

## TOTAL RETURN BOND FUND

	SHARES	VALUE
<b>COMMON STOCKS<sup>†</sup> - 0.0%</b>		
<b>ENERGY - 0.0%</b>		
Titan Energy LLC*	6,740	\$ 30,330
<b>Total Common Stocks</b> (Cost \$200,000)		30,330
<b>PREFERRED STOCKS<sup>††</sup> - 0.0%</b>		
<b>INDUSTRIAL - 0.0%</b>		
Seaspan Corp. 6.38% due 04/30/19	44,000	1,140,480
<b>Total Preferred Stocks</b> (Cost \$1,100,000)		1,140,480
<b>MUTUAL FUNDS<sup>†</sup> - 1.4%</b>		
Guggenheim Floating Rate Strategies Fund — Institutional Class <sup>2</sup>	2,960,958	77,103,355
Guggenheim Strategy Fund II <sup>2</sup>	573,161	14,363,426
Guggenheim Strategy Fund I <sup>2</sup>	490,894	12,326,353
Guggenheim Strategy Fund III <sup>2</sup>	373,283	9,347,011
<b>Total Mutual Funds</b> (Cost \$112,764,412)		113,140,145
<b>CLOSED-END FUND<sup>†</sup> - 0.1%</b>		
Guggenheim Strategic Opportunities Fund <sup>2</sup>	481,691	10,260,018
<b>Total Closed-End Fund</b> (Cost \$8,478,228)		10,260,018
<b>MONEY MARKET FUND<sup>†</sup> - 2.1%</b>		
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 0.84% <sup>3</sup>	170,184,091	170,184,091
<b>Total Money Market Fund</b> (Cost \$170,184,091)		170,184,091
	<b>FACE</b>	
	<b>AMOUNT~</b>	
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 37.3%</b>		
<b>COLLATERALIZED LOAN OBLIGATIONS - 28.0%</b>		
CIFC Funding Ltd.		
2017-3A, 2.33% (3 Month USD LIBOR + 102 bps) due 10/24/25 <sup>4,5</sup>	24,700,000	24,726,775
2015-2A, 3.22% (3 Month USD LIBOR + 190 bps) due 12/05/24 <sup>4,5</sup>	18,500,000	18,514,630
2017-3A, 2.26% (3 Month USD LIBOR + 95 bps) due 07/22/26 <sup>4,5</sup>	12,100,000	12,099,818
2017-3A, 2.81% (3 Month USD LIBOR + 150 bps) due 10/24/25 <sup>4,5</sup>	11,500,000	11,549,459
2015-3A, 3.41% (3 Month USD LIBOR + 210 bps) due 10/19/27 <sup>4,5</sup>	9,750,000	9,812,142
2016-1A, 3.26% (3 Month USD LIBOR + 195 bps) due 01/22/27 <sup>4,5</sup>	9,100,000	9,132,461
2016-5A, 4.00% (3 Month USD LIBOR + 270 bps) due 01/17/27 <sup>4,5</sup>	3,750,000	3,750,917
2015-2A, 3.40% (3 Month USD LIBOR + 210 bps) due 04/15/27 <sup>4,5</sup>	2,000,000	2,000,072
Fortress Credit Opportunities III CLO, LP		
2014-3A, 2.95% (3 Month USD LIBOR + 165 bps) due 04/28/26 <sup>4,5</sup>	64,300,000	64,576,642
2014-3A, 4.00% due 04/28/26 <sup>5</sup>	7,700,000	7,710,638

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2014-3A, 3.55% (3 Month USD LIBOR + 225 bps) due 04/28/26 <sup>4,5</sup>	650,000	\$ 650,410
2014-3A, 4.40% (3 Month USD LIBOR + 310 bps) due 04/28/26 <sup>4,5</sup>	400,000	400,742
<b>Golub Capital Partners CLO Ltd.</b>		
2016-33A, 3.80% (3 Month USD LIBOR + 248 bps) due 11/21/28 <sup>4,5</sup>	48,750,000	48,620,890
2015-25A, 3.11% (3 Month USD LIBOR + 180 bps) due 08/05/27 <sup>4,5</sup>	16,500,000	16,527,155
2015-24A, 4.01% (3 Month USD LIBOR + 270 bps) due 02/05/27 <sup>4,5</sup>	5,000,000	5,007,868
2014-21A, 3.76% (3 Month USD LIBOR + 245 bps) due 10/25/26 <sup>4,5</sup>	2,700,000	2,665,403
2014-18A, 4.81% (3 Month USD LIBOR + 350 bps) due 04/25/26 <sup>4,5</sup>	500,000	499,209
<b>Shackleton CLO Ltd.</b>		
2016-7A, 3.25% (3 Month USD LIBOR + 195 bps) due 04/15/27 <sup>4,5</sup>	20,250,000	20,373,758
2017-5A, 2.96% (3 Month USD LIBOR + 165 bps) due 05/07/26 <sup>4,5</sup>	19,900,000	19,917,375
2017-4A, 2.80% (3 Month USD LIBOR + 150 bps) due 01/13/25 <sup>4,5</sup>	14,950,000	14,952,152
2015-8A, 4.26% (3 Month USD LIBOR + 295 bps) due 10/20/27 <sup>4,5</sup>	7,600,000	7,631,318
<b>KVK CLO Ltd.</b>		
2017-1A, 3.12% (3 Month USD LIBOR + 180 bps) due 05/15/26 <sup>4,5</sup>	24,865,000	25,039,769
2017-2A, 3.05% (3 Month USD LIBOR + 175 bps) due 01/15/26 <sup>4,5</sup>	19,200,000	19,293,370
2017-2A, 2.95% (3 Month USD LIBOR + 165 bps) due 07/15/26 <sup>4,5</sup>	14,800,000	14,812,564
2013-1A, due 04/14/25 <sup>5,6</sup>	3,800,000	1,338,519
<b>Hunt CRE Ltd.</b>		
2017-FL1, 2.23% (1 Month USD LIBOR + 100 bps) due 08/15/34 <sup>4,5</sup>	40,700,000	40,724,552
2017-FL1, 2.53% (1 Month USD LIBOR + 130 bps) due 08/15/34 <sup>4,5</sup>	8,730,500	8,728,229
2017-FL1, 2.88% (1 Month USD LIBOR + 165 bps) due 08/15/34 <sup>4,5</sup>	3,000,000	3,013,607
<b>Vibrant CLO II Ltd.</b>		
2017-2A, 2.21% (3 Month USD LIBOR + 90 bps) due 07/24/24 <sup>4,5</sup>	31,650,000	31,627,442
2017-2A, 2.76% (3 Month USD LIBOR + 145 bps) due 07/24/24 <sup>4,5</sup>	17,750,000	17,738,334

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	FACE AMOUNT-	VALUE
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 3.37% (3 Month USD LIBOR + 205 bps) due 12/15/28 <sup>4.5</sup>	42,200,000	\$ 42,368,028
2016-7A, 4.27% (3 Month USD LIBOR + 295 bps) due 12/15/28 <sup>4.5</sup>	5,000,000	4,986,876
PFP Ltd.		
2017-3, 2.28% (1 Month USD LIBOR + 105 bps) due 01/14/35 <sup>4.5</sup>	28,197,922	28,241,908
2015-2, 3.23% (1 Month USD LIBOR + 200 bps) due 07/14/34 <sup>4.5</sup>	16,500,000	16,482,363
2017-3, 2.98% (1 Month USD LIBOR + 175 bps) due 01/14/35 <sup>4.5</sup>	2,000,000	2,007,827
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, 3.00% (3 Month USD LIBOR + 170 bps) due 10/15/26 <sup>4.5</sup>	26,200,000	26,365,479
2017-5A, 3.40% due 10/15/26 <sup>5</sup>	16,000,000	16,064,733
2017-5A, 4.45% (3 Month USD LIBOR + 315 bps) due 10/15/26 <sup>4.5</sup>	1,750,000	1,755,425
2017-5A, 3.65% (3 Month USD LIBOR + 235 bps) due 10/15/26 <sup>4.5</sup>	1,500,000	1,510,346
2017-5A, 3.75% due 10/15/26 <sup>5</sup>	1,000,000	1,003,176
Fortress Credit BSL II Ltd.		
2017-2A, 2.96% (3 Month USD LIBOR + 165 bps) due 10/19/25 <sup>4.5</sup>	42,850,000	43,052,218
Figueroa CLO Ltd.		
2017-2A, 2.58% (3 Month USD LIBOR + 125 bps) due 06/20/27 <sup>4.5</sup>	40,000,000	40,077,368
Woodmont Trust		
2017-3A, 3.30% (3 Month USD LIBOR + 173 bps) due 10/18/29 <sup>4.5</sup>	16,000,000	15,977,557
2017-2A, 3.03% (3 Month USD LIBOR + 180 bps) due 07/18/28 <sup>4.5</sup>	10,100,000	10,087,684
2017-3A, 3.00% (3 Month USD LIBOR + 195 bps) due 10/18/29 <sup>4.5</sup>	9,800,000	9,774,910
Resource Capital Corporation Ltd.		
2017-CRE5, 2.03% (1 Month USD LIBOR + 80 bps) due 07/15/34 <sup>4.5</sup>	35,150,000	35,226,768
NXT Capital CLO LLC		
2017-1A, 3.13% (3 Month USD LIBOR + 170 bps) due 04/20/29 <sup>4.5</sup>	33,000,000	32,962,980
2015-1A, 4.96% (3 Month USD LIBOR + 365 bps) due 04/21/27 <sup>4.5</sup>	1,000,000	983,005
Telos CLO 2014-6 Ltd.		
2017-6A, 3.05% (3 Month USD LIBOR + 175 bps) due 01/17/27 <sup>4.5</sup>	32,000,000	32,200,040
Cerberus Loan Funding XVII Ltd.		
2016-3A, 3.69% (3 Month USD LIBOR + 253 bps) due 01/15/28 <sup>4.5</sup>	31,500,000	31,473,084

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Flagship CLO VIII Ltd.		
2017-8A, 3.00% (3 Month USD LIBOR + 170 bps) due 01/16/26 <sup>4.5</sup>	30,900,000	\$ 31,056,580
WhiteHorse VI Ltd.		
2016-1A, 3.21% (3 Month USD LIBOR + 190 bps) due 02/03/25 <sup>4.5</sup>	22,100,000	22,116,751
2016-1A, 4.06% (3 Month USD LIBOR + 275 bps) due 02/03/25 <sup>4.5</sup>	8,500,000	8,598,791
Venture XIX CLO Ltd.		
2016-19A, 3.30% (3 Month USD LIBOR + 200 bps) due 01/15/27 <sup>4.5</sup>	29,450,000	29,907,117
ABPCI Direct Lending Fund CLO II LLC		
2017-1A, 3.25% (3 Month USD LIBOR + 178 bps) due 07/20/29 <sup>4.5</sup>	29,700,000	29,660,222
Great Lakes CLO Ltd.		
2015-1A, 3.25% (3 Month USD LIBOR + 195 bps) due 07/15/26 <sup>4.5</sup>	10,000,000	10,028,188
2014-1A, 3.15% (3 Month USD LIBOR + 185 bps) due 04/15/25 <sup>4.5</sup>	9,500,000	9,508,730
2015-1A, 4.00% (3 Month USD LIBOR + 270 bps) due 07/15/26 <sup>4.5</sup>	4,000,000	4,004,948
2012-1A, 4.05% (3 Month USD LIBOR + 275 bps) due 01/15/23 <sup>4.5</sup>	4,000,000	3,996,757
2012-1A, 5.40% (3 Month USD LIBOR + 410 bps) due 01/15/23 <sup>4.5</sup>	1,250,000	1,249,960
2012-1A, due 01/15/23 <sup>6.7</sup>	1,000,000	466,571
2014-1A, 5.00% (3 Month USD LIBOR + 370 bps) due 04/15/25 <sup>4.5</sup>	250,000	250,006
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 <sup>5</sup>	20,500,000	20,994,740
2016-2A, 5.29% due 05/12/31 <sup>5</sup>	5,000,000	5,038,148
Cerberus Loan Funding XVI, LP		
2016-2A, 3.35% (3 Month USD LIBOR + 205 bps) due 11/15/27 <sup>4.5</sup>	15,500,000	15,792,818
2016-2A, 3.65% (3 Month USD LIBOR + 235 bps) due 11/15/27 <sup>4.5</sup>	9,350,000	9,378,274
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 3.01% (3 Month USD LIBOR + 170 bps) due 07/25/29 <sup>4.5</sup>	17,500,000	17,475,876
2017-16A, 3.16% (3 Month USD LIBOR + 185 bps) due 07/25/29 <sup>4.5</sup>	6,700,000	6,692,580
Flatiron CLO Ltd.		
2017-1A, 2.76% (3 Month USD LIBOR + 160 bps) due 07/17/26 <sup>4.5</sup>	16,600,000	16,637,637
2017-1A, 2.95% (3 Month USD LIBOR + 165 bps) due 01/17/26 <sup>4.5</sup>	7,100,000	7,129,365

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ALM XIV Ltd.		
2017-14A, 2.86% (3 Month USD LIBOR + 155 bps) due 07/28/26 <sup>4.5</sup>	22,900,000	\$ 22,948,585
2014-14A, 4.76% (3 Month USD LIBOR + 345 bps) due 07/28/26 <sup>4.5</sup>	300,000	300,787
A Voce CLO Ltd.		
2017-1A, 2.85% (3 Month USD LIBOR + 155 bps) due 07/15/26 <sup>4.5</sup>	23,200,000	23,199,635
Shackleton 2014-VI CLO		
2017-6A, 2.90% (3 Month USD LIBOR + 160 bps) due 07/17/26 <sup>4.5</sup>	22,900,000	22,907,634
Avery Point V CLO Ltd.		
2017-5A, 2.28% (3 Month USD LIBOR + 98 bps) due 07/17/26 <sup>4.5</sup>	22,700,000	22,813,500
OZLM IX Ltd.		
2017-9A, 2.96% (3 Month USD LIBOR + 165 bps) due 01/20/27 <sup>4.5</sup>	22,550,000	22,680,070
Cent CLO 20 Ltd.		
2017-20A, 2.94% (3 Month USD LIBOR + 163 bps) due 01/25/26 <sup>4.5</sup>	22,500,000	22,493,722
Venture XII CLO Ltd.		
2017-12A, 2.95% (3 Month USD LIBOR + 163 bps) due 02/28/26 <sup>4.5</sup>	22,300,000	22,331,099
Oaktree EIF II Series A2 Ltd.		
2017-A2, 3.02% (3 Month USD LIBOR + 170 bps) due 11/15/25 <sup>4.5</sup>	21,900,000	22,019,006
Symphony CLO XIV Ltd.		
2017-14A, 3.15% (3 Month USD LIBOR + 185 bps) due 07/14/26 <sup>4.5</sup>	21,275,000	21,360,519
Regatta V Funding Ltd.		
2017-1A, 2.91% (3 Month USD LIBOR + 160 bps) due 10/25/26 <sup>4.5</sup>	20,950,000	21,002,578
Newstar Commercial Loan Funding LLC		
2017-1A, 3.77% (3 Month USD LIBOR + 250 bps) due 03/20/27 <sup>4.5</sup>	12,750,000	12,807,927
2016-1A, 5.07% (3 Month USD LIBOR + 375 bps) due 02/25/28 <sup>4.5</sup>	5,750,000	5,755,404
2015-1A, 4.11% (3 Month USD LIBOR + 280 bps) due 01/20/27 <sup>4.5</sup>	1,000,000	1,002,018
2014-1A, 4.91% (3 Month USD LIBOR + 360 bps) due 04/20/25 <sup>4.5</sup>	500,000	498,202
Galaxy XVIII CLO Ltd.		
2017-18A, 2.80% (3 Month USD LIBOR + 150 bps) due 10/15/26 <sup>4.5</sup>	19,550,000	19,619,558
CIFC Funding 2014 Ltd.		
2017-1A, 2.90% (3 Month USD LIBOR + 160 bps) due 04/18/25 <sup>4.5</sup>	19,150,000	19,178,725
Flagship VII Ltd.		
2017-7A, 2.86% (3 Month USD LIBOR + 155 bps) due 01/20/26 <sup>4.5</sup>	19,125,000	19,125,077

