

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

	Shares	Value
COMMON STOCKS^{†††} - 0.0%		
Industrial - 0.0%		
Constar International Holdings LLC ^{*,1}	68	\$ -
Total Common Stocks		-
(Cost \$-)		-
PREFERRED STOCKS^{††} - 0.3%		
Financial - 0.3%		
Public Storage 4.63%*	118,400	3,009,728
Industrial - 0.0%		
Constar International Holdings LLC ^{*,†††,1}	7	-
Total Preferred Stocks		3,009,728
(Cost \$2,960,000)		3,009,728
EXCHANGE-TRADED FUNDS[†] - 5.5%		
iShares iBoxx \$ Investment Grade Corporate Bond ETF	408,110	54,890,795
iShares iBoxx High Yield Corporate Bond ETF	141,850	11,577,797
Total Exchange-Traded Funds		66,468,592
(Cost \$61,711,487)		66,468,592
MONEY MARKET FUND[†] - 6.2%		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 0.08% ²	74,938,590	74,938,590
Total Money Market Fund		74,938,590
(Cost \$74,938,590)		74,938,590
Face Amount[†]		
CORPORATE BONDS^{††} - 43.3%		
Financial - 16.1%		
Wells Fargo & Co.		
3.07% due 04/30/41 ³	8,550,000	8,918,385
2.39% due 06/02/28 ³	2,250,000	2,324,732
2.57% due 02/11/31 ³	1,180,000	1,234,690
American International Group, Inc.		
3.40% due 06/30/30	5,120,000	5,535,553
4.38% due 06/30/50	4,280,000	4,949,557
JPMorgan Chase & Co.		
3.11% due 04/22/41 ³	3,530,000	3,812,715
2.52% due 04/22/31 ³	2,210,000	2,333,993
2.96% due 05/13/31 ³	1,870,000	1,983,291
4.49% due 03/24/31 ³	1,600,000	1,950,516
Bank of America Corp.		
2.59% due 04/29/31 ³	6,900,000	7,301,205
2.68% due 06/19/41 ³	2,650,000	2,721,533
Citizens Financial Group, Inc.		
3.25% due 04/30/30	8,070,000	8,721,625
2.50% due 02/06/30	607,000	615,416
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50 ⁴	7,410,000	7,902,922
Five Corners Funding Trust II		
2.85% due 05/15/30 ⁴	6,540,000	6,763,322
Macquarie Bank Ltd.		
3.62% due 06/03/30 ⁴	6,030,000	6,322,539
Reliance Standard Life Global Funding II		
2.75% due 05/07/25 ⁴	6,170,000	6,300,407
Markel Corp.		
6.00% ^{3,5}	5,210,000	5,301,175
Reinsurance Group of America, Inc.		
3.15% due 06/15/30	4,910,000	5,094,032
Citigroup, Inc.		
2.57% due 06/03/31 ³	4,690,000	4,850,681
Lincoln National Corp.		
3.40% due 01/15/31	3,170,000	3,440,733
4.38% due 06/15/50	1,200,000	1,337,929
Prudential plc		
3.13% due 04/14/30	4,365,000	4,693,689
BlackRock, Inc.		
1.90% due 01/28/31	4,400,000	4,492,676
Aflac, Inc.		
3.60% due 04/01/30	3,350,000	3,898,519
KKR Group Finance Company VI LLC		
3.75% due 07/01/29 ⁴	3,230,000	3,708,087
Fidelity National Financial, Inc.		
3.40% due 06/15/30	3,380,000	3,518,727
Deloitte LLP		
3.56% due 05/07/30 ^{†††}	3,400,000	3,385,516
Charles Schwab Corp.		
5.38% ^{3,5}	3,050,000	3,258,376
Iron Mountain, Inc.		
5.25% due 07/15/30 ⁴	2,200,000	2,167,000
5.63% due 07/15/32 ⁴	1,000,000	997,900
Loews Corp.		
3.20% due 05/15/30	2,870,000	3,101,513
First American Financial Corp.		
4.00% due 05/15/30	2,780,000	3,048,241
Arch Capital Group Ltd.		
3.64% due 06/30/50	2,900,000	3,039,873
Alleghany Corp.		
3.63% due 05/15/30	2,850,000	3,024,231
Ares Finance Company II LLC		
3.25% due 06/15/30 ⁴	2,750,000	2,795,380
Teachers Insurance & Annuity Association of America		
3.30% due 05/15/50 ⁴	2,500,000	2,576,583
Intercontinental Exchange, Inc.		
3.00% due 06/15/50	2,430,000	2,513,650
Goldman Sachs Group, Inc.		
3.50% due 04/01/25	2,250,000	2,467,142
Massachusetts Mutual Life Insurance Co.		
3.38% due 04/15/50 ⁴	2,350,000	2,415,959
Liberty Mutual Group, Inc.		
3.95% due 05/15/60 ⁴	2,150,000	2,261,451

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	Face Amount	Value
CORPORATE BONDS^{††} - 43.3% (continued)		
Financial - 16.1% (continued)		
Willis North America, Inc. 2.95% due 09/15/29	2,000,000	\$ 2,117,116
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ⁴	2,000,000	2,085,000
Standard Chartered plc 4.64% due 04/01/31 ^{3,4}	1,800,000	2,034,317
PricewaterhouseCoopers LLP 3.43% due 09/13/30	2,000,000	2,000,000
Aon Corp. 2.80% due 05/15/30	1,840,000	1,968,644
Manulife Financial Corp. 2.48% due 05/19/27	1,800,000	1,884,996
Fifth Third Bancorp 2.55% due 05/05/27	1,750,000	1,874,734
GLP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31	1,830,000	1,816,732
Dyal Capital Partners III 4.40% due 06/15/40	1,750,000	1,734,512
Credit Suisse Group AG 4.19% due 04/01/31 ^{3,4}	1,500,000	1,709,782
NFP Corp. 7.00% due 05/15/25 ⁴	1,550,000	1,627,500
Alexandria Real Estate Equities, Inc. 4.90% due 12/15/30	1,050,000	1,307,788
Crown Castle International Corp. 3.30% due 07/01/30	1,149,000	1,263,730
Camden Property Trust 2.80% due 05/15/30	1,100,000	1,190,000
Bank of New York Mellon Corp. 4.70% ^{3,5}	1,060,000	1,102,400
Pershing Square Holdings Ltd. 5.50% due 07/15/22 ⁴	1,000,000	1,054,950
QBE Insurance Group Ltd. 5.88% ^{3,4,5}	1,000,000	1,032,500
Weyerhaeuser Co. 4.00% due 04/15/30	911,000	1,030,969
W R Berkley Corp. 4.00% due 05/12/50	850,000	932,374
HSBC Holdings plc 4.95% due 03/31/30	750,000	901,173
CIT Group, Inc. 3.93% due 06/19/24 ³	925,000	897,343
Nasdaq, Inc. 3.25% due 04/28/50	850,000	889,711
Protective Life Corp. 3.40% due 01/15/30 ⁴	740,000	751,669
Ameriprise Financial, Inc. 3.00% due 04/02/25	690,000	748,929
New York Life Insurance Co. 3.75% due 05/15/50 ⁴	600,000	677,599
American Equity Investment Life Holding Co. 5.00% due 06/15/27	486,000	527,659
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ⁴	400,000	432,000
SBA Communications Corp. 3.88% due 02/15/27 ⁴	350,000	348,688
Assurant, Inc. 1.53% (3 Month USD LIBOR + 1.25%) due 03/26/21 ⁶	289,000	289,000
Total Financial		193,313,279
Consumer, Non-cyclical - 6.4%		
Sysco Corp. 5.95% due 04/01/30	6,860,000	8,616,889
CoStar Group, Inc. 2.80% due 07/15/30 ⁴	5,810,000	5,945,760
Biogen, Inc. 2.25% due 05/01/30	5,350,000	5,393,664
Altria Group, Inc. 3.40% due 05/06/30	2,760,000	2,969,622
2.35% due 05/06/25	1,180,000	1,239,961
4.45% due 05/06/50	390,000	426,598
Zimmer Biomet Holdings, Inc. 3.55% due 03/20/30	3,850,000	4,161,356
Constellation Brands, Inc. 2.88% due 05/01/30	2,680,000	2,839,559
3.75% due 05/01/50	950,000	1,037,272
Alcon Finance Corp. 2.60% due 05/27/30 ⁴	3,290,000	3,372,525
Kraft Heinz Foods Co. 4.38% due 06/01/46	1,260,000	1,238,696
4.25% due 03/01/31 ⁴	700,000	742,205
5.50% due 06/01/50 ⁴	575,000	612,927
5.00% due 06/04/42	300,000	316,082
4.88% due 10/01/49 ⁴	200,000	203,663
2.80% due 07/02/20	84,000	84,000
RELX Capital, Inc. 3.00% due 05/22/30	2,930,000	3,157,954
DaVita, Inc. 4.63% due 06/01/30 ⁴	2,990,000	2,975,648
Keurig Dr Pepper, Inc. 3.20% due 05/01/30	2,361,000	2,626,561
Anheuser-Busch InBev Worldwide, Inc. 3.50% due 06/01/30	2,225,000	2,501,862
McCormick & Company, Inc. 2.50% due 04/15/30	2,350,000	2,451,439
Boston Scientific Corp. 2.65% due 06/01/30	2,070,000	2,157,106
Becton Dickinson and Co. 2.82% due 05/20/30	1,890,000	1,999,827
Global Payments, Inc. 2.90% due 05/15/30	1,620,000	1,699,955
AbbVie, Inc. 3.38% due 09/15/20 ⁴	1,635,000	1,645,152
BAT Capital Corp. 4.70% due 04/02/27	1,410,000	1,611,543
Ascension Health 2.53% due 11/15/29	1,500,000	1,608,758
Quest Diagnostics, Inc. 2.80% due 06/30/31	1,510,000	1,584,130
US Foods, Inc. 6.25% due 04/15/25 ⁴	1,550,000	1,577,125
Kimberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ⁴	1,500,000	1,511,220
Health Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ⁴	1,480,000	1,505,896
Coca-Cola Co. 2.75% due 06/01/60	1,330,000	1,344,112
Thermo Fisher Scientific, Inc. 4.50% due 03/25/30	1,000,000	1,239,436
Wisconsin Alumni Research Foundation 3.56% due 10/01/49	1,000,000	1,086,182
OhioHealth Corp. 3.04% due 11/15/50	1,000,000	1,065,905
Children's Hospital Corp. 2.59% due 02/01/50	1,000,000	1,009,789
Moody's Corp.		

