

SCHEDULE OF INVESTMENTS

September 30, 2019

LIMITED DURATION FUND

	SHARES	VALUE		FACE AMOUNT [~]	VALUE
MUTUAL FUNDS[†] - 1.5%					
Guggenheim Floating Rate Strategies Fund — R6-Class ¹	799,279	\$ 20,181,794			
Guggenheim Strategy Fund II ¹	512,405	12,723,014			
Guggenheim Strategy Fund III ¹	439,789	10,915,565			
Guggenheim Ultra Short Duration Fund — Institutional Class ^{1,7}	871,153	<u>8,676,684</u>			
Total Mutual Funds (Cost \$53,261,496)		<u>52,497,057</u>			
MONEY MARKET FUND[†] - 0.1%					
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares 1.83% ²	2,239,479	<u>2,239,479</u>			
Total Money Market Fund (Cost \$2,239,479)		<u>2,239,479</u>			
			FACE AMOUNT [~]		
ASSET-BACKED SECURITIES^{††} - 23.5%					
COLLATERALIZED LOAN OBLIGATIONS - 13.1%					
ALM XII Ltd. 2018-12A, 3.21% (3 Month USD LIBOR + 0.89%, Rate Floor: 0.89%) due 04/16/27 ^{3,4}	32,162,279	32,157,635		17,682,796	17,695,499
MP CLO VIII Ltd. 2018-2A, 3.17% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 ^{3,4}	30,300,000	30,300,621		16,924,301	16,916,066
Figueroa CLO Ltd. 2018-2A, 3.01% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 06/20/27 ^{3,4}	29,268,968	29,164,077		15,510,007	15,452,746
Golub Capital Partners CLO Ltd. 2018-36A, 3.59% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{3,4}	27,500,000	27,085,853		13,407,000	13,326,483
Shackleton 2015-VIII CLO Ltd. 2017-8A, 3.20% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{3,4}	23,000,000	22,946,884		13,450,000	13,250,008
Halcyon Loan Advisors Funding Ltd. 2017-3A, 3.20% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{3,4}	21,850,000	21,859,612		10,062,696	10,045,960
2012-1A, 5.16% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{3,4}	500,000	501,410		8,670,000	8,673,483
NewStar Clarendon Fund CLO LLC 2019-1A, 3.58% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 ^{3,4}	20,000,000	19,980,148		7,700,000	7,700,815
Venture XII CLO Ltd. 2018-12A, 2.94% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 ^{3,4}				19,878,245	\$ 19,814,518
Mountain View CLO Ltd. 2018-1A, 3.10% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{3,4}				19,754,075	19,767,691
Palmer Square Loan Funding Ltd. 2018-4A, 3.06% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{3,4}				8,899,141	8,895,914
2019-3A, 3.17% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 ^{3,4}				6,750,000	6,743,586
2018-4A, 3.61% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{3,4}				3,500,000	3,494,484
Telos CLO Ltd. 2017-6A, 3.57% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27 ^{3,4}				17,682,796	17,695,499
Flagship CLO VIII Ltd. 2018-8A, 3.17% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 01/16/26 ^{3,4}				16,924,301	16,916,066
Garrison BSL CLO Ltd. 2018-1A, 3.25% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28 ^{3,4}				15,770,000	15,771,336
Carlyle Global Market Strategies CLO Ltd. 2018-2A, 3.04% (3 Month USD LIBOR + 0.78%, Rate Floor: 0.00%) due 04/27/27 ^{3,4}				15,510,007	15,452,746
Fortress Credit Opportunities IX CLO Ltd. 2017-9A, 3.71% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{3,4}				13,407,000	13,326,483
Fortress Credit Opportunities XI CLO Ltd. 2018-11A, 3.60% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{3,4}				13,450,000	13,250,008
West CLO Ltd. 2017-1A, 3.22% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 ^{3,4}				10,062,696	10,045,960
Crown Point CLO III Ltd. 2017-3A, 3.21% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 ^{3,4}				8,670,000	8,673,483
NXT Capital CLO LLC 2017-1A, 3.98% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{3,4}				7,700,000	7,700,815

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
NewStar Fairfield Fund CLO Ltd. 2018-2A, 3.55% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{3,4}	6,600,000	\$ 6,493,835	KVK CLO 2018-1 Ltd. 2018-1A, 2.84% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 05/20/29 ^{3,4}	3,977,269	\$ 3,974,209
Cerberus Loan Funding XVII Ltd. 2016-3A, 4.83% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{3,4}	6,500,000	6,469,557	VMC Finance LLC 2018-FL1, 2.84% (1 Month USD LIBOR + 0.82%, Rate Floor: 0.82%) due 03/15/35 ^{3,4}	3,673,599	3,653,367
Diamond CLO Ltd. 2018-1A, 3.78% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{3,4}	6,000,000	5,980,594	ACIS CLO Ltd. 2014-4A, 3.67% (3 Month USD LIBOR + 1.42%, Rate Floor: 0.00%) due 05/01/26 ^{3,4}	3,463,884	3,468,914
Seneca Park CLO Limited 2017-1A, 3.80% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 ^{3,4}	4,000,000	3,990,999	Mountain Hawk II CLO Ltd. 2018-2A, 3.10% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 ^{3,4}	3,011,871	3,010,997
2017-1A, 3.42% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26 ^{3,4}	1,849,590	1,853,381	Marathon CLO VII Ltd. 2017-7A, 3.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{3,4}	3,000,000	2,995,906
Marathon CLO V Ltd. 2017-5A, 3.02% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{3,4}	5,834,951	5,811,858	Northwoods Capital XII-B Ltd. 2018-12BA, 2.87% (3 Month USD LIBOR + 0.75%, Rate Floor: 0.75%) due 06/15/31 ^{3,4}	2,843,750	2,839,723
Monroe Capital CLO Ltd. 2017-1A, 3.63% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{3,4}	4,944,781	4,946,042	KVK CLO Ltd. 2017-1A, 3.20% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{3,4}	2,600,000	2,590,914
Golub Capital Partners CLO 16 Ltd. 2017-16A, 3.98% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 07/25/29 ^{3,4}	4,700,000	4,700,530	Cent CLO Ltd. 2013-19A, 3.59% (3 Month USD LIBOR + 1.33%, Rate Floor: 0.00%) due 10/29/25 ^{3,4}	2,259,173	2,259,819
FDF I Ltd. 2015-1A, 4.40% due 11/12/30 ³	4,500,000	4,556,408	Oaktree CLO Ltd. 2017-1A, 3.15% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{3,4}	2,000,000	1,998,833
Avery Point V CLO Ltd. 2017-5A, 3.28% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 ^{3,4}	4,549,674	4,551,525	Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 ^{3,5}	1,500,000	1,318,598
FDF II Ltd. 2016-2A, 4.29% due 05/12/31 ³	4,000,000	4,073,102	Symphony CLO XII Ltd. 2017-12A, 3.80% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{3,4}	1,250,000	1,243,535
HPS Loan Management 14-2019 Ltd. 2019-19, 2.87% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/25/30 ^{3,4}	4,000,000	4,001,744	OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{3,5}	1,000,000	845,420
Newstar Commercial Loan Funding LLC 2017-1A, 4.66% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 ^{3,4}	3,000,000	2,998,724	Treman Park CLO Ltd. 2015-1A, due 10/20/28 ^{3,5}	1,000,000	827,908
2016-1A, 5.88% (3 Month USD LIBOR + 3.75%) due 02/25/28 ^{3,4}	1,000,000	1,000,197	LCM XXII Ltd. 2018-22A, 2.88% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 10/20/28 ^{3,4}	812,500	811,950
TCP Waterman CLO Ltd. 2016-1A, 4.17% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{3,4}	4,000,000	3,998,279	Flagship VII Ltd. 2017-7A, 3.40% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 01/20/26 ^{3,4}	368,477	368,506

