

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Shares	Value
MUTUAL FUNDS[†] - 1.5%		
Guggenheim Floating Rate Strategies Fund - Institutional Class ¹	1,165,773	\$ 28,946,152
Guggenheim Strategy Fund II ¹	501,972	12,458,956
Guggenheim Strategy Fund III ¹	430,927	10,682,673
Guggenheim Ultra Short Duration Fund ^{1,2}	954,360	9,505,429
Total Mutual Funds (Cost \$63,204,561)		61,593,210
MONEY MARKET FUND[†] - 2.5%		
Dreyfus Treasury Securities Cash Management — Institutional Shares 2.20% ³	102,561,399	102,561,399
Total Money Market Fund (Cost \$102,561,399)		102,561,399
	Face Amount[†]	
FOREIGN GOVERNMENT DEBT^{††} - 21.9%		
Government of Japan		
due 02/25/19 ⁴	JPY 5,720,000,000	52,197,127
due 01/10/19 ⁴	JPY 4,852,300,000	44,269,701
due 02/04/19 ⁴	JPY 2,352,000,000	21,460,900
due 01/28/19 ⁴	JPY 2,189,700,000	19,979,309
due 02/12/19 ⁴	JPY 2,030,500,000	18,528,012
due 03/11/19 ⁴	JPY 1,612,500,000	14,715,574
Republic of France		
due 01/16/19 ⁴	EUR 31,690,000	36,321,163
due 01/04/19 ⁴	EUR 21,475,000	24,607,540
due 01/30/19 ⁴	EUR 19,860,000	22,768,612
due 01/23/19 ⁴	EUR 14,370,000	16,472,298
State of Israel		
6.00% due 02/28/19	ILS 177,720,000	50,410,138
2.25% due 05/31/19	ILS 181,870,000	49,703,149
Kingdom of Spain		
due 01/18/19 ⁴	EUR 60,285,000	69,094,747
due 02/15/19 ⁴	EUR 26,342,000	30,305,223
Republic of Portugal		
due 01/18/19 ⁴	EUR 54,422,000	62,373,461
due 03/22/19 ⁴	EUR 20,600,000	23,630,445
Federative Republic of Brazil		
due 04/01/19 ⁴	BRL 311,300,000	79,280,662
United Mexican States		
due 01/03/19 ⁴	MXN 545,000,000	27,717,642
due 02/28/19 ⁴	MXN 255,100,000	12,809,398
due 02/07/19 ⁴	MXN 225,630,000	11,391,771
due 05/23/19 ⁴	MXN 229,540,000	11,303,172
due 01/24/19 ⁴	MXN 81,400,000	4,123,031
due 03/14/19 ⁴	MXN 47,500,000	2,377,538
Kingdom of Denmark		
due 03/01/19 ⁴	DKK 378,670,000	58,169,390
Government of United Kingdom		
due 01/21/19 ⁴	GBP 17,250,000	21,983,046
due 01/28/19 ⁴	GBP 11,770,000	14,997,435
due 02/25/19 ⁴	GBP 10,260,000	13,066,187
due 02/18/19 ⁴	GBP 3,130,000	3,986,621
Republic of Hungary		
due 02/27/19 ⁴	HUF 7,765,640,000	27,727,583
due 02/20/19 ⁴	HUF 571,000,000	2,038,811
due 02/13/19 ⁴	HUF 211,160,000	754,044
Israel Government Bond - Fixed		
5.00% due 01/31/20	ILS 65,800,000	19,259,482
Kingdom of Sweden		
4.25% due 03/12/19	SEK 119,500,000	13,610,498
Total Foreign Government Debt (Cost \$871,872,283)		881,433,710
ASSET-BACKED SECURITIES^{††} - 20.8%		
Collateralized Loan Obligations - 15.0%		
Atlas Senior Loan Fund IV Ltd.		
2018-2A, 3.30% (3 Month USD LIBOR + 0.68%, Rate Floor: 0.00%) due 02/17/26 ^{5,6}	33,514,320	33,502,600
2018-2A, 3.92% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/17/26 ^{5,6}	5,000,000	4,976,805
ALM XII Ltd.		
2018-12A, 3.33% (3 Month USD LIBOR + 0.89%, Rate Floor: 0.89%) due 04/16/27 ^{5,6}	35,000,000	34,722,842
Figueroa CLO Ltd.		
2018-2A, 3.64% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 06/20/27 ^{5,6}	31,470,000	31,336,850
2018-2A, 3.39% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 06/20/27 ^{5,6}	500,000	500,401
MP CLO VIII Ltd.		
2018-2A, 3.42% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 ^{5,6}	30,300,000	29,995,491
Golub Capital Partners CLO Ltd.		
2018-36A, 3.88% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{5,6}	29,300,000	28,304,240
Ladder Capital Commercial Mortgage Mortgage Trust		
2017-FL1, 3.34% (1 Month USD LIBOR + 0.88%, Rate Floor: 0.88%) due 09/15/34 ^{5,6}	25,795,333	25,634,751

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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 20.8% (continued)		
Collateralized Loan Obligations - 15.0% (continued)		
Venture XII CLO Ltd.		
2018-12A, 3.51% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 ^{5,6}	23,000,000	\$ 22,918,258
Shackleton CLO Ltd.		
2017-8A, 3.39% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{5,6}	23,000,000	22,830,472
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 4.17% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{5,6}	22,837,000	22,548,105
Flagship CLO VIII Ltd.		
2018-8A, 3.29% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 01/16/26 ^{5,6}	21,150,000	21,089,621
West CLO Ltd.		
2017-1A, 3.36% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 ^{5,6}	20,891,096	20,867,667
Telos CLO Ltd.		
2017-6A, 3.72% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27 ^{5,6}	19,900,000	19,875,979
Mountain View CLO Ltd.		
2018-1A, 3.24% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{5,6}	16,000,000	15,950,523
Carlyle Global Market Strategies CLO Ltd.		
2018-2A, 3.29% (3 Month USD LIBOR + 0.78%, Rate Floor: 0.00%) due 04/27/27 ^{5,6}	15,950,000	15,812,243
Garrison BSL CLO Ltd.		
2018-1A, 3.32% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28 ^{5,6}	15,770,000	15,715,357
TICP CLO III-2 Ltd.		
2018-3R, 3.31% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 ^{5,6}	14,800,000	14,579,399
Palmer Square Loan Funding Ltd.		
2018-4A, 3.15% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{5,6}	10,750,000	10,748,267
2018-4A, 3.70% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{5,6}	3,500,000	3,431,311
SCOF Ltd.		
2018-2A, 3.62% (3 Month USD LIBOR + 1.18%, Rate Floor: 0.00%) due 07/15/28 ^{5,6}	13,300,000	13,218,749
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 3.74% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{5,6}	13,450,000	12,998,445
Ares XXXIII CLO Ltd.		
2016-1A, 4.10% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 12/05/25 ^{5,6}	8,800,000	8,794,902
Crown Point CLO III Ltd.		
2017-3A, 3.35% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 ^{5,6}	8,670,000	8,634,647
KVK CLO Ltd.		
2018-1A, 3.34% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 05/20/29 ^{5,6}	5,681,817	5,679,351
2017-1A, 3.34% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{5,6}	2,600,000	2,579,174

