

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Shares	Value
COMMON STOCKS[†] - 0.0%		
Financial - 0.0%		
Rescap Liquidating Trust	5,199	\$ 32,494
Industrial - 0.0%		
Constar International Holdings LLC ^{*,†††,1}	68	-
Total Common Stocks (Cost \$262,501)		32,494
PREFERRED STOCKS^{††} - 0.7%		
Financial - 0.6%		
Woodbourne Capital Trust III 3.78% (1 Month USD LIBOR + 2.50%) ^{*,†††,2,3,4}	950,000	743,366
Woodbourne Capital Trust IV 3.81% (1 Month USD LIBOR + 2.50%) ^{*,†††,2,3,4}	950,000	743,366
Woodbourne Capital Trust I 3.77% (1 Month USD LIBOR + 2.50%) ^{*,†††,2,3,4}	950,000	743,365
Woodbourne Capital Trust II 3.18% (1 Month USD LIBOR + 2.50%) ^{*,†††,2,3,4}	950,000	743,365
Total Financial		2,973,462
Industrial - 0.1%		
Seaspan Corp. 6.38% due 04/30/19	11,890	303,433
Constar International Holdings LLC ^{*,†††,1}	7	-
Total Industrial		303,433
Total Preferred Stocks (Cost \$4,115,604)		3,276,895
MUTUAL FUND[†] - 0.5%		
Guggenheim Floating Rate Strategies Fund - Institutional Class ⁵	94,846	2,444,180
Total Mutual Fund (Cost \$2,475,113)		2,444,180
MONEY MARKET FUND[†] - 0.5%		
Dreyfus Treasury Securities Cash Management Fund - Institutional Class 1.68% ⁶	2,298,256	2,298,256
Total Money Market Fund (Cost \$2,298,256)		2,298,256
	Face	
	Amount⁷	
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.2%		
Residential Mortgage Backed Securities - 16.6%		
CIM Trust		
2018-R2, 3.69% (WAC) due 08/25/57 ^{2,7}	4,054,834	4,038,171
2018-R4, 4.07% (WAC) due 12/26/57 ^{2,7}	3,700,000	3,702,178
2017-2, 3.98% (1 Month USD LIBOR + 2.00%) due 12/25/57 ^{2,7}	798,979	809,015
Towd Point Mortgage Trust		
2017-6, 2.75% (WAC) due 10/25/57 ^{2,7}	3,187,795	3,106,611
2017-5, 2.69% (1 Month USD LIBOR + 0.60%) due 02/25/57 ^{2,7}	973,235	974,136
2018-1, 3.00% (WAC) due 01/25/58 ^{2,7}	939,149	924,708
2016-1, 2.75% (WAC) due 02/25/55 ^{2,7}	791,407	781,757
Structured Asset Securities Corporation Mortgage Loan Trust		
2007-WF1, 2.30% (1 Month USD LIBOR + 0.21%) due 02/25/37 ²	3,319,816	3,263,241
2006-BC3, 2.25% (1 Month USD LIBOR + 0.16%) due 10/25/36 ²	1,124,045	1,000,848
2006-BC4, 2.26% (1 Month USD LIBOR + 0.17%) due 12/25/36 ²	936,338	903,995
Saxon Asset Securities Trust		
2007-3, 2.40% (1 Month USD LIBOR + 0.31%) due 09/25/47 ²	4,512,585	4,423,482
LSTAR Securities Investment Limited		
2018-1A, 3.98% due 04/01/21 ^{†††,1}	3,890,110	3,881,746
Home Equity Loan Trust		
2007-FRE1, 2.28% (1 Month USD LIBOR + 0.19%) due 04/25/37 ²	3,857,855	3,625,328
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58 ^{2,7}	2,099,606	2,096,900
2017-5A, 3.59% (1 Month USD LIBOR + 1.50%) due 06/25/57 ^{2,7}	1,397,944	1,435,379
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ⁸	10,077,077	1,526,140
2006-1, 2.37% (1 Month USD LIBOR + 0.28%) due 03/25/46 ²	1,036,145	998,781
2006-1, 2.49% (1 Month USD LIBOR + 0.40%) due 03/25/46 ²	1,015,829	987,581
Countrywide Asset-Backed Certificates		
2006-6, 2.26% (1 Month USD LIBOR + 0.17%) due 09/25/36 ²	1,989,131	1,948,139
2007-8, 2.28% (1 Month USD LIBOR + 0.19%) due 11/25/37 ²	1,650,451	1,560,943
Soundview Home Loan Trust		
2006-OPT5, 2.23% (1 Month USD LIBOR + 0.14%) due 07/25/36 ²	3,329,455	3,227,072

