

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Shares	Value
COMMON STOCKS^{†††} - 0.0%		
Industrial - 0.0%		
Constar International Holdings LLC ^{*1}	68	\$ —
Total Common Stocks		—
(Cost \$-)		—
PREFERRED STOCKS^{†††} - 0.0%		
Industrial - 0.0%		
Constar International Holdings LLC ^{*1}	7	—
Total Preferred Stocks		—
(Cost \$-)		—
MUTUAL FUNDS[†] - 0.3%		
Guggenheim Floating Rate Strategies Fund — R6-Class ²	99,548	2,519,549
Total Mutual Funds		2,519,549
(Cost \$2,594,961)		—
MONEY MARKET FUND[†] - 0.4%		
Dreyfus Treasury Securities Cash Management - Institutional Shares 2.10% ³	2,830,172	2,830,172
Total Money Market Fund		2,830,172
(Cost \$2,830,172)		—
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 27.1%		
Government Agency - 15.5%		
Fannie Mae		
3.59% due 02/01/29	6,435,000	6,903,246
3.71% due 02/01/34	5,700,000	6,204,405
3.03% due 02/01/30	5,100,000	5,294,084
3.66% due 03/01/34	4,000,000	4,371,695
3.60% due 03/01/31	4,000,000	4,298,254
3.00% due 12/01/29	2,500,000	2,588,316
3.49% due 04/01/30	2,300,000	2,476,612
3.61% due 04/01/34	2,300,000	2,463,747
3.37% due 05/01/31	2,250,000	2,370,653
4.17% due 02/01/49	2,000,000	2,186,234
3.19% due 02/01/29	2,000,000	2,105,554
3.26% due 05/01/34	2,000,000	2,098,816
3.09% due 10/01/29	2,000,000	2,088,430
3.11% due 04/01/30	1,975,433	2,049,989
3.12% due 10/01/32	1,700,000	1,757,602
3.88% due 07/01/33	1,500,000	1,652,731
3.33% due 05/01/34	1,500,000	1,577,758
3.13% due 01/01/30	1,500,000	1,575,601
3.01% due 12/01/27	1,500,000	1,557,353
2.86% due 09/01/29	1,450,000	1,491,113
4.27% due 12/01/33	992,756	1,130,855
3.70% due 03/01/31	1,000,000	1,094,330
3.67% due 03/01/30	1,000,000	1,090,229
3.74% due 02/01/30	1,000,000	1,087,227
3.56% due 03/01/31	1,000,000	1,085,215
3.68% due 04/01/34	1,000,000	1,083,730
3.51% due 04/01/34	1,000,000	1,083,654
4.24% due 08/01/48	1,000,000	1,082,652
3.56% due 04/01/30	1,000,000	1,082,493
3.42% due 04/01/30	1,000,000	1,076,917
3.48% due 04/01/30	1,000,000	1,076,706
3.66% due 03/01/34	996,568	1,072,313
3.36% due 05/01/34	998,816	1,065,382
3.53% due 04/01/33	1,000,000	1,065,330
3.43% due 08/01/34 ^{†††}	1,000,000	1,063,523
3.19% due 02/01/30	1,000,000	1,059,662
3.83% due 05/01/49	1,000,000	1,054,607
3.34% due 05/01/34	1,000,000	1,052,769
3.18% due 01/01/30	1,000,000	1,052,624
3.31% due 01/01/33	1,000,000	1,049,167
3.05% due 01/01/30	1,000,000	1,039,920
3.23% due 01/01/30	978,726	1,035,470
3.12% due 01/01/30	976,881	1,026,040
2.96% due 11/01/29	900,000	929,385
1.95% due 11/01/20	900,000	897,260
3.08% due 10/01/32	850,000	879,860
2.90% due 11/01/29	850,000	873,191
4.07% due 05/01/49	799,207	868,844
4.37% due 10/01/48	743,957	837,201
4.25% due 05/01/48	660,949	738,846
3.14% due 09/01/32	650,000	674,244
2.99% due 09/01/29	650,000	672,977
3.17% due 01/01/30	550,000	579,836
2.82% due 10/01/29	550,000	563,602
3.05% due 10/01/29	500,000	520,292
3.22% due 01/01/30	450,000	475,208
3.94% due 10/01/36	346,734	378,369
Freddie Mac Multifamily Structured Pass Through Certificates		
2019-K087, 3.77% due 12/25/28	4,250,000	4,689,438
2017-KGX1, 3.00% due 10/25/27	3,500,000	3,613,557
2017-KW03, 3.02% due 06/25/27	3,000,000	3,089,374
2018-K073, 3.45% (WAC) due 01/25/28 ⁴	1,200,000	1,285,131
2018-K078, 3.92% due 06/25/28	1,000,000	1,102,579
2018-K074, 3.60% due 02/25/28	1,000,000	1,080,156
2017-K066, 3.20% due 06/25/27	1,000,000	1,051,759
Freddie Mac Seasoned Credit Risk Transfer Trust		
2017-3, 3.00% due 07/25/56 ⁵	2,975,048	3,015,699
2017-4, 3.00% due 06/25/57 ⁵	1,915,242	1,959,247
2017-4, 3.50% due 06/25/57	1,558,256	1,590,079
2018-1, 2.50% due 05/25/57 ⁵	1,528,834	1,521,405