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ASSET-BACKED SECURITIES^{††} - 20.8% (continued)		
Collateralized Loan Obligations - 15.0% (continued)		
Monroe Capital CLO Ltd.		
2017-1A, 3.82% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{5,6}	8,100,000	\$ 8,041,649
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 5.17% (3 Month USD LIBOR + 2.70%, Rate Floor: 0.00%) due 12/22/28 ^{5,6}	8,000,000	8,000,448
NXT Capital CLO LLC		
2017-1A, 4.17% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{5,6}	7,700,000	7,619,485
VMC Finance LLC		
2018-FL1, 3.28% (1 Month USD LIBOR + 0.82%) due 03/15/35 ^{5,6}	7,475,408	7,467,001
Mountain Hawk II CLO Ltd.		
2018-2A, 3.29% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 ^{5,6}	7,449,476	7,438,177
ABPCI Direct Lending Fund CLO II LLC		
2017-1A, 4.25% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 07/20/29 ^{5,6}	7,500,000	7,437,999
BSPRT Issuer Ltd.		
2017-FL2, 3.28% (1 Month USD LIBOR + 0.82%, Rate Floor: 0.82%) due 10/15/34 ^{5,6}	7,213,583	7,204,573
Woodmont Trust		
2017-3A, 4.17% (3 Month USD LIBOR + 1.73%, Rate Floor: 0.00%) due 10/18/29 ^{5,6}	4,700,000	4,648,859
2017-2A, 4.24% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 07/18/28 ^{5,6}	2,500,000	2,508,090
Seneca Park CLO Limited		
2017-1A, 3.95% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 ^{5,6}	4,000,000	3,985,846
2017-1A, 3.57% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26 ^{5,6}	3,075,780	3,068,201
Cerberus Loan Funding XVII Ltd.		
2016-3A, 4.97% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{5,6}	6,500,000	6,455,431
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 3.74% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{5,6}	6,600,000	6,373,602
A Voce CLO Ltd.		
2017-1A, 3.60% (3 Month USD LIBOR + 1.16%, Rate Floor: 0.00%) due 07/15/26 ^{5,6}	6,170,710	6,170,907
Diamond CLO Ltd.		
2018-1A, 3.93% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{5,6}	6,000,000	5,904,250
Marathon CLO V Ltd.		
2017-5A, 3.52% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{5,6}	5,834,951	5,805,920
Avery Point V CLO Ltd.		
2017-5A, 3.43% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 ^{5,6}	5,166,713	5,154,045
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 4.06% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 07/25/29 ^{5,6}	4,700,000	4,648,623

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ASSET-BACKED SECURITIES^{††} - 20.8% (continued)		
Collateralized Loan Obligations - 15.0% (continued)		
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 ⁵	4,500,000	\$ 4,409,254
TCP Waterman CLO Ltd.		
2016-1A, 4.38% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{5,6}	4,000,000	4,020,358
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 ⁵	4,000,000	4,009,117
ACIS CLO Ltd.		
2014-4A, 3.96% (3 Month USD LIBOR + 1.42%, Rate Floor: 0.00%) due 05/01/26 ^{5,6}	4,000,000	3,998,344
Newstar Commercial Loan Funding LLC		
2017-1A, 5.29% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 ^{5,6}	3,000,000	2,968,065
2016-1A, 6.44% (3 Month USD LIBOR + 3.75%) due 02/25/28 ^{5,6}	1,000,000	1,003,459
Northwoods Capital XII-B Ltd.		
2018-12BA, 3.54% (3 Month USD LIBOR + 0.75%, Rate Floor: 0.75%) due 06/15/31 ^{5,6}	3,500,000	3,501,495
Cent CLO Ltd.		
2013-19A, 3.84% (3 Month USD LIBOR + 1.33%, Rate Floor: 0.00%) due 10/29/25 ^{5,6}	3,034,693	3,031,659
Resource Capital Corporation Ltd.		
2017-CRE5, 3.26% (1 Month USD LIBOR + 0.80%) due 07/15/34 ^{5,6}	2,975,021	2,975,963
Marathon CLO VII Ltd.		
2017-7A, 4.16% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{5,6}	3,000,000	2,973,707
AIMCO CLO Series		
2017-AA, 3.57% (3 Month USD LIBOR + 1.10%, Rate Floor: 0.00%) due 07/20/26 ^{5,6}	2,028,795	2,028,638
Oaktree CLO Ltd.		
2017-1A, 3.34% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{5,6}	2,000,000	1,991,493
Recette Clo Ltd.		
2017-1A, 3.77% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{5,6}	2,000,000	1,944,961
Flagship VII Ltd.		
2017-7A, 3.59% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 01/20/26 ^{5,6}	1,492,121	1,492,038
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{5,7}	1,500,000	1,353,735
Symphony CLO XII Ltd.		
2017-12A, 3.94% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{5,6}	1,250,000	1,247,335
LCM XXII Ltd.		
2018-22A, 3.10% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 10/20/28 ^{5,6}	1,083,333	1,083,186
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 ^{5,7}	1,000,000	849,300
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{5,7}	1,000,000	807,614
Bsprt Issuer Ltd.		
2017-FL1, 3.81% (1 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 06/15/27 ^{5,6}	586,338	586,128
LMREC, Inc.		
2016-CRE2, 4.20% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 11/24/31 ^{5,6}	501,689	501,689