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	Face Amount [⌢]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.2% (continued)		
Residential Mortgage Backed Securities - 16.6% (continued)		
GSAA Home Equity Trust		
2005-6, 2.30% (1 Month USD LIBOR + 0.43%) due 06/25/35 ²	3,150,000	\$ 3,127,501
NovaStar Mortgage Funding Trust Series		
2007-2, 2.29% (1 Month USD LIBOR + 0.20%) due 09/25/37 ²	2,517,257	2,435,444
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 2.21% (1 Month USD LIBOR + 0.12%) due 12/25/36 ²	3,362,830	2,067,572
IndyMac INDX Mortgage Loan Trust		
2006-AR6, 2.48% (1 Year CMT Rate + 0.92%) due 06/25/46 ²	2,147,838	2,009,494
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 2.58% (1 Month USD LIBOR + 0.49%) due 10/25/35 ²	2,000,000	2,000,966
RASC Series Trust		
2006-EMX4, 2.32% (1 Month USD LIBOR + 0.23%) due 06/25/36 ²	2,000,000	1,951,014
GCAT LLC		
2018-1, 3.84% due 06/25/48 ⁷	1,787,973	1,786,760
Bayview Opportunity Master Fund IVa Trust		
2018-RN3, 3.67% due 03/28/33 ⁷	1,767,970	1,764,902
Deephaven Residential Mortgage Trust		
2017-3A, 2.58% (WAC) due 10/25/47 ^{2,7}	1,391,363	1,382,743
Structured Asset Investment Loan Trust		
2005-11, 2.81% (1 Month USD LIBOR + 0.72%) due 01/25/36 ²	1,326,275	1,314,667
LSTAR Securities Investment Trust		
2018-2, 3.48% (1 Month USD LIBOR + 1.50%) due 04/01/23 ^{2,7}	1,248,303	1,248,740
Banc of America Funding Trust		
2015-R4, 2.13% (1 Month USD LIBOR + 0.17%) due 01/27/35 ^{2,7}	652,792	620,776
2014-R7, 2.23% (1 Month USD LIBOR + 0.14%) due 09/26/36 ^{2,7}	579,414	565,459
Nationstar Home Equity Loan Trust		
2007-B, 2.31% (1 Month USD LIBOR + 0.22%) due 04/25/37 ²	1,119,758	1,101,883
CSMC Series		
2015-12R, 2.46% (1 Month USD LIBOR + 0.50%) due 11/30/37 ^{2,7}	1,022,388	1,018,965
Luminant Mortgage Trust		
2006-2, 2.29% (1 Month USD LIBOR + 0.20%) due 02/25/46 ²	1,103,190	1,006,046
Park Place Securities Incorporated Asset Backed Pass Through Certificates Ser		
2005-WHQ3, 3.04% (1 Month USD LIBOR + 0.95%) due 06/25/35 ²	1,000,000	1,000,453
HarborView Mortgage Loan Trust		
2006-14, 2.23% (1 Month USD LIBOR + 0.15%) due 01/25/47 ²	1,050,154	998,015
ACE Securities Corporation Home Equity Loan Trust Series		
2006-HE4, 2.23% (1 Month USD LIBOR + 0.14%) due 10/25/36 ²	1,462,841	981,871
Lehman XS Trust Series		
2006-16N, 2.28% (1 Month USD LIBOR + 0.19%) due 11/25/46 ²	972,029	946,060
New Residential Mortgage Trust		
2018-1A, 4.00% (WAC) due 12/25/57 ^{2,7}	926,307	932,194
Angel Oak Mortgage Trust LLC		
2017-3, 2.71% (WAC) due 11/25/47 ^{2,7}	888,269	882,335
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 2.23% (1 Month USD LIBOR + 0.14%) due 11/25/36 ²	909,534	878,193
GSAMP Trust		
2007-NC1, 2.22% (1 Month USD LIBOR + 0.13%) due 12/25/46 ²	1,260,056	864,312

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COLLATERALIZED MORTGAGE OBLIGATIONS†† - 33.2% (continued)		
Residential Mortgage Backed Securities - 16.6% (continued)		
RALI Series Trust		
2006-QO2, 2.31% (1 Month USD LIBOR + 0.22%) due 02/25/46 ²	1,947,108	\$ 831,626
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2007-OA2, 2.33% (1 Year CMT Rate + 0.77%) due 04/25/47 ²	731,976	674,391
CIT Mortgage Loan Trust		
2007-1, 3.54% (1 Month USD LIBOR + 1.45%) due 10/25/37 ^{2,7}	641,829	646,184
American Home Mortgage Assets Trust		
2007-1, 2.26% (1 Year CMT Rate + 0.70%) due 02/25/47 ²	890,099	578,543
MASTR Adjustable Rate Mortgages Trust		
2003-5, 2.93% (WAC) due 11/25/33 ²	579,954	554,529
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 2.40% (1 Year CMT Rate + 0.84%) due 11/25/46 ²	517,620	450,472
Stanwich Mortgage Loan Co.		
2016-NPA1, 3.84% (WAC) due 10/16/46 ^{2,7}	216,486	216,295
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	162,459	171,512
VOLT LIV LLC		
2017-NPL1, 3.50% due 02/25/47 ⁷	149,146	149,130
Stanwich Mortgage Loan Company LLC		
2017-NPA1, 3.60% due 03/16/22 ⁷	73,959	73,879
Total Residential Mortgage Backed Securities		82,449,077
Government Agency - 11.6%		
Fannie Mae ¹²		
3.03% due 02/01/30	5,100,000	4,846,794
3.00% due 12/01/29	2,500,000	2,369,756
3.49% due 04/01/30	2,300,000	2,280,704
3.11% due 04/01/30	1,990,386	1,912,646
3.09% due 10/01/29	2,000,000	1,905,765
3.12% due 10/01/32	1,700,000	1,594,827
3.01% due 12/01/27	1,500,000	1,445,941
3.13% due 01/01/30	1,500,000	1,441,874
2.86% due 09/01/29	1,450,000	1,363,117
3.67% due 03/01/30	1,000,000	1,006,271
3.56% due 04/01/30	1,000,000	998,171
3.53% due 04/01/33	1,000,000	992,508
3.48% due 04/01/30	1,000,000	990,287
3.42% due 04/01/30	1,000,000	982,820
3.31% due 01/01/33	1,000,000	969,456
3.23% due 01/01/30	993,791	967,730
3.18% due 01/01/30	1,000,000	965,253
3.19% due 02/01/30	1,000,000	960,833
3.12% due 01/01/30	993,255	957,308
3.05% due 01/01/30	1,000,000	952,256
2.96% due 11/01/29	900,000	847,378
3.08% due 10/01/32	850,000	802,411
2.90% due 11/01/29	850,000	795,075
4.25% due 05/01/48	670,247	693,326
2.99% due 09/01/29	650,000	613,438
3.14% due 09/01/32	650,000	612,816
3.17% due 01/01/30	550,000	528,885
2.82% due 10/01/29	550,000	513,503
3.05% due 10/01/29	500,000	474,991
3.22% due 01/01/30	450,000	434,776
Freddie Mac Multifamily Structured Pass Through Certificates ¹²		
2017-KGX1, 3.00% due 10/25/27	3,500,000	3,362,090