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Northwoods Capital XIV Ltd.		
2017-14A, 3.01% (3 Month USD LIBOR + 170 bps) due 11/12/25 <sup>4,5</sup>	18,450,000	\$ 18,479,892
Atlas Senior Loan Fund IV Ltd.		
2017-2A, 2.77% (3 Month USD LIBOR + 240 bps) due 02/17/26 <sup>4,5</sup>	18,450,000	18,428,880
York CLO I Ltd.		
2017-1A, 3.01% (3 Month USD LIBOR + 170 bps) due 01/22/27 <sup>4,5</sup>	17,800,000	17,908,706
TICP CLO I Ltd.		
2017-1A, 2.91% (3 Month USD LIBOR + 160 bps) due 04/26/26 <sup>4,5</sup>	17,250,000	17,276,762
OCP CLO Ltd.		
2016-2A, 4.16% (3 Month USD LIBOR + 285 bps) due 11/22/25 <sup>4,5</sup>	6,500,000	6,505,463
2014-6A, 4.40% (3 Month USD LIBOR + 310 bps) due 07/17/26 <sup>4,5</sup>	5,500,000	5,499,203
2014-7A, 3.41% (3 Month USD LIBOR + 210 bps) due 10/20/26 <sup>4,5</sup>	3,500,000	3,500,106
2014-6A, 3.35% (3 Month USD LIBOR + 205 bps) due 07/17/26 <sup>4,5</sup>	1,500,000	1,500,059
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 4.08% (3 Month USD LIBOR + 270 bps) due 12/22/28 <sup>4,5</sup>	17,000,000	16,955,777
Steele Creek CLO Ltd.		
2017-1A, 3.17% (3 Month USD LIBOR + 185 bps) due 08/21/26 <sup>4,5</sup>	16,800,000	16,906,730
TICP CLO II Ltd.		
2017-2A, 2.86% (3 Month USD LIBOR + 155 bps) due 07/20/26 <sup>4,5</sup>	14,000,000	13,999,738
2014-2A, 4.61% (3 Month USD LIBOR + 330 bps) due 07/20/26 <sup>4,5</sup>	2,850,000	2,827,932
Northwoods Capital XI Ltd.		
2017-11A, 2.90% (3 Month USD LIBOR + 160 bps) due 04/15/25 <sup>4,5</sup>	16,750,000	16,749,885
Tralee CLO III Ltd.		
2016-3A, 3.31% (3 Month USD LIBOR + 200 bps) due 07/20/26 <sup>4,5</sup>	8,300,000	8,300,807
2016-3A, 4.21% (3 Month USD LIBOR + 290 bps) due 07/20/26 <sup>4,5</sup>	7,500,000	7,499,968
WhiteHorse VIII Ltd.		
2014-1A, 3.36% (3 Month USD LIBOR + 205 bps) due 05/01/26 <sup>4,5</sup>	15,750,000	15,788,483
Fortress Credit Investments IV Ltd.		
2015-4A, 3.20% (3 Month USD LIBOR + 190 bps) due 07/17/23 <sup>4,5</sup>	14,000,000	14,009,804
2015-4A, 4.20% (3 Month USD LIBOR + 290 bps) due 07/17/23 <sup>4,5</sup>	1,000,000	1,000,034

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Catamaran CLO Ltd.		
2016-1A, 3.22% (3 Month USD LIBOR + 195 bps) due 12/20/23 <sup>4.5</sup>	12,000,000	\$ 12,003,180
2016-2A, 3.35% (3 Month USD LIBOR + 205 bps) due 10/18/26 <sup>4.5</sup>	1,750,000	1,759,018
2015-1A, 4.41% (3 Month USD LIBOR + 310 bps) due 04/22/27 <sup>4.5</sup>	1,000,000	1,000,025
MP CLO VI Ltd.		
2017-2A, 2.90% (3 Month USD LIBOR + 160 bps) due 01/15/27 <sup>4.5</sup>	14,500,000	14,569,635
Northwoods Capital X Ltd.		
2017-10A, 2.86% (3 Month USD LIBOR + 155 bps) due 11/04/25 <sup>4.5</sup>	14,500,000	14,504,526
Venture XVI CLO Ltd.		
2017-16A, 2.80% (3 Month USD LIBOR + 150 bps) due 04/15/26 <sup>4.5</sup>	14,500,000	14,499,775
Anchorage Capital CLO 4 Ltd.		
2017-4A, 2.99% (3 Month USD LIBOR + 168 bps) due 07/28/26 <sup>4.5</sup>	14,400,000	14,445,946
Marathon CLO VI Ltd.		
2017-6A, 2.91% (3 Month USD LIBOR + 160 bps) due 05/13/25 <sup>4.5</sup>	14,050,000	14,066,059
AIMCO CLO Series		
2017-AA, 2.41% (3 Month USD LIBOR + 110 bps) due 07/20/26 <sup>4.5</sup>	8,700,000	8,699,858
2015-AA, 3.60% (3 Month USD LIBOR + 230 bps) due 01/15/28 <sup>4.5</sup>	5,000,000	5,033,082
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 <sup>5</sup>	13,000,000	13,089,450
MP CLO V Ltd.		
2017-1A, 2.90% (3 Month USD LIBOR + 160 bps) due 07/18/26 <sup>4.5</sup>	13,010,000	13,065,641
Octagon Investment Partners XVII Ltd.		
2017-1A, 2.76% (3 Month USD LIBOR + 145 bps) due 10/25/25 <sup>4.5</sup>	8,000,000	7,981,663
2017-1A, 4.01% (WAC) due 10/25/25 <sup>4.5</sup>	5,000,000	4,988,539
Seneca Park CLO Limited		
2017-1A, 2.80% (3 Month USD LIBOR + 150 bps) due 07/17/26 <sup>4.5</sup>	12,900,000	12,945,135
Dryden 31 Senior Loan Fund		
2017-31A, 2.80% (3 Month USD LIBOR + 150 bps) due 04/18/26 <sup>4.5</sup>	12,850,000	12,865,512
Marathon CLO VII Ltd.		
2017-7A, 2.96% (3 Month USD LIBOR + 165 bps) due 10/28/25 <sup>4.5</sup>	12,600,000	12,644,153
OZLM VIII Ltd.		
2017-8A, 2.43% (3 Month USD LIBOR + 113 bps) due 10/17/26 <sup>4.5</sup>	12,000,000	11,993,719

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Vibrant CLO III Ltd.		
2016-3A, 3.36% (3 Month USD LIBOR + 205 bps) due 04/20/26 <sup>4.5</sup>	12,000,000	\$ 11,959,158
Sudbury Mill CLO Ltd.		
2017-1A, 2.95% (3 Month USD LIBOR + 165 bps) due 01/17/26 <sup>4.5</sup>	11,850,000	11,897,859
AMMC CLO XV Ltd.		
2016-15A, 3.22% (3 Month USD LIBOR + 190 bps) due 12/09/26 <sup>4.5</sup>	11,600,000	11,648,929
Madison Park Funding XIV Ltd.		
2017-14A, 2.86% (3 Month USD LIBOR + 155 bps) due 07/20/26 <sup>4.5</sup>	6,400,000	6,408,932
2017-14A, 2.43% (3 Month USD LIBOR + 112 bps) due 07/20/26 <sup>4.5</sup>	5,211,000	5,234,424
Crown Point CLO II Ltd.		
2013-2A, 3.23% (3 Month USD LIBOR + 193 bps) due 12/31/23 <sup>4.5</sup>	11,300,000	11,365,026
Crown Point CLO III Ltd.		
2.78% (3 Month USD LIBOR + 145 bps) due 12/31/27 <sup>4</sup>	8,280,000	8,281,762
2015-3A, 4.35% (3 Month USD LIBOR + 305 bps) due 12/31/27 <sup>4.5</sup>	3,000,000	3,041,660
TCP Waterman CLO Ltd.		
2016-1A, 3.30% (3 Month USD LIBOR + 205 bps) due 12/15/28 <sup>4.5</sup>	7,150,000	7,270,644
2016-1A, 3.55% (3 Month USD LIBOR + 230 bps) due 12/15/28 <sup>4.5</sup>	4,000,000	4,018,917
Recette Clo Ltd.		
2017-1A, 2.63% (3 Month USD LIBOR + 130 bps) due 10/20/27 <sup>4.5</sup>	11,000,000	10,985,827
Treman Park CLO Ltd.		
2015-1A, 04/20/27 <sup>5.6</sup>	13,600,000	10,807,013
Regatta IV Funding Ltd.		
2017-1A, 2.33% (3 Month USD LIBOR + 102 bps) due 07/25/26 <sup>4.5</sup>	10,500,000	10,499,836
Nelder Grove CLO Ltd.		
2017-1A, 3.11% (3 Month USD LIBOR + 180 bps) due 08/28/26 <sup>4.5</sup>	10,050,000	10,121,882
Venture XVII CLO Ltd.		
2017-17A, 2.38% (3 Month USD LIBOR + 108 bps) due 07/15/26 <sup>4.5</sup>	10,100,000	10,088,246
Ares XXXIII CLO Ltd.		
2016-1A, 3.27% (3 Month USD LIBOR + 195 bps) due 12/05/25 <sup>4.5</sup>	9,800,000	9,837,522
Bsprt Issuer Ltd.		
2017-FL1, 2.67% (1 Month USD LIBOR + 135 bps) due 06/15/27 <sup>4.5</sup>	9,690,000	9,703,329
Resource Capital Corp.		
2015-CRE3, 3.63% (1 Month USD LIBOR + 240 bps) due 03/15/32 <sup>4.5</sup>	4,500,000	4,495,781
2015-CRE3, 4.38% (1 Month USD LIBOR + 315 bps) due 03/15/32 <sup>4.5</sup>	3,000,000	2,995,181



## TOTAL RETURN BOND FUND

	FACE AMOUNT-		VALUE
2015-CRE3, 5.23% (1 Month USD LIBOR + 400 bps) due 03/15/32 <sup>4,5</sup>	2,000,000	\$	1,994,041
Garrison Funding Ltd.			
2016-2A, 3.52% (3 Month USD LIBOR + 220 bps) due 09/29/27 <sup>4,5</sup>	7,000,000		7,052,049
2016-2A, 4.47% (3 Month USD LIBOR + 315 bps) due 09/29/27 <sup>4,5</sup>	2,250,000		2,249,890
Dryden 37 Senior Loan Fund			
2015-37A, 04/15/27 <sup>5,6</sup>	10,000,000		9,205,842
ACIS CLO Ltd.			
2015-6A, 3.79% (3 Month USD LIBOR + 248 bps) due 05/01/27 <sup>4,5</sup>	7,500,000		7,523,754
2013-1A, 4.25% (3 Month USD LIBOR + 295 bps) due 04/18/24 <sup>4,5</sup>	1,650,000		1,638,454
Palmer Square CLO Ltd.			
2017-1A, 2.82% (3 Month USD LIBOR + 150 bps) due 05/15/25 <sup>4,5</sup>	8,850,000		8,849,734
Betony CLO Ltd.			
2016-1A, 3.25% (3 Month USD LIBOR + 195 bps) due 04/15/27 <sup>4,5</sup>	8,250,000		8,306,512
Madison Park Funding XVI Ltd.			
2016-16A, 3.21% (3 Month USD LIBOR + 190 bps) due 04/20/26 <sup>4,5</sup>	8,250,000		8,291,580
Jamestown CLO III Ltd.			
2017-3A, 3.05% (3 Month USD LIBOR + 175 bps) due 01/15/26 <sup>4,5</sup>	8,000,000		8,054,119
Fifth Street SLF II Ltd.			
2015-2A, 3.23% (3 Month USD LIBOR + 192 bps) due 09/29/27 <sup>4,5</sup>	8,000,000		8,015,571
KKR CLO 15 Ltd.			
2016-15, 2.86% (3 Month USD LIBOR + 156 bps) due 10/18/28 <sup>4,5</sup>	7,529,000		7,620,191
Vibrant CLO IV Ltd.			
2016-4A, 3.71% (3 Month USD LIBOR + 240 bps) due 07/20/28 <sup>4,5</sup>	7,000,000		7,104,620
Cent CLO 21 Ltd.			
2017-21A, 3.02% (3 Month USD LIBOR + 170 bps) due 07/27/26 <sup>4,5</sup>	7,000,000		7,047,453
Regatta III Funding Ltd.			
2017-1A, 2.35% (3 Month USD LIBOR + 105 bps) due 04/15/26 <sup>4,5</sup>	7,050,000		7,042,233
Carlyle Global Market Strategies CLO Ltd.			
2012-3A, due 10/04/28 <sup>5,6</sup>	8,920,000		6,889,652
Ares XXVI CLO Ltd.			
2013-1A, 4.05% (3 Month USD LIBOR + 275 bps) due 04/15/25 <sup>4,5</sup>	5,000,000		4,999,925
2013-1A, due 04/15/25 <sup>5,6</sup>	4,300,000		1,621,854
Avery Point II CLO Ltd.			
2013-3X COM, due 01/18/25 <sup>6</sup>	7,500,060		6,387,546

## TOTAL RETURN BOND FUND

	FACE AMOUNT-	VALUE
Fifth Street Senior Loan Fund I LLC		
2015-1A, 3.31% (3 Month USD LIBOR + 200 bps) due 01/20/27 <sup>4,5</sup>	5,000,000	\$ 5,006,412
2015-1A, 4.31% (3 Month USD LIBOR + 300 bps) due 01/20/27 <sup>4,5</sup>	1,250,000	1,251,560
Symphony CLO XII Ltd.		
2017-12A, 2.80% (3 Month USD LIBOR + 150 bps) due 10/15/25 <sup>4,5</sup>	5,750,000	5,756,436
Voya CLO Ltd.		
2013-1X, due 04/15/24 <sup>6</sup>	9,500,000	5,419,814
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 <sup>5,6</sup>	6,000,000	5,329,765
OHA Loan Funding Ltd.		
2017-1A, 3.36% (3 Month USD LIBOR + 205 bps) due 07/23/25 <sup>4,5</sup>	5,300,000	5,301,521
Cereberus ICQ Levered LLC		
2015-1A, 3.35% (3 Month USD LIBOR + 205 bps) due 11/06/25 <sup>4,5</sup>	2,827,890	2,829,183
2015-1A, 4.35% (3 Month USD LIBOR + 305 bps) due 11/06/25 <sup>4,5</sup>	2,250,000	2,249,946
Fortress Credit Opportunities VI CLO Ltd.		
2015-6A, 4.02% (3 Month USD LIBOR + 270 bps) due 10/10/26 <sup>4,5</sup>	5,000,000	5,006,776
RFTI Issuer Ltd.		
2015-FL1, 5.11% (1 Month USD LIBOR + 388 bps) due 08/15/30 <sup>4,7</sup>	5,000,000	5,004,194
Dryden XXV Senior Loan Fund		
2017-25A, 2.68% (3 Month USD LIBOR + 135 bps) due 10/15/27 <sup>4,5</sup>	5,000,000	4,999,173
Mountain Hawk II CLO Ltd.		
2013-2A, 3.01% (3 Month USD LIBOR + 170 bps) due 07/22/24 <sup>4,5</sup>	5,000,000	4,978,053
Halcyon Loan Advisors Funding Ltd.		
2012-2A, 4.18% (3 Month USD LIBOR + 285 bps) due 12/20/24 <sup>4,5</sup>	4,000,000	4,004,680
2012-2A, 5.83% (3 Month USD LIBOR + 450 bps) due 12/20/24 <sup>4,5</sup>	600,000	599,979
Marathon CLO V Ltd.		
2013-5A, 3.67% (3 Month USD LIBOR + 235 bps) due 02/21/25 <sup>4,5</sup>	4,500,000	4,537,299
Benefit Street Partners CLO V Ltd.		
2017-VA, 2.96% (3 Month USD LIBOR + 165 bps) due 10/20/26 <sup>4,5</sup>	4,500,000	4,501,984
Kingsland V Ltd.		
2007-5A, 2.10% (3 Month USD LIBOR + 80 bps) due 07/14/21 <sup>4,5</sup>	4,000,000	3,932,047

## TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE
OZLM Funding II Ltd.		
2016-2A, 4.06% (3 Month USD LIBOR + 275 bps) due 10/30/27 <sup>4.5</sup>	3,750,000	\$ 3,769,763
Atrium XI		
2017-11A, 2.81% (3 Month USD LIBOR + 150 bps) due 10/23/25 <sup>4.5</sup>	3,500,000	3,512,250
Cent CLO		
2014-16A, 3.56% (3 Month USD LIBOR + 225 bps) due 08/01/24 <sup>4.5</sup>	1,750,000	1,751,872
2014-16A, 4.51% (3 Month USD LIBOR + 320 bps) due 08/01/24 <sup>4.5</sup>	1,750,000	1,750,206
Eaton Vance CLO Ltd.		
2017-1A, 2.90% (3 Month USD LIBOR + 160 bps) due 07/15/26 <sup>4.5</sup>	3,400,000	3,407,925
Recette CLO LLC		
2015-1A, 4.11% (3 Month USD LIBOR + 280 bps) due 10/20/27 <sup>4.5</sup>	3,250,000	3,265,999
Oaktree EIF I Series A1 Ltd.		
2016-A, 4.96% (3 Month USD LIBOR + 365 bps) due 01/20/27 <sup>4.5</sup>	3,250,000	3,252,532
AMMC CLO XI Ltd.		
2016-11A, 4.16% (3 Month USD LIBOR + 285 bps) due 10/30/23 <sup>4.5</sup>	3,000,000	3,039,110
Benefit Street Partners CLO Ltd.		
2015-1A, 4.40% (3 Month USD LIBOR + 310 bps) due 10/15/25 <sup>4.5</sup>	3,000,000	3,000,145
Ivy Hill Middle Market Credit Fund VII Ltd.		
2013-7A, 3.61% (3 Month USD LIBOR + 230 bps) due 10/20/25 <sup>4.5</sup>	2,000,000	1,999,953
2013-7A, 4.76% (3 Month USD LIBOR + 345 bps) due 10/20/25 <sup>4.5</sup>	1,000,000	999,967
Monroe Capital BSL CLO Ltd.		
2017-1A, 3.06% (3 Month USD LIBOR + 175 bps) due 05/22/27 <sup>4.5</sup>	3,000,000	2,999,893
Atlas Senior Loan Fund VI Ltd.		
2017-6A, 3.70% (3 Month USD LIBOR + 240 bps) due 10/15/26 <sup>4.5</sup>	3,000,000	2,996,993
Marathon CLO IV Ltd.		
2012-4A, 4.32% (3 Month USD LIBOR + 300 bps) due 05/20/23 <sup>4.5</sup>	2,500,000	2,500,383
FS Senior Funding Ltd.		
2015-1A, 3.10% (3 Month USD LIBOR + 180 bps) due 05/28/25 <sup>4.5</sup>	2,500,000	2,500,038
Mountain Hawk I CLO Ltd.		
2013-1A, 3.49% (3 Month USD LIBOR + 218 bps) due 01/20/24 <sup>4.5</sup>	2,500,000	2,499,979
Octagon Investment Partners 24 Ltd.		
2017-1A, 2.66% (3 Month USD LIBOR + 135 bps) due 05/21/27 <sup>4.5</sup>	2,500,000	2,499,927

## TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE
Ocean Trails CLO IV		
2017-4A, 3.09% (3 Month USD LIBOR + 180 bps) due 08/13/25 <sup>4,5</sup>	2,500,000	\$ 2,494,822
NXT Capital CLO 2014-1 LLC		
2017-1A, 2.71% (3 Month USD LIBOR + 140 bps) due 04/23/26 <sup>4,5</sup>	2,300,000	2,297,422
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 <sup>5,6</sup>	3,700,000	2,253,297
Cerberus Onshore II CLO LLC		
2014-1A, 4.00% (3 Month USD LIBOR + 270 bps) due 10/15/23 <sup>4,5</sup>	2,250,000	2,250,346
Oaktree EIF II Series B1 Ltd.		
2015-B1A, 3.62% (3 Month USD LIBOR + 230 bps) due 02/15/26 <sup>4,5</sup>	2,205,000	2,206,725
NewStar Arlington Senior Loan Program LLC		
2014-1A, 3.91% (3 Month USD LIBOR + 260 bps) due 07/25/25 <sup>4,5</sup>	1,000,000	982,962
2014-1A, 4.76% due 07/25/25 <sup>5</sup>	700,000	700,380
2014-1A, 4.61% (3 Month USD LIBOR + 330 bps) due 07/25/25 <sup>4,5</sup>	400,000	396,395
NewStar Clarendon Fund CLO LLC		
2015-1A, 4.66% (3 Month USD LIBOR + 335 bps) due 01/25/27 <sup>4,5</sup>	2,000,000	2,001,817
Octagon Investment Partners XVI Ltd.		
2013-1A, 4.05% (3 Month USD LIBOR + 275 bps) due 07/17/25 <sup>4,5</sup>	2,000,000	1,999,991
Ivy Hill Middle Market Credit Fund IX Ltd.		
2014-9A, 3.75% (3 Month USD LIBOR + 245 bps) due 10/18/25 <sup>4,5</sup>	1,000,000	1,001,869
2014-9A, 4.60% (3 Month USD LIBOR + 330 bps) due 10/18/25 <sup>4,5</sup>	1,000,000	982,859
Madison Park Funding V Ltd.		
2007-5A, 2.77% (3 Month USD LIBOR + 145 bps) due 02/26/21 <sup>4,5</sup>	2,000,000	1,967,153
LMREC, Inc.		
2015-CRE1, 4.74% (1 Month USD LIBOR + 350 bps) due 02/22/32 <sup>4,5</sup>	2,000,000	1,950,265
Dryden 38 Senior Loan Fund		
2015-38A, 3.30% (3 Month USD LIBOR + 200 bps) due 07/15/27 <sup>4,5</sup>	1,850,000	1,868,771
Westchester CLO Ltd.		
2007-1A, 1.75% (3 Month USD LIBOR + 44 bps) due 08/01/22 <sup>4,5</sup>	1,850,000	1,843,745
Newstar Trust		
2012-2A, 5.56% (3 Month USD LIBOR + 425 bps) due 01/20/23 <sup>4,5</sup>	1,000,000	997,402

**TOTAL RETURN BOND FUND**

	FACE AMOUNT-	VALUE
<b>Newstar Trust (continued)</b>		
2012-2A, 4.56% (3 Month USD LIBOR + 325 bps) due 01/20/23 <sup>4,5</sup>	750,000	\$ 752,241
<b>Babson CLO Ltd.</b>		
2012-2A, due 05/15/23 <sup>5,6</sup>	4,750,000	977,203
2014-1A, due 07/20/25 <sup>5,6</sup>	1,300,000	642,358
<b>Rockwall CDO II Ltd.</b>		
2007-1A, 1.86% (3 Month USD LIBOR + 55 bps) due 08/01/24 <sup>4,5</sup>	1,575,171	1,573,814
<b>ING Investment Management CLO Ltd.</b>		
2007-4A, 3.51% (3 Month USD LIBOR + 220 bps) due 06/14/22 <sup>4,5</sup>	1,500,000	1,500,007
<b>Highbridge Loan Management Ltd.</b>		
2013-2A, 5.01% (3 Month USD LIBOR + 370 bps) due 10/20/24 <sup>4,5</sup>	1,000,000	999,987
<b>Gallatin CLO VII Ltd.</b>		
2014-1A, 4.20% (3 Month USD LIBOR + 290 bps) due 07/15/23 <sup>4,5</sup>	1,000,000	998,234
<b>Lime Street CLO Ltd.</b>		
2007-1A, 3.83% (3 Month USD LIBOR + 250 bps) due 06/20/21 <sup>4,5</sup>	1,000,000	988,637
<b>Grayson CLO Ltd.</b>		
2006-1A, 1.72% (3 Month USD LIBOR + 41 bps) due 11/01/21 <sup>4,5</sup>	750,000	747,407
<b>Atlas Senior Loan Fund II Ltd.</b>		
2012-2A, due 01/30/24 <sup>5,6</sup>	1,200,000	699,673
<b>Voya CLO 2013-1 Ltd.</b>		
2017-1A, due 10/15/30 <sup>5,6</sup>	1,075,071	666,544
<b>GoldenTree Credit Opportunities Financing Ltd.</b>		
2012-1A, 5.57% (3 Month USD LIBOR + 425 bps) due 06/15/28 <sup>4,5</sup>	500,000	503,396
<b>Black Diamond CLO Ltd.</b>		
2013-1A, 4.56% (3 Month USD LIBOR + 325 bps) due 02/01/23 <sup>4,5</sup>	424,502	424,655
<b>DIVCORE CLO Ltd.</b>		
2013-1A, 5.13% (1 Month USD LIBOR + 390 bps) due 11/15/32 <sup>4,5</sup>	277,488	277,433
<b>Copper River CLO Ltd.</b>		
2007-1A, due 01/20/21 <sup>6,7</sup>	1,500,000	204,390
<b>Eastland CLO Ltd.</b>		
2007-1A, 1.71% (3 Month USD LIBOR + 40 bps) due 05/01/22 <sup>4,5</sup>	177,108	176,298
<b>Keuka Park CLO Ltd.</b>		
2013-1A, due 10/21/24 <sup>5,6</sup>	982,957	113,113
<b>Total Collateralized Loan Obligations</b>		<u>2,238,813,561</u>
<b>TRANSPORT-AIRCRAFT - 2.8%</b>		
<b>Apollo Aviation Securitization Equity Trust</b>		
2016-2, 4.21% due 11/15/41	32,993,940	33,110,409
2016-1A, 4.88% due 03/17/36 <sup>5</sup>	19,805,000	20,342,892
2014-1, 5.13% (WAC) due 12/15/29 <sup>4</sup>	6,820,972	6,889,182
2014-1, 7.38% (WAC) due 12/15/29 <sup>4</sup>	2,098,761	2,114,501
<b>Castlelake Aircraft Securitization Trust</b>		
2017-1, 3.97% due 07/15/42	21,201,150	21,168,479

**TOTAL RETURN BOND FUND**

	FACE AMOUNT~	VALUE
<b>Castlelake Aircraft Securitization Trust (continued)</b>		
2015-1A, 4.70% due 12/15/40 <sup>5</sup>	17,134,621	\$ 17,354,950
<b>AIM Aviation Finance Ltd.</b>		
2015-1A, 4.21% due 02/15/40 <sup>5</sup>	26,910,714	27,072,359
2015-1A, 5.07% due 02/15/40 <sup>5</sup>	2,242,560	2,211,436
<b>Raspro Trust</b>		
2005-1A, 1.93% (3 Month USD LIBOR + 63 bps) due 03/23/24 <sup>4,5</sup>	19,014,700	18,016,428
<b>ECAF I Ltd.</b>		
2015-1A, 4.95% due 06/15/40 <sup>5</sup>	15,157,577	15,175,452
2015-1A, 3.47% due 06/15/40 <sup>5</sup>	1,292,570	1,283,552
<b>Falcon Aerospace Ltd.</b>		
2017-1, 4.58% due 02/15/42 <sup>5</sup>	15,954,260	16,198,775
<b>AASET Trust</b>		
2017-1A, 3.97% due 05/16/42 <sup>5</sup>	11,825,330	11,904,881
<b>Harbour Aircraft Investments Ltd.</b>		
2016-1A, 4.70% due 07/15/41	7,211,017	7,343,916
<b>Diamond Head Aviation Ltd.</b>		
2015-1, 3.81% due 07/14/28 <sup>5</sup>	3,937,285	3,948,217
<b>Rise Ltd.</b>		
2014-1A, 4.74% due 02/12/39	3,766,719	3,804,386
<b>Atlas Ltd.</b>		
2014-1 A, 4.87% due 12/15/39	3,333,200	3,337,383
<b>AABS Ltd.</b>		
2013-1 A, 4.87% due 01/10/38	2,635,221	2,661,573
<b>Eagle I Ltd.</b>		
2014-1A, 4.31% due 12/15/39 <sup>5</sup>	2,501,250	2,506,767
<b>Emerald Aviation Finance Ltd.</b>		
2013-1, 4.65% due 10/15/38 <sup>5</sup>	1,487,375	1,527,951
2013-1, 6.35% due 10/15/38 <sup>5</sup>	318,723	327,189
<b>Stripes Aircraft Ltd.</b>		
2013-1 A1, 4.73% (1 Month USD LIBOR + 350 bps) due 03/20/23 <sup>†††4</sup>	1,540,976	1,509,005
<b>Turbine Engines Securitization Ltd.</b>		
2013-1A, 5.13% due 12/13/48 <sup>7</sup>	1,061,361	1,043,514
<b>Willis Engine Securitization Trust II</b>		
2012-A, 5.50% due 09/15/37 <sup>5</sup>	1,016,103	1,004,098
<b>AASET</b>		
2014-1 C, 10.00% due 12/15/29	672,636	679,362
<b>Airplanes Pass Through Trust</b>		
2001-1A, 1.78% (1 Month USD LIBOR + 55 bps) due 03/15/19 <sup>4,7</sup>	473,526	33,966
<b>Total Transport-Aircraft</b>		<b>222,570,623</b>
<b>WHOLE BUSINESS - 1.8%</b>		
<b>Domino's Pizza Master Issuer LLC</b>		
2017-1A, 3.08% due 07/25/47 <sup>5</sup>	23,300,000	23,190,257
2017-1A, 2.49% (3 Month USD LIBOR + 125 bps) due 07/25/47 <sup>4,5</sup>	17,200,000	17,197,076
2017-1A, 4.12% due 07/25/47 <sup>5</sup>	14,340,000	14,515,808
<b>Taco Bell Funding LLC</b>		
2016-1A, 4.97% due 05/25/46 <sup>5</sup>	27,324,000	28,933,111
2016-1A, 4.38% due 05/25/46 <sup>5</sup>	5,247,000	5,460,920