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ASSET-BACKED SECURITIES^{††} - 20.8% (continued)		
Collateralized Loan Obligations - 15.0% (continued)		
Halcyon Loan Advisors Funding Ltd. 2012-1A, 5.62% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{5,6}	500,000	\$ 500,048
PFP Ltd. 2017-3, 3.51% (1 Month USD LIBOR + 1.05%) due 01/14/35 ^{5,6}	489,766	486,780
Venture VII CDO Ltd. 2006-7A, 2.70% (3 Month USD LIBOR + 0.23%, Rate Floor: 0.00%) due 01/20/22 ^{5,6}	357,695	357,680
A10 Term Asset Financing LLC 2016-1, 3.35% due 03/15/35 ⁵	248,822	248,204
Cerberus ICQ Levered LLC 2015-1A, 4.49% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 11/06/25 ^{5,6}	234,698	234,733
Copper River CLO Ltd. 2007-1A, due 01/20/21 ^{7,8}	500,000	41,671
Babson CLO Ltd. 2012-2A, due 05/15/23 ^{5,7}	750,000	39,717
Total Collateralized Loan Obligations		603,865,927
Transport-Aircraft - 2.9%		
AASET US Ltd. 2018-2A, 4.45% due 11/16/38 ⁵	21,103,375	21,317,988
Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 ⁵	11,426,955	11,607,132
2017-1, 3.97% due 07/15/42	4,797,396	4,787,322
2015-1A, 4.70% due 12/15/40 ^{5,9}	2,549,635	2,579,212
SAPPHIRE AVIATION FINANCE I Ltd. 2018-1A, 4.25% due 03/15/40 ⁵	15,716,065	15,746,202
Apollo Aviation Securitization Equity Trust 2016-2, 4.21% due 11/15/41	9,753,893	9,896,644
2016-1A, 4.88% due 03/17/36 ^{5,9}	2,414,333	2,462,869
KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 ⁵	10,937,568	10,951,933
MAPS Ltd. 2018-1A, 4.21% due 05/15/43 ⁵	9,961,350	10,066,472
AASET Trust 2017-1A, 3.97% due 05/16/42 ⁵	7,776,134	7,762,758
AIM Aviation Finance Ltd. 2015-1A, 4.21% due 02/15/40 ⁵	6,190,786	6,231,468
Raspro Trust 2005-1A, 3.39% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{5,6}	4,069,222	3,886,107
2005-1A, 3.19% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/23/24 ^{5,6}	1,344,634	1,342,434
Falcon Aerospace Ltd. 2017-1, 4.58% due 02/15/42 ⁵	2,544,756	2,552,288
AASET 2018-1 US Ltd. 2018-1A, 3.84% due 01/16/38 ⁵	1,684,590	1,690,552
Diamond Head Aviation Ltd. 2015-1, 3.81% due 07/14/28 ⁵	1,495,363	1,494,768
ECAF I Ltd. 2015-1A, 3.47% due 06/15/40 ⁵	930,528	921,860
Atlas Ltd. 2014-1 A, 4.88% due 12/15/39	736,071	699,803
Rise Ltd. 2014-1A, 4.75% due 02/12/39	256,213	251,089
Total Transport-Aircraft		116,248,901
Transport-Container - 1.1%		
Textainer Marine Containers Ltd. 2017-2A, 3.52% due 06/20/42 ⁵	13,652,322	13,546,604
CLI Funding LLC 2018-1A, 4.03% due 04/18/43 ⁵	8,390,875	8,489,239
Global SC Finance II SRL 2013-1A, 2.98% due 04/17/28 ⁵	6,835,833	6,737,302
CAL Funding III Ltd. 2018-1A, 3.96% due 02/25/43 ⁵	6,600,000	6,630,956

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Transport-Container - 1.1% (continued)		
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 ⁵	5,017,950	\$ 5,007,847
CLI Funding V LLC		
2013-1A, 2.83% due 03/18/28 ⁵	2,130,333	2,094,003
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 ⁵	1,915,333	1,897,823
Total Transport-Container		44,403,774
Net Lease - 0.8%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 ⁵	16,618,333	16,621,433
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 ⁵	10,503,833	10,610,226
2015-1A, 3.75% due 04/20/45 ⁵	1,767,000	1,747,535
Capital Automotive REIT		
2014-1A, 3.66% due 10/15/44 ⁵	1,000,000	996,797
Total Net Lease		29,975,991
Collateralized Debt Obligations - 0.4%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ⁵	11,650,000	11,272,531
2016-3A, 3.85% due 10/28/33 ⁵	1,500,000	1,475,436
RB Commercial Trust		
2012-RS1, 5.35% due 01/26/22 ⁵	3,317,666	3,291,755
Putnam Structured Product Funding Ltd.		
2003-1A, 3.46% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{5,6}	1,230,234	1,218,671
H2 Asset Funding Ltd.		
2014-1A, 4.37% due 03/19/37	48,648	48,971
Total Collateralized Debt Obligations		17,307,364
Infrastructure - 0.3%		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ⁸	7,462,500	7,503,474
Vantage Data Centers Issuer LLC		
2018-1A, 4.07% due 02/16/43 ⁵	3,173,333	3,179,683
SBA Tower Trust		
2014-1A, 2.90% due 10/15/19 ⁵	1,725,000	1,714,832
Total Infrastructure		12,397,989
Whole Business - 0.3%		
Domino's Pizza Master Issuer LLC		
2017-1A, 3.74% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 ^{5,6}	5,184,375	5,179,502
Sonic Capital LLC		
2016-1A, 4.47% due 05/20/46 ⁵	3,281,716	3,329,662
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁵	2,648,543	2,722,411
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27 ⁵	823,679	823,657
Drug Royalty II Limited Partnership 2		
2014-1, 3.48% due 07/15/23 ⁵	282,824	281,861
Total Whole Business		12,337,093
Transport-Rail - 0.0%		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47 ⁵	1,501,644	1,489,060
Insurance - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁵	464,250	464,103
Total Asset-Backed Securities (Cost \$843,197,547)		838,490,202
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.5%		
Residential Mortgage Backed Securities - 13.2%		
Towd Point Mortgage Trust		
2017-6, 2.75% (WAC) due 10/25/57 ^{5,6}	29,381,698	28,698,271
2017-5, 2.92% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{5,6}	18,889,009	18,785,873
2018-2, 3.25% (WAC) due 03/25/58 ^{5,6}	14,592,405	14,376,795
2018-1, 3.00% (WAC) due 01/25/58 ^{5,6}	2,327,434	2,284,919
CIM Trust		
2018-R2, 3.69% (WAC) due 08/25/57 ^{5,6}	32,891,042	32,351,889
2018-R4, 4.07% (WAC) due 12/26/57 ^{5,6}	31,458,046	31,102,853

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.5% (continued)		
Residential Mortgage Backed Securities - 13.2% (continued)		
Structured Asset Securities Corporation Mortgage Loan Trust		
2007-WF1, 2.72% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 ⁶	20,394,185	\$ 20,042,104
2008-BC4, 3.14% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁶	14,934,636	14,725,280
2006-BC4, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 ⁶	1,991,257	1,908,114
2006-BC3, 2.67% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 ⁶	1,949,231	1,706,523
2007-BC1, 2.64% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 02/25/37 ⁶	318,848	312,798
Soundview Home Loan Trust		
2006-OPT5, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁶	23,998,361	23,106,680
2006-1, 2.81% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 02/25/36 ⁶	8,652,524	8,609,643
2005-OPT3, 2.98% (1 Month USD LIBOR + 0.47%, Rate Floor: 0.47%) due 11/25/35 ⁶	4,000,000	3,940,026
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58 ^{5,6}	19,247,114	19,127,847
2017-5A, 4.01% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 ^{5,6}	2,271,068	2,311,645
Home Equity Loan Trust		
2007-FRE1, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁶	22,423,130	20,801,673
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{5,6}	17,456,167	17,656,913
Nomura Resecuritization Trust		
2018-1R, 3.41% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 03/25/37 ^{5,6}	15,045,486	14,963,231
2015-4R, 1.39% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{5,6}	1,166,539	1,128,726
NovaStar Mortgage Funding Trust Series		
2007-2, 2.71% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁶	15,843,307	15,243,176
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{5,6}	14,779,582	14,856,584
CIT Mortgage Loan Trust		
2007-1, 3.86% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{5,6}	12,897,887	13,033,996
2007-1, 3.96% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37 ^{5,6}	887,500	892,698
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 ⁶	9,863,197	9,513,763
2006-HE3, 2.87% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/36 ⁶	4,000,000	3,958,286
Banc of America Funding Trust		
2015-R2, 2.77% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 ^{5,6}	10,278,000	9,973,910
2015-R4, 2.49% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35 ^{5,6}	3,106,541	2,962,452