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
LMREC, Inc.					
2016-CRE2, 3.74% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 11/24/31 ^{3,4}	199,123	\$ 200,045			
Copper River CLO Ltd.					
2007-1A, due 01/20/21 ^{5,6}	500,000	69,397			
Total Collateralized Loan Obligations		<u>459,449,645</u>			
FINANCIAL - 3.7%					
Station Place Securitization Trust					
2019-8, 2.64% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/24/20 ^{3,4}	35,800,000	35,800,000			
2019-6, 2.64% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/24/21 ^{††,3,4}	18,500,000	18,500,000			
2019-5, 2.74% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 06/24/20 ^{††,3,4}	10,800,000	10,800,000			
2019-9, 2.74% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/24/20 ^{3,4}	7,200,000	7,200,000			
2019-2, 2.59% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/24/21 ^{3,4}	5,400,000	5,403,126			
2019-WL1, 2.67% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 08/25/52 ^{3,4}	5,000,000	5,005,065			
Barclays Bank plc					
GMTN, 2.86% due 10/31/19	22,800,000	22,803,292			
GMTN, 2.62% (1 Month USD LIBOR + 0.60%) due 06/02/20 ^{3,4}	16,450,000	16,415,118			
Madison Avenue Securitization Trust due 11/18/20 ⁴	6,200,000	6,200,000			
Total Financial		<u>128,126,601</u>			
TRANSPORT-AIRCRAFT - 2.7%					
AASET US Ltd.					
2018-2A, 4.45% due 11/18/38 ³	18,438,691	18,914,675			
Castlelake Aircraft Securitization Trust					
2018-1, 4.13% due 06/15/43 ³	10,181,583	10,421,929			
2017-1, 3.97% due 07/15/42	4,441,375	4,503,987			
Sapphire Aviation Finance I Ltd.					
2018-1A, 4.25% due 03/15/40 ³	13,770,950	14,102,486			
KDAC Aviation Finance Ltd.					
2017-1A, 4.21% due 12/15/42 ³	10,160,702	10,407,707			
MAPS Ltd.					
2018-1A, 4.21% due 05/15/43 ³	9,355,500	9,595,659			
Apollo Aviation Securitization Equity Trust					
2016-2, 4.21% due 11/15/41	7,432,015	7,512,016			
AIM Aviation Finance Ltd.					
2015-1A, 4.21% due 02/15/40 ³	5,022,533	5,080,256			
AASET Trust					
2017-1A, 3.97% due 05/16/42 ³	4,213,131	4,263,519			
Raspro Trust					
2005-1A, 3.20% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{3,4}	3,645,470	\$ 3,597,003			
2005-1A, 2.56% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/23/24 ^{3,4}	21,035	21,018			
Falcon Aerospace Ltd.					
2017-1, 4.58% due 02/15/42 ³	2,369,596	2,390,967			
AASET 2018-1 US Ltd.					
2018-1A, 3.84% due 01/16/38 ³	1,428,953	1,437,019			
Diamond Head Aviation Ltd.					
2015-1, 3.81% due 07/14/28 ³	862,207	862,975			
ECAF I Ltd.					
2015-1A, 3.47% due 06/15/40 ³	731,129	728,960			
Atlas Ltd.					
2014-1 A, 4.88% due 12/15/39	684,015	664,888			
Total Transport-Aircraft		<u>94,505,064</u>			
AUTOMOTIVE - 1.1%					
Hertz Vehicle Financing II, LP					
2015-1A, 2.73% due 03/25/21 ³	31,572,000	31,616,321			
Avis Budget Rental Car Funding AESOP LLC					
2015-1A, 2.50% due 07/20/21 ³	7,500,000	7,505,700			
Total Automotive		<u>39,122,021</u>			
TRANSPORT-CONTAINER - 1.1%					
Textainer Marine Containers Ltd.					
2017-2A, 3.52% due 06/20/42 ³	12,700,789	12,734,612			
CLI Funding LLC					
2018-1A, 4.03% due 04/18/43 ³	7,748,750	7,822,726			
CAL Funding III Ltd.					
2018-1A, 3.96% due 02/25/43 ³	6,060,000	6,112,063			
Global SC Finance II SRL					
2013-1A, 2.98% due 04/17/28 ³	5,652,708	5,651,821			
Textainer Marine Containers V Ltd.					
2017-1A, 3.72% due 05/20/42 ³	4,607,591	4,608,490			
Cronos Containers Program Ltd.					
2013-1A, 3.08% due 04/18/28 ³	1,583,833	1,582,549			
Total Transport-Container		<u>38,512,261</u>			
NET LEASE - 0.9%					
Capital Automotive LLC					
2017-1A, 3.87% due 04/15/47 ³	16,026,715	16,177,589			
STORE Master Funding I LLC					
2015-1A, 4.17% due 04/20/45 ³	10,463,708	10,739,165			
2015-1A, 3.75% due 04/20/45 ³	1,760,250	1,796,367			
Capital Automotive REIT					
2014-1A, 3.66% due 10/15/44 ³	961,471	963,063			
Total Net Lease		<u>29,676,184</u>			
COLLATERALIZED DEBT OBLIGATIONS - 0.4%					
Anchorage Credit Funding Ltd.					
2016-4A, 3.50% due 02/15/35 ³	11,650,000	11,700,031			
2016-3A, 3.85% due 10/28/33 ³	1,500,000	1,511,365			

