

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Shares	Value
MUTUAL FUNDS[†] - 1.5%		
Guggenheim Floating Rate Strategies Fund — R6-Class ¹	949,989	\$ 24,044,211
Guggenheim Strategy Fund II ¹	509,129	12,636,592
Guggenheim Strategy Fund III ¹	436,981	10,832,758
Guggenheim Ultra Short Duration Fund — Institutional Class ^{1,2}	865,170	8,617,093
Total Mutual Funds (Cost \$56,995,315)		<u>56,130,654</u>
MONEY MARKET FUND[†] - 0.8%		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares 2.10% ³	28,480,474	28,480,474
Total Money Market Fund (Cost \$28,480,474)		<u>28,480,474</u>
	Face	
	Amount[†]	
U.S. GOVERNMENT SECURITIES^{††} - 26.6%		
U.S. Treasury Notes		
2.38% due 03/15/22	328,973,000	334,832,831
1.75% due 06/15/22	134,569,000	134,758,238
2.13% due 05/15/22	129,862,000	131,322,947
3.38% due 11/15/19	75,920,000	76,258,081
1.00% due 11/15/19	68,920,000	68,629,244
1.75% due 09/30/19	50,760,000	50,706,464
1.75% due 11/30/19	43,015,000	42,947,789
1.50% due 10/31/19	34,410,000	34,338,761
1.50% due 11/30/19	25,305,000	25,239,761
U.S. Treasury Inflation Protected Securities		
1.38% due 01/15/20 ⁴	78,663,389	78,491,312
Total U.S. Government Securities (Cost \$972,458,308)		<u>977,525,428</u>
ASSET-BACKED SECURITIES^{††} - 21.6%		
Collateralized Loan Obligations - 11.8%		
ALM XII Ltd.		
2018-12A, 3.49% (3 Month USD LIBOR + 0.89%, Rate Floor: 0.89%) due 04/16/27 ^{5,6}	35,000,000	34,926,885
Figueroa CLO Ltd.		
2018-2A, 3.24% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 06/20/27 ^{5,6}	31,470,000	31,363,395
MP CLO VIII Ltd.		
2018-2A, 3.49% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 ^{5,6}	30,300,000	30,251,244
Golub Capital Partners CLO Ltd.		
2018-36A, 3.87% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{5,6}	27,500,000	27,086,219
Shackleton 2015-VIII CLO Ltd.		
2017-8A, 3.51% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{5,6}	23,000,000	22,955,849
Venture XII CLO Ltd.		
2018-12A, 3.32% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 ^{5,6}	22,101,121	22,030,574
Palmer Square Loan Funding Ltd.		
2018-4A, 3.42% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{5,6}	9,870,163	9,871,764
2019-3A, 3.17% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 ⁶	6,750,000	6,750,000
2018-4A, 3.97% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{5,6}	3,500,000	3,490,733
Telos CLO Ltd.		
2017-6A, 3.86% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27 ^{5,6}	19,661,639	19,664,596
Flagship CLO VIII Ltd.		
2018-8A, 3.45% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 01/16/26 ^{5,6}	19,652,261	19,613,746
Carlyle Global Market Strategies CLO Ltd.		
2018-2A, 3.36% (3 Month USD LIBOR + 0.78%, Rate Floor: 0.00%) due 04/27/27 ^{5,6}	15,950,000	15,917,929
Garrison BSL CLO Ltd.		
2018-1A, 3.54% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28 ^{5,6}	15,770,000	15,750,270
Mountain View CLO Ltd.		
2018-1A, 3.40% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{5,6}	14,712,176	14,642,419

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ASSET-BACKED SECURITIES^{††} - 21.6% (continued)		
Collateralized Loan Obligations - 11.8% (continued)		
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 4.07% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{5,6}	13,407,000	\$ 13,348,177
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 3.90% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{5,6}	13,450,000	13,214,967
West CLO Ltd.		
2017-1A, 3.52% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 ^{5,6}	13,195,995	13,177,346
Crown Point CLO III Ltd.		
2017-3A, 3.51% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 ^{5,6}	8,670,000	8,645,349
NXT Capital CLO LLC		
2017-1A, 4.29% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{5,6}	7,700,000	7,701,030
KVK CLO Ltd.		
2018-1A, 3.22% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 05/20/29 ^{5,6}	4,545,452	4,542,241
2017-1A, 3.50% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{5,6}	2,600,000	2,590,916
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 3.86% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{5,6}	6,600,000	6,480,439
Cerberus Loan Funding XVII Ltd.		
2016-3A, 5.13% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{5,6}	6,500,000	6,467,056
Seneca Park CLO Limited		
2017-1A, 4.09% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 ^{5,6}	4,000,000	3,988,584
2017-1A, 3.71% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26 ^{5,6}	2,297,736	2,300,158
Monroe Capital CLO Ltd.		
2017-1A, 3.94% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{5,6}	6,027,375	6,012,991
Diamond CLO Ltd.		
2018-1A, 4.09% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{5,6}	6,000,000	5,979,064
Marathon CLO V Ltd.		
2017-5A, 3.39% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{5,6}	5,834,951	5,812,834
Mountain Hawk II CLO Ltd.		
2018-2A, 3.41% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 ^{5,6}	4,707,318	4,701,386
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 4.28% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 07/25/29 ^{5,6}	4,700,000	4,700,637
Avery Point V CLO Ltd.		
2017-5A, 3.57% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 ^{5,6}	4,659,499	4,661,699
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 ⁵	4,500,000	4,500,724
VMC Finance LLC		
2018-FL1, 3.21% (1 Month USD LIBOR + 0.82%) due 03/15/35 ^{5,6}	4,172,197	4,144,703
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 ⁵	4,000,000	4,008,486
ACIS CLO Ltd.		
2014-4A, 4.00% (3 Month USD LIBOR + 1.42%, Rate Floor: 0.00%) due 05/01/26 ^{5,6}	4,000,000	4,007,766
HPS Loan Management Ltd.		
2019-19, 2.87% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/25/30 ^{5,6}	4,000,000	3,999,600

