761,916	1,052,067
Atlantic Marine Corporations Communities LLC 5.43% due 12/01/50 ¹⁵	1,426,658	1,392,233
5.37% due 12/01/50 ⁶	807,741	824,785
5.38% due 02/15/48	549,505	523,524
Fidelity National Financial, Inc. 5.50% due 09/01/22	2,425,000	2,560,899
Customers Bank 6.13% due 06/26/29 ^{5,15}	2,000,000	2,045,000
M&T Bank Corp. 5.13% ^{5,10}	2,000,000	1,990,000
Goldman Sachs Group, Inc. 6.13% due 02/15/33	1,600,000	1,931,682
US Bancorp 5.30% ^{5,10}	1,800,000	1,833,750
First American Financial Corp. 4.30% due 02/01/23	1,680,000	1,704,625
Prudential Financial, Inc. 6.63% due 12/01/37	1,300,000	1,683,963
Royal Bank of Scotland Group plc 3.88% due 09/12/23	1,700,000	1,675,452
Enstar Group Ltd. 4.50% due 03/10/22	1,610,000	1,630,260
Barclays plc 4.38% due 01/12/26	1,600,000	1,621,363
Compass Bank 2.75% due 09/29/19	1,600,000	1,609,763
CBRE Services, Inc. 5.25% due 03/15/25	1,500,000	1,591,914
International Lease Finance Corp. 8.63% due 01/15/22	1,300,000	1,590,698
Santander UK Group Holdings plc 2.88% due 08/05/21	1,600,000	1,579,178
AmTrust Financial Services, Inc. 6.13% due 08/15/23 ¹	1,301,000	1,365,197

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
Cadence Bank North America 6.25% due 06/28/29 ^{5,15}	\$ 1,200,000	\$ 1,200,000
Morgan Stanley 7.25% due 04/01/32	820,000	1,112,976
Pacific Northwest Communities LLC 5.91% due 06/15/50 ¹⁵	1,000,000	1,081,030
Univest Corporation of Pennsylvania 5.10% due 03/30/25 ^{1,5}	1,000,000	1,017,500
Wilton Re Finance LLC 5.88% due 03/30/33 ^{5,6}	925,000	942,344
Nationwide Mutual Insurance Co. 9.38% due 08/15/39 ⁶	530,000	849,320
ACC Group Housing LLC 6.35% due 07/15/54 ¹⁵	625,000	718,614
HSBC Holdings plc 4.38% due 11/23/26	700,000	705,434
Hanover Insurance Group, Inc. 4.50% due 04/15/26	650,000	674,881
Discover Bank/Greenwood DE 4.20% due 08/08/23	610,000	635,261
Lincoln National Corp. 8.75% due 07/01/19	307,000	350,435
7.00% due 06/15/40	210,000	271,286
Assurant, Inc. 6.75% due 02/15/34	106,000	127,941
Total Financial		324,962,102
CONSUMER, NON-CYCLICAL - 1.3%		
Danone S.A. 2.95% due 11/02/26 ⁶	29,200,000	27,913,974
Tenet Healthcare Corp. 4.63% due 06/15/20 ⁵	22,374,000	22,485,870
Bumble Bee Holdings, Inc. 9.00% due 12/15/17 ⁶	10,801,000	10,530,975
Offutt AFB America First Community LLC 5.46% due 09/01/50 ⁶	6,721,049	6,401,127
United Communities LLC 5.61% due 09/15/51 ⁶	4,628,496	4,888,757
Flowers Foods, Inc. 3.50% due 10/01/26	1,750,000	1,705,872
Actavis Funding SCS 4.55% due 03/15/35	800,000	802,174
Total Consumer, Non-cyclical		74,728,749
ENERGY - 1.2%		
Sunoco Logistics Partners Operations, LP 5.95% due 12/01/25	18,100,000	20,152,884
3.90% due 07/15/26	5,600,000	5,410,698
Buckeye Partners, LP 3.95% due 12/01/26	12,876,000	12,610,651
4.35% due 10/15/24	4,760,000	4,836,603
ConocoPhillips 6.50% due 02/01/39	10,495,000	13,366,820
Hess Corp. 4.30% due 04/01/27	3,650,000	3,585,070
7.88% due 10/01/29	897,000	1,097,154
Sabine Pass Liquefaction LLC 5.88% due 06/30/26	1,500,000	1,653,881
ONEOK Partners, LP 3.38% due 10/01/22	1,600,000	1,601,474
MPLX, LP 4.13% due 03/01/27	1,600,000	1,593,064
Enterprise Products Operating LLC 3.90% due 02/15/24	890,000	910,897
3.95% due 02/15/27	400,000	407,864
Marathon Petroleum Corp. 3.63% due 09/15/24	1,200,000	1,181,430
QEP Resources, Inc. 6.88% due 03/01/21	200,000	212,500
Schahin II Finance Company SPV Ltd. 5.88% due 09/25/22 ^{11,15}	781,800	89,907
Total Energy		68,710,897
BASIC MATERIALS - 1.0%		
Yamana Gold, Inc. 4.95% due 07/15/24	21,020,000	21,125,100
Newcrest Finance Pty Ltd. 4.20% due 10/01/22 ⁶	18,955,000	19,470,614