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.5% (continued)		
Residential Mortgage Backed Securities - 13.2% (continued)		
Alternative Loan Trust		
2007-OA7, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 05/25/47 ⁶	9,305,726	\$ 8,937,137
2007-OH3, 2.80% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47 ⁶	3,994,802	3,892,214
Ameriquest Mortgage Securities Incorporated Asset-Backed Pass Through Certificates Ser 2005-R10		
2005-R10, 2.94% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36 ⁶	12,500,000	12,492,535
American Home Mortgage Investment Trust		
2006-3, 2.87% (1 Month USD LIBOR + 0.36%, Rate Cap/Floor: 10.50%/0.18%) due 12/25/46 ⁶	10,040,072	9,527,835
LSTAR Securities Investment Limited		
2018-2, 4.35% due 04/01/21	6,725,278	6,726,724
2017-6, 4.10% (1 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 09/01/22 ^{5,6}	2,433,565	2,432,804
Morgan Stanley Home Equity Loan Trust		
2006-2, 2.79% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 02/25/36 ⁶	8,590,981	8,575,871
COLT Mortgage Loan Trust		
2018-3, 3.69% (WAC) due 10/26/48 ^{5,6}	8,214,343	8,205,568
JP Morgan Mortgage Acquisition Trust		
2006-HE2, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁶	7,652,503	7,589,339
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 3.00% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 ⁶	7,250,000	7,187,776
Park Place Securities Incorporated Asset Backed Pass Through Certificates Ser		
2005-WHQ3, 3.45% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.63%) due 06/25/35 ⁶	7,025,000	6,986,861
First NLC Trust		
2005-4, 2.90% (1 Month USD LIBOR + 0.39%, Rate Cap/Floor: 14.00%/0.39%) due 02/25/36 ⁶	7,024,129	6,945,517
HarborView Mortgage Loan Trust		
2006-14, 2.62% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁶	3,877,549	3,704,195
2006-12, 2.66% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁶	3,323,786	3,192,501
Countrywide Asset-Backed Certificates		
2006-6, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 ⁶	4,854,919	4,771,384
2006-5, 2.80% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 08/25/36 ⁶	2,035,178	2,016,345
FBR Securitization Trust		
2005-2, 3.26% (1 Month USD LIBOR + 0.75%, Rate Cap/Floor: 14.00%/0.50%) due 09/25/35 ⁶	6,750,000	6,735,428
Nationstar Home Equity Loan Trust		
2007-B, 2.73% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁶	6,765,804	6,640,804
Structured Asset Investment Loan Trust		
2006-3, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁶	5,437,240	5,249,265
2005-2, 3.24% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.49%) due 03/25/35 ⁶	668,457	666,980

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.5% (continued)		
Residential Mortgage Backed Securities - 13.2% (continued)		
2005-1, 3.23% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.48%) due 02/25/35 ^{5,6}	288,947	\$289,343
FirstKey Master Funding		
2017-R1, 2.57% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/03/41 ^{5,6}	5,954,540	5,833,394
Legacy Mortgage Asset Trust		
2018-GS3, 4.00% due 06/25/58 ^{5,9}	4,972,147	4,927,342
New Residential Mortgage Trust		
2018-1A, 4.00% (WAC) due 12/25/57 ^{5,6}	4,850,201	4,874,824
LSTAR Securities Investment Trust		
2018-2, 3.85% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 04/01/23 ^{5,6}	4,800,172	4,793,572
GSAMP Trust		
2002-HE2, 3.51% (1 Month USD LIBOR + 1.04%, Rate Floor: 0.52%) due 10/20/32 ^{5,6}	4,351,120	4,377,811
2005-HE6, 2.95% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35 ⁶	239,340	239,411
CWABS Incorporated Asset-Backed Certificates Trust		
2004-4, 3.23% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.48%) due 07/25/34 ⁶	4,435,899	4,438,050
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/36 ⁶	4,451,461	4,405,798
CSMC Series		
2015-12R, 2.82% (WAC) due 11/30/37 ^{5,6}	4,022,527	4,005,195
2014-2R, 2.51% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46 ^{5,6}	271,046	260,378
Deephaven Residential Mortgage Trust		
2017-3A, 2.58% (WAC) due 10/25/47 ^{5,6}	4,017,401	3,966,200
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 2.91% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 ⁶	3,350,000	3,217,930
HSI Asset Securitization Corporation Trust		
2005-OPT1, 3.14% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.42%) due 11/25/35 ⁶	2,156,886	2,142,750
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 3.53% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35 ⁶	2,000,000	1,980,088
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 2.80% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36 ⁶	1,683,115	1,646,653
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC1, 2.89% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 ⁶	1,500,000	1,486,375
First Franklin Mortgage Loan Trust		
2004-FF10, 3.78% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34 ⁶	1,388,576	1,389,829
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 2.81% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 04/25/36 ⁶	1,441,793	1,352,865
Fannie Mae Connecticut Avenue Securities		
2016-C02, 4.66% (1 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 09/25/28 ⁶	627,371	628,279

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.5% (continued)		
Residential Mortgage Backed Securities - 13.2% (continued)		
2016-C01, 4.46% (1 Month USD LIBOR + 1.95%, Rate Floor: 0.00%) due 08/25/28 ⁶	562,138	\$ 562,195
GE-WMC Asset-Backed Pass-Through Certificates Series		
2005-2, 2.76% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35 ⁶	1,094,428	1,086,649
GSMSC Resecuritization Trust		
2015-5R, 2.45% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 ^{5,6}	988,609	983,350
Encore Credit Receivables Trust		
2005-4, 2.95% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 01/25/36 ⁶	832,713	829,655
Ellington Loan Acquisition Trust		
2007-2, 3.46% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 05/25/37 ^{5,6}	715,469	715,750
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	379,814	398,253
Popular ABS Mortgage Pass-Through Trust		
2005-2, 2.69% (1 Month USD LIBOR + 0.18%, Rate Cap/Floor: 14.00%/0.18%) due 04/25/35 ⁶	189,201	188,841
First Franklin Mortgage Loan Trust		
2006-FF4, 2.69% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 03/25/36 ⁶	130,946	130,154
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.72% due 06/26/36 ⁵	124,699	113,566
Accredited Mortgage Loan Trust		
2007-1, 2.64% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 14.00%/0.13%) due 02/25/37 ⁶	62,085	61,965
Total Residential Mortgage Backed Securities		532,180,216
Government Agency - 2.7%		
Freddie Mac Seasoned Credit Risk Transfer Trust ¹¹		
2018-1, 2.25% due 05/25/57 ⁹	27,147,812	26,052,444
2017-4, 2.75% due 06/25/57 ⁹	17,981,362	17,506,169
2017-4, 3.50% due 06/25/57	8,959,668	8,892,121
2017-3, 3.00% due 07/25/56	922,550	892,420
Freddie Mac Multifamily Structured Pass Through Certificates ¹¹		
2018-K074, 3.60% due 02/25/28	14,000,000	14,223,521
2017-KGX1, 3.00% due 10/25/27	14,000,000	13,714,658
2018-K078, 3.92% (WAC) due 06/25/28 ⁶	3,350,000	3,481,019
2013-K035, 0.40% (WAC) due 08/25/23 ^{6,10}	107,411,680	1,673,710
Fannie Mae ¹¹		
3.01% due 12/01/27	4,600,000	4,480,402
2.99% due 03/01/30	4,000,000	3,807,283
3.13% due 01/01/30	3,050,000	2,956,057
3.23% due 01/01/30	2,959,242	2,912,617
3.12% due 01/01/30	2,955,649	2,882,950
3.21% due 08/01/27	2,173,937	2,163,528
3.17% due 01/01/30	1,700,000	1,652,459
3.22% due 01/01/30	1,300,000	1,269,414
Total Government Agency		108,560,772

