	Shares	Value
MUTUAL FUNDS† - 2.4%		
Guggenheim Floating Rate Strategies Fund - Institutional Class[1]	1,287,342	$ 33,483,765
Guggenheim Strategy Fund II[1]	580,509	14,518,541
Guggenheim Strategy Fund III[1]	479,688	12,006,597
Guggenheim Strategy Fund I[1]	468,203	11,728,479
Total Mutual Funds (Cost $71,684,102)		71,737,382
MONEY MARKET FUND† - 1.9%		
Dreyfus Treasury Securities Cash Management -Institutional Shares 1.46%[2]	55,419,001	55,419,001
Total Money Market Fund (Cost $55,419,001)		55,419,001

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 34.9%		
COLLATERALIZED LOAN OBLIGATIONS - 27.0%		
Ladder Capital Commercial Mortgage 2017-FL1 Mortgage Trust		
2017-FL1, 2.67% (1 Month USD LIBOR + 0.88%) due 09/15/34[3,4]	34,400,000	34,370,922
Golub Capital Partners Clo 36m Ltd.		
2018-36A, 3.39% (3 Month USD LIBOR + 1.30%) due 02/05/31[3,4]	29,300,000	29,289,924
TICP CLO II-2 Ltd.		
2018-IIA, 3.07% (3 Month USD LIBOR + 0.84%) due 04/20/28[3,4]	28,950,000	28,950,000
Venture XII CLO Ltd.		
2018-12A, 2.78% (3 Month USD LIBOR + 0.80%) due 02/28/26[3,4]	23,000,000	23,010,373
2018-12A, 3.18% (3 Month USD LIBOR + 1.20%) due 02/28/26[3,4]	5,100,000	5,102,694
West CLO 2014-1 Ltd.		
2017-1A, 2.65% (3 Month USD LIBOR + 0.92%) due 07/18/26[3,4]	24,000,000	23,994,996
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 2.97% (3 Month USD LIBOR + 1.55%) due 11/15/29[3,4]	23,800,000	23,853,155
Shackleton 2015-VIII CLO Ltd.		
2017-8A, 2.66% (3 Month USD LIBOR + 0.92%) due 10/20/27[3,4]	23,000,000	23,006,527
Telos CLO Ltd.		
2017-6A, 3.00% (3 Month USD LIBOR + 1.27%) due 01/17/27[3,4]	19,900,000	19,898,527
CIFC Funding Ltd.		
2017-3A, 2.69% (3 Month USD LIBOR + 0.95%) due 07/22/26[3,4]	14,500,000	14,533,715
2017-4A, 3.11% (3 Month USD LIBOR + 1.38%) due 10/17/26[3,4]	5,000,000	5,001,633
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 4.17% (3 Month USD LIBOR + 2.05%) due 12/15/28[3,4]	17,000,000	17,101,942
Oaktree EIF II Series A2 Ltd.		
2017-A2, 2.99% (3 Month USD LIBOR + 1.15%) due 11/15/25[3,4]	14,600,000	$ 14,615,149
Hunt CRE Ltd.		
2017-FL1, 2.78% (1 Month USD LIBOR + 1.00%) due 08/15/34[3,4]	14,600,000	14,588,168
Venture XVI CLO Ltd.		
2018-16A, 2.57% (3 Month USD LIBOR + 0.85%) due 01/15/28[3,4]	14,550,000	14,544,368
Golub Capital Partners CLO Ltd.		
2016-33A, 4.36% (3 Month USD LIBOR + 2.48%) due 11/21/28[3,4]	9,000,000	9,034,862
2015-25A, 3.59% (3 Month USD LIBOR + 1.80%) due 08/05/27[3,4]	5,000,000	5,007,366
TPG Real Estate Finance 2018-FL-1 Issuer Ltd.		
2018-FL1, 2.54% (1 Month USD LIBOR + 0.75%) due 10/15/19[3,4]	14,000,000	13,995,208
BSPRT 2017-FL2 Issuer Ltd.		
2017-FL2, 2.60% (1 Month USD LIBOR + 0.82%) due 10/15/34[3,4]	13,500,000	13,493,814
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, % (3 Month USD LIBOR + 1.30%) due 04/15/31[3,4]	13,450,000	13,450,000
TICP CLO Ltd.		
2017-3A, 2.92% (3 Month USD LIBOR + 1.18%) due 01/20/27[3,4]	13,350,000	13,358,445
Vibrant CLO III Ltd.		
2016-3A, 3.22% (3 Month USD LIBOR + 1.48%) due 04/20/26[3,4]	8,800,000	8,809,771
2016-3A, 3.79% (3 Month USD LIBOR + 2.05%) due 04/20/26[3,4]	4,000,000	4,004,021
Vibrant CLO II Ltd.		
2017-2A, 2.64% (3 Month USD LIBOR + 0.90%) due 07/24/24[3,4]	7,247,490	7,250,237
2017-2A, 3.19% (3 Month USD LIBOR + 1.45%) due 07/24/24[3,4]	4,850,000	4,855,726
Atlas Senior Loan Fund III Ltd.		
2017-1A, 2.71% (3 Month USD LIBOR + 0.83%) due 11/17/27[3,4]	12,000,000	11,992,715
KVK CLO Ltd.		
2017-1A, 3.64% (3 Month USD LIBOR + 1.80%) due 05/15/26[3,4]	5,600,000	5,611,662
2017-2A, 2.90% (3 Month USD LIBOR + 1.18%) due 07/15/26[3,4]	5,000,000	5,010,099
2017-2A, 4.27% (3 Month USD LIBOR + 2.55%) due 07/15/26[3,4]	1,000,000	1,000,842
2013-1A, due 01/15/28[4,5]	750,000	361,400
Marathon CLO V Ltd.		
2017-5A, 2.76% (3 Month USD LIBOR + 0.87%) due 11/21/27[3,4]	12,000,000	11,973,736
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, 3.41% (3 Month USD LIBOR + 1.70%) due 10/15/26[3,4]	5,200,000	5,205,053
2017-5A, 3.40% due 10/15/26[4]	4,000,000	4,015,387
2017-5A, 4.06% (3 Month USD LIBOR + 2.35%) due 10/15/26[3,4]	1,000,000	1,002,170