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	Face Amount [†]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.2% (continued)		
Government Agency - 11.6% (continued)		
2017-KW03, 3.02% due 06/25/27	3,000,000	\$ 2,896,962
2018-K073, 3.45% (WAC) due 01/25/28 ²	1,200,000	1,190,187
2018-K074, 3.60% due 02/25/28	1,000,000	1,006,301
2017-K066, 3.20% due 06/25/27	1,000,000	975,826
Freddie Mac Seasoned Credit Risk Transfer ¹²		
2017-3, 3.00% due 07/25/56	2,238,109	2,150,745
2017-4, 2.50% due 06/25/57	2,134,828	2,079,660
2017-4, 3.50% due 06/25/57	1,700,769	1,671,203
2018-1, 2.00% due 05/25/57	1,660,726	1,571,341
2017-3, 2.50% due 07/25/56	939,305	907,655
Fannie Mae-Aces ¹²		
2017-M11, 2.98% due 08/25/29	2,500,000	2,364,415
Fannie Mae MF 30 ¹²		
4.24% due 08/01/48	1,000,000	1,023,030
Total Government Agency		57,420,331
Commercial Mortgage Backed Securities - 3.3%		
COMM Mortgage Trust		
2015-CR26, 4.64% (WAC) due 10/10/48 ²	1,217,000	1,181,434
2015-CR24, 0.95% (WAC) due 08/10/48 ²	20,782,565	944,416
2015-CR26, 1.18% (WAC) due 10/10/48 ²	9,992,606	550,674
Americold LLC Trust		
2010-ARTA, 7.44% due 01/14/29 ⁷	1,250,000	1,334,250
Morgan Stanley Capital I Trust		
2016-UB11, 1.66% (WAC) due 08/15/49 ²	7,569,135	687,215
2017-H1, 1.61% (WAC) due 06/15/50 ²	4,965,154	438,438
SG Commercial Mortgage Securities Trust		
2016-C5, 2.01% (WAC) due 10/10/48 ²	9,824,142	1,069,299
Wells Fargo Commercial Mortgage Trust		
2016-C32, 1.49% (WAC) due 01/15/59 ²	6,317,794	470,767
2016-NXS5, 1.70% (WAC) due 01/15/59 ²	4,893,192	374,851
2016-C37, 1.17% (WAC) due 12/15/49 ²	3,835,568	202,212
GS Mortgage Securities Corporation Trust		
2017-STAY, 3.42% (1 Month USD LIBOR + 1.35%) due 07/15/32 ^{2,7}	1,000,000	1,005,119
Bancorp Commercial Mortgage 2018-CRE3 Trust		
2018-CR3, 3.32% (1 Month USD LIBOR + 1.25%) due 01/15/33 ^{2,7}	1,000,000	1,001,433
JP Morgan Chase Commercial Mortgage Securities Trust		
2014-CBM, 4.02% (1 Month USD LIBOR + 1.95%) due 10/15/29 ^{2,7}	1,000,000	999,999
GAHR Commercial Mortgage Trust		
2015-NRF, 3.49% (WAC) due 12/15/34 ^{2,7}	1,000,000	996,876
UBS Commercial Mortgage Trust		
2017-C2, 1.30% (WAC) due 08/15/50 ²	11,925,912	905,699
Citigroup Commercial Mortgage Trust		
2016-GC37, 1.96% (WAC) due 04/10/49 ²	3,797,060	400,803
2016-C2, 1.93% (WAC) due 08/10/49 ²	2,471,588	273,437
2016-P5, 1.69% (WAC) due 10/10/49 ²	1,972,420	173,334
GE Business Loan Trust		
2007-1A, 2.24% (1 Month USD LIBOR + 0.17%) due 04/16/35 ^{2,7}	858,437	839,215
JPMDB Commercial Mortgage Securities Trust		
2016-C2, 1.85% (WAC) due 06/15/49 ²	8,841,507	742,105
LSTAR Commercial Mortgage Trust		
2014-2, 5.22% (WAC) due 01/20/41 ^{2,7}	500,000	499,419
JPMCC Commercial Mortgage Securities Trust		
2017-JP5, 1.26% (WAC) due 03/15/50 ²	6,931,961	449,647
BANK		
2017-BNK4, 1.61% (WAC) due 05/15/50 ²	4,954,069	447,261

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.2% (continued)		
Commercial Mortgage Backed Securities - 3.3% (continued)		
CFCRE Commercial Mortgage Trust		
2016-C3, 1.22% (WAC) due 01/10/48 ²	5,875,276	\$ 372,868
CD Mortgage Trust		
2016-CD1, 1.57% (WAC) due 08/10/49 ²	2,565,140	220,438
Total Commercial Mortgage Backed Securities		16,581,209
Military Housing - 1.7%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates ¹²		
2015-R1, 12.43% (WAC) due 11/25/55 ^{2,7}	2,624,770	2,837,936
2015-R1, 4.49% (WAC) due 11/25/55 ^{2,7}	1,360,992	1,491,987
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ⁷	1,497,164	1,626,984
2003-PRES, 6.24% due 10/10/41 ⁷	1,369,763	1,473,732
Capmark Military Housing Trust		
2007-ROBS, 6.06% due 10/10/52 ⁴	475,831	486,734
2007-AETC, 5.75% due 02/10/52 ⁴	331,449	325,897
Total Military Housing		8,243,270
Total Collateralized Mortgage Obligations (Cost \$166,852,296)		164,693,887
ASSET-BACKED SECURITIES^{††} - 31.7%		
Collateralized Loan Obligations - 22.5%		
BlueMountain CLO 2014-2 Ltd.		
2017-2A, 3.29% (3 Month USD LIBOR + 0.93%) due 07/20/26 ^{2,7}	7,000,000	7,002,304
KVK CLO Ltd.		
2018-1A, 3.26% (3 Month USD LIBOR + 0.93%) due 05/20/29 ^{2,7}	2,250,000	2,249,855
2017-1A, 4.14% (3 Month USD LIBOR + 1.80%) due 05/15/26 ^{2,7}	1,600,000	1,599,760
2013-1A, 0.00% due 01/15/28 ^{7,9}	1,000,000	473,954
Ladder Capital Commercial Mortgage Trust		
2017-FL1, 2.95% (1 Month USD LIBOR + 0.88%) due 09/15/34 ^{2,7}	4,300,000	4,286,380
Golub Capital Partners Clo 36m Ltd.		
2018-36A, 3.39% (3 Month USD LIBOR + 1.30%) due 02/05/31 ^{2,7}	4,100,000	4,100,394
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 3.89% (3 Month USD LIBOR + 1.55%) due 11/15/29 ^{2,7}	3,700,000	3,700,317
Venture XII CLO Ltd.		
2018-12A, 3.12% (3 Month USD LIBOR + 0.80%) due 02/28/26 ^{2,7}	2,100,000	2,090,635
2018-12A, 3.52% (3 Month USD LIBOR + 1.20%) due 02/28/26 ^{2,7}	1,300,000	1,292,146
BSL CLO Ltd.		
2018-1A, 3.07% (3 Month USD LIBOR + 0.97%) due 07/17/28 ^{2,7}	2,050,000	2,050,513
2018-1A, 3.34% (3 Month USD LIBOR + 0.95%) due 07/17/28 ^{2,7}	1,300,000	1,300,130
ALM XII Ltd.		
2018-12A, 2.98% (3 Month USD LIBOR + 0.89%) due 04/16/27 ^{2,7}	2,300,000	2,300,631
2018-12A, 3.44% (3 Month USD LIBOR + 1.35%) due 04/16/27 ^{2,7}	1,000,000	998,114
Atlas Senior Loan Fund IV Ltd.		
2018-2A, 3.02% (3 Month USD LIBOR + 0.68%) due 02/17/26 ^{2,7}	2,200,000	2,199,212
2018-2A, 3.64% (3 Month USD LIBOR + 1.30%) due 02/17/26 ^{2,7}	1,000,000	999,903
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 4.39% (3 Month USD LIBOR + 2.05%) due 12/15/28 ^{2,7}	3,000,000	3,014,315
TPG Real Estate Finance Issuer Ltd.		
2018-FL1, 2.82% (1 Month USD LIBOR + 0.75%) due 02/15/35 ^{2,7}	3,000,000	2,998,602