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.5% (continued)		
Commercial Mortgage Backed Securities - 1.6%		
Wells Fargo Commercial Mortgage Trust		
2016-C37, 1.01% (WAC) due 12/15/49 ^{6,10}	37,965,376	\$ 1,813,371
2017-C38, 1.08% (WAC) due 07/15/50 ^{6,10}	25,736,896	1,721,554
2015-LC22, 0.86% (WAC) due 09/15/58 ^{6,10}	24,027,402	1,053,976
2017-C42, 0.90% (WAC) due 12/15/50 ^{6,10}	14,941,260	950,194
2017-RB1, 1.28% (WAC) due 03/15/50 ^{6,10}	9,940,117	810,557
2016-NXS5, 1.53% (WAC) due 01/15/59 ^{6,10}	6,808,385	480,476
Americold LLC Trust		
2010-ARTA, 7.44% due 01/14/29 ⁵	3,500,000	3,733,313
2010-ARTA, 6.81% due 01/14/29 ⁵	2,605,000	2,762,175
GAHR Commercial Mortgage Trust		
2015-NRF, 3.38% (WAC) due 12/15/19 ^{5,6}	6,353,165	6,244,938
COMM Mortgage Trust		
2015-CR24, 0.79% (WAC) due 08/10/48 ^{6,10}	65,786,084	2,781,238
2018-COR3, 0.45% (WAC) due 05/10/51 ^{6,10}	35,662,631	1,274,775
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-JP2, 1.84% (WAC) due 08/15/49 ^{6,10}	37,817,590	4,012,397
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.13% (WAC) due 02/15/50 ^{6,10}	33,516,441	2,234,263
2016-UB10, 1.98% (WAC) due 07/15/49 ^{6,10}	19,047,863	1,745,357
DBJPM Mortgage Trust		
2017-C6, 1.04% (WAC) due 06/10/50 ^{6,10}	62,778,409	3,840,758
BENCHMARK Mortgage Trust		
2018-B2, 0.43% (WAC) due 02/15/51 ^{6,10}	123,902,619	3,483,968
UBS Commercial Mortgage Trust		
2017-C2, 1.15% (WAC) due 08/15/50 ^{6,10}	32,857,125	2,326,334
2017-C5, 1.03% (WAC) due 11/15/50 ^{6,10}	14,001,639	879,453
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 0.97% (WAC) due 12/15/47 ^{6,10}	35,611,942	1,772,599
2017-C34, 0.83% (WAC) due 11/15/52 ^{6,10}	24,661,956	1,332,175
JPMDB Commercial Mortgage Securities Trust		
2016-C4, 0.83% (WAC) due 12/15/49 ^{6,10}	39,556,881	2,017,674
2016-C2, 1.69% (WAC) due 06/15/49 ^{6,10}	8,805,444	684,407
2017-C5, 0.99% (WAC) due 03/15/50 ^{6,10}	3,700,232	222,955
BANK		
2017-BNK7, 0.82% (WAC) due 09/15/60 ^{6,10}	34,914,212	1,778,107
2017-BNK6, 0.87% (WAC) due 07/15/60 ^{6,10}	15,450,995	811,248
Bancorp Commercial Mortgage Trust		
2018-CR3, 3.71% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 ^{5,6}	2,200,000	2,185,595
BBCMS Mortgage Trust		
2018-C2, 0.77% (WAC) due 12/15/51 ^{6,10}	30,000,000	1,800,801
CD Mortgage Trust		
2017-CD6, 0.98% (WAC) due 11/13/50 ^{6,10}	14,863,246	860,927
2016-CD1, 1.43% (WAC) due 08/10/49 ^{6,10}	6,972,946	551,706
CD Commercial Mortgage Trust		
2017-CD4, 1.32% (WAC) due 05/10/50 ^{6,10}	17,160,226	1,333,130
CGMS Commercial Mortgage Trust		
2017-B1, 0.85% (WAC) due 08/15/50 ^{6,10}	22,363,624	1,199,160
Citigroup Commercial Mortgage Trust		
2016-C2, 1.78% (WAC) due 08/10/49 ^{6,10}	6,697,553	685,643
2016-GC37, 1.79% (WAC) due 04/10/49 ^{6,10}	3,782,209	368,592

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December 31, 2018

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.5% (continued)		
Commercial Mortgage Backed Securities - 1.6% (continued)		
CSAIL Commercial Mortgage Trust		
2016-C6, 1.80% (WAC) due 01/15/49 ^{6,10}	9,843,114	\$ 874,917
Americold LLC		
2010-ARTA, 4.95% due 01/14/29 ⁵	840,000	867,708
GS Mortgage Securities Trust		
2017-GS6, 1.05% (WAC) due 05/10/50 ^{6,10}	11,554,563	821,492
VSD		
2017-PLT1 A, 3.60% due 12/25/43	806,473	805,776
JPMBB Commercial Mortgage Securities Trust		
2013-C17, 0.80% (WAC) due 01/15/47 ^{6,10}	24,013,420	759,749
LSTAR Commercial Mortgage Trust		
2014-2, 4.21% (WAC) due 01/20/41 ^{5,6}	489,543	488,144
GE Business Loan Trust		
2007-1A, 2.63% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 ^{5,6}	247,417	242,699
Total Commercial Mortgage Backed Securities		64,614,301
Total Collateralized Mortgage Obligations		705,355,289
(Cost \$707,817,579)		
CORPORATE BONDS^{††} - 9.8%		
Financial - 6.3%		
Santander UK plc		
3.36% (3 Month USD LIBOR + 0.62%) due 06/01/21 ⁶	30,740,000	30,400,690
Capital One Financial Corp.		
3.38% (3 Month USD LIBOR + 0.76%) due 05/12/20 ⁶	22,900,000	22,899,999
Sumitomo Mitsui Trust Bank Ltd.		
3.24% (3 Month USD LIBOR + 0.44%) due 09/19/19 ^{5,6}	14,350,000	14,355,851
3.35% (3 Month USD LIBOR + 0.91%) due 10/18/19 ^{5,6}	7,600,000	7,630,955
Station Place Securitization Trust		
3.32% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 03/24/19 ^{5,6}	14,000,000	14,000,000
3.02% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 06/24/19 ^{5,6}	13,600,000	13,600,000
3.02% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 09/24/19 ⁶	4,000,000	4,000,000
Mitsubishi UFJ Financial Group, Inc.		
3.16% (3 Month USD LIBOR + 0.65%) due 07/26/21 ⁶	11,450,000	11,407,172
3.84% (3 Month USD LIBOR + 1.06%) due 09/13/21 ⁶	5,990,000	6,000,349
4.62% (3 Month USD LIBOR + 1.88%) due 03/01/21 ⁶	453,000	464,015
Goldman Sachs Group, Inc.		
3.55% (3 Month USD LIBOR + 0.73%) due 12/27/20 ⁶	15,700,000	15,635,092
3.99% (3 Month USD LIBOR + 1.20%) due 09/15/20 ⁶	1,000,000	1,004,690
Citibank North America		
3.05% (3 Month USD LIBOR + 0.57%) due 07/23/21 ⁶	16,390,000	16,240,121
Sumitomo Mitsui Banking Corp.		
2.80% (3 Month USD LIBOR + 0.35%) due 01/17/20 ⁶	15,450,000	15,436,415
Morgan Stanley		
3.41% (3 Month USD LIBOR + 0.80%) due 02/14/20 ⁶	13,650,000	13,650,355
3.77% (3 Month USD LIBOR + 0.98%) due 06/16/20 ⁶	1,650,000	1,656,630
Svenska Handelsbanken AB		
3.16% (3 Month USD LIBOR + 0.47%) due 05/24/21 ⁶	13,500,000	13,377,800
Credit Agricole S.A.		
3.74% (3 Month USD LIBOR + 0.97%) due 06/10/20 ^{5,6}	11,550,000	11,609,251
Assurant, Inc.		
4.07% (3 Month USD LIBOR + 1.25%) due 03/26/21 ⁶	9,552,000	9,548,608