	Face Amount~	Value
2017-5A, 4.86% (3 Month USD LIBOR + 3.15%) due 10/15/26[3,4]	1,000,000	$ 1,001,554
Steele Creek CLO 2014-1 Ltd.		
2018-1RA, 3.41% (3 Month USD LIBOR + 1.07%) due 04/21/31[3,4]	10,550,000	10,550,000
AIMCO CLO Series		
2018-AA, 2.57% (3 Month USD LIBOR + 0.85%) due 01/15/28[3,4]	8,000,000	7,991,924
2017-AA, 2.84% (3 Month USD LIBOR + 1.10%) due 07/20/26[3,4]	2,200,000	2,200,793
Figueroa CLO Ltd.		
2017-2A, 3.45% (3 Month USD LIBOR + 1.25%) due 06/20/27[3,4]	10,000,000	10,020,024
Jamestown CLO III Ltd.		
2017-3A, 2.86% (3 Month USD LIBOR + 1.14%) due 01/15/26[3,4]	9,400,000	9,401,697
PFP Ltd.		
2017-3, 2.83% (1 Month USD LIBOR + 1.05%) due 01/14/35[3,4]	6,226,266	6,232,679
2015-2, 3.79% (1 Month USD LIBOR + 2.00%) due 07/14/34[3,4]	3,000,000	2,999,425
Resource Capital Corporation Ltd.		
2017-CRE5, 2.59% (1 Month USD LIBOR + 0.80%) due 07/15/34[3,4]	9,009,021	9,011,750
Ares XXXIII CLO Ltd.		
2016-1A, 3.37% (3 Month USD LIBOR + 1.35%) due 12/05/25[3,4]	8,800,000	8,848,268
VMC Finance 2018-FL1 LLC		
2018-FL1, 2.60% (1 Month USD LIBOR + 0.82%) due 04/15/35[3,4]	8,400,000	8,392,714
Monroe Capital CLO 2014-1 Ltd.		
2017-1A, 3.09% (3 Month USD LIBOR + 1.35%) due 10/22/26[3,4]	8,100,000	8,100,808
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 4.44% (3 Month USD LIBOR + 2.70%) due 12/22/28[3,4]	8,000,000	8,029,344
NXT Capital CLO LLC		
2017-1A, 3.44% (3 Month USD LIBOR + 1.70%) due 04/20/29[3,4]	7,700,000	7,716,453
ABPCI Direct Lending Fund CLO II LLC		
2017-1A, 3.25% (3 Month USD LIBOR + 1.78%) due 07/20/29[3,4]	7,500,000	7,527,358
Seneca Park CLO Limited		
2017-1A, 3.23% (3 Month USD LIBOR + 1.50%) due 07/17/26[3,4]	4,000,000	4,003,101
2017-1A, 2.85% (3 Month USD LIBOR + 1.12%) due 07/17/26[3,4]	3,500,000	3,507,095
TICP CLO II Ltd.		
2017-2A, 3.29% (3 Month USD LIBOR + 1.55%) due 07/20/26[3,4]	4,000,000	4,000,462
2017-2A, 2.90% (3 Month USD LIBOR + 1.16%) due 07/20/26[3,4]	3,500,000	3,500,367
Crown Point CLO III Ltd.		
2017-3A, 2.63% (3 Month USD LIBOR + 0.91%) due 12/31/27[3,4]	7,270,000	7,267,895
Woodmont Trust		
2017-3A, 3.46% (3 Month USD LIBOR + 1.73%) due 10/18/29[3,4]	4,700,000	$ 4,715,677
2017-2A, 3.53% (3 Month USD LIBOR + 1.80%) due 07/18/28[3,4]	2,500,000	2,509,912
Flagship CLO VIII Ltd.		
2017-8A, 3.42% (3 Month USD LIBOR + 1.70%) due 01/16/26[3,4]	6,900,000	6,904,978
Cerberus Loan Funding XVII Ltd.		
2016-3A, 4.25% (3 Month USD LIBOR + 2.53%) due 01/15/28[3,4]	6,500,000	6,526,375
ACIS CLO Ltd.		
2014-4A, 3.19% (3 Month USD LIBOR + 1.42%) due 05/01/26[3,4]	4,000,000	4,000,323
2013-1A, 2.60% (3 Month USD LIBOR + 0.87%) due 04/18/24[3,4]	2,492,114	2,492,160
A Voce CLO Ltd.		
2017-1A, 2.88% (3 Month USD LIBOR + 1.16%) due 07/15/26[3,4]	6,400,000	6,399,689
Avery Point V CLO Ltd.		
2017-5A, 2.71% (3 Month USD LIBOR + 0.98%) due 07/17/26[3,4]	6,300,000	6,299,907
Venture XIX CLO Ltd.		
2016-19A, 3.72% (3 Month USD LIBOR + 2.00%) due 01/15/27[3,4]	6,100,000	6,108,004
OCP CLO 2015-8 Ltd.		
2017-8A, 2.58% (3 Month USD LIBOR + 0.85%) due 04/17/27[3,4]	6,000,000	6,000,849
Northwoods Capital Ltd.		
2017-14A, 3.11% (3 Month USD LIBOR + 1.30%) due 11/12/25[3,4]	5,700,000	5,703,917
Cent CLO LP		
2017-21A, 2.97% (3 Month USD LIBOR + 1.21%) due 07/27/26[3,4]	5,500,000	5,510,953
AMMC CLO 15 Ltd.		
2016-15A, 3.41% (3 Month USD LIBOR + 1.35%) due 12/09/26[3,4]	5,400,000	5,420,463
KKR CLO 21 Ltd.		
2018-21, 3.15% (3 Month USD LIBOR + 1.00%) due 04/15/31[3,4]	5,400,000	5,411,175
Cent CLO 20 Ltd.		
2017-20A, 3.38% (3 Month USD LIBOR + 1.63%) due 01/25/26[3,4]	3,250,000	3,254,042
2017-20A, 2.85% (3 Month USD LIBOR + 1.10%) due 01/25/26[3,4]	2,100,000	2,105,468
Galaxy XVIII CLO Ltd.		
2017-18A, 2.89% (3 Month USD LIBOR + 1.17%) due 10/15/26[3,4]	5,300,000	5,299,724
OZLM IX Ltd.		
2017-9A, 3.39% (3 Month USD LIBOR + 1.65%) due 01/20/27[3,4]	5,100,000	5,104,515
Cerberus Loan Funding XXIII, LP		
2018-2A, 3.31% (3 Month USD LIBOR + 1.00%) due 04/15/28[3,4]	5,100,000	5,100,000
Atlas Senior Loan Fund IV Ltd.		
2017-2A, 3.29% (3 Month USD LIBOR + 1.45%) due 02/17/26[3,4]	5,000,000	5,008,518

	Face Amount~	Value
Flagship CLO		
2017-8A, 2.97% (3 Month USD LIBOR + 1.25%) due 01/16/26[3,4]	5,000,000	$ 5,004,316
Regatta V Funding Ltd.		
2017-1A, 2.91% (3 Month USD LIBOR + 1.16%) due 10/25/26[3,4]	4,900,000	4,904,163
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 3.45% (3 Month USD LIBOR + 1.70%) due 07/25/29[3,4]	4,700,000	4,711,660
Symphony CLO XIV Ltd.		
2017-14A, 3.57% (3 Month USD LIBOR + 1.85%) due 07/14/26[3,4]	4,700,000	4,701,974
TICP CLO I Ltd.		
2017-1A, 3.35% (3 Month USD LIBOR + 1.60%) due 04/26/26[3,4]	4,250,000	4,255,492
Shackleton CLO Ltd.		
2016-7A, 3.67% (3 Month USD LIBOR + 1.95%) due 04/15/27[3,4]	4,250,000	4,253,077
NewStar Commercial Loan Funding LLC		
2017-1A, 4.13% (3 Month USD LIBOR + 2.50%) due 03/20/27[3,4]	3,000,000	3,027,067
2016-1A, 5.69% (3 Month USD LIBOR + 3.75%) due 02/25/28[3,4]	1,000,000	1,004,088
TCP Waterman CLO Ltd.		
2016-1A, 4.17% (3 Month USD LIBOR + 2.05%) due 12/15/28[3,4]	4,000,000	4,025,377
Cerberus Loan Funding XVI, LP		
2016-2A, 3.77% (3 Month USD LIBOR + 2.05%) due 11/15/27[3,4]	4,000,000	4,021,084
WhiteHorse VI Ltd.		
2016-1A, 3.68% (3 Month USD LIBOR + 1.90%) due 02/03/25[3,4]	4,000,000	4,008,223
FS Senior Funding Ltd.		
2015-1A, 4.37% (3 Month USD LIBOR + 2.65%) due 05/28/25[3,4]	2,000,000	2,002,255
2015-1A, 3.52% (3 Month USD LIBOR + 1.80%) due 05/28/25[3,4]	2,000,000	2,001,706
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31[4]	4,000,000	3,997,358
Sound Point CLO IV Ltd.		
2017-3A, 2.84% (3 Month USD LIBOR + 1.10%) due 01/21/26[3,4]	3,870,732	3,871,946
Cent CLO Ltd.		
2013-19A, 3.09% (3 Month USD LIBOR + 1.33%) due 10/29/25[3,4]	3,781,282	3,784,011
Fortress Credit Opportunities VI CLO Ltd.		
2015-6A, 3.97% (3 Month USD LIBOR + 1.90%) due 10/10/26[3,4]	2,750,000	2,756,926
2015-6A, 4.77% (3 Month USD LIBOR + 2.70%) due 10/10/26[3,4]	1,000,000	1,001,951
OZLM VIII Ltd.		
2017-8A, 2.86% (3 Month USD LIBOR + 1.13%) due 10/17/26[3,4]	3,750,000	3,756,608
Flagship VII Ltd.		
2017-7A, 2.86% (3 Month USD LIBOR + 1.12%) due 01/20/26[3,4]	3,300,000	3,300,261
GoldenTree Loan Opportunities VII Ltd.		
2013-7A, 2.90% (3 Month USD LIBOR + 1.15%) due 04/25/25[3,4]	3,064,023	$ 3,064,945
Northwoods Capital XIV Ltd.		
2017-14A, 3.51% (3 Month USD LIBOR + 1.70%) due 11/12/25[3,4]	3,000,000	3,005,434
Marathon CLO VII Ltd.		
2017-7A, 3.41% (3 Month USD LIBOR + 1.65%) due 10/28/25[3,4]	3,000,000	3,004,333
Fifth Street SLF II Ltd.		
2015-2A, 3.68% (3 Month USD LIBOR + 1.92%) due 09/29/27[3,4]	3,000,000	3,002,412
Regatta IV Funding Ltd.		
2017-1A, 2.77% (3 Month USD LIBOR + 1.02%) due 07/25/26[3,4]	3,000,000	3,002,300
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30[4]	3,000,000	2,965,134
Venture XVII CLO Ltd.		
2017-17A, 2.80% (3 Month USD LIBOR + 1.08%) due 07/15/26[3,4]	2,800,000	2,800,949
Bsprt Issuer Ltd.		
2017-FL1, 3.13% (1 Month USD LIBOR + 1.35%) due 06/15/27[3,4]	2,700,000	2,708,823
AMMC CLO XV Ltd.		
2016-15A, 3.96% (3 Month USD LIBOR + 1.90%) due 12/09/26[3,4]	2,400,000	2,408,968
Nelder Grove CLO Ltd.		
2017-1A, 3.78% (3 Month USD LIBOR + 1.80%) due 08/28/26[3,4]	2,400,000	2,406,301
KKR CLO 15 Ltd.		
2016-15, 3.29% (3 Month USD LIBOR + 1.56%) due 10/18/28[3,4]	2,300,000	2,309,784
Garrison Funding Ltd.		
2016-2A, 4.08% (3 Month USD LIBOR + 2.20%) due 09/29/27[3,4]	2,000,000	2,016,701
OCP CLO Ltd.		
2016-2A, 3.90% (3 Month USD LIBOR + 2.00%) due 11/22/25[3,4]	2,000,000	2,008,942
Denali Capital CLO X LLC		
2017-1A, 2.80% (3 Month USD LIBOR + 1.05%) due 10/26/27[3,4]	2,000,000	2,004,447
OHA Loan Funding Ltd.		
2017-1A, 3.19% (3 Month USD LIBOR + 1.45%) due 07/23/25[3,4]	2,000,000	2,002,207
Madison Park Funding XVI Ltd.		
2016-16A, 3.64% (3 Month USD LIBOR + 1.90%) due 04/20/26[3,4]	2,000,000	2,001,904
Recette CLO Ltd.		
2017-1A, 3.04% (3 Month USD LIBOR + 1.30%) due 10/20/27[3,4]	2,000,000	2,000,687
OZLM Funding II Ltd.		
2016-2A, 4.52% (3 Month USD LIBOR + 2.75%) due 10/30/27[3,4]	2,000,000	2,000,509
Regatta III Funding Ltd.		
2017-1A, 2.77% (3 Month USD LIBOR + 1.05%) due 04/15/26[3,4]	2,000,000	1,999,616

