

**Investment Grade Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2019

	Shares	Value
<b>COMMON STOCKS<sup>†††</sup> - 0.0%</b>		
<b>Industrial - 0.0%</b>		
Constar International Holdings LLC <sup>*:1</sup>	68	\$ -
<b>Total Common Stocks</b>		-
(Cost \$-)		-
<b>EXCHANGE-TRADED FUNDS<sup>†</sup> - 1.0%</b>		
iShares Core U.S. Aggregate Bond ETF	79,510	8,934,539
<b>Total Exchange-Traded Funds</b>		8,934,539
(Cost \$8,936,190)		8,934,539
<b>MONEY MARKET FUND<sup>†</sup> - 0.7%</b>		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares 1.44% <sup>2</sup>	5,828,348	5,828,348
<b>Total Money Market Fund</b>		5,828,348
(Cost \$5,828,348)		5,828,348
	<b>Face</b>	
	<b>Amount<sup>~</sup></b>	
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 31.5%</b>		
<b>Government Agency - 16.7%</b>		
Fannie Mae		
3.59% due 02/01/29	6,435,000	6,939,705
3.71% due 02/01/34	5,700,000	6,263,418
3.03% due 02/01/30	5,100,000	5,347,376
2.50% due 12/01/29	4,804,814	4,872,440
2.43% due 01/01/30	4,500,000	4,419,920
3.66% due 03/01/34	4,000,000	4,319,138
3.60% due 03/01/31	4,000,000	4,302,448
2.55% due 12/01/29	3,000,000	2,993,722
3.00% due 12/01/29	2,500,000	2,623,642
3.61% due 04/01/34	2,300,000	2,502,471
3.49% due 04/01/30	2,300,000	2,475,262
3.37% due 05/01/31	2,250,000	2,387,513
4.17% due 02/01/49	2,000,000	2,241,746
3.19% due 02/01/29	2,000,000	2,114,318
3.26% due 05/01/34	2,000,000	2,074,158
3.09% due 10/01/29	2,000,000	2,073,754
3.11% due 04/01/30	1,967,741	2,053,122
2.39% due 02/01/27	2,000,000	1,999,716
2.46% due 01/01/30	2,000,000	1,980,283
2.30% due 11/01/29	2,000,000	1,965,365
2.81% due 09/01/39	2,000,000	1,961,996
2.70% due 10/01/39	1,994,253	1,936,048
3.33% due 05/01/34	1,500,000	1,613,829
3.13% due 01/01/30	1,500,000	1,574,593
3.01% due 12/01/27	1,500,000	1,560,908
2.86% due 09/01/29	1,450,000	1,503,352
3.83% due 05/01/49	1,000,000	1,113,796
4.24% due 08/01/48	1,000,000	1,100,990
3.68% due 04/01/34	1,000,000	1,090,235
3.67% due 03/01/30	1,000,000	1,090,110
3.70% due 03/01/31	1,000,000	1,087,378
3.74% due 02/01/30	1,000,000	1,087,139
4.27% due 12/01/33	985,468	1,085,490
3.43% due 09/01/34	1,000,000	1,083,416
3.56% due 03/01/31	1,000,000	1,082,761
3.56% due 04/01/30	1,000,000	1,081,628
3.53% due 04/01/33	1,000,000	1,081,086
3.51% due 04/01/34	1,000,000	1,076,827
3.48% due 04/01/30	1,000,000	1,076,237
3.66% due 03/01/34	989,439	1,076,054
3.34% due 05/01/34	1,000,000	1,075,296
3.42% due 04/01/30	1,000,000	1,070,100
3.31% due 01/01/33	1,000,000	1,069,330
3.36% due 05/01/34	991,236	1,063,726
3.19% due 02/01/30	1,000,000	1,059,858
3.18% due 01/01/30	1,000,000	1,057,083
3.05% due 01/01/30	1,000,000	1,054,054
3.46% due 08/01/49	994,954	1,051,826
3.23% due 01/01/30	970,982	1,028,862
3.12% due 01/01/30	968,480	1,023,753
2.79% due 01/01/32	1,000,000	1,002,450
2.57% due 10/01/29	1,000,000	999,313
2.99% due 01/01/40	1,000,000	997,716
2.34% due 05/01/27 <sup>†††</sup>	1,000,000	987,597
2.69% due 10/01/34	996,991	985,201
2.96% due 11/01/29	900,000	933,212
1.95% due 11/01/20	900,000	897,639
3.08% due 10/01/32	850,000	888,188
4.07% due 05/01/49	794,016	885,035
2.90% due 11/01/29	850,000	877,055
4.37% due 10/01/48	739,359	828,325
4.25% due 05/01/48	656,110	707,503
3.14% due 09/01/32	650,000	678,672
2.99% due 09/01/29	650,000	675,685
3.17% due 01/01/30	550,000	581,358
2.82% due 10/01/29	550,000	568,383
3.05% due 10/01/29	500,000	524,356
3.22% due 01/01/30	450,000	477,614
3.94% due 10/01/36	344,247	376,851
Freddie Mac Multifamily Structured Pass Through Certificates		
2019-K087, 3.77% due 12/25/28	4,250,000	4,667,998
2019-1513, 2.80% due 08/25/34	3,950,000	3,964,557
2017-KGX1, 3.00% due 10/25/27	3,500,000	3,642,376
2017-KW03, 3.02% due 06/25/27	3,000,000	3,119,700
2018-K073, 3.45% (WAC) due 01/25/28 <sup>3</sup>	1,200,000	1,286,038
2019-KJ27, 2.59% due 03/25/25	1,150,000	1,161,841
2018-K078, 3.92% due 06/25/28	1,000,000	1,102,659

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	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 31.5% (continued)</b>		
<b>Government Agency - 16.7% (continued)</b>		
2018-K074, 3.60% due 02/25/28	1,000,000	\$ 1,080,512
2017-K066, 3.20% due 06/25/27	1,000,000	1,054,069
<b>Freddie Mac Seasoned Credit Risk Transfer Trust</b>		
2017-3, 3.00% due 07/25/56	2,014,933	2,053,344
2017-4, 3.25% due 06/25/57	1,784,219	1,838,750
2017-4, 3.50% due 06/25/57	1,470,818	1,527,540
2018-1, 2.75% due 05/25/57 <sup>4</sup>	1,455,681	1,482,703
2017-3, 3.25% due 07/25/56	833,337	858,390
<b>Fannie Mae-Aces</b>		
2017-M11, 2.98% due 08/25/29	2,500,000	2,601,900
<b>Freddie Mac</b>		
2018-4762, 4.00% due 01/15/46	1,000,000	1,040,543
<b>Total Government Agency</b>		<b>149,222,351</b>
<b>Residential Mortgage Backed Securities - 11.1%</b>		
<b>New Residential Advance Receivables Trust Advance Receivables Backed</b>		
2019-T3, 2.51% due 09/15/52 <sup>5</sup>	4,450,000	4,447,444
2019-T4, 2.33% due 10/15/51 <sup>5</sup>	3,750,000	3,744,701
2019-T5, 2.43% due 10/15/51 <sup>5</sup>	3,000,000	3,000,775
2019-T2, 2.52% due 08/15/53 <sup>5</sup>	2,000,000	1,984,670
<b>New Residential Mortgage Loan Trust</b>		
2018-2A, 3.50% (WAC) due 02/25/58 <sup>3,5</sup>	1,522,975	1,554,248
2019-RPL1, 4.34% due 02/26/24 <sup>4,5</sup>	1,153,209	1,157,260
2019-6A, 3.50% (WAC) due 09/25/59 <sup>3,5</sup>	980,732	1,001,002
2017-5A, 3.29% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 <sup>3,5</sup>	864,600	875,331
2018-1A, 4.00% (WAC) due 12/25/57 <sup>3,5</sup>	698,091	723,582
<b>CIM Trust</b>		
2018-R2, 3.69% (WAC) due 08/25/57 <sup>3,5</sup>	2,648,917	2,659,142
2018-R4, 4.07% (WAC) due 12/26/57 <sup>3,5</sup>	2,480,789	2,504,092
<b>Cascade Funding Mortgage Trust</b>		
2018-RM2, 4.00% (WAC) due 10/25/68 <sup>3,5</sup>	3,808,465	3,907,366
2019-RM3, 2.80% (WAC) due 06/25/69 <sup>3,5</sup>	946,469	947,766
<b>BRAVO Residential Funding Trust</b>		
2019-NQM1, 2.67% (WAC) due 07/25/59 <sup>3,5</sup>	2,283,385	2,282,481
2019-NQM2, 2.75% (WAC) due 11/25/59 <sup>3,5</sup>	1,924,837	1,922,174
<b>Structured Asset Securities Corporation Mortgage Loan Trust</b>		
2007-WF1, 2.00% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 <sup>3</sup>	2,550,935	2,503,007
2006-BC3, 1.95% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 <sup>3</sup>	914,643	845,364
2006-BC4, 1.96% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 <sup>3</sup>	715,292	693,118
<b>Homeward Opportunities Fund I Trust</b>		
2019-3, 2.68% (WAC) due 11/25/59 <sup>3,5</sup>	1,952,741	1,947,374
2019-2, 2.70% (WAC) due 09/25/59 <sup>3,5</sup>	1,308,761	1,303,691
<b>GSAA Home Equity Trust</b>		
2005-6, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 06/25/35 <sup>3</sup>	3,150,000	3,144,834
<b>Home Equity Loan Trust</b>		
2007-FRE1, 1.98% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>3</sup>	2,869,051	2,706,991
<b>Soundview Home Loan Trust</b>		
2006-OPT5, 1.93% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 <sup>3</sup>	2,662,899	2,594,001

