

**LIMITED DURATION FUND**

	SHARES	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
<b>MUTUAL FUNDS<sup>†</sup> - 1.4%</b>					
Guggenheim Floating Rate Strategies Fund — R6-Class <sup>1</sup>	938,223	\$ 23,718,285			
Guggenheim Strategy Fund II <sup>1</sup>	505,414	12,539,332			
Guggenheim Strategy Fund III <sup>1</sup>	433,899	10,756,350			
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1,2</sup>	859,146	<u>8,565,687</u>			
<b>Total Mutual Funds</b> (Cost \$56,467,477)		<u>55,579,654</u>			
<b>MONEY MARKET FUND<sup>†</sup> - 0.7%</b>					
Dreyfus Treasury Securities Cash Management Fund — Institutional Class 2.27% <sup>3</sup>	28,077,174	<u>28,077,174</u>			
<b>Total Money Market Fund</b> (Cost \$28,077,174)		<u>28,077,174</u>			
			FACE AMOUNT <sup>~</sup>		
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 19.8%</b>					
<b>COLLATERALIZED LOAN OBLIGATIONS - 13.3%</b>					
ALM XII Ltd.					
2018-12A, 3.67% (3 Month USD LIBOR + 0.89%, Rate Floor: 0.89%) due 04/16/27 <sup>4,5</sup>	35,000,000	34,928,222			
Atlas Senior Loan Fund IV Ltd.					
2018-2A, 3.36% (3 Month USD LIBOR + 0.68%, Rate Floor: 0.00%) due 02/17/26 <sup>4,5</sup>	27,237,897	27,141,700			
2018-2A, 3.98% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/17/26 <sup>4,5</sup>	5,000,000	5,002,135			
Figueroa CLO Ltd.					
2018-2A, 3.48% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 06/20/27 <sup>4,5</sup>	31,470,000	31,318,305			
2018-2A, 3.23% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 06/20/27 <sup>4,5</sup>	250,000	249,835			
MP CLO VIII Ltd.					
2018-2A, 3.67% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 <sup>4,5</sup>	30,300,000	30,170,446			
Golub Capital Partners CLO Ltd.					
2018-36A, 4.03% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 <sup>4,5</sup>	27,500,000	26,995,139			
Venture XII CLO Ltd.					
2018-12A, 3.43% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 <sup>4,5</sup>	23,000,000	22,925,443			
Shackleton 2015-VIII CLO Ltd.					
2017-8A, 3.70% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 <sup>4,5</sup>	23,000,000	22,896,820			
Flagship CLO VIII Ltd.					
2018-8A, 3.63% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 01/16/26 <sup>4,5</sup>	21,150,000	\$ 21,101,738			
Fortress Credit Opportunities IX CLO Ltd.					
2017-9A, 4.23% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 <sup>4,5</sup>	21,107,000	20,978,068			
Telos CLO Ltd.					
2017-6A, 4.04% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27 <sup>4,5</sup>	19,900,000	19,945,810			
West CLO Ltd.					
2017-1A, 3.70% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 <sup>4,5</sup>	16,449,480	16,416,139			
Carlyle Global Market Strategies CLO Ltd.					
2018-2A, 3.54% (3 Month USD LIBOR + 0.78%, Rate Floor: 0.00%) due 04/27/27 <sup>4,5</sup>	15,950,000	15,861,816			
Garrison BSL CLO Ltd.					
2018-1A, 3.72% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28 <sup>4,5</sup>	15,770,000	15,710,457			
Mountain View CLO Ltd.					
2018-1A, 3.59% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 <sup>4,5</sup>	15,455,223	15,413,835			
Palmer Square Loan Funding Ltd.					
2018-4A, 3.58% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 <sup>4,5</sup>	10,507,299	10,467,618			
2018-4A, 4.13% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 <sup>4,5</sup>	3,500,000	3,457,217			
Fortress Credit Opportunities XI CLO Ltd.					
2018-11A, 4.09% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 <sup>4,5</sup>	13,450,000	13,205,826			
Ladder Capital Commercial Mortgage Trust					
2017-FL1, 3.36% (1 Month USD LIBOR + 0.88%, Rate Floor: 0.88%) due 09/15/34 <sup>4,5</sup>	12,779,820	12,724,608			
Ares XXXIII CLO Ltd.					
2016-1A, 3.95% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 12/05/25 <sup>4,5</sup>	8,800,000	8,802,949			
Crown Point CLO III Ltd.					
2017-3A, 3.70% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 <sup>4,5</sup>	8,670,000	8,635,806			
ABPCI Direct Lending Fund CLO I LLC					
2016-1A, 5.46% (3 Month USD LIBOR + 2.70%, Rate Floor: 0.00%) due 12/22/28 <sup>4,5</sup>	8,000,000	7,964,803			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
NXT Capital CLO LLC					
2017-1A, 4.46% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 <sup>4,5</sup>	7,700,000	\$ 7,700,583			
KVK CLO Ltd.					
2018-1A, 3.34% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 05/20/29 <sup>4,5</sup>	5,113,634	5,109,291			
2017-1A, 3.70% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 <sup>4,5</sup>	2,600,000	2,585,070			
ABPCI Direct Lending Fund CLO II LLC					
2017-1A, 4.54% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 07/20/29 <sup>4,5</sup>	7,500,000	7,504,719			
Woodmont Trust					
2017-3A, 4.51% (3 Month USD LIBOR + 1.73%, Rate Floor: 0.00%) due 10/18/29 <sup>4,5</sup>	4,700,000	4,703,071			
2017-2A, 4.58% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 07/18/28 <sup>4,5</sup>	2,500,000	2,501,566			
Seneca Park CLO Limited					
2017-1A, 4.27% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 <sup>4,5</sup>	4,000,000	3,987,772			
2017-1A, 3.89% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26 <sup>4,5</sup>	2,791,972	2,793,949			
Monroe Capital CLO Ltd.					
2017-1A, 4.11% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 <sup>4,5</sup>	6,675,162	6,655,731			
NewStar Fairfield Fund CLO Ltd.					
2018-2A, 4.03% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 <sup>4,5</sup>	6,600,000	6,473,830			
Cerberus Loan Funding XVII Ltd.					
2016-3A, 5.32% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 <sup>4,5</sup>	6,500,000	6,464,498			
Mountain Hawk II CLO Ltd.					
2018-2A, 3.58% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 <sup>4,5</sup>	6,048,147	6,037,987			
Diamond CLO Ltd.					
2018-1A, 4.26% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 <sup>4,5</sup>	6,000,000	5,950,408			