3.25% due 05/20/50	700,000	750,727
Jaguar Holding Company II / PPD Development, LP		
4.63% due 06/15/25 ⁴	400,000	407,080
Tenet Healthcare Corp.		
4.63% due 06/15/28 ⁴	375,000	365,325
Universal Health Services, Inc.		
5.00% due 06/01/26 ⁴	300,000	307,410
Gartner, Inc.		
4.50% due 07/01/28 ⁴	150,000	151,755
Total Consumer, Non-cyclical		77,542,676
Industrial - 6.1%		
Boeing Co.		
5.15% due 05/01/30	8,000,000	8,920,240
5.71% due 05/01/40	4,380,000	4,986,252
5.81% due 05/01/50	3,440,000	4,062,591
5.04% due 05/01/27	2,150,000	2,371,039
FedEx Corp.		
4.25% due 05/15/30	5,415,000	6,184,623
WRKCo, Inc.		
3.00% due 06/15/33	5,370,000	5,593,286
Sonoco Products Co.		
3.13% due 05/01/30	4,808,000	5,018,819
Snap-on, Inc.		
3.10% due 05/01/50	3,860,000	3,971,931
BAE Systems plc		
3.40% due 04/15/30 ⁴	2,659,000	2,896,096
Penske Truck Leasing Company LP / PTL Finance Corp.		
3.65% due 07/29/21 ⁴	2,200,000	2,251,772
Fortive Corp.		
2.35% due 06/15/21	2,200,000	2,227,738
Owens Corning		
3.88% due 06/01/30	2,080,000	2,220,896
Carrier Global Corp.		
2.70% due 02/15/31 ⁴	2,210,000	2,203,528
Agilent Technologies, Inc.		
2.10% due 06/04/30	2,010,000	2,059,742
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		
4.13% due 08/15/26 ⁴	2,050,000	2,016,892
Rolls-Royce plc		
2.38% due 10/14/20 ⁴	1,800,000	1,796,274
Vulcan Materials Co.		
3.50% due 06/01/30	1,510,000	1,644,886
Standard Industries, Inc.		
4.38% due 07/15/30 ⁴	750,000	748,125
5.38% due 11/15/24 ⁴	500,000	513,750
5.00% due 02/15/27 ⁴	350,000	354,375
Ryder System, Inc.		
3.35% due 09/01/25	1,470,000	1,566,213
IDEX Corp.		
3.00% due 05/01/30	1,450,000	1,513,086
Bemis Company, Inc.		
2.63% due 06/19/30	1,230,000	1,261,102

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June 30, 2020

	Face Amount	Value
CORPORATE BONDS^{††} - 43.3% (continued)		
Industrial - 6.1% (continued)		
GATX Corp. 4.00% due 06/30/30	1,100,000	\$ 1,177,486
Xylem, Inc. 2.25% due 01/30/31	1,100,000	1,106,917
CNH Industrial Capital LLC 1.95% due 07/02/23	1,010,000	1,016,628
Vertical US Newco Inc. 5.25% due 07/15/27	850,000	850,000
Howmet Aerospace, Inc. 6.88% due 05/01/25	675,000	732,281
Textron, Inc. 3.00% due 06/01/30	705,000	701,879
Aviation Capital Group LLC 2.88% due 01/20/22 ⁴	700,000	668,992
Oshkosh Corp. 3.10% due 03/01/30	240,000	241,694
Total Industrial		72,879,133
Communications - 4.7%		
ViacomCBS, Inc. 4.95% due 01/15/31	4,478,000	5,287,933
4.95% due 05/19/50	2,490,000	2,773,431
4.75% due 05/15/25	2,260,000	2,584,032
2.90% due 01/15/27	450,000	472,383
T-Mobile USA, Inc. 3.88% due 04/15/30 ⁴	4,750,000	5,286,560
Walt Disney Co. 2.65% due 01/13/31	2,490,000	2,638,550
3.80% due 05/13/60	2,000,000	2,306,341
Charter Communications Operating LLC / Charter Communications Operating Capital 2.80% due 04/01/31	4,750,000	4,811,852
Level 3 Financing, Inc. 4.25% due 07/01/28 ⁴	2,650,000	2,646,952
5.13% due 05/01/23	1,000,000	1,000,000
3.88% due 11/15/29 ⁴	600,000	632,592
5.63% due 02/01/23	250,000	250,175
Smithsonian Institution 2.70% due 09/01/44	4,000,000	4,088,860
AT&T, Inc. 2.75% due 06/01/31	3,200,000	3,331,805