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 27.1% (continued)		
Government Agency - 15.5% (continued)		
Fannie Mae-Aces		
2017-M11, 2.98% due 08/25/29	2,500,000	\$ 2,554,568
Total Government Agency		118,165,115
Residential Mortgage Backed Securities - 8.4%		
CIM Trust		
2018-R2, 3.69% (WAC) due 08/25/57 ^{4,6}	2,948,446	2,982,100
2018-R4, 4.07% (WAC) due 12/26/57 ^{4,6}	2,692,634	2,717,666
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{4,6}	4,177,685	4,266,385
2019-RM3, 2.80% (WAC) due 06/25/69 ^{4,6}	1,000,000	999,061
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58 ^{4,6}	1,706,507	1,747,092
2019-RPL1, 4.33% due 02/26/24 ^{5,6}	1,215,754	1,233,330
2017-5A, 3.90% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 ^{4,6}	1,011,760	1,028,767
2018-1A, 4.00% (WAC) due 12/25/57 ^{4,6}	769,740	798,082
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 ⁴	2,793,262	2,759,483
2006-BC3, 2.56% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 ⁴	965,091	856,008
2006-BC4, 2.57% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 ⁴	811,327	786,938
GSAA Home Equity Trust		
2005-6, 2.83% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 06/25/35 ⁴	3,150,000	3,196,629
Home Equity Loan Trust		
2007-FRE1, 2.59% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁴	3,083,971	2,915,087
Soundview Home Loan Trust		
2006-OPT5, 2.54% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁴	2,894,412	2,820,089
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{4,6}	2,687,752	2,788,471
Towd Point Mortgage Trust		
2017-6, 2.75% (WAC) due 10/25/57 ^{4,6}	1,960,995	1,976,057
2017-5, 3.00% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{4,6}	489,986	488,571
2018-1, 3.00% (WAC) due 01/25/58 ^{4,6}	289,501	292,551
HarborView Mortgage Loan Trust		
2006-12, 2.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁴	1,902,585	1,817,123
2006-14, 2.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁴	931,350	913,788
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 ⁴	2,215,156	2,152,075
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 2.52% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁴	3,193,588	2,049,491
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 ⁴	2,000,000	2,002,923
Countrywide Asset-Backed Certificates		
2006-6, 2.57% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 ⁴	1,726,345	1,709,873

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 27.1% (continued)		
Residential Mortgage Backed Securities - 8.4% (continued)		
Alternative Loan Trust		
2007-OA4, 2.57% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 05/25/47 ⁴	1,636,640	\$ 1,555,990
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ⁷	9,211,792	1,519,908
LSTAR Securities Investment Trust		
2019-1, 4.14% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 ^{4,6}	820,584	823,046
2018-2, 3.94% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 04/01/23 ^{4,6}	354,323	354,597
GSAMP Trust		
2007-NC1, 2.53% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁴	1,789,834	1,159,338
Structured Asset Investment Loan Trust		
2005-11, 3.12% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.36%) due 01/25/36 ⁴	1,142,264	1,137,970
COLT Mortgage Loan Trust		
2018-3, 3.69% (WAC) due 10/26/48 ^{4,6}	1,107,307	1,122,617
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 ⁴	1,000,000	1,002,573
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 ⁴	1,000,000	965,081
Nationstar Home Equity Loan Trust		
2007-B, 2.62% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁴	870,378	860,746
Luminent Mortgage Trust		
2006-2, 2.60% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46 ⁴	988,221	859,869
Legacy Mortgage Asset Trust		
2018-GS3, 4.00% due 06/25/58 ^{5,6}	775,567	789,003
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 ⁴	787,339	766,822
Deephaven Residential Mortgage Trust		
2017-3A, 2.58% (WAC) due 10/25/47 ^{4,6}	725,336	723,557
CSMC Series		
2015-12R, 2.93% (WAC) due 11/30/37 ^{4,6}	700,817	697,352
RALI Series Trust		
2006-QO2, 2.62% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 ⁴	1,800,618	678,010
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2007-OA2, 3.27% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ⁴	644,219	611,630
GSMSC Resecuritization Trust		
2015-5R, 2.57% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 ^{4,6}	565,157	562,966
CIT Mortgage Loan Trust		
2007-1, 3.88% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37 ^{4,6}	498,059	500,081
Angel Oak Mortgage Trust LLC		
2017-3, 2.71% (WAC) due 11/25/47 ^{4,6}	459,967	459,913
Banc of America Funding Trust		
2015-R4, 2.60% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35 ^{4,6}	454,314	441,357