Marathon CLO V Ltd.					
2017-5A, 3.51% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 <sup>4,5</sup>	5,834,951	5,799,775			
A Voce CLO Ltd.					
2017-1A, 3.95% (3 Month USD LIBOR + 1.16%, Rate Floor: 0.00%) due 07/15/26 <sup>4,5</sup>	5,732,190	5,737,554			
VMC Finance LLC					
2018-FL1, 3.30% (1 Month USD LIBOR + 0.82%) due 03/15/35 <sup>4,5</sup>	5,455,463	\$ 5,415,526			
Avery Point V CLO Ltd.					
2017-5A, 3.75% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 <sup>4,5</sup>	4,893,913	4,886,998			
Golub Capital Partners CLO 16 Ltd.					
2017-16A, 4.47% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 07/25/29 <sup>4,5</sup>	4,700,000	4,701,653			
FDI I Ltd.					
2015-1A, 4.40% due 11/12/30 <sup>4</sup>	4,500,000	4,500,807			
ACIS CLO Ltd.					
2014-4A, 4.16% (3 Month USD LIBOR + 1.42%, Rate Floor: 0.00%) due 05/01/26 <sup>4,5</sup>	4,000,000	4,019,077			
FDI II Ltd.					
2016-2A, 4.29% due 05/12/31 <sup>4</sup>	4,000,000	4,008,978			
TCP Waterman CLO Ltd.					
2016-1A, 4.84% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 <sup>4,5</sup>	4,000,000	3,999,770			
Newstar Commercial Loan Funding LLC					
2017-1A, 5.13% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 <sup>4,5</sup>	3,000,000	2,993,832			
2016-1A, 6.40% (3 Month USD LIBOR + 3.75%) due 02/25/28 <sup>4,5</sup>	1,000,000	1,000,331			
Northwoods Capital XII-B Ltd.					
2018-12BA, 3.36% (3 Month USD LIBOR + 0.75%, Rate Floor: 0.75%) due 06/15/31 <sup>4,5</sup>	3,281,250	3,276,330			
Marathon CLO VII Ltd.					
2017-7A, 4.41% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 <sup>4,5</sup>	3,000,000	3,001,099			
Cent CLO Ltd.					
2013-19A, 4.08% (3 Month USD LIBOR + 1.33%, Rate Floor: 0.00%) due 10/29/25 <sup>4,5</sup>	2,875,277	2,878,496			
Oaktree CLO Ltd.					
2017-1A, 3.63% (3 Month USD LIBOR + 0.87%) due 10/20/27 <sup>4,5</sup>	2,000,000	1,998,178			
AIMCO CLO Series					
2017-AA, 3.86% (3 Month USD LIBOR + 1.10%, Rate Floor: 0.00%) due 07/20/26 <sup>4,5</sup>	1,776,718	1,776,609			
Dryden 37 Senior Loan Fund					
2015-37A, due 01/15/31 <sup>4,6</sup>	1,500,000	1,346,334			
Symphony CLO XII Ltd.					
2017-12A, 4.29% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 <sup>4,5</sup>	1,250,000	1,244,713			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
LCM XXII Ltd.					
2018-22A, 3.36% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 10/20/28 <sup>4,5</sup>	993,055	\$ 992,223			
Flagship VII Ltd.					
2017-7A, 3.88% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 01/20/26 <sup>4,5</sup>	946,516	946,559			
Treman Park CLO Ltd.					
2015-1A, due 10/20/28 <sup>4,6</sup>	1,000,000	856,023			
OHA Credit Partners IX Ltd.					
2013-9A, due 10/20/25 <sup>4,6</sup>	1,000,000	833,483			
Resource Capital Corporation Ltd.					
2017-CRE5, 3.28% (1 Month USD LIBOR + 0.80%) due 07/15/34 <sup>4,5</sup>	624,404	622,516			
Halcyon Loan Advisors Funding Ltd.					
2012-1A, 5.68% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 <sup>4,5</sup>	500,000	500,023			
LMREC, Inc.					
2016-CRE2, 4.19% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 11/24/31 <sup>4,5</sup>	461,693	461,693			
Venture VII CDO Ltd.					
2006-7A, 2.99% (3 Month USD LIBOR + 0.23%, Rate Floor: 0.00%) due 01/20/22 <sup>4,5</sup>	89,467	89,467			
A10 Term Asset Financing LLC					
2016-1, 3.35% due 03/15/35 <sup>4</sup>	86,522	86,474			
Copper River CLO Ltd.					
2007-1A, due 01/20/21 <sup>6,7</sup>	500,000	78,934			
Babson CLO Ltd.					
2012-2A, due 05/15/23 <sup>4,6</sup>	750,000	9,150			
<b>Total Collateralized Loan Obligations</b>		<u>528,845,815</u>			
<b>TRANSPORT-AIRCRAFT - 2.7%</b>					
AASET US Ltd.					
2018-2A, 4.45% due 11/18/38 <sup>4</sup>	19,347,011	19,601,639			
Castlelake Aircraft Securitization Trust					
2018-1, 4.13% due 06/15/43 <sup>4</sup>	10,982,205	10,996,770			
2017-1, 3.97% due 07/15/42	4,682,662	4,673,301			
Sapphire Aviation Finance I Ltd.					
2018-1A, 4.25% due 03/15/40 <sup>4</sup>	15,234,663	15,336,896			
Apollo Aviation Securitization Equity Trust					
2016-2, 4.21% due 11/15/41	8,609,848	8,690,234			
2016-1A, 4.88% due 03/17/36 <sup>4,8</sup>	2,276,308	2,296,870			
KDAC Aviation Finance Ltd.					
2017-1A, 4.21% due 12/15/42 <sup>4</sup>	10,687,089	10,732,118			
MAPS Ltd.					
2018-1A, 4.21% due 05/15/43 <sup>4</sup>	9,759,750	9,848,382			
AIM Aviation Finance Ltd.					
2015-1A, 4.21% due 02/15/40 <sup>4</sup>	6,038,190	6,049,365			
AASET Trust					
2017-1A, 3.97% due 05/16/42 <sup>4</sup>	5,985,205	5,970,607			
Raspro Trust					
2005-1A, 3.69% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>4,5</sup>	3,872,331	\$ 3,698,076			
2005-1A, 3.03% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/23/24 <sup>4,5</sup>	56,785	56,789			
Falcon Aerospace Ltd.					
2017-1, 4.58% due 02/15/42 <sup>4</sup>	2,490,019	2,504,849			
AASET 2018-1 US Ltd.					
2018-1A, 3.84% due 01/16/38 <sup>4</sup>	1,642,691	1,641,185			
Diamond Head Aviation Ltd.					
2015-1, 3.81% due 07/14/28 <sup>4</sup>	1,043,792	1,040,689			
ECAF I Ltd.					
2015-1A, 3.47% due 06/15/40 <sup>4</sup>	864,062	858,824			
Atlas Ltd.					
2014-1 A, 4.88% due 12/15/39	721,449	690,122			
<b>Total Transport-Aircraft</b>		<u>104,686,716</u>			
<b>TRANSPORT-CONTAINER - 1.0%</b>					
Textainer Marine Containers Ltd.					
2017-2A, 3.52% due 06/20/42 <sup>4</sup>	13,353,837	13,209,883			
CLI Funding LLC					
2018-1A, 4.03% due 04/18/43 <sup>4</sup>	8,239,431	8,297,922			
CAL Funding III Ltd.					
2018-1A, 3.96% due 02/25/43 <sup>4</sup>	6,420,000	6,467,369			
Global SC Finance II SRL					
2013-1A, 2.98% due 04/17/28 <sup>4</sup>	6,441,458	6,375,004			
Textainer Marine Containers V Ltd.					
2017-1A, 3.72% due 05/20/42 <sup>4</sup>	4,876,238	4,869,015			
Cronos Containers Program Ltd.					
2013-1A, 3.08% due 04/18/28 <sup>4</sup>	1,804,833	1,787,653			