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
BHP Billiton Finance USA Ltd.		
6.75% due 10/19/75 ^{5,6}	\$ 13,000,000	\$ 14,703,000
Eldorado Gold Corp.		
6.13% due 12/15/20 ⁶	1,050,000	1,076,250
Southern Copper Corp.		
5.25% due 11/08/42	430,000	421,509
7.50% due 07/27/35	260,000	316,574
Total Basic Materials		<u>57,113,047</u>
CONSUMER, CYCLICAL - 0.3%		
HP Communities LLC		
5.78% due 03/15/46 ¹⁵	2,150,000	2,296,500
5.86% due 09/15/53 ¹⁵	1,420,000	1,501,096
5.62% due 09/15/32 ¹⁵	1,000,000	1,090,610
Ferrellgas Limited Partnership / Ferrellgas Finance Corp.		
6.50% due 05/01/21	3,000,000	2,850,000
Hasbro, Inc.		
6.35% due 03/15/40	1,500,000	1,756,862
Wyndham Worldwide Corp.		
4.50% due 04/01/27	1,630,000	1,642,095
Northern Group Housing LLC		
6.80% due 08/15/53 ¹⁵	1,200,000	1,440,636
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.88% due 03/01/27	1,000,000	985,000
Ford Motor Co.		
7.45% due 07/16/31	650,000	819,857
Total Consumer, Cyclical		<u>14,382,656</u>
INDUSTRIAL - 0.2%		
Princess Juliana International Airport Operating Company N.V.		
5.50% due 12/20/27 ^{†††,6}	2,580,793	2,578,194
Reynolds Group Issuer Inc. / Reynolds Group Issuer LLC / Reynolds Group Issuer		
6.88% due 02/15/21	2,009,220	2,064,473
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu		
4.52% due 07/15/21 ^{5,6}	1,875,000	1,918,369
Dynagas LNG Partners Limited Partnership / Dynagas Finance, Inc.		
6.25% due 10/30/19 ¹	1,700,000	1,678,750
Eaton Corp.		
4.00% due 11/02/32	1,300,000	1,317,533
L3 Technologies, Inc.		
5.20% due 10/15/19	760,000	814,398
Total Industrial		<u>10,371,717</u>
UTILITIES - 0.2%		
LBC Tank Terminals Holding Netherlands BV		
6.88% due 05/15/23 ⁶	5,590,000	5,800,295
AES Corp.		
4.05% due 06/01/19 ⁵	3,098,000	3,098,000
Exelon Generation Company LLC		
6.25% due 10/01/39	670,000	694,787
Total Utilities		<u>9,593,082</u>
COMMUNICATIONS - 0.1%		
SFR Group S.A.		
6.25% due 05/15/24 ⁶	3,150,000	3,169,687
Charter Communications Operating LLC / Charter Communications Operating Capital		
6.38% due 10/23/35	1,400,000	1,591,452
Time Warner Cable LLC		
4.00% due 09/01/21	1,500,000	1,554,914
Qwest Corp.		
6.75% due 12/01/21	1,270,000	1,392,235

