

Limited Duration Fund

	SHARES	VALUE
MUTUAL FUNDS[†] - 3.5%		
Guggenheim Floating Rate Strategies Fund - Institutional Class ¹	629,435	\$ 16,415,673
Guggenheim Strategy Fund I ¹	517,272	12,957,662
Guggenheim Strategy Fund II ¹	487,233	12,180,825
Guggenheim Strategy Fund III ¹	280,729	7,021,027
Total Mutual Funds		48,575,187
(Cost \$48,421,293)		
SHORT-TERM INVESTMENTS[‡] - 3.0%		
Dreyfus Treasury Securities Cash Management Fund - Institutional Class 0.50% ²	42,119,763	42,119,763
Total Short-Term Investments		42,119,763
(Cost \$42,119,763)		
	FACE	AMOUNT¹²
ASSET-BACKED SECURITIES^{††} - 46.9%		
COLLATERALIZED LOAN OBLIGATIONS - 39.2%		
Venture XVI CLO Ltd.		
2017-16A, 2.27% due 04/15/26 ^{3,4}	\$ 20,000,000	19,999,106
2014-16A, 2.52% due 04/15/26 ^{3,4}	9,200,000	9,200,000
Fortress Credit BSL II Ltd.		
2017-2A, 2.30% due 10/19/25 ^{3,4}	19,000,000	18,976,692
2013-2A, 2.52% due 10/19/25 ^{3,4}	5,000,000	5,002,732
2013-2A, 3.27% due 10/19/25 ^{3,4}	1,500,000	1,502,348
Great Lakes CLO Ltd.		
2014-1A, 2.87% due 04/15/25 ^{3,4}	10,000,000	10,010,212
2015-1A, 2.97% due 07/15/26 ^{3,4}	5,000,000	5,015,993
2012-1A, 2.85% due 01/15/23 ^{3,4}	4,457,693	4,461,541
2014-1A, 4.72% due 04/15/25 ^{3,4}	250,000	247,172
Fortress Credit Opportunities III CLO, LP		
2017-3A, 2.84% due 04/28/26 ^{3,4}	16,000,000	15,979,366
2017-3A, 4.00% due 04/28/26 ⁴	1,800,000	1,795,388
2014-3A, 3.51% due 04/28/26 ^{3,4}	1,000,000	996,612
CIFC Funding Ltd.		
2016-1A, 2.99% due 01/22/27 ^{3,4}	8,500,000	8,500,307
2014-4A, 2.38% due 10/17/26 ^{3,4}	5,000,000	5,004,184
2015-2A, 3.00% due 12/05/24 ^{3,4}	2,000,000	1,999,506
2015-2A, 3.80% due 12/05/24 ^{3,4}	1,990,000	1,993,348
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 2.98% due 12/15/28 ^{3,4}	17,000,000	17,027,565
Golub Capital Partners CLO Ltd.		
2016-33A, 3.37% due 11/21/28 ^{3,4}	9,000,000	8,970,180
2015-25A, 2.83% due 08/05/27 ^{3,4}	5,000,000	5,000,945
2015-23A, 3.18% due 05/05/27 ^{3,4}	1,000,000	1,004,050
2015-24A, 4.78% due 02/05/27 ^{3,4}	1,000,000	995,426
2014-21A, 3.49% due 10/25/26 ^{3,4}	500,000	492,817
2014-18A, 4.54% due 04/25/26 ^{3,4}	250,000	249,551
2014-18A, 5.04% due 04/25/26 ^{3,4}	250,000	245,050
TICP 2014-3A AR		
2.33% due 01/20/27	13,350,000	13,363,787
TICP CLO III Ltd.		
2014-3A, 2.57% due 01/20/27 ^{3,4}	13,350,000	13,350,000
Steele Creek CLO Ltd.		
2014-1A, 2.37% due 08/21/26 ^{3,4}	11,300,000	11,285,602
2017-1A, 2.89% due 08/21/26 ^{3,4}	2,000,000	1,999,988
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, 3.06% due 10/15/26 ^{3,4}	7,200,000	7,204,997
2017-5A, 3.40% due 10/15/26 ⁴	4,000,000	4,004,147
2014-5A, 4.56% due 10/15/26 ^{3,4}	1,000,000	999,664
2014-5A, 3.66% due 10/15/26 ^{3,4}	1,000,000	999,500
Carlyle Global Market Strategies CLO Ltd.		
2013-2A, 2.17% due 04/18/25 ^{3,4}	9,130,000	9,130,000
2013-4A, 2.49% due 10/15/25 ^{3,4}	2,000,000	2,008,444
PFP Ltd.		
2017-3, 1.83% due 01/14/35 ^{3,4}	6,750,000	6,766,132
2015-2, 2.93% due 07/14/34 ^{3,4}	3,000,000	2,997,406
Northwoods Capital X Ltd.		
2017-10A, 2.48% due 11/04/25 ^{3,4}	7,500,000	7,504,712
2013-10A, 2.93% due 11/04/25 ^{3,4}	2,250,000	2,249,992
OCP CLO Ltd.		
2016-11A, 3.43% due 04/26/28 ^{3,4}	3,750,000	3,749,784
2016-2A, 3.05% due 11/22/25 ^{3,4}	2,000,000	2,017,469
2013-4A, 3.79% due 10/24/25 ^{3,4}	2,000,000	2,000,000
2016-11A, 4.48% due 04/26/28 ^{3,4}	1,500,000	1,499,865
Vibrant CLO III Ltd.		
2016-3A, 2.51% due 04/20/26 ^{3,4}	8,800,000	8,781,731
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 3.65% due 12/22/28 ^{3,4}	8,000,000	7,957,885
NXT Capital CLO LLC		
2017-1A, 2.86% due 04/20/29 ^{3,4}	7,700,000	7,686,651
TICP CLO II Ltd.		
2017-2A, 2.70% due 07/20/26 ^{3,4}	7,500,000	7,506,301
Seneca Park CLO Limited		
2017-1A, 2.44% due 07/17/26 ^{3,4}	7,500,000	7,504,628
Garrison Funding Ltd.		
2015-1A, 2.50% due 05/25/27 ^{3,4}	3,000,000	2,999,924
2016-2A, 3.26% due 09/29/27 ^{3,4}	2,000,000	2,013,403
2015-1A, 3.55% due 05/25/27 ^{3,4}	2,000,000	2,000,202
Flagship CLO VIII Ltd.		
2017-8A, 2.29% due 01/16/26 ^{3,4}	6,900,000	6,883,429
Cerberus Loan Funding XVII Ltd.		
2016-3A, 3.48% due 01/15/28 ^{3,4}	6,500,000	6,478,951
KVK CLO Ltd.		
2017-1A, 2.84% due 05/15/26 ^{3,4}	5,600,000	5,596,004
2014-2A, 4.02% due 07/15/26 ^{3,4}	500,000	499,973
2013-1A, due 04/14/25 ^{4,5}	750,000	339,719
A Voce CLO Ltd.		
2017-1A, 2.31% due 07/15/26 ^{3,4}	6,400,000	6,392,459
Venture XIX CLO Ltd.		
2016-19A, 3.02% due 01/15/27 ^{3,4}	6,100,000	6,099,707
Crown Point CLO II Ltd.		
2013-2A, 2.95% due 12/31/23 ^{3,4}	6,000,000	5,991,288
Catamaran CLO Ltd.		
2016-1A, 3.10% due 12/20/23 ^{3,4}	3,250,000	3,250,901
2014-1A, 3.68% due 04/20/26 ^{3,4}	2,750,000	2,722,859