<b>Total Transport-Container</b>		<u>41,006,846</u>			
<b>AUTOMOTIVE - 1.0%</b>					
Hertz Vehicle Financing II, LP					
2015-1A, 2.73% due 03/25/21 <sup>4</sup>	27,282,000	27,197,281			
2016-3A, 2.27% due 07/25/20 <sup>4</sup>	5,350,000	5,338,886			
Avis Budget Rental Car Funding AESOP LLC					
2015-1A, 2.50% due 07/20/21 <sup>4</sup>	7,500,000	7,464,813			
<b>Total Automotive</b>		<u>40,000,980</u>			
<b>NET LEASE - 0.8%</b>					
Capital Automotive LLC					
2017-1A, 3.87% due 04/15/47 <sup>4</sup>	16,576,083	16,688,171			
STORE Master Funding I LLC					
2015-1A, 4.17% due 04/20/45 <sup>4</sup>	10,490,458	10,588,684			
2015-1A, 3.75% due 04/20/45 <sup>4</sup>	1,764,750	1,770,727			
Capital Automotive REIT					
2014-1A, 3.66% due 10/15/44 <sup>4</sup>	1,000,000	1,000,633			
<b>Total Net Lease</b>		<u>30,048,215</u>			
<b>COLLATERALIZED DEBT OBLIGATIONS - 0.4%</b>					
Anchorage Credit Funding Ltd.					
2016-4A, 3.50% due 02/15/35 <sup>4</sup>	11,650,000	11,293,567			
2016-3A, 3.85% due 10/28/33 <sup>4</sup>	1,500,000	1,477,144			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Putnam Structured Product Funding Ltd. 2003-1A, 3.48% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 <sup>4,5</sup>	1,131,454	\$ 1,120,021	State of Israel 2.25% due 05/31/19	ILS 259,170,000	\$ 71,649,931
<b>Total Collateralized Debt Obligations</b>		<u>13,890,732</u>	5.00% due 01/31/20	ILS 65,800,000	18,843,433
<b>INFRASTRUCTURE - 0.3%</b>			Republic of Portugal due 05/17/19 <sup>9</sup>	EUR 68,498,000	76,892,137
Secured Tenant Site Contract Revenue Notes Series			Province of Ontario, Canada due 05/01/19 <sup>9</sup>	CAD 36,845,000	27,532,946
2018-1A, 3.97% due 06/15/48 <sup>7</sup>	7,443,750	7,435,266	due 04/24/19 <sup>9</sup>	CAD 27,673,000	20,686,911
Vantage Data Centers Issuer LLC 2018-1A, 4.07% due 02/16/43 <sup>4</sup>	3,165,333	3,212,393	due 05/08/19 <sup>9</sup>	CAD 23,207,000	17,335,331
SBA Tower Trust 2.90% due 10/15/44 <sup>4</sup>	1,725,000	<u>1,723,012</u>	due 04/17/19 <sup>9</sup>	CAD 13,305,000	9,949,918
<b>Total Infrastructure</b>		<u>12,370,671</u>	due 05/15/19 <sup>9</sup>	CAD 225,000	168,010
<b>WHOLE BUSINESS - 0.3%</b>			Federative Republic of Brazil due 07/01/19 <sup>9</sup>	BRL 144,300,000	36,324,270
Domino's Pizza Master Issuer LLC 2017-1A, 4.02% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 <sup>4,5</sup>	5,171,250	5,156,667	due 10/01/19 <sup>9</sup>	BRL 90,400,000	22,379,554
Sonic Capital LLC 2016-1A, 4.47% due 05/20/46 <sup>4</sup>	3,272,966	3,323,762	Province of New Brunswick, Canada due 05/09/19 <sup>9</sup>	CAD 13,742,000	10,264,583
Taco Bell Funding LLC 2016-1A, 4.97% due 05/25/46 <sup>4</sup>	2,641,821	2,763,873	due 05/02/19 <sup>9</sup>	CAD 11,410,000	8,525,856
Drug Royalty III Limited Partnership 2016-1A, 3.98% due 04/15/27 <sup>4</sup>	636,689	637,404	due 05/14/19 <sup>9</sup>	CAD 10,765,000	8,038,819
Drug Royalty II Limited Partnership 2 2014-1, 3.48% due 07/15/23 <sup>4</sup>	215,733	<u>215,320</u>	due 05/16/19 <sup>9</sup>	CAD 8,905,000	6,649,121
<b>Total Whole Business</b>		<u>12,097,026</u>	due 05/07/19 <sup>9</sup>	CAD 7,743,000	5,784,269
<b>TRANSPORT-RAIL - 0.0%</b>			Province of Manitoba, Canada due 04/24/19 <sup>9</sup>	CAD 18,100,000	13,530,629
TRIP Rail Master Funding LLC 2017-1A, 2.71% due 08/15/47 <sup>4</sup>	692,894	<u>687,682</u>	due 04/17/19 <sup>9</sup>	CAD 17,825,000	13,330,123
<b>INSURANCE - 0.0%</b>			due 05/15/19 <sup>9</sup>	CAD 15,075,000	11,256,656
Chesterfield Financial Holdings LLC 2014-1A, 4.50% due 12/15/34 <sup>4</sup>	432,000	<u>433,636</u>	Government of United Kingdom due 04/23/19 <sup>9</sup>	GBP 18,150,000	23,628,544
<b>Total Asset-Backed Securities</b> (Cost \$786,296,025)		<u>784,068,319</u>	due 04/01/19 <sup>9</sup>	GBP 5,170,000	6,733,612
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 19.6%</b>			due 04/08/19 <sup>9</sup>	GBP 2,300,000	2,995,221
Government of Japan			Province of Newfoundland due 05/09/19 <sup>9</sup>	CAD 11,700,000	8,736,421
due 01/20/20 <sup>9</sup>	JPY 5,903,000,000	53,324,565	due 04/25/19 <sup>9</sup>	CAD 11,100,000	8,295,047
due 05/27/19 <sup>9</sup>	JPY 3,718,400,000	33,563,073	due 05/16/19 <sup>9</sup>	CAD 10,000,000	7,465,305
due 04/08/19 <sup>9</sup>	JPY 3,538,000,000	31,926,220	due 05/02/19 <sup>9</sup>	CAD 5,500,000	4,109,458
due 05/10/19 <sup>9</sup>	JPY 2,516,000,000	22,708,001	due 04/18/19 <sup>9</sup>	CAD 5,400,000	4,037,368
due 05/13/19 <sup>9</sup>	JPY 2,235,000,000	20,172,176	Province of Quebec, Canada due 04/18/19 <sup>9</sup>	CAD 16,500,000	12,338,627
due 04/10/19 <sup>9</sup>	JPY 1,076,000,000	9,709,691	due 05/03/19 <sup>9</sup>	CAD 13,934,000	10,411,335
due 06/24/19 <sup>9</sup>	JPY 880,000,000	7,944,148	Kingdom of Denmark due 06/03/19 <sup>9</sup>	DKK 36,000,000	<u>5,415,452</u>
due 04/22/19 <sup>9</sup>	JPY 837,000,000	7,553,491	<b>Total Foreign Government Debt</b> (Cost \$780,018,353)		<u>775,162,173</u>
due 06/03/19 <sup>9</sup>	JPY 580,000,000	5,235,382	<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 18.2%</b>		
due 04/04/19 <sup>9</sup>	JPY 516,650,000	4,662,088	<b>RESIDENTIAL MORTGAGE BACKED SECURITIES - 12.7%</b>		
due 05/20/19 <sup>9</sup>	JPY 511,000,000	4,612,234	CIM Trust		
Kingdom of Spain			2018-R2, 3.69% (WAC) due 08/25/57 <sup>4,5</sup>	31,615,294	31,246,928
due 05/10/19 <sup>9</sup>	EUR 69,893,000	78,451,030	2018-R4, 4.07% (WAC) due 12/26/57 <sup>4,5</sup>	30,516,657	30,313,584
due 04/05/19 <sup>9</sup>	EUR 19,600,000	21,991,187	Towd Point Mortgage Trust		
			2017-6, 2.75% (WAC) due 10/25/57 <sup>4,5</sup>	28,394,267	27,871,778
			2017-5, 3.09% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 <sup>4,5</sup>	17,332,159	17,189,160
			2018-2, 3.25% (WAC) due 03/25/58 <sup>4,5</sup>	14,061,421	14,023,229
			2018-1, 3.00% (WAC) due 01/25/58 <sup>4,5</sup>	2,168,251	2,145,550