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 27.1% (continued)		
Residential Mortgage Backed Securities - 8.4% (continued)		
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 3.34% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁴	449,675	\$ 404,329
MASTR Adjustable Rate Mortgages Trust		
2003-5, 3.53% (WAC) due 11/25/33 ⁴	424,260	404,237
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	129,693	137,108
		<u>63,835,740</u>
Total Residential Mortgage Backed Securities		
Commercial Mortgage Backed Securities - 2.3%		
CGBAM Mezzanine Securities Trust		
2015-SMMZ, 8.21% due 04/10/28 ⁶	2,650,000	2,732,827
COMM Mortgage Trust		
2015-CR24, 0.91% (WAC) due 08/10/48 ^{4,7}	46,518,713	1,856,622
2015-CR26, 1.11% (WAC) due 10/10/48 ^{4,7}	9,450,619	444,877
Four Times Square Trust Commercial Mortgage Pass-Through Certificates Series 200		
2006-4TS, 5.40% due 12/13/28 ⁶	1,880,234	1,949,019
Americold LLC Trust		
2010-ARTA, 7.44% due 01/14/29 ⁶	1,250,000	1,316,742
Bancorp Commercial Mortgage Trust		
2018-CR3, 3.64% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 ^{4,6}	1,000,000	999,845
CSAIL Commercial Mortgage Trust		
2019-C15, 1.22% (WAC) due 03/15/52 ^{4,7}	12,494,184	975,403
BENCHMARK Mortgage Trust		
2018-B6, 0.60% (WAC) due 10/10/51 ^{4,7}	31,433,949	935,858
SG Commercial Mortgage Securities Trust		
2016-C5, 2.15% (WAC) due 10/10/48 ^{4,7}	9,710,948	931,278
UBS Commercial Mortgage Trust		
2017-C2, 1.24% (WAC) due 08/15/49 ^{4,7}	11,246,787	765,676
Citigroup Commercial Mortgage Trust		
2016-GC37, 1.94% (WAC) due 04/10/49 ^{4,7}	3,760,765	353,753
2016-C2, 1.92% (WAC) due 08/10/49 ^{4,7}	2,451,515	241,671
2016-P5, 1.67% (WAC) due 10/10/49 ^{4,7}	1,951,732	151,601
GE Business Loan Trust		
2007-1A, 2.56% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 ^{4,6}	678,303	665,516
JPMDB Commercial Mortgage Securities Trust		
2016-C2, 1.84% (WAC) due 06/15/49 ^{4,7}	8,765,585	637,253
Morgan Stanley Capital I Trust		
2016-UB11, 1.77% (WAC) due 08/15/49 ^{4,7}	7,427,382	599,263
Wells Fargo Commercial Mortgage Trust		
2016-NXS5, 1.68% (WAC) due 01/15/59 ^{4,7}	4,825,963	319,722
2016-C37, 1.15% (WAC) due 12/15/49 ^{4,7}	3,782,280	170,325
Aventura Mall Trust		
2013-AVM, 3.87% (WAC) due 12/05/32 ^{4,6}	425,000	431,119
Americold 2010 LLC		
2010-ARTA, 3.85% due 01/14/29 ⁶	395,779	400,009
CGBAM Commercial Mortgage Trust		
2015-SMRT, 3.91% (WAC) due 04/10/28 ^{4,6}	350,000	352,779
CFCRE Commercial Mortgage Trust		
2016-C3, 1.20% (WAC) due 01/10/48 ^{4,7}	5,806,622	328,230
CD Mortgage Trust		
2016-CD1, 1.55% (WAC) due 08/10/49 ^{4,7}	2,540,255	194,202
		<u>17,753,590</u>
Total Commercial Mortgage Backed Securities		
Military Housing - 0.9%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 1.93% (WAC) due 11/25/55 ^{4,6}	3,940,324	4,326,914

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 27.1% (continued)		
Military Housing - 0.9% (continued)		
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ⁶	1,484,109	\$ 1,634,975
Capmark Military Housing Trust		
2007-ROBS, 6.06% due 10/10/52 ⁶	471,741	542,417
2007-AETC, 5.75% due 02/10/52 ⁶	328,240	351,998
Total Military Housing		6,856,304
Total Collateralized Mortgage Obligations (Cost \$199,740,621)		206,610,749
U.S. GOVERNMENT SECURITIES^{††} - 24.5%		
U.S. Treasury Notes		
2.38% due 03/15/22	62,017,000	63,121,678
2.38% due 02/29/24	42,382,000	43,575,649
2.50% due 02/28/26	26,348,000	27,405,008
2.88% due 11/30/23	19,286,000	20,209,618
U.S. Treasury Bonds		
2.88% due 05/15/49	16,858,000	18,053,864
U.S. Treasury Inflation Protected Securities		
1.38% due 01/15/20 ⁸	14,700,721	14,668,563
Total U.S. Government Securities (Cost \$184,096,230)		187,034,380
ASSET-BACKED SECURITIES^{††} - 16.3%		
Collateralized Loan Obligations - 8.3%		
Palmer Square Loan Funding Ltd.		
2018-4A, 3.42% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{4,6}	5,049,851	5,050,670
2018-4A, 3.97% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{4,6}	1,000,000	997,352
Denali Capital CLO XI Ltd.		
2018-1A, 3.72% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 ^{4,6}	3,000,000	2,999,699
2018-1A, 4.24% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/20/28 ^{4,6}	2,000,000	1,999,830
Golub Capital Partners CLO Ltd.		
2018-36A, 3.87% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{4,6}	4,100,000	4,038,309
NXT Capital CLO LLC		
2017-1A, 4.29% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{4,6}	1,800,000	1,800,241
2018-1A, 4.19% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 04/21/27 ^{4,6}	1,000,000	1,000,004
ALM VI Ltd.		
2018-6A, 3.80% (3 Month USD LIBOR + 1.20%, Rate Floor: 0.00%) due 07/15/26 ^{4,6}	2,800,000	2,790,797
THL Credit Wind River CLO Ltd.		
2019-1A, due 01/15/26 ^{4,6}	2,750,000	2,750,000
Figueroa CLO Ltd.		
2018-2A, 3.24% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 06/20/27 ^{4,6}	2,350,000	2,342,039
Carlyle Global Market Strategies CLO Ltd.		
2018-2A, 3.36% (3 Month USD LIBOR + 0.78%, Rate Floor: 0.00%) due 04/27/27 ^{4,6}	2,300,000	2,295,375
ALM XIII Ltd.		
2018-12A, 3.49% (3 Month USD LIBOR + 0.89%, Rate Floor: 0.89%) due 04/16/27 ^{4,6}	2,300,000	2,295,195
Mountain View CLO Ltd.		
2018-1A, 3.40% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{4,6}	2,252,802	2,242,120
MP CLO VIII Ltd.		
2018-2A, 3.49% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 ^{4,6}	2,200,000	2,196,460
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 4.07% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{4,6}	2,086,000	2,076,848
Venture XII CLO Ltd.		
2018-12A, 3.32% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 ^{4,6}	2,017,928	2,011,487