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CORPORATE BONDS^{††} - 43.3% (continued)		
Communications - 4.7% (continued)		
Booking Holdings, Inc.		
4.63% due 04/13/30	2,370,000	\$ 2,797,359
4.50% due 04/13/27	390,000	447,940
Virgin Media Secured Finance plc		
4.50% due 08/15/30 ⁴	2,350,000	2,352,938
eBay, Inc.		
2.70% due 03/11/30	2,000,000	2,117,880
Amazon.com, Inc.		
2.70% due 06/03/60	1,610,000	1,637,678
Fox Corp.		
3.50% due 04/08/30	931,000	1,039,640
3.05% due 04/07/25	450,000	487,001
Sirius XM Radio, Inc.		
4.13% due 07/01/30 ⁴	1,400,000	1,384,544
CSC Holdings LLC		
4.13% due 12/01/30 ⁴	600,000	594,750
5.50% due 05/15/26 ⁴	550,000	564,503
Verizon Communications, Inc.		
3.15% due 03/22/30	1,000,000	1,121,721
Dolya Holdco 18 DAC		
5.00% due 07/15/28 ⁴	1,100,000	1,085,920
Altice France S.A.		
7.38% due 05/01/26 ⁴	950,000	990,660
Match Group, Inc.		
4.63% due 06/01/28 ⁴	900,000	907,875
Telenet Finance Lux Note		
5.50% due 03/01/28	400,000	417,000
Virgin Media Finance plc		
5.00% due 07/15/30 ⁴	200,000	195,542
Total Communications		56,254,417
Consumer, Cyclical - 4.3%		
Delta Air Lines, Inc.		
7.00% due 05/01/25 ⁴	8,800,000	9,083,959
Marriott International, Inc.		
4.63% due 06/15/30	2,830,000	2,936,451
5.75% due 05/01/25	1,900,000	2,064,079
0.95% (3 Month USD LIBOR + 0.60%) due 12/01/20 ⁶	1,900,000	1,891,450
Walgreens Boots Alliance, Inc.		
4.10% due 04/15/50	3,930,000	3,963,246
3.20% due 04/15/30	2,254,000	2,328,617
Starbucks Corp.		
2.55% due 11/15/30	4,600,000	4,825,160
VF Corp.		
2.95% due 04/23/30	3,306,000	3,534,889
Hyatt Hotels Corp.		
5.38% due 04/23/25	1,700,000	1,801,421
5.75% due 04/23/30	1,510,000	1,660,276
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 ⁴	2,550,000	2,556,375
Ferguson Finance plc		
3.25% due 06/02/30 ⁴	2,440,000	2,499,781
BorgWarner, Inc.		
2.65% due 07/01/27	2,310,000	2,370,048
Lowe's Companies, Inc.		
4.50% due 04/15/30	1,850,000	2,269,567
Whirlpool Corp.		
4.60% due 05/15/50	1,430,000	1,628,019
Aramark Services, Inc.		
6.38% due 05/01/25 ⁴	1,400,000	1,445,682
5.00% due 02/01/28 ⁴	85,000	80,750
McDonald's Corp.		
3.50% due 07/15/20	1,221,000	1,222,331
Dollar General Corp.		
3.50% due 04/03/30	700,000	786,269
Cedar Fair Limited Partnership / Canada's Wonderland Company / Magnum Management Corporation / Millennium Op		
5.50% due 05/01/25 ⁴	650,000	653,250
WGM Acquisition Corp.		
3.88% due 07/15/30 ⁴	500,000	505,025
1011778 BC ULC / New Red Finance, Inc.		
5.75% due 04/15/25 ⁴	450,000	472,500
Hanesbrands, Inc.		
5.38% due 05/15/25 ⁴	370,000	374,163
Six Flags Theme Parks, Inc.		
7.00% due 07/01/25 ⁴	350,000	361,813
Performance Food Group, Inc.		
6.88% due 05/01/25 ⁴	275,000	283,937
Total Consumer, Cyclical		51,599,058
Energy - 2.5%		
Exxon Mobil Corp.		
2.61% due 10/15/30	9,450,000	10,116,612
BP Capital Markets plc		
4.88% ^{3,5}	7,530,000	7,774,725
Sabine Pass Liquefaction LLC		
4.50% due 05/15/30 ⁴	3,640,000	4,041,143
BP Capital Markets America, Inc.		
3.63% due 04/06/30	1,850,000	2,099,225
Magellan Midstream Partners, LP		
3.25% due 06/01/30	1,500,000	1,588,309
Equinor ASA		
2.38% due 05/22/30	1,210,000	1,257,102
Florida Gas Transmission Company LLC		
2.55% due 07/01/30 ⁴	1,000,000	1,024,046
Valero Energy Corp.		
2.85% due 04/15/25	750,000	791,457
Baker Hughes a GE Company LLC / Baker Hughes Co-Obligor, Inc.		
4.49% due 05/01/30	410,000	473,303
Reliance Holding USA, Inc.		
4.50% due 10/19/20 ⁴	350,000	352,712

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	Face Amount	Value
CORPORATE BONDS^{††} - 43.3% (continued)		
Energy - 2.5% (continued)		
Phillips 66		
3.70% due 04/06/23	250,000	\$ 267,248
Total Energy		<u>29,785,882</u>
Technology - 1.7%		
NetApp, Inc.		
2.70% due 06/22/30	8,100,000	8,098,145
Broadcom, Inc.		
4.15% due 11/15/30 ⁴	4,000,000	4,346,727
Microchip Technology, Inc.		
2.67% due 09/01/23 ⁴	2,650,000	2,727,597
MSCI, Inc.		
3.88% due 02/15/31 ⁴	1,925,000	1,963,500
Qorvo, Inc.		
4.38% due 10/15/29 ⁴	1,380,000	1,413,231
Boxer Parent Company, Inc.		
7.13% due 10/02/25 ⁴	750,000	786,375
Leidos, Inc.		
3.63% due 05/15/25 ⁴	600,000	653,826
Analog Devices, Inc.		
2.95% due 04/01/25	400,000	433,330
Entegris, Inc.		
4.38% due 04/15/28 ⁴	100,000	101,750
Total Technology		<u>20,524,481</u>
Basic Materials - 1.0%		
Newcrest Finance Pty Ltd.		
3.25% due 05/13/30 ⁴	3,600,000	3,866,782
4.20% due 05/13/50 ⁴	1,700,000	1,881,705
Nucor Corp.		
2.70% due 06/01/30	3,000,000	3,149,617
Minerals Technologies, Inc.		
5.00% due 07/01/28 ⁴	1,100,000	1,116,500
Anglo American Capital plc		
5.63% due 04/01/30 ⁴	750,000	905,945
Corporacion Nacional del Cobre de Chile		
3.75% due 01/15/31 ⁴	680,000	741,118
Valvoline, Inc.		
4.38% due 08/15/25 ⁴	570,000	572,850
Steel Dynamics, Inc.		
3.25% due 01/15/31	490,000	499,774
Total Basic Materials		<u>12,734,291</u>
Utilities - 0.5%		
Puget Energy, Inc.		
6.00% due 09/01/21	2,180,000	2,299,635
Arizona Public Service Co.		
3.35% due 05/15/50	1,300,000	1,369,491
AES Corp.		
3.95% due 07/15/30 ⁴	1,170,000	1,194,941
Black Hills Corp.		
2.50% due 06/15/30	940,000	971,305
Clearway Energy Operating LLC		
4.75% due 03/15/28 ⁴	225,000	229,486
Total Utilities		<u>6,064,858</u>
Total Corporate Bonds		<u>520,698,075</u>
(Cost \$493,645,056)		
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.2%		
Government Agency - 8.5%		
Fannie Mae		
2.43% due 01/01/30	4,500,000	4,820,489
3.60% due 03/01/31	4,000,000	4,645,758
2.55% due 12/01/29	3,000,000	3,251,832
2.20% due 11/01/27	2,600,000	2,771,869
4.17% due 02/01/49	2,000,000	2,470,714
3.59% due 02/01/29	2,025,000	2,323,838
3.09% due 10/01/29	2,000,000	2,232,414
2.39% due 02/01/27	2,000,000	2,154,195
2.46% due 01/01/30	2,000,000	2,151,279
2.30% due 11/01/29	2,000,000	2,132,024
2.81% due 09/01/39	2,000,000	2,057,907
2.40% due 03/01/40	2,000,000	2,053,657
2.99% due 01/01/40	1,650,000	1,763,359
3.74% due 02/01/30	1,000,000	1,168,529
4.24% due 08/01/48	1,000,000	1,165,033
3.83% due 05/01/49	1,000,000	1,158,987
4.27% due 12/01/33	977,999	1,151,626
3.61% due 04/01/39	1,000,000	1,125,397
3.46% due 08/01/49	987,240	1,103,316
3.11% due 11/01/27	1,000,000	1,093,927
3.11% due 04/01/30	959,858	1,086,851
2.68% due 04/01/50	996,939	1,077,775
2.34% due 05/01/27	995,347	1,067,774
2.79% due 01/01/32	993,541	1,054,725
2.69% due 10/01/34	987,855	1,029,221
2.10% due 07/01/50	1,000,000	1,016,450
1.68% due 09/01/37	1,000,000	1,010,625
2.96% due 11/01/29	900,000	994,523
2.90% due 11/01/29	850,000	935,389
4.07% due 05/01/49	788,684	919,444
4.37% due 10/01/48	734,625	885,866
4.25% due 05/01/48	651,139	767,207
3.01% due 12/01/27	500,000	546,809
3.05% due 10/01/29	500,000	540,837
3.94% due 10/01/36	341,697	420,249
Uniform MBS 30 Year due 09/14/21	18,200,000	18,898,880
Freddie Mac Multifamily Structured Pass Through Certificates		
2019-1513, 2.80% due 08/25/34	3,950,000	4,510,160
2017-KW03, 3.02% due 06/25/27	3,000,000	3,343,517
2020-KJ28, 2.31% due 10/25/27	1,850,000	1,989,274
2018-K073, 3.45% (WAC) due 01/25/28 ⁶	1,200,000	1,395,084
2019-KJ27, 2.59% due 03/25/25	1,150,000	1,229,856

