

INVESTMENT GRADE BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2016-1A, 4.17% (3 Month USD LIBOR + 2.05%) due 12/15/28 ^{2,7}	1,000,000	\$ 1,006,344	Cerberus Loan Funding XVI, LP		
Golub Capital Partners CLO 16 Ltd.			2016-2A, 4.07% (3 Month USD LIBOR + 2.35%) due 11/15/27 ^{2,7}	1,000,000	\$ 1,009,525
2017-16A, 3.60% (3 Month USD LIBOR + 1.85%) due 07/25/29 ^{2,7}	2,000,000	2,009,735	KKR CLO 15 Ltd.		
Cerberus Loan Funding XVII Ltd.			2016-15, 3.29% (3 Month USD LIBOR + 1.56%) due 10/18/28 ^{2,7}	1,000,000	1,004,254
2016-3A, 4.25% (3 Month USD LIBOR + 2.53%) due 01/15/28 ^{2,7}	2,000,000	2,008,115	AMMC CLO 15 Ltd.		
KKR CLO 21 Ltd.			2016-15A, 3.41% (3 Month USD LIBOR + 1.35%) due 12/09/26 ^{2,7}	1,000,000	1,003,789
2018-21, % (3 Month USD LIBOR + 1.00%) due 04/15/31 ^{2,7}	2,000,000	2,004,139	AMMC CLO XV Ltd.		
Madison Park Funding XVI Ltd.			2016-15A, 3.96% (3 Month USD LIBOR + 1.90%) due 12/09/26 ^{2,7}	1,000,000	1,003,736
2016-16A, 3.64% (3 Month USD LIBOR + 1.90%) due 04/20/26 ^{2,7}	2,000,000	2,001,904	Nelder Grove CLO Ltd.		
FS Senior Funding Ltd.			2017-1A, 3.78% (3 Month USD LIBOR + 1.80%) due 08/28/26 ^{2,7}	1,000,000	1,002,626
2015-1A, 3.52% (3 Month USD LIBOR + 1.80%) due 05/28/25 ^{2,7}	2,000,000	2,001,706	Northwoods Capital XIV Ltd.		
Flagship CLO VIII Ltd.			2017-14A, 3.51% (3 Month USD LIBOR + 1.70%) due 11/12/25 ^{2,7}	1,000,000	1,001,811
2017-8A, 3.42% (3 Month USD LIBOR + 1.70%) due 01/16/26 ^{2,7}	2,000,000	2,001,443	Atlas Senior Loan Fund IV Ltd.		
Crown Point CLO III Ltd.			2017-2A, 3.29% (3 Month USD LIBOR + 1.45%) due 02/17/26 ^{2,7}	1,000,000	1,001,704
2017-3A, 3.17% (3 Month USD LIBOR + 1.45%) due 12/31/27 ^{2,7}	2,000,000	2,001,154	Mountain Hawk I CLO Ltd.		
OZLM Funding II Ltd.			2013-1A, 3.92% (3 Month USD LIBOR + 2.18%) due 01/20/24 ^{2,7}	1,000,000	1,001,450
2016-2A, 4.52% (3 Month USD LIBOR + 2.75%) due 10/30/27 ^{2,7}	2,000,000	2,000,509	Vibrant CLO II Ltd.		
Fortress Credit Opportunities XI CLO Ltd.			2017-2A, 3.19% (3 Month USD LIBOR + 1.45%) due 07/24/24 ^{2,7}	1,000,000	1,001,181
2018-11A, % (3 Month USD LIBOR + 1.30%) due 04/15/31 ^{2,7}	2,000,000	2,000,000	Vibrant CLO III Ltd.		
TICP CLO II-2 Ltd.			2016-3A, 3.79% (3 Month USD LIBOR + 2.05%) due 04/20/26 ^{2,7}	1,000,000	1,001,005
2018-IIA, % (3 Month USD LIBOR + 0.84%) due 04/20/28 ^{2,7}	2,000,000	2,000,000	Flatiron CLO Ltd.		
Hunt CRE Ltd.			2017-1A, 3.38% (3 Month USD LIBOR + 1.65%) due 01/17/26 ^{2,7}	1,000,000	1,000,852
2017-FL1, 3.43% (1 Month USD LIBOR + 1.65%) due 08/15/34 ^{2,7}	1,000,000	999,276	Monroe Capital BSL CLO Ltd.		
2017-FL1, 2.78% (1 Month USD LIBOR + 1.00%) due 08/15/34 ^{2,7}	1,000,000	999,190	2017-1A, 3.65% (3 Month USD LIBOR + 1.75%) due 05/22/27 ^{2,7}	1,000,000	1,000,833
NXT Capital CLO LLC			Betony CLO Ltd.		
2017-1A, 3.44% (3 Month USD LIBOR + 1.70%) due 04/20/29 ^{2,7}	1,800,000	1,803,846	2016-1A, 3.67% (3 Month USD LIBOR + 1.95%) due 04/15/27 ^{2,7}	1,000,000	1,000,707
Steele Creek CLO 2014-1 Ltd.			Eaton Vance CLO Ltd.		