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ASSET-BACKED SECURITIES^{††} - 16.3% (continued)		
Collateralized Loan Obligations - 8.3% (continued)		
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 4.43% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/25/29 ^{4,6}	2,000,000	\$ 2,000,246
Cerberus Loan Funding XVII Ltd.		
2016-3A, 5.13% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{4,6}	2,000,000	1,989,863
Crown Point CLO III Ltd.		
2017-3A, 4.05% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 ^{4,6}	2,000,000	1,977,026
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 3.90% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{4,6}	2,000,000	1,965,051
OCP CLO Ltd.		
2018-7A, 3.19% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 07/20/29 ^{4,6}	1,785,714	1,783,589
Garrison BSL CLO Ltd.		
2018-1A, 3.54% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28 ^{4,6}	1,300,000	1,298,374
KVK CLO Ltd.		
2017-1A, 3.50% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{4,6}	1,250,000	1,245,633
VMC Finance LLC		
2018-FL1, 3.21% (1 Month USD LIBOR + 0.82%) due 03/15/35 ^{4,6}	1,092,718	1,085,517
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 ⁶	1,000,000	1,002,122
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 ⁶	1,000,000	1,000,161
Flatiron CLO Ltd.		
2017-1A, 4.24% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26 ^{4,6}	1,000,000	999,982
TCP Waterman CLO Ltd.		
2016-1A, 4.84% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{4,6}	1,000,000	999,590
MONROE CAPITAL BSL CLO Ltd.		
2017-1A, 4.27% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27 ^{4,6}	1,000,000	998,058
Diamond CLO Ltd.		
2018-1A, 4.09% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{4,6}	1,000,000	996,511
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 3.86% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{4,6}	1,000,000	981,885
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{6,9}	1,000,000	913,946
Mountain Hawk II CLO Ltd.		
2018-2A, 3.41% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 ^{4,6}	745,714	744,774
Monroe Capital CLO Ltd.		
2017-1A, 3.94% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{4,6}	744,120	742,345
Avery Point V CLO Ltd.		
2017-5A, 3.57% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 ^{4,6}	739,603	739,952
Tremann Park CLO Ltd.		
2015-1A, due 10/20/28 ^{6,9}	500,000	435,618
Babson CLO Ltd.		
2014-1A) due 07/20/25 ^{6,9}	650,000	201,777
2012-2A due 05/15/23 ^{6,9}	1,000,000	12,200
Copper River CLO Ltd.		
2007-1A due 01/20/21 ^{9,10}	700,000	106,840
Total Collateralized Loan Obligations		63,107,486
Financial - 2.5%		
Station Place Securitization Trust		
2019-6, 3.03% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/24/21 ^{4,6}	5,500,000	5,500,000

Investment Grade Bond Fund
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June 30, 2019

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 16.3% (continued)		
Financial - 2.5% (continued)		
2019-1, 3.03% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 09/24/19 ^{4,6}	5,100,000	\$ 5,099,996
2019-5, (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 06/24/20 ^{4,6}	2,950,000	2,950,000
2019-2, 2.98% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/24/21 ^{4,6}	1,400,000	1,399,999
Barclays Bank plc		
GMTn, 3.15% (1 Month USD LIBOR + 0.72%) due 10/31/19 ⁴	3,850,000	3,851,515
Total Financial		18,801,510
Transport-Aircraft - 2.2%		
Castlelake Aircraft Securitization Trust		
2017-1, 3.97% due 07/15/42	1,728,280	1,746,751
2018-1, 4.13% due 06/15/43 ⁶	1,577,032	1,590,099
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁶	3,121,398	3,189,475
SAPPHIRE AVIATION FINANCE I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁶	2,432,760	2,466,152
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37 ^{5,6}	1,599,918	1,653,232
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	1,611,290	1,629,938
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁶	971,550	985,357
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁶	910,300	932,939
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁶	712,698	723,030
AASET Trust		
2017-1A, 3.97% due 05/16/42 ⁶	644,477	651,867
Raspro Trust		
2005-1A, 3.52% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{4,6}	644,381	622,850
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 ¹⁰	446,018	433,910
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28 ⁶	254,842	255,577
Total Transport-Aircraft		16,881,177
Collateralized Debt Obligations - 0.9%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ⁶	3,750,000	3,642,277
2016-3A, 3.85% due 10/28/33 ⁶	1,000,000	985,476
Palmer Square Loan Funding Ltd.		
2019-3A, 3.17% due 08/20/27	1,500,000	1,500,000
Putnam Structured Product Funding Ltd.		
2003-1A, 3.39% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{4,6}	324,734	321,592
Highland Park CDO I Ltd.		
2006-1A, 3.05% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.00%) due 11/25/51 ^{4,10}	198,181	196,466
N-Star REL CDO VIII Ltd.		
2006-8A, 2.85% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 ^{4,6}	108,390	106,968
Total Collateralized Debt Obligations		6,752,779
Transport-Container - 0.8%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42 ⁶	2,351,496	2,365,032
CLI Funding LLC		
2018-1A, 4.03% due 04/18/43 ⁶	1,142,441	1,174,502
CAL Funding III Ltd.		
2018-1A, 3.96% due 02/25/43 ⁶	1,083,333	1,116,385
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 ⁶	803,998	815,137