Investment Grade Bond Fund
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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.2% (continued)		
Government Agency - 8.5% (continued)		
2018-K078, 3.92% due 06/25/28	1,000,000	\$ 1,195,104
2018-K074, 3.60% due 02/25/28	1,000,000	1,168,115
2017-K066, 3.20% due 06/25/27	1,000,000	1,138,509
Fannie Mae-Aces		
2020-M23, 1.61% (WAC) due 03/25/35 ^{6,7}	26,196,439	3,561,086
2020-M23, 1.74% due 03/25/35	3,220,000	3,323,500
2017-M11, 2.98% due 08/25/29	2,500,000	2,809,776
Freddie Mac		
2018-4762, 4.00% due 01/15/46	1,000,000	1,062,669
Total Government Agency		101,775,425
Residential Mortgage Backed Securities - 8.1%		
New Residential Advance Receivables Trust Advance Receivables Backed		
2019-T3, 2.51% due 09/15/52 ⁴	4,450,000	4,354,125
2019-T4, 2.33% due 10/15/51 ⁴	3,750,000	3,701,712
2019-T5, 2.43% due 10/15/51 ⁴	3,000,000	2,981,676
2019-T2, 2.52% due 08/15/53 ⁴	2,000,000	1,936,846
FKRT		
5.47% due 07/03/23 ⁸	10,800,213	10,777,533
Verus Securitization Trust		
2020-1, 2.42% (WAC) due 01/25/60 ^{4,6}	2,330,103	2,362,119
2019-4, 2.64% due 11/25/59 ^{4,9}	1,921,555	1,952,761
2019-4, 2.85% due 11/25/59 ^{4,9}	1,540,170	1,565,082
CIM Trust		
2018-R4, 4.07% (WAC) due 12/26/57 ^{4,6}	2,279,673	2,342,249
2018-R2, 3.69% (WAC) due 08/25/57 ^{4,6}	2,326,778	2,288,026
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{4,6}	3,571,140	3,712,043
2019-RM3, 2.80% (WAC) due 06/25/69 ^{4,6}	873,020	884,603
Starwood Mortgage Residential Trust		
2019-1, 2.94% (WAC) due 06/25/49 ^{4,6}	1,222,171	1,226,681
2020-1, 2.41% (WAC) due 02/25/50 ^{4,6}	924,890	928,657
2020-1, 2.56% (WAC) due 02/25/50 ^{4,6}	924,890	917,248
2020-1, 2.28% (WAC) due 02/25/50 ^{4,6}	900,338	907,835
BRAVO Residential Funding Trust		
2019-NQM1, 2.67% (WAC) due 07/25/59 ^{4,6}	1,921,685	1,956,284
2019-NQM2, 2.75% (WAC) due 11/25/59 ^{4,6}	1,568,286	1,577,213
GSA Home Equity Trust		
2005-6, 0.62% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 06/25/35 ⁶	3,150,000	3,087,518
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58 ^{4,6}	1,367,360	1,410,501
2019-6A, 3.50% (WAC) due 09/25/59 ^{4,6}	907,259	951,768
2018-1A, 4.00% (WAC) due 12/25/57 ^{4,6}	630,137	667,719
Homeward Opportunities Fund I Trust		
2019-3, 2.68% (WAC) due 11/25/59 ^{4,6}	1,716,072	1,732,571
2019-2, 2.70% (WAC) due 09/25/59 ^{4,6}	1,070,043	1,083,135
RALI Series Trust		
2006-QQ10, 0.35% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 01/25/37 ⁶	2,201,783	2,012,589
2006-QQ2, 0.41% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 ⁶	1,719,779	484,255
Home Equity Loan Trust		
2007-FRE1, 0.38% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁶	2,693,152	2,449,546
Soundview Home Loan Trust		
2006-OPT5, 0.33% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁶	2,450,327	2,336,561
Ocwen Master Advance Receivables Trust		
2019-T2, 2.42% due 08/15/51 ⁴	2,300,000	2,292,358
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{4,6}	2,162,583	2,292,194

Investment Grade Bond Fund
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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.2% (continued)		
Residential Mortgage Backed Securities - 8.1% (continued)		
HarborView Mortgage Loan Trust		
2006-12, 0.38% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁶	1,637,809	\$ 1,439,595
2006-14, 0.34% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁶	801,278	693,286
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 0.68% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 ⁶	2,000,000	1,942,988
Residential Mortgage Loan Trust		
2020-1, 2.38% (WAC) due 02/25/24 ^{4,6}	954,250	966,178
2020-1, 2.68% (WAC) due 02/25/24 ^{4,6}	954,250	963,391
Angel Oak Mortgage Trust		
2020-1, 2.77% (WAC) due 12/25/59 ^{4,6}	1,898,632	1,832,459
NovaStar Mortgage Funding Trust Series		
2007-2, 0.39% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁶	1,886,488	1,764,835
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 0.31% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁶	3,046,401	1,715,216
SG Residential Mortgage Trust		
2019-3, 2.70% (WAC) due 09/25/59 ^{4,6}	1,668,555	1,682,269
SPS Servicer Advance Receivables Trust Advance Receivables Backed Notes		
2019-T1, 2.24% due 10/15/51 ⁴	1,500,000	1,490,711
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ⁷	8,426,752	1,435,838
LSTAR Securities Investment Limited		
2019-5, 1.67% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/01/24 ^{4,6}	1,300,404	1,288,690
Alternative Loan Trust		
2007-OA4, 0.36% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 05/25/47 ⁶	1,391,961	1,236,024
Citigroup Mortgage Loan Trust		
2019-IMC1, 2.72% (WAC) due 07/25/49 ^{4,6}	1,059,514	1,073,369
GSAMP Trust		
2007-NC1, 0.32% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁶	1,685,358	979,833
Park Place Securities Incorporated Asset Backed Pass Through Certificates Series		
2005-WHQ3, 1.13% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.63%) due 06/25/35 ⁶	1,000,000	978,768
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 0.59% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 ⁶	1,000,000	916,188
Structured Asset Investment Loan Trust		
2005-11, 0.91% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.36%) due 01/25/36 ⁶	948,602	911,050
Legacy Mortgage Asset Trust		
2018-GS3, 4.00% due 06/25/58 ^{4,9}	717,528	719,515
Nationstar HECM Loan Trust		
2019-2A, 2.27% (WAC) due 11/25/29 ^{4,6}	674,882	675,556
Deephaven Residential Mortgage Trust		
2019-3A, 2.96% (WAC) due 07/25/59 ^{4,6}	662,130	672,152
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 0.33% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 ⁶	671,217	624,097

Investment Grade Bond Fund
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June 30, 2020

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{5†} - 19.2% (continued)		
Residential Mortgage Backed Securities - 8.1% (continued)		
Structured Asset Securities Corporation Mortgage Loan Trust		
2006-BC4, 0.36% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 ⁶	617,930	\$ 591,353
LSTAR Securities Investment Trust		
2019-1, 1.87% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 ^{4,6}	567,390	571,974
COLT Mortgage Loan Trust		
2018-3, 3.69% (WAC) due 10/26/48 ^{4,6}	516,669	526,247
CSMC Series		
2015-12R, 0.99% (WAC) due 11/30/37 ^{4,6}	517,621	504,324
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2007-OA2, 2.27% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ⁶	562,824	497,358
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 2.34% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁶	382,687	327,354
MASTR Adjustable Rate Mortgages Trust		
2003-5, 2.85% (WAC) due 11/25/33 ⁶	349,873	307,017
Angel Oak Mortgage Trust LLC		
2017-3, 2.71% (WAC) due 11/25/47 ^{4,6}	182,695	182,570
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	97,715	102,648
Total Residential Mortgage Backed Securities		96,786,261
Military Housing - 1.4%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 1.93% (WAC) due 11/25/55 ^{4,6}	7,166,924	8,460,027
2015-R1, 6.19% (WAC) due 11/25/52 ^{4,6}	2,062,592	2,378,532
2015-R1, 0.29% (WAC) due 11/25/55 ^{4,6,7}	10,489,340	754,879
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 ⁴	2,330,806	2,399,115
2007-ROBS, 6.06% due 10/10/52 ⁴	467,389	556,325
2007-AETC, 5.75% due 02/10/52 ⁴	276,135	304,540
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ⁴	1,470,217	1,615,087
Total Military Housing		16,468,505
Commercial Mortgage Backed Securities - 1.2%		
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.25% (WAC) due 02/10/37 ^{4,6}	1,000,000	958,751
2020-DUNE, 1.54% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{4,6}	1,000,000	921,905
GS Mortgage Securities Trust		
2020-GC45, 0.68% (WAC) due 02/13/53 ^{6,7}	18,990,711	967,877
2019-GC42, 0.81% (WAC) due 09/01/52 ^{6,7}	14,972,526	895,328
COMM Mortgage Trust		
2015-CR24, 0.91% (WAC) due 08/10/48 ^{6,7}	45,492,210	1,453,804
2015-CR26, 1.08% (WAC) due 10/10/48 ^{6,7}	9,211,542	360,276
BENCHMARK Mortgage Trust		
2019-B14, 0.92% (WAC) due 12/15/62 ^{6,7}	19,958,553	988,465
2018-B6, 0.59% (WAC) due 10/10/51 ^{6,7}	31,317,439	762,285
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.75% (WAC) due 11/10/52 ^{6,7}	19,981,453	910,894
2016-GC37, 1.91% (WAC) due 04/10/49 ^{6,7}	3,677,661	278,444
2016-C2, 1.91% (WAC) due 08/10/49 ^{6,7}	2,423,182	194,506
2016-P5, 1.65% (WAC) due 10/10/49 ^{6,7}	1,927,290	119,517
GRACE Mortgage Trust		
2014-GRCE, 3.37% due 06/10/28 ⁴	1,000,000	1,002,495