LIMITED DURATION FUND

	Face Amount~	Value
Oaktree CLO 2015-1 Ltd.		
2017-1A, 2.61% (3 Month USD LIBOR + 0.87%) due 10/20/27[3,4]	2,000,000	$ 1,997,583
Madison Park Funding XIV Ltd.		
2017-14A, 3.29% (3 Month USD LIBOR + 1.55%) due 07/20/26[3,4]	1,600,000	1,601,482
LCM XXII Ltd.		
2016-22A, 3.02% (3 Month USD LIBOR + 1.28%) due 10/20/28[3,4]	1,533,333	1,534,488
Betony CLO Ltd.		
2016-1A, 3.67% (3 Month USD LIBOR + 1.95%) due 04/15/27[3,4]	1,500,000	1,501,061
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31[4,5]	1,500,000	1,366,664
Symphony CLO XII Ltd.		
2017-12A, 3.22% (3 Month USD LIBOR + 1.50%) due 10/15/25[3,4]	1,250,000	1,250,987
Cent CLO		
2014-16A, 4.97% (3 Month USD LIBOR + 3.20%) due 08/01/24[3,4]	500,000	501,557
2014-16A, 4.02% (3 Month USD LIBOR + 2.25%) due 08/01/24[3,4]	500,000	500,473
Venture VII CDO Ltd.		
2006-7A, 1.97% (3 Month USD LIBOR + 0.23%) due 01/20/22[3,4]	904,220	904,214
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25[4,5]	1,000,000	875,111
Treman Park CLO Ltd.		
2015-1A, due 04/20/27[4,5]	1,000,000	858,758
Cereberus ICQ Levered LLC		
2015-1A, 3.77% (3 Month USD LIBOR + 2.05%) due 11/06/25[3,4]	668,690	668,777
LMREC, Inc.		
2016-CRE2, 3.55% (1 Month USD LIBOR + 1.70%) due 11/24/31[3,4]	534,000	534,000
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 4.84% (3 Month USD LIBOR + 3.00%) due 08/15/23[3,4]	500,000	501,989
NewStar Arlington Senior Loan Program LLC		
2014-1A, 5.05% (3 Month USD LIBOR + 3.30%) due 07/25/25[3,4]	250,000	250,331
2014-1A, 6.00% (3 Month USD LIBOR + 4.25%) due 07/25/25[3,4]	250,000	250,239
Rockwall CDO II Ltd.		
2007-1A, 2.32% (3 Month USD LIBOR + 0.55%) due 08/01/24[3,4]	168,562	168,572
Copper River CLO Ltd.		
2007-1A, due 01/20/21[5,13]	500,000	63,650
Babson CLO Ltd.		
2012-2A, due 05/15/23[4,5]	750,000	32,542
Keuka Park CLO Ltd.		
2013-1A, due 10/21/24[4,5]	500,000	16,871
Total Collateralized Loan Obligations		793,958,255
TRANSPORT-AIRCRAFT - 2.5%		
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	12,544,280	12,668,307

	Face Amount~	Value
2016-1A, 4.88% due 03/17/36[4]	4,112,052	$ 4,211,427
SAPPHIRE AVIATION FINANCE I Ltd.		
2018-1A, 4.25% due 03/15/40[4]	13,400,000	13,443,041
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42[4]	12,237,500	12,214,692
Castlelake Aircraft Securitization Trust		
2017-1, 3.97% due 07/15/42	5,438,748	5,378,411
2015-1A, 4.70% due 12/15/40[4]	3,800,164	3,805,124
AASET Trust		
2017-1A, 3.97% due 05/16/42[4]	7,454,400	7,430,773
Raspro Trust		
2005-1A, 2.37% (3 Month USD LIBOR + 0.63%) due 03/23/24[3,4]	4,697,699	4,486,303
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42[4]	3,479,250	3,493,696
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40[4]	1,448,785	1,447,721
Emerald Aviation Finance Ltd.		
2013-1, 4.65% due 10/15/38[4]	1,154,242	1,166,668
ECAF I Ltd.		
2015-1A, 3.47% due 06/15/40[4]	1,145,771	1,135,732
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28[4]	1,075,875	1,069,004
Atlas Ltd.		
2014-1 A, 4.87% due 12/15/39	790,039	790,039
AABS Ltd.		
2013-1 A, 4.87% due 01/10/38	462,045	462,045
Rise Ltd.		
2014-1A, 4.74% due 02/12/39	294,454	294,896
Total Transport-Aircraft		73,497,879
TRANSPORT-CONTAINER - 1.4%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42[4]	13,275,432	13,164,553
Global SC Finance II SRL		
2013-1A, 2.98% due 04/17/28[4]	8,018,958	7,899,681
2013-2A, 3.67% due 11/17/28[4]	1,646,100	1,643,439
CAL Funding III Ltd.		
2018-1A, 3.96% due 02/25/43[4]	6,644,167	6,700,967
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42[4]	5,412,070	5,407,777
CLI Funding V LLC		
2013-1A, 2.83% due 03/18/28[4]	2,680,333	2,633,677
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28[4]	2,246,833	2,216,128
Total Transport-Container		39,666,222
WHOLE BUSINESS - 1.3%		
Domino's Pizza Master Issuer LLC		
2017-1A, 3.08% due 07/25/47[4]	6,915,250	6,769,546
2017-1A, 3.00% (3 Month USD LIBOR + 1.25%) due 07/25/47[3,4]	5,223,750	5,267,002
2015-1A, 3.48% due 10/25/45[4]	1,965,000	1,961,581
Taco Bell Funding LLC		
2016-1A, 4.38% due 05/25/46[4]	3,653,750	3,744,509
2016-1A, 4.97% due 05/25/46[4]	3,456,250	3,601,551