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	Face Amount	Value
CORPORATE BONDS^{††} - 9.8% (continued)		
Financial - 6.3% (continued)		
JPMorgan Chase & Co.		
3.42% (3 Month USD LIBOR + 0.68%) due 06/01/21 ⁶	\$ 8,100,000	\$ 8,050,752
Citizens Bank North America/Providence RI		
3.26% (3 Month USD LIBOR + 0.57%) due 05/26/20 ⁶	8,050,000	8,030,274
Lloyds Bank plc		
3.08% (3 Month USD LIBOR + 0.49%) due 05/07/21 ⁶	8,050,000	7,968,849
UBS Group Funding Switzerland AG		
4.22% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 04/14/21 ^{5,6}	5,700,000	5,791,395
Westpac Banking Corp.		
3.27% (3 Month USD LIBOR + 0.85%) due 01/11/22 ⁶	5,000,000	5,003,621
Bank of America Corp.		
3.05% (3 Month USD LIBOR + 0.65%) due 10/01/21 ⁶	4,200,000	4,169,133
Sumitomo Mitsui Financial Group, Inc.		
4.45% (3 Month USD LIBOR + 1.68%) due 03/09/21 ⁶	1,000,000	1,019,254
3.59% (3 Month USD LIBOR + 1.14%) due 10/19/21 ⁶	702,000	707,402
Mizuho Financial Group, Inc.		
3.92% (3 Month USD LIBOR + 1.14%) due 09/13/21 ⁶	1,500,000	1,505,510
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	324,000	315,885
Total Financial		251,880,068
Consumer, Non-cyclical - 2.2%		
Express Scripts Holding Co.		
3.46% (3 Month USD LIBOR + 0.75%) due 11/30/20 ⁶	21,875,000	21,875,286
General Mills, Inc.		
2.98% (3 Month USD LIBOR + 0.54%) due 04/16/21 ⁶	20,750,000	20,428,125
CVS Health Corp.		
3.40% (3 Month USD LIBOR + 0.63%) due 03/09/20 ⁶	8,950,000	8,933,747
3.49% (3 Month USD LIBOR + 0.72%) due 03/09/21 ⁶	8,500,000	8,431,475
Allergan Funding SCS		
4.03% (3 Month USD LIBOR + 1.26%) due 03/12/20 ⁶	11,300,000	11,334,324
Zimmer Biomet Holdings, Inc.		
3.55% (3 Month USD LIBOR + 0.75%) due 03/19/21 ⁶	11,050,000	10,946,527
Cigna Corp.		
3.44% (3 Month USD LIBOR + 0.65%) due 09/17/21 ^{5,6}	4,100,000	4,042,087
Total Consumer, Non-cyclical		85,991,571
Communications - 0.5%		
Discovery Communications LLC		
3.50% (3 Month USD LIBOR + 0.71%) due 09/20/19 ⁶	11,000,000	10,990,760
Deutsche Telekom International Finance BV		
3.03% (3 Month USD LIBOR + 0.58%) due 01/17/20 ^{5,6}	9,400,000	9,418,016
Total Communications		20,408,776
Energy - 0.5%		
Equities Corp.		
3.17% (3 Month USD LIBOR + 0.77%) due 10/01/20 ⁶	11,450,000	11,154,323
Phillips 66		
3.29% (3 Month USD LIBOR + 0.60%) due 02/26/21 ⁶	8,700,000	8,602,715
Total Energy		19,757,038
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg		
5.94% (3 Month USD LIBOR + 3.50%) due 07/15/21 ^{5,6}	1,232,000	1,227,380
Basic Materials - 0.0%		
Yamana Gold, Inc.		
4.95% due 07/15/24	1,116,000	1,091,728
Total Corporate Bonds (Cost \$396,039,435)		393,956,561
U.S. TREASURY BILLS^{††} - 9.7%		
U.S. Treasury Bills		
2.32% due 01/15/19 ¹²	55,000,000	54,954,841
2.27% due 01/31/19 ¹²	45,000,000	44,916,987
2.31% due 02/07/19 ¹²	45,000,000	44,893,631
2.27% due 01/08/19 ¹²	35,000,000	34,986,890
2.23% due 01/22/19 ¹²	35,000,000	34,955,278
2.23% due 01/10/19 ¹²	25,500,000	25,487,229
2.29% due 01/22/19 ¹²	25,000,000	24,968,055
2.27% due 01/24/19 ¹²	25,000,000	24,965,128
2.36% due 01/29/19 ¹²	25,000,000	24,954,672
2.37% due 03/14/19 ¹²	25,000,000	24,882,468
2.32% due 02/14/19 ¹²	20,000,000	19,942,786
2.27% due 01/15/19 ¹²	15,000,000	14,987,684
2.24% due 01/17/19 ¹²	15,000,000	14,985,719
Total U.S. Treasury Bills (Cost \$389,863,556)		389,881,368
FEDERAL AGENCY DISCOUNT NOTES^{††} - 5.3%		
Federal Home Loan Bank ¹³		
2.20% due 01/09/19 ¹²	50,000,000	49,975,556
1.69% due 01/10/19 ¹²	40,000,000	39,978,000
2.34% due 01/11/19 ¹²	40,000,000	39,974,000
2.38% due 01/18/19 ¹²	30,600,000	30,565,609
2.31% due 01/25/19 ¹²	22,000,000	21,964,947
2.13% due 01/08/19 ¹²	20,000,000	19,990,970
2.38% due 01/24/19 ¹²	10,200,000	10,184,503
Total Federal Agency Discount Notes (Cost \$212,633,585)		212,633,585
SENIOR FLOATING RATE INTERESTS^{††,6} - 0.7%		
Technology - 0.3%		
Misys Ltd.		
6.30% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	7,461,444	6,933,845
Epicor Software		
5.78% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/01/22	4,411,082	4,207,069