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Collateralized Loan Obligations - 22.5% (continued)		
NXT Capital CLO LLC		
2017-1A, 4.06% (3 Month USD LIBOR + 1.70%) due 04/20/29 ^{2,7}	1,800,000	\$ 1,804,475
2018-1A, 3.34% (3 Month USD LIBOR + 1.60%) due 04/21/27 ^{2,7}	1,000,000	1,000,188
ALM VI Ltd.		
2018-6A, 3.55% (3 Month USD LIBOR + 1.20%) due 07/15/26 ^{2,7}	2,800,000	2,800,000
WhiteHorse VI Ltd.		
2016-1A, 4.26% (3 Month USD LIBOR + 1.90%) due 02/03/25 ^{2,7}	1,500,000	1,499,848
2016-1A, 5.11% (3 Month USD LIBOR + 2.75%) due 02/03/25 ^{2,7}	1,000,000	999,978
Mountain View CLO Ltd.		
2018-1A, 2.90% (3 Month USD LIBOR + 0.80%) due 10/15/26 ^{2,7}	2,450,000	2,446,325
Figueroa CLO Ltd.		
2018-2A, 2.92% (3 Month USD LIBOR + 0.85%) due 06/20/27 ^{2,7}	2,350,000	2,347,650
Carlyle Global Market Strategies CLO Ltd.		
2018-2A, 3.15% (3 Month USD LIBOR + 0.78%) due 04/27/27 ^{2,7}	2,300,000	2,292,714
MP CLO VIII Ltd.		
2018-2A, 3.27% (3 Month USD LIBOR + 0.91%) due 10/28/27 ^{2,7}	2,200,000	2,196,201
Venture XIX CLO Ltd.		
2016-19A, 4.35% (3 Month USD LIBOR + 2.00%) due 01/15/27 ^{2,7}	2,100,000	2,099,388
BSPRT Issuer Ltd.		
2017-FL2, 2.89% (1 Month USD LIBOR + 0.82%) due 10/15/34 ^{2,7}	2,100,000	2,099,247
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 4.21% (3 Month USD LIBOR + 1.85%) due 07/25/29 ^{2,7}	2,000,000	2,009,410
TCP Waterman CLO Ltd.		
2016-1A, 4.17% (3 Month USD LIBOR + 2.05%) due 12/15/28 ^{2,7}	1,000,000	1,005,206
2016-1A, 4.42% (3 Month USD LIBOR + 2.30%) due 12/15/28 ^{2,7}	1,000,000	1,001,087
Cerberus Loan Funding XVII Ltd.		
2016-3A, 4.88% (3 Month USD LIBOR + 2.53%) due 01/15/28 ^{2,7}	2,000,000	2,005,765
Flagship CLO VIII Ltd.		
2018-8A, 3.74% (3 Month USD LIBOR + 1.40%) due 01/16/26 ^{2,7}	2,000,000	2,000,000
OZLM Funding II Ltd.		
2016-2A, 5.11% (3 Month USD LIBOR + 2.75%) due 10/30/27 ^{2,7}	2,000,000	1,999,818
Madison Park Funding XVI Ltd.		
2016-16A, 4.26% (3 Month USD LIBOR + 1.90%) due 04/20/26 ^{2,7}	2,000,000	1,999,472
Crown Point CLO III Ltd.		
2017-3A, 3.80% (3 Month USD LIBOR + 1.45%) due 12/31/27 ^{2,7}	2,000,000	1,998,705
FS Senior Funding Ltd.		
2015-1A, 4.14% (3 Month USD LIBOR + 1.80%) due 05/28/25 ^{2,7}	2,000,000	1,996,587
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 3.65% (3 Month USD LIBOR + 1.30%) due 04/15/31 ^{2,7}	2,000,000	1,994,491
TICP CLO II-2 Ltd.		
2018-11A, 3.74% (3 Month USD LIBOR + 0.84%) due 04/20/28 ^{2,7}	2,000,000	1,994,356
Hunt CRE Ltd.		
2017-FL1, 3.07% (1 Month USD LIBOR + 1.00%) due 08/15/34 ^{2,7}	1,000,000	995,205
2017-FL1, 3.72% (1 Month USD LIBOR + 1.65%) due 08/15/34 ^{2,7}	1,000,000	993,937
Shackleton CLO Ltd.		
2016-7A, 4.30% (3 Month USD LIBOR + 1.95%) due 04/15/27 ^{2,7}	1,500,000	1,499,546
OZLM IX Ltd.		
2017-9A, 4.01% (3 Month USD LIBOR + 1.65%) due 01/20/27 ^{2,7}	1,400,000	1,399,760