	Face Amount~	Value
Jimmy Johns Funding LLC		
2017-1A, 3.61% due 07/30/47[4]	6,169,000	$ 6,162,091
DB Master Finance LLC		
2015-1A, 3.98% due 02/20/45[4]	3,792,700	3,825,469
Sonic Capital LLC		
2016-1A, 4.47% due 05/20/46[4]	3,310,882	3,374,385
Miramax LLC		
2014-1A, 3.34% due 07/20/26[4]	2,473,968	2,464,824
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27[4]	1,189,169	1,181,734
Wendy's Funding LLC		
2015-1A, 4.08% due 06/15/45[4]	760,500	771,284
Drug Royalty II Limited Partnership 2		
2014-1, 3.48% due 07/15/23[4]	493,258	490,244
Total Whole Business		39,614,220
NET LEASE - 1.0%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47[4]	13,277,167	13,226,350
Store Master Funding I LLC		
2015-1A, 4.17% due 04/20/45[4]	10,543,958	10,581,948
2015-1A, 3.75% due 04/20/45[4]	1,773,750	1,752,451
Store Master Funding LLC		
2013-1A, 4.16% due 03/20/43[4]	2,287,460	2,277,629
Capital Automotive REIT		
2014-1A, 3.66% due 10/15/44[4]	1,000,000	988,652
Total Net Lease		28,827,030
AUTOMOTIVE - 0.7%		
Hertz Vehicle Financing II, LP		
2015-1A, 2.73% due 03/25/21[4]	9,700,000	9,624,763
2017-1A, 2.96% due 10/25/21[4]	3,300,000	3,271,857
Hertz Vehicle Financing LLC		
2016-4A, 2.65% due 07/25/22[4]	4,500,000	4,395,614
2016-2A, 2.95% due 03/25/22[4]	2,000,000	1,979,634
Total Automotive		19,271,868
COLLATERALIZED DEBT OBLIGATIONS - 0.7%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35[4]	11,650,000	11,608,708
2016-3A, 3.85% due 10/28/33[4]	1,500,000	1,506,710
RB Commercial Trust		
2012-RS1, 5.35% due 01/26/22[4]	3,330,300	3,329,967
Putnam Structured Product Funding Ltd.		
2003-1A, 2.78% (1 Month USD LIBOR + 1.00%) due 10/15/38[3,4]	1,658,372	1,605,021
H2 Asset Funding Ltd.		
3.45% due 03/19/37	1,000,000	1,006,944
Total Collateralized Debt Obligations		19,057,350
SINGLE FAMILY RESIDENCE - 0.2%		
Colony American Finance 2016-1 Ltd.		
2016-1, 2.54% due 06/15/48[4]	5,380,409	5,288,572
CoreVest American Finance 2017-1 Trust		
2017-1, 2.97% due 10/15/49[4]	1,977,816	1,940,894
Total Single Family Residence		7,229,466

	Face Amount~	Value
TRANSPORT-RAIL - 0.1%		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47[4]	1,788,215	$ 1,766,826
INFRASTRUCTURE - 0.0%		
Vantage Data Centers Issuer LLC		
2018-1A, 4.07% due 02/16/43[4]	999,167	1,008,330
INSURANCE - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34[4]	495,000	489,119
Total Asset-Backed Securities (Cost $1,024,726,728)		1,024,386,565
COLLATERALIZED MORTGAGE OBLIGATIONS[††] - 20.7%		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 12.8%		
CIM Trust		
2018-R2, 3.69% due 08/25/57	44,000,000	44,113,402
2017-2, 3.66% (1 Month USD LIBOR + 2.00%) due 12/25/57[3,4]	4,170,087	4,215,434
Soundview Home Loan Trust		
2006-OPT5, 2.01% (1 Month USD LIBOR + 0.14%) due 07/25/36[3]	26,847,765	26,169,486
2005-OPT3, 2.34% (1 Month USD LIBOR + 0.47%) due 11/25/35[3]	4,000,000	3,956,558
2003-1, 5.25% (1 Month USD LIBOR + 3.38%) due 08/25/31[3]	95,883	95,554
Towd Point Mortgage Trust		
2017-5, 2.47% (1 Month USD LIBOR + 0.60%) due 02/25/57[3,4]	10,239,267	10,276,058
2018-1, 3.00% due 01/25/58[3,4]	6,975,699	6,937,574
2017-6, 2.75% (WAC) due 10/25/57[3,4]	5,710,632	5,627,320
2017-1, 2.75% (WAC) due 10/25/56[3,4]	5,395,279	5,334,674
2016-1, 2.75% (WAC) due 02/25/55[3,4]	1,565,292	1,552,949
Home Equity Loan Trust		
2007-FRE1, 2.06% (1 Month USD LIBOR + 0.19%) due 04/25/37[3]	27,459,047	26,098,229
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 2.50% (1 Month USD LIBOR + 0.63%) due 11/25/37[3]	14,267,776	14,184,193
2006-BC4, 2.04% (1 Month USD LIBOR + 0.17%) due 12/25/36[3]	2,255,276	2,179,526
2006-BC3, 2.03% (1 Month USD LIBOR + 0.16%) due 10/25/36[3]	2,183,344	1,945,946
2007-BC1, 2.00% (1 Month USD LIBOR + 0.13%) due 02/25/37[3]	435,864	429,917
NovaStar Mortgage Funding Trust Series		
2007-2, 2.07% (1 Month USD LIBOR + 0.20%) due 09/25/37[3]	17,625,325	17,117,929
CIT Mortgage Loan Trust		
2007-1, 3.22% (1 Month USD LIBOR + 1.35%) due 10/25/37[3,4]	15,512,073	15,588,410
2007-1, 3.32% (1 Month USD LIBOR + 1.45%) due 10/25/37[3,4]	1,098,398	1,103,778

	Face Amount~	Value
IndyMac INDX Mortgage Loan Trust		
2006-AR6, 2.20% (1 Year CMT Rate + 0.92%) due 06/25/46[3]	15,462,076	$ 14,345,201
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 2.01% (1 Month USD LIBOR + 0.14%) due 11/25/36[3]	10,174,148	9,848,568
2006-HE3, 2.23% (1 Month USD LIBOR + 0.36%) due 04/25/36[3]	4,000,000	3,967,161
JP Morgan Mortgage Acquisition Trust		
2006-HE2, 2.01% (1 Month USD LIBOR + 0.14%) due 07/25/36[3]	9,455,035	9,349,806
FirstKey Master Funding		
2017-R1, 1.89% (1 Month USD LIBOR + 0.22%) due 11/03/41[†††,3,4]	9,416,683	9,303,100
Fannie Mae Connecticut Avenue Securities		
2016-C01, 3.82% (1 Month USD LIBOR + 1.95%) due 08/25/28[3]	4,979,403	5,007,345
2016-C02, 4.02% (1 Month USD LIBOR + 2.15%) due 09/25/28[3]	3,980,770	4,010,597
Freddie Mac Structured Agency Credit Risk Debt Notes		
2015-DNA1, 3.72% (1 Month USD LIBOR + 1.85%) due 10/25/27[3]	5,000,000	5,103,703
2014-DN1, 4.07% (1 Month USD LIBOR + 2.20%) due 02/25/24[3]	2,569,988	2,645,925
2015-DNA1, 2.77% (1 Month USD LIBOR + 0.90%) due 10/25/27[3]	362,411	362,637
Countrywide Asset-Backed Certificates		
2006-6, 2.04% (1 Month USD LIBOR + 0.17%) due 09/25/36[3]	5,494,782	5,377,558
2006-5, 2.16% (1 Month USD LIBOR + 0.29%) due 08/25/36[3]	2,396,180	2,351,567
First NLC Trust		
2005-4, 2.26% (1 Month USD LIBOR + 0.39%) due 02/25/36[3]	7,609,485	7,477,113
Structured Asset Investment Loan Trust		
2006-3, 2.02% (1 Month USD LIBOR + 0.15%) due 06/25/36[3]	6,343,501	6,145,679
2005-2, 2.61% (1 Month USD LIBOR + 0.74%) due 03/25/35[3]	782,037	783,234
2005-1, 2.59% (1 Month USD LIBOR + 0.72%) due 02/25/35[3,4]	367,584	368,157
Bayview Opportunity Master Fund IVa Trust		
2018-RN3, 3.67% due 03/28/33[4]	7,200,000	7,208,632
Nationstar Home Equity Loan Trust		
2007-B, 2.09% (1 Month USD LIBOR + 0.22%) due 04/25/37[3]	7,231,523	7,161,213
Park Place Securities Incorporated Asset Backed Pass Through Certificates Ser		
2005-WHQ3, 2.82% (1 Month USD LIBOR + 0.95%) due 06/25/35[3]	7,025,000	7,028,514
Deephaven Residential Mortgage Trust		
2017-3A, 2.58% (WAC) due 10/25/47[3,4]	6,834,556	6,781,571
CSMC Series		
2015-12R, 2.06% (1 Month USD LIBOR + 0.50%) due 11/30/37[3,4]	5,682,631	5,657,988
2014-2R, 1.82% (1 Month USD LIBOR + 0.20%) due 02/27/46[3,4]	310,263	$ 293,016
New Residential Mortgage Trust		
2018-1A, 4.00% due 12/25/57[3,4]	5,628,868	5,754,844
CWABS Incorporated Asset-Backed Certificates Trust		
2004-4, 2.59% (1 Month USD LIBOR + 0.72%) due 07/25/34[3]	5,315,705	5,342,718
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 2.06% (1 Month USD LIBOR + 0.19%) due 12/25/36[3]	4,925,787	4,903,731
GSMSC Resecuritization Trust		
2015-5R, 1.76% (1 Month USD LIBOR + 0.14%) due 02/26/37[3,4]	2,609,911	2,477,294
2015-7R, 1.81% (1 Month USD LIBOR + 0.15%) due 09/26/37[3,4]	2,447,456	2,333,923
GSAMP TRUST		
2002-HE2, 2.86% (1 Month USD LIBOR + 1.04%) due 10/20/32[3,4]	4,351,119	4,377,038
Banc of America Funding Trust		
2015-R4, 1.79% (1 Month USD LIBOR + 0.17%) due 01/27/35[3,4]	3,946,965	3,748,810
LSTAR Securities Investment Limited		
2017-6, 3.41% (1 Month USD LIBOR + 1.75%) due 09/01/22[3,4]	3,483,117	3,485,295
New Residential Mortgage Loan Trust		
2017-5A, 3.37% (1 Month USD LIBOR + 1.50%) due 06/25/57[3,4]	2,941,016	3,026,466
Stanwich Mortgage Loan Co.		
2016-NPA1, 3.84% (WAC) due 10/16/46[3,4]	2,811,773	2,776,220
HSI Asset Securitization Corporation Trust		
2005-OPT1, 2.50% (1 Month USD LIBOR + 0.63%) due 11/25/35[3]	2,556,297	2,549,844
Popular ABS Mortgage Pass-Through Trust		
2005-2, 2.05% (1 Month USD LIBOR + 0.18%) due 04/25/35[3]	2,440,157	2,435,970
Ellington Loan Acquisition Trust		
2007-2, 2.82% (1 Month USD LIBOR + 0.95%) due 05/25/37[3,4]	2,308,702	2,311,699
Bayview Opportunity Master Fund IVb Trust		
2017-RPL1, 3.10% due 07/28/32[4]	2,057,489	2,058,664
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 2.89% (1 Month USD LIBOR + 1.02%) due 04/25/35[3]	2,000,000	2,014,997
GCAT		
2017-1, 3.38% due 03/25/47[4]	2,022,398	2,008,911
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 2.16% (1 Month USD LIBOR + 0.29%) due 01/25/36[3]	1,874,797	1,856,598
Stanwich Mortgage Loan Company LLC		
2017-NPA1, 3.60% due 03/16/22[4]	1,755,498	1,755,498
First Franklin Mortgage Loan Trust		
2004-FF10, 3.15% (1 Month USD LIBOR + 1.28%) due 07/25/34[3]	1,593,520	1,615,830