**TOTAL RETURN BOND FUND**

	FACE AMOUNT~	VALUE
<b>Jimmy Johns Funding LLC</b>		
2017-1A, 3.61% due 07/30/47 <sup>5</sup>	22,950,000	\$ 23,071,176
<b>Wendys Funding LLC</b>		
2015-1A, 4.50% due 06/15/45 <sup>5</sup>	12,201,000	12,534,941
<b>DB Master Finance LLC</b>		
2015-1A, 3.98% due 02/20/45 <sup>5</sup>	7,283,250	7,450,983
<b>Drug Royalty III Limited Partnership</b>		
2016-1A, 3.98% due 04/15/27 <sup>5</sup>	3,282,209	3,288,850
<b>Sonic Capital LLC</b>		
2016-1A, 4.47% due 05/20/46 <sup>5</sup>	2,485,417	2,505,027
<b>Drug Royalty III Limited Partnership 1</b>		
2017-1A, 3.60% due 04/15/27 <sup>5</sup>	2,491,196	2,481,050
<b>Total Whole Business</b>		<u>140,629,199</u>
<b>COLLATERALIZED DEBT OBLIGATIONS - 1.5%</b>		
<b>Anchorage Credit Funding Ltd.</b>		
2016-4A, 3.50% due 02/15/35 <sup>5</sup>	55,600,000	55,648,943
2016-3A, 3.85% due 10/28/33 <sup>5</sup>	7,500,000	7,529,581
<b>Putnam Structured Product Funding Ltd.</b>		
2003-1A, 2.23% (1 Month USD LIBOR + 100 bps) due 10/15/38 <sup>4,5</sup>	25,819,875	24,374,864
<b>RB Commercial Trust</b>		
2012-RS1, 5.35% due 01/26/22 <sup>5</sup>	15,745,436	16,203,723
<b>SRERS Funding Ltd.</b>		
2011-RS, 1.48% (1 Month USD LIBOR + 25 bps) due 05/09/46 <sup>4,5</sup>	10,595,569	7,630,392
<b>Highland Park CDO I Ltd.</b>		
2006-1A, 1.72% (3 Month USD LIBOR + 40 bps) due 11/25/51 <sup>4,5</sup>	3,603,428	3,436,147
<b>Anchorage Credit Funding 1 Ltd.</b>		
2015-1A, 4.30% due 07/28/30 <sup>5</sup>	3,000,000	3,104,537
<b>JPMCC Re-REMIC Trust</b>		
2014-FRR1, 3.21% (WAC) due 04/27/44 <sup>4,5</sup>	3,000,000	2,969,550
<b>N-Star REL CDO VIII Ltd.</b>		
2006-8A, 1.60% (1 Month USD LIBOR + 36 bps) due 02/01/41 <sup>4,5</sup>	1,943,787	1,934,319
<b>Wrightwood Capital Real Estate CDO Ltd.</b>		
2005-1A, 1.75% (3 Month USD LIBOR + 43 bps) due 11/21/40 <sup>4,5</sup>	391,459	388,414
<b>RAIT CRE CDO I Ltd.</b>		
2006-1X A1B, 1.56% (1 Month USD LIBOR + 33 bps) due 11/20/46 <sup>4</sup>	160,181	159,897
<b>Total Collateralized Debt Obligations</b>		<u>123,380,367</u>
<b>NET LEASE - 1.4%</b>		
<b>Capital Automotive LLC</b>		
2017-1A, 3.87% due 04/15/47 <sup>5</sup>	49,741,875	50,162,139
<b>Store Master Funding I-VII</b>		
2016-1A, 3.96% due 10/20/46 <sup>5</sup>	30,697,186	30,661,848
2016-1A, 4.32% due 10/20/46 <sup>5</sup>	10,572,763	10,969,242
<b>Spirit Master Funding LLC</b>		
2014-2A, 5.76% due 03/20/41 <sup>5</sup>	4,898,601	5,158,227
2014-4A, 4.63% due 01/20/45 <sup>5</sup>	4,250,000	4,373,522

<b>TOTAL RETURN BOND FUND</b>		
	FACE AMOUNT~	VALUE
Store Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 <sup>5</sup>	5,778,325	\$ 5,956,297
2015-1A, 3.75% due 04/20/45 <sup>5</sup>	1,481,875	1,520,485
Capital Automotive REIT		
2014-1A, 3.66% due 10/15/44 <sup>5</sup>	4,500,000	4,553,310
Store Master Funding LLC		
2013-1A, 4.16% due 03/20/43 <sup>5</sup>	1,710,178	1,729,953
<b>Total Net Lease</b>		<u>115,085,023</u>
<b>TRANSPORT-CONTAINER - 0.9%</b>		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42 <sup>5</sup>	46,436,334	46,250,915
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 <sup>5</sup>	13,599,565	13,765,074
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 <sup>5</sup>	8,849,583	8,815,904
CLI Funding V LLC		
2013-2A, 3.22% due 06/18/28 <sup>5</sup>	1,267,277	1,264,952
<b>Total Transport-Container</b>		<u>70,096,845</u>
<b>AUTOMOTIVE - 0.5%</b>		
Hertz Vehicle Financing II, LP		
2015-1A, 2.73% due 03/25/21 <sup>5</sup>	21,800,000	21,812,901
Hertz Vehicle Financing LLC		
2016-4A, 2.65% due 07/25/22 <sup>5</sup>	17,150,000	16,886,633
2016-2A, 2.95% due 03/25/22 <sup>5</sup>	3,000,000	2,991,145
<b>Total Automotive</b>		<u>41,690,679</u>
<b>TRANSPORT-RAIL - 0.1%</b>		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47 <sup>5</sup>	7,060,194	7,077,597
<b>INDUSTRIAL - 0.1%</b>		
Agnico-Eagle Mines Ltd.		
4.84% due 06/30/26 <sup>†††</sup>	6,000,000	6,163,643
<b>INSURANCE - 0.1%</b>		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 <sup>5</sup>	4,587,500	4,620,961
<b>FINANCIAL - 0.1%</b>		
Industrial DPR Funding Ltd.		
2016-1A, 5.24% due 04/15/26 <sup>†††.5</sup>	4,000,000	3,930,341
Hana Small Business Lending Loan Trust		
2014-2014, 3.06% (WAC) due 01/25/40 <sup>4.5</sup>	503,635	500,765
<b>Total Financial</b>		<u>4,431,106</u>
<b>DIVERSIFIED PAYMENT RIGHTS - 0.0%</b>		
CCR Incorporated MT100 Payment Rights Master Trust		
2012-CA, 4.75% due 07/10/22 <sup>5</sup>	655,952	666,974
CIC Receivables Master Trust		
REGD, 4.89% due 10/07/21 <sup>†††</sup>	397,803	408,797
<b>Total Diversified Payment Rights</b>		<u>1,075,771</u>
<b>Total Asset-Backed Securities</b>		
(Cost \$2,957,923,201)		<u>2,975,635,374</u>



## TOTAL RETURN BOND FUND

	FACE AMOUNT-	VALUE
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 27.9%</b>		
<b>RESIDENTIAL MORTGAGE BACKED SECURITIES - 13.5%</b>		
RALI Series Trust		
2006-QO5, 1.45% (1 Month USD LIBOR + 22 bps) due 05/25/46 <sup>4</sup>	25,852,207	\$ 24,432,053
2006-QO10, 1.40% (1 Month USD LIBOR + 16 bps) due 01/25/37 <sup>4</sup>	15,533,093	14,488,609
2007-QO4, 1.43% (1 Month USD LIBOR + 19 bps) due 05/25/47 <sup>4</sup>	12,496,622	12,036,764
2006-QO2, 1.46% (1 Month USD LIBOR + 22 bps) due 02/25/46 <sup>4</sup>	22,871,263	10,197,994
2007-QO2, 1.39% (1 Month USD LIBOR + 15 bps) due 02/25/47 <sup>4</sup>	13,008,156	8,523,314
2007-QO4, 1.44% (1 Month USD LIBOR + 20 bps) due 05/25/47 <sup>4</sup>	5,812,895	5,604,813
2005-QO1, 1.54% (1 Month USD LIBOR + 30 bps) due 08/25/35 <sup>4</sup>	5,864,916	5,193,765
2005-QO1, 2.39% (1 Year CMT Rate + 150 bps) due 08/25/35 <sup>4</sup>	3,877,963	3,737,861
2006-QS8, 1.69% (1 Month USD LIBOR + 45 bps) due 08/25/36 <sup>4</sup>	4,980,675	3,687,486
2006-QO2, 1.51% (1 Month USD LIBOR + 27 bps) due 02/25/46 <sup>4</sup>	5,637,949	2,590,051
2007-QO3, 1.40% (1 Month USD LIBOR + 16 bps) due 03/25/47 <sup>4</sup>	2,350,574	2,145,875
CIT Mortgage Loan Trust		
2007-1, 2.59% (1 Month USD LIBOR + 135 bps) due 10/25/37 <sup>4,5</sup>	74,982,376	75,356,657
2007-1, 2.69% (1 Month USD LIBOR + 145 bps) due 10/25/37 <sup>4,5</sup>	5,690,064	5,729,232
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 1.87% (1 Month USD LIBOR + 63 bps) due 11/25/37 <sup>4</sup>	60,634,001	60,374,590
2006-BC6, 1.41% (1 Month USD LIBOR + 17 bps) due 01/25/37 <sup>4</sup>	1,010,968	979,482
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 <sup>8</sup>	212,998,472	41,151,305
2006-1, 1.52% (1 Month USD LIBOR + 28 bps) due 03/25/46 <sup>4</sup>	7,930,530	7,362,127
2006-1, 1.64% (1 Month USD LIBOR + 40 bps) due 03/25/46 <sup>4</sup>	3,557,724	3,328,300
FirstKey Master Funding		
2017-R1, 1.46% (1 Month USD LIBOR + 22 bps) due 11/03/41 <sup>†††,4,5</sup>	50,770,676	50,119,814
CIM Trust		
2017-2, 3.24% (1 Month USD LIBOR + 200 bps) due 12/25/57 <sup>4,5</sup>	34,147,127	34,466,051
First NLC Trust		
2005-4, 1.63% (1 Month USD LIBOR + 39 bps) due 02/25/36 <sup>4</sup>	30,047,575	28,457,034
2005-1, 1.70% (1 Month USD LIBOR + 46 bps) due 05/25/35 <sup>4</sup>	3,258,252	2,968,021
GCAT		
2017-1, 3.38% due 03/25/47 <sup>5</sup>	30,911,267	30,786,654

## TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE
Countrywide Asset-Backed Certificates		
2006-6, 1.41% (1 Month USD LIBOR + 17 bps) due 09/25/36 <sup>4</sup>	29,995,767	\$ 28,154,615
2005-15, 1.69% (1 Month USD LIBOR + 45 bps) due 03/25/36 <sup>4</sup>	1,500,000	1,415,159
LSTAR Commercial Mortgage Trust		
2016-7, 3.24% (1 Month USD LIBOR + 200 bps) due 12/01/21 <sup>4,5</sup>	29,458,454	29,458,454
LSTAR Securities Investment Ltd.		
2016-4, 3.24% (1 Month USD LIBOR + 200 bps) due 10/01/21 <sup>4,5</sup>	18,848,476	18,760,944
2016-5, 3.24% (1 Month USD LIBOR + 200 bps) due 11/01/21 <sup>4,5</sup>	10,106,386	10,110,287
HSI Asset Securitization Corporation Trust		
2006-OPT2, 1.63% (1 Month USD LIBOR + 39 bps) due 01/25/36 <sup>4</sup>	29,140,000	28,671,097
Nationstar Home Equity Loan Trust		
2007-B, 1.46% (1 Month USD LIBOR + 22 bps) due 04/25/37 <sup>4</sup>	28,934,318	28,647,996
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 1.38% (1 Month USD LIBOR + 14 bps) due 11/25/36 <sup>4</sup>	19,643,758	19,090,676
2006-HE3, 1.60% (1 Month USD LIBOR + 36 bps) due 04/25/36 <sup>4</sup>	7,600,000	7,487,041
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.72% (1 Year CMT Rate + 83 bps) due 11/25/46 <sup>4</sup>	19,325,416	16,536,119
2006-AR9, 1.73% (1 Year CMT Rate + 84 bps) due 11/25/46 <sup>4</sup>	9,105,953	7,308,170
2006-7, 4.31% due 09/25/36	3,011,011	1,570,781
2006-8, 4.53% due 10/25/36	510,959	326,367
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 1.43% (1 Month USD LIBOR + 19 bps) due 12/25/36 <sup>4</sup>	24,547,257	24,141,445
Freddie Mac Structured Agency Credit Risk Debt Notes		
2015-DNA1, 3.09% (1 Month USD LIBOR + 185 bps) due 10/25/27 <sup>4</sup>	21,760,000	22,229,666
American Home Mortgage Assets Trust		
2006-4, 1.43% (1 Month USD LIBOR + 19 bps) due 10/25/46 <sup>4</sup>	13,936,197	10,318,137
2007-1, 1.59% (1 Year CMT Rate + 70 bps) due 02/25/47 <sup>4</sup>	11,662,167	7,776,947
2006-5, 1.81% (1 Year CMT Rate + 92 bps) due 11/25/46 <sup>4</sup>	5,013,325	2,915,007
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 1.54% (1 Month USD LIBOR + 30 bps) due 04/25/36 <sup>4</sup>	10,317,348	9,431,975

## TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE
Deutsche Alt-A Securities Mortgage Loan Trust Series (continued)		
2006-OA1, 1.44% (1 Month USD LIBOR + 20 bps) due 02/25/47 <sup>4</sup>	6,977,495	\$ 6,656,389
2007-OA2, 1.66% (1 Year CMT Rate + 77 bps) due 04/25/47 <sup>4</sup>	4,879,486	4,515,471
Stanwich Mortgage Loan Co.		
2016-NPA1, 3.84% (WAC) due 10/16/46 <sup>4,5</sup>	19,243,479	19,214,000
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 1.64% (1 Year CMT Rate + 81 bps) due 07/25/47 <sup>4</sup>	9,984,499	9,164,696
2007-OA3, 1.66% (1 Year CMT Rate + 77 bps) due 04/25/47 <sup>4</sup>	6,443,850	5,751,029
2006-AR13, 1.77% (1 Year CMT Rate + 88 bps) due 10/25/46 <sup>4</sup>	2,342,465	2,098,092
2006-AR11, 1.81% (1 Year CMT Rate + 92 bps) due 09/25/46 <sup>4</sup>	1,840,330	1,693,110
CSMC Series		
2015-12R, 1.73% (1 Month USD LIBOR + 50 bps) due 11/30/37 <sup>4,5</sup>	17,730,401	17,469,667
Lehman XS Trust Series		
2007-2N, 1.42% (1 Month USD LIBOR + 18 bps) due 02/25/37 <sup>4</sup>	10,791,531	9,009,767
2007-15N, 1.49% (1 Month USD LIBOR + 25 bps) due 08/25/37 <sup>4</sup>	5,516,024	5,320,227
2005-7N, 1.51% (1 Month USD LIBOR + 27 bps) due 12/25/35 <sup>4</sup>	2,885,827	2,862,559
VOLT LIV LLC		
2017-NPL1, 3.50% due 02/25/47 <sup>1,5</sup>	16,729,132	16,831,946
Stanwich Mortgage Loan Company LLC		
2017-NPA1, 3.60% due 03/16/22 <sup>5</sup>	15,726,516	15,726,516
Impac Secured Assets CMN Owner Trust		
2005-2, 1.49% (1 Month USD LIBOR + 25 bps) due 03/25/36 <sup>4</sup>	16,189,930	15,239,201
Bayview Opportunity Master Fund IVb Trust		
2017-NPL1, 3.60% due 01/28/32 <sup>5</sup>	10,445,915	10,418,918
2017-RN1, 3.60% (WAC) due 02/28/32 <sup>4,5</sup>	4,494,147	4,498,069
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 1.38% (1 Month USD LIBOR + 14 bps) due 07/25/37 <sup>4,5</sup>	8,316,831	7,824,919
2007-HE2A, 1.37% (1 Month USD LIBOR + 13 bps) due 07/25/37 <sup>4,5</sup>	6,857,732	6,431,464
GSMSC Resecuritization Trust		
2015-5R, 1.37% (1 Month USD LIBOR + 14 bps) due 02/26/37 <sup>4,5</sup>	14,633,289	13,793,300
Citigroup Mortgage Loan Trust, Inc.		
2005-HE3, 1.97% (1 Month USD LIBOR + 74 bps) due 09/25/35 <sup>4</sup>	11,687,000	11,466,687
Nomura Resecuritization Trust		
2016-1R, 4.23% (1 Month USD LIBOR + 300 bps) due 01/28/38 <sup>†††,4,5</sup>	6,416,070	6,515,795

## TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE
Nomura Resecuritization Trust (continued)		
2015-4R, 1.87% (1 Month USD LIBOR + 43 bps) due 03/26/36 <sup>4,5</sup>	2,199,035	\$ 2,109,778
2015-4R, 2.22% (1 Month USD LIBOR + 39 bps) due 12/26/36 <sup>4,5</sup>	1,594,318	1,570,310
2012-1R, 1.68% (1 Month USD LIBOR + 44 bps) due 08/27/47 <sup>4,5</sup>	50,393	50,320
Alternative Loan Trust		
2007-OA7, 1.42% (1 Month USD LIBOR + 18 bps) due 05/25/47 <sup>4</sup>	5,694,890	5,473,594
2005-38, 1.93% (1 Month USD LIBOR + 35 bps) due 09/25/35 <sup>4</sup>	4,671,784	4,435,514
First Franklin Mortgage Loan Trust		
2004-FF10, 2.51% (1 Month USD LIBOR + 128 bps) due 07/25/34 <sup>4</sup>	9,020,248	9,141,851
NRPL Trust		
2015-1A, 3.88% due 11/01/54 <sup>5</sup>	6,342,125	6,354,042
2014-2A, 3.75% (WAC) due 10/25/57 <sup>4,5</sup>	2,610,769	2,616,624
HarborView Mortgage Loan Trust		
2006-14, 1.39% (1 Month USD LIBOR + 15 bps) due 01/25/47 <sup>4</sup>	9,794,047	8,866,789
Banc of America Funding Trust		
2014-R7, 1.38% (1 Month USD LIBOR + 14 bps) due 09/26/36 <sup>4,5</sup>	5,630,627	5,436,517
2015-R4, 1.40% (1 Month USD LIBOR + 17 bps) due 01/27/35 <sup>4,5</sup>	3,395,646	3,211,029
First Franklin Mortgage Loan Trust		
2006-FF3, 1.53% (1 Month USD LIBOR + 29 bps) due 02/25/36 <sup>4</sup>	8,616,000	8,293,163
Soundview Home Loan Trust		
2007-1, 1.41% (1 Month USD LIBOR + 17 bps) due 03/25/37 <sup>4</sup>	4,305,131	4,276,826
2005-OPT3, 1.71% (1 Month USD LIBOR + 47 bps) due 11/25/35 <sup>4</sup>	3,930,000	3,842,632
IndyMac INDX Mortgage Loan Trust		
2005-AR18, 2.02% (1 Month USD LIBOR + 78 bps) due 10/25/36 <sup>4</sup>	8,793,421	7,631,171
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC1, 1.62% (1 Month USD LIBOR + 38 bps) due 12/25/35 <sup>4</sup>	7,800,000	7,580,045
Structured Asset Investment Loan Trust		
2005-11, 1.60% (1 Month USD LIBOR + 36 bps) due 01/25/36 <sup>4</sup>	7,105,090	7,025,976
ASG Resecuritization Trust		
2010-3, 1.52% (1 Month USD LIBOR + 29 bps) due 12/28/45 <sup>4,5</sup>	7,448,451	6,907,851
VOLT XL LLC		
2015-NP14, 4.38% due 11/27/45 <sup>1,5</sup>	6,798,774	6,821,937
Towd Point Mortgage Trust		
2016-1, 2.75% (WAC) due 02/25/55 <sup>4,5</sup>	6,742,239	6,778,078

## TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE
Morgan Stanley Resecuritization Trust		
2014-R9, 1.37% (1 Month USD LIBOR + 14 bps) due 11/26/46 <sup>4,5</sup>	6,800,457	\$ 6,451,152
JP Morgan Mortgage Acquisition Trust		
2006-HE2, 1.38% (1 Month USD LIBOR + 14 bps) due 07/25/36 <sup>4</sup>	6,248,462	6,178,279
New Residential Mortgage Loan Trust		
2017-5A, 2.74% (1 Month USD LIBOR + 150 bps) due 06/25/57 <sup>4,5</sup>	5,751,989	5,912,447
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 2.26% (1 Month USD LIBOR + 102 bps) due 04/25/35 <sup>4</sup>	5,700,000	5,707,347
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 1.53% (1 Month USD LIBOR + 29 bps) due 01/25/36 <sup>4</sup>	5,124,103	5,062,673
Park Place Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-WCW2, 1.77% (1 Month USD LIBOR + 53 bps) due 07/25/35 <sup>4</sup>	5,000,000	5,014,965
Luminent Mortgage Trust		
2006-2, 1.44% (1 Month USD LIBOR + 20 bps) due 02/25/46 <sup>4</sup>	4,909,157	3,984,126
WaMu Asset-Backed Certificates WaMu Series 2007-HE4 Trust		
2007-HE4, 1.49% (1 Month USD LIBOR + 25 bps) due 07/25/47 <sup>4</sup>	5,436,436	3,677,652
BCAP LLC		
2014-RR2, 1.83% (WAC) due 03/26/36 <sup>4,5</sup>	2,798,424	2,753,563
2014-RR3, 1.38% (WAC) due 10/26/36 <sup>4,5</sup>	815,526	803,145
CWABS Asset-Backed Certificates Trust		
2004-15, 2.59% (1 Month USD LIBOR + 135 bps) due 04/25/35 <sup>4</sup>	3,490,000	3,532,612
GSAA Home Equity Trust		
2006-14, 1.41% (1 Month USD LIBOR + 17 bps) due 09/25/36 <sup>4</sup>	5,632,789	3,042,902
2007-7, 1.51% (1 Month USD LIBOR + 27 bps) due 07/25/37 <sup>4</sup>	394,117	373,923
GSAA Trust		
2005-10, 2.21% (1 Month USD LIBOR + 65 bps) due 06/25/35 <sup>4</sup>	3,312,000	3,182,016
Impac Secured Assets Trust		
2006-2, 1.41% (1 Month USD LIBOR + 17 bps) due 08/25/36 <sup>4</sup>	2,446,912	2,066,697
RFMSI Series Trust		
2006-S11, 6.00% due 11/25/36	2,020,738	1,888,499
GreenPoint Mortgage Funding Trust		
2005-HE4, 1.71% (1 Month USD LIBOR + 47 bps) due 07/25/30 <sup>4</sup>	1,015,702	1,014,140

**TOTAL RETURN BOND FUND**

	FACE AMOUNT-	VALUE
<b>Alliance Bancorp Trust</b>		
2007-OA1, 1.48% (1 Month USD LIBOR + 24 bps) due 07/25/37 <sup>4</sup>	1,118,092	\$ 995,481
<b>UCFC Manufactured Housing Contract</b>		
1997-2, 7.38% due 10/15/28	791,061	839,277
<b>Irwin Home Equity Loan Trust</b>		
2007-1, 5.85% due 08/25/37 <sup>5</sup>	774,203	767,126
<b>GSAMP Trust</b>		
2005-HE6, 1.68% (1 Month USD LIBOR + 44 bps) due 11/25/35 <sup>4</sup>	661,970	663,646
<b>Morgan Stanley Re-REMIC Trust</b>		
2010-R5, 2.51% due 06/26/36 <sup>5</sup>	400,752	338,653
<b>Total Residential Mortgage Backed Securities</b>		<u>1,073,244,925</u>
<b>GOVERNMENT AGENCY - 8.5%</b>		
<b>Fannie Mae</b>		
#AN2063, 2.58% due 07/01/26	45,000,000	44,257,201
2.89% due 10/01/29	38,458,000	37,941,124
#AN5927, 2.91% due 07/01/27	30,000,000	30,188,915
#AN6858, 3.01% due 09/01/29	28,046,000	28,141,077
2.96% due 11/01/29	25,595,000	25,448,527
3.12% due 10/01/32	24,800,000	24,668,312
2.90% due 11/01/29	24,594,487	24,196,482
#AN6088, 2.87% due 09/01/29	20,000,000	19,762,521
#AN6247, 2.95% due 08/01/27	13,632,043	13,776,679
#AN6433, 3.42% due 09/01/47	13,325,000	10,308,660
2.82% due 10/01/29	12,100,000	11,865,623
3.08% due 10/01/32 <sup>††</sup>	10,250,000	10,135,730
3.15% due 10/01/29	9,100,000	9,071,608
#BA1742, 3.50% due 12/01/45	8,682,214	8,958,219
2.94% due 10/01/32	8,750,000	8,626,975
#AN6349, 2.99% due 09/01/29	6,800,000	6,671,566
#AN6007, 2.86% due 07/01/27	5,050,000	5,057,308
#AL6307, 4.50% due 02/01/45	3,962,540	4,261,019
#AS6528, 4.00% due 01/01/46	3,728,603	3,930,436
3.42% due 10/01/47	3,000,000	3,012,180
#AN2827, 2.59% due 09/01/28	2,952,130	2,889,759
#AN3466, 3.26% due 11/01/46	2,613,293	2,565,241
#AS7580, 3.00% due 07/01/46	2,193,505	2,201,158
#AL6671, 5.00% due 12/01/44	1,852,968	2,031,700
3.11% due 10/01/29	1,500,000	1,499,070
#AN2284, 3.27% due 08/01/34	1,375,009	1,388,917
3.59% due 10/01/47	1,000,000	1,014,135
#AN3562, 3.63% due 01/01/37	745,280	760,020
#AN3620, 2.75% due 11/01/31	671,519	661,997
<b>Freddie Mac Multifamily Structured Pass Through Certificates</b>		
2017-K065, 3.24% due 04/25/27	72,500,000	74,858,330
2017-KW03, 3.02% due 06/25/27	65,900,000	66,485,086
2017-K066, 3.20% due 06/25/27	19,507,000	19,968,276
2016-K060, 3.30% (WAC) due 10/25/26 <sup>4</sup>	18,750,000	19,415,652
2017-K061, 3.44% (WAC) due 11/25/26 <sup>4</sup>	15,000,000	15,602,453
2017-K067, 3.28% due 08/25/27	12,968,000	13,288,923
2017-K066, 3.12% due 06/25/27	10,000,000	10,211,317

**TOTAL RETURN BOND FUND**

	FACE AMOUNT-	VALUE
2016-K057, 2.62% due 08/25/26	10,000,000	\$ 9,824,944
2016-K152, 3.08% due 01/25/31	7,090,000	7,096,478
2015-K151, 3.51% due 04/25/30	2,105,000	2,194,101
2015-K043, 0.67% (WAC) due 12/25/24 <sup>4</sup>	44,652,072	1,500,060
2014-K715, 2.86% due 01/25/21	450,000	460,423
Fannie Mae-Aces		
2017-M11, 2.98% due 08/25/29	52,100,000	51,751,357
2017-M8, 3.06% (WAC) due 05/25/27 <sup>4</sup>	16,250,000	16,492,660
Freddie Mac		
#WN0005, 3.55% due 10/01/33	4,750,000	4,997,901
#G08694, 4.00% due 02/01/46	3,429,294	3,614,465
#G60038, 3.50% due 01/01/44	3,093,411	3,199,469
#G08677, 4.00% due 11/01/45	2,638,137	2,780,459
#G08715, 3.00% due 08/01/46	2,219,313	2,228,416
#WA2500, 3.26% due 09/01/45	2,000,000	1,958,767
#WN3001, 3.40% due 04/01/31	1,000,000	1,040,505
FREMF Mortgage Trust		
2013-K29, 0.13% due 05/25/46 <sup>5,9</sup>	811,312,641	4,341,983
<b>Total Government Agency</b>		<b>678,604,184</b>
<b>COMMERCIAL MORTGAGE BACKED SECURITIES - 4.9%</b>		
Hospitality Mortgage Trust		
2017-HIT, 2.08% (1 Month USD LIBOR + 85 bps) due 05/08/30 <sup>4,5</sup>	27,850,000	27,884,752
2017-HIT, 2.58% (1 Month USD LIBOR + 135 bps) due 05/08/30 <sup>4,5</sup>	18,500,000	18,499,942
Chicago Skyscraper Trust		
2017-SKY, 2.03% (1 Month USD LIBOR + 80 bps) due 02/15/19 <sup>4,5</sup>	38,500,000	38,547,972
Wells Fargo Commercial Mortgage Trust		
2016-C32, 1.51% (WAC) due 01/15/59 <sup>4</sup>	124,689,051	10,047,793
2017-C38, 1.24% (WAC) due 07/15/50 <sup>4</sup>	74,918,608	5,929,448
2017-RB1, 1.44% (WAC) due 03/15/50 <sup>4</sup>	39,960,532	3,820,127
2016-C35, 2.16% (WAC) due 07/15/48 <sup>4</sup>	27,429,386	3,451,283
2016-NXS5, 1.72% (WAC) due 01/15/59 <sup>4</sup>	30,585,014	2,610,336
2015-NXS4, 1.09% (WAC) due 12/15/48 <sup>4</sup>	39,531,779	2,239,448
2017-RC1, 1.73% (WAC) due 01/15/60 <sup>4</sup>	21,280,522	2,214,875
2015-P2, 1.16% (WAC) due 12/15/48 <sup>4</sup>	34,706,299	2,044,815
2015-C30, 1.15% (WAC) due 09/15/58 <sup>4</sup>	32,694,291	1,898,198
2016-C32, 4.88% (WAC) due 01/15/59 <sup>4</sup>	1,400,000	1,478,708
2015-NXS1, 1.32% (WAC) due 05/15/48 <sup>4</sup>	11,753,152	702,429
2015-NXS4, 4.22% (WAC) due 12/15/48 <sup>4</sup>	64,000	66,653
Cosmopolitan Hotel Trust		
2016-CSMO, 3.33% (1 Month USD LIBOR + 210 bps) due 11/15/33 <sup>4,5</sup>	15,500,000	15,548,371
2016-CSMO, 3.88% (1 Month USD LIBOR + 265 bps) due 11/15/33 <sup>4,5</sup>	13,100,000	13,157,229

## TOTAL RETURN BOND FUND

	FACE AMOUNT~		VALUE
2016-CSMO, 4.73% (1 Month USD LIBOR + 350 bps) due 11/15/33 <sup>4,5</sup>	6,600,000	\$	6,637,070
JP Morgan Chase Commercial Mortgage Securities Trust			
2016-WIKI, 4.14% (WAC) due 10/05/31 <sup>4,5</sup>	17,000,000		16,955,101
2016-JP3, 1.66% (WAC) due 08/15/49 <sup>4</sup>	74,533,500		7,096,543
Citigroup Commercial Mortgage Trust			
2017-P7, 1.29% (WAC) due 04/14/50 <sup>4</sup>	66,546,937		5,477,265
2016-C2, 1.94% (WAC) due 08/10/49 <sup>4</sup>	34,376,417		4,137,676
2016-P4, 2.17% (WAC) due 07/10/49 <sup>4</sup>	32,778,133		4,092,884
2016-P5, 1.70% (WAC) due 10/10/49 <sup>4</sup>	31,764,173		3,117,495
2016-GC37, 1.81% (WAC) due 04/10/49 <sup>4</sup>	19,223,487		2,217,858
2015-GC35, 1.04% (WAC) due 11/10/48 <sup>4</sup>	34,117,302		1,682,061
2015-GC29, 1.30% (WAC) due 04/10/48 <sup>4</sup>	24,692,299		1,483,032
2013-GC15, 4.37% (WAC) due 09/10/46 <sup>4</sup>	380,000		413,244
JPMCC Commercial Mortgage Securities Trust			
2017-JP5, 1.27% (WAC) due 03/15/50 <sup>4</sup>	214,208,792		15,370,423
2017-JP6, 1.48% (WAC) due 07/15/50 <sup>4</sup>	70,056,071		5,569,388
Morgan Stanley Capital I Trust			
2017-H1, 1.62% (WAC) due 06/15/50 <sup>4</sup>	130,862,342		12,819,982
2015-XLF1, 3.44% (1 Month USD LIBOR + 220 bps) due 08/13/19 <sup>4,5</sup>	7,600,000		7,630,082
2016-UBS9, 4.70% (WAC) due 03/15/49 <sup>4</sup>	275,000		284,812
GS Mortgage Securities Corporation Trust			
2017-STAY, 2.08% (1 Month USD LIBOR + 85 bps) due 07/15/32 <sup>4,5</sup>	10,200,000		10,116,945
2017-STAY, 2.58% (1 Month USD LIBOR + 135 bps) due 07/15/32 <sup>4,5</sup>	6,694,000		6,641,289
2017-STAY, 2.33% (1 Month USD LIBOR + 110 bps) due 07/15/32 <sup>4,5</sup>	3,700,000		3,670,350
COMM Mortgage Trust			
2015-CR26, 1.20% (WAC) due 10/10/48 <sup>4</sup>	92,623,720		5,563,407
2015-CR26, 4.64% (WAC) due 10/10/48 <sup>4</sup>	3,780,000		3,683,293
2015-CR23, 1.13% (WAC) due 05/10/48 <sup>4</sup>	49,027,755		2,421,368
2015-CR27, 1.30% (WAC) due 10/10/48 <sup>4</sup>	31,524,044		1,967,847
2013-CR13, 1.08% (WAC) due 12/10/23 <sup>4</sup>	51,636,011		1,830,837
2014-LC15, 1.50% (WAC) due 04/10/47 <sup>4</sup>	15,056,452		792,242
2015-CR23, 3.80% due 05/10/48	700,000		722,018
JPMDB Commercial Mortgage Securities Trust			
2017-C5, 1.18% (WAC) due 03/15/50 <sup>4</sup>	134,399,013		9,684,349
2016-C2, 1.86% (WAC) due 06/15/49 <sup>4</sup>	32,921,763		3,102,185
2016-C4, 0.97% (WAC) due 12/15/49 <sup>4</sup>	33,873,038		2,030,699
VSD			
2017-PLT1 A, 3.60% due 12/25/43	14,416,278		14,424,472