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	FACE AMOUNT ¹²	VALUE
Cent CLO Ltd.		
2013-19A, 2.37% due 10/29/25 ^{3,4}	\$ 3,850,000	\$ 3,849,442
2014-20A, 2.52% due 01/25/26 ^{3,4}	2,100,000	2,100,862
Regatta V Funding Ltd.		
2017-1A, 2.27% due 10/25/26 ^{3,4}	4,900,000	4,899,677
2014-1A, 2.60% due 10/25/26 ^{3,4}	1,000,000	1,000,000
GoldenTree Loan Opportunities VII Ltd.		
2013-7A, 2.19% due 04/25/25 ^{3,4}	5,750,000	5,747,500
Northwoods Capital Ltd.		
2014-14A, 2.33% due 11/12/25 ^{3,4}	5,700,000	5,703,503
Cent CDO 14 Ltd.		
2007-14A, 1.72% due 04/15/21 ^{3,4}	6,000,000	5,638,035
Cent CLO LP		
2014-21A, 2.27% due 07/27/26 ^{3,4}	5,500,000	5,497,645
Acis CLO Ltd.		
2013-1A, 1.89% due 04/18/24 ^{3,4}	5,500,000	5,461,947
Tuolumne Grove CLO Limited		
2017-1A, due 04/25/26 ^{3,4}	5,400,000	5,390,607
Galaxy XVIII CLO Ltd.		
2017-18A, 2.32% due 10/15/26 ^{3,4}	5,300,000	5,299,762
Venture XII CLO Ltd.		
2017-12A, 2.67% due 02/28/26 ^{3,4}	5,100,000	5,085,987
Voya CLO Ltd.		
2013-1A, 3.92% due 04/15/24 ^{3,4}	2,300,000	2,300,007
2015-3A, 7.53% due 10/20/27 ^{3,4}	1,950,000	1,784,821
2015-3A, 3.97% due 10/15/22 ^{3,4}	1,000,000	999,964
OZLM IX Ltd.		
2017-9A, 2.69% due 01/20/27 ^{3,4}	5,100,000	5,084,268
Flagship CLO		
2014-8A, 2.09% due 01/16/26 ^{3,4}	5,000,000	4,993,321
Symphony CLO XIV Ltd.		
2017-14A, 2.86% due 07/14/26 ^{3,4}	4,700,000	4,701,778
Oaktree EIF I Ltd.		
2016-A1, 3.62% due 10/18/27 ^{3,4}	4,500,000	4,507,431
Shackleton CLO Ltd.		
2016-7A, 2.97% due 04/15/27 ^{3,4}	4,250,000	4,249,797
Cerberus Loan Funding XVI, LP		
2016-2A, 3.07% due 11/15/27 ^{3,4}	4,000,000	4,047,680
TCP Waterman CLO LLC		
2016-1A, 3.18% due 12/15/28 ^{3,4}	4,000,000	4,041,761
Newstar Commercial Loan Funding LLC		
2017-1A, 3.54% due 03/20/27 ^{3,4}	3,000,000	2,999,994
2016-1A, 4.80% due 02/25/28 ^{3,4}	1,000,000	1,002,048
WhiteHorse VI Ltd.		
2016-1A, 2.93% due 02/03/25 ^{3,4}	4,000,000	3,997,037
ACIS CLO Ltd.		
2014-4A, 2.45% due 05/01/26 ^{3,4}	4,000,000	3,991,274
Vibrant CLO III Ltd.		
2016-3A, 3.08% due 04/20/26 ^{3,4}	4,000,000	3,985,356
FS Senior Funding Ltd.		
2015-1A, 2.82% due 05/28/25 ^{3,4}	2,000,000	2,000,100
2015-1A, 3.67% due 05/28/25 ^{3,4}	2,000,000	1,979,738
Fortress Credit Opportunities VI CLO Ltd.		
2015-6A, 3.01% due 10/10/26 ^{3,4}	2,750,000	2,749,771
2015-6A, 3.81% due 10/10/26 ^{3,4}	1,000,000	995,856
WhiteHorse VIII Ltd.		
2014-1A, 2.53% due 05/01/26 ^{3,4}	3,450,000	3,430,893
Flagship VII Ltd.		
2017-7A, 2.28% due 01/20/26 ^{3,4}	3,300,000	3,295,943
Northwoods Capital XIV Ltd.		
2017-14A, 2.79% due 11/12/25 ^{3,4}	3,000,000	3,003,412
Fifth Street SLF II Ltd.		
2015-2A, 2.96% due 09/29/27 ^{3,4}	3,000,000	3,002,656
Cavalry CLO II		
2013-2A, 2.37% due 01/17/24 ^{3,4}	3,000,000	3,000,000
RFTI Issuer Ltd.		
2015-FL1, 2.66% due 08/15/30 ^{3,4}	2,986,696	2,984,420
Venture XI CLO Ltd.		
2015-11A, 2.99% due 11/14/22 ^{3,4}	3,000,000	2,982,256
Black Diamond CLO Ltd.		
2012-1A, 2.43% due 02/01/23 ^{3,4}	2,553,578	2,550,232
Atrium XI		
2014-11A, 4.24% due 10/23/25 ^{3,4}	2,500,000	2,500,211
Ares XXVI CLO Ltd.		
2013-1A, 3.77% due 04/15/25 ^{3,4}	2,500,000	2,499,880
KKR CLO Ltd.		
2015-12, 3.32% due 07/15/27 ^{3,4}	2,500,000	2,497,043
AMMC CLO XV Ltd.		
2016-15A, 3.01% due 12/09/26 ^{3,4}	2,400,000	2,408,874
Nelder Grove CLO Ltd.		
2017-1A, 2.80% due 08/28/26 ^{3,4}	2,400,000	2,399,631
LCM XXII Ltd.		
2016-22A, 2.31% due 10/20/28 ^{3,4}	2,300,000	2,300,679
Vibrant CLO Ltd.		
2015-1A, 3.12% due 07/17/24 ^{3,4}	2,000,000	2,011,223
Cerberus ICQ Levered LLC		
2015-1A, 3.07% due 11/06/25 ^{3,4}	2,000,000	2,004,332
Madison Park Funding XVI Ltd.		
2016-16A, 2.93% due 04/20/26 ^{3,4}	2,000,000	2,004,278
KKR CLO Trust		
2012-1A, 3.33% due 12/15/24 ^{3,4}	2,000,000	2,000,503
Atlas Senior Loan Fund V Ltd.		
2016-1A, 3.53% due 07/16/26 ^{3,4}	2,000,000	1,999,898
Northwoods Capital IX Ltd.		
2012-9A, 3.27% due 01/18/24 ^{3,4}	2,000,000	1,999,890
Marea CLO Ltd.		
2015-1A, 3.77% due 10/15/23 ^{3,4}	1,000,000	999,965
2015-1A, 2.82% due 10/15/23 ^{3,4}	1,000,000	999,785
OHA Loan Funding Ltd.		
2013-1A, 2.49% due 07/23/25 ^{3,4}	2,000,000	1,998,567
Fortress Credit Funding V, LP		
2015-5A, 3.69% due 08/15/22 ^{3,4}	2,000,000	1,997,973
Dryden XXIV Senior Loan Fund		
2015-24RA, 3.74% due 11/15/23 ^{3,4}	2,000,000	1,995,807
OZLM Funding II Ltd.		
2016-2A, 3.64% due 10/30/27 ^{3,4}	2,000,000	1,994,431
Airlie CLO Ltd.		
2006-2A, 2.48% due 12/20/20 ^{3,4}	2,000,000	1,977,372
Resource Capital Corp.		
2014-CRE2, 3.44% due 04/15/32 ^{3,4}	2,000,000	1,970,032