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ASSET-BACKED SECURITIES^{††} - 21.6% (continued)		
Collateralized Loan Obligations - 11.8% (continued)		
Newstar Commercial Loan Funding LLC		
2017-1A, 4.89% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 ^{5,6}	3,000,000	\$ 2,998,330
2016-1A, 6.27% (3 Month USD LIBOR + 3.75%) due 02/25/28 ^{5,6}	1,000,000	1,000,384
TCP Waterman CLO Ltd.		
2016-1A, 4.84% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{5,6}	4,000,000	3,998,360
Northwoods Capital XII-B Ltd.		
2018-12BA, 3.16% (3 Month USD LIBOR + 0.75%, Rate Floor: 0.75%) due 06/15/31 ^{5,6}	3,062,500	3,058,006
Marathon CLO VII Ltd.		
2017-7A, 4.23% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{5,6}	3,000,000	2,998,906
Cent CLO Ltd.		
2013-19A, 3.91% (3 Month USD LIBOR + 1.33%, Rate Floor: 0.00%) due 10/29/25 ^{5,6}	2,582,337	2,585,738
Oaktree CLO Ltd.		
2017-1A, 3.46% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{5,6}	2,000,000	1,998,643
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{5,7}	1,500,000	1,370,919
Symphony CLO XII Ltd.		
2017-12A, 4.10% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{5,6}	1,250,000	1,244,457
LCM XXII Ltd.		
2018-22A, 3.19% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 10/20/28 ^{5,6}	902,778	902,100
Tremar Park CLO Ltd.		
2015-1A, due 10/20/28 ^{5,7}	1,000,000	871,237
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{5,7}	1,000,000	832,128
Flagship VII Ltd.		
2017-7A, 3.71% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 01/20/26 ^{5,6}	645,237	645,449
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 5.52% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{5,6}	500,000	500,014
LMREC, Inc.		
2016-CRE2, 4.14% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 11/24/31 ^{5,6}	309,795	311,487
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{7,8}	500,000	76,314
Babson CLO Ltd.		
2012-2A, due 05/15/23 ^{5,7}	750,000	9,150
Total Collateralized Loan Obligations		434,703,398
Financial - 3.1%		
Station Place Securitization Trust		
2019-1, 3.03% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 09/24/19 ^{5,6}	36,400,000	36,399,975
2019-6, 3.03% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/24/21 ^{5,6}	18,500,000	18,500,000
2019-5, 3.13% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 06/24/20 ^{5,6}	10,800,000	10,800,000
2019-2, 2.98% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/24/21 ^{5,6}	5,400,000	5,399,996
2018-6, 3.13% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 09/24/19 ⁶	4,000,000	3,999,997
Barclays Bank plc		
GMtN, 3.15% (1 Month USD LIBOR + 0.72%) due 10/31/19 ⁶	22,800,000	22,808,971

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ASSET-BACKED SECURITIES^{††} - 21.6% (continued)		
Financial - 3.1% (continued)		
GMTn, 3.04% (1 Month USD LIBOR + 0.60%) due 06/02/20 ^{5,6}	16,450,000	\$ 16,402,357
Total Financial		114,311,296
Transport-Aircraft - 2.7%		
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁵	18,870,272	19,281,827
2018-1A, 3.84% due 01/16/38 ⁵	1,600,976	1,606,380
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁵	10,382,126	10,468,153
2017-1, 3.97% due 07/15/42	4,556,374	4,605,072
SAPPHIRE AVIATION FINANCE I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁵	14,861,951	15,065,949
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁵	10,410,147	10,668,992
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁵	9,558,150	9,795,854
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	7,889,765	7,981,074
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁵	5,886,447	5,970,101
AASET Trust		
2017-1A, 3.97% due 05/16/42 ⁵	5,800,293	5,866,804
Raspro Trust		
2005-1A, 3.52% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{5,6}	3,866,286	3,737,098
2005-1A, 2.79% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/23/24 ^{5,6}	25,982	25,968
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁵	2,429,651	2,464,876
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28 ⁵	968,398	971,194
ECAF I Ltd.		
2015-1A, 3.47% due 06/15/40 ⁵	797,595	801,829
Atlas Ltd.		
2014-1 A, 4.88% due 12/15/39	698,448	675,510
Total Transport-Aircraft		99,986,681
Transport-Container - 1.1%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42 ⁵	13,031,487	13,106,498
CLI Funding LLC		
2018-1A, 4.03% due 04/18/43 ⁵	7,997,086	8,221,517
CAL Funding III Ltd.		
2018-1A, 3.96% due 02/25/43 ⁵	6,240,000	6,430,377
Global SC Finance II SRL		
2013-1A, 2.98% due 04/17/28 ⁵	6,047,083	6,039,356
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 ⁵	4,743,586	4,809,307
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 ⁵	1,694,333	1,699,056
Total Transport-Container		40,306,111
Automotive - 1.1%		
Hertz Vehicle Financing II, LP		
2015-1A, 2.73% due 03/25/21 ⁵	27,282,000	27,311,647
2016-3A, 2.27% due 07/25/20 ⁵	5,350,000	5,347,857
Avis Budget Rental Car Funding AESOP LLC		
2015-1A, 2.50% due 07/20/21 ⁵	7,500,000	7,506,754
Total Automotive		40,166,258
Net Lease - 0.8%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 ⁵	16,533,833	16,825,895
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 ⁵	10,477,083	10,774,133
2015-1A, 3.75% due 04/20/45 ⁵	1,762,500	1,794,763
Capital Automotive REIT		
2014-1A, 3.66% due 10/15/44 ⁵	995,852	1,005,382
Total Net Lease		30,400,173
Collateralized Debt Obligations - 0.4%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ⁵	11,650,000	11,315,341

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ASSET-BACKED SECURITIES^{††} - 21.6% (continued)		
Collateralized Debt Obligations - 0.4% (continued)		
2016-3A, 3.85% due 10/28/33 ⁵	1,500,000	\$ 1,478,214
Putnam Structured Product Funding Ltd.		
2003-1A, 3.39% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{5,6}	974,201	964,775
Total Collateralized Debt Obligations		13,758,330
Infrastructure - 0.4%		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ⁸	7,425,000	7,541,434
Vantage Data Centers Issuer LLC		
2018-1A, 4.07% due 02/16/43 ⁵	3,157,333	3,244,723
SBA Tower Trust		
2.90% due 10/15/44 ⁵	1,725,000	1,724,978
Total Infrastructure		12,511,135
Whole Business - 0.2%		
Domino's Pizza Master Issuer LLC		
2017-1A, 3.83% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 ^{5,6}	5,158,125	5,128,775
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁵	2,635,098	2,772,677
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27 ⁵	519,284	520,613
Drug Royalty II Limited Partnership 2		
2014-1, 3.48% due 07/15/23 ⁵	142,247	142,154
Total Whole Business		8,564,219
Transport-Rail - 0.0%		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47 ⁵	633,116	632,703
Insurance - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁵	432,000	433,335
Total Asset-Backed Securities (Cost \$794,756,174)		795,773,639
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.9%		
Residential Mortgage Backed Securities - 13.0%		
CIM Trust		
2018-R2, 3.69% (WAC) due 08/25/57 ^{5,6}	30,173,372	30,517,777
2018-R4, 4.07% (WAC) due 12/26/57 ^{5,6}	29,109,553	29,380,173
Towd Point Mortgage Trust		
2017-6, 2.75% (WAC) due 10/25/57 ^{5,6}	27,190,395	27,399,239
2017-5, 3.00% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{5,6}	15,789,799	15,744,190
2018-2, 3.25% (WAC) due 03/25/58 ^{5,6}	13,369,679	13,593,194
2018-1, 3.00% (WAC) due 01/25/58 ^{5,6}	2,055,459	2,077,114
Structured Asset Securities Corporation Mortgage Loan Trust		
2007-WF1, 2.61% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 ⁶	18,862,227	18,634,128
2008-BC4, 3.03% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁶	14,182,802	14,156,983
2006-BC4, 2.57% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 ⁶	1,848,022	1,792,469
2006-BC3, 2.56% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 ⁶	1,817,588	1,612,148
2007-BC1, 2.53% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 02/25/37 ⁶	287,735	284,354
Soundview Home Loan Trust		
2006-OPT5, 2.54% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁶	22,573,117	21,993,483
2006-1, 2.70% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 02/25/36 ⁶	7,540,520	7,539,406
2005-OPT3, 2.87% (1 Month USD LIBOR + 0.47%, Rate Floor: 0.47%) due 11/25/35 ⁶	4,000,000	3,951,463
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58 ^{5,6}	17,452,912	17,867,986
2019-RPL1, 4.33% due 02/26/24 ^{5,9}	6,808,224	6,906,647