Investment Grade Bond Fund
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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.2% (continued)		
Commercial Mortgage Backed Securities - 1.2% (continued)		
Bancorp Commercial Mortgage Trust		
2018-CR3, 1.44% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 ^{4,6}	1,000,000	\$ 942,511
CSAIL Commercial Mortgage Trust		
2019-C15, 1.21% (WAC) due 03/15/52 ^{6,7}	12,467,822	819,620
SG Commercial Mortgage Securities Trust		
2016-C5, 2.13% (WAC) due 10/10/48 ^{6,7}	9,586,420	711,460
UBS Commercial Mortgage Trust		
2017-C2, 1.23% (WAC) due 08/15/50 ^{6,7}	11,113,152	625,756
JPMDB Commercial Mortgage Securities Trust		
2016-C2, 1.82% (WAC) due 06/15/49 ^{6,7}	8,681,053	483,347
Morgan Stanley Capital I Trust		
2016-UB11, 1.75% (WAC) due 08/15/49 ^{6,7}	7,278,064	470,305
GE Business Loan Trust		
2007-1A, 0.36% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 ^{4,6}	403,477	373,022
Wells Fargo Commercial Mortgage Trust		
2016-NXSS, 1.65% (WAC) due 01/15/59 ^{6,7}	4,191,316	242,574
2016-C37, 1.12% (WAC) due 12/15/49 ^{6,7}	3,718,754	129,465
CFCRE Commercial Mortgage Trust		
2016-C3, 1.17% (WAC) due 01/10/48 ^{6,7}	5,721,530	262,602
CD Mortgage Trust		
2016-CD1, 1.53% (WAC) due 08/10/49 ^{6,7}	2,504,715	150,921
Total Commercial Mortgage Backed Securities		15,026,130
Total Collateralized Mortgage Obligations (Cost \$225,321,591)		230,056,321
ASSET-BACKED SECURITIES^{††} - 14.2%		
Collateralized Loan Obligations - 8.3%		
BXMT Ltd.		
2020-FL2, 1.09% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/37 ^{4,6}	4,250,000	4,123,862
2020-FL2, 1.59% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 02/16/37 ^{4,6}	2,000,000	1,900,299
MidOcean Credit CLO VII		
2020-7A, 2.26% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 ^{4,6}	3,000,000	2,907,613
2020-7A, 2.82% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 ^{4,6}	2,000,000	1,924,937
2020-7A, 2.67% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 07/15/29 ^{4,6}	1,000,000	960,499
Palmer Square Loan Funding Ltd.		
2018-4A, 1.29% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{4,6}	3,432,335	3,370,582
2019-3A, 1.23% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 ^{4,6}	1,235,261	1,223,068
2018-4A, 1.84% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{4,6}	1,000,000	966,487
Venture XIV CLO Ltd.		
2020-14A, 1.40% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{4,6}	4,250,000	4,106,676
GoldenTree Loan Management US CLO 1 Ltd.		
2020-1A, 2.09% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 04/20/29 ^{4,6}	3,000,000	2,942,444
2020-1A, 2.59% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/20/29 ^{4,6}	1,000,000	964,200

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	Face Amount		Value
ASSET-BACKED SECURITIES^{††} - 14.2% (continued)			
Collateralized Loan Obligations - 8.3% (continued)			
Golub Capital Partners CLO Ltd.			
2018-36A, 1.84% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{4,6}	4,100,000	\$	3,846,983
LoanCore Issuer Ltd.			
2019-CRE2, 1.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{4,6}	2,900,000		2,808,888
2018-CRE1, 1.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{4,6}	1,000,000		980,304
THL Credit Wind River CLO Ltd.			
2017-2A, 2.09% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 ^{4,6}	3,093,911		3,045,435
2019-1A, 2.10% (3 Month USD LIBOR + 0.88%, Rate Floor: 0.00%) due 01/15/26 ^{4,6}	654,376		648,749
Wellfleet CLO Ltd.			
2020-2A, 2.20% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 ^{4,6}	3,250,000		3,174,508
Denali Capital CLO XI Ltd.			
2018-1A, 2.27% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 ^{4,6}	3,000,000		2,929,707
NXT Capital CLO LLC			
2017-1A, 2.84% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{4,6}	1,800,000		1,758,179
2018-1A, 2.71% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 04/21/27 ^{4,6}	1,000,000		998,513
Marathon CLO V Ltd.			
2017-5A, 1.24% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{4,6}	1,598,539		1,567,470
2017-5A, 1.82% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{4,6}	1,000,000		961,089
Crown Point CLO III Ltd.			
2017-3A, 2.67% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 ^{4,6}	2,000,000		1,952,282
2017-3A, 2.13% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 ^{4,6}	575,237		565,291
KREF Ltd.			
2018-FL1, 1.29% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 06/15/36 ^{4,6}	2,500,000		2,470,318
Venture XII CLO Ltd.			
2018-12A, 1.17% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 ^{4,6}	1,279,827		1,250,208
2018-12A, 1.57% (3 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 02/28/26 ^{4,6}	1,000,000		959,825
NewStar Clarendon Fund CLO LLC			
2019-1A, 2.29% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 ^{4,6}	2,112,785		2,088,141
MP CLO VIII Ltd.			
2018-2A, 1.80% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 ^{4,6}	2,067,256		2,025,822
KVK CLO Ltd.			
2017-1A, 2.21% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{4,6}	1,027,730		1,010,969
2018-1A, 1.31% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 05/20/29 ^{4,6}	1,000,000		986,539
GPMT Ltd.			
2019-FL2, 1.49% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 ^{4,6}	2,000,000		1,966,329
Newfleet CLO Ltd.			
2018-1A, 2.09% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{4,6}	2,000,000		1,952,301
Golub Capital Partners CLO 16 Ltd.			
2017-16A, 2.84% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/25/29 ^{4,6}	2,000,000		1,921,884

Investment Grade Bond Fund
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	Face Amount		Value
ASSET-BACKED SECURITIES^{††} - 14.2% (continued)			
Collateralized Loan Obligations - 8.3% (continued)			
Cerberus Loan Funding XVII Ltd.			
2016-3A, 3.75% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{4,6}	2,000,000	\$	1,892,715
Fortress Credit Opportunities XI CLO Ltd.			
2018-11A, 2.52% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{4,6}	2,000,000		1,874,837
OCP CLO Ltd.			
2020-4A, 2.47% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{4,6}	1,500,000		1,438,180
2018-7A, 1.74% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 07/20/29 ^{4,6}	357,143		356,933
Carlyle Global Market Strategies CLO Ltd.			
2018-2A, 1.77% (3 Month USD LIBOR + 0.78%, Rate Floor: 0.00%) due 04/27/27 ^{4,6}	1,803,061		1,775,767
BDS Ltd.			
2020-FL5, 1.54% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 02/16/37 ^{4,6}	1,000,000		967,439
2018-FL2, 1.14% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 08/15/35 ^{4,6}	594,604		584,773
Canyon CLO Ltd.			
2020-1A, 3.15% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/15/28 ^{4,6}	1,500,000		1,488,701
Halcyon Loan Advisors Funding Ltd.			
2017-3A, 2.04% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{4,6}	1,424,138		1,396,645
STWD Ltd.			
2019-FL1, 1.79% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 07/15/38 ^{4,6}	1,000,000		954,915
2019-FL1, 1.59% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/15/38 ^{4,6}	400,000		386,907
Garrison BSL CLO Ltd.			
2018-1A, 2.39% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/17/28 ^{4,6}	1,300,000		1,284,464
Owl Rock CLO IV Ltd.			
2020-4A, 3.17% (3 Month USD LIBOR + 2.62%, Rate Floor: 2.62%) due 05/20/29 ^{4,6}	1,250,000		1,251,447
Mountain View CLO Ltd.			
2018-1A, 2.02% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{4,6}	1,213,141		1,192,968
BSPRT Issuer Ltd.			
2018-FL3, 1.24% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28 ^{4,6}	1,027,422		1,014,562
Apres Static CLO 2 Ltd.			
2020-1A, 4.18% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 04/15/28 ^{4,6}	1,000,000		994,071
Hunt CRE Ltd.			
2018-FL2, 1.27% (1 Month USD LIBOR + 1.08%, Rate Floor: 1.08%) due 08/15/28 ^{4,6}	1,000,000		985,725
TCP Waterman CLO Ltd.			
2016-1A, 2.36% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{4,6}	1,000,000		984,747
MONROE CAPITAL BSL CLO Ltd.			
2017-1A, 2.11% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27 ^{4,6}	1,000,000		983,244
FDF I Ltd.			
2015-1A, 4.40% due 11/12/30 ⁴	1,000,000		978,630
FDF II Ltd.			
2016-2A, 4.29% due 05/12/31 ⁴	1,000,000		978,066
Diamond CLO Ltd.			
2018-1A, 2.60% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{4,6}	1,000,000		968,547