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	FACE AMOUNT ¹²	VALUE
Flatiron CLO Ltd.		
2017-1A, 2.64% due 07/17/26 ^{3,4}	\$ 1,700,000	\$ 1,694,990
Tralee CLO III Ltd.		
2016-3A, 3.03% due 07/20/26 ^{3,4}	1,600,000	1,601,079
Battalion CLO VII Ltd.		
2014-7A, 2.62% due 10/17/26 ^{3,4}	1,500,000	1,501,029
Tuolumne Grove CLO Ltd.		
2014-1A, 3.14% due 04/25/26 ^{3,4}	1,500,000	1,500,000
Betony CLO Ltd.		
2016-1A, 2.97% due 04/15/27 ^{3,4}	1,500,000	1,498,334
Dryden 37 Senior Loan Fund		
2015-37A, due 04/15/27 ^{4,5}	1,500,000	1,408,711
Dryden 30 Senior Loan Fund		
2013-30A, 3.89% due 11/15/25 ^{3,4}	1,330,000	1,327,493
Highbridge Loan Management Ltd.		
2014-2014, 3.09% due 07/28/25 ^{3,4}	1,250,000	1,249,940
Venture VII CDO Ltd.		
2006-7A, 1.26% due 01/20/22 ^{3,4}	1,245,366	1,237,084
Kingsland V Ltd.		
2007-5A, 1.82% due 07/14/21 ^{3,4}	1,070,000	1,036,433
CFIP CLO Ltd.		
2014-1A, 2.49% due 04/13/25 ^{3,4}	1,000,000	1,003,082
Fortress Credit Investments IV Ltd.		
2015-4A, 2.92% due 07/17/23 ^{3,4}	1,000,000	1,001,108
Benefit Street Partners CLO Ltd.		
2015-1A, 4.12% due 10/15/25 ^{3,4}	1,000,000	1,001,007
Adirondack Park CLO Ltd.		
2013-1A, 4.02% due 04/15/24 ^{3,4}	1,000,000	1,000,797
Anchorage Capital CLO 4 Ltd.		
2014-4A, 3.20% due 07/28/26 ^{3,4}	1,000,000	1,000,177
Cent CLO		
2014-16A, 3.28% due 08/01/24 ^{3,4}	500,000	500,043
2014-16A, 4.23% due 08/01/24 ^{3,4}	500,000	500,020
Duane Street CLO IV Ltd.		
2007-4A, 3.29% due 11/14/21 ^{3,4}	1,000,000	1,000,032
Battalion CLO Ltd.		
2007-1A, 3.17% due 07/14/22 ^{3,4}	1,000,000	999,982
Oaktree EIF II Series Ltd.		
2014-A2, 3.34% due 11/15/25 ^{3,4}	1,000,000	999,919
Rockwall CDO II Ltd.		
2007-1A, 1.58% due 08/01/24 ^{3,4}	1,000,000	992,330
Resource Capital Corp		
2015-CRE3, 4.09% due 03/15/32 ^{3,4}	1,000,000	991,564
Madison Park Funding V Ltd.		
2007-5A, 2.50% due 02/26/21 ^{3,4}	1,000,000	980,206
Ivy Hill Middle Market Credit Fund VII Ltd.		
2013-7A, 3.33% due 10/20/25 ^{3,4}	1,000,000	976,347
Treman Park CLO Ltd.		
2015-1A, due 04/20/27 ^{4,5}	1,000,000	897,000
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{4,5}	1,000,000	892,252
Cerberus Onshore II CLO LLC		
2014-1A, 3.72% due 10/15/23 ^{3,4}	500,000	500,256
2014-1A, 3.72% due 10/15/23 ^{3,4}	250,000	249,861
2014-1A, 3.02% due 10/15/23 ^{3,4}	138,676	138,696
LMREC, Inc.		
2016-CRE2, 2.48% due 11/24/31 ^{3,4}	534,000	532,815
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 4.04% due 08/15/23 ^{3,4}	500,000	501,597
ALM XIV Ltd.		
2014-14A, 4.49% due 07/28/26 ^{3,4}	500,000	501,281
Gallatin CLO VII Ltd.		
2014-1A, 3.92% due 07/15/23 ^{3,4}	500,000	500,026
NZCG Funding Ltd.		
2015-2A, 3.39% due 04/27/27 ^{3,4}	500,000	499,990
Figueroa CLO Ltd.		
2013-1A, 3.80% due 03/21/24 ^{3,4}	500,000	499,960
Telos CLO Ltd.		
2013-4A, 3.77% due 07/17/24 ^{3,4}	500,000	498,960
COA Summit CLO Ltd.		
2014-1A, 4.88% due 04/20/23 ^{3,4}	500,000	494,898
WhiteHorse IV Ltd.		
2007-4A, 2.47% due 01/17/20 ^{3,4}	500,000	492,630
NewStar Arlington Senior Loan Program LLC		
2014-1A, 4.34% due 07/25/25 ^{3,4}	250,000	247,480
2014-1A, 5.29% due 07/25/25 ^{3,4}	250,000	239,424
Babson CLO Ltd.		
2012-2A, due 05/15/23 ^{4,5}	750,000	446,101
Keuka Park CLO Ltd.		
2013-1A, due 10/21/24 ^{4,5}	500,000	252,972
Kingsland IV Ltd.		
2007-4A, 2.47% due 04/16/21 ^{3,4}	250,000	241,023
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{3,5,11}	500,000	70,296
Total Collateralized Loan Obligations		545,103,975
TRANSPORT-AIRCRAFT - 2.2%		
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	6,400,020	6,405,497
2016-1A, 4.88% due 03/17/36 ⁴	4,770,000	4,793,850
2014-1, 5.13% due 12/15/29 ³	950,262	949,075
2014-1, 7.38% due 12/15/29 ³	380,105	379,630
Castlelake Aircraft Securitization Trust		
2015-1A, 4.70% due 12/15/40 ⁴	5,115,395	5,220,319
2014-1, 5.25% due 02/15/29	163,216	162,808
2014-1, 7.50% due 02/15/29	161,814	161,814
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42	3,729,000	3,759,246
ECAF I Ltd.		
2015-1A, 3.47% due 06/15/40 ⁴	1,491,867	1,476,949
2015-1A, 5.80% due 06/15/40 ⁴	879,834	844,640
Harbour Aircraft Investments Ltd.		
2016-1A, 4.70% due 07/15/41	1,835,400	1,839,225
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁴	1,702,381	1,695,997
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28 ⁴	1,349,812	1,350,478
Atlas Ltd.		
2014-1 A, 4.88% due 12/15/39	864,600	862,439
AABS		
2013-1 A, 4.88% due 01/10/38	538,443	537,097