LIMITED DURATION FUND

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
Structured Asset Securities			Bear Stearns Asset Backed		
Corporation Mortgage Loan Trust			Securities I Trust		
2007-WF1, 2.70% (1 Month			2006-HE9, 2.63% (1 Month		
USD LIBOR + 0.21%, Rate			USD LIBOR + 0.14%, Rate		
Floor: 0.21%) due 02/25/37 <sup>5</sup>	19,641,288	\$ 19,400,886	Floor: 0.14%) due 11/25/36 <sup>5</sup>	9,393,902	\$ 9,106,565
2008-BC4, 3.12% (1 Month			2006-HE3, 2.85% (1 Month		
USD LIBOR + 0.63%, Rate			USD LIBOR + 0.36%, Rate		
Floor: 0.63%) due 11/25/37 <sup>5</sup>	14,604,400	14,473,920	Floor: 0.36%) due 04/25/36 <sup>5</sup>	4,000,000	3,967,001
2006-BC4, 2.66% (1 Month			Banc of America Funding Trust		
USD LIBOR + 0.17%, Rate			2015-R2, 2.75% (1 Month USD		
Floor: 0.17%) due 12/25/36 <sup>5</sup>	1,951,728	1,874,268	LIBOR + 0.26%, Rate Floor:		
2006-BC3, 2.65% (1 Month			0.26%) due 04/29/37 <sup>4,5</sup>	10,278,000	9,984,665
USD LIBOR + 0.16%, Rate			2015-R4, 2.66% (1 Month USD		
Floor: 0.16%) due 10/25/36 <sup>5</sup>	1,907,172	1,675,643	LIBOR + 0.17%, Rate Floor:		
2007-BC1, 2.62% (1 Month			0.17%) due 01/27/35 <sup>4,5</sup>	2,849,571	2,750,889
USD LIBOR + 0.13%, Rate			Alternative Loan Trust		
Floor: 0.13%) due 02/25/37 <sup>5</sup>	306,200	301,476	2007-OA7, 2.63% (1 Month		
Soundview Home Loan Trust			USD LIBOR + 0.14%, Rate		
2006-OPT5, 2.63% (1 Month			Floor: 0.14%) due 05/25/47 <sup>5</sup>	9,068,397	8,764,623
USD LIBOR + 0.14%, Rate			2007-OH3, 2.78% (1 Month USD		
Floor: 0.14%) due 07/25/36 <sup>5</sup>	23,374,327	22,596,953	LIBOR + 0.29%, Rate Cap/Floor:		
2006-1, 2.79% (1 Month USD			10.00%/0.29%) due 09/25/47 <sup>5</sup>	3,861,326	3,785,303
LIBOR + 0.30%, Rate Floor:			Ameriquest Mortgage Securities		
0.30%) due 02/25/36 <sup>5</sup>	8,202,179	8,180,766	Incorporated Asset-Backed		
2005-OPT3, 2.96% (1 Month			Pass-Through Ctfs Series		
USD LIBOR + 0.47%, Rate			2005-R10, 2.92% (1 Month		
Floor: 0.47%) due 11/25/35 <sup>5</sup>	4,000,000	3,962,187	USD LIBOR + 0.43%, Rate		
New Residential Mortgage Loan Trust			Floor: 0.43%) due 01/25/36 <sup>5</sup>	12,500,000	12,491,860
2018-2A, 3.50% (WAC) due 02/25/58 <sup>4,5</sup>	18,409,882	18,466,301	LSTAR Securities Investment Trust		
2019-RPL1, 4.33% due 02/26/24 <sup>4,8</sup>	6,974,283	7,030,400	2019-1, 4.19% (1 Month USD		
2017-5A, 3.99% (1 Month USD			LIBOR + 1.70%, Rate Floor:		
LIBOR + 1.50%, Rate Floor:			0.00%) due 03/01/24 <sup>4,5</sup>	5,000,000	4,998,886
1.50%) due 06/25/57 <sup>4,5</sup>	2,149,505	2,181,959	2018-2, 4.00% (1 Month USD		
Home Equity Loan Trust			LIBOR + 1.50%, Rate Floor:		
2007-FRE1, 2.68% (1 Month			0.00%) due 04/01/23 <sup>4,5</sup>	4,616,032	4,610,377
USD LIBOR + 0.19%, Rate			American Home Mortgage		
Floor: 0.19%) due 04/25/37 <sup>5</sup>	21,928,347	20,464,352	Investment Trust		
CSMC Trust			2006-3, 2.85% (1 Month USD		
2018-RPL9, 3.85% (WAC)			LIBOR + 0.36%, Rate Cap/Floor:		
due 09/25/57 <sup>4,5</sup>	16,852,925	17,083,662	10.50%/0.18%) due 12/25/46 <sup>5</sup>	9,831,226	9,311,640
NovaStar Mortgage Funding Trust Series			LSTAR Securities Investment Limited		
2007-2, 2.69% (1 Month USD			4.49% due 04/01/21	6,453,266	6,458,108
LIBOR + 0.20%, Rate Cap/Floor:			2017-6, 4.25% (1 Month USD		
11.00%/0.20%) due 09/25/37 <sup>5</sup>	15,553,608	15,025,415	LIBOR + 1.75%, Rate Floor:		
Cascade Funding Mortgage Trust			0.00%) due 09/01/22 <sup>4,5</sup>	2,358,972	2,359,709
2018-RM2, 4.00% (WAC)			Morgan Stanley Home Equity Loan Trust		
due 10/25/68 <sup>4,5</sup>	14,497,703	14,731,696	2006-2, 2.77% (1 Month USD		
CIT Mortgage Loan Trust			LIBOR + 0.28%, Rate Floor:		
2007-1, 3.84% (1 Month USD			0.28%) due 02/25/36 <sup>5</sup>	8,256,358	8,245,816
LIBOR + 1.35%, Rate Floor:			COLT Mortgage Loan Trust		
1.35%) due 10/25/37 <sup>4,5</sup>	12,315,654	12,425,653	2018-3, 3.69% (WAC) due 10/26/48 <sup>4,5</sup>	7,419,357	7,433,385
2007-1, 3.94% (1 Month USD					
LIBOR + 1.45%, Rate Floor:					
1.45%) due 10/25/37 <sup>4,5</sup>	848,248	852,126			

LIMITED DURATION FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series 2005-W2, 2.98% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 <sup>5</sup>	7,250,000	\$ 7,222,473			
Park Place Securities Incorporated Asset Backed Pass Through Certificates Ser 2005-WHQ3, 3.43% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.63%) due 06/25/35 <sup>5</sup>	7,025,000	7,011,803			
First NLC Trust 2005-4, 2.88% (1 Month USD LIBOR + 0.39%, Rate Cap/Floor: 14.00%/0.39%) due 02/25/36 <sup>5</sup>	6,848,823	6,811,287			
HarborView Mortgage Loan Trust 2006-14, 2.63% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 <sup>5</sup>	3,754,779	3,615,130			
2006-12, 2.67% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 <sup>5</sup>	3,236,148	3,082,860			
Countrywide Asset-Backed Certificates 2006-6, 2.66% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 <sup>5</sup>	4,772,764	4,705,668			
2006-5, 2.78% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 08/25/36 <sup>5</sup>	1,954,297	1,942,020			
JP Morgan Mortgage Acquisition Trust 2006-HE2, 2.63% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 <sup>5</sup>	6,536,048	6,499,323			
FBR Securitization Trust 2005-2, 3.24% (1 Month USD LIBOR + 0.75%, Rate Cap/Floor: 14.00%/0.50%) due 09/25/35 <sup>5</sup>	6,435,811	6,423,833			
Nationstar Home Equity Loan Trust 2007-B, 2.71% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 <sup>5</sup>	6,516,392	6,417,631			
Structured Asset Investment Loan Trust 2006-3, 2.64% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 <sup>5</sup>	5,296,258	5,123,808			
2005-2, 3.22% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.49%) due 03/25/35 <sup>5</sup>	632,579	631,408			
2005-1, 3.21% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.48%) due 02/25/35 <sup>4,5</sup>	271,718	272,631			
FirstKey Master Funding 2017-R1, 2.71% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/03/41 <sup>4,5</sup>	5,387,600	5,278,377			
			Legacy Mortgage Asset Trust 2018-CS3, 4.00% due 06/25/58 <sup>4,8</sup>	4,883,254	\$ 4,868,180
			New Residential Mortgage Trust 2018-1A, 4.00% (WAC) due 12/25/57 <sup>4,5</sup>	4,651,848	4,748,113
			Credit-Based Asset Servicing & Securitization LLC 2006-CB2, 2.68% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/36 <sup>5</sup>	4,319,602	4,290,711
			CWABS Incorporated Asset- Backed Certificates Trust 2004-4, 3.21% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.48%) due 07/25/34 <sup>5</sup>	4,239,758	4,242,143
			CSMC Series 2015-12R, 2.99% (WAC) due 11/30/37 <sup>4,5</sup>	3,816,571	3,800,421
			2014-2R, 2.69% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46 <sup>4,5</sup>	256,150	246,806
			Deephaven Residential Mortgage Trust 2017-3A, 2.58% (WAC) due 10/25/47 <sup>4,5</sup>	3,565,335	3,548,709
			Asset Backed Securities Corporation Home Equity Loan Trust Series AEG 2006-HE1, 2.89% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 <sup>5</sup>	3,350,000	3,196,726
			ACE Securities Corporation Home Equity Loan Trust Series 2005-HE2, 3.51% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35 <sup>5</sup>	2,000,000	1,989,064
			Morgan Stanley Capital I Incorporated Trust 2006-HE1, 2.78% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36 <sup>5</sup>	1,639,044	1,610,591
			Morgan Stanley ABS Capital I Incorporated Trust 2006-NC1, 2.87% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 <sup>5</sup>	1,500,000	1,487,838
			First Franklin Mortgage Loan Trust 2004-FF10, 3.76% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34 <sup>5</sup>	1,318,191	1,319,496
			Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.79% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 04/25/36 <sup>5</sup>	1,355,384	1,279,775
			Nomura Resecuritization Trust 2015-4R, 1.75% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>4,5</sup>	1,124,750	1,089,023