2018-1RA, 3.41% (3 Month USD LIBOR + 1.07%) due 04/21/31 ^{2,7}	1,500,000	1,500,000	2017-1A, 3.32% (3 Month USD LIBOR + 1.60%) due 07/15/26 ^{2,7}	1,000,000	1,000,701
OZLM IX Ltd.			NXT Capital CLO 2015-1 LLC		
2017-9A, 3.39% (3 Month USD LIBOR + 1.65%) due 01/20/27 ^{2,7}	1,400,000	1,401,239	2018-1A, 3.34% (3 Month USD LIBOR + 1.60%) due 04/21/27 ^{2,7}	1,000,000	1,000,181
VMC Finance 2018-FL1 LLC			Monroe Capital CLO 2014-1 Ltd.		
2018-FL1, 2.60% (1 Month USD LIBOR + 0.82%) due 04/15/35 ^{2,7}	1,200,000	1,198,959	2017-1A, 3.09% (3 Month USD LIBOR + 1.35%) due 10/22/26 ^{2,7}	1,000,000	1,000,100
Oaktree EIF II Series A2 Ltd.			Cerberus Loan Funding XXIII, LP		
2017-A2, 3.54% (3 Month USD LIBOR + 1.70%) due 11/15/25 ^{2,7}	1,100,000	1,102,141	2018-2A, % (3 Month USD LIBOR + 1.00%) due 04/15/28 ^{2,7}	1,000,000	1,000,000
Garrison Funding Ltd.			Avery Point V CLO Ltd.		
2016-2A, 5.03% (3 Month USD LIBOR + 3.15%) due 09/29/27 ^{2,7}	1,000,000	1,013,171	2017-5A, 2.71% (3 Month USD LIBOR + 0.98%) due 07/17/26 ^{2,7}	1,000,000	999,985
			FDI II Ltd.		
			2016-2A, 4.29% due 05/12/31 ⁷	1,000,000	999,340

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Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 ^{7,8}	1,000,000	\$ 911,109	AABS Ltd. 2013-1 A, 4.87% due 01/10/38	231,023	\$ 231,023
ACIS CLO Ltd. 2013-1A, 4.68% (3 Month USD LIBOR + 2.95%) due 04/18/24 ^{2,7}	500,000	500,706	Total Transport-Aircraft		<u>17,939,211</u>
Cent CLO 2014-16A, 4.02% (3 Month USD LIBOR + 2.25%) due 08/01/24 ^{2,7}	500,000	500,473	WHOLE BUSINESS - 2.0% Domino's Pizza Master Issuer LLC 2017-1A, 4.12% due 07/25/47 ⁷	995,000	1,005,686
Treman Park CLO Ltd. 2015-1A, due 04/20/27 ^{7,8}	500,000	429,379	2017-1A, 3.00% (3 Month USD LIBOR + 1.25%) due 07/25/47 ^{2,7}	995,000	1,003,239
Babson CLO Ltd. 2014-1A, due 07/20/25 ^{7,8} 2012-2A, due 05/15/23 ^{7,8}	650,000 1,000,000	299,822 43,389	2017-1A, 3.08% due 07/25/47 ⁷	995,000	974,036
NewStar Arlington Senior Loan Program LLC 2014-1A, 5.05% (3 Month USD LIBOR + 3.30%) due 07/25/25 ^{2,7}	250,000	250,331	Taco Bell Funding LLC 2016-1A, 4.97% due 05/25/46 ⁷ 2016-1A, 3.83% due 05/25/46 ⁷	1,925,625 493,750	2,006,578 496,500
Rockwall CDO II Ltd. 2007-1A, 2.32% (3 Month USD LIBOR + 0.55%) due 08/01/24 ^{2,7}	185,419	185,429	Wendy's Funding LLC 2015-1A, 4.50% due 06/15/45 ⁷	1,462,500	1,492,204
Copper River CLO Ltd. 2007-1A, due 01/20/21 ^{4,8}	700,000	89,110	Jimmy Johns Funding LLC 2017-1A, 3.61% due 07/30/47 ⁷	1,094,500	1,093,274
Keuka Park CLO Ltd. 2013-1A, due 10/21/24 ^{7,8}	250,000	8,436	Drug Royalty III Limited Partnership 2016-1A, 3.98% due 04/15/27 ⁷	594,585	590,867
Total Collateralized Loan Obligations		<u>97,007,511</u>	Total Whole Business		<u>8,662,384</u>
TRANSPORT-AIRCRAFT - 4.1% Apollo Aviation Securitization Equity Trust 2016-2, 4.21% due 11/15/41 2016-1A, 4.88% due 03/17/36 ⁷	2,561,860 1,163,788	2,587,189 1,191,913	COLLATERALIZED DEBT OBLIGATIONS - 1.4% Anchorage Credit Funding Ltd. 2016-4A, 3.50% due 02/15/35 ⁷ 2016-3A, 3.85% due 10/28/33 ⁷	3,750,000 1,000,000	3,736,708 1,004,474
Castlelake Aircraft Securitization Trust 2017-1, 3.97% due 07/15/42 2015-1A, 4.70% due 12/15/40 ⁷	2,062,973 950,041	2,040,087 951,281	Putnam Structured Product Funding Ltd. 2003-1A, 2.78% (1 Month USD LIBOR + 1.00%) due 10/15/38 ^{2,7}	552,791	535,007
Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 ⁷	2,000,000	2,006,424	Highland Park CDO I Ltd. 2006-1A, 2.34% (3 Month USD LIBOR + 0.40%) due 11/25/51 ^{2,4}	383,660	368,304
Willis Engine Securitization Trust II 2012-A, 5.50% due 09/15/37 ⁷	1,789,602	1,770,546	N-Star REL CDO VIII Ltd. 2006-8A, 2.02% (1 Month USD LIBOR + 0.36%) due 02/01/41 ^{2,7}	266,229	264,749
Emerald Aviation Finance Ltd. 2013-1, 4.65% due 10/15/38 ⁷ 2013-1, 6.35% due 10/15/38 ⁷	848,708 169,742	857,844 169,642	Total Collateralized Debt Obligations		<u>5,909,242</u>
Falcon Aerospace Ltd. 2017-1, 4.58% due 02/15/42 ⁷	1,020,580	1,024,817	NET LEASE - 1.3% Capital Automotive LLC 2017-1A, 3.87% due 04/15/47 ⁷	2,972,500	2,961,123
ECAF I Ltd. 2015-1A, 4.95% due 06/15/22 ⁷	924,112	938,477	Store Master Funding I-VII 2016-1A, 3.96% due 10/20/46 ⁷	2,827,041	2,743,785
AASET Trust 2017-1A, 3.97% due 05/16/42 ⁷	931,800	928,847	Total Net Lease		<u>5,704,908</u>
Raspro Trust 2005-1A, 2.37% (3 Month USD LIBOR + 0.63%) due 03/23/24 ^{2,7}	782,950	747,717	TRANSPORT-CONTAINER - 1.3% Textainer Marine Containers Ltd. 2017-2A, 3.52% due 06/20/42 ⁷	2,636,256	2,614,238
Rise Ltd. 2014-1A, 4.74% due 02/12/39	736,136	737,240	CAL Funding III Ltd. 2018-1A, 3.96% due 02/25/43 ⁷	991,667	1,000,144
AIM Aviation Finance Ltd. 2015-1A, 4.21% due 02/15/40 ⁷	724,392	723,861	Textainer Marine Containers V Ltd. 2017-1A, 3.72% due 05/20/42 ⁷	917,300	916,572
Diamond Head Aviation Ltd. 2015-1, 3.81% due 07/14/28 ⁷	537,938	534,502	Cronos Containers Program Ltd. 2013-1A, 3.08% due 04/18/28 ⁷	915,000	902,496
Turbine Engines Securitization Ltd. 2013-1A, 5.13% due 12/13/48 ⁴	495,220	497,801	Total Transport-Container		<u>5,433,450</u>
			AUTOMOTIVE - 0.7% Hertz Vehicle Financing II, LP 2015-1A, 2.73% due 03/25/21 ⁷	1,000,000	992,244

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2017-1A, 2.96% due 10/25/21 ⁷	1,000,000	\$ 991,472	Freddie Mac Multifamily Structured Pass Through Certificates ¹²		
Hertz Vehicle Financing LLC			2017-KGX1, 3.00% due 10/25/27	3,500,000	\$ 3,440,653
2016-4A, 2.65% due 07/25/22 ⁷	1,000,000	976,803	2017-KW03, 3.02% due 06/25/27	3,000,000	2,955,033
Total Automotive		<u>2,960,519</u>	2018-K073, 3.45% due 01/25/28 ²	1,200,000	1,215,968
DIVERSIFIED PAYMENT RIGHTS - 0.3%			2018-K074, 3.60% due 02/25/28	1,000,000	1,023,306
Bib Merchant Voucher Receivables Ltd.			2017-K066, 3.20% due 06/25/27	1,000,000	991,096
4.18% due 04/07/28	1,000,000	1,000,000	Freddie Mac Seasoned Credit Risk Transfer Trust Series ¹²		
CIC Receivables Master Trust			2017-4, 2.25% due 06/25/57	1,914,237	1,847,239
4.89% due 10/07/21 ^{†††}	213,093	220,357	2017-4, 3.50% due 06/25/57	1,742,666	1,738,038
Total Diversified Payment Rights		<u>1,220,357</u>	2018-1, 2.00% due 05/25/57	1,700,000	1,627,216
SINGLE FAMILY RESIDENCE - 0.2%			2017-3, 2.25% due 07/25/56	957,779	925,312
CoreVest American Finance 2017-1 Trust			Fannie Mae-Aces ¹²		
2017-1, 3.36% due 10/15/49 ⁷	1,000,000	976,878	2017-M11, 2.98% due 08/25/29	2,500,000	2,417,198
INFRASTRUCTURE - 0.1%			Freddie Mac Seasoned Credit Risk Transfer ¹²		
Vantage Data Centers Issuer LLC			2017-3, 3.00% due 07/25/56	2,275,335	2,198,377
2018-1A, 4.07% due 02/16/43 ⁷	499,583	504,165	Total Government Agency		<u>52,527,267</u>
INSURANCE - 0.1%			RESIDENTIAL MORTGAGE BACKED SECURITIES - 11.7%		