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	FACE AMOUNT ¹²	VALUE
Rise Ltd.		
2014-1A, 4.75% due 02/12/39	\$ 359,958	\$ 358,159
Total Transport-Aircraft		30,797,223
COLLATERALIZED DEBT OBLIGATIONS - 2.2%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ⁴	10,250,000	10,212,633
2016-3A, 3.85% due 10/28/33 ⁴	1,500,000	1,521,879
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 ⁴	4,000,000	4,019,208
RB Commercial Trust		
2012-RS1, 5.35% due 01/26/22 ⁴	3,349,867	3,459,499
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 ⁴	3,000,000	2,956,969
Triaxx Prime CDO Ltd.		
2006-2A, 1.05% due 10/02/39 ^{3,4}	2,940,804	2,865,916
Putnam Structured Product Funding Ltd.		
2003-1A, 1.91% due 10/15/38 ^{3,4}	2,500,639	2,269,538
SRERS Funding Ltd.		
2011-RS, 1.10% due 05/09/46 ^{3,4}	1,449,821	1,432,303
H2 Asset Funding Ltd.		
2014-1A, 2.88% due 03/19/37	1,000,000	997,041
Wrightwood Capital Real Estate CDO Ltd.		
2005-1A, 1.48% due 11/21/40 ^{3,4}	700,000	686,744
Total Collateralized Debt Obligations		30,421,730
NET LEASE - 1.3%		
Capital Automotive REIT		
2017-1A, 3.87% due 04/15/47 ⁴	12,200,000	12,196,463
2014-1A, 3.66% due 10/15/44 ⁴	1,000,000	974,454
Store Master Funding LLC		
2012-1A, 5.77% due 08/20/42 ⁴	3,726,844	3,754,128
2013-1A, 4.16% due 03/20/43 ⁴	933,635	926,209
Spirit Master Funding LLC		
2014-1A, 5.05% due 07/20/40 ⁴	501,150	507,840
Total Net Lease		18,359,094
WHOLE BUSINESS - 1.2%		
Taco Bell Funding LLC		
2016-1A, 4.38% due 05/25/46 ⁴	3,681,500	3,729,220
2016-1A, 4.97% due 05/25/46 ⁴	3,482,500	3,534,884
DB Master Finance LLC		
2015-1A, 3.98% due 02/20/45 ⁴	3,831,800	3,894,346
Sonic Capital LLC		
2016-1A, 4.47% due 05/20/46 ⁴	1,988,333	1,959,421
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27 ⁴	1,699,675	1,699,851
Drug Royalty II Limited Partnership 2		
2014-1, 3.48% due 07/15/23 ⁴	811,167	804,361
Wendys Funding LLC		
2015-1A, 4.08% due 06/15/45 ⁴	768,300	773,433
Miramax LLC		
2014-1A, 3.34% due 07/20/26 ⁴	596,800	592,916
Total Whole Business		16,988,432
TRANSPORT-CONTAINER - 0.8%		
Global SC Finance II SRL		
2013-1A, 2.98% due 04/17/28 ⁴	9,596,458	9,343,271
2013-2A, 3.67% due 11/17/28 ⁴	1,941,100	1,913,097
Total Transport-Container		11,256,368
INSURANCE - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁴	594,000	591,262
AUTOMOTIVE - 0.0%		
Hertz Vehicle Financing LLC		
2016-2A, 4.99% due 03/25/22 ⁴	477,000	482,313
DIVERSIFIED PAYMENT RIGHTS - 0.0%		
CCR, Inc. MT100 Payment Rights Master Trust		
2010-CX, 1.30% due 07/10/17 ³	138,820	138,545
Total Asset-Backed Securities (Cost \$652,601,531)		654,138,942
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 31.2%		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 20.5%		
FirstKey Master Funding		
2017-R1, 1.01% due 11/03/41 ^{3,4}	31,500,000	31,044,014
LSTAR Securities Investment Ltd.		
2017-1, 2.78% due 01/01/22 ^{3,4}	9,398,804	9,375,307
2016-4, 2.78% due 10/01/21 ^{3,4}	5,234,651	5,192,873
2015-6, 2.78% due 05/01/20 ^{3,4}	4,450,481	4,433,792
2016-3, 2.78% due 09/01/21 ^{3,4}	3,436,685	3,393,400
CIT Mortgage Loan Trust		
2007-1, 2.33% due 10/25/37 ^{3,4}	19,256,482	19,118,695
2007-1, 2.43% due 10/25/37 ^{3,4}	1,518,351	1,486,662
JP Morgan Mortgage Acquisition Trust		
2006-HE2, 1.12% due 07/25/36 ³	15,926,146	15,310,033
Bayview Opportunity Master Fund IVb Trust		
2017-RN1, 3.60% due 02/28/32 ^{3,4}	7,743,130	7,731,808
2017-NPL1, 3.60% due 01/28/32 ⁴	4,177,252	4,166,049
LSTAR Securities Investment Trust		
2016-2, 2.78% due 03/01/21 ^{3,4}	5,188,803	5,162,859
2016-5, 2.78% due 11/01/21 ^{3,4}	3,133,933	3,118,000
2015-10, 2.78% due 11/02/20 ^{3,4}	2,442,496	2,441,733
Countrywide Asset-Backed Certificates		
2006-6, 1.15% due 09/25/36 ³	6,762,973	6,304,829
2006-5, 1.27% due 08/25/36 ³	3,170,441	3,041,922
GCAIT		
A1, 3.38% due 03/25/47	8,100,000	8,092,256
LSTAR Commercial Mortgage Trust		
2016-7, 2.78% due 12/01/21 ^{3,4}	8,152,581	8,081,246
First NLC Trust		
2005-4, 1.37% due 02/25/36 ³	8,360,000	7,850,140
VOLT XLVIII LLC		
2016-NPL8, 3.50% due 07/25/46 ⁴	7,622,640	7,663,800
Nationstar HECM Loan Trust		
2016-1A, 2.98% due 02/25/26 ⁴	5,494,174	5,494,174
2015-2A, 2.88% due 11/25/25 ⁴	1,034,645	1,034,976
2016-3A, 2.01% due 08/25/26 ⁴	707,638	703,820