**LIMITED DURATION FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
GE-WMC Asset-Backed Pass-Through Certificates Series 2005-2, 2.74% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35 <sup>5</sup>	1,048,822	\$ 1,043,453	2017-KGX1, 3.00% due 10/25/27	14,000,000	\$ 13,993,120
GSMSC Resecuritization Trust 2015-5R, 2.63% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 <sup>4,5</sup>	879,346	875,079	2018-K078, 3.92% due 06/25/51	3,350,000	3,592,693
Encore Credit Receivables Trust 2005-4, 2.93% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 01/25/36 <sup>5</sup>	755,033	753,865	2013-K035, 0.39% (WAC) due 08/25/23 <sup>5,10</sup>	106,809,681	1,585,846
UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28	361,907	377,569	<b>Total Government Agency</b>		<u>123,674,228</u>
Ellington Loan Acquisition Trust 2007-2, 3.44% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 05/25/37 <sup>4,5</sup>	214,627	214,405	<b>COMMERCIAL MORTGAGE BACKED SECURITIES - 2.4%</b>		
GSAMP Trust 2005-HE6, 2.93% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35 <sup>5</sup>	213,491	213,844	CGBAM Mezzanine Securities Trust 2015-SMMZ, 8.21% due 04/10/28 <sup>4</sup>	15,800,000	16,460,201
Morgan Stanley Re-REMIC Trust 2010-R5, 3.88% due 06/26/36 <sup>4</sup>	118,259	108,482	Americold LLC Trust 2010-ARTA, 6.81% due 01/14/29 <sup>4</sup>	8,995,000	9,430,932
First Franklin Mortgage Loan Trust 2006-FF4, 2.87% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 03/25/36 <sup>5</sup>	89,851	89,455	2010-ARTA, 7.44% due 01/14/29 <sup>4</sup>	3,500,000	3,697,833
Accredited Mortgage Loan Trust 2007-1, 2.62% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 14.00%/0.13%) due 02/25/37 <sup>5</sup>	46,290	46,238	Wells Fargo Commercial Mortgage Trust 2016-C37, 1.01% (WAC) due 12/15/49 <sup>5,10</sup>	37,821,126	1,757,086
<b>Total Residential Mortgage Backed Securities</b>		<u>504,264,957</u>	2017-C38, 1.07% (WAC) due 07/15/50 <sup>5,10</sup>	25,685,930	1,701,878
<b>GOVERNMENT AGENCY - 3.1%</b>			2015-LC22, 0.86% (WAC) due 09/15/58 <sup>5,10</sup>	23,921,948	1,016,589
Freddie Mac Seasoned Credit Risk Transfer Trust 2018-1, 2.50% due 05/25/57 <sup>8</sup>	26,656,564	26,110,027	2017-C42, 0.90% (WAC) due 12/15/50 <sup>5,10</sup>	14,922,807	945,763
2017-4, 2.75% due 06/25/57 <sup>8</sup>	17,533,755	17,352,125	2017-RB1, 1.28% (WAC) due 03/15/50 <sup>5,10</sup>	9,929,794	802,101
2017-4, 3.50% due 06/25/57	8,802,508	8,858,061	2016-NXS5, 1.52% (WAC) due 01/15/59 <sup>5,10</sup>	6,784,668	464,934
2017-3, 3.00% due 07/25/56	909,924	888,167	GAHR Commercial Mortgage Trust 2015-NRF, 3.38% (WAC) due 12/15/34 <sup>4,5</sup>	6,353,165	6,278,381
Fannie Mae 3.59% due 02/01/29	10,200,000	10,527,465	COMM Mortgage Trust 2015-CR24, 0.77% (WAC) due 08/10/48 <sup>5,10</sup>	65,067,038	2,663,454
3.01% due 12/01/27	4,600,000	4,629,664	2018-COR3, 0.45% (WAC) due 05/10/51 <sup>5,10</sup>	35,644,636	1,276,584
2.99% due 03/01/30	4,000,000	3,977,146	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2, 1.84% (WAC) due 08/15/49 <sup>5,10</sup>	37,712,167	3,934,876
3.71% due 03/01/31	3,000,000	3,164,819	Banc of America Commercial Mortgage Trust 2017-BNK3, 1.13% (WAC) due 02/15/50 <sup>5,10</sup>	33,447,577	2,201,309
3.13% due 01/01/30	3,050,000	3,080,793	2016-UB10, 1.98% (WAC) due 07/15/49 <sup>5,10</sup>	18,985,579	1,690,366
3.23% due 01/01/30	2,947,394	3,003,879	DBJPM Mortgage Trust 2017-C6, 1.04% (WAC) due 06/10/50 <sup>5,10</sup>	62,720,123	3,747,421
3.12% due 01/01/30	2,942,864	2,972,414	BENCHMARK Mortgage Trust 2018-B2, 0.43% (WAC) due 02/15/51 <sup>5,10</sup>	123,773,720	3,444,833
3.21% due 08/01/27	2,166,247	2,230,749	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27, 0.96% (WAC) due 12/15/47 <sup>5,10</sup>	35,437,292	1,712,907
3.17% due 01/01/30	1,700,000	1,722,943	2017-C34, 0.82% (WAC) due 11/15/52 <sup>5,10</sup>	24,618,402	1,320,420
3.22% due 01/01/30	1,300,000	1,319,909	UBS Commercial Mortgage Trust 2017-C2, 1.10% (WAC) due 08/15/50 <sup>5,10</sup>	31,187,941	2,154,503
Freddie Mac Multifamily Structured Pass Through Certificates 2018-K074, 3.60% due 02/25/28	14,000,000	14,664,408			