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<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 31.5% (continued)</b>		
<b>Residential Mortgage Backed Securities - 11.1% (continued)</b>		
Freddie Mac STACR Trust		
2019-DNA4, 2.41% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/25/49 <sup>3,5</sup>	2,121,089	\$ 2,121,087
2019-DNA3, 2.52% (1 Month USD LIBOR + 0.73%, Rate Floor: 0.00%) due 07/25/49 <sup>3,5</sup>	444,489	444,488
HarborView Mortgage Loan Trust		
2006-12, 1.95% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 <sup>3</sup>	1,781,786	1,686,150
2006-14, 1.91% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 <sup>3</sup>	863,754	856,551
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57 <sup>3,5</sup>	2,410,748	2,503,269
Towd Point Mortgage Trust		
2017-6, 2.75% (WAC) due 10/25/57 <sup>3,5</sup>	1,792,524	1,803,359
2017-5, 2.39% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 <sup>3,5</sup>	394,842	393,866
2018-1, 3.00% (WAC) due 01/25/58 <sup>3,5</sup>	263,194	265,977
Ocwen Master Advance Receivables Trust		
2019-T2, 2.42% due 08/15/51 <sup>5</sup>	2,300,000	2,311,619
SG Residential Mortgage Trust		
2019-3, 2.70% (WAC) due 09/25/59 <sup>3,5</sup>	2,294,035	2,290,032
Verus Securitization Trust		
2019-4, 2.64% due 11/25/59 <sup>4,5</sup>	2,202,468	2,201,403
NovaStar Mortgage Funding Trust Series		
2007-2, 1.99% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 <sup>3</sup>	2,051,882	1,996,961
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 2.28% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 <sup>3</sup>	2,000,000	1,987,901
NRPL Trust		
2019-3A, 3.00% due 07/25/59 <sup>5</sup>	1,966,577	1,959,177
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 1.91% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 <sup>3</sup>	3,122,619	1,945,080
Countrywide Asset-Backed Certificates		
2006-6, 1.96% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 <sup>3</sup>	1,613,939	1,592,389
Starwood Mortgage Residential Trust		
2019-1, 2.94% (WAC) due 06/25/49 <sup>3,5</sup>	1,569,648	1,569,259
SPS Servicer Advance Receivables Trust Advance Receivables Backed Notes		
2019-T1, 2.24% due 10/15/51 <sup>5</sup>	1,500,000	1,500,173
LSTAR Securities Investment Limited		
2019-5, 3.21% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/01/24 <sup>3,5</sup>	1,460,815	1,460,815
Alternative Loan Trust		
2007-OA4, 1.96% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 05/25/47 <sup>3</sup>	1,497,403	1,414,400
Deephaven Residential Mortgage Trust		
2019-3A, 2.96% (WAC) due 07/25/59 <sup>3,5</sup>	842,406	844,917
2017-3A, 2.58% (WAC) due 10/25/47 <sup>3,5</sup>	486,772	486,474
Citigroup Mortgage Loan Trust		
2019-IMC1, 2.72% (WAC) due 07/25/49 <sup>3,5</sup>	1,320,512	1,322,141
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 <sup>6</sup>	8,758,344	1,309,671
GSAMP Trust		
2007-NC1, 1.92% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 <sup>3</sup>	1,735,606	1,105,657

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<b>Residential Mortgage Backed Securities - 11.1% (continued)</b>		
Structured Asset Investment Loan Trust		
2005-11, 2.51% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.36%) due 01/25/36 <sup>3</sup>	1,033,135	\$ 1,021,618
Park Place Securities Incorporated Asset Backed Pass Through Certificates Ser		
2005-WHQ3, 2.74% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.63%) due 06/25/35 <sup>3</sup>	1,000,000	999,508
Connecticut Avenue Securities Trust		
2019-R07, 2.56% (1 Month USD LIBOR + 0.77%, Rate Floor: 0.00%) due 10/25/39 <sup>3,5</sup>	988,681	988,972
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 2.19% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 <sup>3</sup>	1,000,000	972,634
Nationstar HECM Loan Trust		
2019-2A, 2.27% (WAC) due 11/25/29 <sup>3,5</sup>	916,341	916,140
Nationstar Home Equity Loan Trust		
2007-B, 2.01% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 <sup>3</sup>	787,911	778,671
Luminant Mortgage Trust		
2006-2, 1.99% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46 <sup>3</sup>	879,189	774,234
COLT Mortgage Loan Trust		
2018-3, 3.69% (WAC) due 10/26/48 <sup>3,5</sup>	747,337	751,260
Legacy Mortgage Asset Trust		
2018-GS3, 4.00% due 06/25/58 <sup>4,5</sup>	741,581	748,186
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 1.93% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 <sup>3</sup>	739,093	719,637
RALI Series Trust		
2006-QO2, 2.01% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 <sup>3</sup>	1,766,658	630,792
CSMC Series		
2015-12R, 2.32% (WAC) due 11/30/37 <sup>3,5</sup>	629,420	626,887
LSTAR Securities Investment Trust		
2019-1, 3.41% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 <sup>3,5</sup>	621,401	621,407
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2007-OA2, 3.01% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 <sup>3</sup>	603,705	578,697
CIT Mortgage Loan Trust		
2007-1, 3.24% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37 <sup>3,5</sup>	429,784	430,989
MASTR Adjustable Rate Mortgages Trust		
2003-5, 3.19% (WAC) due 11/25/33 <sup>3</sup>	418,488	396,992
Banc of America Funding Trust		
2015-R4, 1.88% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35 <sup>3,5</sup>	393,252	389,661
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 3.08% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>3</sup>	410,042	372,616
GSMSC Resecuritization Trust		
2015-5R, 1.96% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 <sup>3,5</sup>	370,440	369,501
Angel Oak Mortgage Trust LLC		
2017-3, 2.71% (WAC) due 11/25/47 <sup>3,5</sup>	323,102	322,768