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 14.2% (continued)		
Collateralized Loan Obligations - 8.3% (continued)		
THL Credit Lake Shore MM CLO I Ltd.		
2019-1A, 2.92% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/30 ^{4,6}	1,000,000	\$ 967,288
Northwoods Capital XII-B Ltd.		
2018-12BA, 2.16% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{4,6}	1,000,000	964,265
Shackleton CLO Ltd.		
2018-6RA, 2.16% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28 ^{4,6}	982,937	956,351
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 2.41% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{4,6}	1,000,000	938,797
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{4,10}	1,000,000	764,253
Golub Capital Partners CLO 17 Ltd.		
2017-17A, 2.64% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{4,6}	750,000	714,866
Cerberus Loan Funding XXVI, LP		
2019-1A, 2.97% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/15/31 ^{4,6}	750,000	711,056
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 1.94% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{4,6}	636,000	625,607
Avery Point V CLO Ltd.		
2017-5A, 2.12% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 ^{4,6}	397,960	395,256
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 ^{4,10}	500,000	332,512
Monroe Capital CLO Ltd.		
2017-1A, 2.45% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{4,6}	287,681	284,978
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{8,10}	700,000	74,215
Babson CLO Ltd.		
2014-1A, due 07/20/25 ^{4,10}	650,000	11,440
Total Collateralized Loan Obligations		99,735,568
Financial - 2.3%		
Station Place Securitization Trust		
2020-7, 1.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 12/24/20 ^{4,6}	10,200,000	10,200,000
2019-9, 0.89% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/24/20 ^{†††4,6}	1,350,000	1,350,000
Barclays Bank plc		
GMTN, 0.86% (1 Month USD LIBOR + 0.68%) due 07/31/20 ^{†††1,6,8}	6,400,000	6,400,000
Aesf Vi Verdi, LP		
2.15% due 11/25/24 ^{†††1}	EUR 5,000,000	5,374,720
Oxford Finance Funding		
2020-1A, 3.10% due 02/15/28 ⁴	1,500,000	1,522,808
Madison Avenue Secured Funding Trust		
2019-1, 1.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/11/20 ^{†††4,6}	1,300,000	1,300,000

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 14.2% (continued)		
Financial - 2.3% (continued)		
Nassau LLC		
2019-1, 3.98% due 08/15/34 ⁴	1,179,797	\$ 1,117,108
Total Financial		<u>27,264,636</u>
Transport-Aircraft - 1.3%		
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁴	1,459,605	1,355,298
2017-1, 3.97% due 07/15/42	1,395,618	1,208,294
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁴	2,869,496	2,558,828
AASET Trust		
2020-1A, 3.35% due 01/16/40 ⁴	1,941,403	1,709,653
2017-1A, 3.97% due 05/16/42 ⁴	419,019	353,247
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 ⁴	2,223,750	1,889,036
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁴	2,111,933	1,846,042
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁴	2,002,369	1,788,227
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁴	955,764	872,285
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁴	765,615	552,776
Raspro Trust		
2005-1A, 2.89% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{4,6}	493,339	462,171
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁴	509,267	448,206
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 ⁸	422,684	359,548
Total Transport-Aircraft		<u>15,403,611</u>
Net Lease - 0.7%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 ⁴	2,823,113	2,825,591
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁴	2,702,339	2,687,334
STORE Master Funding LLC		
2014-1A, 5.00% due 04/20/44 ⁴	1,454,375	1,466,770
Capital Automotive REIT		
2020-1A, 3.81% due 02/15/50 ⁴	1,000,000	1,017,692
2020-1A, 3.48% due 02/15/50 ⁴	250,000	238,335
Total Net Lease		<u>8,235,722</u>
Transport-Container - 0.6%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42 ⁴	2,115,971	2,090,253
Global SC Finance II SRL		
2014-1A, 3.19% due 07/17/29 ⁴	1,429,167	1,423,274
CLI Funding LLC		
2018-1A, 4.03% due 04/18/43 ⁴	1,387,188	1,405,287
CAL Funding III Ltd.		
2018-1A, 3.96% due 02/25/43 ⁴	958,333	959,653
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 ⁴	715,660	710,525
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 ⁴	510,000	507,267
Total Transport-Container		<u>7,096,259</u>
Collateralized Debt Obligations - 0.4%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ⁴	3,750,000	3,616,273
2016-3A, 3.85% due 10/28/33 ⁴	1,000,000	1,000,267
Putnam Structured Product Funding Ltd.		
2003-1A, 1.18% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{4,6}	133,901	132,541
Total Collateralized Debt Obligations		<u>4,749,081</u>
Whole Business - 0.3%		
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 ⁴	980,000	1,034,498
2015-1A, 4.50% due 06/15/45 ⁴	428,625	434,613
Domino's Pizza Master Issuer LLC		
2017-1A, 2.24% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 ^{4,6}	975,000	966,429

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 14.2% (continued)		
Whole Business - 0.3% (continued)		
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.72% due 06/07/49 ⁴	1,000,000	\$ 860,390
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27 ⁴	31,353	31,385
Total Whole Business		<u>3,327,315</u>
Infrastructure - 0.2%		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ⁴	1,061,692	1,064,239
Vantage Data Centers Issuer LLC		
2018-1A, 4.07% due 02/16/43 ⁴	976,667	1,003,656
Diamond Issuer		
2020-1A, 2.74% due 07/20/50 ⁴	1,000,000	1,002,890
Total Infrastructure		<u>3,070,785</u>
Diversified Payment Rights - 0.1%		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††.1}	1,000,000	1,008,580
Insurance - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁴	385,500	394,620
Total Asset-Backed Securities (Cost \$175,178,818)		<u>170,286,177</u>
U.S. GOVERNMENT SECURITIES^{††} - 7.9%		
U.S. Treasury Notes		
0.25% due 06/30/25	35,000,000	34,931,641
1.63% due 10/31/26	15,753,000	16,920,322
0.25% due 05/31/25	11,000,000	10,986,680
0.50% due 03/31/25	5,030,000	5,083,640
1.50% due 09/30/24	1,192,000	1,255,511
U.S. Treasury Bonds		
due 02/15/50 ¹¹	38,802,000	25,200,640
Total U.S. Government Securities (Cost \$93,885,728)		<u>94,378,434</u>
FEDERAL AGENCY BONDS^{††} - 3.9%		
Residual Funding Corporation Principal Strips		
due 04/15/30 ^{11,12}	7,530,000	6,636,803
due 01/15/30 ^{11,12}	4,755,000	4,204,506
Fannie Mae Principal Strips		
due 07/15/37 ^{11,12,13}	13,000,000	9,553,661
Freddie Mac Principal Strips		
due 07/15/32 ^{11,12,13}	10,550,000	8,854,137
Tennessee Valley Authority Principal Strips		
due 01/15/48 ^{11,12}	9,700,000	4,905,323
due 01/15/38 ^{11,12}	4,000,000	2,699,576
Federal Farm Credit Bank Funding Corp.		
2.43% due 01/29/37	3,000,000	3,335,773
2.88% due 10/01/40	350,000	405,806
Tennessee Valley Authority		
4.25% due 09/15/65	1,300,000	1,951,758
5.38% due 04/01/56	600,000	1,029,391
Freddie Mac		
due 01/02/34 ¹¹	1,850,000	1,500,227
U.S. International Development Finance Corp.		
due 01/17/26 ¹¹	800,000	863,786
1.79% due 10/15/29	600,000	623,810
Total Federal Agency Bonds (Cost \$38,603,887)		<u>46,564,557</u>
MUNICIPAL BONDS^{††} - 2.1%		
California - 0.8%		
State of California General Obligation Unlimited		
7.55% due 04/01/39	700,000	1,246,483
7.35% due 11/01/39	650,000	1,093,411
Newport Mesa Unified School District General Obligation Unlimited		
due 08/01/44 ¹¹	2,000,000	864,900
due 08/01/41 ¹¹	1,540,000	762,084
due 08/01/46 ¹¹	750,000	297,270
California Institute of Technology		
3.65% due 09/01/19	1,600,000	1,767,314
San Dieguito Union High School District General Obligation Unlimited		
2.68% due 08/01/36	1,000,000	1,053,520
Beverly Hills Unified School District California General Obligation Unlimited		
due 08/01/39 ¹¹	1,410,000	730,986
Hillsborough City School District		
due 09/01/36 ¹¹	1,000,000	621,340
Cypress School District General Obligation Unlimited		
due 08/01/48 ¹¹	1,000,000	391,760
Hanford Joint Union High School District General Obligation Unlimited		
due 08/01/39 ¹¹	500,000	255,320
Los Angeles Department of Water & Power System Revenue Bonds		
6.17% due 07/01/40	250,000	250,000
Total California		<u>9,334,388</u>