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††6} - 0.7% (continued)		
Technology - 0.3% (continued)		
Neustar, Inc. 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	297,739	\$ 285,457
Total Technology		<u>11,426,371</u>
Consumer, Non-cyclical - 0.2%		
DJO Finance LLC 5.71% (3 Month USD LIBOR + 3.25%) and (1 Month USD LIBOR + 3.25%), Rate Floor: 4.25% due 06/08/20	3,959,101	3,901,695
Diamond (BC) B.V. 5.53% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	2,178,000	2,003,760
Albertson's LLC 5.82% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 12/21/22	1,222,039	1,170,945
Total Consumer, Non-cyclical		<u>7,076,400</u>
Consumer, Cyclical - 0.1%		
Mavis Tire Express Services Corp. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	4,830,160	4,649,029
Prime Security Services Borrower LLC 5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/02/22	521,049	495,518
Total Consumer, Cyclical		<u>5,144,547</u>
Financial - 0.1%		
iStar, Inc. 5.18% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 06/28/23	3,990,000	3,820,425
Masergy Holdings, Inc. 6.05% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/15/23	376,508	361,447
Total Financial		<u>4,181,872</u>
Industrial - 0.0%		
CHI Overhead Doors, Inc. 5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/29/22	981,830	947,466
ProAmpac PG Borrower LLC 6.05% (3 Month USD LIBOR + 3.50%) and (1 Month USD LIBOR + 3.50%), Rate Floor: 4.50% due 11/20/23	149,241	142,151
Total Industrial		<u>1,089,617</u>
Communications - 0.0%		
Internet Brands, Inc. 6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	1,081,932	1,023,779
Total Senior Floating Rate Interests (Cost \$31,399,737)		<u>29,942,586</u>
COMMERCIAL PAPER^{††} - 7.3%		
Walmart, Inc. 2.38% due 01/14/19 ^{5,12}	24,500,000	24,478,059
2.47% due 01/14/19 ^{5,12}	15,000,000	14,986,621
Ryder System, Inc. 2.72% due 01/08/19 ¹²	20,000,000	19,989,033
2.94% due 01/23/19 ¹²	14,000,000	13,974,847
FedEx Corp. 2.90% due 01/14/19 ^{5,12}	15,300,000	15,283,978
3.00% due 01/07/19 ^{5,12}	15,000,000	14,992,500
E.I. du Pont de Nemours & Co. 2.96% due 02/04/19 ^{5,12}	28,950,000	28,869,069
American Water Capital Corp. 2.66% due 01/11/19 ^{5,12}	16,000,000	15,987,778
2.85% due 01/16/19 ^{5,12}	5,000,000	4,994,062
Anthem, Inc. 2.90% due 01/02/19 ^{5,12}	20,000,000	19,998,389
General Mills, Inc. 2.75% due 01/14/19 ^{5,12}	20,000,000	19,980,139
Marriott International, Inc. 2.62% due 01/02/19 ¹²	15,000,000	14,998,908
Waste Management, Inc. 2.60% due 01/02/19 ^{3,12}	15,000,000	14,998,896
AutoZone, Inc. 2.50% due 01/03/19 ^{5,12}	15,000,000	14,997,917
American Express Credit Corp. 2.69% due 02/08/19 ¹²	15,000,000	14,957,408
Rogers Communications, Inc. 2.85% due 01/02/19 ^{5,12}	10,000,000	9,999,208

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

	Face Amount	Value
COMMERCIAL PAPER^{††} 7.3% (continued)		
Vodafone Group plc 2.78% due 01/07/19 ¹²	10,000,000	\$ 9,995,217
Mondelez International Co. 2.60% due 01/10/19 ^{5,12}	10,000,000	9,992,413
Nasdaq, Inc. 3.02% due 01/24/19 ^{5,12}	5,000,000	4,990,353
3.05% due 02/07/19 ^{5,12}	5,000,000	4,984,326
Total Commercial Paper (Cost \$293,450,207)		<u>293,449,121</u>
REPURCHASE AGREEMENTS^{††,14} - 1.6%		
BNP Paribas issued 12/28/18 at 2.76% due 02/01/19	29,250,125	29,250,125
Barclays issued 09/06/18 at 2.80% (1 Month USD LIBOR + 0.30%) open maturity ⁶	15,970,500	15,970,500
issued 07/11/18 at 2.80% (1 Month USD LIBOR + 0.30.%) open maturity ⁶	878,281	878,281
Deutsche Bank issued 10/26/18 at 2.86% due 01/28/19	14,861,000	14,861,000
Jefferies LLC issued 12/28/18 at 3.00% open maturity ⁶	2,313,000	2,313,000
Total Repurchase Agreements (Cost \$63,272,906)		<u>63,272,906</u>
	Contracts	
OTC OPTIONS PURCHASED^{††} - 0.0%		
Call options on:		
BofA Merrill Lynch iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of \$55.00 (Notional Value \$68,616,702)	17,567	8,783
BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$96,012,355)	383	1,915
Total Call options		<u>10,698</u>
Total OTC Options Purchased (Cost \$4,875,424)		<u>10,698</u>
Total Investments - 98.6% (Cost \$3,980,188,219)		<u>\$ 3,972,580,635</u>
Other Assets & Liabilities, net - 1.4%		<u>55,532,202</u>
Total Net Assets - 100.0%		<u>\$ 4,028,112,837</u>

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Premiums Received	Unrealized Appreciation ^{††}
BofA Merrill Lynch		ICE CDX.NA. IG.31	1.00%	Quarterly	12/20/23	\$ 642,110,000	\$ (3,609,872)	\$ (7,532,664)	\$ 3,922,792

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

OTC Credit Default Swap Agreements Protection Purchased ††

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Premiums Received	Unrealized Appreciation**
Goldman Sachs International	CDX.NA. IG.31	1.00%	Quarterly	12/20/23	\$ 87,130,000	\$ 951,614	\$ (139,323)	\$ 1,090,937
Morgan Stanley Capital Services LLC	CDX.NA. IG.31	1.00%	Quarterly	12/20/23	37,820,000	413,061	(7,936)	420,997
						\$ 1,364,675	\$ (147,259)	\$ 1,511,934

CENTRALLY CLEARED INTEREST RATE SWAP AGREEMENTS††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Premiums Paid (Received)	Unrealized Appreciation (Depreciation)**
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	\$ 5,268,000	\$ (5,409)	\$ 297	\$ (5,706)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	8,574,000	(9,821)	303	(10,124)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.92%	Quarterly	01/31/20	5,235,000	(10,583)	289	(10,872)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.21%	Quarterly	11/07/25	2,000,000	(73,235)	699	(73,934)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.18%	Quarterly	11/07/23	65,500,000	(1,785,045)	(17,660)	(1,767,385)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.14%	Quarterly	11/06/21	235,000,000	(3,560,788)	57,234	(3,618,022)
								\$ (5,444,881)	\$ 41,162	\$ (5,486,043)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS††