	Face Amount~	Value
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 2.17% (1 Month USD LIBOR + 0.30%) due 04/25/36[3]	1,687,359	$ 1,541,056
GE-WMC Asset-Backed Pass-Through Certificates Series		
2005-2, 2.12% (1 Month USD LIBOR + 0.25%) due 12/25/35[3]	1,486,867	1,494,897
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC1, 2.25% (1 Month USD LIBOR + 0.38%) due 12/25/35[3]	1,500,000	1,465,328
Nomura Resecuritization Trust		
2015-4R, 0.73% (1 Month USD LIBOR + 0.43%) due 03/26/36[3,4]	1,344,535	1,293,719
VOLT LIV LLC		
2017-NPL1, 3.50% due 02/25/47[4]	1,273,230	1,270,337
VOLT XL LLC		
2015-NP14, 4.38% due 11/27/45[4]	1,101,149	1,101,136
Encore Credit Receivables Trust		
2005-4, 2.31% (1 Month USD LIBOR + 0.44%) due 01/25/36[3]	1,077,390	1,073,228
Bayview Opportunity Master Fund IIIb Trust		
2017-RN3, 3.23% due 05/28/32[4]	589,905	587,165
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	430,521	455,003
GSAMP Trust		
2005-HE6, 2.31% (1 Month USD LIBOR + 0.44%) due 11/25/35[3]	315,359	316,282
First Franklin Mortgage Loan Trust		
2006-FF4, 2.06% (1 Month USD LIBOR + 0.19%) due 03/25/36[3]	284,912	284,666
BCAP LLC		
2014-RR3, 1.74% (WAC) due 10/26/36[3,4]	231,078	228,562
Accredited Mortgage Loan Trust		
2007-1, 2.00% (1 Month USD LIBOR + 0.13%) due 02/25/37[3]	128,256	127,672
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.51% due 06/26/36[4]	146,199	123,475
GreenPoint Mortgage Funding Trust		
2005-HE4, 2.33% (1 Month USD LIBOR + 0.47%) due 07/25/30[3]	33,354	33,327
Total Residential Mortgage Backed Securities		375,735,425
COMMERCIAL MORTGAGE BACKED SECURITIES - 4.3%		
Wells Fargo Commercial Mortgage Trust		
2017-SMP, 2.65% (1 Month USD LIBOR + 0.75%) due 12/15/19[3,4]	9,000,000	9,005,629
2016-C37, 1.03% (WAC) due 12/15/49[3]	38,316,231	2,024,867
2017-C38, 1.09% (WAC) due 07/15/50[3]	25,877,976	1,907,867
2016-C32, 1.34% (WAC) due 01/15/59[3]	22,936,575	1,707,880
2015-LC22, 0.89% (WAC) due 09/15/58[3]	24,302,951	1,180,919
2017-C42, 0.90% (WAC) due 12/15/50[3]	14,985,166	1,039,355
2017-RB1, 1.28% (WAC) due 03/15/50[3]	9,966,238	888,320
2016-NXS5, 1.55% (WAC) due 01/15/59[3]	6,870,761	536,663
BHMS Mortgage Trust		
2014-ATLS, 4.24% due 07/05/33[4]	15,000,000	$ 15,068,378
2014-ATLS, 3.16% (1 Month USD LIBOR + 1.50%) due 07/05/33[3,4]	1,300,000	1,303,253
Hospitality Mortgage Trust		
2017-HIT, 2.56% (1 Month USD LIBOR + 0.85%) due 05/08/30[3,4]	15,500,000	15,529,106
GAHR Commercial Mortgage Trust		
2015-NRF, 3.38% (WAC) due 12/15/34[3,4]	6,353,165	6,287,295
2015-NRF, 3.14% (1 Month USD LIBOR + 1.30%) due 12/15/26[3,4]	286,710	286,797
Americold LLC Trust		
2010-ARTA, 7.44% due 01/14/29[4]	3,500,000	3,778,495
2010-ARTA, 6.81% due 01/14/29[4]	2,605,000	2,792,248
GS Mortgage Securities Corporation Trust		
2017-STAY, 2.63% (1 Month USD LIBOR + 0.85%) due 07/15/32[3,4]	2,800,000	2,803,447
2017-STAY, 2.88% (1 Month USD LIBOR + 1.10%) due 07/15/32[3,4]	2,300,000	2,311,609
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-WIKI, 4.01% (WAC) due 10/05/31[3,4]	3,000,000	2,918,331
2014-CBM, 3.73% (1 Month USD LIBOR + 1.95%) due 10/15/29[3,4]	1,100,000	1,099,997
2014-FL5, 3.69% (1 Month USD LIBOR + 2.10%) due 07/15/31[3,4]	858,639	858,227
JPMDB Commercial Mortgage Securities Trust		
2017-C5, 1.02% (WAC) due 03/15/50[3]	57,721,057	3,882,445
2016-C2, 1.70% (WAC) due 06/15/49[3]	8,858,237	775,741
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.14% (WAC) due 02/15/50[3]	33,676,869	2,485,077
2016-UB10, 1.99% (WAC) due 07/15/49[3]	19,213,956	1,978,125
DBJPM Mortgage Trust		
2017-C6, 1.04% (WAC) due 06/10/50[3]	62,940,261	4,301,803
BANK		
2017-BNK7, 0.82% (WAC) due 09/15/60[3]	35,085,110	1,984,530
2017-BNK4, 1.45% (WAC) due 05/15/50[3]	14,296,169	1,331,575
2017-BNK6, 0.88% (WAC) due 07/15/60[3]	15,533,342	921,408
Morgan Stanley Capital I Trust		
2017-H1, 1.46% (WAC) due 06/15/50[3]	30,887,280	2,818,446
2015-XLF1, 3.98% (1 Month USD LIBOR + 2.20%) due 08/13/19[3,4]	1,135,000	1,140,498
BENCHMARK 2018-B2 Mortgage Trust		
2018-B2, 0.43% due 02/15/51[3]	124,252,252	3,935,789
UBS Commercial Mortgage Trust		
2017-C2, 1.16% (WAC) due 08/15/50[3]	33,057,188	2,572,616
2017-C5, 1.03% (WAC) due 11/15/50[3]	14,069,300	975,987
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 1.01% (WAC) due 12/15/47[3]	36,563,810	2,041,460
2017-C34, 0.83% (WAC) due 11/15/52[3]	24,784,203	1,476,385
JPMCC Commercial Mortgage Securities Trust		
2017-JP5, 1.11% (WAC) due 03/15/50[3]	48,073,429	3,186,312
Citigroup Commercial Mortgage Trust		
2017-P7, 1.13% (WAC) due 04/14/50[3]	23,233,437	1,797,427