LIMITED DURATION FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Citibank North America 3.34% (3 Month USD LIBOR + 0.57%) due 07/23/21 <sup>5</sup>	16,390,000	\$ 16,444,712			
Sumitomo Mitsui Banking Corp. 3.12% (3 Month USD LIBOR + 0.35%) due 01/17/20 <sup>5</sup>	15,450,000	15,478,137			
Synchrony Bank 3.23% (3 Month USD LIBOR + 0.63%) due 03/30/20 <sup>5</sup>	14,450,000	14,471,097			
Svenska Handelsbanken AB 3.12% (3 Month USD LIBOR + 0.47%) due 05/24/21 <sup>5</sup>	13,500,000	13,541,334			
Credit Agricole S.A. 3.57% (3 Month USD LIBOR + 0.97%) due 06/10/20 <sup>4,5</sup>	11,550,000	11,641,280			
Citigroup, Inc. 3.54% (3 Month USD LIBOR + 0.93%) due 06/07/19 <sup>5</sup>	11,160,000	11,177,019			
Credit Suisse AG NY 3.14% (3 Month USD LIBOR + 0.40%) due 07/31/20 <sup>5</sup>	10,190,000	10,189,941			
Standard Chartered Bank 3.14% (3 Month USD LIBOR + 0.40%) due 08/04/20 <sup>5</sup>	10,170,000	10,172,602			
ANZ New Zealand Int'l Ltd. 2.85% due 08/06/20 <sup>4</sup>	10,000,000	10,005,764			
Assurant, Inc. 3.86% (3 Month USD LIBOR + 1.25%) due 03/26/21 <sup>5</sup>	9,552,000	9,531,386			
Alexandria Real Estate Equities, Inc. 2.75% due 01/15/20	8,750,000	8,734,919			
JPMorgan Chase & Co. 3.31% (3 Month USD LIBOR + 0.68%) due 06/01/21 <sup>5</sup>	8,100,000	8,122,348			
Citizens Bank North America/Providence RI 3.22% (3 Month USD LIBOR + 0.57%) due 05/26/20 <sup>5</sup>	8,050,000	8,057,567			
Lloyds Bank plc 3.23% (3 Month USD LIBOR + 0.49%) due 05/07/21 <sup>5</sup>	8,050,000	8,032,762			
UBS Group Funding Switzerland AG 4.58% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 04/14/21 <sup>4,5</sup>	5,700,000	5,840,374			
	1,000,000	1,014,179			
Ventas Realty Limited Partnership / Ventas Capital Corp. 2.70% due 04/01/20	6,330,000	6,316,279			
Morgan Stanley 5.50% due 07/24/20	3,796,000	3,925,275			
	1,650,000	1,661,525			
Westpac Banking Corp. 3.65% (3 Month USD LIBOR + 0.85%) due 01/11/22 <sup>5</sup>	5,000,000	5,046,264			
Bank of America Corp. 3.24% (3 Month USD LIBOR + 0.65%) due 10/01/21 <sup>5</sup>	4,200,000	\$ 4,211,469			
Lloyds Bank Corporate Markets plc NY 3.10% (3 Month USD LIBOR + 0.37%) due 08/05/20 <sup>5</sup>	2,070,000	2,073,887			
Sumitomo Mitsui Financial Group, Inc. 4.28% (3 Month USD LIBOR + 1.68%) due 03/09/21 <sup>5</sup>	1,000,000	1,021,276			
	702,000	710,401			
Mizuho Financial Group, Inc. 3.90% (3 Month USD LIBOR + 1.14%) due 10/19/21 <sup>5</sup>					
	1,500,000	1,516,967			
Credit Suisse Group Funding Guernsey Ltd. 2.75% due 03/26/20	1,180,000	1,178,403			
American Equity Investment Life Holding Co. 5.00% due 06/15/27	324,000	329,044			
<b>Total Financial</b>					<u>407,360,840</u>
<b>CONSUMER, NON-CYCLICAL - 2.8%</b>					
Express Scripts Holding Co. 3.38% (3 Month USD LIBOR + 0.75%) due 11/30/20 <sup>5</sup>	21,875,000	21,875,911			
General Mills, Inc. 3.32% (3 Month USD LIBOR + 0.54%) due 04/16/21 <sup>5</sup>	20,750,000	20,711,177			
CVS Health Corp. 3.23% (3 Month USD LIBOR + 0.63%) due 03/09/20 <sup>5</sup>	8,950,000	8,970,361			
	8,500,000	8,519,363			
Allergan Funding SCS 3.85% (3 Month USD LIBOR + 1.26%) due 03/12/20 <sup>5</sup>	11,300,000	11,396,540			
Mondelez International, Inc. 3.00% due 05/07/20	11,330,000	11,356,252			
Zimmer Biomet Holdings, Inc. 3.38% (3 Month USD LIBOR + 0.75%) due 03/19/21 <sup>5</sup>	11,050,000	11,012,735			
BAT Capital Corp. 2.30% due 08/14/20	5,198,000	5,144,738			
Reynolds American, Inc. 6.88% due 05/01/20	4,802,000	4,996,835			
Coca-Cola Femsa SAB de CV 4.63% due 02/15/20	4,750,000	4,825,294			
Cigna Corp. 3.26% (3 Month USD LIBOR + 0.65%) due 09/17/21 <sup>4,5</sup>	4,100,000	4,097,022			
Constellation Brands, Inc. 2.25% due 11/06/20	380,000	376,220			
<b>Total Consumer, Non-cyclical</b>					<u>113,282,448</u>

**LIMITED DURATION FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
<b>ENERGY - 0.8%</b>			Yamana Gold, Inc.		
Equities Corp.			4.95% due 07/15/24	1,116,000	\$ 1,147,103
3.57% (3 Month USD LIBOR + 0.77%) due 10/01/20 <sup>5</sup>	11,450,000	\$ 11,388,167	<b>Total Basic Materials</b>		
ONEOK Partners, LP			<u>6,586,769</u>		
3.80% due 03/15/20	9,080,000	9,133,580	<b>Total Corporate Bonds</b>		
Phillips 66			<u>(Cost \$630,758,349)</u>		
3.25% (3 Month USD LIBOR + 0.60%) due 02/26/21 <sup>5</sup>	8,700,000	8,700,202	<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 13.1%</b>		
Reliance Holding USA, Inc.			U.S. Treasury Notes		
4.50% due 10/19/20 <sup>4</sup>	2,000,000	2,035,209	1.25% due 08/31/19	101,220,000	100,698,084
Florida Gas Transmission Co. LLC			3.38% due 11/15/19	75,920,000	76,326,290
5.45% due 07/15/20 <sup>4</sup>	800,000	<u>824,820</u>	1.00% due 11/15/19	68,920,000	68,298,105
<b>Total Energy</b>		<u>32,081,978</u>	1.75% due 09/30/19	50,760,000	50,575,599
<b>INDUSTRIAL - 0.6%</b>			1.75% due 11/30/19	43,015,000	42,820,088
Siemens Financieringsmaatschappij N.V.			1.50% due 10/31/19	34,410,000	34,217,788
3.22% (3 Month USD LIBOR + 0.61%) due 03/16/22 <sup>4,5</sup>	20,410,000	20,522,087	1.50% due 11/30/19	25,305,000	25,146,844
Aviation Capital Group LLC			U.S. Treasury Inflation Protected Securities		
7.13% due 10/15/20 <sup>4</sup>	2,500,000	2,638,507	1.38% due 01/15/20 <sup>13</sup>	120,863,530	<u>121,862,857</u>
Molex Electronic Technologies LLC			<b>Total U.S. Government Securities</b>		
2.88% due 04/15/20 <sup>4</sup>	1,030,000	<u>1,028,237</u>	<u>(Cost \$519,020,216)</u>		
<b>Total Industrial</b>		<u>24,188,831</u>	<b>SENIOR FLOATING RATE INTERESTS<sup>††,5</sup> - 0.7%</b>		
<b>COMMUNICATIONS - 0.6%</b>			<b>TECHNOLOGY - 0.3%</b>		
Discovery Communications LLC			Misys Ltd.		
3.34% (3 Month USD LIBOR + 0.71%) due 09/20/19 <sup>5</sup>	11,000,000	11,010,236	6.10% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24		
Deutsche Telekom			Epicor Software		
International Finance BV			5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/01/22		
3.35% (3 Month USD LIBOR + 0.58%) due 01/17/20 <sup>4,5</sup>	9,400,000	9,416,319	Neustar, Inc.		
Juniper Networks, Inc.			6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24		
3.30% due 06/15/20	2,155,000	<u>2,163,377</u>	296,985		
<b>Total Communications</b>		<u>22,589,932</u>	<b>Total Technology</b>		
<b>TECHNOLOGY - 0.4%</b>			<u>11,783,198</u>		
Broadcom Corporation / Broadcom Cayman Finance Ltd.			<b>CONSUMER, CYCLICAL - 0.2%</b>		
2.38% due 01/15/20	9,165,000	9,115,969	Mavis Tire Express Services Corp.		
Fidelity National Information Services, Inc.			5.74% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25		
3.63% due 10/15/20	5,820,000	5,881,171	Prime Security Services Borrower LLC		
CA, Inc.			5.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/02/22		
5.38% due 12/01/19	280,000	<u>283,827</u>	519,710		
<b>Total Technology</b>		<u>15,280,967</u>	<b>Total Consumer, Cyclical</b>		
<b>UTILITIES - 0.2%</b>			<u>5,219,632</u>		
NextEra Energy Capital Holdings, Inc.			<b>FINANCIAL - 0.1%</b>		
3.06% (3 Month USD LIBOR + 0.45%) due 09/28/20 <sup>5</sup>	10,010,000	<u>10,009,972</u>	iStar, Inc.		
<b>BASIC MATERIALS - 0.2%</b>			5.23% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 06/28/23		
Newmont Mining Corp.			3,980,000		
5.13% due 10/01/19	5,380,000	5,439,666	3,945,175		