LIMITED DURATION FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Putnam Structured Product Funding Ltd.			2006-BC4, 2.19% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 ⁴	1,752,337	\$ 1,699,667
2003-1A, 3.03% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{3,4}	901,726	\$ 893,119	2006-BC3, 2.18% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 ⁴	1,783,796	1,656,043
Total Collateralized Debt Obligations		<u>14,104,515</u>	2007-BC1, 2.15% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 02/25/37 ⁴	270,837	262,943
INFRASTRUCTURE - 0.3%			Soundview Home Loan Trust		
Secured Tenant Site Contract			2006-OPT5, 2.16% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁴	21,398,136	20,863,027
Revenue Notes Series			2006-1, 2.32% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 02/25/36 ⁴	6,826,798	6,824,002
2018-1A, 3.97% due 06/15/48 ³	7,351,311	7,536,445	2005-OPT3, 2.49% (1 Month USD LIBOR + 0.47%, Rate Floor: 0.47%) due 11/25/35 ⁴	4,000,000	3,954,988
Vantage Data Centers Issuer LLC			New Residential Mortgage Loan Trust		
2018-1A, 4.07% due 02/16/43 ³	3,149,333	3,273,618	2018-2A, 3.50% (WAC) due 02/25/58 ^{3,4}	16,560,840	16,893,194
Total Infrastructure		<u>10,810,063</u>	2019-RPL1, 4.33% due 02/26/24 ^{3,8}	6,642,553	6,687,899
WHOLE BUSINESS - 0.2%			2018-1A, 4.00% (WAC) due 12/25/57 ^{3,4}	4,256,255	4,414,573
Domino's Pizza Master Issuer LLC			2017-5A, 3.52% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 ^{3,4}	1,820,819	1,847,500
2017-1A, 3.53% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 ^{3,4}	5,145,000	5,145,052	Home Equity Loan Trust		
Taco Bell Funding LLC			2007-FRE1, 2.21% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁴	20,524,003	19,396,081
2016-1A, 4.97% due 05/25/46 ³	2,628,376	2,790,757	New Residential Advance Receivables Trust Advance Receivables Backed		
Drug Royalty III Limited Partnership			2019-T3, 2.51% due 10/20/52 ³	19,350,000	19,390,997
2016-1A, 3.98% due 04/15/27 ³	369,531	370,379	Cascade Funding Mortgage Trust		
Drug Royalty II Limited Partnership 2			2018-RM2, 4.00% (WAC) due 10/25/68 ^{3,4}	13,136,121	13,574,614
2014-1, 3.48% due 07/15/23 ³	98,250	98,237	2019-RM3, 2.80% (WAC) due 06/25/69 ^{3,4}	4,000,000	4,049,379
Total Whole Business		<u>8,404,425</u>	CSMC Trust		
TRANSPORT-RAIL - 0.0%			2018-RPL9, 3.85% (WAC) due 09/25/57 ^{3,4}	15,330,933	15,911,412
TRIP Rail Master Funding LLC			NovaStar Mortgage Funding Trust Series		
2017-1A, 2.71% due 08/15/47 ³	577,252	577,516	2007-2, 2.22% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁴	14,389,910	13,984,774
INSURANCE - 0.0%			Bear Stearns Asset Backed Securities I Trust		
Chesterfield Financial Holdings LLC			2006-HE9, 2.16% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 ⁴	8,859,487	8,640,809
2014-1A, 4.50% due 12/15/43 ³	401,250	403,845	2006-HE3, 2.38% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/36 ⁴	3,951,582	3,928,887
Total Asset-Backed Securities (Cost \$821,959,468)		<u>823,692,140</u>	Ameriquest Mortgage Securities Incorporated Asset-Backed Pass-Through Cfs Series		
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 22.6%			2005-R10, 2.45% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36 ⁴	12,500,000	12,525,507
RESIDENTIAL MORTGAGE BACKED SECURITIES - 15.2%					
CIM Trust					
2018-R2, 3.69% (WAC) due 08/25/57 ^{3,4}	28,605,129	28,766,471			
2018-R4, 4.07% (WAC) due 12/26/57 ^{3,4}	28,046,866	28,381,283			
Towd Point Mortgage Trust					
2017-6, 2.75% (WAC) due 10/25/57 ^{3,4}	26,057,184	26,305,624			
2017-5, 2.62% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{3,4}	14,270,270	14,215,391			
2018-2, 3.25% (WAC) due 03/25/58 ^{3,4}	12,645,708	12,876,914			
2018-1, 3.00% (WAC) due 01/25/58 ^{3,4}	1,956,827	1,981,434			
Structured Asset Securities					
Corporation Mortgage Loan Trust					
2007-WF1, 2.23% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 ⁴	17,978,852	17,704,454			
2008-BC4, 2.65% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁴	13,715,754	13,681,857			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Banc of America Funding Trust			HarborView Mortgage Loan Trust		
2015-R2, 2.28% (1 Month USD			2006-14, 2.21% (1 Month USD LIBOR +		
LIBOR + 0.26%, Rate Floor:			0.15%, Rate Floor: 0.15%) due 01/25/47 ⁴	3,489,178	\$ 3,462,787
0.26%) due 04/29/37 ^{3,4}	10,278,000	\$ 10,106,263	2006-12, 2.25% (1 Month USD LIBOR +		
2015-R4, 2.32% (1 Month USD			0.19%, Rate Floor: 0.19%) due 01/19/38 ⁴	3,040,035	2,937,007
LIBOR + 0.17%, Rate Floor:			First NLC Trust		
0.17%) due 01/27/35 ^{3,4}	2,245,121	2,226,642	2005-4, 2.41% (1 Month USD		
CIT Mortgage Loan Trust			LIBOR + 0.39%, Rate Cap/Floor:		
2007-1, 3.37% (1 Month USD			14.00%/0.39%) due 02/25/36 ⁴	6,330,629	6,341,338
LIBOR + 1.35%, Rate Floor:			Countrywide Asset-Backed Certificates		
1.35%) due 10/25/37 ^{3,4}	11,266,175	11,391,436	2006-6, 2.19% (1 Month USD LIBOR +		
2007-1, 3.47% (1 Month USD			0.17%, Rate Floor: 0.17%) due 09/25/36 ⁴	4,395,595	4,355,797
LIBOR + 1.45%, Rate Floor:			2006-5, 2.31% (1 Month USD LIBOR +		
1.45%) due 10/25/37 ^{3,4}	735,885	739,181	0.29%, Rate Floor: 0.29%) due 08/25/36 ⁴	1,699,927	1,697,098
Alternative Loan Trust			Nationstar Home Equity Loan Trust		
2007-OA7, 2.16% (1 Month			2007-B, 2.24% (1 Month USD LIBOR +		
USD LIBOR + 0.14%, Rate			0.22%, Rate Floor: 0.22%) due 04/25/37 ⁴	5,947,963	5,881,201
Floor: 0.14%) due 05/25/47 ⁴	8,688,198	8,235,616	LSTAR Securities Investment Trust		
2007-OH3, 2.31% (1 Month USD			2019-1, 3.79% (1 Month USD		
LIBOR + 0.29%, Rate Cap/Floor:			LIBOR + 1.70%, Rate Floor:		
10.00%/0.29%) due 09/25/47 ⁴	3,475,999	3,478,086	0.00%) due 03/01/24 ^{3,4}	3,547,036	3,548,987
BRAVO Residential Funding Trust			2018-2, 3.53% (1 Month USD		
2019-NQM1, 2.67% (WAC) due 07/25/59 ^{3,4}	11,678,492	11,694,025	LIBOR + 1.50%, Rate Floor:		
Ocwen Master Advance Receivables Trust			0.00%) due 04/01/23 ^{3,4}	2,239,519	2,237,392
2019-T2, 2.42% due 08/15/51 ³	9,000,000	9,021,658	FBR Securitization Trust		
American Home Mortgage Investment Trust			2005-2, 2.77% (1 Month USD		
2006-3, 2.38% (1 Month USD			LIBOR + 0.75%, Rate Cap/Floor:		
LIBOR + 0.36%, Rate Cap/Floor:			14.00%/0.50%) due 09/25/35 ⁴	5,534,900	5,545,903
10.50%/0.18%) due 12/25/46 ⁴	9,298,437	8,916,158	COLT Mortgage Loan Trust		
NRPL Trust			2018-3, 3.69% (WAC) due 10/26/48 ^{3,4}	5,433,053	5,468,341
2019-3, 3.00% (WAC) due 06/01/59 ^{3,4}	8,750,000	8,723,839	Structured Asset Investment Loan Trust		
Starwood Mortgage Residential Trust			2006-3, 2.17% (1 Month USD LIBOR +		
2019-1, 2.94% (WAC) due 06/25/49 ^{3,4}	8,414,838	8,432,300	0.15%, Rate Floor: 0.15%) due 06/25/36 ⁴	4,757,590	4,644,957
Morgan Stanley Home Equity Loan Trust			2005-2, 2.75% (1 Month USD LIBOR +		
2006-2, 2.30% (1 Month USD LIBOR +			0.74%, Rate Floor: 0.49%) due 03/25/35 ⁴	539,966	540,541
0.28%, Rate Floor: 0.28%) due 02/25/36 ⁴	7,575,890	7,592,821	2005-1, 2.74% (1 Month USD		
Argent Securities Incorporated Asset-			LIBOR + 0.72%, Rate Floor:		
Backed Pass-Through Certificates Series			0.48%) due 02/25/35 ^{3,4}	215,536	215,725
2005-W2, 2.51% (1 Month USD LIBOR +			JP Morgan Mortgage Acquisition Trust		
0.49%, Rate Floor: 0.49%) due 10/25/35 ⁴	7,250,000	7,260,338	2006-HE2, 2.16% (1 Month		
Park Place Securities Incorporated Asset			USD LIBOR + 0.14%, Rate		
Backed Pass Through Certificates Ser			Floor: 0.14%) due 07/25/36 ⁴	5,269,736	5,250,776
2005-WHQ3, 2.96% (1 Month			Citigroup Mortgage Loan Trust		
USD LIBOR + 0.95%, Rate			2019-IMC1, 2.72% (WAC) due 07/25/49 ^{3,4}	4,797,151	4,790,089
Floor: 0.63%) due 06/25/35 ⁴	7,025,000	7,040,976	Legacy Mortgage Asset Trust		
Deephaven Residential Mortgage Trust			2018-GS3, 4.00% due 06/25/58 ^{3,8}	4,666,707	4,718,735
2019-3A, 2.96% (WAC) due 07/25/59 ^{3,4}	4,304,955	4,324,057	Credit-Based Asset Servicing		
2017-3A, 2.58% (WAC) due 10/25/47 ^{3,4}	2,578,910	2,571,033	& Securitization LLC		
Freddie Mac STACR Trust			2006-CB2, 2.21% (1 Month		
2019-DNA3, 2.75% (1 Month			USD LIBOR + 0.19%, Rate		
USD LIBOR + 0.73%, Rate			Floor: 0.19%) due 12/25/36 ⁴	4,032,661	3,952,636
Floor: 0.00%) due 07/25/49 ^{3,4}	6,669,078	6,671,540	CWABS Incorporated Asset-		
Homeward Opportunities Fund I Trust			Backed Certificates Trust		
2019-2, 2.70% (WAC) due 09/25/59 ^{3,4}	6,601,531	6,593,054	2004-4, 2.74% (1 Month USD LIBOR +		
			0.72%, Rate Floor: 0.48%) due 07/25/34 ⁴	3,732,164	3,745,778