Investment Grade Bond Fund
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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 16.3% (continued)		
Transport-Container - 0.8% (continued)		
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 ⁶	690,000	\$ 691,923
Total Transport-Container		<u>6,162,979</u>
Net Lease - 0.7%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 ⁶	2,935,000	2,986,846
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁶	2,759,148	2,828,206
Total Net Lease		<u>5,815,052</u>
Whole Business - 0.4%		
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁶	1,468,126	1,544,777
Domino's Pizza Master Issuer LLC		
2017-1A, 3.83% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 ^{4,6}	982,500	976,910
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27 ⁶	259,642	260,306
Total Whole Business		<u>2,781,993</u>
Infrastructure - 0.3%		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ¹⁰	1,089,000	1,106,077
Vantage Data Centers Issuer LLC		
2018-1A, 4.07% due 02/16/43 ⁶	986,667	1,013,976
Total Infrastructure		<u>2,120,053</u>
Diversified Payment Rights - 0.1%		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{††,1}	1,000,000	1,038,631
CIC Receivables Master Trust		
REGD, 4.89% due 10/07/21	146,331	148,636
Total Diversified Payment Rights		<u>1,187,267</u>
Automotive - 0.1%		
Hertz Vehicle Financing II, LP		
2017-1A, 2.96% due 10/25/21 ⁶	500,000	502,522
Insurance - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁶	432,000	433,335
Total Asset-Backed Securities (Cost \$124,200,924)		<u>124,546,153</u>
FOREIGN GOVERNMENT DEBT^{††} - 11.3%		
Government of Japan		
due 07/01/19 ¹¹	JPY 1,822,800,000	16,907,522
due 01/20/20 ¹¹	JPY 985,000,000	9,147,176
due 07/29/19 ¹¹	JPY 825,000,000	7,653,251
due 07/08/19 ¹¹	JPY 381,800,000	3,541,478
due 08/13/19 ¹¹	JPY 306,700,000	2,845,317
due 07/22/19 ¹¹	JPY 143,500,000	1,331,151
due 08/19/19 ¹¹	JPY 97,000,000	899,907
0.10% due 03/20/20	JPY 49,000,000	455,467
2.40% due 03/20/20	JPY 20,000,000	188,974
1.30% due 03/20/20	JPY 8,000,000	74,999
Federative Republic of Brazil		
due 10/01/19 ¹¹	BRL 71,210,000	18,269,609
due 01/01/20 ¹¹	BRL 18,300,000	4,629,419
Republic of Portugal		
due 07/19/19 ¹¹	EUR 4,300,000	4,891,884
due 01/17/20 ¹¹	EUR 2,550,000	2,906,788
State of Israel		
5.00% due 01/31/20	ILS 18,100,000	5,211,161
Kingdom of Spain		
due 01/17/20 ¹¹	EUR 2,717,000	3,097,844
Province of New Brunswick, Canada		
due 07/11/19 ¹¹	CAD 1,702,000	1,299,155
Province of Newfoundland, Canada		
due 07/09/19 ¹¹	CAD 800,000	610,710
due 07/11/19 ¹¹	CAD 400,000	305,324
due 07/18/19 ¹¹	CAD 200,000	152,607
due 07/25/19 ¹¹	CAD 200,000	152,547
Province of Ontario, Canada		
due 07/03/19 ¹¹	CAD 1,040,000	794,153
due 07/17/19 ¹¹	CAD 280,000	213,661
due 07/24/19 ¹¹	CAD 145,000	110,605
due 07/31/19 ¹¹	CAD 130,000	99,124
Province of Quebec, Canada		
due 07/26/19 ¹¹	CAD 790,000	602,539
Total Foreign Government Debt (Cost \$84,790,202)		<u>86,392,372</u>
CORPORATE BONDS^{††} - 9.5%		
Financial - 4.1%		
Synchrony Bank		
2.95% (3 Month USD LIBOR + 0.63%) due 03/30/20 ⁴	2,600,000	2,602,233
AXIS Specialty Finance LLC		
5.88% due 06/01/20	1,800,000	1,855,754
Ventas Realty Limited Partnership / Ventas Capital Corp.		
2.70% due 04/01/20	1,800,000	1,802,350
Morgan Stanley		
5.50% due 07/24/20	1,700,000	1,754,804

Investment Grade Bond Fund
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	Face Amount	Value
CORPORATE BONDS^{††} - 9.5% (continued)		
Financial - 4.1% (continued)		
Capital One Financial Corp. 2.50% due 05/12/20	1,750,000	\$ 1,751,814
Assurant, Inc. 3.58% (3 Month USD LIBOR + 1.25%) due 03/26/21 ⁴	1,745,000	1,745,120
Lloyds Bank Corporate Markets plc NY 2.94% (3 Month USD LIBOR + 0.37%) due 08/05/20 ⁴	1,730,000	1,731,852
Credit Suisse AG NY 2.98% (3 Month USD LIBOR + 0.40%) due 07/31/20 ⁴	1,720,000	1,721,818
Alexandria Real Estate Equities, Inc. 2.75% due 01/15/20	1,720,000	1,720,716
Standard Chartered Bank 2.97% (3 Month USD LIBOR + 0.40%) due 08/04/20 ⁴	1,710,000	1,712,757
ANZ New Zealand Int'l Ltd. 2.85% due 08/06/20 ⁶	1,700,000	1,710,444
UBS AG 3.03% (3 Month USD LIBOR + 0.58%, Rate Floor: 0.00%) due 06/08/20 ^{4,6}	1,700,000	1,706,593
American Tower Corp. 2.80% due 06/01/20	1,650,000	1,653,764
Jefferies Group LLC 8.50% due 07/15/19	1,600,000	1,603,382
Aspen Insurance Holdings Ltd. 6.00% due 12/15/20	1,400,000	1,462,623
American International Group, Inc. 6.40% due 12/15/20	1,060,000	1,119,090
American Equity Investment Life Holding Co. 5.00% due 06/15/27	953,000	977,492
Discover Bank 3.10% due 06/04/20	850,000	854,106
Santander UK plc 2.88% (3 Month USD LIBOR + 0.30%) due 11/03/20 ⁴	840,000	839,025
AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.25% due 07/01/20	785,000	796,544
Credit Suisse Group Funding Guernsey Ltd. 2.75% due 03/26/20	300,000	300,469
Hospitality Properties Trust 5.25% due 02/15/26	157,000	161,258
Total Financial		<u>31,584,008</u>
Consumer, Non-cyclical - 2.2%		
Reynolds American, Inc. 3.25% due 06/12/20	1,920,000	1,933,035
Mondelez International, Inc. 3.00% due 05/07/20	1,920,000	1,927,771
Quest Diagnostics, Inc. 2.50% due 03/30/20	1,800,000	1,797,733
Zimmer Biomet Holdings, Inc. 2.70% due 04/01/20	1,795,000	1,797,236
Cigna Corp. 2.76% (3 Month USD LIBOR + 0.35%) due 03/17/20 ^{4,6}	1,795,000	1,796,444
Allergan Incorporated/United States 3.38% due 09/15/20	1,635,000	1,649,630
Molson Coors Brewing Co. 2.25% due 03/15/20	1,600,000	1,596,047
Coca-Cola Femsa SAB de CV 4.63% due 02/15/20	850,000	860,409
Bayer US Finance II LLC 2.13% due 07/15/19 ⁶	850,000	849,803
Anthem, Inc. 2.50% due 11/21/20	800,000	801,593
Kraft Heinz Foods Co. 2.80% due 07/02/20	630,000	630,700
Constellation Brands, Inc. 2.25% due 11/06/20	530,000	528,864
Allergan Funding SCS 3.69% (3 Month USD LIBOR + 1.26%) due 03/12/20 ⁴	165,000	166,053
Humana, Inc. 2.50% due 12/15/20	120,000	120,064
Total Consumer, Non-cyclical		<u>16,455,382</u>
Industrial - 0.8%		
Republic Services, Inc. 5.50% due 09/15/19	1,800,000	1,810,038
Rolls-Royce plc 2.38% due 10/14/20 ⁶	1,800,000	1,797,205
Harris Corp. 2.70% due 04/27/20	1,766,000	1,767,812
Ingersoll-Rand Luxembourg Finance S.A. 2.63% due 05/01/20	320,000	320,172
Vulcan Materials Co. 3.01% (3 Month USD LIBOR + 0.60%) due 06/15/20 ⁴	200,000	200,018