## LIMITED DURATION FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Masergy Holdings, Inc. 5.85% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/15/23	375,547	\$ 366,628			
<b>Total Financial</b>		<u>4,311,803</u>			
<b>CONSUMER, NON-CYCLICAL - 0.1%</b>					
Diamond (BC) B.V. 5.74% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	2,172,500	2,082,885			
Albertson's LLC 5.61% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 12/21/22	1,218,937	<u>1,208,442</u>			
<b>Total Consumer, Non-cyclical</b>		<u>3,291,327</u>			
<b>INDUSTRIAL - 0.0%</b>					
CHI Overhead Doors, Inc. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/29/22	979,300	967,059			
ProAmpac PG Borrower LLC 6.14% ((1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%)), Rate Floor: 4.50%) due 11/20/23	108,861	<u>104,948</u>			
<b>Total Industrial</b>		<u>1,072,007</u>			
<b>COMMUNICATIONS - 0.0%</b>					
Internet Brands, Inc. 6.24% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	1,079,193	<u>1,063,016</u>			
<b>Total Senior Floating Rate Interests</b> (Cost \$27,350,465)		<u>26,740,983</u>			
<b>MUNICIPAL BONDS<sup>††</sup> - 0.3%</b>					
<b>UTAH - 0.1%</b>					
Utah State Board of Regents Revenue Bonds 5.67% due 04/01/19	3,550,000	<u>3,550,000</u>			
<b>FLORIDA - 0.1%</b>					
Florida Department of Environmental Protection Revenue Bonds 7.05% due 07/01/19	3,200,000	<u>3,234,976</u>			
<b>WISCONSIN - 0.1%</b>					
Wisconsin Department of Transportation Revenue Bonds 4.89% due 07/01/21	1,900,000	<u>1,909,348</u>			
<b>DISTRICT OF COLUMBIA - 0.0%</b>					
Washington Metropolitan Area Transit Authority Revenue Bonds 7.00% due 07/01/34	1,870,000	<u>1,889,672</u>			
			<b>OHIO - 0.0%</b>		
			City of Dayton Ohio General Obligation Limited 6.50% due 06/01/19	1,110,000	\$ 1,117,060
			<b>Total Municipal Bonds</b> (Cost \$11,762,803)		<u>11,701,056</u>
			<b>COMMERCIAL PAPER<sup>††</sup> - 7.0%</b>		
			Walgreens Boots Alliance, Inc. 2.81% due 05/24/19 <sup>12</sup>	20,300,000	20,211,930
			2.86% due 05/24/19 <sup>12</sup>	10,000,000	9,956,616
			3.28% due 07/22/19 <sup>12</sup>	7,800,000	7,727,692
			E.I. du Pont de Nemours & Co. 2.85% due 04/22/19 <sup>4,12</sup>	30,000,000	29,946,160
			2.72% due 04/23/19 <sup>4,12</sup>	3,000,000	2,995,013
			Rogers Communications, Inc. 2.73% due 04/22/19 <sup>4,12</sup>	30,000,000	29,945,500
			Mondelez International, Inc. 3.05% due 04/08/19 <sup>4,12</sup>	25,000,000	24,981,548
			Anheuser-Busch InBev Worldwide, Inc. 2.70% due 04/22/19 <sup>4,12</sup>	25,000,000	24,960,625
			Nextera Energy Capital Holdings Inc. 2.85% due 04/03/19 <sup>4,12</sup>	24,000,000	23,991,183
			Fidelity National Information Services, Inc. 2.71% due 04/08/19 <sup>4,12</sup>	20,000,000	19,989,461
			Energy Corp. 2.71% due 04/15/19 <sup>4,12</sup>	20,000,000	19,978,922
			Ancor Finance (USA), Inc. 2.69% due 04/23/19 <sup>4,12</sup>	20,000,000	19,967,122
			Waste Management, Inc. 2.66% due 04/17/19 <sup>4,12</sup>	15,000,000	14,982,267
			UDR, Inc. 2.70% due 04/15/19 <sup>4,12</sup>	10,000,000	9,989,500
			Keurig Dr Pepper, Inc. 2.80% due 05/20/19 <sup>4,12</sup>	10,000,000	9,961,889
			Ryder System, Inc. 2.72% due 04/22/19 <sup>12</sup>	8,300,000	<u>8,286,831</u>
			<b>Total Commercial Paper</b> (Cost \$277,885,655)		<u>277,872,259</u>
			<b>REPURCHASE AGREEMENTS<sup>††,13</sup> - 3.1%</b>		
			BNP Paribas issued 03/27/19 at 2.92% due 05/01/19	25,986,954	25,986,954
			issued 02/01/19 at 2.92% due 05/01/19	18,965,428	18,965,428
			issued 03/21/19 at 2.92% due 05/01/19	5,730,266	5,730,266
			RBC Capital Markets issued 03/15/19 at 2.68% (1 Month USD LIBOR + 0.20%) due 06/14/19 <sup>5</sup>	29,700,000	29,700,000
			issued 03/26/19 at 2.68% (1 Month USD LIBOR + 0.20%) due 06/14/19 <sup>5</sup>	10,850,000	10,850,000

**LIMITED DURATION FUND**

	FACE AMOUNT	VALUE
Barclays issued 03/28/19 at 2.74% (1 Month USD LIBOR + 0.25%) due 04/29/19 <sup>5</sup>	17,912,000	\$ 17,912,000
Deutsche Bank issued 01/30/19 at 3.10% due 04/30/19	13,033,000	13,033,000
issued 03/04/19 at 3.10% due 04/30/19	1,118,000	<u>1,118,000</u>
<b>Total Repurchase Agreements</b> (Cost \$123,295,648)		<u>123,295,648</u>
<b>Total Investments - 99.8%</b> (Cost \$3,958,848,430)		<u>\$3,954,470,147</u>
<b>Other Assets &amp; Liabilities, net - 0.2%</b>		<u>9,670,925</u>
<b>Total Net Assets - 100.0%</b>		<u>\$3,964,141,072</u>

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation**
BofA Merrill Lynch	ICE	CDX. NA.IG.31	1.00%	Quarterly	12/20/23	\$642,110,000	\$(12,451,823)	\$ (7,158,938)	\$ (5,292,885)

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

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation
Morgan Stanley Capital Services LLC	CDX. NA.IG.31	1.00%	Quarterly	12/20/23	\$ 37,820,000	\$ (538,570)	\$ (7,542)	\$ (531,028)
Goldman Sachs International	CDX. NA.IG.31	1.00%	Quarterly	12/20/23	87,130,000	<u>(1,240,762)</u>	<u>(132,411)</u>	<u>(1,108,351)</u>
						<u>\$ (1,779,332)</u>	<u>\$ (139,953)</u>	<u>\$ (1,639,379)</u>

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

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Premiums Paid	Unrealized Depreciation**
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	\$ 5,268,000	\$ (9,734)	\$ 230	\$ (9,964)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.92%	Quarterly	01/31/20	5,235,000	(13,715)	223	(13,938)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	8,574,000	(16,548)	233	(16,781)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.79%	Quarterly	01/21/20	55,487,000	(86,580)	288	(86,868)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.14%	Quarterly	11/06/21	190,000,000	<u>(3,835,995)</u>	<u>42,270</u>	<u>(3,878,265)</u>
								<u>\$ (3,962,572)</u>	<u>\$ 43,244</u>	<u>\$ (4,005,816)</u>