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<b>Residential Mortgage Backed Securities - 11.1% (continued)</b>		
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	117,277	\$ 123,660
<b>Total Residential Mortgage Backed Securities</b>		<b>99,358,060</b>
<b>Commercial Mortgage Backed Securities - 2.3%</b>		
CGBAM Mezzanine Securities Trust		
2015-SMMZ, 8.21% due 04/10/28 <sup>5</sup>	2,650,000	2,648,887
COMM Mortgage Trust		
2015-CR24, 0.77% (WAC) due 08/10/48 <sup>3,6</sup>	46,113,688	1,682,015
2015-CR26, 0.95% (WAC) due 10/10/48 <sup>3,6</sup>	9,380,699	419,359
BENCHMARK Mortgage Trust		
2019-B14, 0.80% (WAC) due 12/15/62 <sup>3,6</sup>	19,994,088	1,121,928
2018-B6, 0.44% (WAC) due 10/10/51 <sup>3,6</sup>	31,378,216	874,978
Four Times Square Trust Commercial Mortgage Pass-Through Certificates Series		
2006-4TS, 5.40% due 12/13/28 <sup>5</sup>	1,855,189	1,897,623
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.63% (WAC) due 11/10/52 <sup>3,6</sup>	19,997,287	1,024,069
2016-GC37, 1.76% (WAC) due 04/10/49 <sup>3,6</sup>	3,708,601	317,148
2016-C2, 1.77% (WAC) due 08/10/49 <sup>3,6</sup>	2,438,250	222,511
2016-P5, 1.52% (WAC) due 10/10/49 <sup>3,6</sup>	1,940,178	140,300
Americold LLC Trust		
2010-ARTA, 7.44% due 01/14/29 <sup>5</sup>	1,250,000	1,283,906
2010-ARTA, 3.85% due 01/14/29 <sup>5</sup>	274,127	275,980
GRACE Mortgage Trust		
2014-GRCE, 3.37% due 06/10/28 <sup>5</sup>	1,000,000	1,010,690
Bancorp Commercial Mortgage Trust		
2018-CR3, 2.99% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 <sup>3,5</sup>	1,000,000	1,001,168
GS Mortgage Securities Trust		
2019-GC42, 0.81% (WAC) due 09/01/52 <sup>3,6</sup>	14,990,867	959,883
CSAIL Commercial Mortgage Trust		
2019-C15, 1.05% (WAC) due 03/15/52 <sup>3,6</sup>	12,482,094	929,405
SG Commercial Mortgage Securities Trust		
2016-C5, 1.98% (WAC) due 10/10/48 <sup>3,6</sup>	9,649,484	843,859
UBS Commercial Mortgage Trust		
2017-C2, 1.09% (WAC) due 08/15/50 <sup>3,6</sup>	11,182,429	707,641
GE Business Loan Trust		
2007-1A, 1.91% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 <sup>3,5</sup>	610,198	598,436
JPMDB Commercial Mortgage Securities Trust		
2016-C2, 1.67% (WAC) due 06/15/49 <sup>3,6</sup>	8,723,851	582,673
Morgan Stanley Capital I Trust		
2016-UB11, 1.62% (WAC) due 08/15/49 <sup>3,6</sup>	7,353,649	544,880
Wells Fargo Commercial Mortgage Trust		
2016-NXS5, 1.50% (WAC) due 01/15/59 <sup>3,6</sup>	4,791,738	285,363
2016-C37, 0.99% (WAC) due 12/15/49 <sup>3,6</sup>	3,751,957	153,756
Aventura Mall Trust		
2013-AVM, 3.74% (WAC) due 12/05/32 <sup>3,5</sup>	425,000	427,981
CGBAM Commercial Mortgage Trust		
2015-SMRT, 3.79% (WAC) due 04/10/28 <sup>3,5</sup>	350,000	349,801
CFCRE Commercial Mortgage Trust		
2016-C3, 1.03% (WAC) due 01/10/48 <sup>3,6</sup>	5,764,877	300,317
CD Mortgage Trust		
2016-CD1, 1.41% (WAC) due 08/10/49 <sup>3,6</sup>	2,523,428	179,911
<b>Total Commercial Mortgage Backed Securities</b>		<b>20,784,468</b>
<b>Military Housing - 1.4%</b>		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 1.93% (WAC) due 11/25/55 <sup>3,5</sup>	3,916,633	4,418,372
2015-R1, 4.10% (WAC) due 11/25/52 <sup>3,5</sup>	1,619,842	1,797,623
2015-R1, 0.29% (WAC) due 11/25/55 <sup>3,5,6</sup>	10,555,803	840,853
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 <sup>5</sup>	2,342,384	2,664,187

**Investment Grade Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2019

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 31.5% (continued)</b>		
<b>Military Housing - 1.4% (continued)</b>		
2007-ROBS, 6.06% due 10/10/52 <sup>5</sup>	469,599	\$ 552,882
2007-AETC, 5.75% due 02/10/52 <sup>5</sup>	277,603	303,674
GMAC Commercial Mortgage Asset Corp. 2007-HCKM, 6.11% due 08/10/52 <sup>5</sup>	1,477,271	1,577,610
<b>Total Military Housing</b>		<b>12,155,201</b>
<b>Total Collateralized Mortgage Obligations</b> (Cost \$275,296,860)		<b>281,520,080</b>
<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 19.5%</b>		
U.S. Treasury Notes		
2.38% due 02/29/24	42,382,000	43,590,549
1.50% due 10/31/24	22,019,000	21,835,795
2.50% due 02/28/26	17,598,000	18,339,728
2.38% due 03/15/22	16,297,000	16,579,015
1.63% due 10/31/26	15,753,000	15,556,703
1.75% due 06/30/24	10,388,000	10,420,868
1.50% due 09/30/24	10,192,000	10,107,200
1.63% due 09/30/26	9,196,000	9,086,438
1.88% due 06/30/26	2,551,000	2,563,655
U.S. Treasury Bonds		
2.25% due 08/15/49	15,139,000	14,727,409
2.88% due 05/15/49	10,743,000	11,873,113
<b>Total U.S. Government Securities</b> (Cost \$172,923,517)		<b>174,680,473</b>
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 16.3%</b>		
Government of Japan		
due 01/10/20 <sup>7</sup>	JPY 1,702,900,000	15,672,140
0.10% due 08/01/21	JPY 1,562,000,000	14,427,451
0.10% due 07/01/21	JPY 1,078,000,000	9,955,089
due 01/20/20 <sup>7</sup>	JPY 985,000,000	9,065,555
0.10% due 05/01/21	JPY 520,000,000	4,799,930
0.10% due 12/20/21	JPY 271,900,000	2,513,763
0.10% due 06/01/21	JPY 208,000,000	1,920,489
0.10% due 03/20/20	JPY 49,000,000	451,160
2.40% due 03/20/20	JPY 20,000,000	185,042
1.30% due 03/20/20	JPY 8,000,000	73,846
Kingdom of Spain		
0.75% due 07/30/21	EUR 12,780,000	14,605,448
due 01/17/20 <sup>7</sup>	EUR 9,997,000	11,218,709
State of Israel		
1.00% due 04/30/21	ILS 29,760,000	8,723,488
5.00% due 01/31/20	ILS 18,100,000	5,260,222
5.50% due 01/31/22	ILS 15,760,000	5,066,218
0.50% due 01/31/21	ILS 5,570,000	1,620,915
Federative Republic of Brazil		
due 07/01/21 <sup>7</sup>	BRL 37,920,000	8,795,610
due 07/01/20 <sup>7</sup>	BRL 14,360,000	3,503,590
due 04/01/20 <sup>7</sup>	BRL 12,250,000	3,019,576
Republic of Portugal		
due 01/17/20 <sup>7</sup>	EUR 10,269,000	11,523,591
Republic of France		
due 01/08/20 <sup>7</sup>	EUR 6,260,000	7,023,691
United Mexican States		
due 01/02/20 <sup>7</sup>	MXN 120,625,000	6,377,405
<b>Total Foreign Government Debt</b> (Cost \$145,190,873)		<b>145,802,928</b>
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 15.4%</b>		
<b>Collateralized Loan Obligations - 6.9%</b>		
Palmer Square Loan Funding Ltd.		
2018-4A, 2.81% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 <sup>3,5</sup>	4,179,322	4,180,665
2019-3A, 2.75% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 <sup>3,5</sup>	1,422,748	1,419,857
2018-4A, 3.36% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 <sup>3,5</sup>	1,000,000	996,225
Golub Capital Partners CLO Ltd.		
2018-36A, 3.19% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 <sup>3,5</sup>	4,100,000	4,011,646
NewStar Clarendon Fund CLO LLC		
2019-1A, 3.24% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 <sup>3,5</sup>	3,653,231	3,650,279
Denali Capital CLO XI Ltd.		
2018-1A, 3.10% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 <sup>3,5</sup>	3,000,000	2,996,278
Crown Point CLO III Ltd.		
2017-3A, 3.45% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 <sup>3,5</sup>	2,000,000	1,994,150
2017-3A, 2.91% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 <sup>3,5</sup>	963,303	963,064
ALM VI Ltd.		
2018-6A, 3.20% (3 Month USD LIBOR + 1.20%, Rate Floor: 0.00%) due 07/15/26 <sup>3,5</sup>	2,800,000	2,788,573