TOTAL RETURN BOND FUND		
	FACE AMOUNT~	VALUE
GAHR Commercial Mortgage Trust		
2015-NRF, 3.49% (WAC) due 12/15/34 <sup>4,5</sup>	13,429,324	\$ 13,209,166
Morgan Stanley Bank of America Merrill Lynch Trust		
2014-C19, 4.75% due 12/15/46 <sup>†††,5</sup>	7,274,592	7,354,239
2015-C27, 1.17% (WAC) due 12/15/47 <sup>4</sup>	76,998,950	4,671,034
BANK		
2017-BNK4, 1.62% (WAC) due 05/15/50 <sup>4</sup>	56,919,797	5,670,686
2017-BNK6, 1.02% (WAC) due 07/15/60 <sup>4</sup>	44,355,654	2,805,637
JPMBB Commercial Mortgage Securities Trust		
2015-C31, 4.77% (WAC) due 08/15/48 <sup>4</sup>	3,253,000	3,227,447
2013-C17, 5.05% (WAC) due 01/15/47 <sup>4</sup>	2,500,000	2,545,542
2013-C12, 0.80% (WAC) due 07/15/45 <sup>4</sup>	48,240,930	1,055,738
CD Commercial Mortgage Trust		
2017-CD4, 1.48% (WAC) due 05/10/50 <sup>4</sup>	32,647,767	3,000,003
2017-CD3, 1.20% (WAC) due 02/10/50 <sup>4</sup>	35,005,449	2,637,881
J.P. Morgan Chase Commercial Mortgage Securities Trust		
2016-WSP, 3.38% (1 Month USD LIBOR + 215 bps) due 08/15/33 <sup>4,5</sup>	5,000,000	5,024,650
GE Business Loan Trust		
2007-1A, 1.40% (1 Month USD LIBOR + 17 bps) due 04/16/35 <sup>4,5</sup>	5,178,328	4,996,413
GS Mortgage Securities Trust		
2017-GS6, 1.20% (WAC) due 05/10/50 <sup>4</sup>	42,918,639	3,560,788
2015-GC28, 1.29% (WAC) due 02/10/48 <sup>4</sup>	21,492,723	1,173,079
CGMS Commercial Mortgage Trust		
2017-B1, 1.00% (WAC) due 08/15/50 <sup>4</sup>	66,877,571	4,218,624
UBS Commercial Mortgage Trust		
2017-C2, 1.31% (WAC) due 08/15/50 <sup>4</sup>	46,273,976	3,868,551
CD Mortgage Trust		
2016-CD1, 1.57% (WAC) due 08/10/49 <sup>4</sup>	35,826,682	3,396,814
CSAIL Commercial Mortgage Trust		
2015-C1, 1.09% (WAC) due 04/15/50 <sup>4</sup>	57,861,474	2,908,500
CFCRE Commercial Mortgage Trust		
2016-C3, 1.24% (WAC) due 01/10/48 <sup>4</sup>	40,443,234	2,846,666
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.30% (WAC) due 02/15/50 <sup>4</sup>	24,514,692	1,938,337
DBJPM Mortgage Trust		
2017-C6, 1.19% (WAC) due 06/10/50 <sup>4</sup>	25,079,802	1,839,749
WFRBS Commercial Mortgage Trust		
2013-C12, 1.50% (WAC) due 03/15/48 <sup>4,5</sup>	13,763,879	653,728
LSTAR Commercial Mortgage Trust		
2014-2, 5.01% (WAC) due 01/20/41 <sup>4,5</sup>	500,000	502,839

**TOTAL RETURN BOND FUND**

	FACE AMOUNT~	VALUE
GS Mortgage Securities Corporation II		
2013-GC10, 2.94% due 02/10/46	225,000	\$ 228,541
<b>Total Commercial Mortgage Backed Securities</b>		<b>395,113,248</b>
<b>MILITARY HOUSING - 1.0%</b>		
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 <sup>††.7</sup>	22,742,345	25,129,455
2003-PRES, 6.24% due 10/10/41 <sup>5</sup>	10,868,680	12,313,813
2005-DRUM, 5.47% due 05/10/50 <sup>††.7</sup>	4,684,720	5,055,614
2002-MEAD, 6.85% due 05/10/37 <sup>5</sup>	2,571,975	3,036,637
2005-BLIS, 5.25% due 07/10/50 <sup>††.7</sup>	2,500,000	2,514,369
Capmark Military Housing Trust		
2008-AMCW, 6.90% due 07/10/55 <sup>††.7</sup>	8,411,955	10,602,289
2007-AETC, 5.75% due 02/10/52 <sup>7</sup>	8,248,009	8,237,699
2007-ROBS, 6.06% due 10/10/52 <sup>7</sup>	4,787,360	4,925,667
2006-RILY, 1.61% (1 Month USD LIBOR + 37 bps) due 07/10/51 <sup>††.4,5</sup>	7,170,590	4,570,227
2007-AET2, 6.06% due 10/10/52 <sup>7</sup>	2,177,198	2,309,288
<b>Total Military Housing</b>		<b>78,695,058</b>
<b>Total Collateralized Mortgage Obligations</b>		
(Cost \$2,192,794,579)		<b>2,225,657,415</b>
<b>CORPORATE BONDS<sup>††</sup> - 10.8%</b>		
<b>FINANCIAL - 7.1%</b>		
Station Place Securitization Trust		
2.14% (1 Month USD LIBOR + 90 bps) due 07/24/18 <sup>4,5</sup>	71,550,000	71,550,000
1.99% (1 Month USD LIBOR + 75 bps) due 08/24/18 <sup>4,5</sup>	29,500,000	29,500,000
2.24% (1 Month USD LIBOR + 100 bps) due 08/24/18 <sup>4,5</sup>	23,200,000	23,200,000
2.36% (1 Month USD LIBOR + 113 bps) due 02/25/49 <sup>4,5</sup>	2,666,667	2,666,893
2.49% (1 Month USD LIBOR + 125 bps) due 02/25/49 <sup>4,5</sup>	2,666,667	2,666,891
3.49% (1 Month USD LIBOR + 225 bps) due 02/25/49 <sup>4,5</sup>	2,333,333	2,333,533
Citigroup, Inc.		
6.25% <sup>10,16</sup>	41,340,000	46,507,500
5.95% <sup>10,16</sup>	20,660,000	22,338,625
5.95% <sup>10,16</sup>	9,235,000	9,939,169
8.13% due 07/15/39	1,100,000	1,739,880
Bank of America Corp.		
6.10% <sup>10,16</sup>	34,024,000	37,511,460
6.30% <sup>10,16</sup>	26,375,000	29,803,750
Hospitality Properties Trust		
5.25% due 02/15/26	26,050,000	27,936,912
4.95% due 02/15/27	6,850,000	7,176,398
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	32,720,000	33,910,133
KeyCorp		
5.00% (3 Month USD LIBOR + 361 bps) <sup>4,10</sup>	24,039,000	24,880,365
Wells Fargo & Co.		
5.88% <sup>10,16</sup>	9,800,000	10,907,400
5.90% <sup>10,16</sup>	8,169,000	8,893,999

## TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE
MetLife, Inc.		
9.25% due 04/08/38 <sup>5</sup>	7,300,000	\$ 10,840,500
10.75% due 08/01/39	4,750,000	7,944,375
Credit Suisse Group AG		
2.52% (3 Month USD LIBOR + 120 bps) due 12/14/23 <sup>4,5</sup>	18,650,000	18,772,735
Mid-Atlantic Military Family Communities LLC		
5.30% due 08/01/50 <sup>5</sup>	18,598,575	18,404,982
Voya Financial, Inc.		
5.65% (3 Month USD LIBOR + 358 bps) due 05/15/53 <sup>4,16</sup>	14,145,000	15,021,990
JPMorgan Chase & Co.		
6.10% <sup>10,16</sup>	10,000,000	11,037,400
6.00% <sup>10,16</sup>	2,000,000	2,175,000
BBC Military Housing-Navy Northeast LLC		
6.30% due 10/15/49 <sup>††</sup>	8,725,000	9,408,094
Infinity Property & Casualty Corp.		
5.00% due 09/19/22	8,605,000	9,139,883
Atlas Mara Ltd.		
8.00% due 12/31/20 <sup>†††,11</sup>	6,600,000	5,511,000
Northern Trust Corp.		
4.60% (3 Month USD LIBOR + 320 bps) <sup>4,10</sup>	4,737,000	4,855,425
Lincoln Finance Ltd.		
7.38% due 04/15/21 <sup>5</sup>	4,580,000	4,820,450
Fort Benning Family Communities LLC		
1.58% (1 Month USD LIBOR + 35 bps) due 01/15/36 <sup>†††,4,7</sup>	6,000,000	4,798,086
Citizens Financial Group, Inc.		
5.50% (3 Month USD LIBOR + 396 bps) <sup>4,10</sup>	4,500,000	4,691,250
Navigators Group, Inc.		
5.75% due 10/15/23	4,050,000	4,396,514
Enstar Group Ltd.		
4.50% due 03/10/22	3,635,000	3,760,524
Greystar Real Estate Partners LLC		
8.25% due 12/01/22 <sup>5</sup>	3,445,000	3,677,537
Fort Knox Military Housing Privatization Project		
5.82% due 02/15/52 <sup>5</sup>	1,958,470	1,996,053
1.57% (1 Month USD LIBOR + 34 bps) due 02/15/52 <sup>†††,4,7</sup>	1,754,624	1,081,057
Atlantic Marine Corporations Communities LLC		
5.43% due 12/01/50 <sup>7</sup>	1,419,643	1,415,441
5.37% due 12/01/50 <sup>†††,5</sup>	803,617	831,385
5.38% due 02/15/48	546,495	531,494
M&T Bank Corp.		
5.13% (3 Month USD LIBOR + 352 bps) <sup>4,10</sup>	2,000,000	2,113,750
Customers Bank		
6.13% (3 Month USD LIBOR + 344 bps) due 06/26/29 <sup>4,7</sup>	2,000,000	2,045,000
US Bancorp		
5.30% (3 Month USD LIBOR + 291 bps) <sup>10,16</sup>	1,800,000	1,962,000
Royal Bank of Scotland Group plc		
3.88% due 09/12/23	1,700,000	1,739,581
First American Financial Corp.		
4.30% due 02/01/23	1,680,000	1,735,565
Synchrony Financial		
4.50% due 07/23/25	1,650,000	1,721,007
Barclays plc		
4.38% due 01/12/26	1,600,000	1,670,549
Banco Santander S.A.		
4.25% due 04/11/27	1,600,000	1,660,588
CBRE Services, Inc.		
5.25% due 03/15/25	1,500,000	1,644,290
Compass Bank		
2.75% due 09/29/19	1,600,000	1,610,247

<b>TOTAL RETURN BOND FUND</b>		
	<b>FACE AMOUNT~</b>	<b>VALUE</b>
Physicians Realty, LP 4.30% due 03/15/27	1,350,000	\$ 1,380,253
Morgan Stanley 7.25% due 04/01/32	820,000	1,115,652
Pacific Northwest Communities LLC 5.91% due 06/15/50 <sup>7</sup>	1,000,000	1,103,270
Univest Corporation of Pennsylvania 5.10% (3 Month USD LIBOR + 354 bps) due 03/30/25 <sup>4</sup>	1,000,000	1,030,000
Wilton Re Finance LLC 5.88% (3 Month USD LIBOR + 383 bps) due 03/30/33 <sup>5,16</sup>	925,000	975,875
Nationwide Mutual Insurance Co. 9.38% due 08/15/39 <sup>5</sup>	530,000	879,287
ACC Group Housing LLC 6.35% due 07/15/54 <sup>7</sup>	625,000	730,493
Hanover Insurance Group, Inc. 4.50% due 04/15/26	650,000	680,350
Lincoln National Corp. 8.75% due 07/01/19	307,000	341,283
7.00% due 06/15/40	210,000	280,634
Pacific Beacon LLC 5.51% due 07/15/36 <sup>5</sup>	500,000	577,615
Cadence Bank North America 6.25% (3 Month USD LIBOR + 354 bps) due 06/28/29 <sup>16</sup>	480,000	494,400
Assurant, Inc. 6.75% due 02/15/34	106,000	129,853
<b>Total Financial</b>		<b>566,195,625</b>
<b>ENERGY - 1.3%</b>		
Buckeye Partners, LP 3.95% due 12/01/26	31,180,000	30,760,375
4.35% due 10/15/24	4,760,000	4,901,794
Sunoco Logistics Partners Operations, LP 5.95% due 12/01/25	18,100,000	20,502,993
3.90% due 07/15/26	6,925,000	6,870,093
Equities Corp. 2.11% (3 Month USD LIBOR + 77 bps) due 10/01/20 <sup>4</sup>	19,900,000	19,940,994
ConocoPhillips 6.50% due 02/01/39	5,248,000	6,997,316
Hess Corp. 4.30% due 04/01/27	3,750,000	3,716,953
7.88% due 10/01/29	1,497,000	1,816,816
Marathon Petroleum Corp. 3.63% due 09/15/24	1,700,000	1,731,220
Valero Energy Corp. 3.40% due 09/15/26	1,700,000	1,677,079
Sabine Pass Liquefaction LLC 5.88% due 06/30/26	1,500,000	1,673,748
MPLX, LP 4.13% due 03/01/27	1,600,000	1,629,084
ONEOK Partners, LP 3.38% due 10/01/22	1,600,000	1,616,096
Schahin II Finance Co. SPV Ltd. 5.88% due 09/25/22 <sup>7,12</sup>	781,800	78,180
<b>Total Energy</b>		<b>103,912,741</b>
<b>COMMUNICATIONS - 1.0%</b>		
Discovery Communications LLC 3.95% due 03/20/28	38,300,000	38,025,525
2.04% (3 Month USD LIBOR + 71 bps) due 09/20/19 <sup>4</sup>	5,000,000	5,030,570
AT&T, Inc. 2.20% (3 Month USD LIBOR + 89 bps) due 02/14/23 <sup>4</sup>	27,300,000	27,239,143
6.38% due 03/01/41	1,400,000	1,639,228
6.30% due 01/15/38	500,000	588,278
SFR Group S.A. 7.38% due 05/01/26 <sup>5</sup>	5,100,000	5,508,000