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2018	Net Unrealized Appreciation/ (Depreciation)
Goldman Sachs	58,380,000	BRL	01/02/19	\$ 15,578,385	\$ 15,095,803	\$ 482,582
Barclays	84,906,000	ILS	02/28/19	23,260,006	22,833,150	426,856
J.P. Morgan	46,110,000	ILS	02/28/19	12,813,672	12,400,025	413,647
Citigroup	234,800,000	BRL	04/01/19	60,658,229	60,357,431	300,798
Barclays	17,250,000	GBP	01/22/19	22,233,266	22,013,369	219,897
Morgan Stanley	24,613,200	ILS	02/28/19	6,805,729	6,619,048	186,681
Citigroup	30,885,000	EUR	01/18/19	35,621,464	35,437,702	183,762
Goldman Sachs	40,970,000	EUR	01/18/19	47,132,642	47,009,313	123,329
J.P. Morgan	11,770,000	GBP	01/28/19	15,098,321	15,024,946	73,375
Citigroup	9,326,000	BRL	01/02/19	2,483,622	2,411,502	72,120
Goldman Sachs	69,090,000	ILS	01/31/20	19,077,416	19,017,467	59,949
J.P. Morgan	10,260,000	GBP	02/25/19	13,151,750	13,114,751	36,999
Citigroup	32,754,000	ILS	02/28/19	8,835,975	8,808,294	27,681
Goldman Sachs	185,962,075	ILS	05/31/19	50,380,267	50,374,383	5,884
Citigroup	41,000,000	DKK	03/01/19	6,329,554	6,324,107	5,447
BofA Merrill Lynch	7,160,000	EUR	01/30/19	8,225,909	8,224,258	1,651
Goldman Sachs	211,160,000	HUF	02/13/19	758,164	756,772	1,392
Goldman Sachs	3,290,000	ILS	01/31/19	883,643	882,875	768
J.P. Morgan	3,130,000	GBP	02/19/19	4,000,425	3,999,788	637
Citigroup	423,071	CZK	01/17/19	18,577	18,890	(313)
Morgan Stanley	19,122,000	EUR	01/18/19	21,934,475	21,940,739	(6,264)
J.P. Morgan	7,600,000	EUR	01/18/19	8,713,559	8,720,302	(6,743)
Barclays	10,170,000	EUR	02/15/19	11,688,737	11,696,742	(8,005)
BofA Merrill Lynch	930,500,000	JPY	02/12/19	8,508,518	8,516,782	(8,264)
Barclays	7,285,000	EUR	01/04/19	8,336,881	8,348,404	(11,523)
Citigroup	265,000,000	HUF	02/27/19	938,457	950,726	(12,269)
BofA Merrill Lynch	4,702,000	EUR	02/15/19	5,394,463	5,407,874	(13,411)
Goldman Sachs	85,850,000	DKK	03/01/19	13,217,747	13,242,062	(24,315)
BofA Merrill Lynch	16,130,000	EUR	01/18/19	18,481,109	18,507,694	(26,585)
Citigroup	157,000,000	JPY	01/28/19	1,403,347	1,435,356	(32,009)
BofA Merrill Lynch	73,000,000	DDK	03/01/19	11,222,654	11,259,995	(37,341)
BofA Merrill Lynch	14,370,000	EUR	01/23/19	16,457,860	16,495,627	(37,767)
Goldman Sachs	571,000,000	HUF	02/20/19	2,006,117	2,047,471	(41,354)
BofA Merrill Lynch	3,537,800,000	HUF	02/27/19	12,643,128	12,692,371	(49,243)
Barclays	81,400,000	MXN	01/24/19	4,077,891	4,128,893	(51,002)
Barclays	71,900,000	DKK	03/01/19	11,035,110	11,090,323	(55,213)
J.P. Morgan	106,920,000	DKK	03/01/19	16,435,630	16,492,036	(56,406)
J.P. Morgan	47,500,000	MXN	03/14/19	2,333,980	2,392,031	(58,051)
Goldman Sachs	20,600,000	EUR	03/22/19	23,688,615	23,762,760	(74,145)
Goldman Sachs	1,157,300,000	JPY	01/10/19	10,488,778	10,564,546	(75,768)
BofA Merrill Lynch	14,190,000	EUR	01/04/19	16,166,306	16,261,339	(95,033)
J.P. Morgan	12,700,000	EUR	01/30/19	14,481,112	14,587,721	(106,609)
J.P. Morgan	11,470,000	EUR	02/15/19	13,080,032	13,191,900	(111,868)

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2018

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2018	Net Unrealized Depreciation
J.P. Morgan	3,962,840,000	HUF	02/27/19	14,043,853	14,217,263	(173,410)
J.P. Morgan	31,690,000	EUR	01/16/19	36,172,108	36,354,863	(182,755)
Goldman Sachs	1,612,500,000	JPY	03/11/19	14,607,659	14,790,621	(182,962)
J.P. Morgan	124,578,750	SEK	03/12/19	13,920,279	14,136,770	(216,491)
Citigroup	225,630,000	MXN	02/07/19	11,202,202	11,420,490	(218,288)
Goldman Sachs	76,500,000	BRL	04/01/19	19,435,482	19,665,006	(229,524)
J.P. Morgan	229,540,000	MXN	05/23/19	11,193,524	11,424,814	(231,290)
Goldman Sachs	1,100,000,000	JPY	02/12/19	9,799,249	10,068,200	(268,951)
Citigroup	1,255,000,000	JPY	02/25/19	11,168,511	11,497,803	(329,292)
Morgan Stanley	2,032,700,000	JPY	01/28/19	18,207,632	18,583,753	(376,121)
Goldman Sachs	255,100,000	MXN	02/28/19	12,426,021	12,874,883	(448,862)
Citigroup	3,695,000,000	JPY	01/10/19	33,175,164	33,730,232	(555,068)
Goldman Sachs	2,352,000,000	JPY	02/04/19	20,952,072	21,515,068	(562,996)
Morgan Stanley	4,465,000,000	JPY	02/25/19	39,906,156	40,906,526	(1,000,370)
J.P. Morgan	545,000,000	MXN	01/03/19	26,647,761	27,736,781	(1,089,020)
					\$	(4,441,446)

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2018	Net Unrealized Appreciation
Goldman Sachs	67,706,000	BRL	01/02/19	\$ (17,338,962)	\$ 17,507,305	\$ 168,343
					\$	\$ 168,343

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

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

1 Affiliated issuer.

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

3 Rate indicated is the 7-day yield as of December 31, 2018.

4 Zero coupon rate security.

5 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$1,403,282,143 (cost \$1,408,831,613), or 34.8%.

6 Variable rate security. Rate indicated is the rate effective at December 31, 2018. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

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

8 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$7,545,145 (cost \$7,570,059), or 0.2% of total net assets.

9 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at December 31, 2018.

10 Security is an interest-only strip.

11 On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency (FHFA). As conservator, the FHFA has full power to control the assets and operations of the firm.

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

13 The issuer operates under a Congressional charter; its securities are neither issued nor guaranteed by the U.S. Government.

14 Repurchase Agreements.

BofA — Bank of America

BRL — Brazilian Real

CME — Chicago Mercantile Exchange

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

CZK — Czech Koruna

DKK — Danish Krone

EUR — Euro

GBP — British Pound

HUF — Hungarian Forint

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

MXN — Mexican Peso

plc — Public Limited Company

REIT — Real Estate Investment Trust

SEK — Swedish Krona

WAC — Weighted Average Coupon