LIMITED DURATION FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CSMC Series			First Franklin Mortgage Loan Trust		
2015-12R, 2.77% (WAC) due 11/30/37 ^{3,4}	3,510,365	\$ 3,495,671	2006-FF4, 2.21% (1 Month USD		
2014-2R, 2.35% (1 Month USD			LIBOR + 0.19%, Rate Floor:		
LIBOR + 0.20%, Rate Floor:			0.19%) due 03/25/36 ⁴	17,930	\$ 17,895
0.20%) due 02/27/46 ^{3,4}	223,684	217,428	Accredited Mortgage Loan Trust		
Asset Backed Securities Corporation			2007-1, 2.15% (1 Month USD		
Home Equity Loan Trust Series AEG			LIBOR + 0.13%, Rate Cap/Floor:		
2006-HE1, 2.42% (1 Month			14.00%/0.13%) due 02/25/37 ⁴	11,726	11,703
USD LIBOR + 0.40%, Rate			Total Residential Mortgage Backed Securities		<u>533,037,433</u>
Floor: 0.40%) due 01/25/36 ⁴	3,350,000	3,245,728	GOVERNMENT AGENCY - 4.9%		
ACE Securities Corporation Home			Fannie Mae		
Equity Loan Trust Series			2.34% due 11/01/22	28,700,000	29,029,633
2005-HE2, 3.04% (1 Month			3.59% due 02/01/29	10,200,000	11,030,988
USD LIBOR + 1.02%, Rate			2.63% due 09/01/21	7,150,000	7,200,247
Floor: 0.68%) due 04/25/35 ⁴	2,000,000	2,003,991	3.01% due 12/01/27	4,600,000	4,905,904
Morgan Stanley Capital I Incorporated Trust			2.24% due 11/01/22	4,592,694	4,634,168
2006-HE1, 2.31% (1 Month			1.95% due 11/01/20	4,550,000	4,537,503
USD LIBOR + 0.29%, Rate			2.99% due 03/01/30	4,000,000	4,277,057
Floor: 0.29%) due 01/25/36 ⁴	1,551,185	1,532,132	3.71% due 03/01/31	3,000,000	3,391,123
Morgan Stanley ABS Capital			3.13% due 01/01/30	3,050,000	3,265,191
I Incorporated Trust			3.23% due 01/01/30	2,924,824	3,169,443
2006-NC1, 2.40% (1 Month			3.12% due 01/01/30	2,918,283	3,139,385
USD LIBOR + 0.38%, Rate			3.21% due 08/01/27	2,151,859	2,299,725
Floor: 0.38%) due 12/25/35 ⁴	1,500,000	1,487,280	3.17% due 01/01/30	1,700,000	1,833,415
Deutsche Alt-A Securities			3.22% due 01/01/30	1,300,000	1,407,863
Mortgage Loan Trust Series			2.25% due 07/01/21	970,956	972,075
2006-AF1, 2.32% (1 Month			Freddie Mac Seasoned Credit		
USD LIBOR + 0.30%, Rate			Risk Transfer Trust		
Floor: 0.30%) due 04/25/36 ⁴	1,262,736	1,222,448	2018-1, 2.75% due 05/25/57 ⁸	25,332,445	25,832,356
First Franklin Mortgage Loan Trust			2017-4, 3.00% due 06/25/57 ⁸	16,434,877	16,767,420
2004-FF10, 3.29% (1 Month			2017-4, 3.50% due 06/25/57	8,399,341	8,816,981
USD LIBOR + 1.28%, Rate			2017-3, 3.00% due 07/25/56	878,313	896,085
Floor: 0.85%) due 07/25/34 ⁴	1,216,840	1,222,163	Freddie Mac Multifamily Structured		
Nomura Resecuritization Trust			Pass Through Certificates		
2015-4R, 5.17% (1 Month USD			2018-K074, 3.60% due 02/25/28	14,000,000	15,406,824
LIBOR + 0.43%, Rate Floor:			2017-KGX1, 3.00% due 10/25/27	14,000,000	14,871,616
0.43%) due 03/26/36 ^{3,4}	1,030,936	1,007,792	2018-K078, 3.92% due 06/25/28	3,350,000	3,766,560
GE-WMC Asset-Backed Pass-			2013-K035, 0.52% (WAC) due 08/25/23 ^{4,9}	105,640,499	1,401,691
Through Certificates Series			Total Government Agency		<u>172,853,253</u>
2005-2, 2.27% (1 Month USD LIBOR +			COMMERCIAL MORTGAGE BACKED SECURITIES - 2.5%		
0.25%, Rate Floor: 0.25%) due 12/25/35 ⁴	959,832	954,005	CGBAM Mezzanine Securities Trust		
GSMSC Resecuritization Trust			2015-SMMZ, 8.21% due 04/10/28 ³	15,800,000	16,061,482
2015-5R, 2.29% (1 Month USD			Americold LLC Trust		
LIBOR + 0.14%, Rate Floor:			2010-ARTA, 6.81% due 01/14/29 ³	8,995,000	9,346,052
0.14%) due 04/26/37 ^{3,4}	627,490	625,498	2010-ARTA, 7.44% due 01/14/29 ³	3,500,000	3,643,413
Encore Credit Receivables Trust			Wells Fargo Commercial Mortgage Trust		
2005-4, 2.46% (1 Month USD LIBOR +			2016-C37, 1.14% (WAC) due 12/15/49 ^{4,9}	37,531,778	1,630,200
0.44%, Rate Floor: 0.44%) due 01/25/36 ⁴	617,627	617,730	2017-C38, 1.21% (WAC) due 07/15/50 ^{4,9}	25,582,978	1,621,247
UCFC Manufactured Housing Contract			2015-LC22, 0.99% (WAC) due 09/15/58 ^{4,9}	23,717,556	927,269
1997-2, 7.38% due 10/15/28	314,665	332,229	2017-C42, 1.04% (WAC) due 12/15/50 ^{4,9}	14,887,618	912,818
GSAMP Trust			2017-RB1, 1.43% (WAC) due 03/15/50 ^{4,9}	9,904,701	776,729
2005-HE6, 2.46% (1 Month			2016-NX55, 1.67% (WAC) due 01/15/59 ^{4,9}	6,733,337	425,310
USD LIBOR + 0.44%, Rate			JP Morgan Chase Commercial		
Floor: 0.44%) due 11/25/35 ⁴	171,980	172,370	Mortgage Securities Trust 2016-JP2		
Morgan Stanley Re-REMIC Trust			2016-JP2, 1.98% (WAC) due 08/15/49 ^{4,9}	37,492,350	3,766,751
2010-R5, 3.37% due 06/26/36 ³	105,072	97,535			