Chesterfield Financial Holdings LLC			CIM Trust		
2014-1A, 4.50% due 12/15/34 ⁷	495,000	489,119	3.69% due 08/25/57	4,300,000	4,311,082
Total Asset-Backed Securities		<u>146,807,744</u>	2017-2, 3.66% (1 Month USD LIBOR + 2.00%) due 12/25/57 ^{2,7}	834,017	843,087
(Cost \$147,241,781)			Home Equity Loan Trust		
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 30.2%			2007-FRE1, 2.06% (1 Month USD LIBOR + 0.19%) due 04/25/37 ²	3,988,100	3,790,457
GOVERNMENT AGENCY - 12.1%			Soundview Home Loan Trust		
Fannie Mae ¹²			2006-OPT5, 2.01% (1 Month USD LIBOR + 0.14%) due 07/25/36 ²	3,442,524	3,355,552
3.03% due 02/01/30	3,600,000	3,498,755	Towd Point Mortgage Trust		
3.11% due 04/01/30	1,993,913	1,958,737	2017-5, 2.47% (1 Month USD LIBOR + 0.60%) due 02/25/57 ^{2,7}	1,068,445	1,072,284
3.09% due 10/01/29	2,000,000	1,946,683	2018-1, 3.00% (WAC) due 01/25/58 ^{2,7}	982,493	977,123
3.13% due 01/01/30	1,500,000	1,472,840	2016-1, 2.75% (WAC) due 02/25/55 ^{2,7}	858,386	851,617
3.01% due 12/01/27	1,500,000	1,469,286	GSA Home Equity Trust		
3.00% due 12/01/29	1,500,000	1,452,871	2005-6, 2.30% (1 Month USD LIBOR + 0.43%) due 06/25/35 ²	3,150,000	2,898,692
2.86% due 09/01/29	1,450,000	1,386,858	American Home Mortgage Investment Trust		
3.12% due 10/01/32	1,200,000	1,158,858	2007-1, 2.08% due 05/25/47 ⁹	10,395,004	1,575,358
3.67% due 03/01/30	1,000,000	1,032,727	2006-1, 2.27% (1 Month USD LIBOR + 0.40%) due 03/25/46 ²	1,041,257	1,007,255
3.56% due 04/01/30	1,000,000	1,026,756	NovaStar Mortgage Funding Trust Series		
3.53% due 04/01/33	1,000,000	1,019,091	2007-2, 2.07% (1 Month USD LIBOR + 0.20%) due 09/25/37 ²	2,609,264	2,534,149
3.48% due 04/01/30	1,000,000	1,018,824	IndyMac INDX Mortgage Loan Trust		
3.49% due 04/01/30	1,000,000	1,018,745	2006-AR6, 2.20% (1 Year CMT Rate + 0.92%) due 06/25/46 ²	2,247,283	2,084,955
3.42% due 04/01/30	1,000,000	1,012,031	Countrywide Asset-Backed Certificates		
3.31% due 01/01/33	1,000,000	996,954	2006-6, 2.04% (1 Month USD LIBOR + 0.17%) due 09/25/36 ²	2,060,543	2,016,584
3.23% due 01/01/30	997,348	993,871	Bayview Opportunity Master Fund IVa Trust		
3.18% due 01/01/30	1,000,000	986,031	2018-RN3, 3.67% due 03/28/33 ⁷	2,000,000	2,002,398
3.19% due 02/01/30	1,000,000	986,029	Structured Asset Securities		
3.12% due 01/01/30	997,150	984,134	Corporation Mortgage Loan Trust		
3.05% due 01/01/30	1,000,000	973,153	2006-BC3, 2.03% (1 Month USD LIBOR + 0.16%) due 10/25/36 ²	1,159,298	1,033,246
2.96% due 11/01/29	900,000	865,413			
3.08% due 10/01/32	850,000	825,330			
2.90% due 11/01/29	850,000	812,092			
3.14% due 09/01/32	650,000	628,427			
2.99% due 09/01/29	650,000	626,570			
3.17% due 01/01/30	550,000	541,859			
2.82% due 10/01/29	550,000	524,367			
3.05% due 10/01/29	500,000	485,082			
3.22% due 01/01/30	450,000	445,457			

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2006-BC4, 2.04% (1 Month USD LIBOR + 0.17%) due 12/25/36 ²	990,121	\$ 956,865	Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
Deephaven Residential Mortgage Trust 2017-3A, 2.58% (WAC) due 10/25/47 ^{2,7}	1,627,275	1,614,660	2006-AR9, 2.12% (1 Year CMT Rate + 0.84%) due 11/25/46 ²	540,134	\$ 454,454
New Residential Mortgage Loan Trust 2017-5A, 3.37% (1 Month USD LIBOR + 1.50%) due 06/25/57 ^{2,7}	1,512,523	1,556,468	Stanwich Mortgage Loan Company LLC 2017-NPA1, 3.60% due 03/16/22 ⁷	369,579	369,579