**TOTAL RETURN BOND FUND**

	FACE AMOUNT~	VALUE
<b>TOTAL RETURN BOND FUND</b>		
Charter Communications Operating LLC / Charter Communications Operating Capital		
6.38% due 10/23/35	1,400,000	\$ 1,637,475
Vodafone Group plc		
7.88% due 02/15/30	1,200,000	1,618,113
Time Warner Cable LLC		
4.00% due 09/01/21	1,500,000	1,554,144
MDC Partners, Inc.		
6.50% due 05/01/24 <sup>5</sup>	300,000	302,250
<b>Total Communications</b>		<u>83,142,726</u>
<b>BASIC MATERIALS - 0.6%</b>		
Yamana Gold, Inc.		
4.95% due 07/15/24	23,370,000	23,954,249
BHP Billiton Finance USA Ltd.		
6.75% (USD 5 Year Swap Rate + 509 bps) due 10/19/75 <sup>4,5</sup>	16,500,000	19,428,750
Southern Copper Corp.		
6.75% due 04/16/40	1,400,000	1,718,014
Dow Chemical Co.		
9.40% due 05/15/39	1,000,000	1,658,350
Barrick North America Finance LLC		
7.50% due 09/15/38	1,230,000	1,636,103
Eldorado Gold Corp.		
6.13% due 12/15/20 <sup>5</sup>	1,050,000	1,067,063
<b>Total Basic Materials</b>		<u>49,462,529</u>
<b>CONSUMER, NON-CYCLICAL - 0.4%</b>		
NYU Hospitals Center		
4.37% due 07/01/47	17,045,000	18,027,877
Offutt AFB America First Community LLC		
5.46% due 09/01/50 <sup>5</sup>	6,691,353	7,072,225
United Communities LLC		
5.61% due 09/15/51 <sup>5</sup>	4,606,949	4,776,254
Laboratory Corporation of America Holdings		
4.70% due 02/01/45	1,600,000	1,648,024
Kraft Heinz Foods Co.		
6.50% due 02/09/40	1,300,000	1,628,140
<b>Total Consumer, Non-cyclical</b>		<u>33,152,520</u>
<b>CONSUMER, CYCLICAL - 0.2%</b>		
HP Communities LLC		
5.78% due 03/15/46 <sup>7</sup>	2,150,000	2,348,143
5.86% due 09/15/53 <sup>7</sup>	1,420,000	1,539,536
5.62% due 09/15/32 <sup>7</sup>	1,000,000	1,077,640
Ferrellgas Limited Partnership / Ferrellgas Finance Corp.		
6.50% due 05/01/21	3,000,000	2,910,000
Hasbro, Inc.		
6.35% due 03/15/40	1,500,000	1,833,265
Wyndham Worldwide Corp.		
4.50% due 04/01/27	1,630,000	1,635,753
Northern Group Housing LLC		
6.80% due 08/15/53 <sup>7</sup>	1,200,000	1,475,136
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.88% due 03/01/27	1,000,000	990,000
<b>Total Consumer, Cyclical</b>		<u>13,809,473</u>
<b>INDUSTRIAL - 0.2%</b>		
Princess Juliana International Airport Operating Company N.V.		
5.50% due 12/20/27 <sup>†††,7,11</sup>	2,491,355	2,495,903
Reynolds Group Issuer Inc. / Reynolds Group Issuer LLC / Reynolds Group Issuer		
6.88% due 02/15/21	2,009,220	2,059,450

**TOTAL RETURN BOND FUND**

	FACE AMOUNT~	VALUE
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg 4.80% (3 Month USD LIBOR + 350 bps) due 07/15/21 <sup>4,5</sup>	1,875,000	\$ 1,912,500
<b>Total Industrial</b>		<b>6,467,859</b>
<b>DIVERSIFIED - 0.1%</b>		
HRG Group, Inc. 7.88% due 07/15/19	6,395,000	6,522,900
Leucadia National Corp. 5.50% due 10/18/23	1,500,000	1,602,182
<b>Total Diversified</b>		<b>8,125,082</b>
<b>UTILITIES - 0.0%</b>		
Progress Energy, Inc. 7.75% due 03/01/31	1,100,000	1,556,298
Exelon Generation Company LLC 6.25% due 10/01/39	670,000	737,884
<b>Total Utilities</b>		<b>2,294,182</b>
<b>Total Corporate Bonds</b> (Cost \$844,025,572)		<b>866,562,732</b>
<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 9.3%</b>		
U.S. Treasury Bonds		
due 11/15/44 <sup>13</sup>	827,013,400	375,373,212
due 11/15/46 <sup>13</sup>	377,023,000	160,528,371
due 02/15/47 <sup>13</sup>	370,045,000	156,314,109
8.75% due 08/15/20	6,500,000	7,800,762
8.75% due 05/15/20	6,030,000	7,147,905
4.38% due 05/15/40	5,550,000	7,075,166
8.00% due 11/15/21	5,600,000	6,978,125
7.88% due 02/15/21	5,500,000	6,610,527
8.13% due 08/15/21	4,400,000	5,446,719
4.75% due 02/15/41	2,250,000	3,022,646
2.75% due 11/15/42	2,580,000	2,546,541
2.88% due 08/15/45	1,800,000	1,807,734
<b>Total U.S. Treasury Bonds</b>		<b>740,651,817</b>
U.S. Treasury Notes		
2.00% due 04/30/24	4,500,000	4,465,195
3.13% due 05/15/19	2,500,000	2,567,578
<b>Total U.S. Treasury Notes</b>		<b>7,032,773</b>
<b>Total U.S. Government Securities</b> (Cost \$734,418,017)		<b>747,684,590</b>
<b>FEDERAL AGENCY BONDS<sup>††</sup> - 3.0%</b>		
Fannie Mae Principal Strips		
due 01/15/30 <sup>13</sup>	54,725,000	37,842,049
due 05/15/30 <sup>13</sup>	48,650,000	33,256,109
due 05/15/29 <sup>13</sup>	33,900,000	24,064,005
due 11/15/30 <sup>13</sup>	17,570,000	11,724,286
<b>Total Fannie Mae Principal Strips</b>		<b>106,886,449</b>
Freddie Mac Principal Strips		
due 07/15/32 <sup>13</sup>	33,850,000	21,366,853
due 03/15/31 <sup>13</sup>	31,757,000	21,000,376
<b>Total Freddie Mac Principal Strips</b>		<b>42,367,229</b>
Residual Funding Corporation Principal		
due 04/15/30 <sup>13</sup>	43,639,000	30,209,935
Tennessee Valley Authority		
5.38% due 04/01/56	8,360,000	11,386,805
4.25% due 09/15/65	9,900,000	11,268,923
<b>Total Tennessee Valley Authority</b>		<b>22,655,728</b>
Residual Funding Corporation Principal Strips		
due 01/15/30 <sup>13</sup>	15,074,000	10,512,147
Fannie Mae Interest Strips		
due 01/15/32 <sup>13</sup>	9,413,000	5,991,464
due 01/15/35 <sup>13</sup>	2,250,000	1,261,428
due 07/15/32 <sup>13</sup>	1,963,000	1,224,510
due 01/15/33 <sup>13,14</sup>	1,450,000	890,026
<b>Total Fannie Mae Interest Strips</b>		<b>9,367,428</b>

**TOTAL RETURN BOND FUND**

	FACE AMOUNT~	VALUE
Federal Farm Credit Bank		
3.00% due 09/14/37	4,300,000	\$ 4,185,551
3.25% due 09/06/44	1,750,000	1,710,746
Total Federal Farm Credit Bank		<u>5,896,297</u>
Fannie Mae <sup>14</sup>		
due 01/15/30 <sup>13</sup>	5,900,000	4,083,718
due 02/06/33 <sup>13</sup>	1,456,000	892,045
Total Fannie Mae		<u>4,975,763</u>
Freddie Mac Interest Strips		
due 03/15/30 <sup>13</sup>	7,250,000	4,972,309
Freddie Mac <sup>14</sup>		
1.25% due 10/02/19	2,500,000	2,485,680
Freddie Mac Coupon Strips		
due 09/15/30 <sup>13</sup>	2,906,000	1,956,609
<b>Total Federal Agency Bonds</b>		
(Cost \$240,967,966)		<u>242,285,574</u>
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 3.3%</b>		
Kingdom Of Denmark		
4.00% due 11/15/17	DKK 579,100,000	92,480,689
Kingdom Of Sweden		
due 10/18/17 <sup>13</sup>	SEK 621,000,000	76,257,675
Czech Republic Government Bond		
due 11/09/17 <sup>13</sup>	CZK 455,000,000	20,731,522
0.85% due 03/17/18	CZK 259,030,000	11,841,983
Total Czech Republic Government Bond		<u>32,573,505</u>
Senegal Government International Bond		
6.25% due 05/23/33 <sup>5</sup>	15,300,000	15,732,837
Dominican Republic International Bond		
6.85% due 01/27/45 <sup>5</sup>	13,955,000	15,612,156
Kenya Government International Bond		
6.88% due 06/24/24 <sup>5</sup>	14,705,000	15,009,982
Republic of Slovenia		
1.75% due 10/09/17	EUR 11,450,000	13,532,679
Bahamas Government International Bond		
6.95% due 11/20/29 <sup>5</sup>	110,000	118,250
<b>Total Foreign Government Debt</b>		
(Cost \$257,130,698)		<u>261,317,773</u>
<b>SENIOR FLOATING RATE INTERESTS<sup>††,4</sup> - 2.1%</b>		
<b>TECHNOLOGY - 0.5%</b>		
Epicor Software		
4.99% (1 Month USD LIBOR + 375 bps) due 06/01/22	20,279,888	20,305,237
EIG Investors Corp.		
5.32% (3 Month USD LIBOR + 400 bps) due 02/09/23	5,274,404	5,324,299
Internet Brands, Inc.		
4.82% (3 Month USD LIBOR + 350 bps) due 09/13/24	3,480,757	3,457,541
Switch Ltd.		
3.99% (1 Month USD LIBOR + 275 bps) due 06/27/24	1,995,000	2,008,726
TIBCO Software, Inc.		
4.74% (1 Month USD LIBOR + 350 bps) due 12/04/20	1,950,175	1,955,050
Advanced Computer Software		
10.81% (3 Month USD LIBOR + 950 bps) due 01/31/23	2,000,000	1,848,340
Verint Systems, Inc.		
3.56% (3 Month USD LIBOR + 225 bps) due 06/28/24	748,125	749,060
Kronos, Inc.		
4.81% (3 Month USD LIBOR + 350 bps) due 11/01/23	298,500	300,073
Compucom Systems, Inc.		
4.49% (1 Month USD LIBOR + 325 bps) due 05/11/20	290,010	252,492

**TOTAL RETURN BOND FUND**

	FACE AMOUNT~	VALUE
Micron Technology, Inc. 3.74% (1 Month USD LIBOR + 250 bps) due 04/26/22	197,995	\$ 199,248
Aspect Software, Inc. 11.24% (1 Month USD LIBOR + 1000 bps) due 05/25/20 <sup>2,4</sup>	14,726	14,487
<b>Total Technology</b>		<b>36,414,553</b>
<b>FINANCIAL - 0.4%</b>		
Misys Ltd. 4.82% (3 Month USD LIBOR + 350 bps) due 06/13/24	29,150,000	29,269,806
National Financial Partners Corp. 4.74% (3 Month USD LIBOR + 350 bps) due 01/08/24	2,205,875	2,219,662
HUB International Ltd. 4.31% (3 Month USD LIBOR + 300 bps) due 10/02/20	1,141,900	1,149,129
LPL Holdings, Inc. 3.65% (3 Month USD LIBOR + 225 bps) due 09/11/24	1,000,000	997,500
American Stock Transfer & Trust 5.84% (3 Month USD LIBOR + 450 bps) due 06/26/20	234,165	234,751
<b>Total Financial</b>		<b>33,870,848</b>
<b>COMMUNICATIONS - 0.4%</b>		
Cengage Learning Acquisitions, Inc. 5.49% (1 Month USD LIBOR + 425 bps) due 06/07/23	21,807,080	20,058,588
SFR Group SA 4.56% (3 Month USD LIBOR + 325 bps) due 01/14/25	6,749,000	6,766,817
Proquest LLC 4.99% (1 Month USD LIBOR + 375 bps) due 10/24/21	1,342,734	1,355,598
Houghton Mifflin Co. 4.24% (1 Month USD LIBOR + 300 bps) due 05/28/21	738,665	710,965
Cable One, Inc. 3.57% (3 Month USD LIBOR + 225 bps) due 05/01/24	498,750	501,244
<b>Total Communications</b>		<b>29,393,212</b>
<b>INDUSTRIAL - 0.3%</b>		
Hayward Industries, Inc. 4.74% (1 Month USD LIBOR + 350 bps) due 08/05/24	5,250,000	5,280,608
Transdigm, Inc. 4.26% (1 Month USD + 300 bps) and (3 Month USD LIBOR + 300 bps) due 08/22/24 <sup>19</sup>	2,992,500	2,995,882
Engility Corp. 4.49% (Commercial Prime Lending Rate + 225 bps) due 08/14/23	2,939,045	2,970,287
VC GB Holdings, Inc. 4.99% (1 Month USD LIBOR + 375 bps) due 02/28/24	2,314,341	2,334,591
TMF Group Holding BV 3.50% (6 Month EURIBOR + 350 bps) due 10/13/23 <sup>17</sup>	EUR 1,750,000	2,079,958
Wrangler Buyer Corp. 3.00% (1 Month USD LIBOR + 300 bps) due 09/27/24	1,350,000	1,356,183
Hillman Group, Inc. 4.84% (3 Month USD LIBOR + 350 bps) due 06/30/21	984,733	987,195



<b>TOTAL RETURN BOND FUND</b>		
	<b>FACE AMOUNT~</b>	<b>VALUE</b>
Clean Harbors, Inc.		
3.24% (1 Month USD LIBOR + 200 bps) due 06/28/24	798,000	\$ 800,657
Hardware Holdings LLC		
7.83% (3 Month USD LIBOR + 650 bps) due 03/30/20	707,625	686,396
CHI Overhead Doors, Inc.		
4.58% (3 Month USD LIBOR + 325 bps) due 07/29/22	495,971	494,111
Engineered Machinery Holdings, Inc.		
4.56% (2 Month USD LIBOR + 325 bps) due 07/19/24	442,478	442,478
4.58% (Prime Rate + 225 bps) due 07/19/24	44,137	44,137
Flex Acquisition Company, Inc.		
4.30% (3 Month USD LIBOR + 300 bps) due 12/29/23	300,000	300,657
Wencor Group		
4.83% (3 Month USD LIBOR + 350 bps) due 06/18/21	291,252	282,805
Thermasys Corp.		
5.31% (3 Month USD LIBOR + 400 bps) due 05/03/19	90,000	82,800
NVA Holdings, Inc.		
4.83% (3 Month USD LIBOR + 350 bps) due 08/14/21	75,000	75,492
<b>Total Industrial</b>		<b>21,214,237</b>
<b>CONSUMER, CYCLICAL - 0.2%</b>		
Eyemart Express		
4.25% (1 Month USD LIBOR + 300 bps) due 08/04/24	5,050,000	5,034,245
Leslie's Poolmart, Inc.		
5.06% (3 Month USD LIBOR + 375 bps) due 08/16/23	4,430,436	4,428,842
PetSmart Inc		
4.24% (1 Month USD LIBOR + 300 bps) due 03/11/22	4,139,516	3,490,978
Life Time Fitness, Inc.		
4.32% (3 Month USD LIBOR + 300 bps) due 06/10/22	1,695,413	1,699,922
PTL Acquisition, Inc.		
3.49% (1 Month USD LIBOR + 225 bps) due 08/01/23	1,237,500	1,245,234
Acosta, Inc.		
4.43% (3 Month LIBOR + 325 bps) due 09/26/19 <sup>†††,11</sup>	684,444	648,185
4.48% (1 Month USD LIBOR + 325 bps) due 09/26/19 <sup>†††,11</sup>	440,000	416,690
BBB Industries, LLC		
5.74% (1 Month USD LIBOR + 450 bps) due 11/03/21	957,649	967,226
Neiman Marcus Group, Inc.		
4.48% (1 Month USD LIBOR + 325 bps) due 10/25/20	579,000	429,965
Sears Holdings Corp.		
5.74% (1 Month USD LIBOR + 450 bps) due 06/30/18	365,217	360,195
USIC Holding, Inc.		
5.00% (3 Month LIBOR + 350 bps) due 12/08/23	158,825	159,751
<b>Total Consumer, Cyclical</b>		<b>18,881,233</b>