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

	Face Amount		Value
MUNICIPAL BONDS^{††} - 2.1% (continued)			
Texas - 0.3%			
City of Dallas Texas Waterworks & Sewer System Revenue Bonds			
2.77% due 10/01/40	2,300,000	\$	2,387,009
Grand Parkway Transportation Corp. Revenue Bonds			
3.31% due 10/01/49	1,500,000		1,526,205
Total Texas			<u>3,913,214</u>
Georgia - 0.3%			
Emory University			
2.97% due 09/01/50	2,000,000		2,147,208
Central Storage Safety Project Trust			
4.82% due 02/01/38 ⁸	1,000,000		1,162,510
Total Georgia			<u>3,309,718</u>
New York - 0.3%			
New York Power Authority Revenue Bonds			
2.82% due 11/15/39	1,000,000		1,057,220
4.00% due 11/15/45	740,000		875,302
Memorial Sloan-Kettering Cancer Center			
2.96% due 01/01/50	1,000,000		1,073,693
Total New York			<u>3,006,215</u>
North Carolina - 0.1%			
Duke University			
2.83% due 10/01/55	1,500,000		1,577,970
Idaho - 0.1%			
Boise State University Revenue Bonds			
3.06% due 04/01/40	1,150,000		1,203,210
Maryland - 0.1%			
Johns Hopkins University			
2.81% due 01/01/60	1,000,000		1,052,234
Colorado - 0.1%			
University of Colorado Revenue Bonds			
2.81% due 06/01/48	1,000,000		1,000,000
Illinois - 0.0%			
State of Illinois General Obligation Unlimited			
5.65% due 12/01/38	500,000		587,430
Cook County School District No. 155 Calumet City General Obligation Unlimited			
5.30% due 12/01/22	5,000		5,446
Total Illinois			<u>592,876</u>
Total Municipal Bonds			<u>24,989,825</u>
(Cost \$23,469,990)			
SENIOR FLOATING RATE INTERESTS^{††,6} - 2.3%			
Consumer, Non-cyclical - 0.7%			
US Foods, Inc.			
4.25% (6 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/24/25 ^{†††}	3,500,000		3,360,000
Bombardier Recreational Products, Inc.			
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 05/24/27	3,300,000		3,319,239
Dole Food Company, Inc.			
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/06/24	670,470		650,356
Packaging Coordinators Midco, Inc.			
5.08% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 06/30/23	495,223		483,253
Elanco Animal Health, Inc.			
due 02/04/27	400,000		380,668
Total Consumer, Non-cyclical			<u>8,193,516</u>
Consumer, Cyclical - 0.5%			
Samsonite IP Holdings SARL			
5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/25/25	2,450,000		2,373,438
CHG Healthcare Services, Inc.			
4.07% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23	1,645,759		1,582,875
BGIS (BIFM CA Buyer, Inc.)			
4.11% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/01/26 ^{†††}	1,645,844		1,580,010
Bojangles, Inc.			
due 01/28/26	466,884		448,208

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††6} - 2.3% (continued)		
Consumer, Cyclical - 0.5% (continued)		
Whatabrands, LLC		
2.93% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/26	99,749	\$ 95,323
Packers Sanitation Services, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/04/24	99,744	95,306
Total Consumer, Cyclical		6,175,160
Industrial - 0.3%		
Mileage Plus Holdings LLC		
due 07/02/27	1,950,000	1,934,556
Vertical (TK Elevator)		
due 07/01/27	880,000	862,400
Charter Nex US, Inc.		
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/16/24	299,220	285,713
Beacon Roofing Supply, Inc.		
2.43% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/02/25	249,362	236,759
Berlin Packaging LLC		
3.18% (1 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25	149,618	141,389
Diversitech Holdings, Inc.		
4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/03/24	99,743	95,005
CPG International LLC		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 05/06/24	58,070	57,399
Total Industrial		3,613,221
Basic Materials - 0.3%		
Illuminate Buyer LLC		
due 06/15/27	1,850,000	1,819,475
GraffTech Finance, Inc.		
due 02/12/25	1,150,000	1,117,420
PQ Corp.		
due 02/08/27	600,000	578,250
Total Basic Materials		3,515,145
Technology - 0.2%		
Tech Data Corp.		
due 06/30/25	2,000,000	1,979,160
Cologix Holdings, Inc.		
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/24	150,000	143,562
Total Technology		2,122,722
Communications - 0.2%		
Xplomet Communications Inc.		
4.93% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	1,250,000	1,190,625
T-Mobile USA, Inc.		
3.18% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/01/27	750,000	748,380
Liberty Cablevision Of Puerto Rico LLC		
5.18% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 10/15/26	150,000	148,500
Total Communications		2,087,505
Financial - 0.1%		
USI, Inc.		
4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 12/02/26	1,200,000	1,163,004
Virtu Financial, Inc.		
3.19% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/01/26	832,625	810,077
RPI (Royalty Pharma) 2019 Intermediate Finance Trust		
1.93% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 02/11/27	99,500	96,764
Total Financial		2,069,845
Total Senior Floating Rate Interests		27,777,114
(Cost \$27,578,983)		27,777,114

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

	Face Amount	Value
FOREIGN GOVERNMENT DEBT^{††} - 1.5%		
Government of Japan		
(0.18)% due 07/13/20 ¹⁴	JPY 1,230,200,000	\$ 11,393,829
(0.23)% due 07/06/20 ¹⁴	JPY 742,200,000	6,873,924
Total Foreign Government Debt (Cost \$18,329,176)		18,267,753
Notional Value		
OTC OPTIONS PURCHASED^{††} - 0.2%		
Put options on:		
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	500,500,000	1,556,555
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	227,800,000	708,458
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	232,600,000	476,830
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	54,700,000	170,117
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	28,400,000	58,220
Total OTC Options Purchased (Cost \$2,280,524)		2,970,180
Total Investments - 106.6% (Cost \$1,237,903,830)		\$ 1,280,405,346
Other Assets & Liabilities, net - (6.6)%		(79,613,075)
Total Net Assets - 100.0%		\$ 1,200,792,271

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation) ^{***}
BofA Securities, Inc.	ICE	CDX.NA.IG.34	1.00%	Quarterly	06/20/25	\$ 56,420,000	\$ 645,328	\$ (1,058,750)	\$ 1,704,078
BofA Securities, Inc.	ICE	CDX.NA.HY.34.V6	5.00%	Quarterly	06/20/25	7,267,500	(43,605)	57,764	(101,369)
							\$ 601,723	\$ (1,000,986)	\$ 1,602,709

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Depreciation ^{***}
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.65%	Quarterly	06/29/30	\$ 19,400,000	\$ (20,758)	\$ 455	\$ (21,213)

Total Return Swap Agreements

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Credit Index Swap Agreements^{††}							
Bank of America, N.A.	iShares iBoxx \$ Investment Grade Corporate Bond ETF	0.55% (1 Month USD LIBOR + 0.36%)	At Maturity	12/21/20	29,800	\$ 4,008,100	\$ 27,118