	Face Amount~	Value
2016-C2, 1.79% (WAC) due 08/10/26[3]	6,733,639	$ 760,515
2016-GC37, 1.80% (WAC) due 04/10/49[3]	3,804,183	411,955
VSD		
2017-PLT1 A, 3.60% due 12/25/43	2,238,396	2,235,163
Bancorp Commercial Mortgage 2018-CRE3 Trust		
2018-CR3, 3.03% (1 Month USD LIBOR + 1.25%) due 01/15/33[3,4]	2,200,000	2,203,661
CD Commercial Mortgage Trust		
2017-CD4, 1.33% (WAC) due 05/10/50[3]	17,227,221	1,468,276
CGMS Commercial Mortgage Trust		
2017-B1, 0.86% (WAC) due 08/15/50[3]	22,442,666	1,335,873
JPMBB Commercial Mortgage Securities Trust		
2013-C17, 0.85% (WAC) due 01/15/47[3]	31,126,812	1,106,449
CSAIL Commercial Mortgage Trust		
2016-C6, 1.81% (WAC) due 01/15/49[3]	9,922,250	994,875
CD 2017-CD6 Mortgage Trust		
2017-CD6, 0.98% (WAC) due 11/13/50[3]	14,958,610	968,205
GS Mortgage Securities Trust		
2017-GS6, 1.05% (WAC) due 05/10/50[3]	11,577,944	898,206
Americold LLC		
2010-ARTA, 4.95% due 01/14/29[4]	840,000	877,947
CD Mortgage Trust		
2016-CD1, 1.43% (WAC) due 08/10/49[3]	7,018,824	615,935
LSTAR Commercial Mortgage Trust		
2014-2, 4.21% (WAC) due 01/20/41[3,4]	500,000	497,411
GE Business Loan Trust		
2007-1A, 1.95% (1 Month USD LIBOR + 0.17%) due 04/16/35[3,4]	310,554	302,130
Total Commercial Mortgage Backed Securities		125,610,908
GOVERNMENT AGENCY - 3.6%		
Freddie Mac Seasoned Credit Risk Transfer Trust Series[14]		
2018-1, 2.00% due 05/25/57	28,900,000	27,662,684
2017-4, 2.25% due 06/25/57	19,573,074	18,888,016
2017-4, 3.50% due 06/25/57	9,633,072	9,607,487
Freddie Mac Multifamily Structured Pass Through Certificates[14]		
2018-K074, 3.60% due 02/25/28	14,000,000	14,326,280
2017-KGX1, 3.00% due 10/25/27	12,500,000	12,288,047
2013-K035, 0.41% (WAC) due 08/25/23[3]	109,113,785	1,999,314
Fannie Mae[14]		
2.99% due 03/01/30	4,000,000	3,870,939
3.13% due 01/01/30	3,050,000	2,994,775
3.23% due 01/01/30	2,992,043	2,981,613
3.12% due 01/01/30	2,991,451	2,952,403
3.01% due 12/01/27	3,000,000	2,944,416
3.21% due 08/01/27	2,194,788	2,201,691
3.17% due 01/01/30	1,700,000	1,674,838
3.22% due 01/01/30	1,300,000	1,286,874
Total Government Agency		105,679,377
Total Collateralized Mortgage Obligations (Cost $604,416,762)		607,025,710

	Face Amount~	Value
FOREIGN GOVERNMENT DEBT†† - 19.1%		
Republic of France		
due 04/05/18[13]	EUR 37,865,000	$ 46,592,494
due 04/25/18[13]	EUR 14,310,000	17,613,995
Total Republic of France		64,206,489
Republic of Portugal		
due 05/18/18[13]	EUR 47,410,000	58,367,153
Denmark Treasury Bill		
due 06/01/18[13]	DKK 352,600,000	58,260,437
Government of Japan		
due 06/04/18[13]	JPY 6,178,000,000	58,077,148
Republic of Italy		
due 05/31/18[13]	EUR 45,240,000	55,705,653
due 04/13/18[13]	EUR 1,753,000	2,157,316
Total Republic of Italy		57,862,969
Government of United Kingdom		
due 04/09/18[13]	GBP 40,500,000	56,823,029
Republic of Hungary		
due 06/13/18[13]	HUF 5,000,000,000	19,689,595
2.50% due 06/22/18	HUF 3,375,000,000	13,364,301
due 05/23/18[13]	HUF 1,926,000,000	7,584,811
5.50% due 12/20/18	HUF 1,780,000,000	7,285,865
due 04/11/18[13]	HUF 641,210,000	2,525,331
due 04/18/18[13]	HUF 320,000,000	1,260,239
due 05/30/18[13]	HUF 160,150,000	630,683
Total Republic of Hungary		52,340,825
Czech Republic		
due 09/07/18[13]	CZK 480,000,000	23,205,328
due 04/13/18[13]	CZK 184,000,000	8,912,614
due 04/20/18[13]	CZK 112,000,000	5,424,782
4.60% due 08/18/18	CZK 80,000,000	3,932,628
due 04/06/18[13]	CZK 52,000,000	2,518,911
Total Czech Republic		43,994,263
Kingdom of Spain		
due 04/06/18[13]	EUR 28,283,000	34,803,681
Kingdom of Hungary		
4.00% due 04/25/18	HUF 7,934,370,000	31,321,590
United Mexican States		
due 07/05/18[13]	MXN 50,000,000	26,966,913
due 07/19/18[13]	MXN 3,080,000	1,656,249
Total United Mexican States		28,623,162
Kingdom of Sweden		
due 05/16/18[13]	SEK 80,000,000	9,592,297
due 04/18/18[13]	SEK 56,110,000	6,723,516
Total Kingdom of Sweden		16,315,813
Total Foreign Government Debt (Cost $560,042,334)		560,996,559
CORPORATE BONDS†† - 16.3%		
FINANCIAL - 10.9%		
Station Place Securitization Trust		
2.35% (1 Month USD LIBOR + 0.75%) due 08/24/18[3,4]	21,900,000	21,900,000
2.50% (1 Month USD LIBOR + 0.90%) due 07/24/18[3,4]	19,600,000	19,600,000