**TOTAL RETURN BOND FUND**

	FACE AMOUNT-	VALUE
<b>CONSUMER, NON-CYCLICAL - 0.2%</b>		
Packaging Coordinators Midco, Inc. 5.34% (3 Month USD LIBOR + 400 bps) due 06/30/23	3,160,000	\$ 3,152,100
Albertson's LLC 4.33% (3 Month USD LIBOR + 300 bps) due 12/21/22	2,749,155	2,646,556
DJO Finance LLC 4.49% (1 Month USD LIBOR + 325 bps) due 06/08/20	2,354,769	2,350,837
Grocery Outlet, Inc. 4.83% (3 Month USD LIBOR + 350 bps) due 10/21/21	1,732,564	1,726,067
CHG Healthcare Services, Inc. 4.56% (3 Month USD LIBOR + 325 bps) due 06/07/23	1,574,239	1,588,297
One Call Medical, Inc. 5.32% (3 Month USD LIBOR + 400 bps) due 11/27/20	1,650,339	1,551,319
CareCore National LLC 5.24% (1 Month USD LIBOR + 400 bps) due 03/05/21	1,355,231	1,368,784
DaVita, Inc. 3.99% (1 Month USD LIBOR + 275 bps) due 06/24/21	797,938	802,590
PAREXEL International Corp. 3.00% (3 Month USD LIBOR + 300 bps) due 09/27/24 <sup>18</sup>	500,000	503,440
Diamond (BC) B.V. 4.32% (3 Month USD LIBOR + 300 bps) due 09/06/24	500,000	498,215
JBS USA Lux SA 3.80% (3 Month USD LIBOR + 250 bps) due 10/30/22	298,500	294,769
CTI Foods Holding Co. LLC 4.74% (1 Month USD LIBOR + 350 bps) due 06/29/20	200,000	180,000
<b>Total Consumer, Non-cyclical</b>		<b>16,662,974</b>
<b>BASIC MATERIALS - 0.1%</b>		
Road Infrastructure Investment 4.74% (1 Month USD LIBOR + 350 bps) due 06/13/23	4,416,998	4,429,896
Nexeo Solutions LLC 5.07% (3 Month USD LIBOR + 375 bps) due 06/09/23	1,678,814	1,688,601
<b>Total Basic Materials</b>		<b>6,118,497</b>
<b>UTILITIES - 0.0%</b>		
Invenergy Thermal Operating I, LLC 6.83% (3 Month USD LIBOR + 550 bps) due 10/19/22	2,478,254	2,354,341
<b>Total Senior Floating Rate Interests</b> (Cost \$166,582,144)		<b>164,909,895</b>
<b>MUNICIPAL BONDS<sup>††</sup> - 1.1%</b>		
<b>OHIO - 0.5%</b>		
American Municipal Power, Inc. Revenue Bonds 8.08% due 02/15/50	19,850,000	32,813,836
7.50% due 02/15/50	2,060,000	2,963,516
<b>Total Ohio</b>		<b>35,777,352</b>

**TOTAL RETURN BOND FUND**

	FACE AMOUNT-	VALUE
<b>CALIFORNIA - 0.5%</b>		
Poway Unified School District General Obligation Unlimited		
due 08/01/40 <sup>13</sup>	10,000,000	\$ 4,283,499
due 08/01/38 <sup>13</sup>	8,460,000	3,940,667
Newport Mesa Unified School District General Obligation Unlimited		
due 08/01/45 <sup>13</sup>	8,565,000	2,883,493
due 08/01/39 <sup>13</sup>	4,000,000	1,755,840
due 08/01/41 <sup>13</sup>	2,000,000	800,900
San Diego Unified School District General Obligation Unlimited		
due 07/01/39 <sup>13</sup>	7,150,000	3,213,568
due 07/01/46 <sup>13</sup>	2,200,000	733,590
due 07/01/43 <sup>13</sup>	1,350,000	510,705
Cypress School District General Obligation Unlimited		
due 08/01/48 <sup>13</sup>	14,450,000	3,837,487
Beverly Hills Unified School District California General Obligation Unlimited		
due 08/01/34 <sup>13</sup>	5,295,000	3,027,257
San Marcos Unified School District General Obligation Unlimited		
due 08/01/47 <sup>13</sup>	3,600,000	1,153,800
Santa Cruz County Redevelopment Agency Tax Allocation		
3.75% due 09/01/32	850,000	856,214
Wiseburn School District General Obligation Unlimited		
due 08/01/34 <sup>13</sup>	900,000	486,162
Santa Ana Unified School District General Obligation Unlimited		
due 08/01/35 <sup>13</sup>	700,000	370,440
<b>Total California</b>		<u>27,853,622</u>
<b>ILLINOIS - 0.1%</b>		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	5,350,000	6,033,891
5.10% due 06/01/33	2,500,000	2,692,225
6.63% due 02/01/35	1,820,000	2,205,931
<b>Total Illinois</b>		<u>10,932,047</u>
<b>FLORIDA - 0.0%</b>		
County of Miami-Dade Florida Aviation Revenue Revenue Bonds		
3.73% due 10/01/37	2,250,000	2,235,893
County of Miami-Dade Florida Revenue Bonds		
due 10/01/41 <sup>13</sup>	4,100,000	1,519,337
<b>Total Florida</b>		<u>3,755,230</u>
<b>OREGON - 0.0%</b>		
Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited		
due 06/15/33 <sup>13</sup>	3,850,000	2,174,134
<b>PUERTO RICO - 0.0%</b>		
Puerto Rico Public Buildings Authority Revenue Bonds		
6.00% due 07/01/23	1,500,000	1,677,270
<b>TEXAS - 0.0%</b>		
Harris County-Houston Sports Authority Revenue Bonds		
due 11/15/45 <sup>13</sup>	2,850,000	813,219
due 11/15/41 <sup>13</sup>	1,500,000	526,065
<b>Total Texas</b>		<u>1,339,284</u>
<b>PENNSYLVANIA - 0.0%</b>		
Pennsylvania Economic Development Financing Authority Revenue Bonds		
due 01/01/41 <sup>13</sup>	995,000	372,478

**TOTAL RETURN BOND FUND**

	FACE AMOUNT~	VALUE
Pennsylvania Economic Development Financing Authority Revenue Bonds (continued)		
due 01/01/37 <sup>13</sup>	570,000	\$ 260,900
<b>Total Pennsylvania</b>		<b>633,378</b>
<b>Total Municipal Bonds</b>		
(Cost \$78,914,030)		84,142,317
<b>FEDERAL AGENCY DISCOUNT NOTES<sup>S††</sup> - 0.4%</b>		
Freddie Mac		
due 12/14/29 <sup>13,14</sup>	48,770,000	33,937,487
<b>Total Federal Agency Discount Notes</b>		<b>33,937,487</b>
(Cost \$33,841,269)		
<b>COMMERCIAL PAPER<sup>††</sup> - 3.6%</b>		
Hewlett-Packard Co.		
1.40% due 10/23/17 <sup>13,15</sup>	50,000,000	49,957,222
1.52% due 10/24/17 <sup>13,15</sup>	21,800,000	21,782,787
<b>Total Hewlett-Packard Co.</b>		<b>71,740,009</b>
Mondelez International, Inc.		
1.35% due 10/03/17 <sup>13,15</sup>	35,000,000	34,997,297
1.36% due 10/20/17 <sup>13,15</sup>	25,000,000	24,981,528
1.39% due 10/19/17 <sup>5,13,15</sup>	2,000,000	1,998,610
<b>Total Mondelez International, Inc.</b>		<b>61,977,435</b>
Marriott International, Inc.		
1.36% due 11/01/17 <sup>13,15</sup>	27,000,000	26,966,753
1.39% due 10/11/17 <sup>13,15</sup>	15,000,000	14,994,083
1.47% due 11/03/17 <sup>13,15</sup>	12,900,000	12,882,263
<b>Total Marriott International, Inc.</b>		<b>54,843,099</b>
Ryder System, Inc.		
1.37% due 10/18/17 <sup>13,15</sup>	33,500,000	33,478,327
1.38% due 10/23/17 <sup>13,15</sup>	2,175,000	2,173,166
<b>Total Ryder System, Inc.</b>		<b>35,651,493</b>
Anthem, Inc.		
1.37% due 10/03/17 <sup>5,13,15</sup>	28,500,000	28,497,831
<b>Total Anthem, Inc.</b>		<b>28,497,831</b>
McDonald's Corp.		
1.22% due 10/10/17 <sup>5,13,15</sup>	10,000,000	9,996,600
Harley-Davidson Financial Services		
1.31% due 10/20/17 <sup>13,15</sup>	8,000,000	7,994,469
Cargill, Inc.		
1.12% due 10/10/17 <sup>13,15</sup>	4,000,000	3,998,880
<b>Total Cargill, Inc.</b>		<b>3,998,880</b>
WPP CP Finance plc		
1.38% due 10/13/17 <sup>13,15</sup>	4,000,000	3,998,160
Canadian Imperial Bank Of Commerce		
1.15% due 10/30/17 <sup>13,15</sup>	4,000,000	3,996,278
CBS Corp.		
1.40% due 11/13/17 <sup>13,15</sup>	2,500,000	2,495,819
Ei Du Pont De Nemours & Co.		
1.36% due 10/10/17 <sup>13,15</sup>	1,725,000	1,724,414
Amcor Ltd.		
1.38% due 11/13/17 <sup>13,15</sup>	1,100,000	1,098,187
Marriott International Inc.		
1.33% due 10/04/17 <sup>13,15</sup>	1,000,000	999,885
<b>Total Commercial Paper</b>		<b>289,012,559</b>
(Cost \$289,008,601)		

**CONTRACTS****OTC OPTIONS PURCHASED<sup>††</sup> - 0.0%**

Call options on:

Bank of America Merrill Lynch		
iShares 20+ Year Treasury Bond ETF Expiring October 2017 with strike price of \$130.50 (Notional Value \$629,613,816)	50,466	378,495

## TOTAL RETURN BOND FUND

	CONTRACTS	VALUE
Put options on:		
Bank of America Merrill Lynch		
iShares iBoxx \$ High Yield Corporate Bond ETF Expiring October 2017 with strike price of \$83.50 (Notional Value \$839,225,800)	94,550	\$ 425,475
<b>Total OTC Options Purchased</b>		
(Cost \$759,886)		803,970
<b>Total Investments - 102.3%</b>		
(Cost \$8,089,092,694)		\$ 8,186,704,750
<b>OTC OPTIONS WRITTEN<sup>††</sup> - 0.0%</b>		
Call options on:		
Bank of America Merrill Lynch		
iShares 20+ Year Treasury Bond ETF Expiring October 2017 with strike price of \$133.00 (Notional Value \$629,613,816)	50,466	(176,631)
<b>Total OTC Options Written</b>		
(Premiums received \$3,633,552)		(176,631)
<b>Other Assets &amp; Liabilities, net - (2.3)%</b>		(185,111,804)
<b>Total Net Assets - 100.0%</b>		\$ 8,001,416,315

CENTRALLY CLEARED INTEREST RATE SWAPS<sup>††</sup>

COUNTERPARTY	EXCHANGE	FLOATING		FIXED RATE	PAYMENT FREQUENCY	MATURITY DATE	NOTIONAL AMOUNT	MARKET VALUE	UNREALIZED GAIN (LOSS)
		RATE TYPE	RATE INDEX						
BofA Merrill Lynch	CME	Receive	3 Month USD-LIBOR	2.24%	Quarterly	08/11/27	\$ (265,800,000)	\$3,380,564	\$ 3,380,564
BofA Merrill Lynch	CME	Receive	3 Month USD-LIBOR	1.99%	Quarterly	08/22/24	(128,600,000)	1,591,975	1,591,975
BofA Merrill Lynch	CME	Receive	3 Month USD-LIBOR	2.09%	Quarterly	09/05/27	(58,600,000)	1,165,078	1,165,078
BofA Merrill Lynch	CME	Receive	3 Month USD-LIBOR	1.67%	Quarterly	08/16/20	(166,000,000)	713,789	713,789
BofA Merrill Lynch	CME	Receive	3 Month USD-LIBOR	2.15%	Quarterly	08/21/27	(49,300,000)	677,179	677,179
BofA Merrill Lynch	CME	Receive	3 Month USD-LIBOR	2.13%	Quarterly	08/30/27	(41,600,000)	667,291	667,291
BofA Merrill Lynch	CME	Receive	3 Month USD-LIBOR	2.19%	Quarterly	08/15/27	(50,200,000)	523,814	523,814
BofA Merrill Lynch	CME	Receive	3 Month USD-LIBOR	2.17%	Quarterly	08/22/27	(34,500,000)	438,968	438,968
BofA Merrill Lynch	CME	Receive	3 Month USD-LIBOR	2.24%	Quarterly	08/17/27	(39,200,000)	248,269	248,269
BofA Merrill Lynch	CME	Receive	3 Month USD-LIBOR	2.07%	Quarterly	05/26/24	(59,730,000)	208,044	208,044
BofA Merrill Lynch	CME	Receive	3 Month USD-LIBOR	2.16%	Quarterly	02/13/24	(108,330,000)	(306,957)	(306,957)
									\$ 9,308,014

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS<sup>††</sup>

COUNTERPARTY	CONTRACTS TO SELL	CURRENCY	SETTLEMENT DATE	SETTLEMENT VALUE	VALUE AT SEPTEMBER 30, 2017	NET UNREALIZED APPRECIATION (DEPRECIATION)
Citigroup	(602,264,000)	DKK	11/15/17	96,275,207	95,910,213	364,994
Bank of America	(1,779,000)	EUR	10/12/17	2,132,055	2,103,782	28,273
Citigroup	(39,361,755)	CZK	03/19/18	1,752,917	1,814,914	(61,997)
Goldman Sachs	(221,870,000)	CZK	03/19/18	9,879,331	10,230,106	(350,775)
Deutsche Bank	(11,650,375)	EUR	10/10/17	13,117,390	13,775,581	(658,191)
J.P. Morgan	(455,000,000)	CZK	11/09/17	18,215,301	20,765,809	(2,550,508)
						\$ (2,102,491)

~ 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.

<sup>1</sup> Security is a step up/step down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity.

<sup>2</sup> Affiliated issuer.

<sup>3</sup> Rate indicated is the 7 day yield as of September 30, 2017.

<sup>4</sup> Variable rate security. Rate indicated is rate effective at September 30, 2017.

<sup>5</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$3,793,365,147 (cost \$3,762,012,199), or 47.4% of total net assets.

<sup>6</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

<sup>7</sup> 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 \$85,714,901 (cost \$88,264,762), or 1.1% of total net assets. See Note 10.

<sup>8</sup> Security is an interest-only strip. Rate indicated is effective yield at September 30, 2017.

<sup>9</sup> Maturity date indicated is next interest reset date.

<sup>10</sup> Perpetual maturity.

<sup>11</sup> Security was fair valued by the Valuation Committee at September 30, 2017. The total market value of fair valued securities amounts to \$9,071,778, (cost \$9,272,113) or 0.1% of total net assets.

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

<sup>13</sup> Zero coupon rate security.

<sup>14</sup> 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.

<sup>15</sup> Rate indicated is the effective yield at the time of purchase.

<sup>16</sup> Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

<sup>17</sup> The underlying reference rate was negative at period end causing the effective to be equal to spread amount listed.

<sup>18</sup> This position was unsettled at period end. The underlying reference rate will not be applied to the effective rate until settlement occurs.

<sup>19</sup> The effective rate shown is based on a weighted average of the underlying reference rates and spread amounts listed.

BofA — Bank of America

CME — Chicago Mercantile Exchange

CZK — Czech Koruna

CMT — Constant Maturity Treasury  
DKK — Denmark Krone  
EURIBOR — European Interbank Offered Rate  
EUR — Euro  
LIBOR — London Interbank Offered Rate  
plc — Public Limited Company  
REIT — Real Estate Investment Trust  
SEK — Swedish Krona  
WAC — Weighted Average Coupon