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.9% (continued)		
Residential Mortgage Backed Securities - 13.0% (continued)		
2018-1A, 4.00% (WAC) due 12/25/57 ^{5,6}	4,464,491	\$ 4,628,878
2017-5A, 3.90% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 ^{5,6}	1,967,310	2,000,381
Home Equity Loan Trust		
2007-FRE1, 2.59% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁶	21,234,861	20,072,006
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{5,6}	13,925,617	14,221,282
2019-RM3, 2.80% (WAC) due 06/25/69 ^{5,6}	4,000,000	3,996,245
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{5,6}	16,126,513	16,730,825
NovaStar Mortgage Funding Trust Series		
2007-2, 2.60% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁶	14,963,163	14,537,056
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 2.54% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 ⁶	9,220,845	8,985,603
2006-HE3, 2.76% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/36 ⁶	4,000,000	3,974,668
CIT Mortgage Loan Trust		
2007-1, 3.78% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{5,6}	11,687,158	11,819,659
2007-1, 3.88% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37 ^{5,6}	800,673	803,923
Banc of America Funding Trust		
2015-R2, 2.66% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 ^{5,6}	10,278,000	10,097,847
2015-R4, 2.60% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35 ^{5,6}	2,544,161	2,471,599
Ameriquest Mortgage Securities Incorporated Asset-Backed Pass-Through Cdfs Series		
2005-R10, 2.83% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36 ⁶	12,500,000	12,524,631
Alternative Loan Trust		
2007-OA7, 2.54% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 05/25/47 ⁶	8,812,655	8,470,178
2007-OH3, 2.69% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47 ⁶	3,594,220	3,596,207
American Home Mortgage Investment Trust		
2006-3, 2.76% (1 Month USD LIBOR + 0.36%, Rate Cap/Floor: 10.50%/0.18%) due 12/25/46 ⁶	9,625,909	9,134,592
Morgan Stanley Home Equity Loan Trust		
2006-2, 2.68% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 02/25/36 ⁶	7,838,816	7,856,733
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 2.89% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 ⁶	7,250,000	7,260,594
Park Place Securities Incorporated Asset Backed Pass Through Certificates Ser		
2005-WHQ3, 3.35% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.63%) due 06/25/35 ⁶	7,025,000	7,043,078
First NLC Trust		
2005-4, 2.79% (1 Month USD LIBOR + 0.39%, Rate Cap/Floor: 14.00%/0.39%) due 02/25/36 ⁶	6,562,330	6,571,042

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.9% (continued)		
Residential Mortgage Backed Securities - 13.0% (continued)		
HarborView Mortgage Loan Trust		
2006-14, 2.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁶	3,626,619	\$ 3,558,237
2006-12, 2.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁶	3,151,156	3,009,609
COLT Mortgage Loan Trust		
2018-3, 3.69% (WAC) due 10/26/48 ^{5,6}	6,459,292	6,548,600
LSTAR Securities Investment Trust		
2019-1, 4.14% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 ^{5,6}	4,102,921	4,115,229
2018-2, 3.94% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 04/01/23 ^{5,6}	2,371,236	2,373,074
Countrywide Asset-Backed Certificates		
2006-6, 2.57% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 ⁶	4,603,586	4,559,662
2006-5, 2.69% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 08/25/36 ⁶	1,818,518	1,814,331
Nationstar Home Equity Loan Trust		
2007-B, 2.62% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁶	6,181,918	6,113,502
FBR Securitization Trust		
2005-2, 3.15% (1 Month USD LIBOR + 0.75%, Rate Cap/Floor: 14.00%/0.50%) due 09/25/35 ⁶	5,924,010	5,938,634
JP Morgan Mortgage Acquisition Trust		
2006-HE2, 2.54% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁶	5,868,069	5,845,369
Structured Asset Investment Loan Trust		
2006-3, 2.55% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁶	4,966,541	4,846,978
2005-2, 3.14% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.49%) due 03/25/35 ⁶	598,306	599,119
2005-1, 3.12% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.48%) due 02/25/35 ^{5,6}	239,072	240,182
Legacy Mortgage Asset Trust		
2018-GS3, 4.00% due 06/25/58 ^{5,9}	4,769,734	4,852,368
FirstKey Master Funding		
2017-R1, 2.66% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/03/41 ^{5,6}	4,789,614	4,671,770
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 2.59% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/36 ⁶	4,167,540	4,155,701
CWABS Incorporated Asset-Backed Certificates Trust		
2004-4, 3.12% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.48%) due 07/25/34 ⁶	4,034,004	4,051,010
CSMC Series		
2015-12R, 2.93% (WAC) due 11/30/37 ^{5,6}	3,665,812	3,647,688
2014-2R, 2.78% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46 ^{5,6}	238,372	231,101
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 2.80% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 ⁶	3,350,000	3,233,022
Deephaven Residential Mortgage Trust		
2017-3A, 2.58% (WAC) due 10/25/47 ^{5,6}	3,046,410	3,038,940
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 3.42% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35 ⁶	2,000,000	2,004,237