Limited Duration Fund		FACE AMOUNT ¹²	VALUE
Stanwich Mortgage Loan Co.			
2016-NPA1, 3.84% due 10/16/46 ^{3,4}	\$	7,178,140	\$ 7,167,851
VOLT L LLC			
2016-NP10, 3.50% due 09/25/46 ^{3,4}		6,870,348	6,913,346
CSMC Series			
2015-12R, 1.27% due 11/30/37 ^{3,4}		6,652,586	6,274,074
2014-2R, 0.98% due 02/27/46 ^{3,4}		385,335	361,216
Ellington Loan Acquisition Trust			
2007-2, 1.93% due 05/25/37 ^{3,4}		6,005,608	5,999,949
CWABS Incorporated Asset-Backed Certificates Trust			
2004-4, 1.70% due 07/25/34 ³		6,261,986	5,930,564
GSMSC Resecuritization Trust			
2015-5R, 0.91% due 02/26/37 ^{3,4}		3,256,069	2,895,724
2015-7R, 0.93% due 09/26/37 ^{3,4}		2,982,262	2,821,518
Credit-Based Asset Servicing & Securitization LLC			
2006-CB2, 1.17% due 12/25/36 ³		5,989,058	5,561,040
LVII Resecuritization Trust			
2009-3, 5.30% due 11/27/37 ^{3,4}		5,000,000	5,066,955
CIM Trust			
2017-2, 2.78% due 12/25/57 ^{3,4}		5,000,000	4,962,643
Banc of America Funding Trust			
2015-R4, 0.95% due 01/27/35 ^{3,4}		5,070,985	4,756,612
VOLT LIV LLC			
2017-NPL1, 3.63% due 02/25/47 ^{3,4}		4,183,269	4,168,590
VOLT LI LLC			
2016-NP11, 3.50% due 10/25/46 ⁴		4,096,543	4,126,614
VOLT XLI LLC			
2016-NPL1, 4.25% due 02/26/46 ⁴		4,097,189	4,116,726
VOLT LIII LLC			
2016-NP13, 3.88% due 12/26/46 ⁴		3,923,751	3,913,878
Bear Stearns Asset Backed Securities I Trust			
2006-HE3, 1.34% due 04/25/36 ³		4,000,000	3,792,070
Soundview Home Loan Trust			
2005-OPT3, 1.45% due 11/25/35 ³		4,000,000	3,608,082
2003-1, 4.36% due 08/25/31 ³		140,447	137,860
VOLT XXXIX LLC			
2015-NP13, 4.13% due 10/25/45 ⁴		3,715,934	3,724,007
VOLT LII LLC			
2016-NP12, 3.63% due 11/26/46 ⁴		3,681,123	3,665,691
VOLT XL LLC			
2015-NP14, 4.38% due 11/27/45 ⁴		2,842,532	2,870,326
NRPL Trust			
2014-2A, 3.75% due 10/25/57 ^{3,4}		1,485,641	1,496,245
2015-1A, 3.88% due 11/01/54 ⁴		1,322,552	1,314,063
GCAF LLC			
2015-1, 3.63% due 05/26/20 ^{3,4}		2,631,194	2,631,459
VOLT XXXVI LLC			
2015-NP10, 3.63% due 07/25/45 ^{3,4}		1,980,383	1,985,172
First Franklin Mortgage Loan Trust			
2004-FF10, 2.26% due 07/25/34 ³		1,953,097	1,890,513
VOLT XXXIII LLC			
2015-NPL5, 3.50% due 03/25/55 ⁴		1,881,551	1,888,558
Deutsche Alt-A Securities Mortgage Loan Trust Series			
2006-AF1, 1.08% due 04/25/36 ³		2,041,300	1,785,160
Global Mortgage Securitization Ltd.			
2005-A, 1.25% due 04/25/32 ^{3,4}		1,795,196	1,699,727
Nomura Resecuritization Trust			
2015-4R, 1.66% due 03/26/36 ^{3,4}		1,598,836	1,525,130
2012-1R, 1.22% due 08/27/47 ^{3,4}		129,086	128,105
AJAX Mortgage Loan Trust			
2015-A, 3.88% due 11/25/54 ^{3,4}		1,555,229	1,551,266
Bayview Opportunity Master Fund Trust			
2016-LT1, 3.47% due 10/28/31 ^{3,4}		1,531,462	1,523,847
VOLT XXVII LLC			
2014-NPL7, 3.38% due 08/27/57 ⁴		1,503,465	1,501,751
Morgan Stanley ABS Capital I Incorporated Trust			
2006-NC1, 1.36% due 12/25/35 ³		1,500,000	1,398,681
Structured Asset Investment Loan Trust			
2005-2, 1.72% due 03/25/35 ³		959,676	917,907
2005-1, 1.70% due 02/25/35 ^{3,4}		479,356	471,170
VOLT XXXIV LLC			
2015-NPL7, 3.25% due 02/25/55 ^{3,4}		1,258,490	1,256,547
Encore Credit Receivables Trust			
2005-4, 1.42% due 01/25/36 ³		1,077,390	1,056,047
VOLT XLII LLC			
2016-NPL2, 4.25% due 03/26/46 ⁴		1,006,330	1,013,896
Ocwen Master Advance Receivables Trust			
2015-T3, 3.21% due 11/15/47 ⁴		1,000,000	987,702
Vericrest Opportunity Loan Trust			
2015-NPL3, 3.38% due 10/25/58 ⁴		958,397	954,639
BCAP LLC			
2014-RR3, 0.92% due 10/26/36 ^{3,4}		850,144	829,747
UCFC Manufactured Housing Contract			
1997-2, 7.38% due 10/15/28		516,391	532,651
Structured Asset Securities Corporation Mortgage Loan Trust			
2007-BC1, 1.11% due 02/25/37 ³		526,474	472,149
First Franklin Mortgage Loan Trust			
2006-FF4, 1.17% due 03/25/36 ³		462,268	440,202
GSAMP Trust			
2005-HE6, 1.42% due 11/25/35 ³		439,526	432,256
GreenPoint Mortgage Funding Trust			
2005-HE4, 1.45% due 07/25/30 ³		286,754	281,857
Accredited Mortgage Loan Trust			
2007-1, 1.11% due 02/25/37 ³		226,772	222,051
Morgan Stanley Re-REMIC Trust			
2010-R5, 1.60% due 06/26/36 ⁴		178,455	130,696
Total Residential Mortgage Backed Securities			285,396,918
COMMERCIAL MORTGAGE BACKED SECURITIES - 8.1%			
Cosmopolitan Hotel Trust			
2016-CSMO, 2.31% due 11/15/33 ^{3,4}		10,000,000	10,081,348
2016-CSMO, 3.01% due 11/15/33 ^{3,4}		2,000,000	2,021,223
Bayview Opportunity Master Fund IIIa Trust			
2016-RN3, 3.60% due 09/29/31 ^{3,4}		10,798,362	10,782,274