Investment Grade Bond Fund
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	Face Amount	Value
CORPORATE BONDS^{††} - 9.5% (continued)		
Industrial - 0.8% (continued)		
Molex Electronic Technologies LLC		
2.88% due 04/15/20 ⁶	190,000	\$ 190,092
Total Industrial		<u>6,085,337</u>
Utilities - 0.7%		
NextEra Energy Capital Holdings, Inc.		
2.78% (3 Month USD LIBOR + 0.45%) due 09/28/20 ⁴	1,830,000	1,828,205
Ameren Corp.		
2.70% due 11/15/20	1,800,000	1,805,860
Exelon Corp.		
2.85% due 06/15/20	860,000	862,724
DTE Energy Co.		
2.40% due 12/01/19	400,000	399,957
PSEG Power LLC		
5.13% due 04/15/20	250,000	255,131
Pennsylvania Electric Co.		
5.20% due 04/01/20	50,000	50,876
Total Utilities		<u>5,202,753</u>
Technology - 0.6%		
Analog Devices, Inc.		
2.95% due 01/12/21	1,800,000	1,816,369
Broadcom Corporation / Broadcom Cayman Finance Ltd.		
2.38% due 01/15/20	1,800,000	1,796,871
Fidelity National Information Services, Inc.		
3.63% due 10/15/20	1,050,000	1,065,510
CA, Inc.		
5.38% due 12/01/19	50,000	50,444
Total Technology		<u>4,729,194</u>
Communications - 0.4%		
Juniper Networks, Inc.		
3.30% due 06/15/20	1,900,000	1,911,175
Deutsche Telekom International Finance BV		
2.23% due 01/17/20 ⁶	580,000	578,502
Telefonica Emisiones S.A.		
5.13% due 04/27/20	430,000	438,788
Total Communications		<u>2,928,465</u>
Energy - 0.3%		
ONEOK Partners, LP		
3.80% due 03/15/20	1,630,000	1,641,237
Pioneer Natural Resources Co.		
7.50% due 01/15/20	500,000	512,749
Reliance Holding USA, Inc.		
4.50% due 10/19/20 ⁶	350,000	357,849
Florida Gas Transmission Company LLC		
5.45% due 07/15/20 ⁶	140,000	143,640
Total Energy		<u>2,655,475</u>
Basic Materials - 0.3%		
Yamana Gold, Inc.		
4.95% due 07/15/24	1,205,000	1,269,941
Newmont Goldcorp Corp.		
5.13% due 10/01/19	960,000	965,687
Total Basic Materials		<u>2,235,628</u>
Consumer, Cyclical - 0.1%		
Marriott International, Inc.		
3.12% (3 Month USD LIBOR + 0.60%) due 12/01/20 ⁴	400,000	401,529
Total Corporate Bonds (Cost \$72,020,721)		<u>72,277,771</u>
FEDERAL AGENCY BONDS^{††} - 4.5%		
Fannie Mae Principal Strips		
due 07/15/37 ¹¹	13,000,000	7,631,498
due 05/15/30 ¹¹	6,650,000	5,047,108
due 01/15/30 ¹¹	2,575,000	1,982,032
Freddie Mac Coupon Strips		
due 07/15/32 ¹¹	10,550,000	7,590,713
due 03/15/31 ¹¹	3,850,000	2,877,220
Tennessee Valley Authority		
due 01/15/38 ¹¹	4,000,000	2,213,926
4.25% due 09/15/65	1,300,000	1,636,948
5.38% due 04/01/56	600,000	882,283
Residual Funding Corporation Principal		
due 04/15/30 ¹¹	3,000,000	2,299,264
due 01/15/30 ¹¹	1,500,000	1,165,621
Freddie Mac		
due 01/02/34 ¹¹	1,850,000	1,251,820
Total Federal Agency Bonds (Cost \$31,415,507)		<u>34,578,433</u>
MUNICIPAL BONDS^{††} - 0.6%		
California - 0.4%		
Newport Mesa Unified School District General Obligation Unlimited		
due 08/01/44 ¹¹	2,000,000	791,680
due 08/01/41 ¹¹	1,540,000	693,015
due 08/01/46 ¹¹	750,000	272,685
Beverly Hills Unified School District California General Obligation Unlimited		
due 08/01/39 ¹¹	1,410,000	660,543
Cypress School District General Obligation Unlimited		
due 08/01/48 ¹¹	1,000,000	319,170
Hanford Joint Union High School District General Obligation Unlimited		
due 08/01/39 ¹¹	500,000	224,135
Total California		<u>2,961,228</u>
Georgia - 0.1%		
Central Storage Safety Project Trust		
4.82% due 02/01/38 ¹⁰	1,000,000	1,056,736