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES†† - 31.7% (continued)		
Collateralized Loan Obligations - 22.5% (continued)		
VMC Finance LLC		
2018-FL1, 2.89% (1 Month USD LIBOR + 0.82%) due 04/15/35 ^{2,7}	1,158,576	\$ 1,155,459
PFP Ltd.		
2017-3, 3.12% (1 Month USD LIBOR + 1.05%) due 01/14/35 ^{2,7}	1,147,175	1,147,541
Garrison Funding Ltd.		
2016-2A, 5.48% (3 Month USD LIBOR + 3.15%) due 09/29/27 ^{2,7}	1,000,000	1,006,030
Cerberus Loan Funding XVI, LP		
2016-2A, 4.70% (3 Month USD LIBOR + 2.35%) due 11/15/27 ^{2,7}	1,000,000	1,003,583
KKR CLO 15 Ltd.		
2016-15, 3.92% (3 Month USD LIBOR + 1.56%) due 10/18/28 ^{2,7}	1,000,000	1,002,600
AMMC CLO 15 Ltd.		
2016-15A, 3.68% (3 Month USD LIBOR + 1.35%) due 12/09/26 ^{2,7}	1,000,000	1,002,286
AMMC CLO XV Ltd.		
2016-15A, 4.23% (3 Month USD LIBOR + 1.90%) due 12/09/26 ^{2,7}	1,000,000	1,001,422
Golub Capital Partners CLO Ltd.		
2016-33A, 4.81% (3 Month USD LIBOR + 2.48%) due 11/21/28 ^{2,7}	1,000,000	1,000,788
Eaton Vance CLO Ltd.		
2017-1A, 3.95% (3 Month USD LIBOR + 1.60%) due 07/15/26 ^{2,7}	1,000,000	1,000,697
Vibrant CLO II Ltd.		
2017-2A, 3.81% (3 Month USD LIBOR + 1.45%) due 07/24/24 ^{2,7}	1,000,000	1,000,274
Northwoods Capital XIV Ltd.		
2017-14A, 4.06% (3 Month USD LIBOR + 1.70%) due 11/12/25 ^{2,7}	1,000,000	1,000,214
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 ⁷	1,000,000	1,000,108
Flatiron CLO Ltd.		
2017-1A, 4.00% (3 Month USD LIBOR + 1.65%) due 01/17/26 ^{2,7}	1,000,000	999,924
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 3.63% (3 Month USD LIBOR + 1.27%) due 04/20/30 ^{2,7}	1,000,000	999,860
Mountain Hawk I CLO Ltd.		
2013-1A, 4.54% (3 Month USD LIBOR + 2.18%) due 01/20/24 ^{2,7}	1,000,000	999,781
Vibrant CLO III Ltd.		
2016-3A, 4.41% (3 Month USD LIBOR + 2.05%) due 04/20/26 ^{2,7}	1,000,000	999,657
MONROE CAPITAL BSL CLO Ltd.		
2017-1A, 4.08% (3 Month USD LIBOR + 1.75%) due 05/22/27 ^{2,7}	1,000,000	999,638
Avery Point V CLO Ltd.		
2017-5A, 3.33% (3 Month USD LIBOR + 0.98%) due 07/17/26 ^{2,7}	1,000,000	999,479
Monroe Capital CLO Ltd.		
2017-1A, 3.71% (3 Month USD LIBOR + 1.35%) due 10/22/26 ^{2,7}	1,000,000	999,461
Cerberus Loan Funding XXIII, LP		
2018-2A, 3.28% (3 Month USD LIBOR + 1.00%) due 04/15/28 ^{2,7}	1,000,000	998,017
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{7,9}	1,000,000	948,285
ACIS CLO Ltd.		
2013-1A, 5.31% (3 Month USD LIBOR + 2.95%) due 04/18/24 ^{2,7}	500,000	500,079
Tremar Park CLO Ltd.		
2015-1A, due 04/20/27 ^{7,9}	500,000	429,918
Babson CLO Ltd.		
2014-1A, due 07/20/25 ^{7,9}	650,000	310,222
2012-2A, due 05/15/23 ^{7,9}	1,000,000	40,327
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{4,9}	700,000	83,973

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 31.7% (continued)		
Collateralized Loan Obligations - 22.5% (continued)		
Keuka Park CLO Ltd.		
2013-1A, due 10/21/24 ^{7,9}	250,000	\$ 8,315
Total Collateralized Loan Obligations		111,774,462
Transport-Aircraft - 3.8%		
Castlelake Aircraft Securitization Trust		
2017-1, 3.97% due 07/15/42	2,017,537	2,002,265
2018-1, 4.13% due 06/15/43 ⁷	1,800,000	1,808,279
2015-1A, 4.70% due 12/15/40 ⁷	891,234	899,745
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	2,506,180	2,517,443
2016-1A, 4.88% due 03/17/36 ⁷	1,095,889	1,118,966
SAPPHIRE AVIATION FINANCE I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁷	1,958,333	1,975,303
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37 ⁷	1,752,452	1,722,782
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁷	1,002,210	1,003,887
Emerald Aviation Finance Ltd.		
2013-1, 4.65% due 10/15/38 ⁷	830,390	835,164
2013-1, 6.35% due 10/15/38 ⁷	166,078	168,421
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁷	987,200	991,273
AASET Trust		
2017-1A, 3.97% due 05/16/42 ⁷	909,100	907,757
Raspro Trust		
2005-1A, 2.98% (3 Month USD LIBOR + 0.63%) due 03/23/24 ^{2,7}	746,067	723,394
Rise Ltd.		
2014-1A, 4.75% due 02/12/39	700,625	695,006
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁷	633,786	638,035
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28 ⁷	509,189	508,752
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 ⁴	486,007	455,957
Total Transport-Aircraft		18,972,429
Transport-Container - 1.4%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42 ⁷	2,579,130	2,521,131
CLI Funding LLC		
2018-1A, 4.03% due 04/18/43 ⁷	1,277,277	1,281,862
CAL Funding III Ltd.		
2018-1A, 3.96% due 02/25/43 ⁷	1,208,333	1,203,939
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 ⁷	894,993	889,363
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 ⁷	870,000	855,344
Total Transport-Container		6,751,639
Collateralized Debt Obligations - 1.2%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ⁷	3,750,000	3,592,056
2016-3A, 3.85% due 10/28/33 ⁷	1,000,000	988,211
Putnam Structured Product Funding Ltd.		
2003-1A, 3.07% (1 Month USD LIBOR + 1.00%) due 10/15/38 ^{2,7}	502,052	496,536
Highland Park CDO I Ltd.		
2006-1A, 2.73% (3 Month USD LIBOR + 0.40%) due 11/25/51 ^{2,4}	376,765	354,025
N-Star REL CDO VIII Ltd.		
2006-8A, 2.45% (1 Month USD LIBOR + 0.36%) due 02/01/41 ^{2,7}	265,968	264,490
Total Collateralized Debt Obligations		5,695,318
Net Lease - 1.1%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 ⁷	2,965,000	2,957,906