**LIMITED DURATION FUND**

**Forward Foreign Currency Exchange Contracts<sup>††</sup>**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2019	Unrealized Appreciation (Depreciation)
Goldman Sachs International	53,382,000	EUR	05/17/19	\$ 61,291,460	\$ 60,125,095	\$ 1,166,365
Bank of America, N.A.	5,903,000,000	JPY	01/21/20	55,487,146	54,525,350	961,796
Goldman Sachs International	71,800,000	BRL	07/01/19	19,054,696	18,240,711	813,985
Citibank N.A., New York	72,500,000	BRL	07/01/19	19,172,540	18,418,546	753,994
Citibank N.A., New York	234,800,000	BRL	04/01/19	60,658,229	60,026,587	631,642
Goldman Sachs International	35,026,000	EUR	05/10/19	39,864,037	39,425,782	438,255
Bank of America, N.A.	19,600,000	EUR	04/05/19	22,396,939	21,995,946	400,993
JPMorgan Chase Bank, N.A.	19,567,000	EUR	05/10/19	22,419,573	22,024,904	394,669
Morgan Stanley Capital Services LLC	2,311,000,000	JPY	04/08/19	21,232,515	20,864,993	367,522
Goldman Sachs International	29,292,000	CAD	05/01/19	22,246,187	21,942,520	303,667
Bank of America, N.A.	15,300,000	EUR	05/10/19	17,471,835	17,221,906	249,929
JPMorgan Chase Bank, N.A.	16,910,000	CAD	05/02/19	12,905,452	12,667,539	237,913
JPMorgan Chase Bank, N.A.	90,400,000	BRL	10/01/19	23,011,327	22,779,888	231,439
Goldman Sachs International	18,947,000	CAD	05/08/19	14,395,634	14,195,669	199,965
Goldman Sachs International	15,810,000	CAD	05/16/19	12,037,286	11,847,760	189,526
Citibank N.A., New York	15,116,000	EUR	05/17/19	17,211,754	17,025,419	186,335
Morgan Stanley Capital Services LLC	516,650,000	JPY	04/04/19	4,811,642	4,662,911	148,731
Goldman Sachs International	1,227,000,000	JPY	04/08/19	11,223,344	11,078,038	145,306
Goldman Sachs International	1,076,000,000	JPY	04/10/19	9,842,799	9,716,488	126,311
Bank of America, N.A.	7,553,000	CAD	05/01/19	5,780,055	5,657,922	122,133
JPMorgan Chase Bank, N.A.	16,500,000	CAD	04/18/19	12,469,817	12,355,946	113,871
Goldman Sachs International	7,743,000	CAD	05/07/19	5,907,328	5,801,143	106,185
JPMorgan Chase Bank, N.A.	7,770,000	CAD	05/03/19	5,923,805	5,820,775	103,030
Barclays Bank plc	36,000,000	DKK	06/03/19	5,542,000	5,440,924	101,076
Bank of America, N.A.	15,075,000	CAD	05/15/19	11,392,061	11,296,674	95,387
Barclays Bank plc	13,625,000	CAD	04/24/19	10,296,989	10,204,593	92,396
JPMorgan Chase Bank, N.A.	11,700,000	CAD	05/09/19	8,850,776	8,766,221	84,555
Goldman Sachs International	6,164,000	CAD	05/03/19	4,701,145	4,617,665	83,480
Bank of America, N.A.	17,155,000	CAD	04/17/19	12,928,679	12,846,109	82,570
Goldman Sachs International	3,350,000	GBP	04/01/19	4,444,408	4,363,172	81,236
Barclays Bank plc	7,725,000	CAD	04/17/19	5,844,745	5,784,680	60,065
JPMorgan Chase Bank, N.A.	7,670,000	CAD	05/14/19	5,806,251	5,747,480	58,771
Goldman Sachs International	1,515,400,000	JPY	05/28/19	13,792,539	13,736,116	56,423
Morgan Stanley Capital Services LLC	2,203,000,000	JPY	05/28/19	20,015,627	19,968,763	46,864
Barclays Bank plc	7,502,000	CAD	05/09/19	5,666,253	5,620,871	45,382
Barclays Bank plc	5,400,000	CAD	04/18/19	4,084,504	4,043,764	40,740
JPMorgan Chase Bank, N.A.	3,095,000	CAD	05/16/19	2,356,919	2,319,343	37,576
JPMorgan Chase Bank, N.A.	6,250,000	CAD	04/17/19	4,717,647	4,680,162	37,485
Bank of America, N.A.	6,240,000	CAD	05/09/19	4,712,457	4,675,318	37,139
Morgan Stanley Capital Services LLC	3,095,000	CAD	05/14/19	2,355,155	2,319,225	35,930
Goldman Sachs International	22,348,000	CAD	04/24/19	16,770,402	16,737,780	32,622
Morgan Stanley Capital Services LLC	1,820,000	GBP	04/01/19	2,400,902	2,370,440	30,462
JPMorgan Chase Bank, N.A.	4,260,000	CAD	05/08/19	3,219,091	3,191,722	27,369
JPMorgan Chase Bank, N.A.	2,300,000	GBP	04/08/19	3,018,363	2,996,521	21,842
JPMorgan Chase Bank, N.A.	11,100,000	CAD	04/25/19	8,334,604	8,313,681	20,923
JPMorgan Chase Bank, N.A.	9,475,000	CAD	04/24/19	7,111,431	7,096,405	15,026
BNP Paribas	325,000	CAD	04/24/19	244,072	243,412	660
JPMorgan Chase Bank, N.A.	225,000	CAD	05/15/19	169,191	168,607	584
Citibank N.A., New York	423,071	CZK	04/18/19	18,699	18,403	296
JPMorgan Chase Bank, N.A.	124,800,000	MXN	04/11/19	6,403,284	6,421,204	(17,920)
Bank of America, N.A.	15,120,000	GBP	04/23/19	19,693,195	19,713,833	(20,638)
Goldman Sachs International	511,000,000	JPY	05/20/19	4,604,757	4,629,345	(24,588)
Goldman Sachs International	580,000,000	JPY	06/03/19	5,234,137	5,259,595	(25,458)

**LIMITED DURATION FUND**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2019	Unrealized Appreciation (Depreciation)
Goldman Sachs International	3,030,000	GBP	04/23/19	\$ 3,917,381	\$ 3,950,590	\$ (33,209)
Goldman Sachs International	880,000,000	JPY	06/24/19	7,950,476	7,993,339	(42,863)
Goldman Sachs International	837,000,000	JPY	04/22/19	7,519,135	7,566,498	(47,363)
Morgan Stanley Capital Services LLC	2,235,000,000	JPY	05/13/19	20,167,567	20,238,010	(70,443)
JPMorgan Chase Bank, N.A.	2,516,000,000	JPY	05/10/19	22,706,034	22,777,791	(71,757)
Goldman Sachs International	76,500,000	BRL	04/01/19	19,435,482	19,557,215	(121,733)
Goldman Sachs International	69,090,000	ILS	01/31/20	19,077,415	19,488,707	(411,292)
JPMorgan Chase Bank, N.A.	229,540,000	MXN	05/23/19	11,193,524	11,729,391	(535,867)
Goldman Sachs International	265,001,325	ILS	05/31/19	72,158,365	73,362,518	(1,204,153)
						<u>\$ 6,993,137</u>

  

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at March 31, 2019	Unrealized Appreciation (Depreciation)
Barclays Bank plc	229,540,000	MXN	05/23/19	\$(11,743,579)	\$11,729,391	\$ (14,188)
Barclays Bank plc	124,800,000	MXN	04/11/19	(6,438,632)	6,421,204	(17,428)
JPMorgan Chase Bank, N.A.	47,000,000	BRL	04/01/19	(12,303,665)	12,015,544	(288,121)
Goldman Sachs International	47,000,000	BRL	04/01/19	(12,396,476)	12,015,543	(380,933)
Citibank N.A., New York	217,300,000	BRL	04/01/19	(57,369,267)	55,552,715	(1,816,552)
						<u>\$ (2,517,222)</u>

## LIMITED DURATION FUND

~ 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, unless otherwise noted.

††† Value determined based on Level 3 inputs.

<sup>1</sup> Affiliated issuer.

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

<sup>3</sup> Rate indicated is the 7-day yield as of March 31, 2019.

<sup>4</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$1,432,857,195 (cost \$1,434,597,365), or 36.1% of total net assets.

<sup>5</sup> Variable rate security. Rate indicated is the rate effective at March 31, 2019. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

<sup>6</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

<sup>7</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$7,514,200 (cost \$7,550,701), or 0.2% of total net assets.

<sup>8</sup> Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at March 31, 2019.

<sup>9</sup> Zero coupon rate security.

<sup>10</sup> Security is an interest-only strip.

<sup>11</sup> Face amount of security is adjusted for inflation.

<sup>12</sup> Rate indicated is the effective yield at the time of purchase.

<sup>13</sup> Repurchase Agreements.

BofA — Bank of America

BRL — Brazilian Real

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

CAD — Canadian Dollar

CME — Chicago Mercantile Exchange

CZK — Czech Koruna

DKK — Danish Krone

EUR — Euro

GBP — British Pound

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

REIT — Real Estate Investment Trust

MXN — Mexican Peso

plc — Public Limited Company

WAC — Weighted Average Coupon