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	Face Amount	Value
MUNICIPAL BONDS^{††} - 0.6% (continued)		
Illinois - 0.1%		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	500,000	\$ 571,240
Total Municipal Bonds		4,589,204
(Cost \$4,293,314)		
SENIOR FLOATING RATE INTERESTS^{††,4} - 0.4%		
Technology - 0.1%		
Misys Ltd.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	1,016,933	989,537
Epicor Software		
5.66% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/01/22	66,290	65,805
Total Technology		1,055,342
Consumer, Non-cyclical - 0.1%		
Packaging Coordinators Midco, Inc.		
6.33% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 06/30/23	500,381	501,007
Diamond (BC) B.V.		
5.58% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	394,000	345,735
Total Consumer, Non-cyclical		846,742
Consumer, Cyclical - 0.1%		
Mavis Tire Express Services Corp.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	702,073	687,154
Communications - 0.1%		
Internet Brands, Inc.		
6.15% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	372,154	365,176
Industrial - 0.0%		
Titan Acquisition Ltd. (Husky)		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	246,875	235,422
Total Senior Floating Rate Interests		3,189,836
(Cost \$3,289,162)		
COMMERCIAL PAPER^{††} - 4.0%		
Rogers Communications, Inc.		
2.64% due 07/30/19 ^{6,12}	4,500,000	4,490,285
2.65% due 07/11/19 ^{6,12}	3,000,000	2,997,750
E.I. du Pont de Nemours & Co.		
2.74% due 08/21/19 ^{6,12}	6,200,000	6,176,267
Walgreens Boots Alliance, Inc.		
3.28% due 07/22/19 ¹²	6,000,000	5,989,872
Keurig Dr Pepper, Inc.		
2.65% due 07/02/19 ^{6,12}	5,000,000	4,999,632
DowDuPont, Inc.		
2.71% due 07/15/19 ^{6,12}	3,000,000	2,996,838
NextEra Energy Capital Holdings, Inc.		
2.60% due 07/22/19 ^{6,12}	2,650,000	2,645,981
Total Commercial Paper		30,296,625
(Cost \$30,294,870)		
REPURCHASE AGREEMENTS^{††,13} - 1.8%		
BNP Paribas		
issued 06/19/19 at 2.59%		
due 09/16/19	9,979,519	9,979,519
issued 06/13/19 at 2.59%		
due 09/16/19	2,625,037	2,625,037
issued 06/14/19 at 2.59%		
due 09/16/19	774,963	774,963
Total Repurchase Agreements		13,379,519
(Cost \$13,379,519)		

Investment Grade Bond Fund
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	Contracts	Value
OTC OPTIONS PURCHASED^{††} - 0.2%		
Put options on:		
Bank of America, N.A. 2Y-10 CMS CAP		
Expiring May 2021 with strike price of \$0.36 (Notional Value \$160,800,000)	160,800,000	\$ 372,043
Bank of America, N.A. 2Y-10 CMS CAP		
Expiring May 2021 with strike price of \$0.37 (Notional Value \$144,700,000)	144,700,000	327,054
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP		
Expiring May 2021 with strike price of \$0.36 (Notional Value \$128,600,000)	128,600,000	297,542
Goldman Sachs International 2Y-10 CMS CAP		
Expiring May 2021 with strike price of \$0.46 (Notional Value \$163,600,000)	163,600,000	297,256
Goldman Sachs International 2Y-10 CMS CAP		
Expiring May 2021 with strike price of \$0.37 (Notional Value \$54,700,000)	54,700,000	123,634
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP		
Expiring May 2021 with strike price of \$0.61 (Notional Value \$99,200,000)	99,200,000	121,515
Bank of America, N.A. S&P 500 Index Expiring July 2019 with strike price of \$2,755.00 (Notional Value \$38,537,056)	131	58,950
Total Put options		<u>1,597,994</u>
Total OTC Options Purchased		<u>1,597,994</u>
(Cost \$1,858,849)		
Total Investments - 100.9%		<u>769,842,757</u>
(Cost \$754,805,052)		
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 \$38,537,056)	131	(11,135)
Total OTC Options Written		<u>(11,135)</u>
(Premiums received \$125,760)		\$ (7,018,756)
Other Assets & Liabilities, net - (0.9)%		<u>(7,018,756)</u>
Total Net Assets - 100.0%		<u>\$ 762,812,867</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation ^{**}
Interest Rate Futures Contracts Sold Short[†]				
U.S. Treasury 5 Year Note Futures Contracts	171	Sep 2019	\$ 20,199,375	\$ (251,526)

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Depreciation ^{**}	
BofA Securities, Inc		ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$ 119,420,000	\$(2,675,543)	\$(1,306,485)	\$(1,369,058)

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

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Depreciation
Morgan Stanley Capital Services LLC	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$ 6,080,000	\$ (124,314)	\$(1,213)	\$(123,102)
Goldman Sachs International	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	13,940,000	(285,023)	(20,660)	(264,363)
						<u>\$ (409,337)</u>	<u>\$(21,873)</u>	<u>\$(387,465)</u>