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 31.7% (continued)		
Net Lease - 1.1% (continued)		
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁷	2,813,732	\$ 2,701,183
Total Net Lease		5,659,089
Whole Business - 1.0%		
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁷	1,920,750	1,983,117
2016-1A, 3.83% due 05/25/46 ⁷	492,500	493,091
Domino's Pizza Master Issuer LLC		
2017-1A, 3.61% (3 Month USD LIBOR + 1.25%) due 07/25/47 ^{2,7}	992,500	994,644
Jimmy Johns Funding LLC		
2017-1A, 3.61% due 07/30/47 ⁷	900,495	894,588
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27 ⁷	541,598	537,981
Total Whole Business		4,903,421
Infrastructure - 0.4%		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ⁷	1,100,000	1,100,055
Vantage Data Centers Issuer LLC		
2018-1A, 4.07% due 02/16/43 ⁷	996,667	997,049
Total Infrastructure		2,097,104
Diversified Payment Rights - 0.2%		
Bib Merchant Voucher Receivables Ltd.		
2018-1A, 4.18% due 04/07/28 ^{†††,1}	1,000,000	981,040
CIC Receivables Master Trust		
REGD, 4.89% due 10/07/21	200,063	203,664
Total Diversified Payment Rights		1,184,704
Insurance - 0.1%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁷	464,250	467,835
Total Asset-Backed Securities (Cost \$158,334,593)		157,506,001
U.S. GOVERNMENT SECURITIES^{††} - 10.3%		
U.S. Treasury Bonds		
due 11/15/46 ¹⁰	89,992,000	38,761,789
due 11/15/44 ¹⁰	27,374,600	12,550,350
Total U.S. Treasury Bonds		51,312,139
Total U.S. Government Securities (Cost \$50,911,050)		51,312,139
CORPORATE BONDS^{††} - 5.7%		
Financial - 3.2%		
Station Place Securitization Trust		
2.71% (1 Month USD LIBOR + 0.70%) due 06/24/19 ^{2,7}	4,600,000	4,600,000
3.09% (1 Month USD LIBOR + 1.00%) due 03/24/19 ^{2,7}	3,000,000	3,000,000
Mid-Atlantic Military Family Communities LLC		
5.30% due 08/01/50 ⁴	1,260,290	1,158,641
Assurant, Inc.		
3.59% (3 Month USD LIBOR + 1.25%) due 03/26/21 ²	1,150,000	1,152,890
Senior Housing Properties Trust		
4.75% due 02/15/28	1,175,000	1,135,189
Central Storage Safety Project Trust		
4.82% due 02/01/38 ⁴	1,000,000	1,036,333
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	953,000	930,086
Aurora Military Housing LLC		
6.89% due 01/15/47 ^{†††,4}	750,000	910,598
Enstar Group Ltd.		
4.50% due 03/10/22	535,000	533,292
BBC Military Housing-Navy Northeast LLC		
6.30% due 10/15/49 ^{†††}	415,000	442,730
Atlantic Marine Corporations Communities LLC		
5.43% due 12/01/50 ⁷	374,490	374,379
Hospitality Properties Trust		
5.25% due 02/15/26	347,000	352,091
Pacific Northwest Communities LLC		
5.91% due 06/15/50 ⁴	300,000	315,131