**Investment Grade Bond Fund**  
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December 31, 2019

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 15.4% (continued)</b>		
<b>Collateralized Loan Obligations - 6.9% (continued)</b>		
MP CLO VIII Ltd.		
2018-2A, 2.85% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 <sup>3.5</sup>	2,200,000	\$ 2,195,756
Carlyle Global Market Strategies CLO Ltd.		
2018-2A, 2.72% (3 Month USD LIBOR + 0.78%, Rate Floor: 0.00%) due 04/27/27 <sup>3.5</sup>	2,063,635	2,059,563
Halcyon Loan Advisors Funding Ltd.		
2017-3A, 2.90% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 <sup>3.5</sup>	2,000,000	1,996,804
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 3.79% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/25/29 <sup>3.5</sup>	2,000,000	1,980,919
THL Credit Wind River CLO Ltd.		
2019-1A, 2.88% (3 Month USD LIBOR + 0.88%, Rate Floor: 0.00%) due 01/15/26 <sup>3.5</sup>	1,973,887	1,972,812
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 3.30% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 <sup>3.5</sup>	2,000,000	1,959,309
Cerberus Loan Funding XVII Ltd.		
2016-3A, 4.53% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 <sup>3.5</sup>	2,000,000	1,943,615
ALM XIII Ltd.		
2018-12A, 2.89% (3 Month USD LIBOR + 0.89%, Rate Floor: 0.89%) due 04/16/27 <sup>3.5</sup>	1,902,944	1,902,266
Mountain View CLO Ltd.		
2018-1A, 2.80% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 <sup>3.5</sup>	1,886,275	1,883,835
NXT Capital CLO LLC		
2017-1A, 3.67% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 <sup>3.5</sup>	1,800,000	1,800,206
Venture XII CLO Ltd.		
2018-12A, 2.71% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 <sup>3.5</sup>	1,631,918	1,629,180
Figueroa CLO Ltd.		
2018-2A, 2.76% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 06/20/27 <sup>3.5</sup>	1,585,174	1,581,558
Garrison BSL CLO Ltd.		
2018-1A, 2.95% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28 <sup>3.5</sup>	1,300,000	1,302,437
BSPRT Issuer Ltd.		
2018-FL3, 2.79% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28 <sup>3.5</sup>	1,250,000	1,250,204
KVK CLO Ltd.		
2017-1A, 2.90% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 <sup>3.5</sup>	1,250,000	1,247,299
OCP CLO 2014-7 Ltd.		
2018-7A, 2.57% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 07/20/29 <sup>3.5</sup>	1,071,429	1,070,900
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 <sup>5</sup>	1,000,000	1,021,164
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 <sup>5</sup>	1,000,000	1,016,818
NXT Capital CLO 2015-1 LLC		
2018-1A, 3.57% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 04/21/27 <sup>3.5</sup>	1,000,000	1,000,007
TCP Waterman CLO Ltd.		
2016-1A, 3.94% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 <sup>3.5</sup>	1,000,000	999,776
MONROE CAPITAL BSL CLO Ltd.		
2017-1A, 3.65% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27 <sup>3.5</sup>	1,000,000	997,899
Diamond CLO Ltd.		
2018-1A, 3.45% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 <sup>3.5</sup>	1,000,000	997,118

**Investment Grade Bond Fund**  
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	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 15.4% (continued)</b>		
<b>Collateralized Loan Obligations - 6.9% (continued)</b>		
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 3.24% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 <sup>3,5</sup>	1,000,000	\$ 978,519
<b>BDS</b>		
2018-FL2, 2.69% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 08/15/35 <sup>3,5</sup>		
Dryden 37 Senior Loan Fund	920,965	920,711
2015-37A, due 01/15/31 <sup>5,8</sup>	1,000,000	864,472
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 3.46% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 <sup>3,5</sup>	636,000	631,683
Avery Point V CLO Ltd.		
2017-5A, 2.98% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 <sup>3,5</sup>	607,333	606,880
Monroe Capital CLO Ltd.		
2017-1A, 3.30% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 <sup>3,5</sup>	521,996	522,114
Tremar Park CLO Ltd.		
2015-1A, due 10/20/28 <sup>5,8</sup>	500,000	405,985
Copper River CLO Ltd.		
2007-1A, due 01/20/21 <sup>8,9</sup>	700,000	93,800
Babson CLO Ltd.		
2014-1A, due 07/20/25 <sup>3,8</sup>	650,000	93,292
VMC Finance LLC		
2018-FL1, 2.56% (1 Month USD LIBOR + 0.82%, Rate Floor: 0.82%) due 03/15/35 <sup>3,5</sup>	44,412	44,312
Mountain Hawk II CLO Ltd.		
2018-2A, 2.79% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 <sup>3,5</sup>	15,411	15,409
<b>Total Collateralized Loan Obligations</b>		<b>61,987,359</b>
<b>Financial - 3.1%</b>		
Station Place Securitization Trust		
2019-8, 2.38% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/24/20 <sup>3,5</sup>	6,750,000	6,749,996
2019-6, 2.38% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/24/21 <sup>††,3,5</sup>	5,500,000	5,500,000
2019-5, 2.48% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 06/24/20 <sup>††,3,5</sup>	2,950,000	2,950,000
2019-2, 2.33% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/24/21 <sup>3,5</sup>	1,400,000	1,400,268
2019-9, 2.48% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/24/20 <sup>††,3,5</sup>	1,350,000	1,350,000
2019-WL1, 2.44% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 08/25/23 <sup>3,5</sup>	1,000,000	1,000,150
Barclays Bank plc		
GMTN, 2.48% (1 Month USD LIBOR + 0.68%) due 07/31/20 <sup>3,5</sup>	6,400,000	6,412,117
Madison Avenue Secured Funding Trust		
2019-1, 3.22% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/11/20 <sup>3,5</sup>	1,300,000	1,300,091
Nassau LLC		
2019-1, 3.98% due 08/15/34 <sup>5</sup>	1,222,967	1,213,994
<b>Total Financial</b>		<b>27,876,616</b>
<b>Transport-Aircraft - 1.9%</b>		
Castlelake Aircraft Securitization Trust		
2017-1, 3.97% due 07/15/42	1,547,350	1,568,174
2018-1, 4.13% due 06/15/43 <sup>5</sup>	1,516,278	1,541,344
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 <sup>5</sup>	2,976,324	3,033,431
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 <sup>5</sup>	2,179,500	2,218,517
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 <sup>5</sup>	2,166,128	2,203,051
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37 <sup>4,5</sup>	1,491,857	1,534,497
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	1,474,343	1,476,970