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.9% (continued)		
Residential Mortgage Backed Securities - 13.0% (continued)		
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 2.69% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36 ⁶	1,590,071	\$ 1,570,664
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC1, 2.78% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 ⁶	1,500,000	1,494,023
First Franklin Mortgage Loan Trust		
2004-FF10, 3.68% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34 ⁶	1,267,691	1,274,148
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 2.70% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 04/25/36 ⁶	1,293,791	1,242,846
Nomura Resecuritization Trust		
2015-4R, 2.40% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{5,6}	1,091,189	1,058,710
GE-WMC Asset-Backed Pass-Through Certificates Series		
2005-2, 2.65% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35 ⁶	999,790	996,742
GSMSC Resecuritization Trust		
2015-5R, 2.57% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 ^{5,6}	746,008	743,115
Encore Credit Receivables Trust		
2005-4, 2.84% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 01/25/36 ⁶	693,411	693,639
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	332,015	350,996
GSAMP Trust		
2005-HE6, 2.84% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35 ⁶	197,219	197,763
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.83% due 06/26/36 ⁵	111,782	103,412
First Franklin Mortgage Loan Trust		
2006-FF4, 2.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 03/25/36 ⁶	41,971	41,850
Accredited Mortgage Loan Trust		
2007-1, 2.53% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 14.00%/0.13%) due 02/25/37 ⁶	28,324	28,240
Total Residential Mortgage Backed Securities		479,492,292
Government Agency - 4.5%		
Fannie Mae		
2.34% due 11/01/22	28,700,000	28,889,391
3.59% due 02/01/29	10,200,000	10,930,497
3.01% due 12/01/27	4,600,000	4,793,678
2.24% due 11/01/22	4,623,449	4,643,340
1.95% due 11/01/20	4,550,000	4,536,149
2.99% due 03/01/30	4,000,000	4,137,186
3.71% due 03/01/31	3,000,000	3,292,704
3.13% due 01/01/30	3,050,000	3,203,722
3.23% due 01/01/30	2,936,179	3,106,410
3.12% due 01/01/30	2,930,642	3,078,120
3.21% due 08/01/27	2,159,104	2,275,992
3.17% due 01/01/30	1,700,000	1,792,219
3.22% due 01/01/30	1,300,000	1,372,823
Freddie Mac Seasoned Credit Risk Transfer Trust		
2018-1, 2.50% due 05/25/57 ⁹	25,990,177	25,863,891
2017-4, 3.00% due 06/25/57 ⁹	17,028,997	17,420,262
2017-4, 3.50% due 06/25/57	8,613,695	8,789,604

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.9% (continued)		
Government Agency - 4.5% (continued)		
2017-3, 3.00% due 07/25/56	893,711	\$ 903,055
Freddie Mac Multifamily Structured Pass Through Certificates		
2018-K074, 3.60% due 02/25/28	14,000,000	15,122,184
2017-KGX1, 3.00% due 10/25/27	14,000,000	14,454,226
2018-K078, 3.92% due 06/25/28	3,350,000	3,693,640
2013-K035, 0.52% (WAC) due 08/25/23 ⁶	106,228,233	1,500,527
Total Government Agency		163,799,620
Commercial Mortgage Backed Securities - 2.4%		
CGBAM Mezzanine Securities Trust		
2015-SMMZ, 8.21% due 04/10/28 ⁵	15,800,000	16,293,835
Americold LLC Trust		
2010-ARTA, 6.81% due 01/14/29 ⁵	8,995,000	9,421,922
2010-ARTA, 7.44% due 01/14/29 ⁵	3,500,000	3,686,878
Wells Fargo Commercial Mortgage Trust		
2016-C37, 1.15% (WAC) due 12/15/49 ^{6,10}	37,677,332	1,696,697
2017-C38, 1.21% (WAC) due 07/15/50 ^{6,10}	25,636,970	1,670,931
2015-LC22, 1.00% (WAC) due 09/15/58 ^{6,10}	23,820,341	983,411
2017-C42, 1.04% (WAC) due 12/15/50 ^{6,10}	14,905,311	934,390
2017-RB1, 1.43% (WAC) due 03/15/50 ^{6,10}	9,917,329	788,377
2016-NXS5, 1.68% (WAC) due 01/15/59 ^{6,10}	6,756,348	447,611
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-JP2, 1.99% (WAC) due 08/15/49 ^{6,10}	37,610,011	3,867,193
COMM Mortgage Trust		
2015-CR24, 0.91% (WAC) due 08/10/48 ^{6,10}	64,793,921	2,586,010
2018-COR3, 0.59% (WAC) due 05/10/51 ^{6,10}	35,626,673	1,266,172
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.28% (WAC) due 02/15/50 ^{6,10}	33,379,951	2,174,163
2016-UB10, 2.13% (WAC) due 07/15/49 ^{6,10}	18,923,564	1,631,355
DBJPM Mortgage Trust		
2017-C6, 1.18% (WAC) due 06/10/50 ^{6,10}	62,655,436	3,669,578
BENCHMARK Mortgage Trust		
2018-B2, 0.57% (WAC) due 02/15/51 ^{6,10}	123,646,189	3,382,848
Morgan Stanley Capital I Trust		
2014-MP, 3.82% (WAC) due 08/11/33 ^{5,6}	2,000,000	2,053,542
2014-MP, 3.47% due 08/11/33 ⁵	800,000	819,878
2014-MP, 3.69% due 08/11/33 ⁵	365,000	374,402
UBS Commercial Mortgage Trust		
2017-C2, 1.24% (WAC) due 08/15/50 ^{6,10}	31,116,110	2,118,369
2017-C5, 1.16% (WAC) due 11/15/50 ^{6,10}	13,949,101	844,045
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 1.07% (WAC) due 12/15/47 ^{6,10}	34,676,489	1,617,790
2017-C34, 0.96% (WAC) due 11/15/52 ^{6,10}	24,576,572	1,299,528
JPMDB Commercial Mortgage Securities Trust		
2016-C4, 0.95% (WAC) due 12/15/49 ^{6,10}	39,396,331	1,945,005
2016-C2, 1.84% (WAC) due 06/15/49 ^{6,10}	8,765,585	637,253
2017-C5, 1.14% (WAC) due 03/15/50 ^{6,10}	3,687,815	210,891
BANK		
2017-BNK7, 0.95% (WAC) due 09/15/60 ^{6,10}	34,583,431	1,708,013
2017-BNK6, 1.00% (WAC) due 07/15/60 ^{6,10}	15,390,526	796,509
CSAIL Commercial Mortgage Trust		
2019-C15, 1.22% (WAC) due 03/15/52 ^{6,10}	19,990,694	1,560,646
2016-C6, 1.95% (WAC) due 01/15/49 ^{6,10}	9,797,186	822,393
Aventura Mall Trust 2013-AVM		
2013-AVM, 3.87% (WAC) due 12/05/32 ^{5,6}	2,200,000	2,231,673
Bancorp Commercial Mortgage Trust		
2018-CR3, 3.64% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 ^{5,6}	2,200,000	2,199,658