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
AT&T, Inc.		
6.30% due 01/15/38	\$ 500,000	\$ 574,540
Total Communications		8,282,828
DIVERSIFIED - 0.1%		
HRG Group, Inc.		
7.88% due 07/15/19	6,395,000	6,618,825
Leucadia National Corp.		
5.50% due 10/18/23	1,500,000	1,597,464
Total Diversified		8,216,289
TECHNOLOGY - 0.0%**		
CA, Inc.		
5.38% due 12/01/19	760,000	821,119
DIVERSIFIED PAYMENT RIGHTS - 0.0%**		
CIC Receivables Master Trust		
4.89% due 10/07/21 ^{†††}	439,429	452,340
Total Corporate Bonds		577,634,826
(Cost \$568,304,660)		
U.S. GOVERNMENT SECURITIES^{††} - 9.6%		
U.S. Treasury Bond		
1.94% due 11/15/44 ¹²	1,143,025,000	484,574,020
8.75% due 05/15/20	9,030,000	11,001,077
2.88% due 11/15/46	10,379,000	10,070,463
8.75% due 08/15/20	6,500,000	8,014,045
4.38% due 05/15/40	6,150,000	7,635,852
7.88% due 02/15/21	5,500,000	6,755,546
8.13% due 08/15/21	4,400,000	5,553,451
8.13% due 08/15/19	3,000,000	3,471,444
8.00% due 11/15/21	2,600,000	3,300,476
2.75% due 11/15/42	2,580,000	2,456,542
4.75% due 02/15/41	1,500,000	1,963,770
2.88% due 08/15/45	1,800,000	1,745,649
2.13% due 05/15/25	1,200,000	1,181,906
Total U.S. Treasury Bond		547,724,241
U.S. Treasury Note		
3.13% due 05/15/19	2,500,000	2,595,118
2.88% due 03/31/18	1,000,000	1,017,383
Total U.S. Treasury Note		3,612,501
Total U.S. Government Securities		551,336,742
(Cost \$581,111,599)		
FEDERAL AGENCY NOTES^{††} - 3.5%		
Fannie Mae Principal Strips ¹⁴		
due 05/15/30 ¹²	43,400,000	28,123,547
due 01/15/30 ¹²	35,825,000	23,529,000
due 05/15/29 ¹²	33,900,000	22,360,610
due 11/15/30 ¹²	17,570,000	11,197,484
Total Fannie Mae Principal Strips		85,210,641
Freddie Mac ¹⁴		
due 12/14/29 ¹²	45,850,000	30,376,541
1.25% due 10/02/19	2,500,000	2,486,058
2.38% due 01/13/22	2,000,000	2,036,160
Total Freddie Mac		34,898,759
Freddie Mac Principal Strips ¹⁴		
due 03/15/31 ¹²	28,085,000	17,563,966
due 07/15/32 ¹²	28,600,000	16,625,266
Total Freddie Mac Principal Strips		34,189,232
Tennessee Valley Authority		
5.38% due 04/01/56	8,360,000	10,663,849
4.25% due 09/15/65	9,900,000	10,388,179
Total Tennessee Valley Authority		21,052,028
Fannie Mae Interest Strips ¹⁴		
due 01/15/32 ¹²	8,833,000	5,471,178
due 01/15/35 ¹²	2,250,000	1,193,645
due 01/15/33 ¹²	1,450,000	827,184
due 07/15/32 ¹²	1,333,000	776,410
Total Fannie Mae Interest Strips		8,268,417
Freddie Mac Interest Strips		
due 03/15/30 ¹²	7,250,000	4,698,326
due 09/15/30 ¹²	2,906,000	1,845,917
Total Freddie Mac Interest Strips		6,544,243
Fannie Mae ¹⁴		
due 01/15/30 ¹²	5,900,000	3,873,014
0.88% due 02/08/18	1,500,000	1,497,158
due 02/06/33 ¹²	1,456,000	827,596
Total Fannie Mae		6,197,768