**Investment Grade Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

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	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 15.4% (continued)</b>		
<b>Transport-Aircraft - 1.9% (continued)</b>		
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 <sup>5</sup>	801,512	\$ 800,906
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 <sup>5</sup>	677,465	679,891
Raspro Trust		
2005-1A, 2.89% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>3,5</sup>	584,129	574,704
AASET Trust		
2017-1A, 3.97% due 05/16/42 <sup>5</sup>	455,846	459,580
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 <sup>9</sup>	425,715	426,798
<b>Total Transport-Aircraft</b>		<b>16,517,863</b>
<b>Transport-Container - 0.8%</b>		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42 <sup>5</sup>	2,234,103	2,227,590
Global SC Finance II SRL		
2014-1A, 3.19% due 07/17/29 <sup>5</sup>	1,604,167	1,602,408
CLI Funding LLC		
2018-1A, 4.03% due 04/18/43 <sup>5</sup>	1,071,830	1,079,624
CAL Funding III Ltd.		
2018-1A, 3.96% due 02/25/43 <sup>5</sup>	1,020,833	1,024,035
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 <sup>5</sup>	759,236	762,082
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 <sup>5</sup>	600,000	599,824
<b>Total Transport-Container</b>		<b>7,295,563</b>
<b>Net Lease - 0.8%</b>		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 <sup>5</sup>	2,837,690	2,859,306
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 <sup>5</sup>	2,731,027	2,841,846
STORE Master Funding LLC		
2014-1A, 5.00% due 04/20/44 <sup>5</sup>	1,458,125	1,534,295
<b>Total Net Lease</b>		<b>7,235,447</b>
<b>Credit Card - 0.7%</b>		
Citibank Credit Card Issuance Trust		
2017-A3, 1.92% due 04/07/22	6,000,000	5,999,678
<b>Collateralized Debt Obligations - 0.6%</b>		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 <sup>5</sup>	3,750,000	3,764,815
2016-3A, 3.85% due 10/28/33 <sup>5</sup>	1,000,000	1,004,446
Putnam Structured Product Funding Ltd.		
2003-1A, 2.74% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 <sup>3,5</sup>	232,253	229,963
N-Star REL CDO VIII Ltd.		
2006-8A, 2.49% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 <sup>3,5</sup>	105,440	104,485
Highland Park CDO I Ltd.		
2006-1A, 3.05% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.00%) due 11/25/51 <sup>3,9</sup>	90,059	89,291
<b>Total Collateralized Debt Obligations</b>		<b>5,193,000</b>
<b>Infrastructure - 0.2%</b>		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 <sup>5</sup>	1,072,692	1,085,994
Vantage Data Centers Issuer LLC		
2018-1A, 4.07% due 02/16/43 <sup>5</sup>	981,667	1,012,297
<b>Total Infrastructure</b>		<b>2,098,291</b>
<b>Whole Business - 0.1%</b>		
Domino's Pizza Master Issuer LLC		
2017-1A, 3.19% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 <sup>3,5</sup>	980,000	980,716

**Investment Grade Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2019

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 15.4% (continued)</b>		
<b>Whole Business - 0.1% (continued)</b>		
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27 <sup>5</sup>	140,589	\$ 140,809
<b>Total Whole Business</b>		<u>1,121,525</u>
<b>Diversified Payment Rights - 0.1%</b>		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 <sup>†††.1</sup>	1,000,000	1,032,548
<b>Automotive - 0.1%</b>		
Hertz Vehicle Financing II, LP		
2017-1A, 2.96% due 10/25/21 <sup>5</sup>	500,000	502,558
<b>Insurance - 0.1%</b>		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 <sup>5</sup>	401,250	403,173
<b>Total Asset-Backed Securities</b> (Cost \$137,145,607)		<u>137,263,621</u>
<b>CORPORATE BONDS<sup>††</sup> - 7.6%</b>		
<b>Financial - 3.1%</b>		
Synchrony Bank		
2.59% (3 Month USD LIBOR + 0.63%) due 03/30/20 <sup>3</sup>	2,600,000	2,601,927
Discover Bank		
3.10% due 06/04/20	2,000,000	2,007,444
AXIS Specialty Finance LLC		
5.88% due 06/01/20	1,800,000	1,828,342
Capital One Financial Corp.		
2.50% due 05/12/20	1,750,000	1,752,306
Morgan Stanley		
5.50% due 07/24/20	1,700,000	1,734,306
Lloyds Bank Corporate Markets plc NY		
2.26% (3 Month USD LIBOR + 0.37%) due 08/05/20 <sup>3</sup>	1,730,000	1,731,718
Credit Suisse AG NY		
2.33% (3 Month USD LIBOR + 0.40%) due 07/31/20 <sup>3</sup>	1,720,000	1,722,458
Standard Chartered Bank		
2.30% (3 Month USD LIBOR + 0.40%) due 08/04/20 <sup>3</sup>	1,710,000	1,712,009
ANZ New Zealand Int'l Ltd.		
2.85% due 08/06/20 <sup>3</sup>	1,700,000	1,708,330
American Express Co.		
2.20% due 10/30/20	1,700,000	1,703,494
UBS AG		
2.47% (3 Month USD LIBOR + 0.58%, Rate Floor: 0.00%) due 06/08/20 <sup>3,5</sup>	1,700,000	1,702,813
American Tower Corp.		
2.80% due 06/01/20	1,650,000	1,654,752
American International Group, Inc.		
6.40% due 12/15/20	1,060,000	1,103,791
International Lease Finance Corp.		
8.25% due 12/15/20	950,000	1,004,333
Santander UK plc		
2.20% (3 Month USD LIBOR + 0.30%) due 11/03/20 <sup>3</sup>	629,000	629,263
2.13% due 11/03/20	211,000	211,252
AerCap Ireland Capital DAC / AerCap Global Aviation Trust		
4.25% due 07/01/20	785,000	792,903
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	670,000	715,327
Marsh & McLennan Cos., Inc.		
4.80% due 07/15/21	400,000	414,529
Credit Suisse Group Funding Guernsey Ltd.		
2.75% due 03/26/20	300,000	300,372
Assurant, Inc.		
3.20% (3 Month USD LIBOR + 1.25%) due 03/26/21 <sup>3</sup>	289,000	289,033
<b>Total Financial</b>		<u>27,320,702</u>
<b>Consumer, Non-cyclical - 1.9%</b>		
Quest Diagnostics, Inc.		
2.50% due 03/30/20	1,800,000	1,800,431
4.70% due 04/01/21	300,000	309,969
Reynolds American, Inc.		
3.25% due 06/12/20	1,920,000	1,928,739
Mondelez International, Inc.		
3.00% due 05/07/20	1,920,000	1,925,510
Zimmer Biomet Holdings, Inc.		
2.70% due 04/01/20	1,795,000	1,796,167
Cigna Corp.		
2.25% (3 Month USD LIBOR + 0.35%) due 03/17/20 <sup>3</sup>	1,795,000	1,795,689
Allergan Incorporated/United States		
3.38% due 09/15/20	1,635,000	1,649,028
Molson Coors Beverage Co.		
2.25% due 03/15/20	1,600,000	1,599,317
Constellation Brands, Inc.		
2.25% due 11/06/20	1,480,000	1,482,996
Coca-Cola Femsa SAB de CV		
4.63% due 02/15/20	850,000	852,093
Anthem, Inc.		
2.50% due 11/21/20	800,000	803,559
Coca-Cola European Partners plc		
3.50% due 09/15/20	550,000	554,991