Structured Asset Investment Loan Trust 2005-11, 2.59% (1 Month USD LIBOR + 0.72%) due 01/25/36 ²	1,378,133	1,364,470	Stanwich Mortgage Loan Co. 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{2,7}	351,472	347,028
Banc of America Funding Trust 2015-R4, 1.79% (1 Month USD LIBOR + 0.17%) due 01/27/35 ^{2,7}	704,815	669,430	VOLT LIV LLC 2017-NPL1, 3.50% due 02/25/47 ⁷	299,584	298,903
2014-R7, 2.01% (1 Month USD LIBOR + 0.14%) due 09/26/36 ^{2,7}	597,045	582,471	UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28	168,172	177,735
Nationstar Home Equity Loan Trust 2007-B, 2.09% (1 Month USD LIBOR + 0.22%) due 04/25/37 ²	1,167,018	1,155,672	Total Residential Mortgage Backed Securities		<u>50,767,135</u>
CSMC Series 2015-12R, 2.06% (1 Month USD LIBOR + 0.50%) due 11/30/37 ^{2,7}	1,086,385	1,081,674	COMMERCIAL MORTGAGE BACKED SECURITIES - 4.5%		
Angel Oak Mortgage Trust LLC 2017-3, 2.71% (WAC) due 11/25/47 ^{2,7}	1,046,383	1,046,330	Wells Fargo Commercial Mortgage Trust 2017-SMP, 2.65% (1 Month USD LIBOR + 0.75%) due 12/15/19 ^{2,7}	2,000,000	2,001,251
ACE Securities Corporation Home Equity Loan Trust Series 2006-HE4, 2.01% (1 Month USD LIBOR + 0.14%) due 10/25/36 ²	1,491,324	1,007,886	2016-C32, 1.34% (WAC) due 01/15/59 ²	6,335,799	471,770
Park Place Securities Incorporated Asset Backed Pass Through Certificates Ser 2005-WHQ3, 2.82% (1 Month USD LIBOR + 0.95%) due 06/25/35 ²	1,000,000	1,000,500	2016-NXS5, 1.55% (WAC) due 01/15/59 ²	4,907,687	383,331
New Residential Mortgage Trust 2018-1A, 4.00% due 12/25/57 ^{2,7}	970,494	992,214	2016-C37, 1.03% (WAC) due 12/15/49 ²	3,846,417	203,269
Bear Stearns Asset Backed Securities I Trust 2006-HE9, 2.01% (1 Month USD LIBOR + 0.14%) due 11/25/36 ²	944,543	912,024	COMM Mortgage Trust 2015-CR26, 4.49% (WAC) due 10/10/48 ²	1,217,000	1,191,145
Luminent Mortgage Trust 2006-2, 2.07% (1 Month USD LIBOR + 0.20%) due 02/25/46 ²	1,115,646	901,569	2015-CR26, 1.04% (WAC) due 10/10/48 ²	10,018,579	553,453
RALI Series Trust 2006-QO2, 2.06% (1 Month USD LIBOR + 0.22%) due 02/25/46 ²	1,995,786	869,852	Hospitality Mortgage Trust 2017-HIT, 2.56% (1 Month USD LIBOR + 0.85%) due 05/08/30 ^{2,7}	1,400,000	1,402,629
Deutsche Alt-A Securities Mortgage Loan Trust Series 2007-OA2, 2.05% (1 Year CMT Rate + 0.77%) due 04/25/47 ²	763,178	703,499	Americold LLC Trust 2010-ARTA, 7.44% due 01/14/29 ⁷	1,250,000	1,349,463
CIT Mortgage Loan Trust 2007-1, 3.32% (1 Month USD LIBOR + 1.45%) due 10/25/37 ^{2,7}	683,259	686,606	Morgan Stanley Capital I Trust 2016-UB11, 1.66% (WAC) due 08/15/49 ²	7,601,355	706,018
MASTR Adjustable Rate Mortgages Trust 2003-5, 2.93% (WAC) due 11/25/33 ²	628,011	602,078	2017-H1, 1.46% (WAC) due 06/15/50 ²	4,973,797	453,856
American Home Mortgage Assets Trust 2007-1, 1.98% (1 Year CMT Rate + 0.70%) due 02/25/47 ²	914,939	590,103	SG Commercial Mortgage Securities Trust 2016-C5, 2.01% (WAC) due 10/10/48 ²	9,848,345	1,112,520
GCAT 2017-1, 3.38% due 03/25/47 ⁷	474,390	471,226	GS Mortgage Securities Corporation Trust 2017-STAY, 3.13% (1 Month USD LIBOR + 1.35%) due 07/15/32 ^{2,7}	1,000,000	1,006,204
			Bancorp Commercial Mortgage 2018-CRE3 Trust 2018-CR3, 3.03% (1 Month USD LIBOR + 1.25%) due 01/15/33 ^{2,7}	1,000,000	1,001,664
			JP Morgan Chase Commercial Mortgage Securities Trust 2014-CBM, 3.73% (1 Month USD LIBOR + 1.95%) due 10/15/29 ^{2,7}	1,000,000	999,998