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
Residual Funding Corporation Principal Strips due 01/15/30 ¹²	\$ 5,000,000	\$ 3,331,590
Total Federal Agency Notes (Cost \$207,762,425)		<u>199,692,678</u>
SENIOR FLOATING RATE INTERESTS^{11,5} - 3.4%		
TECHNOLOGY - 0.9%		
Epicor Software		
4.75% due 06/01/22	18,076,258	18,094,335
5.00% due 06/01/22	3,293,630	3,299,130
EIG Investors Corp.		
6.04% due 02/09/23	8,125,628	8,179,827
6.53% due 11/08/19	698,534	701,154
Cypress Intermediate Holdings III, Inc.		
4.00% due 03/31/24	6,200,000	6,094,600
Macom Technology Solutions Holdings, Inc.		
3.86% due 05/07/21	1,989,796	2,018,409
TIBCO Software, Inc.		
5.50% due 12/04/20	1,960,000	1,979,188
Advanced Computer Software		
10.56% due 01/31/23 ¹	2,000,000	1,818,340
Cologix Holdings, Inc.		
4.00% due 03/20/24	1,000,000	1,000,310
Microsemi Corp.		
3.23% due 01/15/23	868,192	872,125
Micro Focus International plc		
4.79% due 11/19/21	845,513	851,254
Compucom Systems, Inc.		
4.25% due 05/11/20	290,010	240,708
Ceridian Corp.		
4.54% due 09/15/20	239,000	236,909
Micron Technology, Inc.		
4.74% due 04/26/22	198,997	199,682
Aspect Software, Inc.		
11.28% due 05/25/20	14,916	14,897
Total Technology		<u>45,600,868</u>
COMMUNICATIONS - 0.6%		
Cengage Learning Acquisitions, Inc.		
5.25% due 06/07/23	22,170,133	21,096,212
SFR Group SA		
4.29% due 01/14/25	6,783,000	6,783,000
5.29% due 01/15/24	1,439,125	1,440,147
Internet Brands		
4.75% due 07/08/21	3,151,620	3,167,090
Proquest LLC		
5.25% due 10/24/21	1,349,770	1,368,329
Altice US Finance I Corp.		
3.98% due 01/15/25	7798,000	7796,508
Houghton Mifflin Co.		
4.00% due 05/31/21	42,443	683,048
Telenet Financing USD LLC		
3.91% due 01/31/25	500,000	500,065
Ziggo Secured Finance BV		
Total Communications		<u>35,834,399</u>
INDUSTRIAL - 0.6%		
Travelport Finance Luxembourg Sarl		
4.29% due 09/02/21	21,082,482	21,223,101
Engility Corp.		
4.75% due 08/14/23	3,149,902	3,162,691
TMF Group Holding BV		
4.00% due 10/16/23	EUR 1,750,000	1,883,196
VC GB Holdings, Inc.		
4.75% due 02/28/24	1,675,000	1,683,375
Reynolds Group Holdings, Inc.		
3.98% due 02/05/23	1,493,258	1,498,394
CareCore National LLC		
5.50% due 03/05/21	1,364,121	1,367,532
Hillman Group, Inc.		
4.65% due 06/30/21	989,822	996,830
Hardware Holdings LLC		
7.68% due 03/30/20 ^{†††,1}	745,875	730,958
NVA Holdings, Inc.		
4.65% due 08/14/21	575,000	580,031
CHI Overhead Doors, Inc.		
4.25% due 07/29/22	498,738	497,905