	Face Amount~	Value
2.60% (1 Month USD LIBOR + 1.00%) due 08/24/18[3,4]	6,550,000	$ 6,550,000
2.85% (1 Month USD LIBOR + 1.25%) due 11/24/18[3,4]	23,000,000	23,000,000
2.88% (1 Month USD LIBOR + 1.00%) due 03/24/19[3,4]	14,000,000	14,000,000
Capital One Financial Corp.		
2.57% (3 Month USD LIBOR + 0.76%) due 05/12/20[3]	22,900,000	22,967,234
2.22% (3 Month USD LIBOR + 0.45%) due 10/30/20[3]	1,200,000	1,195,317
Sumitomo Mitsui Trust Bank Ltd.		
2.62% (3 Month USD LIBOR + 0.44%) due 09/19/19[3,4]	14,350,000	14,354,106
2.64% (3 Month USD LIBOR + 0.91%) due 10/18/19[3,4]	7,600,000	7,657,309
Mitsubishi UFJ Financial Group, Inc.		
2.54% (3 Month USD LIBOR + 0.79%) due 07/25/22[3]	14,650,000	14,726,847
3.15% (3 Month USD LIBOR + 1.06%) due 09/13/21[3]	5,990,000	6,078,132
3.89% (3 Month USD LIBOR + 1.88%) due 03/01/21[3]	453,000	469,323
Citizens Bank North America/Providence RI		
2.75% (3 Month USD LIBOR + 0.81%) due 05/26/22[3]	12,200,000	12,270,977
2.51% (3 Month USD LIBOR + 0.57%) due 05/26/20[3]	8,050,000	8,067,669
Citigroup, Inc.		
6.25%[7,8]	13,057,000	13,791,456
5.95%[7,8]	5,150,000	5,294,200
Mizuho Financial Group, Inc.		
2.95% (3 Month USD LIBOR + 0.88%) due 09/11/22[3]	16,450,000	16,541,678
3.23% (3 Month USD LIBOR + 1.14%) due 09/13/21[3]	1,500,000	1,523,592
Goldman Sachs Group, Inc.		
3.02% (3 Month USD LIBOR + 0.73%) due 12/27/20[3]	15,700,000	15,774,307
3.32% (3 Month USD LIBOR + 1.20%) due 09/15/20[3]	1,000,000	1,015,789
Morgan Stanley		
2.63% (3 Month USD LIBOR + 0.80%) due 02/14/20[3]	13,650,000	13,691,409
3.13% (3 Month USD LIBOR + 0.98%) due 06/16/20[3]	1,650,000	1,669,350
2.67% (3 Month USD LIBOR + 0.93%) due 07/22/22[3]	700,000	702,653
Macquarie Group Ltd.		
3.64% (3 Month USD LIBOR + 1.35%) due 03/27/24[3,4]	14,250,000	14,396,131
Credit Agricole S.A.		
3.04% (3 Month USD LIBOR + 0.97%) due 06/10/20[3,4]	11,550,000	11,706,064
Bank of America Corp.		
6.30%[7,8]	5,151,000	$ 5,524,447
2.34% (3 Month USD LIBOR + 0.65%) due 04/15/26[3]	4,200,000	4,210,261
JPMorgan Chase & Co.		
2.69% (3 Month USD LIBOR + 0.68%) due 06/01/21[3]	8,100,000	8,144,499
Assurant, Inc.		
3.54% (3 Month USD LIBOR + 1.25%) due 03/26/21[3]	7,900,000	7,908,836
Sumitomo Mitsui Financial Group, Inc.		
2.67% (3 Month USD LIBOR + 0.97%) due 01/11/22[3]	5,000,000	5,049,702
3.74% (3 Month USD LIBOR + 1.68%) due 03/09/21[3]	1,000,000	1,033,918
2.88% (3 Month USD LIBOR + 1.14%) due 10/19/21[3]	702,000	713,431
UBS Group Funding Switzerland AG		
3.50% (3 Month USD LIBOR + 1.78%) due 04/14/21[3,4]	5,700,000	5,906,183
Credit Suisse Group AG		
3.31% (3 Month USD LIBOR + 1.20%) due 12/14/23[3,4]	5,250,000	5,322,159
Westpac Banking Corp.		
2.55% (3 Month USD LIBOR + 0.85%) due 01/11/22[3]	5,000,000	5,065,586
Wells Fargo & Co.		
5.88%[7,8]	1,050,000	1,104,600
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	434,000	439,864
Fidelity & Guaranty Life Holdings, Inc.		
6.38% due 04/01/21[4]	330,000	333,713
Lincoln Finance Ltd.		
7.38% due 04/15/21[4]	100,000	103,250
Total Financial		319,803,992
CONSUMER, NON-CYCLICAL - 2.7%		
Express Scripts Holding Co.		
2.76% (3 Month USD LIBOR + 0.75%) due 11/30/20[3]	24,500,000	24,529,419
CVS Health Corp.		
2.69% (3 Month USD LIBOR + 0.63%) due 03/09/20[3]	8,950,000	8,983,562
2.78% (3 Month USD LIBOR + 0.72%) due 03/09/21[3]	8,500,000	8,563,869
Kraft Heinz Foods Co.		
2.38% (3 Month USD LIBOR + 0.57%) due 02/10/21[3]	16,200,000	16,155,760
Allergan Funding SCS		
3.33% (3 Month USD LIBOR + 1.26%) due 03/12/20[3]	11,300,000	11,433,713
Zimmer Biomet Holdings, Inc.		
2.93% (3 Month USD LIBOR + 0.75%) due 03/19/21[3]	11,050,000	11,063,393
Total Consumer, Non-cyclical		80,729,716

	Face Amount~	Value
COMMUNICATIONS - 1.5%		
AT&T, Inc.		
2.72% (3 Month USD LIBOR + 0.89%) due 02/14/23[3]	20,500,000	$ 20,784,482
Discovery Communications LLC		
2.91% (3 Month USD LIBOR + 0.71%) due 09/20/19[3]	11,000,000	11,051,973
Deutsche Telekom International Finance BV		
2.31% (3 Month USD LIBOR + 0.58%) due 01/17/20[3,4]	9,400,000	9,433,823
Verizon Communications, Inc.		
3.15% (3 Month USD LIBOR + 1.00%) due 03/16/22[3]	2,300,000	2,343,962
Total Communications		43,614,240
ENERGY - 0.8%		
Phillips 66		
2.61% (3 Month USD LIBOR + 0.60%) due 02/26/21[3]	8,700,000	8,710,707
2.37% (3 Month USD LIBOR + 0.65%) due 04/15/19[3]	4,100,000	4,101,131
Equities Corp.		
2.46% (3 Month USD LIBOR + 0.77%) due 10/01/20[3]	11,450,000	11,472,785
Schahin II Finance Co. SPV Ltd.		
5.88% due 09/25/22[9,12]	390,900	47,885
Total Energy		24,332,508
INDUSTRIAL - 0.2%		
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg		
5.22% (3 Month USD LIBOR + 3.50%) due 07/15/21[3,4]	5,500,000	5,568,750
CNH Industrial Capital LLC		
3.63% due 04/15/18	850,000	850,213
Total Industrial		6,418,963
BASIC MATERIALS - 0.2%		
Yamana Gold, Inc.		
4.63% due 12/15/27	3,000,000	2,954,164
4.95% due 07/15/24	1,375,000	1,414,531
Total Basic Materials		4,368,695
CONSUMER, CYCLICAL - 0.0%		
WMG Acquisition Corp.		
6.75% due 04/15/22[4]	1,200,000	1,240,500
Total Corporate Bonds (Cost $479,746,168)		480,508,614
SENIOR FLOATING RATE INTERESTS[††,3] - 1.5%		
TECHNOLOGY - 0.7%		
Misys Ltd.		
5.48% (1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%) due 06/13/24	7,910,250	7,899,413

	Face Amount~	Value
MA FinanceCo. LLC		
4.38% (3 Month USD LIBOR + 2.50%) due 11/19/21	5,000,000	$ 4,937,500
Epicor Software Co.		
5.13% (6 Month USD LIBOR + 3.25%) due 06/01/22	4,223,337	4,239,850
SS&C Technologies, Inc.		
7.25% (3 Month USD LIBOR + 2.50%) due 02/27/25	2,321,754	2,332,156
7.25% due 02/28/25	828,246	831,956
Internet Brands, Inc.		
5.53% (3 Month USD LIBOR + 3.75%) due 09/13/24	1,090,150	1,089,953
Total Technology		21,330,828
CONSUMER, NON-CYCLICAL - 0.3%		
DJO Finance LLC		
5.03% (1 Month USD LIBOR + 3.25%) due 06/08/20	3,989,792	4,006,429
Diamond (BC) B.V.		
4.99% (3 Month USD LIBOR + 3.00%) due 09/06/24	2,200,000	2,195,424
Smart & Final Stores LLC		
5.38% (3 Month USD LIBOR + 3.50%) due 11/15/22	1,695,796	1,669,308
Albertson's LLC		
5.29% (3 Month USD LIBOR + 3.00%) due 12/21/22	1,231,344	1,217,836
Grocery Outlet, Inc.		
5.80% (3 Month USD LIBOR + 3.50%) due 10/21/21	663,260	665,469
Total Consumer, Non-cyclical		9,754,466
CONSUMER, CYCLICAL - 0.2%		
Mavis Tire Express Services Corp.		
5.07% (1 Month USD LIBOR + 3.25%) due 02/28/25	4,741,013	4,741,013
PetSmart, Inc.		
4.68% (3 Month USD LIBOR + 3.00%) due 03/11/22	783,879	627,370
Total Consumer, Cyclical		5,368,383
COMMUNICATIONS - 0.2%		
Cengage Learning Acquisitions, Inc.		
6.04% (1 Month USD LIBOR + 4.25%) due 06/07/23	4,298,301	3,903,631
Neustar, Inc.		
4.80% (1 Month USD LIBOR + 2.50%) due 01/08/20	589,845	591,692
WMG Acquisition Corp.		
4.13% (3 Month USD LIBOR + 2.25%) due 11/01/23	380,000	381,109
Total Communications		4,876,432
INDUSTRIAL - 0.1%		
CHI Overhead Doors, Inc.		
5.13% (1 Month USD LIBOR + 3.25%) due 07/29/22	989,420	989,420