			GAHR Commercial Mortgage Trust 2015-NRF, 3.38% (WAC) due 12/15/34 ^{2,7}	1,000,000	998,373
			UBS Commercial Mortgage Trust 2017-C2, 1.16% (WAC) due 08/15/50 ²	11,948,381	929,861
			GE Business Loan Trust 2007-1A, 1.95% (1 Month USD LIBOR + 0.17%) due 04/16/35 ^{2,7}	920,160	895,200
			Citigroup Commercial Mortgage Trust 2016-GC37, 1.80% (WAC) due 04/10/49 ²	3,804,183	411,955
			2016-C2, 1.79% (WAC) due 08/10/26 ²	2,475,603	279,601

INVESTMENT GRADE BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2016-P5, 1.55% (WAC) due 10/10/49 ²	1,976,647	\$ 180,338	Denmark Treasury Bill due 06/01/18 ¹⁰	DKK 18,900,000	\$ 3,122,865
JPMDB Commercial Mortgage Securities Trust			Republic of Hungary 2.50% due 06/22/18	HUF 625,000,000	2,474,870
2016-C2, 1.70% (WAC) due 06/15/49 ²	8,858,237	775,741	Total Foreign Government Debt (Cost \$39,019,201)		<u>38,851,017</u>
LSTAR Commercial Mortgage Trust			CORPORATE BONDS^{††} - 7.9%		
2014-2, 5.15% (WAC) due 01/20/41 ^{2,7}	500,000	500,171	FINANCIAL - 5.8%		
BANK			Station Place Securitization Trust		
2017-BNK4, 1.45% (WAC) due 05/15/50 ²	4,963,947	462,352	2.50% (1 Month USD LIBOR + 0.90%) due 07/24/18 ^{2,7}	3,300,000	3,300,000
JPMCC Commercial Mortgage Securities Trust			2.35% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{2,7}	1,300,000	1,300,000
2017-JP5, 1.11% (WAC) due 03/15/50 ²	6,945,594	460,355	2.88% (1 Month USD LIBOR + 1.00%) due 03/24/19 ^{2,7}	3,000,000	3,000,000
CFCRE Commercial Mortgage Trust			2.85% (1 Month USD LIBOR + 1.25%) due 11/24/18 ^{2,7}	1,500,000	1,500,000
2016-C3, 1.07% (WAC) due 01/10/48 ²	5,889,661	377,326	Macquarie Group Ltd.		
CD Mortgage Trust			3.64% (3 Month USD LIBOR + 1.35%) due 03/27/24 ^{2,7}	2,100,000	2,121,535
2016-CD1, 1.43% (WAC) due 08/10/49 ²	2,570,273	<u>225,554</u>	Bank of America Corp.		
Total Commercial Mortgage Backed Securities		<u>19,333,398</u>	6.30% ^{3,11}	1,925,000	2,064,562
MILITARY HOUSING - 1.9%			Citigroup, Inc.		
Freddie Mac Military Housing Bonds			5.95% ^{3,11}	775,000	796,700
Resecuritization Trust Certificates			5.90% ^{3,11}	500,000	515,625
2015-R1, 4.66% (WAC) due 11/25/55 ^{2,7}	4,000,886	4,360,600	6.25% ^{3,11}	450,000	475,313
GMAC Commercial Mortgage Asset Corp.			American Equity Investment Life Holding Co.		
2007-HCKM, 6.11% due 08/10/52 ⁷	1,500,303	1,588,924	5.00% due 06/15/27	1,268,000	1,285,133
2003-PRES, 6.24% due 10/10/41 ⁷	1,375,772	1,498,534	Mid-Atlantic Military Family Communities LLC		
Capmark Military Housing Trust			5.30% due 08/01/50 ⁴	1,260,290	1,275,569
2007-ROBS, 6.06% due 10/10/52 ⁴	476,815	488,520	Assurant, Inc.		
2007-AETC, 5.75% due 02/10/52 ⁴	332,222	<u>327,063</u>	3.54% (3 Month USD LIBOR + 1.25%) due 03/26/21 ²	1,150,000	1,151,286
Total Military Housing		<u>8,263,641</u>	Senior Housing Properties Trust		
Total Collateralized Mortgage Obligations (Cost \$132,205,010)		<u>130,891,441</u>	4.75% due 02/15/28	1,175,000	1,151,223
U.S. GOVERNMENT SECURITIES^{††} - 9.8%			Central Storage Safety Project Trust		
U.S. Treasury Bonds			4.82% due 02/01/38 ⁴	1,000,000	1,037,460
due 11/15/46 ¹⁰	70,917,000	30,066,758	Aurora Military Housing LLC		
due 11/15/44 ¹⁰	27,374,600	<u>12,369,613</u>	6.89% due 01/15/47 ^{††,4}	750,000	895,191
Total U.S. Treasury Bonds		<u>42,436,371</u>	MetLife, Inc.		