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.9% (continued)		
Commercial Mortgage Backed Securities - 2.4% (continued)		
Credit Suisse First Boston Mortgage Securities Corporation Series		
2006-OMA, 5.63% due 05/15/23 ⁵	2,000,000	\$ 2,027,116
BBCMS Mortgage Trust		
2018-C2, 0.94% (WAC) due 12/15/51 ^{6,10}	29,961,732	1,821,500
CD Mortgage Trust		
2017-CD6, 1.11% (WAC) due 11/13/50 ^{6,10}	14,790,181	831,686
2016-CD1, 1.55% (WAC) due 08/10/49 ^{6,10}	6,936,851	530,322
BAMLL Commercial Mortgage Securities Trust		
2012-PARK, 2.96% due 12/10/30 ⁵	1,300,000	1,336,268
CD Commercial Mortgage Trust		
2017-CD4, 1.47% (WAC) due 05/10/50 ^{6,10}	17,101,566	1,284,206
CGMS Commercial Mortgage Trust		
2017-B1, 0.99% (WAC) due 08/15/50 ^{6,10}	22,304,089	1,178,133
Citigroup Commercial Mortgage Trust		
2016-C2, 1.92% (WAC) due 08/10/49 ^{6,10}	6,668,121	657,346
2016-GC37, 1.94% (WAC) due 04/10/49 ^{6,10}	3,760,765	353,753
Americold LLC		
2010-ARTA, 4.95% due 01/14/29 ⁵	840,000	864,177
GS Mortgage Securities Trust		
2017-GS6, 1.19% (WAC) due 05/10/50 ^{6,10}	11,536,425	803,517
JPMBB Commercial Mortgage Securities Trust		
2013-C17, 0.93% (WAC) due 01/15/47 ^{6,10}	23,678,615	678,073
GE Business Loan Trust		
2007-1A, 2.56% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 ^{5,6}	228,927	224,612
Total Commercial Mortgage Backed Securities		88,331,675
Total Collateralized Mortgage Obligations		731,623,587
(Cost \$719,682,854)		
CORPORATE BONDS^{††} - 18.9%		
Financial - 9.2%		
Santander UK plc		
3.14% (3 Month USD LIBOR + 0.62%) due 06/01/21 ⁶	30,740,000	30,806,520
Wells Fargo & Co.		
3.47% (3 Month USD LIBOR + 0.93%) due 02/11/22 ⁶	29,450,000	29,622,783
Capital One Financial Corp.		
3.30% (3 Month USD LIBOR + 0.76%) due 05/12/20 ⁶	22,900,000	22,995,614
Sumitomo Mitsui Trust Bank Ltd.		
2.86% (3 Month USD LIBOR + 0.44%) due 09/19/19 ^{5,6}	14,350,000	14,365,410
3.51% (3 Month USD LIBOR + 0.91%) due 10/18/19 ^{5,6}	7,600,000	7,619,046
Mitsubishi UFJ Financial Group, Inc.		
3.24% (3 Month USD LIBOR + 0.65%) due 07/26/21 ⁶	11,450,000	11,495,512
3.51% (3 Month USD LIBOR + 1.06%) due 09/13/21 ⁶	5,990,000	6,053,785
4.40% (3 Month USD LIBOR + 1.88%) due 03/01/21 ⁶	453,000	463,542
Goldman Sachs Group, Inc.		
3.04% (3 Month USD LIBOR + 0.73%) due 12/27/20 ⁶	15,700,000	15,727,930
3.61% (3 Month USD LIBOR + 1.20%) due 09/15/20 ⁶	1,000,000	1,009,594
Citibank North America		
3.16% (3 Month USD LIBOR + 0.57%) due 07/23/21 ⁶	16,390,000	16,434,582
Sumitomo Mitsui Banking Corp.		
2.94% (3 Month USD LIBOR + 0.35%) due 01/17/20 ⁶	15,450,000	15,470,487
UBS Group Funding Switzerland AG		
2.95% due 09/24/20 ⁵	7,670,000	7,720,995
4.38% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 04/14/21 ^{5,6}	5,700,000	5,837,584
3.78% (3 Month USD LIBOR + 1.44%) due 09/24/20 ^{5,6}	1,000,000	1,015,034
Synchrony Bank		
2.95% (3 Month USD LIBOR + 0.63%) due 03/30/20 ⁶	14,450,000	14,462,412