Limited Duration Fund

	FACE AMOUNT ¹²	VALUE
Chicago Skyscraper Trust		
2017-SKY, 1.71% due 04/15/30 ^{3,4}	\$ 9,000,000	\$ 9,005,040
GS Mortgage Securities Corporation Trust		
2016-ICE2, 4.16% due 02/15/33 ^{3,4}	6,400,000	6,491,790
Wells Fargo Commercial Mortgage Trust		
2016-C37, 1.05% due 12/15/49 ³	38,742,713	2,379,384
2016-C32, 1.36% due 01/15/59 ³	23,149,138	1,946,766
2015-LC22, 0.91% due 09/15/58 ³	24,604,779	1,318,363
2017-RB1, 1.45% due 03/15/50 ³	10,000,000	995,000
2016-NXS5, 1.57% due 01/15/59 ³	6,936,129	624,988
Motel 6 Trust		
2015-MTL6, 5.28% due 02/05/30 ⁴	4,131,000	4,152,117
2015-MTL6, 3.30% due 02/05/30 ⁴	1,600,000	1,605,270
GS Mortgage Securities Trust		
2014-GSFL, 2.66% due 07/15/31 ^{3,4}	3,600,000	3,565,292
2014-GSFL, 3.16% due 07/15/31 ^{3,4}	2,000,000	1,985,510
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.15% due 02/15/50 ³	33,879,632	2,838,940
2016-UB10, 2.01% due 07/15/49 ³	19,388,562	2,322,025
CGGS Commercial Mortgage Trust		
2016-RNDA, 4.39% due 02/10/33 ⁴	5,000,000	5,080,027
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-WIKI, 4.01% due 10/05/31 ^{3,4}	3,000,000	2,932,010
2014-CBM, 2.86% due 10/15/29 ^{3,4}	1,100,000	1,105,492
2014-FL5, 2.87% due 07/15/31 ^{3,4}	1,000,000	988,925
GAHR Commercial Mortgage Trust		
2015-NRF, 3.38% due 12/15/34 ^{3,4}	4,500,000	4,329,014
2015-NRF, 2.21% due 12/15/34 ^{3,4}	366,093	367,539
VSD		
2017-PLT1 A, 3.60% due 12/25/43	4,000,000	3,989,888
Americold LLC Trust		
2010-ARTA, 7.44% due 01/14/29 ⁴	3,500,000	3,920,542
JPMCC Commercial Mortgage Securities Trust		
2017-JP5, 1.28% due 03/15/50 ³	48,450,000	3,673,692
Americold 2010 LLC Trust		
2010-ARTA, 6.81% due 01/14/29 ⁴	2,605,000	2,908,228
BAMLL Commercial Mortgage Securities Trust		
2014-ICTS, 2.31% due 06/15/28 ^{3,4}	2,750,000	2,662,114
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 1.04% due 12/15/47 ³	31,483,678	1,941,350
Hyatt Hotel Portfolio Trust		
2015-HYT, 3.96% due 11/15/29 ^{3,4}	1,900,000	1,911,291
BXHTL Mortgage Trust		
2015-JWRZ, 3.76% due 05/15/29 ^{3,4}	1,775,000	1,783,353
JPMBB Commercial Mortgage Securities Trust		
2013-C17, 0.95% due 01/15/47 ³	33,085,137	1,444,881
Citigroup Commercial Mortgage Trust		
2016-C2, 1.80% due 08/10/49 ³	6,776,433	857,555
2016-GC37, 1.81% due 04/10/49 ³	3,829,633	455,584
BHMS Mortgage Trust		
2014-ATLS, 2.28% due 07/05/33 ^{3,4}	1,300,000	1,302,037
Morgan Stanley Capital I Trust		
2015-XLF1, 3.09% due 08/14/31 ^{3,4}	1,135,000	1,136,632
CSAIL Commercial Mortgage Trust		
2016-C6, 1.81% due 01/15/49 ³	9,969,457	1,135,707
CDGJ Commercial Mortgage Trust		
2014-BXCH, 3.41% due 12/15/27 ^{3,4}	1,000,000	1,004,213
JPMDB Commercial Mortgage Securities Trust		
2017-C5, 1.18% due 03/15/50 ³	58,000,000	4,356,380
2016-C2, 1.71% due 06/15/49 ³	8,913,123	896,460
CD Mortgage Trust		
2016-CD1, 1.44% due 08/10/49 ³	7,071,360	685,990
LSTAR Commercial Mortgage Trust		
2014-2, 4.21% due 01/20/41 ^{3,4}	500,000	498,597
GE Business Loan Trust		
2007-1A, 1.08% due 04/16/35 ^{3,4}	435,614	408,497
GreenPoint Mortgage Funding Trust		
2007-AR1, 1.06% due 02/25/47 ³	16	16
Total Commercial Mortgage Backed Securities	16	113,891,344
FINANCIAL - 2.1%		
Station Place Securitization Trust		
2017-1A, 1.88% due 02/25/49 ^{††,3,4}	19,100,000	19,079,167
2017-1, 2.23% due 02/25/49 ^{††,3,4}	10,000,000	9,989,467
Total Financial		29,068,634
GOVERNMENT AGENCY - 0.5%		
FREMF Mortgage Trust		
2014-K715, 4.13% due 02/25/46 ^{3,4}	4,250,000	4,325,725
Freddie Mac Multifamily Structured Pass Through Certificates		
2013-K035, 0.43% due 08/25/23 ^{3,7}	111,322,737	2,454,945
Total Government Agency		6,780,670
Total Collateralized Mortgage Obligations		435,137,566
(Cost \$433,422,528)		
CORPORATE BONDS^{††} - 10.6%		
FINANCIAL - 7.4%		
Bank of America Corp.		
6.10% ^{3,8}	5,300,000	5,615,350
6.30% ^{3,8}	4,701,000	5,112,338
6.50% ^{3,8}	3,250,000	3,546,563
Citigroup, Inc.		
6.25% ^{3,8}	8,795,000	9,487,605
5.95% ^{3,8}	3,450,000	3,592,347
5.95% ^{3,8}	645,000	673,219
Credit Agricole S.A.		
2.08% due 06/10/20 ^{3,4}	11,550,000	11,605,139
Sumitomo Mitsui Trust Bank Ltd.		
1.93% due 10/18/19 ^{3,4}	7,600,000	7,660,890
Bank of Nova Scotia		
1.78% due 06/14/19 ³	6,750,000	6,775,839
Huntington National Bank		
1.62% due 03/10/20 ³	6,000,000	6,002,928
Swedbank AB		
1.82% due 03/14/22 ^{3,4}	5,800,000	5,802,529
Santander UK plc		
2.60% due 03/14/19 ³	5,700,000	5,796,854
Danske Bank A/S		
1.68% due 09/06/19 ^{3,4}	5,600,000	5,614,353