Total U.S. Government Securities (Cost \$42,727,559)		<u>42,436,371</u>	10.75% due 08/01/39	500,000	785,000
FOREIGN GOVERNMENT DEBT^{††} - 8.9%			Enstar Group Ltd.		
Republic of Portugal			4.50% due 03/10/22	535,000	537,411
due 05/18/18 ¹⁰	EUR 6,750,000	8,310,025	BBC Military Housing-Navy Northeast LLC		
Kingdom of Spain			6.30% due 10/15/49 ^{†††}	415,000	437,577
due 04/06/18 ¹⁰	EUR 6,710,000	8,256,999	Pacific Northwest Communities LLC		
Republic of Italy			5.91% due 06/15/50 ⁴	400,000	424,276
due 05/31/18 ¹⁰	EUR 6,630,000	8,163,760	Atlantic Marine Corporations Communities LLC		
Kingdom of Hungary			5.43% due 12/01/50 ⁷	376,361	371,803
4.00% due 04/25/18	HUF 1,300,000,000	5,131,859	Hospitality Properties Trust		
Czech Republic			5.25% due 02/15/26	347,000	361,220
due 04/13/18 ¹⁰	CZK 37,000,000	1,792,210			
due 04/20/18 ¹⁰	CZK 22,000,000	1,065,582			
due 04/06/18 ¹⁰	CZK 11,000,000	<u>532,847</u>			
Total Czech Republic		<u>3,390,639</u>			

INVESTMENT GRADE BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
ACC Group Housing LLC 6.35% due 07/15/54 ⁷	300,000	\$ 360,527	Tennessee Valley Authority 4.25% due 09/15/65	1,300,000	\$ 1,506,099
Total Financial		<u>25,147,411</u>	5.38% due 04/01/56	600,000	<u>833,458</u>
CONSUMER, NON-CYCLICAL - 0.9%			Total Tennessee Valley Authority		<u>2,339,557</u>
CVS Health Corp. 2.69% (3 Month USD LIBOR + 0.63%) due 03/09/20 ²	1,250,000	1,254,688	Total Federal Agency Bonds (Cost \$15,109,275)		<u>14,661,940</u>
4.30% due 03/25/28	700,000	702,982	SENIOR FLOATING RATE INTERESTS^{††} - 2.2%		
Offutt AFB America First Community LLC 5.46% due 09/01/50 ⁴	1,900,081	<u>1,920,251</u>	TECHNOLOGY - 0.7%		
Total Consumer, Non-cyclical		<u>3,877,921</u>	Misys Ltd. 5.48% (2 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%) due 06/13/24	1,243,750	1,242,046
BASIC MATERIALS - 0.6%			Epicor Software 5.13% (1 Month USD LIBOR + 3.25%) due 06/01/22	563,188	565,390
Yamana Gold, Inc. 4.95% due 07/15/24	1,485,000	1,527,694	SS&C Technologies, Inc. 7.25% (3 Month USD LIBOR + 2.50%) due 02/27/25	331,679	333,165
BHP Billiton Finance USA Ltd. 6.75% due 10/19/75 ^{7,11}	800,000	<u>898,000</u>	7.25% (3 Month USD LIBOR + 2.50%) due 02/28/25	118,321	118,851
Total Basic Materials		<u>2,425,694</u>	Internet Brands, Inc. 5.53% (1 Month USD LIBOR + 3.75%) due 09/13/24	376,889	376,821
CONSUMER, CYCLICAL - 0.3%			EIG Investors Corp. 5.96% (1 Month USD LIBOR + 4.00%) due 02/09/23	249,217	<u>250,775</u>
Northern Group Housing LLC 6.80% due 08/15/53 ⁷	600,000	745,206	Total Technology		<u>2,887,048</u>
HP Communities LLC 5.78% due 03/15/46 ⁴	500,000	536,773	CONSUMER, NON-CYCLICAL - 0.5%		
WMG Acquisition Corp. 6.75% due 04/15/22 ⁷	150,000	<u>155,062</u>	Packaging Coordinators Midco, Inc. 5.78% (6 Month USD LIBOR + 4.00%) due 06/30/23	689,500	691,658
Total Consumer, Cyclical		<u>1,437,041</u>	DJO Finance LLC 5.03% (1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%) due 06/08/20	491,184	493,232
ENERGY - 0.2%			Diamond (BC) B.V. 4.99% (3 Month USD LIBOR + 3.00%) due 09/06/24	400,000	399,168
Hess Corp. 5.60% due 02/15/41	500,000	510,720	Lineage Logistics LLC 4.88% (3 Month USD LIBOR + 3.00%) due 02/16/25	400,000	398,832
7.30% due 08/15/31	300,000	<u>359,780</u>	Davis Vision due 12/02/24 ¹³	200,000	199,000
Total Energy		<u>870,500</u>	NES Global Talent 7.27% (1 Month USD LIBOR + 5.50%) due 10/03/19	105,049	<u>103,473</u>