LIMITED DURATION FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
COMM Mortgage Trust			Morgan Stanley Capital I Trust		
2015-CR24, 0.91% (WAC) due 08/10/48 ^{4,9}	64,516,830	\$ 2,475,117	2014-MP, 3.47% due 08/11/33 ³	800,000	\$ 819,479
2018-COR3, 0.59% (WAC) due 05/10/51 ^{4,9}	35,608,492	1,240,625	GS Mortgage Securities Trust		
Banc of America Commercial Mortgage Trust			2017-GS6, 1.19% (WAC) due 05/10/50 ^{4,9}	11,526,266	793,598
2017-BNK3, 1.28% (WAC) due 02/15/50 ^{4,9}	33,311,490	2,100,906	JPMBB Commercial Mortgage Securities Trust		
2016-UB10, 2.13% (WAC) due 07/15/49 ^{4,9}	18,859,436	1,551,788	2013-C17, 0.93% (WAC) due 01/15/47 ^{4,9}	23,514,093	647,719
DBJPM Mortgage Trust			GE Business Loan Trust		
2017-C6, 1.17% (WAC) due 06/10/50 ^{4,9}	62,569,381	3,547,196	2007-1A, 2.20% (1 Month USD		
BENCHMARK Mortgage Trust			LIBOR + 0.17%, Rate Floor:		
2018-B2, 0.56% (WAC) due 02/15/51 ^{4,9}	123,512,164	3,272,751	0.17%) due 04/15/35 ^{3,4}	220,471	216,009
UBS Commercial Mortgage Trust			Total Commercial Mortgage		
2017-C2, 1.24% (WAC) due 08/15/50 ^{4,9}	31,033,673	2,042,773	Backed Securities		86,450,349
2017-C5, 1.16% (WAC) due 11/15/50 ^{4,9}	13,922,792	827,617	Total Collateralized Mortgage Obligations		792,341,035
Morgan Stanley Bank of America			(Cost \$777,682,099)		
Merrill Lynch Trust			CORPORATE BONDS^{††} - 17.8%		
2015-C27, 1.07% (WAC) due 12/15/47 ^{4,9}	34,497,715	1,547,481	FINANCIAL - 8.7%		
2017-C34, 0.96% (WAC) due 11/15/52 ^{4,9}	24,534,267	1,273,343	Santander UK plc		
JPMDB Commercial Mortgage Securities Trust			2.76% (3 Month USD LIBOR		
2016-C4, 0.95% (WAC) due 12/15/49 ^{4,9}	39,316,798	1,883,294	+ 0.62%) due 06/01/21 ⁴	30,740,000	30,768,057
2016-C2, 1.83% (WAC) due 06/15/49 ^{4,9}	8,745,177	619,267	Wells Fargo & Co.		
2017-C5, 1.14% (WAC) due 03/15/50 ^{4,9}	3,559,777	201,426	3.11% (3 Month USD LIBOR		
Morgan Stanley Capital I Trust			+ 0.93%) due 02/11/22 ⁴	29,450,000	29,630,341
2014-MP, 3.82% (WAC) due 08/11/33 ^{3,4}	2,000,000	2,056,678	Capital One Financial Corp.		
2014-MP, 3.69% due 08/11/33 ³	365,000	375,105	2.94% (3 Month USD LIBOR		
BANK			+ 0.76%) due 05/12/20 ⁴	22,900,000	22,973,212
2017-BNK7, 0.93% (WAC) due 09/15/60 ^{4,9}	34,518,512	1,654,431	Mitsubishi UFJ Financial Group, Inc.		
2017-BNK6, 1.00% (WAC) due 07/15/60 ^{4,9}	15,355,066	773,363	2.92% (3 Month USD LIBOR		
CSAIL Commercial Mortgage Trust			+ 0.65%) due 07/26/21 ⁴	11,450,000	11,488,708
2019-C15, 1.22% (WAC) due 03/15/52 ^{4,9}	19,981,262	1,546,893	3.19% (3 Month USD LIBOR		
2016-C6, 1.94% (WAC) due 01/15/49 ^{4,9}	9,758,291	784,893	+ 1.06%) due 09/13/21 ⁴	5,990,000	6,055,111
Aventura Mall Trust			4.02% (3 Month USD LIBOR		
2013-AVM, 3.87% (WAC) due 12/05/32 ^{3,4}	2,200,000	2,225,847	+ 1.88%) due 03/01/21 ⁴	453,000	462,494
Bancorp Commercial Mortgage Trust			Goldman Sachs Group, Inc.		
2018-CR3, 3.28% (1 Month USD			2.83% (3 Month USD LIBOR		
LIBOR + 1.25%, Rate Floor:			+ 0.73%) due 12/27/20 ⁴	15,700,000	15,715,208
1.25%) due 01/15/33 ^{3,4}	2,200,000	2,203,475	3.32% (3 Month USD LIBOR		
Credit Suisse First Boston Mortgage			+ 1.20%) due 09/15/20 ⁴	1,000,000	1,007,709
Securities Corporation Series			Citibank North America		
2006-OMA, 5.63% due 05/15/23 ³	2,000,000	2,012,648	2.83% (3 Month USD LIBOR		
BBCMS Mortgage Trust			+ 0.57%) due 07/23/21 ⁴	16,390,000	16,483,285
2018-C2, 0.77% (WAC) due 12/15/51 ^{4,9}	29,942,691	1,793,241	Sumitomo Mitsui Banking Corp.		
BAMLL Commercial Mortgage Securities Trust			2.65% (3 Month USD LIBOR		
2012-PARK, 2.96% due 12/10/30 ³	1,300,000	1,337,740	+ 0.35%) due 01/17/20 ⁴	15,450,000	15,464,314
CD Mortgage Trust			Svenska Handelsbanken AB		
2017-CD6, 1.11% (WAC) due 11/13/50 ^{4,9}	14,753,558	805,813	2.60% (3 Month USD LIBOR		
2016-CD1, 1.55% (WAC) due 08/10/49 ^{4,9}	6,916,367	507,388	+ 0.47%) due 05/24/21 ⁴	13,500,000	13,546,903
CD Commercial Mortgage Trust			3.35% due 05/24/21	1,179,000	1,203,713
2017-CD4, 1.47% (WAC) due 05/10/50 ^{4,9}	17,069,024	1,241,710	UBS Group Funding Switzerland AG		
CGMS Commercial Mortgage Trust			2.95% due 09/24/20 ³	7,670,000	7,736,142
2017-B1, 0.99% (WAC) due 08/15/50 ^{4,9}	22,178,792	1,130,116	4.08% (3 Month USD LIBOR + 1.78%,		
Citigroup Commercial Mortgage Trust			Rate Floor: 0.00%) due 04/14/21 ^{3,4}	5,700,000	5,819,055
2016-C2, 1.92% (WAC) due 08/10/49 ^{4,9}	6,651,349	634,946	3.57% (3 Month USD LIBOR		
2016-GC37, 1.93% (WAC) due 04/10/49 ^{4,9}	3,722,663	333,917	+ 1.44%) due 09/24/20 ^{3,4}	1,000,000	1,013,148
Americold LLC					
2010-ARTA, 4.95% due 01/14/29 ³	840,000	860,485			