Limited Duration Fund		FACE AMOUNT ¹²	VALUE
Wells Fargo & Co. 5.88% ^{3,8}	\$	4,950,000	\$ 5,335,813
Westpac Banking Corp. 1.86% due 01/11/22 ³		5,000,000	5,033,960
Sumitomo Mitsui Financial Group, Inc. 1.99% due 01/11/22 ³		5,000,000	5,003,305
Voya Financial, Inc. 5.65% due 05/15/53 ³		2,400,000	2,442,000
JPMorgan Chase & Co. 6.00% ^{3,8}		1,400,000	1,459,920
		6.10% ^{3,8}	250,000
KeyCorp 5.00% ^{3,8}		1,650,000	1,633,500
American Equity Investment Life Holding Co. 6.63% due 07/15/21		1,300,000	1,348,750
Citizens Financial Group, Inc. 5.50% ^{3,8}		1,000,000	1,026,250
Northern Trust Corp. 4.60% ^{3,8}		1,000,000	980,000
GEO Group, Inc. 5.88% due 10/15/24		355,000	362,988
US Bancorp 5.30% ^{3,8}		200,000	203,750
Total Financial			102,380,378
COMMUNICATIONS - 1.5%			
Deutsche Telekom International Finance BV 1.60% due 01/17/20 ^{3,4}		9,400,000	9,400,319
AT&T, Inc. 2.08% due 06/30/20 ³		6,600,000	6,677,121
SFR Group S.A. 6.25% due 05/15/24 ⁴		3,000,000	3,018,750
T-Mobile USA, Inc. 6.25% due 04/01/21		875,000	902,344
Total Communications			19,998,534
CONSUMER, NON-CYCLICAL - 0.7%			
Tenet Healthcare Corp. 4.63% due 06/15/20 ³		3,850,000	3,869,250
		6.25% due 11/01/18	975,000
Aetna, Inc. 1.76% due 12/08/17 ³		3,000,000	3,011,385
Bumble Bee Holdings, Inc. 9.00% due 12/15/17 ⁴		2,016,000	1,965,600
Total Consumer, Non-cyclical			9,869,376
BASIC MATERIALS - 0.5%			
Newcrest Finance Pty Ltd. 4.20% due 10/01/22 ⁴		5,450,000	5,598,251
Yamana Gold, Inc. 4.95% due 07/15/24		1,375,000	1,381,875
Constellium N.V. 7.88% due 04/01/21 ⁴		600,000	640,500
Total Basic Materials			7,620,626
INDUSTRIAL - 0.4%			
CNH Industrial Capital LLC 3.88% due 07/16/18		1,550,000	1,577,125
		3.63% due 04/15/18	850,000
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.29% due 05/15/21 ^{3,4}		1,500,000	1,535,625
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu 4.52% due 07/15/21 ^{3,4}		1,100,000	1,125,443
Dynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/19 ⁶		600,000	592,500
Total Industrial			5,690,256
DIVERSIFIED - 0.1%			
HRG Group, Inc. 7.88% due 07/15/19		1,740,000	1,800,900
UTILITIES - 0.0%			
AES Corp. 4.05% due 06/01/19 ³		534,000	534,001
ENERGY - 0.0%			
Schahin II Finance Company SPV Ltd. 5.88% due 09/25/22 ^{9,11}		390,900	44,954
Total Corporate Bonds (Cost \$147,129,133)			147,939,025
FOREIGN GOVERNMENT BONDS^{††} - 7.1%			
Republic of Portugal Government Bond due 05/19/17		24,130,000	25,754,663
Kingdom of Spain Government Bond due 04/07/17		24,110,000	25,723,824
Republic of Italy Government Bond due 04/28/17		12,885,000	13,750,713
		due 04/13/17	11,220,000
Total Republic of Italy Government Bond			25,722,320
Mexico (United Mexican States) Government Bond due 05/25/17		MXN 21,432,000	11,333,142
		due 06/08/17	MXN 1,590,000
Total Mexico (United Mexican States) Government Bond			12,171,719
Czech Republic Government Bond 0.85% due 03/17/18		CSK 118,000,000	4,733,613
Kenya Government International Bond 6.88% due 06/24/24 ⁴		2,420,000	2,408,190
Dominican Republic International Bond 5.95% due 01/25/27 ⁴		2,350,000	2,399,938
Total Foreign Government Bonds (Cost \$98,721,903)			98,914,267