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
Wencor Group		
4.65% due 06/18/21	\$ 292,710	\$ 284,113
USIC Holding, Inc.		
5.17% due 12/08/23	149,625	150,373
Thermasys Corp.		
5.25% due 05/03/19 ¹	91,250	81,669
Total Industrial		34,140,168
CONSUMER, NON-CYCLICAL - 0.6%		
Pharmaceutical Product Development		
4.33% due 08/18/22	8,498,784	8,520,031
MPH Acquisition Holdings LLC		
4.90% due 06/07/23	3,890,166	3,937,392
Examworks Group, Inc.		
4.23% due 07/27/23	3,815,438	3,832,149
Press Ganey Holdings, Inc.		
4.25% due 10/23/23	3,192,000	3,198,001
Packaging Coordinators Midco, Inc.		
5.00% due 06/30/23	3,184,000	3,170,086
Albertson's LLC		
4.40% due 12/21/22	2,756,045	2,771,892
DJO Finance LLC		
4.25% due 06/08/20	2,366,783	2,286,407
CHG Healthcare Services, Inc.		
4.75% due 06/07/23	1,887,745	1,909,454
Grocery Outlet, Inc.		
5.15% due 10/21/21	1,741,271	1,742,908
One Call Medical, Inc.		
5.09% due 11/27/20	1,658,912	1,549,706
CTI Foods Holding Co. LLC		
4.65% due 06/29/20	200,000	198,000
Total Consumer, Non-cyclical		33,116,026
CONSUMER, CYCLICAL - 0.5%		
Equinox Holdings, Inc.		
4.25% due 03/08/24	8,050,000	8,107,879
Leslie's Poolmart, Inc.		
4.77% due 08/16/23	4,453,000	4,466,359
Trader Corp.		
4.25% due 09/28/23	4,000,000	4,008,320
PetSmart Inc		
4.02% due 03/11/22	4,160,690	3,968,258
Life Time Fitness, Inc.		
4.00% due 06/10/22	1,703,954	1,706,936
1-800 Contacts		
4.28% due 01/22/23	1,584,030	1,593,265
Eyemart Express		
5.19% due 12/17/21	1,325,000	1,338,250
PTL Acquisition, Inc.		
3.23% due 08/01/23	1,243,750	1,252,307
BBB Industries, LLC		
6.00% due 11/03/21	982,500	983,119
Neiman Marcus Group, Inc.		
4.25% due 10/25/20	582,000	466,845
Sears Holdings Corp.		
5.50% due 06/30/18	367,738	362,796
Acosta, Inc.		
3.82% due 09/26/19 ^{†††.1}	342,222	319,554
Total Consumer, Cyclical		28,573,888
FINANCIAL - 0.1%		
Hyperion Insurance		
5.50% due 04/29/22	2,648,281	2,655,458
National Financial Partners Corp.		
4.65% due 01/08/24	1,820,438	1,838,642
Delos Finance S.A.R.L		
3.40% due 10/06/23	1,300,000	1,313,325
HUB International Ltd.		
4.03% due 10/02/20	1,000,000	1,004,860
American Stock Transfer & Trust		
5.75% due 06/26/20	235,408	234,820
Total Financial		7,047,105
BASIC MATERIALS - 0.1%		
Road Infrastructure Investment		
4.50% due 06/13/23	4,439,250	4,464,776
Nexeo Solutions LLC		
4.81% due 06/09/23	1,691,500	1,704,186
Total Basic Materials		6,168,962

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
UTILITIES - 0.0%**		
Invenergy Thermal Operating I, LLC 6.65% due 10/19/22	\$ 2,602,732	\$ 2,498,622
Total Senior Floating Rate Interests (Cost \$192,940,654)		<u>192,980,038</u>
MUNICIPAL BONDS^{††} - 1.2%		
CALIFORNIA - 0.5%		
San Mateo County Community College District General Obligation Unlimited due 09/01/34 ¹²	14,900,000	7,801,193
Poway Unified School District General Obligation Unlimited due 08/01/40 ¹²	10,000,000	3,751,100
due 08/01/38 ¹²	8,460,000	3,471,053
Foothill-De Anza Community College District General Obligation Unlimited due 08/01/32 ¹²	9,385,000	5,446,866
San Diego Unified School District General Obligation Unlimited due 07/01/39 ¹²	7,150,000	2,879,305
due 07/01/43 ¹²	1,350,000	456,908
Beverly Hills Unified School District California General Obligation Unlimited due 08/01/34 ¹²	5,295,000	2,653,589
Total California		<u>26,460,014</u>
OHIO - 0.5%		
American Municipal Power, Inc. Revenue Bonds 8.08% due 02/15/50	15,250,000	23,511,535
7.50% due 02/15/50	2,060,000	2,807,883
Total Ohio		<u>26,319,418</u>
MICHIGAN - 0.1%		
Detroit City School District General Obligation Unlimited 7.75% due 05/01/39	4,900,000	6,417,824
ILLINOIS - 0.1%		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,350,000	5,657,946
FLORIDA - 0.0%**		
County of Miami-Dade Florida Revenue Bonds due 10/01/41 ¹²	4,100,000	1,342,258
TEXAS - 0.0%**		
Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 ¹²	2,850,000	766,422
due 11/15/41 ¹²	1,500,000	494,415
Total Texas		<u>1,260,837</u>
Total Municipal Bonds (Cost \$66,894,913)		<u>67,458,297</u>
FOREIGN GOVERNMENT BONDS^{††} - 0.7%		
Czech Republic Government Bond due 11/09/17 ¹²	CSK 455,000,000	18,087,219
Dominican Republic International Bond 6.85% due 01/27/45 ⁶	10,755,000	11,104,537
Kenya Government International Bond 6.88% due 06/24/24 ⁶	11,005,000	10,951,296
Bahamas Government International Bond 6.95% due 11/20/29 ⁶	110,000	117,425
Total Foreign Government Bonds (Cost \$39,701,051)		<u>40,260,477</u>
COMMERCIAL PAPER^{††} - 1.2%		
Hyundai Capital America 1.20% due 04/18/17 ⁶	32,000,000	31,981,867