LIMITED DURATION FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Synchrony Bank			Mizuho Financial Group, Inc.		
2.73% (3 Month USD LIBOR + 0.63%) due 03/30/20 ⁴	14,450,000	\$ 14,455,326	3.27% (3 Month USD LIBOR + 1.14%) due 09/13/21 ⁴	1,500,000	\$ 1,517,652
JPMorgan Chase & Co.			Credit Suisse Group Funding Guernsey Ltd.		
2.82% (3 Month USD LIBOR + 0.68%) due 06/01/21 ⁴	8,100,000	8,112,948	2.75% due 03/26/20	1,180,000	1,183,151
2.40% due 06/07/21	3,578,000	3,595,011	UBS AG		
Credit Agricole S.A.			2.62% (3 Month USD LIBOR + 0.48%) due 12/01/20 ^{3,4}	1,000,000	1,002,532
3.10% (3 Month USD LIBOR + 0.97%) due 06/10/20 ^{3,4}	11,550,000	11,614,105	Total Financial		<u>305,465,181</u>
Credit Suisse AG NY			CONSUMER, NON-CYCLICAL - 4.3%		
2.66% (3 Month USD LIBOR + 0.40%) due 07/31/20 ⁴	10,190,000	10,198,312	Express Scripts Holding Co.		
Standard Chartered Bank			2.87% (3 Month USD LIBOR + 0.75%) due 11/30/20 ⁴	21,875,000	21,876,775
2.69% (3 Month USD LIBOR + 0.40%) due 08/04/20 ⁴	10,170,000	10,184,418	Zimmer Biomet Holdings, Inc.		
ANZ New Zealand Int'l Ltd.			2.91% (3 Month USD LIBOR + 0.75%) due 03/19/21 ⁴	11,050,000	11,050,194
2.85% due 08/06/20 ³	10,000,000	10,070,136	2.70% due 04/01/20	9,780,000	9,796,690
Citizens Bank North America/Providence RI			General Mills, Inc.		
2.70% (3 Month USD LIBOR + 0.57%) due 05/26/20 ⁴	8,050,000	8,069,570	2.86% (3 Month USD LIBOR + 0.54%) due 04/16/21 ⁴	20,750,000	20,797,111
Lloyds Bank plc			Mondelez International, Inc.		
2.70% (3 Month USD LIBOR + 0.49%) due 05/07/21 ⁴	8,050,000	8,049,180	3.00% due 05/07/20	11,330,000	11,387,994
Sumitomo Mitsui Trust Bank Ltd.			Allergan Funding SCS		
3.21% (3 Month USD LIBOR + 0.91%) due 10/18/19 ^{3,4}	7,600,000	7,604,061	3.39% (3 Month USD LIBOR + 1.26%) due 03/12/20 ⁴	11,300,000	11,344,879
Morgan Stanley			CVS Health Corp.		
5.50% due 07/24/20	4,951,000	5,084,390	2.82% (3 Month USD LIBOR + 0.72%) due 03/09/21 ⁴	9,200,000	9,244,368
3.10% (3 Month USD LIBOR + 0.98%) due 06/16/20 ⁴	1,650,000	1,658,316	2.73% (3 Month USD LIBOR + 0.63%) due 03/09/20 ⁴	894,000	895,765
Westpac Banking Corp.			Coca-Cola Femsa SAB de CV		
3.19% (3 Month USD LIBOR + 0.85%) due 01/11/22 ⁴	5,000,000	5,056,729	4.63% due 02/15/20	9,700,000	9,773,740
SVB Financial Group			Biogen, Inc.		
5.38% due 09/15/20	4,130,000	4,253,375	2.90% due 09/15/20	9,700,000	9,769,953
Bank of America Corp.			Molson Coors Brewing Co.		
2.97% (3 Month USD LIBOR + 0.65%) due 10/01/21 ⁴	4,200,000	4,212,902	2.25% due 03/15/20	9,700,000	9,694,075
Essex Portfolio, LP			Coca-Cola European Partners plc		
5.20% due 03/15/21	2,650,000	2,741,799	3.50% due 09/15/20	7,000,000	7,081,013
Lloyds Bank Corporate Markets plc NY			Reynolds American, Inc.		
2.66% (3 Month USD LIBOR + 0.37%) due 08/05/20 ⁴	2,070,000	2,072,235	6.88% due 05/01/20	4,802,000	4,927,627
AXIS Specialty Finance LLC			Anthem, Inc.		
5.88% due 06/01/20	1,994,000	2,040,501	4.35% due 08/15/20	4,180,000	4,262,340
Sumitomo Mitsui Financial Group, Inc.			Cigna Corp.		
3.78% (3 Month USD LIBOR + 1.68%) due 03/09/21 ⁴	1,000,000	1,018,170	2.79% (3 Month USD LIBOR + 0.65%) due 09/17/21 ⁴	4,100,000	4,100,144
3.44% (3 Month USD LIBOR + 1.14%) due 10/19/21 ⁴	702,000	710,819	Zoetis, Inc.		
Assurant, Inc.			3.45% due 11/13/20	2,180,000	2,208,172
3.36% (3 Month USD LIBOR + 1.25%) due 03/26/21 ⁴	1,592,000	1,592,143	Bayer US Finance LLC		
			2.38% due 10/08/19 ³	1,000,000	999,992
			Conagra Brands, Inc.		
			3.03% (3 Month USD LIBOR + 0.75%) due 10/22/20 ⁴	850,000	850,174
			Laboratory Corporation of America Holdings		
			2.63% due 02/01/20	500,000	500,351

LIMITED DURATION FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Constellation Brands, Inc. 2.25% due 11/06/20	380,000	\$ 380,121			
Total Consumer, Non-cyclical		<u>150,941,478</u>			
INDUSTRIAL - 1.5%					
Siemens Financieringsmaatschappij N.V. 2.73% (3 Month USD LIBOR + 0.61%) due 03/16/22 ^{3,4}	20,410,000	20,580,415			
Aviation Capital Group LLC 2.88% due 01/20/22 ³	8,000,000	8,032,373			
7.13% due 10/15/20 ³	2,500,000	2,615,583			
L3Harris Technologies, Inc. 2.70% due 04/27/20	8,976,000	8,993,967			
Rolls-Royce plc 2.38% due 10/14/20 ³	6,550,000	6,557,346			
Textron, Inc. 2.73% (3 Month USD LIBOR + 0.55%) due 11/10/20 ⁴	5,700,000	5,697,433			
Molex Electronic Technologies LLC 2.88% due 04/15/20 ³	1,030,000	1,031,662			
Total Industrial		<u>53,508,779</u>			
ENERGY - 1.4%					
Equities Corp. 2.87% (3 Month USD LIBOR + 0.77%) due 10/01/20 ⁴	11,450,000	11,423,936			
Marathon Petroleum Corp. 3.40% due 12/15/20	9,800,000	9,908,182			
Phillips 66 2.73% (3 Month USD LIBOR + 0.60%) due 02/26/21 ⁴	8,700,000	8,700,389			
Sabine Pass Liquefaction LLC 5.63% due 02/01/21	7,600,000	7,850,160			
Occidental Petroleum Corp. 2.60% due 08/13/21	6,650,000	6,693,315			
Reliance Holding USA, Inc. 4.50% due 10/19/20 ³	2,000,000	2,038,739			
Energy Transfer Operating, LP 7.50% due 10/15/20	1,754,000	1,843,272			
Florida Gas Transmission Company LLC 5.45% due 07/15/20 ³	800,000	818,464			
Total Energy		<u>49,276,457</u>			
TECHNOLOGY - 0.7%					
International Business Machines Corp. 2.80% due 05/13/21	9,550,000	9,677,874			
Broadcom Corporation / Broadcom Cayman Finance Ltd. 2.38% due 01/15/20	9,165,000	9,164,420			
Fidelity National Information Services, Inc. 3.63% due 10/15/20	5,820,000	5,897,599			
CA, Inc. 5.38% due 12/01/19	280,000	281,344			
Total Technology		<u>25,021,237</u>			
			COMMUNICATIONS - 0.6%		
			Telefonica Emisiones S.A. 5.13% due 04/27/20	9,600,000	\$ 9,753,589
			Deutsche Telekom International Finance BV 2.88% (3 Month USD LIBOR + 0.58%) due 01/17/20 ^{3,4}	9,400,000	9,411,172
			Total Communications		<u>19,164,761</u>
			UTILITIES - 0.3%		
			NextEra Energy Capital Holdings, Inc. 2.55% (3 Month USD LIBOR + 0.45%) due 09/28/20 ⁴	10,010,000	10,014,252
			PSEG Power LLC 5.13% due 04/15/20	1,290,000	1,309,568
			Total Utilities		<u>11,323,820</u>
			BASIC MATERIALS - 0.3%		
			Newmont Goldcorp Corp. 5.13% due 10/01/19	5,380,000	5,380,000
			Georgia-Pacific LLC 5.40% due 11/01/20 ³	3,159,000	3,267,724
			Total Basic Materials		<u>8,647,724</u>
			Total Corporate Bonds (Cost \$621,455,800)		<u>623,349,437</u>
			FOREIGN GOVERNMENT DEBT^{††} - 16.0%		
			Government of Japan due 01/10/20 ¹⁰	JPY 11,558,600,000	106,984,133
			due 01/20/20 ¹⁰	JPY 5,903,000,000	54,641,459
			0.10% due 06/01/20	JPY 3,700,800,000	34,322,223
			0.10% due 09/01/20	JPY 3,432,000,000	31,865,805
			0.10% due 07/01/21	JPY 1,755,000,000	16,350,044
			0.10% due 06/20/20	JPY 1,397,000,000	12,958,353
			0.10% due 04/15/20	JPY 1,204,700,000	11,167,031
			2.20% due 06/22/20	JPY 55,850,000	525,903
			State of Israel 0.50% due 01/31/21	ILS 114,000,000	32,951,531
			1.00% due 04/30/21	ILS 90,090,000	26,257,617
			5.00% due 01/31/20	ILS 65,800,000	19,227,480
			5.50% due 01/31/22	ILS 52,470,000	16,930,524
			Kingdom of Spain 0.75% due 07/30/21	EUR 32,750,000	36,527,748
			4.00% due 04/30/20 due 01/17/20 ¹⁰	EUR 25,200,000	28,184,326
			EUR 13,409,000	14,639,675	
			Federative Republic of Brazil due 07/01/21 ¹⁰	BRL 179,720,000	39,603,439
			due 07/01/20 ¹⁰	BRL 70,200,000	16,328,924
			due 01/01/20 ¹⁰	BRL 64,400,000	15,321,795
			Republic of Portugal 4.80% due 06/15/20	EUR 23,260,000	26,308,906
			due 01/17/20 ¹⁰	EUR 15,990,000	17,456,439
			Total Foreign Government Debt (Cost \$561,544,963)		<u>558,553,355</u>