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2019	Unrealized Appreciation (Depreciation)
Goldman Sachs International	15,700,000	BRL	07/01/19	\$ 4,166,556	\$ 4,093,232	\$ 73,324
Citibank N.A., New York	16,300,000	BRL	07/01/19	4,310,516	4,249,661	60,855
JPMorgan Chase Bank, N.A.	24,500	JPY	09/20/19	229	229	-
Goldman Sachs International	292,000	JPY	09/20/19	2,724	2,725	(1)
Morgan Stanley Capital Services LLC	100,000	CAD	07/11/19	76,354	76,395	(41)
JPMorgan Chase Bank, N.A.	130,000	CAD	07/31/19	99,316	99,363	(47)
JPMorgan Chase Bank, N.A.	790,000	CAD	07/26/19	603,601	603,747	(146)
Goldman Sachs International	28,292,000	JPY	03/23/20	267,291	267,469	(178)
Morgan Stanley Capital Services LLC	910,000	CAD	07/03/19	694,601	695,061	(460)
JPMorgan Chase Bank, N.A.	49,024,500	JPY	03/23/20	462,993	463,472	(479)
Barelays Bank plc	2,717,000	EUR	01/17/20	3,137,863	3,138,389	(526)
Goldman Sachs International	2,550,000	EUR	01/17/20	2,944,532	2,945,488	(956)
Citibank N.A., New York	11,500,000	JPY	07/22/19	105,589	106,841	(1,252)
Morgan Stanley Capital Services LLC	100,000	CAD	07/25/19	75,115	76,422	(1,307)
BNP Paribas S.A.	100,000	CAD	07/25/19	75,102	76,422	(1,320)
Citibank N.A., New York	11,000,000	JPY	07/08/19	100,611	102,080	(1,469)
Morgan Stanley Capital Services LLC	10,500,000	JPY	07/01/19	95,780	97,393	(1,613)
BNP Paribas S.A.	145,000	CAD	07/24/19	108,943	110,809	(1,866)
Citibank N.A., New York	130,000	CAD	07/03/19	97,017	99,294	(2,277)
BNP Paribas S.A.	152,000	CAD	07/11/19	113,596	116,121	(2,525)
Morgan Stanley Capital Services LLC	200,000	CAD	07/18/19	150,260	152,817	(2,557)
Goldman Sachs International	97,000,000	JPY	08/19/19	900,080	903,080	(3,000)
Morgan Stanley Capital Services LLC	280,000	CAD	07/17/19	208,448	213,939	(5,491)
Morgan Stanley Capital Services LLC	800,000	CAD	07/09/19	601,338	611,133	(9,795)
Citibank N.A., New York	88,000,000	JPY	07/01/19	804,253	816,251	(11,998)
JPMorgan Chase Bank, N.A.	120,300,000	JPY	07/08/19	1,102,264	1,116,391	(14,127)
Barclays Bank plc	8,085,000	ILS	01/31/20	2,287,452	2,301,613	(14,161)
Bank of America, N.A.	132,000,000	JPY	07/22/19	1,208,705	1,226,347	(17,642)
Bank of America, N.A.	985,000,000	JPY	01/21/20	9,258,824	9,276,911	(18,087)
Goldman Sachs International	250,500,000	JPY	07/08/19	2,295,285	2,324,654	(29,369)
Goldman Sachs International	1,850,000	CAD	07/11/19	1,378,920	1,413,315	(34,395)
JPMorgan Chase Bank, N.A.	317,300,000	JPY	07/01/19	2,904,596	2,943,141	(38,545)
Goldman Sachs International	306,700,000	JPY	08/13/19	2,815,570	2,854,168	(38,598)
Barclays Bank plc	825,000,000	JPY	07/29/19	7,626,038	7,668,975	(42,937)
Citibank N.A., New York	13,210,000	BRL	10/01/19	3,356,056	3,415,698	(59,642)
Goldman Sachs International	4,300,000	EUR	07/19/19	4,821,388	4,897,962	(76,574)
Goldman Sachs International	10,920,000	ILS	01/31/20	3,011,632	3,108,672	(97,040)
JPMorgan Chase Bank, N.A.	33,200,000	BRL	10/01/19	8,467,475	8,584,495	(117,020)
Goldman Sachs International	24,800,000	BRL	10/01/19	6,203,117	6,412,514	(209,397)
Citibank N.A., New York	18,300,000	BRL	01/02/20	4,461,547	4,693,391	(231,844)
Goldman Sachs International	1,407,000,000	JPY	07/01/19	12,732,283	13,050,738	(318,455)
					<u>\$</u>	<u>(1,272,958)</u>

Investment Grade Bond 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	16,000,000	BRL	07/01/19	\$ 3,892,944	\$ 4,171,446	\$ 278,502
Citibank N.A., New York	16,000,000	BRL	07/01/19	3,948,503	4,171,446	222,943
					\$	\$ 501,445

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

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs, unless otherwise noted.

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

††† Value determined based on Level 3 inputs.

¹ Security was fair valued by the Valuation Committee at June 30, 2019. The total market value of fair valued securities amounts to \$1,038,631, (cost \$1,000,000) or 0.1% of total net assets.

² Affiliated issuer.

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

⁴ 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.

⁵ 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.

⁶ 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 \$189,721,495 (cost \$188,902,517), or 24.9% of total net assets.

⁷ Security is an interest-only strip.

⁸ Face amount of security is adjusted for inflation.

⁹ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

¹⁰ 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 \$2,900,029 (cost \$2,883,730), or 0.4% of total net assets.

¹¹ Zero coupon rate security.

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

¹³ Repurchase Agreements.

BRL — Brazilian Real

CAD — Canadian Dollar

CDX.NA.HY.31 — Credit Default Swap North American High Yield Series 31 Index

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

DKK — Danish Krone

EUR — Euro

GBP — British Pound

ICE — Intercontinental Exchange

ILS — Israeli Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

MXN — Mexican Peso

plc — Public Limited Company

WAC — Weighted Average Coupon