**Investment Grade Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2019

	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 7.6% (continued)</b>		
<b>Consumer, Non-cyclical - 1.9% (continued)</b>		
Allergan Funding SCS		
3.14% (3 Month USD LIBOR + 1.26%) due 03/12/20 <sup>3</sup>	165,000	\$ 165,310
Humana, Inc.		
2.50% due 12/15/20	120,000	120,508
Conagra Brands, Inc.		
2.51% (3 Month USD LIBOR + 0.50%) due 10/09/20 <sup>3</sup>	100,000	100,149
Kraft Heinz Foods Co.		
2.80% due 07/02/20	84,000	84,134
<b>Total Consumer, Non-cyclical</b>		<b>16,968,590</b>
<b>Technology - 0.6%</b>		
Fiserv, Inc.		
2.70% due 06/01/20	2,000,000	2,004,956
Analog Devices, Inc.		
2.95% due 01/12/21	1,800,000	1,815,055
Broadcom Corporation / Broadcom Cayman Finance Ltd.		
2.38% due 01/15/20	1,800,000	1,800,081
<b>Total Technology</b>		<b>5,620,092</b>
<b>Utilities - 0.6%</b>		
NextEra Energy Capital Holdings, Inc.		
2.41% (3 Month USD LIBOR + 0.45%) due 09/28/20 <sup>3</sup>	1,830,000	1,832,562
Ameren Corp.		
2.70% due 11/15/20	1,800,000	1,809,640
Exelon Corp.		
2.85% due 06/15/20	860,000	861,978
Eversource Energy		
2.50% due 03/15/21	500,000	502,933
PSEG Power LLC		
5.13% due 04/15/20	250,000	252,226
Pennsylvania Electric Co.		
5.20% due 04/01/20	50,000	50,358
<b>Total Utilities</b>		<b>5,309,697</b>
<b>Energy - 0.5%</b>		
Occidental Petroleum Corp.		
2.60% due 08/13/21	1,500,000	1,511,100
Sabine Pass Liquefaction LLC		
5.63% due 02/01/21	1,100,000	1,130,682
Florida Gas Transmission Company LLC		
5.45% due 07/15/20 <sup>5</sup>	740,000	752,441
Pioneer Natural Resources Co.		
7.50% due 01/15/20	500,000	500,830
Reliance Holding USA, Inc.		
4.50% due 10/19/20 <sup>3</sup>	350,000	355,547
<b>Total Energy</b>		<b>4,250,600</b>
<b>Industrial - 0.4%</b>		
Rolls-Royce plc		
2.38% due 10/14/20 <sup>5</sup>	1,800,000	1,806,880
Northrop Grumman Corp.		
2.08% due 10/15/20	1,000,000	1,001,106
3.50% due 03/15/21	400,000	407,711
Ingersoll-Rand Luxembourg Finance S.A.		
2.63% due 05/01/20	320,000	320,419
Vulcan Materials Co.		
2.49% (3 Month USD LIBOR + 0.60%) due 06/15/20 <sup>3</sup>	200,000	200,204
Molex Electronic Technologies LLC		
2.88% due 04/15/20 <sup>5</sup>	190,000	190,254
<b>Total Industrial</b>		<b>3,926,574</b>
<b>Consumer, Cyclical - 0.3%</b>		
Marriott International, Inc.		
2.51% (3 Month USD LIBOR + 0.60%) due 12/01/20 <sup>3</sup>	1,900,000	1,906,073
McDonald's Corp.		
3.50% due 07/15/20	1,221,000	1,230,719
<b>Total Consumer, Cyclical</b>		<b>3,136,792</b>
<b>Communications - 0.1%</b>		
Deutsche Telekom International Finance BV		
2.23% due 01/17/20 <sup>5</sup>	580,000	580,032
Telefonica Emisiones S.A.		
5.13% due 04/27/20	430,000	434,071
<b>Total Communications</b>		<b>1,014,103</b>
<b>Basic Materials - 0.1%</b>		
Georgia-Pacific LLC		
5.40% due 11/01/20 <sup>5</sup>	670,000	688,598
<b>Total Corporate Bonds</b> (Cost \$68,032,608)		<b>68,235,748</b>
<b>FEDERAL AGENCY BONDS<sup>††</sup> - 4.7%</b>		
Fannie Mae Principal Strips		
due 07/15/37 <sup>7,10</sup>	13,000,000	8,140,371
due 05/15/30 <sup>7,10</sup>	6,120,000	4,788,761
Freddie Mac Principal Strips		
due 07/15/32 <sup>7,10</sup>	10,550,000	7,746,158
due 03/15/31 <sup>7,10</sup>	3,850,000	2,939,608
Tennessee Valley Authority Principal		
due 01/15/48 <sup>7,10</sup>	9,700,000	4,189,177
due 01/15/38 <sup>7</sup>	4,000,000	2,351,460
Residual Funding Corporation Principal		
due 01/15/30 <sup>7,10</sup>	4,075,000	3,201,113
due 04/15/30 <sup>7,10</sup>	3,530,000	2,756,366
Tennessee Valley Authority		
4.25% due 09/15/65	1,300,000	1,692,218
5.38% due 04/01/56	600,000	911,452
Freddie Mac		
due 01/02/34 <sup>7</sup>	1,850,000	1,288,647
Private Export Funding Corp.		
1.75% due 11/15/24	1,000,000	993,003

**Investment Grade Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2019

	Face Amount	Value
<b>FEDERAL AGENCY BONDS<sup>††</sup> - 4.7% (continued)</b>		
Overseas Private Investment Corp. due 01/17/26 <sup>7</sup>	800,000	\$ 795,343
<b>Total Federal Agency Bonds</b> (Cost \$37,855,616)		<u>41,793,677</u>
<b>MUNICIPAL BONDS<sup>††</sup> - 0.7%</b>		
<b>California - 0.5%</b>		
Newport Mesa Unified School District General Obligation Unlimited due 08/01/44 <sup>7</sup>	2,000,000	842,720
due 08/01/41 <sup>7</sup>	1,540,000	743,142
due 08/01/46 <sup>7</sup>	750,000	289,463
California Institute of Technology 3.65% due 09/01/19	1,400,000	1,357,915
Beverly Hills Unified School District California General Obligation Unlimited due 08/01/39 <sup>7</sup>	1,410,000	702,547
Cypress School District General Obligation Unlimited due 08/01/48 <sup>7</sup>	1,000,000	353,140
Hanford Joint Union High School District General Obligation Unlimited due 08/01/39 <sup>7</sup>	500,000	238,270
<b>Total California</b>		<u>4,527,197</u>
<b>Georgia - 0.1%</b>		
Central Storage Safety Project Trust 4.82% due 02/01/38 <sup>9</sup>	1,000,000	1,079,932
<b>Illinois - 0.1%</b>		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	500,000	582,625
<b>Total Municipal Bonds</b> (Cost \$5,744,828)		<u>6,189,754</u>
<b>SENIOR FLOATING RATE INTERESTS<sup>††,3</sup> - 0.0%</b>		
<b>Consumer, Non-cyclical - 0.0%</b>		
Packaging Coordinators Midco, Inc. 5.95% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 06/30/23	497,802	494,899
<b>Total Senior Floating Rate Interests</b> (Cost \$493,752)		<u>494,899</u>
<b>REPURCHASE AGREEMENTS<sup>††,11</sup> - 2.6%</b>		
Societe Generale		
issued 09/10/19 at 2.29% (3 Month USD LIBOR + 0.40%) due 07/07/20 <sup>3</sup>	12,000,000	12,000,000
issued 12/06/19 at 2.29% (3 Month USD LIBOR + 0.40%) due 07/07/20 <sup>3</sup>	1,490,000	1,490,000
BNP Paribas		
issued 11/01/19 at 2.07% due 02/03/20	6,000,000	6,000,000
issued 12/13/19 at 2.10% due 03/16/20	3,940,000	3,940,000
<b>Total Repurchase Agreements</b> (Cost \$23,430,000)		<u>23,430,000</u>
	<b>Notional Value</b>	
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.2%</b>		
Put options on:		
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	\$ 380,500,000	665,875
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	227,800,000	398,650
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	192,600,000	213,786
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	54,700,000	95,725
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	28,400,000	31,524
Total Put options		<u>1,405,560</u>
<b>Total OTC Options Purchased</b> (Cost \$1,814,555)		<u>\$ 1,405,560</u>
<b>Total Investments - 100.2%</b> (Cost \$882,692,754)		<u>\$ 895,579,627</u>
<b>Other Assets &amp; Liabilities, net - (0.2)%</b>		<u>(1,829,205)</u>
<b>Total Net Assets - 100.0%</b>		<u>\$ 893,750,422</u>