LIMITED DURATION FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
U.S. GOVERNMENT SECURITIES†† - 13.6%					
U.S. Treasury Notes			issued 07/26/19 at 2.66% (3 Month USD LIBOR + 0.40%) due 04/07/20 ⁴	36,700,000	\$ 36,700,000
2.38% due 03/15/22	259,858,000	\$ 264,811,543	issued 09/10/19 at 2.54% (3 Month USD LIBOR + 0.40%) due 04/07/20 ⁴	15,000,000	15,000,000
1.50% due 08/15/22	175,000,000	174,596,679	J.P. Morgan Securities LLC issued 09/30/19 at 2.35% due 10/01/19	10,168,000	10,168,000
U.S. Treasury Inflation Protected Securities			issued 09/27/19 at 2.50% due 10/01/19	6,947,000	6,947,000
1.38% due 01/15/20 ¹¹	36,622,104	36,510,521	issued 09/30/19 at 2.37% due 10/01/19	3,038,000	3,038,000
Total U.S. Government Securities (Cost \$471,884,095)		<u>475,918,743</u>	issued 09/25/19 at 3.00% due 10/01/19	1,000,000	1,000,000
SENIOR FLOATING RATE INTERESTS††,4 - 0.4%					
FINANCIAL - 0.1%					
iStar, Inc.			BofA Securities, Inc. issued 09/25/19 at 2.80% due 10/01/19	1,000,000	1,000,000
4.81% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 06/28/23	3,960,000	3,964,950	Total Repurchase Agreements (Cost \$127,022,752)		<u>127,022,752</u>
Masergy Holdings, Inc.			COMMERCIAL PAPER†† - 0.4%		
5.35% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/15/23	119,714	117,619	Walgreens Boots Alliance, Inc. 2.51% due 11/07/19 ¹³	15,000,000	14,963,979
Total Financial		<u>4,082,569</u>	Total Commercial Paper (Cost \$14,961,304)		<u>14,963,979</u>
CONSUMER, CYCLICAL - 0.1%					
Mavis Tire Express Services Corp.				NOTIONAL VALUE	
5.29% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	2,870,960	2,804,325			
CONSUMER, NON-CYCLICAL - 0.1%					
Diamond (BC) B.V.					
5.26% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	2,161,500	2,056,127			
TECHNOLOGY - 0.1%					
Misys Ltd.			OTC OPTIONS PURCHASED†† - 0.1%		
5.70% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	1,737,029	1,688,427	Put options on:		
Neustar, Inc.			Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	772,000,000	1,320,143
5.54% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	295,477	284,988	Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	296,000,000	300,813
Total Technology		<u>1,973,415</u>	Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	115,000,000	196,653
COMMUNICATIONS - 0.0%					
Internet Brands, Inc.			Total OTC Options Purchased (Cost \$2,446,140)		<u>1,817,609</u>
5.79% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	1,073,715	1,065,158	Total Investments - 99.6% (Cost \$3,467,649,452)		<u>\$ 3,485,350,815</u>
INDUSTRIAL - 0.0%					
CHI Overhead Doors, Inc.			Other Assets & Liabilities, net - 0.4%		<u>14,872,255</u>
5.29% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/29/22	974,240	973,635	Total Net Assets - 100.0%		<u>\$ 3,500,223,070</u>
Total Senior Floating Rate Interests (Cost \$13,191,856)		<u>12,955,229</u>			
REPURCHASE AGREEMENTS††,12 - 3.6%					
BNP Paribas					
issued 09/16/19 at 2.33% due 12/16/19	53,169,752	53,169,752			
Societe Generale					

LIMITED DURATION FUND

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation ^{**}
BofA Securities, Inc.	ICE	CDX. NA.IG.31	1.00%	Quarterly	12/20/23	\$553,310,000	\$(12,012,852)	\$ (5,503,732)	\$ (6,509,120)

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

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation
Morgan Stanley Capital Services LLC	CDX. NA.IG.31 (7-15%)	1.00%	Quarterly	12/20/23	\$ 37,820,000	\$ (752,263)	\$ (6,742)	\$ (745,521)
Goldman Sachs International	CDX. NA.IG.31 (7-15%)	1.00%	Quarterly	12/20/23	87,130,000	<u>(1,733,068)</u>	<u>(118,355)</u>	<u>(1,614,713)</u>
						<u>\$ (2,485,331)</u>	<u>\$ (125,097)</u>	<u>\$ (2,360,234)</u>

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation) ^{**}
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.46%	Annually	09/17/21	\$ 216,600,000	\$ 464,897	\$ 821	\$ 464,076
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.79%	Quarterly	01/21/20	55,487,000	109,201	84,498	24,703
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	1.54%	Quarterly	08/04/21	13,030,000	29,332	314	29,018
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	09/30/21	43,200,000	19,662	406	19,256
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	8,574,000	19,149	14,825	4,324
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.92%	Quarterly	01/31/20	5,235,000	13,146	10,452	2,694
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	5,268,000	11,592	8,963	2,629
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	5,268,000	(11,591)	92	(11,683)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.92%	Quarterly	01/31/20	5,235,000	(13,145)	89	(13,234)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	8,574,000	(19,150)	93	(19,243)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.79%	Quarterly	01/21/20	55,487,000	(109,202)	109	(109,311)

LIMITED DURATION FUND

Centrally Cleared Interest Rate Swap Agreements^{††} (continued)

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation) ^{***}
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.23%	Annually	08/22/21	\$ 44,400,000	\$ (113,754)	\$ 388	\$ (114,142)
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	1.58%	Quarterly	08/14/21	139,000,000	(208,101)	604	(208,705)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.10%	Annually	08/28/24	84,270,000	(621,766)	667	(622,433)
								\$ (429,730)	\$ 122,321	\$ (552,051)

Total Return Swap Agreements

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
Deutsche Bank AG	Korea Monetary Stabilization Bond	2.58% (3 Month USD LIBOR + 0.45%)	At Maturity	08/04/21	N/A	\$ 13,008,747	\$ (64,352)