	Face Amount~	Value
Engility Corp.		
4.13% (3 Month USD LIBOR + 2.25%) due 08/12/20	613,284	$ 613,671
Total Industrial		1,603,091
FINANCIAL - 0.0%		
iStar, Inc.		
4.76% (3 Month USD LIBOR + 3.00%) due 10/01/21	283,211	284,981
Total Senior Floating Rate Interests (Cost $43,719,523)		43,218,181
COMMERCIAL PAPER†† - 2.5%		
Hewlett-Packard Co.		
2.39% due 04/06/18[10]	15,000,000	14,995,021
AutoZone, Inc.		
2.30% due 04/13/18[10]	15,000,000	14,988,500
Tyson Foods, Inc.		
2.30% due 04/05/18[10]	12,545,000	12,541,794
Molex Electronics Technologies, LLC.		
2.30% due 04/09/18[10]	10,000,000	9,994,889
Marsh & McLennan Companies, Inc.		
2.25% due 04/19/18[10]	10,000,000	9,988,750
Verizon Communications, Inc.		
2.25% due 04/09/18[10]	5,600,000	5,597,200
Marriott International, Inc.		
2.04% due 04/04/18[10]	5,000,000	4,999,150
Total Commercial Paper (Cost $73,105,304)		73,105,304
REPURCHASE AGREEMENTS††,11 - 2.0%		
BNP Paribas		
issued 03/06/18 at 1.90% due 04/03/18	23,700,000	23,700,000
BofA Merrill Lynch		
issued 02/15/18 at 2.24% due 04/06/18	10,780,000	10,780,000
Jefferies & Company, Inc.		
issued 03/14/18 at 3.28% due 04/13/18	9,263,000	$ 9,263,000
issued 03/28/18 at 2.70% due 04/05/18	5,886,000	5,886,000
issued 03/22/18 at 2.70% due 04/24/18	1,543,000	1,543,000
Barclays		
issued 03/27/18 at 2.18% open maturity	5,566,955	5,566,955
Mizuho		
issued 03/27/18 at 2.52% due 04/27/18	2,956,000	2,956,000
Total Repurchase Agreements (Cost $59,694,955)		59,694,955

	Contracts	Value
OTC OPTIONS PURCHASED†† - 0.1%		
Call options on:		
BofA Merrill Lynch		
iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of $55.00 (Notional Value $84,813,476)	17,567	2,116,823
BofA Merrill Lynch		
S&P 500 Index Expiring January 2019 with strike price of $3,000.00 (Notional Value $101,145,321)	383	944,095
Total Call options		3,060,918
Total OTC Options Purchased (Cost $4,875,424)		3,060,918
Total Investments - 101.4% (Cost $2,977,430,301)		$ 2,979,153,189
Other Assets & Liabilities, net - (1.4)%		(41,785,173)
Total Net Assets - 100.0%		$ 2,937,368,016

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	Unrealized Gain (Loss)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	0.0224	Quarterly	08/11/27	$ (69,000,000)	$ 3,202,845	$ 2,193,567	$ 1,009,278
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	0.0259	Quarterly	11/13/47	(9,500,000)	549,953	867,910	(317,957)
									$ 3,061,477	$ 691,321

LIMITED DURATION FUND

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS††

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 29, 2018	Net Unrealized Appreciation/ (Depreciation)
Goldman Sachs	44,000,000	EUR	05/18/18	$54,945,864	$54,330,645	$ 615,219
Goldman Sachs	69,570,000	BRL	04/02/18	21,383,184	21,076,709	306,475
Morgan Stanley	6,178,000,000	JPY	06/04/18	58,499,578	58,303,145	196,433
Goldman Sachs	80,000,000	SEK	05/16/18	9,728,928	9,615,421	113,507
Goldman Sachs	45,240,000	EUR	05/31/18	56,010,287	55,915,345	94,942
Deutsche Bank	17,090,000	EUR	04/06/18	21,127,598	21,033,720	93,878
JPMorgan Chase & Co.	112,000,000	CZK	04/20/18	5,527,725	5,435,810	91,915
Goldman Sachs	5,000,000,000	HUF	06/13/18	19,873,604	19,804,875	68,729
Goldman Sachs	17,380,000	BRL	04/02/18	5,332,761	5,265,390	67,371
Deutsche Bank	15,365,000	EUR	04/05/18	18,971,473	18,909,142	62,331
Goldman Sachs	14,310,000	EUR	04/25/18	17,691,167	17,638,982	52,185
Goldman Sachs	56,110,000	SEK	04/18/18	6,777,634	6,729,449	48,185
Citigroup	1,676,000,000	HUF	05/23/18	6,663,501	6,628,235	35,266
Goldman Sachs	11,193,000	EUR	04/06/18	13,810,360	13,775,917	34,443
Goldman Sachs	1,877,900,000	HUF	12/20/18	7,582,267	7,549,327	32,940
JPMorgan Chase & Co.	83,680,000	CZK	08/20/18	4,126,640	4,094,725	31,915
Citigroup	987,165	CZK	04/06/18	47,656	47,835	(179)
Citigroup	183,185,600	HUF	04/25/18	721,362	722,941	(1,579)
Deutsche Bank	160,150,000	HUF	05/30/18	631,780	633,661	(1,881)
Citigroup	320,000,000	HUF	04/18/18	1,259,976	1,262,054	(2,078)
JPMorgan Chase & Co.	641,210,000	HUF	04/11/18	2,523,177	2,527,230	(4,053)
Goldman Sachs	250,000,000	HUF	05/23/18	978,588	988,699	(10,111)
JPMorgan Chase & Co.	52,000,000	CZK	04/06/18	2,509,350	2,519,783	(10,433)
Goldman Sachs	8,068,559,200	HUF	04/25/18	31,830,605	31,842,520	(11,915)
Citigroup	3,410,000	EUR	05/18/18	4,188,670	4,210,625	(21,955)
Goldman Sachs	184,000,000	CZK	04/13/18	8,886,313	8,923,206	(36,893)
Goldman Sachs	30,800,000	MXN	07/19/18	1,626,094	1,666,237	(40,143)
JPMorgan Chase & Co.	480,000,000	CZK	09/07/18	23,459,264	23,513,054	(53,790)
Goldman Sachs	1,753,000	EUR	04/13/18	2,102,643	2,158,734	(56,091)
Goldman Sachs	1,276,125,000	HUF	06/22/18	5,000,545	5,058,357	(57,812)
Barclays	2,183,250,000	HUF	06/22/18	8,525,323	8,654,056	(128,733)
Goldman Sachs	22,500,000	EUR	04/05/18	27,494,460	27,689,925	(195,465)
JPMorgan Chase & Co.	352,600,000	DKK	06/01/18	58,214,598	58,458,458	(243,860)
Barclays	40,500,000	GBP	04/09/18	56,360,205	56,841,068	(480,863)
Goldman Sachs	500,000,000	MXN	07/05/18	26,508,605	27,108,611	(600,006)
						$ (12,106)

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at March 29, 2018	Net Unrealized Appreciation/ (Depreciation)
JPMorgan Chase & Co.	60,865,000	BRL	04/02/18	$18,423,506	$18,439,469	$ 15,963
Citigroup	26,085,000	BRL	04/02/18	7,914,859	7,902,630	(12,229)
						$ 3,734

LIMITED DURATION FUND

~ The face amount is denominated in U.S. dollars unless otherwise indicated.
† Value determined based on Level 1 inputs.
†† Value determined based on Level 2 inputs, unless otherwise noted.
††† Value determined based on Level 3 inputs.
[1] Affiliated issuer.
[2] Rate indicated is the 7 day yield as of March 29, 2018. In some instances, the underlying reference rate shown was below the minimum rate earned by the security or has been adjusted by a predetermined factor. The settlement status of a position may also impact the effective rate indicated. Instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
[3] Variable rate security. Rate indicated is the rate effective at March 29, 2018.
[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 $1,361,881,727 (cost $1,361,333,054), or 46.4% of total net assets.
[5] Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
[6] Maturity date indicated is next interest reset date.
[7] Perpetual maturity.
[8] Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
[9] Security is in default of interest and/or principal obligations.
[10] Rate indicated is the effective yield at the time of purchase.
[11] Repurchase Agreements.
[12] 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 $111,535 (cost $647,969), or 0.0% of total net assets.
[13] Zero coupon rate security.
[14] On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.

BofA — Bank of America
BRL — Brazilian Real
CME — Chicago Mercantile Exchange
CMT — Constant Maturity Treasury
CZK — Czech Koruna
DKK — Danish Krone
EURO — Euro
GBP — British Pound
HUF — Hungarian Forint
JPY — Japanese Yen
LIBOR — London Interbank Offered Rate
MXN — Mexican Peso
SEK — Swedish Krona
WAC — Weighted Average Coupon