**Investment Grade Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

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**Centrally Cleared Credit Default Swap Agreements Protection Purchased<sup>††</sup>**

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation <sup>**</sup>
BofA Securities, Inc.	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$ 119,420,000	\$ (3,017,112)	\$ (1,159,276)	\$ (1,857,836)

**OTC Credit Default Swap Agreements Protection Purchased<sup>††</sup>**

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	\$ 6,080,000	\$ (162,814)	\$ (1,075)	\$ (161,739)
Goldman Sachs International	CDX.NA.IG.31 (7-15%)	1.00%	Quarterly	12/20/23	13,940,000	(373,294)	(18,333)	(354,961)
						\$ (536,108)	\$ (19,408)	\$ (516,700)

**Centrally Cleared Interest Rate Swap Agreements<sup>††</sup>**

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation) <sup>**</sup>
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	1.54%	Quarterly	08/04/21	\$ 2,940,000	\$ 7,988	\$ 251	\$ 7,737
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.79%	Semi-Annually	01/21/20	9,259,000	3,643	2,540	1,103
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.84%	Semi-Annually	01/31/20	1,854,000	1,284	819	465
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.83%	Semi-Annually	01/31/20	1,158,000	791	515	276
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	1,158,000	(791)	22	(813)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	1,854,000	(1,284)	22	(1,306)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.79%	Quarterly	01/21/20	9,259,000	(3,643)	17	(3,660)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	12/04/21	19,400,000	(30,505)	334	(30,839)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.33%	Annually	11/29/21	18,500,000	(41,616)	329	(41,945)
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	1.57%	Semi-Annually	08/14/21	33,100,000	(74,376)	309	(74,685)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.23%	Annually	08/22/21	26,300,000	(104,570)	299	(104,869)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.10%	Annually	08/28/24	29,610,000	(524,472)	404	(524,876)
							\$ (767,551)	\$ 5,861	\$ (773,412)	

**Total Return Swap Agreements**

Counterparty	Reference Obligation	Financing Rate Receive	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
<b>OTC Fixed Income Index Swap Agreements Sold Short<sup>††</sup></b>							
JPMorgan Chase Bank, N.A.	iShares Core U.S. Aggregate Bond ETF	(2.51)% (1 Month USD LIBOR + 0.80%)	At Maturity	01/09/20	20,810	\$ 2,338,420	\$ 6,451
JPMorgan Chase Bank, N.A.	iShares Core U.S. Aggregate Bond ETF	(2.76)% (1 Month USD LIBOR + 1.00%)	At Maturity	01/23/20	9,850	1,106,844	—
JPMorgan Chase Bank, N.A.	iShares Core U.S. Aggregate Bond ETF	(2.79)% (1 Month USD LIBOR + 1.00%)	At Maturity	01/23/20	25,850	2,904,765	—
JPMorgan Chase Bank, N.A.	iShares Core U.S. Aggregate Bond ETF	(2.64)% (1 Month USD LIBOR + 0.85%)	At Maturity	01/28/20	23,000	2,584,510	(2,990)

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized (Depreciation)
<b>OTC Sovereign Debt Swap Agreements<sup>††</sup></b>							
Deutsche Bank AG	Korea Monetary Stabilization Bond	2.34% (3 Month USD LIBOR + 0.45%)	At Maturity	08/04/21	N/A	\$ 3,044,529	\$ (15,145)