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2020	Unrealized Appreciation (Depreciation)
Citibank N.A., New York	25,520,000	BRL	07/01/21	\$ 6,062,072	\$ 4,686,290	\$ 1,375,782
Goldman Sachs International	7,880,000	BRL	07/01/20	2,046,222	1,450,396	595,826
Bank of America, N.A.	1,042,521,000	JPY	08/02/21	10,287,867	9,727,284	560,583
Citibank N.A., New York	6,480,000	BRL	07/01/20	1,669,070	1,192,711	476,359
Goldman Sachs International	8,600,000	BRL	07/01/21	2,014,759	1,579,236	435,523
Citibank N.A., New York	560,280,000	JPY	07/01/21	5,516,847	5,223,956	292,891
Barclays Bank plc	518,259,000	JPY	07/01/21	5,095,457	4,832,159	263,298
Morgan Stanley Capital Services LLC	520,260,000	JPY	08/02/21	5,106,095	4,854,307	251,788
Citibank N.A., New York	520,260,000	JPY	05/06/21	5,073,727	4,845,982	227,745
JPMorgan Chase Bank, N.A.	3,800,000	BRL	07/01/21	902,720	697,802	204,918
Goldman Sachs International	6,558,825	EUR	07/30/21	7,618,895	7,441,590	177,305
Goldman Sachs International	272,035,950	JPY	12/20/21	2,687,837	2,546,227	141,610
Goldman Sachs International	20,150,410	ILS	08/01/22	6,078,555	5,938,861	139,694
JPMorgan Chase Bank, N.A.	6,317,025	EUR	07/30/21	7,290,921	7,167,246	123,675
Barclays Bank plc	208,104,000	JPY	06/01/21	2,037,039	1,939,272	97,767
Goldman Sachs International	1,230,200,000	JPY	07/13/20	11,471,444	11,395,069	76,375
Goldman Sachs International	10,254,600	ILS	01/31/22	3,039,863	3,013,657	26,206
Goldman Sachs International	149,000,000	JPY	07/06/20	1,396,997	1,380,024	16,973
Goldman Sachs International	23,694,600	ILS	04/30/21	6,937,801	6,925,396	12,405
Bank of America, N.A.	4,156,700	ILS	01/31/22	1,232,345	1,221,585	10,760
Bank of America, N.A.	606,000	ILS	04/30/21	179,715	177,120	2,595
Goldman Sachs International	6,133,991	ILS	02/01/21	1,786,930	1,785,911	1,019
Goldman Sachs International	48,825	EUR	07/30/20	55,500	54,914	586
Goldman Sachs International	149,590	ILS	07/30/21	44,391	43,852	539
Goldman Sachs International	150,410	ILS	07/31/20	43,781	43,495	286
JPMorgan Chase Bank, N.A.	47,025	EUR	07/30/20	53,139	52,889	250
Bank of America, N.A.	521,000	JPY	02/01/21	5,090	4,845	245
Bank of America, N.A.	216,700	ILS	02/01/21	63,316	63,092	224
Bank of America, N.A.	521,000	JPY	08/03/20	5,036	4,827	209
Citibank N.A., New York	280,000	JPY	01/04/21	2,732	2,602	130
Barclays Bank plc	259,000	JPY	01/04/21	2,523	2,407	116
Citibank N.A., New York	280,000	JPY	07/01/20	2,704	2,593	111
Morgan Stanley Capital Services LLC	260,000	JPY	02/01/21	2,525	2,418	107
Barclays Bank plc	259,000	JPY	07/01/20	2,499	2,399	100
Citibank N.A., New York	260,000	JPY	11/02/20	2,508	2,413	95
Morgan Stanley Capital Services LLC	260,000	JPY	08/03/20	2,499	2,409	90
Goldman Sachs International	135,950	JPY	06/21/21	1,329	1,267	62
Goldman Sachs International	135,950	JPY	12/21/20	1,315	1,263	52
Barclays Bank plc	104,000	JPY	12/01/20	1,007	966	41
Citibank N.A., New York	594	ILS	02/01/21	168	173	(5)
Goldman Sachs International	115,816	ILS	02/01/21	33,560	33,720	(160)
Goldman Sachs International	2,215,500	ILS	01/31/22	650,470	651,099	(629)
Citibank N.A., New York	4,141,000	ILS	04/30/21	1,209,581	1,210,321	(740)
Bank of America, N.A.	1,616,000	ILS	04/30/21	469,972	472,320	(2,348)
JPMorgan Chase Bank, N.A.	4,797,000	EUR	09/30/20	5,395,421	5,402,836	(7,415)
Citibank N.A., New York	593,200,000	JPY	07/06/20	5,452,807	5,494,161	(41,354)
					\$ 5,461,689	

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2020	Unrealized Appreciation (Depreciation)
Goldman Sachs International	20,150,410	ILS	08/01/22	\$ 5,413,139	\$ 5,938,861	\$ 525,722
Goldman Sachs International	16,626,800	ILS	01/31/22	4,529,325	4,886,340	357,015
Goldman Sachs International	15,028,800	ILS	04/30/21	4,191,666	4,392,578	200,912
JPMorgan Chase Bank, N.A.	15,028,800	ILS	04/30/21	4,234,657	4,392,578	157,921
Goldman Sachs International	6,467,101	ILS	02/01/21	1,805,123	1,882,896	77,773
Goldman Sachs International	149,590	ILS	07/30/21	40,136	43,852	3,716
Goldman Sachs International	150,410	ILS	07/31/20	39,791	43,495	3,704
JPMorgan Chase Bank, N.A.	104,000	JPY	12/01/20	971	966	(5)
Goldman Sachs International	260,000	JPY	11/02/20	2,424	2,413	(11)
Barclays Bank plc	135,950	JPY	12/21/20	1,280	1,263	(17)
Barclays Bank plc	135,950	JPY	06/21/21	1,288	1,267	(21)
JPMorgan Chase Bank, N.A.	781,000	JPY	08/03/20	7,319	7,236	(83)
JPMorgan Chase Bank, N.A.	781,000	JPY	02/01/21	7,358	7,263	(95)
JPMorgan Chase Bank, N.A.	539,000	JPY	07/01/20	5,201	4,992	(209)
JPMorgan Chase Bank, N.A.	539,000	JPY	01/04/21	5,233	5,010	(223)
Goldman Sachs International	95,850	EUR	07/30/20	108,737	107,803	(934)
JPMorgan Chase Bank, N.A.	208,104,000	JPY	06/01/21	1,953,112	1,939,273	(13,839)
Goldman Sachs International	520,260,000	JPY	05/06/21	4,876,828	4,845,982	(30,846)
Barclays Bank plc	272,035,950	JPY	12/20/21	2,593,041	2,546,227	(46,814)
JPMorgan Chase Bank, N.A.	12,703,000	BRL	07/01/21	2,461,822	2,332,678	(129,144)
Goldman Sachs International	12,875,850	EUR	07/30/21	14,775,038	14,608,836	(166,202)
Goldman Sachs International	14,360,000	BRL	07/01/20	2,825,347	2,643,107	(182,240)
Citibank N.A., New York	25,217,000	BRL	07/01/21	4,835,975	4,630,650	(205,325)
JPMorgan Chase Bank, N.A.	1,562,781,000	JPY	08/02/21	14,794,860	14,581,591	(213,269)
JPMorgan Chase Bank, N.A.	1,078,539,000	JPY	07/01/21	10,531,064	10,056,115	(474,949)
					<u>\$</u>	<u>(137,463)</u>

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

- 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.

¹ Security was fair valued by the Valuation Committee at June 30, 2020. The total market value of fair valued securities amounts to \$12,783,300, (cost \$12,822,405) or 1.1% of total net assets.

² Rate indicated is the 7-day yield as of June 30, 2020.

³ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

⁴ 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 \$389,322,175 (cost \$388,557,045), or 32.4% of total net assets.

⁵ Perpetual maturity.

⁶ Variable rate security. Rate indicated is the rate effective at June 30, 2020. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

⁷ Security is an interest-only strip.

⁸ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$18,773,806 (cost \$18,781,563), or 1.6% of total net assets.

⁹ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2020.

¹⁰ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

¹¹ Zero coupon rate security.

¹² Security is a principal-only strip.

¹³ All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At June 30, 2020, the total market value of segregated or earmarked securities was \$18,407,798.

¹⁴ Rate indicated is the effective yield at the time of purchase.

BofA — Bank of America

BRL — Brazilian Real

CDX.NA.HY.34.V6 — Credit Default Swap North American High Yield Series 34 Index Version 6

CDX.NA.IG.34 — Credit Default Swap North American Investment Grade Series 34 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

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

WAC — Weighted Average Coupon