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at September 30, 2019	Unrealized Appreciation
JPMorgan Chase Bank, N.A.	172,000,000	BRL	10/01/19	\$43,855,867	\$41,437,795	\$ 2,418,072
Citibank N.A., New York	107,970,000	BRL	10/01/19	27,458,070	26,011,852	1,446,218
Citibank N.A., New York	121,120,000	BRL	07/01/21	28,823,147	27,750,588	1,072,559
Goldman Sachs International	111,000,000	BRL	10/01/19	27,800,660	26,741,833	1,058,827
Goldman Sachs International	26,208,000	EUR	04/30/20	30,055,334	29,017,421	1,037,913
Goldman Sachs International	15,990,000	EUR	01/17/20	18,463,952	17,582,288	881,664
Goldman Sachs International	38,600,000	BRL	07/01/20	10,023,371	9,150,790	872,581
Barclays Bank plc	13,409,000	EUR	01/17/20	15,486,054	14,744,271	741,783
Citibank N.A., New York	31,600,000	BRL	07/01/20	8,139,295	7,491,320	647,975
Bank of America, N.A.	13,152,400	EUR	06/15/20	15,124,931	14,605,384	519,547
Goldman Sachs International	11,224,080	EUR	06/15/20	12,914,202	12,464,037	450,165
Bank of America, N.A.	5,903,000,000	JPY	01/21/20	55,487,146	55,069,365	417,781
JPMorgan Chase Bank, N.A.	21,006,375	EUR	07/30/21	24,244,928	23,903,810	341,118
Goldman Sachs International	11,989,250	EUR	07/30/21	13,927,013	13,642,943	284,070
Citibank N.A., New York	64,400,000	BRL	01/02/20	15,691,328	15,440,371	250,957
Goldman Sachs International	40,300,000	BRL	07/01/21	9,441,256	9,233,395	207,861
Citibank N.A., New York	912,456,000	JPY	07/01/21	8,984,580	8,778,928	205,652
Citibank N.A., New York	3,193,596,000	JPY	06/01/20	30,212,632	30,032,200	180,432
Barclays Bank plc	843,421,500	JPY	07/01/21	8,292,415	8,114,733	177,682
JPMorgan Chase Bank, N.A.	3,433,716,000	JPY	09/01/20	32,638,955	32,467,866	171,089
JPMorgan Chase Bank, N.A.	18,300,000	BRL	07/01/21	4,347,310	4,192,832	154,478
Bank of America, N.A.	1,205,302,350	JPY	04/15/20	11,368,739	11,302,672	66,067
Bank of America, N.A.	1,397,698,500	JPY	06/22/20	13,219,507	13,160,294	59,213
Goldman Sachs International	9,246,900,000	JPY	01/10/20	86,247,132	86,206,657	40,475
JPMorgan Chase Bank, N.A.	509,054,400	JPY	06/01/20	4,811,251	4,787,088	24,163
Deutsche Bank AG	15,684,387,227	KRW	08/04/21	13,375,735	13,370,281	5,454
Goldman Sachs International	56,471,082	JPY	06/22/20	534,438	531,715	2,723
JPMorgan Chase Bank, N.A.	156,375	EUR	07/30/20	176,707	174,151	2,556

LIMITED DURATION FUND

Forward Foreign Currency Exchange Contracts^{††} (continued)

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at September 30, 2019	Unrealized Appreciation (Depreciation)
Citibank N.A., New York	2,311,700,000	JPY	01/10/20	\$21,553,709	\$21,551,431	\$ 2,278
Goldman Sachs International	89,250	EUR	07/30/20	101,450	99,395	2,055
Citibank N.A., New York	456,000	JPY	01/06/20	4,361	4,250	111
Citibank N.A., New York	456,000	JPY	07/01/20	4,404	4,296	108
Citibank N.A., New York	456,000	JPY	01/04/21	4,450	4,343	107
Barclays Bank plc	421,500	JPY	01/06/20	4,025	3,928	97
Barclays Bank plc	421,500	JPY	07/01/20	4,066	3,971	95
Barclays Bank plc	421,500	JPY	01/04/21	4,106	4,014	92
Citibank N.A., New York	1,596,000	JPY	12/02/19	14,911	14,823	88
JPMorgan Chase Bank, N.A.	1,716,000	JPY	03/02/20	16,126	16,049	77
Bank of America, N.A.	602,350	JPY	10/15/19	5,609	5,577	32
Goldman Sachs International	614,350	JPY	12/20/19	5,740	5,717	23
Bank of America, N.A.	698,500	JPY	12/20/19	6,523	6,500	23
JPMorgan Chase Bank, N.A.	254,400	JPY	12/02/19	2,374	2,363	11
Deutsche Bank AG	41,872,227	KRW	02/04/21	35,500	35,499	1
Deutsche Bank AG	41,872,227	KRW	08/05/20	35,288	35,292	(4)
Deutsche Bank AG	41,872,227	KRW	11/04/20	35,395	35,400	(5)
Deutsche Bank AG	40,506,828	KRW	05/07/21	34,430	34,437	(7)
Deutsche Bank AG	40,961,962	KRW	05/11/20	34,402	34,411	(9)
Deutsche Bank AG	41,872,227	KRW	02/05/20	35,054	35,063	(9)
Deutsche Bank AG	41,872,227	KRW	11/06/19	34,949	34,959	(10)
Bank of America, N.A.	54,148	ILS	04/30/20	15,495	15,821	(326)
Citibank N.A., New York	124,340	ILS	04/30/20	35,729	36,328	(599)
Bank of America, N.A.	686,075	ILS	01/31/20	196,837	199,166	(2,329)
Bank of America, N.A.	684,200	ILS	02/01/21	199,912	202,715	(2,803)
Goldman Sachs International	724,881	ILS	04/30/20	208,691	211,786	(3,095)
Bank of America, N.A.	5,454,000	ILS	04/30/21	1,586,157	1,622,112	(35,955)
Bank of America, N.A.	13,124,200	ILS	01/31/22	3,890,958	3,945,860	(54,902)
Citibank N.A., New York	12,524,000	ILS	04/30/21	3,658,245	3,724,850	(66,605)
Goldman Sachs International	42,231,650	ILS	01/31/22	12,500,228	12,697,166	(196,938)
Goldman Sachs International	73,012,900	ILS	04/30/21	21,378,671	21,715,271	(336,600)
Goldman Sachs International	116,779,244	ILS	02/01/21	34,113,576	34,599,491	(485,915)
Goldman Sachs International	71,861,650	ILS	01/31/20	19,871,410	20,861,217	(989,807)
						<u>\$11,568,355</u>
Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at September 30, 2019	Unrealized Appreciation (Depreciation)
Citibank N.A., New York	39,097,000	BRL	10/01/19	\$ 9,508,256	\$ 9,419,148	\$ (89,108)
Morgan Stanley Capital Services LLC	351,873,000	BRL	10/01/19	85,265,285	84,772,333	(492,952)
						<u>\$ (582,060)</u>

LIMITED DURATION FUND

~ 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, unless otherwise noted.

††† Value determined based on Level 3 inputs.

¹ Affiliated issuer.

² Rate indicated is the 7-day yield as of September 30, 2019.

³ 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 \$1,227,524,528 (cost \$1,221,375,783), or 35.1% of total net assets.

⁴ Variable rate security. Rate indicated is the rate effective at September 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.

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

⁶ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$69,397 (cost \$98,541), or less than 0.1% of total net assets.

⁷ Effective November 30, 2018, Guggenheim Strategy Fund I was reorganized with and into the Guggenheim Ultra Short Duration Fund.

⁸ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2019.

⁹ Security is an interest-only strip.

¹⁰ Zero coupon rate security.

¹¹ Face amount of security is adjusted for inflation.

¹² Repurchase Agreements.

¹³ Rate indicated is the effective yield at the time of purchase.

BofA — Bank of America

BRL — Brazilian Real

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

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

EUR — Euro

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

KRW — South Korean Won

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REIT — Real Estate Investment Trust

WAC — Weighted Average Coupon