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
CORPORATE BONDS^{††} - 18.9% (continued)		
Financial - 9.2% (continued)		
Svenska Handelsbanken AB		
2.99% (3 Month USD LIBOR + 0.47%) due 05/24/21 ⁶	13,500,000	\$ 13,560,750
Credit Agricole S.A.		
3.42% (3 Month USD LIBOR + 0.97%) due 06/10/20 ^{5,6}	11,550,000	11,633,464
Credit Suisse AG NY		
2.98% (3 Month USD LIBOR + 0.40%) due 07/31/20 ⁶	10,190,000	10,200,769
Standard Chartered Bank		
2.97% (3 Month USD LIBOR + 0.40%) due 08/04/20 ⁶	10,170,000	10,186,397
ANZ New Zealand Int'l Ltd.		
2.85% due 08/06/20 ⁵	10,000,000	10,061,437
Alexandria Real Estate Equities, Inc.		
2.75% due 01/15/20	9,600,000	9,603,999
Assurant, Inc.		
3.58% (3 Month USD LIBOR + 1.25%) due 03/26/21 ⁶	9,552,000	9,552,657
JPMorgan Chase & Co.		
3.20% (3 Month USD LIBOR + 0.68%) due 06/01/21 ⁶	8,100,000	8,127,410
Citizens Bank North America/Providence RI		
3.09% (3 Month USD LIBOR + 0.57%) due 05/26/20 ⁶	8,050,000	8,070,422
Lloyds Bank plc		
3.06% (3 Month USD LIBOR + 0.49%) due 05/07/21 ⁶	8,050,000	8,046,879
Morgan Stanley		
5.50% due 07/24/20	4,951,000	5,110,610
3.39% (3 Month USD LIBOR + 0.98%) due 06/16/20 ⁶	1,650,000	1,661,024
Ventas Realty Limited Partnership / Ventas Capital Corp.		
2.70% due 04/01/20	6,330,000	6,338,264
Westpac Banking Corp.		
3.43% (3 Month USD LIBOR + 0.85%) due 01/11/22 ⁶	5,000,000	5,050,750
SVB Financial Group		
5.38% due 09/15/20	4,130,000	4,268,915
Bank of America Corp.		
2.97% (3 Month USD LIBOR + 0.65%) due 10/01/21 ⁶	4,200,000	4,211,060
Essex Portfolio, LP		
5.20% due 03/15/21	2,650,000	2,752,146
Lloyds Bank Corporate Markets plc NY		
2.94% (3 Month USD LIBOR + 0.37%) due 08/05/20 ⁶	2,070,000	2,072,216
AXIS Specialty Finance LLC		
5.88% due 06/01/20	1,994,000	2,055,763
Sumitomo Mitsui Financial Group, Inc.		
4.13% (3 Month USD LIBOR + 1.68%) due 03/09/21 ⁶	1,000,000	1,020,591
3.73% (3 Month USD LIBOR + 1.14%) due 10/19/21 ⁶	702,000	711,916
Mizuho Financial Group, Inc.		
3.59% (3 Month USD LIBOR + 1.14%) due 09/13/21 ⁶	1,500,000	1,519,034
Credit Suisse Group Funding Guernsey Ltd.		
2.75% due 03/26/20	1,180,000	1,181,845
UBS AG		
3.00% (3 Month USD LIBOR + 0.48%) due 12/01/20 ^{5,6}	1,000,000	1,003,152
Total Financial		339,102,300
Consumer, Non-cyclical - 4.4%		
Express Scripts Holding Co.		
3.27% (3 Month USD LIBOR + 0.75%) due 11/30/20 ⁶	21,875,000	21,876,783
Zimmer Biomet Holdings, Inc.		
3.17% (3 Month USD LIBOR + 0.75%) due 03/19/21 ⁶	11,050,000	11,038,215
2.70% due 04/01/20	9,780,000	9,792,182
General Mills, Inc.		
3.14% (3 Month USD LIBOR + 0.54%) due 04/16/21 ⁶	20,750,000	20,756,932
CVS Health Corp.		
3.08% (3 Month USD LIBOR + 0.63%) due 03/09/20 ⁶	8,950,000	8,971,717
3.17% (3 Month USD LIBOR + 0.72%) due 03/09/21 ⁶	8,500,000	8,537,478
Mondelez International, Inc.		
3.00% due 05/07/20	11,330,000	11,375,855
Allergan Funding SCS		
3.69% (3 Month USD LIBOR + 1.26%) due 03/12/20 ⁶	11,300,000	11,372,129
Coca-Cola Femsas SAB de CV		
4.63% due 02/15/20	9,700,000	9,818,791

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
CORPORATE BONDS^{††} - 18.9% (continued)		
Consumer, Non-cyclical - 4.4% (continued)		
Biogen, Inc. 2.90% due 09/15/20	9,700,000	\$ 9,748,721
Molson Coors Brewing Co. 2.25% due 03/15/20	9,700,000	9,676,035
Coca-Cola European Partners plc 3.50% due 09/15/20	7,000,000	7,081,237
BAT Capital Corp. 2.30% due 08/14/20	5,198,000	5,187,188
Reynolds American, Inc. 6.88% due 05/01/20	4,802,000	4,969,689
Anthem, Inc. 4.35% due 08/15/20	4,180,000	4,269,870
Cigna Corp. 3.06% (3 Month USD LIBOR + 0.65%) due 09/17/21 ^{5,6}	4,100,000	4,101,730
Zoetis, Inc. 3.45% due 11/13/20	2,180,000	2,207,654
Bayer US Finance LLC 2.38% due 10/08/19 ⁵	1,000,000	998,688
Conagra Brands, Inc. 3.34% (3 Month USD LIBOR + 0.75%) due 10/22/20 ⁶	850,000	850,135
Laboratory Corporation of America Holdings 2.63% due 02/01/20	500,000	500,309
Constellation Brands, Inc. 2.25% due 11/06/20	380,000	379,185
Total Consumer, Non-cyclical		163,510,523
Industrial - 1.5%		
Siemens Financieringsmaatschappij N.V. 3.02% (3 Month USD LIBOR + 0.61%) due 03/16/22 ^{5,6}	20,410,000	20,511,175
Aviation Capital Group LLC 2.88% due 01/20/22 ⁵	8,000,000	8,056,814
Harris Corp. 7.13% due 10/15/20 ⁵	2,500,000	2,644,432
Rolls-Royce plc 2.70% due 04/27/20	8,976,000	8,985,209
Textron, Inc. 2.38% due 10/14/20 ⁵	6,550,000	6,539,828
Molex Electronic Technologies LLC 3.10% (3 Month USD LIBOR + 0.55%) due 11/10/20 ⁶	5,700,000	5,697,678
Molex Electronic Technologies LLC 2.88% due 04/15/20 ⁵	1,030,000	1,030,501
Total Industrial		53,465,637
Energy - 1.4%		
Equities Corp. 3.09% (3 Month USD LIBOR + 0.77%) due 10/01/20 ⁶	11,450,000	11,440,866
Marathon Petroleum Corp. 3.40% due 12/15/20	9,800,000	9,901,676
ONEOK Partners, LP 3.80% due 03/15/20	9,080,000	9,142,596
Phillips 66 3.12% (3 Month USD LIBOR + 0.60%) due 02/26/21 ⁶	8,700,000	8,700,291
Sabine Pass Liquefaction LLC 5.63% due 02/01/21	7,600,000	7,894,196
Reliance Holding USA, Inc. 4.50% due 10/19/20 ⁵	2,000,000	2,044,849
Energy Transfer Operating, LP 7.50% due 10/15/20	1,754,000	1,860,485
Florida Gas Transmission Company LLC 5.45% due 07/15/20 ⁵	800,000	820,799
Total Energy		51,805,758
Communications - 1.1%		
Discovery Communications LLC 3.10% (3 Month USD LIBOR + 0.71%) due 09/20/19 ⁶	11,000,000	11,012,137
Telefonica Emisiones S.A. 5.13% due 04/27/20	9,600,000	9,796,199
Juniper Networks, Inc. 4.60% due 03/15/21	5,700,000	5,899,346
Deutsche Telekom International Finance BV 3.30% due 06/15/20	3,795,000	3,817,320
Deutsche Telekom International Finance BV 3.17% (3 Month USD LIBOR + 0.58%) due 01/17/20 ^{5,6}	9,400,000	9,411,256
Total Communications		39,936,258
Technology - 0.7%		
International Business Machines Corp. 2.80% due 05/13/21	9,550,000	9,664,983
Broadcom Corporation / Broadcom Cayman Finance Ltd. 2.38% due 01/15/20	9,165,000	9,149,068
Fidelity National Information Services, Inc. 3.63% due 10/15/20	5,820,000	5,905,972
CA, Inc. 5.38% due 12/01/19	280,000	282,485
Total Technology		25,002,508
Utilities - 0.3%		
NextEra Energy Capital Holdings, Inc. 2.78% (3 Month USD LIBOR + 0.45%) due 09/28/20 ⁶	10,010,000	10,000,179