**Investment Grade Bond Fund**  
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**Forward Foreign Currency Exchange Contracts<sup>††</sup>**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2019			Unrealized Appreciation (Depreciation)
Bank of America, N.A.	1,042,521,000	JPY	08/02/21	\$ 10,287,867	\$	9,909,565	\$ 378,302	
Citibank N.A., New York	560,280,000	JPY	07/01/21	5,516,848		5,316,708	200,140	
Bank of America, N.A.	985,000,000	JPY	01/21/20	9,258,824		9,074,297	184,527	
Barclays Bank plc	518,259,000	JPY	07/01/21	5,095,458		4,917,955	177,503	
Goldman Sachs International	1,362,300,000	JPY	01/10/20	12,706,363		12,542,217	164,146	
Morgan Stanley Capital Services LLC	520,260,000	JPY	08/02/21	5,106,095		4,945,272	160,823	
Citibank N.A., New York	520,260,000	JPY	05/06/21	5,073,727		4,922,366	151,361	
Goldman Sachs International	7,880,000	BRL	07/01/20	2,046,222		1,951,945	94,277	
Barclays Bank plc	2,717,000	EUR	01/17/20	3,137,863		3,051,139	86,724	
Goldman Sachs International	272,035,950	JPY	12/20/21	2,687,837		2,604,861	82,976	
Goldman Sachs International	2,550,000	EUR	01/17/20	2,944,533		2,863,601	80,932	
Barclays Bank plc	208,104,000	JPY	06/01/21	2,037,040		1,971,654	65,386	
Citibank N.A., New York	6,480,000	BRL	07/01/20	1,669,070		1,605,152	63,918	
Citibank N.A., New York	5,620,000	BRL	07/01/21	1,408,204		1,351,865	56,339	
Citibank N.A., New York	340,600,000	JPY	01/10/20	3,175,668		3,135,784	39,884	
Bank of America, N.A.	1,100,400	EUR	06/15/20	1,265,433		1,247,422	18,011	
Goldman Sachs International	943,200	EUR	06/15/20	1,085,227		1,069,219	16,008	
JPMorgan Chase Bank, N.A.	49,024,500	JPY	03/23/20	462,993		453,257	9,736	
Goldman Sachs International	416,000	EUR	04/30/20	477,069		470,232	6,837	
Goldman Sachs International	28,292,000	JPY	03/23/20	267,291		261,574	5,717	
Goldman Sachs International	6,558,825	EUR	07/30/21	7,618,895		7,615,825	3,070	
Bank of America, N.A.	521,000	JPY	02/01/21	5,090		4,905	185	
Bank of America, N.A.	521,000	JPY	08/03/20	5,037		4,854	183	
Bank of America, N.A.	521,000	JPY	02/03/20	4,984		4,803	181	
Citibank N.A., New York	280,000	JPY	07/01/20	2,704		2,603	101	
Citibank N.A., New York	280,000	JPY	01/06/20	2,678		2,577	101	
Citibank N.A., New York	280,000	JPY	01/04/21	2,732		2,632	100	
Barclays Bank plc	259,000	JPY	07/01/20	2,498		2,408	90	
Barclays Bank plc	259,000	JPY	01/06/20	2,474		2,384	90	
Barclays Bank plc	259,000	JPY	01/04/21	2,524		2,435	89	
Morgan Stanley Capital Services LLC	260,000	JPY	02/01/21	2,525		2,448	77	
Morgan Stanley Capital Services LLC	260,000	JPY	08/03/20	2,499		2,422	77	
Morgan Stanley Capital Services LLC	260,000	JPY	02/03/20	2,472		2,397	75	
Citibank N.A., New York	260,000	JPY	05/01/20	2,482		2,409	73	
Citibank N.A., New York	260,000	JPY	11/02/20	2,508		2,435	73	
Goldman Sachs International	135,950	JPY	06/21/21	1,329		1,289	40	
Goldman Sachs International	135,950	JPY	12/21/20	1,315		1,277	38	
Goldman Sachs International	135,950	JPY	06/22/20	1,301		1,263	38	
Barclays Bank plc	104,000	JPY	12/01/20	1,007		976	31	
Barclays Bank plc	104,000	JPY	06/01/20	996		965	31	
Goldman Sachs International	48,825	EUR	07/30/20	55,499		55,505	(6)	
Citibank N.A., New York	4,112	ILS	04/30/20	1,182		1,202	(20)	
Bank of America, N.A.	22,060	ILS	04/30/20	6,348		6,446	(98)	
Deutsche Bank AG	9,139,684	KRW	05/07/21	7,768		8,020	(252)	
Deutsche Bank AG	9,447,763	KRW	02/04/21	8,010		8,268	(258)	
Deutsche Bank AG	9,447,763	KRW	11/04/20	7,986		8,246	(260)	
Deutsche Bank AG	9,447,763	KRW	08/05/20	7,962		8,225	(263)	
Deutsche Bank AG	9,242,377	KRW	05/11/20	7,763		8,026	(263)	
Deutsche Bank AG	9,447,763	KRW	02/05/20	7,909		8,184	(275)	
JPMorgan Chase Bank, N.A.	47,025	EUR	07/30/20	53,139		53,459	(320)	
Bank of America, N.A.	217,294	ILS	01/31/20	62,342		63,111	(769)	
Goldman Sachs International	235,243	ILS	04/30/20	67,725		68,731	(1,006)	
Bank of America, N.A.	216,700	ILS	02/01/21	63,316		64,413	(1,097)	
Citibank N.A., New York	400,000	CAD	01/02/20	303,349		308,145	(4,796)	
JPMorgan Chase Bank, N.A.	450,000	CAD	01/03/20	340,184		346,663	(6,479)	
Citibank N.A., New York	400,000	CAD	01/06/20	300,465		308,151	(7,686)	
Barclays Bank plc	15,880,000	MXN	04/08/20	820,222		828,136	(7,914)	
Citibank N.A., New York	15,200,000	MXN	04/23/20	782,747		790,944	(8,197)	
Citibank N.A., New York	22,140,000	MXN	02/27/20	1,152,699		1,161,542	(8,843)	
JPMorgan Chase Bank, N.A.	3,800,000	BRL	07/01/21	902,720		914,072	(11,352)	
Bank of America, N.A.	2,222,000	ILS	04/30/21	649,688		663,258	(13,570)	
JPMorgan Chase Bank, N.A.	1,025,000	CAD	01/08/20	775,199		789,648	(14,449)	
Citibank N.A., New York	11,540,000	MXN	04/02/20	587,024		602,333	(15,309)	
Citibank N.A., New York	16,360,000	MXN	04/08/20	832,824		853,168	(20,344)	
Bank of America, N.A.	4,156,700	ILS	01/31/22	1,232,345		1,256,932	(24,587)	
Citibank N.A., New York	4,141,000	ILS	04/30/21	1,209,580		1,236,071	(26,491)	
Citibank N.A., New York	14,745,000	MXN	01/02/20	750,592		779,878	(29,286)	
Goldman Sachs International	6,249,808	ILS	02/01/21	1,820,490		1,857,729	(37,239)	
Morgan Stanley Capital Services LLC	12,250,000	BRL	04/01/20	3,002,161		3,043,231	(41,070)	
Goldman Sachs International	21,060,000	MXN	01/16/20	1,069,981		1,111,621	(41,640)	
JPMorgan Chase Bank, N.A.	6,317,025	EUR	07/30/21	7,290,921		7,335,058	(44,137)	
Barclays Bank plc	3,900,000	EUR	01/17/20	4,335,025		4,379,625	(44,600)	
Bank of America, N.A.	3,819,000	EUR	01/17/20	4,242,936		4,288,664	(45,728)	
Goldman Sachs International	8,600,000	BRL	07/01/21	2,014,759		2,068,689	(53,930)	
Morgan Stanley Capital Services LLC	55,600,000	MXN	02/06/20	2,869,974		2,925,351	(55,377)	
Barclays Bank plc	8,085,000	ILS	01/31/20	2,287,452		2,348,214	(60,762)	
Goldman Sachs International	12,470,100	ILS	01/31/22	3,690,333		3,770,797	(80,464)	
Deutsche Bank AG	3,538,917,763	KRW	08/04/21	3,018,009		3,113,812	(95,803)	
Citibank N.A., New York	19,900,000	BRL	01/02/20	4,461,547		4,557,453	(95,906)	
BNP Paribas	6,260,000	EUR	01/08/20	6,915,010		7,025,738	(110,728)	
Morgan Stanley Capital Services LLC	7,280,000	EUR	01/17/20	8,045,719		8,175,300	(129,581)	
Citibank N.A., New York	19,900,000	BRL	07/01/21	4,653,868		4,786,852	(132,984)	
Goldman Sachs International	23,694,600	ILS	04/30/21	6,937,800		7,072,740	(134,940)	
Goldman Sachs International	11,597,950	ILS	01/31/20	3,205,748		3,368,519	(162,771)	
Goldman Sachs International	105,880,000	MXN	01/02/20	5,395,509		5,600,101	(204,592)	
					\$		\$ 271,848	

**Investment Grade Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2019

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2019	Unrealized Appreciation (Depreciation)
Goldman Sachs International	11,900,000	BRL	01/02/20	\$ 2,873,494	\$ 2,963,590	\$ 90,096
Morgan Stanley Capital Services LLC	6,400,000	BRL	01/02/20	1,537,316	1,593,864	56,548
JPMorgan Chase Bank, N.A.	2,043,600	EUR	06/15/20	2,300,406	2,316,640	16,234
JPMorgan Chase Bank, N.A.	1,025,000	CAD	01/08/20	778,136	789,648	11,512
Goldman Sachs International	55,600,000	MXN	02/06/20	2,914,963	2,925,351	10,388
JPMorgan Chase Bank, N.A.	450,000	CAD	01/03/20	339,686	346,663	6,977
JPMorgan Chase Bank, N.A.	400,000	CAD	01/02/20	301,949	308,145	6,196
Citibank N.A., New York	400,000	CAD	01/06/20	303,361	308,151	4,790
Goldman Sachs International	32,240,000	MXN	04/08/20	1,676,774	1,681,305	4,531
Goldman Sachs International	21,060,000	MXN	01/16/20	1,107,151	1,111,621	4,470
Barclays Bank plc	22,140,000	MXN	02/27/20	1,157,829	1,161,542	3,713
Goldman Sachs International	416,000	EUR	04/30/20	467,539	470,232	2,693
Goldman Sachs International	15,200,000	MXN	04/23/20	788,320	790,943	2,623
JPMorgan Chase Bank, N.A.	11,540,000	MXN	04/02/20	600,712	602,331	1,619
					\$	222,390

~ 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.

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

††† Value determined based on Level 3 inputs.

<sup>1</sup> Security was fair valued by the Valuation Committee at December 31, 2019. The total market value of fair valued securities amounts to \$1,032,548, (cost \$1,000,000) or 0.1% of total net assets.

<sup>2</sup> Rate indicated is the 7-day yield as of December 31, 2019.

<sup>3</sup> Variable rate security. Rate indicated is the rate effective at December 31, 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.

<sup>4</sup> 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 December 31, 2019.

<sup>5</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$221,617,856 (cost \$221,117,227), or 24.8% of total net assets.

<sup>6</sup> Security is an interest-only strip.

<sup>7</sup> Zero coupon rate security.

<sup>8</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

<sup>9</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$1,689,821 (cost \$1,671,830), or 0.2% of total net assets.

<sup>10</sup> Security is a principal-only strip.

<sup>11</sup> Repurchase Agreements - The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

BofA — Bank of America

BRL — Brazilian Real

CAD — Canadian Dollar

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

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EUR — Euro

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

KRW — South Korean Won

LIBOR — London Interbank Offered Rate

MXN — Mexican Peso

plc — Public Limited Company

WAC — Weighted Average Coupon