TOTAL RETURN BOND FUND

	FACE AMOUNT ³	VALUE
CVS Health Corp 1.22% due 04/17/17	\$ 25,000,000	\$ 24,986,444
Mondelez International Inc 1.18% due 04/24/17	710,000,000	79,992,461
0.92% due 04/10/17	750,000	749,824
Total Mondelez International Inc		10,742,285
Unilever Capital Corp 0.84% due 04/24/17	1,500,000	1,499,195
Cargill Inc 0.84% due 04/21/17	1,000,000	999,533
Apple Inc 0.77% due 05/10/17	1,000,000	999,200
Total Commercial Paper (Cost \$71,208,490)		71,208,524

CONTRACTS**OPTIONS PURCHASED[†] - 0.2%**

Call options on: Bank of America Merrill Lynch June 2017 iShares 20+ Year Treasury Bond ETF, Expiring with strike price of \$120.00	33,392	8,949,056
Total Call options		8,949,056
Total Options Purchased (Cost \$5,843,600)		8,949,056

Total Investments - 106.5%

(Cost \$6,108,105,374)	\$	6,113,065,840
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OPTIONS WRITTEN[†] - (0.1)%

Call options on: Bank of America Merrill Lynch June 2017 iShares 20+ Year Treasury Bond ETF, Expiring with strike price of \$123.00	33,392	(4,841,840)
Total Options Written (Premiums received \$3,038,672)		(4,841,840)

Other Assets & Liabilities, net - (6.4)%		(367,703,740)
Total Net Assets - 100.0%	\$	5,740,520,260

CENTRALLY CLEARED INTEREST RATE SWAP AGREEMENTS^{††}

COUNTERPARTY	EXCHANGE	FLOATING RATE	FLOATING RATE INDEX	FIXED RATE	MATURITY DATE	NOTIONAL AMOUNT	MARKET VALUE	UNREALIZED APPRECIATION
Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.16%	02/13/24	\$ (108,330,000)	\$ 500,718	\$ 500,718

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS^{††}

COUNTERPARTY	CONTRACTS TO SELL	CURRENCY	SETTLEMENT DATE	SETTLEMENT VALUE	VALUE AT MARCH 31, 2017	NET UNREALIZED DEPRECIATION
Bank of America	(1,786,000)	CSK	04/11/17	\$ 1,892,619	\$ 1,906,170	\$ (13,551)
J.P. Morgan	(455,000,000)	EUR	11/09/17	18,215,301	18,342,077	(126,776)
					\$	(140,327)

* Non-income producing security.

** Less than 0.1% of net assets.

† Value determined based on Level 1 inputs.

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

††† Value determined based on Level 3 inputs.

1 Illiquid security.

2 Affiliated issuer.

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

4 Rate indicated is the 7 day yield as of March 31, 2017.

5 Variable rate security. Rate indicated is rate effective at March 31, 2017.

6 Security is a 144A or Section 4(a)(2) security. The total market value of 144A or Section 4(a)(2) securities is \$3,442,482,047 (cost \$3,411,816,348), or 60.0% of total net assets. These securities have been determined to be liquid under guidelines established by the Board of Trustees.

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

8 Security is an interest-only strip. Rate indicated is effective yield at March 31, 2017.

9 Maturity date indicated is next interest reset date.

10 Perpetual maturity.

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

12 Zero coupon rate security.

13 Security is a step up/step down security. The coupon increases or decreases at regular intervals until the security reaches full maturity. Rate indicated is rate effective as of March 31, 2017.

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 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 \$80,763,369 (cost \$88,586,441), or 0.01% of total net assets.

plc — Public Limited Company

REIT — Real Estate Investment Trust

CME — Chicago Mercantile Exchange

CSK — Czech Koruna

EUR — Euro