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
CORPORATE BONDS^{††} - 18.9% (continued)		
Utilities - 0.3% (continued)		
PSEG Power LLC		
5.13% due 04/15/20	1,290,000	\$ 1,316,478
Total Utilities		<u>11,316,657</u>
Basic Materials - 0.3%		
Newmont Goldcorp Corp.		
5.13% due 10/01/19	5,380,000	5,411,868
Georgia-Pacific LLC		
5.40% due 11/01/20 ⁵	3,159,000	3,283,314
Yamana Gold, Inc.		
4.95% due 07/15/24	1,116,000	1,176,145
Total Basic Materials		<u>9,871,327</u>
Total Corporate Bonds (Cost \$692,060,306)		<u>694,010,968</u>
FOREIGN GOVERNMENT DEBT^{††} - 9.9%		
Government of Japan		
due 07/01/19 ¹¹	JPY 9,258,800,000	85,880,716
due 01/20/20 ¹¹	JPY 5,903,000,000	54,818,049
due 08/13/19 ¹¹	JPY 1,367,000,000	12,681,933
due 07/08/19 ¹¹	JPY 1,345,300,000	12,478,656
due 08/19/19 ¹¹	JPY 552,000,000	5,121,122
due 07/22/19 ¹¹	JPY 462,000,000	4,285,655
due 07/16/19 ¹¹	JPY 30,000,000	278,281
Federative Republic of Brazil		
due 10/01/19 ¹¹	BRL 390,970,000	100,307,107
due 01/01/20 ¹¹	BRL 64,400,000	16,291,507
Republic of Portugal		
due 01/17/20 ¹¹	EUR 15,990,000	18,227,271
due 07/19/19 ¹¹	EUR 3,200,000	3,640,472
State of Israel		
5.00% due 01/31/20	ILS 65,800,000	18,944,442
Kingdom of Spain		
due 01/17/20 ¹¹	EUR 13,409,000	15,288,548
Province of Newfoundland, Canada		
due 07/09/19 ¹¹	CAD 5,600,000	4,274,968
due 07/11/19 ¹¹	CAD 1,900,000	1,450,291
due 07/04/19 ¹¹	CAD 500,000	381,785
Province of Ontario, Canada		
due 07/03/19 ¹¹	CAD 4,410,000	3,367,514
due 07/17/19 ¹¹	CAD 1,760,000	1,343,010
due 07/31/19 ¹¹	CAD 520,000	396,497
Province of New Brunswick, Canada		
due 07/11/19 ¹¹	CAD 3,770,000	2,877,682
Province of Quebec, Canada		
due 07/26/19 ¹¹	CAD 3,420,000	2,608,460
Province of Manitoba, Canada		
due 07/03/19 ¹¹	CAD 350,000	267,263
Total Foreign Government Debt (Cost \$358,278,068)		<u>365,211,229</u>
SENIOR FLOATING RATE INTERESTS^{††,6} - 0.6%		
Technology - 0.2%		
Misys Ltd.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	6,431,694	6,258,424
Epicor Software		
5.66% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/01/22	491,699	488,100
Neustar, Inc.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	296,231	286,603
Total Technology		<u>7,033,127</u>
Consumer, Cyclical - 0.2%		
Mavis Tire Express Services Corp.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	4,826,754	4,724,186
Prime Security Services Borrower LLC		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/02/22	453,325	449,966
Total Consumer, Cyclical		<u>5,174,152</u>
Financial - 0.1%		
iStar, Inc.		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 06/28/23	3,970,000	3,960,075
Masergy Holdings, Inc.		
5.58% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/15/23	205,022	201,434
Total Financial		<u>4,161,509</u>
Consumer, Non-cyclical - 0.1%		
Diamond (BC) B.V.		
5.58% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	2,167,000	1,901,543
Albertson's LLC		
5.31% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 12/21/22	1,218,937	1,218,632
Total Consumer, Non-cyclical		<u>3,120,175</u>
Communications - 0.0%		
Internet Brands, Inc.		
6.15% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	1,076,454	1,056,271

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††6} - 0.6% (continued)		
Industrial - 0.0%		
CHI Overhead Doors, Inc. 5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/29/22	976,770	\$ 970,059
Total Senior Floating Rate Interests (Cost \$22,085,937)		<u>21,515,293</u>
MUNICIPAL BONDS^{††} - 0.0%		
District of Columbia - 0.0%		
Washington Metropolitan Area Transit Authority Revenue Bonds 7.00% due 07/01/34	1,870,000	1,870,000
Total Municipal Bonds (Cost \$1,901,035)		<u>1,870,000</u>
COMMERCIAL PAPER^{††} - 0.7%		
Ryder System, Inc. 2.55% due 07/25/19 ¹²	10,000,000	9,983,000
Walgreens Boots Alliance, Inc. 3.28% due 07/22/19 ¹²	7,800,000	7,786,834
AT&T, Inc. 2.71% due 09/27/19 ^{5,12}	7,500,000	7,450,158
Total Commercial Paper (Cost \$25,217,935)		<u>25,219,992</u>
REPURCHASE AGREEMENTS^{††,13} - 0.3%		
Deutsche Bank issued 05/02/19 at 2.96% due 08/02/19	12,600,000	12,600,000
Total Repurchase Agreements (Cost \$12,600,000)		<u>12,600,000</u>
Contracts		
OTC OPTIONS PURCHASED^{††} - 0.1%		
Put options on:		
Goldman Sachs International 2Y-10 CMS CAP Expiring May 2021 with strike price of \$0.37 (Notional Value \$772,000,000)	772,000,000	1,744,890
Goldman Sachs International 2Y-10 CMS CAP Expiring May 2021 with strike price of \$0.46 (Notional Value \$268,000,000)	268,000,000	486,948
Bank of America, N.A. S&P 500 Index Expiring July 2019 with strike price of \$2,755.00 (Notional Value \$199,157,152)	677	304,650
Goldman Sachs International 2Y-10 CMS CAP Expiring May 2021 with strike price of \$0.61 (Notional Value \$160,000,000)	160,000,000	208,000
Total OTC Options Purchased (Cost \$5,704,730)		<u>2,744,488</u>
Total Investments - 100.9% (Cost \$3,690,221,136)		<u>3,712,705,752</u>
OTC OPTIONS WRITTEN^{††} - 0.0%		
Put options on:		
Bank of America, N.A. S&P 500 Index Expiring July 2019 with strike price of \$2,530.00 (Notional Value \$199,157,152)	677	(57,545)
Total OTC Options Written (Premiums received \$649,920)		<u>(57,545)</u>
Other Assets & Liabilities, net - (0.9)%		<u>(31,566,387)</u>
Total Net Assets - 100.0%	\$	3,681,081,820