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
CORPORATE BONDS^{††} - 5.7% (continued)		
Financial - 3.2% (continued)		
Citigroup, Inc.		
6.25% ^{3,11}	197,000	\$ 204,387
Total Financial		<u>16,145,747</u>
Mortgage Securities - 1.2%		
Station Place Securitization Trust		
2.86% (1 Month USD LIBOR + 0.90%) due 07/24/18 ^{2,7}	3,300,000	3,300,000
3.21% (1 Month USD LIBOR + 1.25%) due 11/24/18 ^{2,7}	1,500,000	1,500,000
2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{2,7}	1,300,000	1,300,000
Total Mortgage Securities		<u>6,100,000</u>
Consumer, Non-cyclical - 0.4%		
Offutt AFB America First Community LLC		
5.46% due 09/01/50 ⁴	1,900,081	1,882,490
Basic Materials - 0.4%		
Yamana Gold, Inc.		
4.95% due 07/15/24	1,205,000	1,203,686
BHP Billiton Finance USA Ltd.		
6.75% due 10/19/75 ^{7,11}	600,000	650,700
Total Basic Materials		<u>1,854,386</u>
Consumer, Cyclical - 0.3%		
Northern Group Housing LLC		
6.80% due 08/15/53 ⁷	600,000	749,020
HP Communities LLC		
5.78% due 03/15/46 ⁴	500,000	579,578
Total Consumer, Cyclical		<u>1,328,598</u>
Communications - 0.1%		
Verizon Communications, Inc.		
3.44% (3 Month USD LIBOR + 1.10%) due 05/15/25 ²	475,000	474,461
Thomson Reuters Corp.		
3.85% due 09/29/24	67,000	65,998
Total Communications		<u>540,459</u>
Industrial - 0.1%		
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg		
5.85% (3 Month USD LIBOR + 3.50%) due 07/15/21 ^{2,7}	250,000	252,325
Total Corporate Bonds (Cost \$27,896,341)		<u>28,104,005</u>
FOREIGN GOVERNMENT DEBT^{††} - 4.7%		
Government of Japan		
due 07/09/18 ¹⁰	JPY 944,000,000	8,526,927
due 07/20/18 ¹⁰	JPY 21,700,000	196,018
Total Government of Japan		<u>8,722,945</u>
Republic of Hungary		
due 07/25/18 ¹⁰	HUF 1,974,320,000	6,999,798
Czech Republic		
due 10/26/18 ¹⁰	CZK 71,000,000	3,192,359
4.60% due 08/18/18	CZK 17,000,000	768,239
Total Czech Republic		<u>3,960,598</u>
State of Israel		
0.50% due 10/31/18	ILS 14,230,000	3,907,678
Total Foreign Government Debt (Cost \$24,352,809)		<u>23,591,019</u>
FEDERAL AGENCY BONDS^{††} - 3.9%		
Freddie Mac Strips ¹²		
due 09/15/29 ¹⁰	5,600,000	3,823,970
due 03/15/31 ¹⁰	3,550,000	2,295,628
due 07/15/32 ¹⁰	2,700,000	1,667,879
Total Freddie Mac Strips		<u>7,787,477</u>
Fannie Mae Principal ¹²		
due 05/15/30 ¹⁰	6,650,000	4,435,357
due 01/15/30 ¹⁰	1,875,000	1,264,876
due 05/15/29 ¹⁰	1,750,000	1,210,298
Total Fannie Mae Principal		<u>6,910,531</u>
Freddie Mac ¹²		
due 12/14/29 ¹⁰	2,900,000	1,962,418
due 01/02/34 ¹⁰	850,000	496,545
Total Freddie Mac		<u>2,458,963</u>
Tennessee Valley Authority		
4.25% due 09/15/65	1,300,000	1,472,468
5.38% due 04/01/56	600,000	807,717
Total Tennessee Valley Authority		<u>2,280,185</u>
Total Federal Agency Bonds (Cost \$20,081,524)		<u>19,437,156</u>
SENIOR FLOATING RATE INTERESTS^{††,2} - 2.1%		
Technology - 0.7%		
Misys Ltd.		
5.81% (3 Month USD LIBOR + 3.50%) due 06/13/24	1,240,625	1,217,537
Flexera Software LLC		
5.35% (1 Month USD LIBOR + 3.25%) due 02/26/25	798,000	794,760
Epicor Software		
5.35% (1 Month USD LIBOR + 3.25%) due 06/01/22	593,188	590,964
SS&C Technologies, Inc.		
4.59% (1 Month USD LIBOR + 2.50%) due 04/16/25	423,656	423,418
Internet Brands, Inc.		
5.84% (1 Month USD LIBOR + 3.75%) due 09/13/24	375,942	375,577

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,2} - 2.1% (continued)		
Technology - 0.7% (continued)		
Micron Technology, Inc. 4.10% (1 Month USD LIBOR + 2.00%) due 05/29/25	250,000	\$ 249,480
Total Technology		<u>3,651,736</u>
Consumer, Non-cyclical - 0.4%		
Packaging Coordinators Midco, Inc. 6.34% (3 Month USD LIBOR + 4.00%) due 06/30/23	686,000	685,575
DJO Finance LLC 5.45% (3 Month USD LIBOR + 3.25%) and (1 Month USD LIBOR + 3.25%) due 06/08/20	489,924	487,171
Lineage Logistics LLC 5.09% (1 Month USD LIBOR + 3.00%) due 02/27/25	399,000	396,007
Diamond (BC) B.V. 5.10% (2 Month USD LIBOR + 3.00%) due 09/06/24	397,000	389,060
Davis Vision 5.09% (1 Month USD LIBOR + 3.00%) due 12/02/24	199,000	197,569
Total Consumer, Non-cyclical		<u>2,155,382</u>
Consumer, Cyclical - 0.4%		
Petco Animal Supplies, Inc. 5.61% (3 Month USD LIBOR + 3.25%) due 01/26/23	1,175,940	846,677
Mavis Tire Express Services Corp. 5.33% (1 Month USD LIBOR + 3.25%) due 03/20/25	695,672	688,716
Crown Finance US, Inc. 4.59% (1 Month USD LIBOR + 2.50%) due 02/28/25	399,000	395,724
Total Consumer, Cyclical		<u>1,931,117</u>
Communications - 0.4%		
Cengage Learning Acquisitions, Inc. 6.34% (1 Month USD LIBOR + 4.25%) due 06/07/23	1,563,830	1,432,860
Proquest LLC 5.84% (1 Month USD LIBOR + 3.75%) due 10/24/21	485,992	487,815
Total Communications		<u>1,920,675</u>
Industrial - 0.1%		
Titan Acquisition Ltd. (Husky) 5.09% (1 Month USD LIBOR + 3.00%) due 03/28/25	249,375	245,293
Wrangler Buyer Corp. 4.84% (1 Month USD LIBOR + 2.75%) due 09/28/24	124,687	124,312
Total Industrial		<u>369,605</u>
Financial - 0.1%		
HUB International Ltd. 5.36% (2 Month USD LIBOR + 3.00%) due 04/25/25	250,000	248,320
American Stock Transfer & Trust 8.50% (3 Month USD LIBOR + 4.50%) due 06/26/20	93,169	93,285
Total Financial		<u>341,605</u>
Total Senior Floating Rate Interests (Cost \$10,848,759)		<u>10,370,120</u>
MUNICIPAL BONDS^{††} - 0.5%		
California - 0.4%		
Newport Mesa Unified School District General Obligation Unlimited due 08/01/41 ¹⁰	1,540,000	625,255
due 08/01/46 ¹⁰	750,000	245,318
Beverly Hills Unified School District California General Obligation Unlimited due 08/01/39 ¹⁰	1,410,000	600,730
Cypress School District General Obligation Unlimited due 08/01/48 ¹⁰	1,000,000	264,970
Hanford Joint Union High School District General Obligation Unlimited due 08/01/39 ¹⁰	500,000	205,070
Total California		<u>1,941,343</u>
Illinois - 0.1%		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	500,000	546,250
Total Municipal Bonds (Cost \$2,438,643)		<u>2,487,593</u>
COMMERCIAL PAPER^{††} - 3.5%		
McKesson Corp. 2.35% due 07/19/18 ^{10,13}	7,000,000	6,991,775
Nutrien Ltd. 2.35% due 07/11/18 ^{10,13}	6,500,000	6,495,757