Limited Duration Fund

	FACE AMOUNT ¹²	VALUE
SENIOR FLOATING RATE INTERESTS^{††,3} - 2.5%		
CONSUMER, CYCLICAL - 0.8%		
Smart & Final Stores LLC 4.58% due 11/15/22	\$ 1,770,796	\$ 1,737,594
Advantage Sales & Marketing LLC 4.25% due 07/23/21	1,534,304	1,517,043
Equinox Holdings, Inc. 4.25% due 03/08/24	1,500,000	1,510,785
BJ's Wholesale Club, Inc. 4.75% due 02/03/24	1,215,000	1,185,925
PetSmart Inc 4.02% due 03/11/22	791,940	755,312
Acosta, Inc. 4.29% due 09/26/21	786,655	735,522
Trader Corp. 4.25% due 09/28/23	675,000	676,404
National Vision, Inc. 4.00% due 03/12/21	593,878	593,385
NPC International, Inc. 4.75% due 12/28/18	395,795	397,279
Fitness International LLC 5.40% due 07/01/20	240,403	243,108
Total Consumer, Cyclical		9,352,357
CONSUMER, NON-CYCLICAL - 0.5%		
Sterigenics-Norion Holdings 4.00% due 05/16/22	2,825,000	2,813,983
DJO Finance LLC 4.25% due 06/08/20	2,010,200	1,941,934
Albertson's LLC 4.40% due 12/21/22	1,240,648	1,247,782
American Tire Distributors, Inc. 5.25% due 09/01/21	686,496	687,354
Dole Food Company, Inc. 4.58% due 11/01/18	494,606	494,759
Grocery Outlet, Inc. 5.15% due 10/21/21	394,960	395,331
Total Consumer, Non-cyclical		7,581,143
INDUSTRIAL - 0.5%		
Travelport Finance Luxembourg Sarl 4.29% due 09/02/21	3,720,944	3,745,762
Filtration Group Corp. 4.30% due 11/23/20	1,342,161	1,351,114
Engility Corp. 4.23% due 08/12/20	975,000	979,271
CHI Overhead Doors, Inc. 4.25% due 07/29/22	500,000	499,165
Berlin Packaging LLC 4.50% due 10/01/21	273,606	274,875
Total Industrial		6,850,187
COMMUNICATIONS - 0.4%		
Cengage Learning Acquisitions, Inc. 5.25% due 06/07/23	4,369,861	4,158,184
Internet Brands 4.75% due 07/08/21	1,098,975	855,241
Neustar, Inc. 3.25% due 09/02/19	800,000	809,664
Total Communications		5,823,089
TECHNOLOGY - 0.3%		
Epicor Software 4.75% due 06/01/22	3,950,098	3,954,048
5.00% due 06/01/22	294,952	295,445
Eze Castle Software, Inc. 4.15% due 04/06/20	248,110	248,963
Total Technology		4,498,456
BASIC MATERIALS - 0.0%*		
Royal Holdings, Inc. 4.40% due 06/20/22	600,000	605,436
FINANCIAL - 0.0%*		
Magic Newco, LLC 5.00% due 12/12/18	197,930	198,508
Total Senior Floating Rate Interests (Cost \$35,062,391)		34,909,176
COMMERCIAL PAPER^{††} - 4.7%		
CVS Health Corp. 1.22% due 04/17/17	20,000,000	19,989,156
Mondelez International, Inc. 1.18% due 04/24/17	20,000,000	19,984,922
General Mills Inc 1.15% due 04/11/17	9,000,000	8,997,125
American Water Capital Corp. 1.14% due 04/12/17	7,000,000	6,997,476
Marriott International, Inc./MD 1.25% due 04/24/17	5,000,000	4,996,007
Harley-Davidson Financial Services, Inc. 1.14% due 05/03/17	5,000,000	4,994,933
Total Commercial Paper (Cost \$65,959,619)		65,959,619
REPURCHASE AGREEMENTS^{††,10} - 1.1%		
Mizuho Securities LLC issued 03/23/17 at 1.75% due 06/06/17	12,973,000	12,973,000
issued 03/06/17 at 1.75% due 06/06/17	2,047,000	2,047,000
Total Repurchase Agreements (Cost \$15,020,000)		15,020,000
Total Investments - 110.6% (Cost \$1,538,458,161)		\$ 1,542,713,545
Other Assets & Liabilities, net - (10.6%)		(147,431,966)
Total Net Assets - 100.0%		\$ 1,395,281,578

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS^{††}

COUNTERPARTY	CONTRACTS TO SELL	CURRENCY	SETTLEMENT DATE	SETTLEMENT VALUE	VALUE AT MARCH 31, 2017	NET UNREALIZED APPRECIATION/(DEPRECIATION)
J.P. Morgan	(12,890,000)	EUR	04/07/17	\$ 13,953,876	\$ 13,754,421	\$ 199,455
BNP Paribas	(12,885,000)	EUR	04/28/17	13,959,093	13,764,161	194,932
J.P. Morgan	(13,130,000)	EUR	05/19/17	14,235,060	14,040,799	194,261

Bank of America	(119,003,000)	CSK	03/19/18	4,913,419	4,797,280	116,139
Bank of America	(11,220,000)	EUR	04/07/17	11,954,719	11,972,429	(17,710)
Bank of America	(11,220,000)	EUR	04/13/17	11,952,161	11,976,179	(24,018)
J.P. Morgan	(15,900,000)	MXN	06/08/17	801,008	840,814	(39,806)
Bank of America	(11,000,000)	EUR	05/19/17	11,681,626	11,763,046	(81,420)
Bank of America	(214,320,000)	MXN	05/25/17	10,846,153	11,358,460	(512,307)
						<u>\$ 29,526</u>

* Less than 0.1% of net assets.

† 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 Affiliated issuer.

² Rate indicated is the 7 day yield as of March 31, 2017.

³ Variable rate security. Rate indicated is rate effective at March 31, 2017.

⁴ Security is a 144A or Section 4(a)(2) security. The total market value of 144A or Section 4(a)(2) securities is \$1,014,691,192 (cost \$1,011,093,832), or 72.6% of total net assets. These securities have been determined to be illiquid under guidelines established by the Board of Trustees.

⁵ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

⁶ Illiquid security.

⁷ Maturity date indicated is next interest reset date.

⁸ Perpetual maturity.

⁹ Security is in default of interest and/or principal obligations.

¹⁰ Repurchase Agreement.

¹¹ Security is a 144A or Section 4(a)(2) security. These securities are considered illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$115,250 (cost \$960,036), or 0.09% of total net assets.

¹² Face amount is denominated in U.S. dollars unless otherwise noted.

plc — Public Limited Company

REIT — Real Estate Investment Trust

CSK — Czech Koruna

EUR — Euro

MXN — Mexican Peso