Centrally Cleared Credit Default Swap Agreements Protection Purchased^{††}

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront		Unrealized Depreciation ^{**}
								Premiums Received	Depreciation	
BofA Securities, Inc.	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$ 642,110,000	\$(14,386,141)	\$(6,781,059)	\$	(7,605,082)

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

OTC Credit Default Swap Agreements Protection Purchased^{††}

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Upfront		
						Value	Premiums Received	Unrealized Depreciation
Morgan Stanley Capital Services LLC	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$ 37,820,000	\$ (773,284)	\$ (7,144)	\$ (766,140)
Goldman Sachs International	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	87,130,000	(1,781,496)	(125,421)	(1,656,075)
						\$ (2,554,780)	\$ (132,565)	\$ (2,422,215)

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2019			
					Value	Premiums Received	Unrealized Depreciation	
Goldman Sachs International	71,800,000	BRL	07/01/19	\$ 19,054,696	\$ 18,719,366	\$	\$ 335,330	
Citibank N.A., New York	72,500,000	BRL	07/01/19	19,172,540	18,901,867		270,673	
JPMorgan Chase Bank, N.A.	520,000	CAD	07/31/19	397,266	397,452		(186)	
Morgan Stanley Capital Services LLC	500,000	CAD	07/11/19	381,771	381,977		(206)	
JPMorgan Chase Bank, N.A.	423,071	CZK	07/26/19	18,656	18,950		(294)	
JPMorgan Chase Bank, N.A.	3,420,000	CAD	07/26/19	2,613,059	2,613,692		(633)	
Morgan Stanley Capital Services LLC	3,740,000	CAD	07/03/19	2,854,740	2,856,624		(1,884)	
Barclays Bank plc	13,409,000	EUR	01/17/20	15,486,054	15,488,648		(2,594)	
Citibank N.A., New York	30,000,000	JPY	07/16/19	274,308	278,581		(4,273)	
Citibank N.A., New York	33,000,000	JPY	07/08/19	301,834	306,242		(4,408)	
Goldman Sachs International	15,990,000	EUR	01/17/20	18,463,952	18,469,944		(5,992)	
JPMorgan Chase Bank, N.A.	350,000	CAD	07/03/19	261,300	267,331		(6,031)	
JPMorgan Chase Bank, N.A.	500,000	CAD	07/05/19	372,648	381,920		(9,272)	
Morgan Stanley Capital Services LLC	65,000,000	JPY	07/01/19	592,925	602,912		(9,987)	
BNP Paribas S.A.	620,000	CAD	07/11/19	463,351	473,652		(10,301)	
Citibank N.A., New York	670,000	CAD	07/03/19	500,011	511,748		(11,737)	
Citibank N.A., New York	111,000,000	JPY	07/22/19	1,019,162	1,031,246		(12,084)	
Goldman Sachs International	552,000,000	JPY	08/19/19	5,122,105	5,139,178		(17,073)	
JPMorgan Chase Bank, N.A.	1,500,000	CAD	07/09/19	1,118,026	1,145,875		(27,849)	
Morgan Stanley Capital Services LLC	1,760,000	CAD	07/17/19	1,310,246	1,344,759		(34,513)	
Bank of America, N.A.	351,000,000	JPY	07/22/19	3,214,056	3,260,966		(46,910)	
Morgan Stanley Capital Services LLC	4,100,000	CAD	07/09/19	3,084,955	3,132,058		(47,103)	
Goldman Sachs International	3,200,000	EUR	07/19/19	3,588,010	3,644,995		(56,985)	
Citibank N.A., New York	418,000,000	JPY	07/01/19	3,820,198	3,877,191		(56,993)	
Goldman Sachs International	4,550,000	CAD	07/11/19	3,389,849	3,475,992		(86,143)	
Bank of America, N.A.	5,903,000,000	JPY	01/21/20	55,487,146	55,595,540		(108,394)	
Goldman Sachs International	1,312,300,000	JPY	07/08/19	12,025,196	12,178,216		(153,020)	
Goldman Sachs International	1,367,000,000	JPY	08/13/19	12,549,343	12,721,381		(172,038)	
JPMorgan Chase Bank, N.A.	1,498,800,000	JPY	07/01/19	13,720,628	13,902,235		(181,607)	
Citibank N.A., New York	107,970,000	BRL	10/01/19	27,458,071	27,917,708		(459,637)	
Goldman Sachs International	69,090,000	ILS	01/31/20	19,077,416	19,668,329		(590,913)	
JPMorgan Chase Bank, N.A.	172,000,000	BRL	10/01/19	43,855,867	44,473,888		(618,021)	
Citibank N.A., New York	64,400,000	BRL	01/02/20	15,691,328	16,516,631		(825,303)	
Goldman Sachs International	111,000,000	BRL	10/01/19	27,800,660	28,701,172		(900,512)	
Goldman Sachs International	7,277,000,000	JPY	07/01/19	65,893,962	67,498,377		(1,604,415)	
						\$	\$	(5,461,308)

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2019	Unrealized Appreciation
Goldman Sachs International	72,150,000	BRL	07/01/19	\$ 17,554,744	18,810,616	\$ 1,255,872
Citibank N.A., New York	72,150,000	BRL	07/01/19	17,805,284	18,810,616	1,005,332
						<u>\$ 2,261,204</u>

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

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

1 Affiliated issuer.

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

3 Rate indicated is the 7-day yield as of June 30, 2019.

4 Face amount of security is adjusted for inflation.

5 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$1,150,900,042 (cost \$1,145,512,254), or 31.3% of total net assets.

6 Variable rate security. Rate indicated is the rate effective at June 30, 2019. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

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

8 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$7,617,748 (cost \$7,523,372), or 0.2% of total net assets.

9 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2019.

10 Security is an interest-only strip.

11 Zero coupon rate security.

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

13 Repurchase Agreements.

BofA — Bank of America

BRL — Brazilian Real

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

CAD — Canadian Dollar

CZK — Czech Koruna

EUR — Euro

ICE — Intercontinental Exchange

ILS — Israeli Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

REIT — Real Estate Investment Trust

plc — Public Limited Company

WAC — Weighted Average Coupon