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
COMMERCIAL PAPER^{††} 3.5% (continued)		
Amcor Ltd. 2.32% due 07/27/18 ^{10,13}	4,000,000	\$ 3,993,298
Total Commercial Paper (Cost \$17,480,830)		17,480,830
REPURCHASE AGREEMENTS^{††,14} - 1.8%		
BNP Paribas issued 06/25/18 at 2.56% due 07/27/18	4,018,776	4,018,776
BNP Paribas issued 04/26/18 at 2.56% due 07/27/18	2,758,000	2,758,000
Jefferies & Company, Inc. issued 05/25/18 at 3.17% due 07/02/18	2,261,000	2,261,000
Total Repurchase Agreements (Cost \$9,037,776)		9,037,776
Contracts		
OTC OPTIONS PURCHASED^{††} - 0.0%		
Call options on:		
BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$15,494,709)	57	59,565
BofA Merrill Lynch iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of \$55.00 (Notional Value \$11,261,467)	2,599	18,193
Total Call options		77,758
Total OTC Options Purchased (Cost \$723,428)		77,758
Total Investments - 99.1% (Cost \$498,109,523)		\$ 492,150,109
Other Assets & Liabilities, net - 0.9%		4,606,687
Total Net Assets - 100.0%		\$ 496,756,796

CENTRALLY CLEARED INTEREST RATE SWAPS AGREEMENTS^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Premiums Paid	Unrealized Gain
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.82%	Quarterly	04/13/28	\$ (43,510,000)	\$ 525,602	\$ 257,124	\$ 268,478
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.69%	Quarterly	04/13/21	(39,000,000)	171,210	7,844	163,366
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.77%	Quarterly	04/13/25	(16,800,000)	154,224	28,815	125,409
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.59%	Quarterly	11/13/47	(1,900,000)	150,195	326	149,869
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.73%	Quarterly	04/13/23	(14,600,000)	108,916	17,259	91,657
								\$ 1,110,147	\$ 311,368	\$ 798,779

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2018	Net Unrealized Appreciation
Goldman Sachs	944,000,000	JPY	07/09/18	\$ 8,833,079	\$ 8,530,318	\$ 302,761
JPMorgan Chase & Co.	7,600,000	BRL	10/01/18	2,206,096	1,947,919	258,177
Citigroup	7,600,000	BRL	10/01/18	2,199,138	1,947,919	251,219
Goldman Sachs	71,000,000	CZK	10/26/18	3,411,329	3,220,284	191,045
Goldman Sachs	1,183,000,000	HUF	07/25/18	4,326,439	4,203,182	123,257
JPMorgan Chase & Co.	791,320,000	HUF	07/25/18	2,896,433	2,811,549	84,884
Citigroup	9,668,100	ILS	10/31/18	2,749,030	2,669,307	79,723
Goldman Sachs	4,633,050	ILS	10/31/18	1,317,199	1,279,158	38,041
Goldman Sachs	650,000	EUR	09/14/18	799,700	763,466	36,234
Goldman Sachs	395,000	EUR	07/20/18	490,359	461,882	28,477
JPMorgan Chase & Co.	17,782,000	CZK	08/20/18	824,596	803,010	21,586
Goldman Sachs	21,700,000	JPY	07/20/18	199,539	196,238	3,301
Citigroup	3,350	CZK	07/12/18	154	151	3
					\$	1,418,708

Investment Grade Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2018	Net Unrealized Appreciation/ (Depreciation)
JPMorgan Chase & Co.	7,600,000	BRL	10/01/18	\$ 1,916,743	\$ 1,947,919	\$ 31,176
Deutsche Bank	1,439	CZK	07/12/18	65	65	—
Goldman Sachs	650,000	EUR	09/14/18	763,656	763,466	(190)
Goldman Sachs	395,000	EUR	07/20/18	467,511	461,882	(5,629)
Citigroup	7,600,000	BRL	10/01/18	1,965,069	1,947,919	(17,150)
						\$ 8,207

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

* Non-income producing security.

† Value determined based on Level 1 inputs, unless otherwise noted.

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

††† Value determined based on Level 3 inputs.

1 Security was fair valued by the Valuation Committee at June 30, 2018. The total market value of fair valued securities amounts to \$4,862,786, (cost \$4,877,379) or 1.0% of total net assets.

2 Variable rate security. Rate indicated is the rate effective at June 30, 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. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

3 Perpetual maturity.

4 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 \$10,562,819 (cost \$11,616,347), or 2.1% of total net assets.

5 Affiliated issuer.

6 Rate indicated is the 7 day yield as of June 30, 2018.

7 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 \$209,203,219 (cost \$209,665,196), or 42.1% of total net assets.

8 Security is an interest-only strip. Rate indicated is effective yield at June 30, 2018.

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

10 Zero coupon rate security.

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

12 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.

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

14 Repurchase Agreements.

BofA	Bank of America
BRL	Brazilian Real
CME	Chicago Mercantile Exchange
CMT	Constant Maturity Treasury
CZK	Czech Koruna
EUR	Euro
HUF	Hungarian Forint
ILS	Israeli New Shekel
JPY	Japanese Yen
LIBOR	London Interbank Offered Rate
USD	United States Dollar
WAC	Weighted Average Coupon