COMMUNICATIONS - 0.1%			Total Consumer, Non-cyclical		<u>2,285,363</u>
SFR Group S.A. 7.38% due 05/01/26 ⁷	350,000	<u>333,375</u>	CONSUMER, CYCLICAL - 0.5%		
Total Corporate Bonds (Cost \$33,655,360)		<u>34,091,942</u>	Petco Animal Supplies, Inc. 4.77% (3 Month USD LIBOR + 3.00%) due 01/26/23	1,178,947	861,292
FEDERAL AGENCY BONDS^{††} - 3.4%					
Freddie Mac Principal Strips ¹² due 03/15/31 ¹⁰	3,550,000	2,301,545			
due 09/15/29 ¹⁰	2,600,000	1,788,438			
due 07/15/32 ¹⁰	2,700,000	<u>1,673,880</u>			
Total Freddie Mac Principal Strips		<u>5,763,863</u>			
Fannie Mae Principal Strips ¹² due 05/15/30 ¹⁰	3,150,000	2,115,029			
due 05/15/29 ¹⁰	1,750,000	1,219,603			
due 01/15/30 ¹⁰	1,100,000	<u>746,718</u>			
Total Fannie Mae Principal Strips		<u>4,081,350</u>			
Freddie Mac ¹² due 12/14/29 ¹⁰	2,900,000	1,976,887			
due 01/02/34 ¹⁰	850,000	<u>500,283</u>			
Total Freddie Mac		<u>2,477,170</u>			

INVESTMENT GRADE BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Mavis Tire Express Services Corp. 5.07% (1 Month USD LIBOR + 3.25%) due 02/28/25	689,602	\$ 689,602			
Crown Finance US, Inc. 4.38% (1 Month USD LIBOR + 2.50%) due 02/28/25	400,000	399,320			
Total Consumer, Cyclical		<u>1,950,214</u>			
COMMUNICATIONS - 0.4%					
Cengage Learning Acquisitions, Inc. 6.04% (2 Month USD LIBOR + 4.25%) due 06/07/23	1,563,830	1,420,239			
ProQuest LLC 5.63% (3 Month USD LIBOR + 3.75%) due 10/24/21	487,276	493,518			
Total Communications		<u>1,913,757</u>			
INDUSTRIAL - 0.1%					
Titan Acquisition Ltd. (Husky) 3.00% (3 Month USD LIBOR + 3.00%) due 03/15/25	250,000	249,618			
FINANCIAL - 0.0%					
American Stock Transfer & Trust 6.81% (3 Month USD LIBOR + 4.50%) due 06/26/20	93,169	93,091			
Total Senior Floating Rate Interests (Cost \$9,778,804)		<u>9,379,091</u>			
MUNICIPAL BONDS^{††} - 0.8%					
CALIFORNIA - 0.5%					
Newport Mesa Unified School District General Obligation Unlimited due 08/01/41 ¹⁰	1,540,000	619,203			
due 08/01/46 ¹⁰	750,000	243,773			
Beverly Hills Unified School District California General Obligation Unlimited due 08/01/39 ¹⁰	1,410,000	596,641			
Cypress School District General Obligation Unlimited due 08/01/48 ¹⁰	1,000,000	254,950			
Total California		<u>1,714,567</u>			
ILLINOIS - 0.2%					
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	500,000	547,895			
5.10% due 06/01/33	500,000	525,830			
Total Illinois		<u>1,073,725</u>			
			OKLAHOMA - 0.1%		
			Oklahoma Development Finance Authority Revenue Bonds 4.65% due 08/15/30	500,000	\$ 531,525
			Total Municipal Bonds (Cost \$3,260,544)		<u>3,319,817</u>
			COMMERCIAL PAPER^{††} - 2.1%		
			Hewlett-Packard Co. 2.39% due 04/06/18 ¹⁴	5,000,000	4,998,340
			Marsh & McLennan Companies, Inc. 2.25% due 04/19/18 ¹⁴	4,000,000	3,995,500
			Total Commercial Paper (Cost \$8,993,840)		<u>8,993,840</u>
			REPURCHASE AGREEMENT^{††,15} - 0.8%		
			BNP Paribas issued 03/06/18 at 1.90% due 04/03/18	3,400,000	3,400,000
			Total Repurchase Agreement (Cost \$3,400,000)		<u>3,400,000</u>
				<u>CONTRACTS</u>	
			OTC OPTIONS PURCHASED^{††} - 0.1%		
			Call options on: BofA Merrill Lynch iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of \$55.00 (Notional Value \$12,547,972)	2,599	313,180
			BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$15,052,959)	57	140,505
			Total Call options		<u>453,685</u>
			Total OTC Options Purchased (Cost \$723,428)		<u>453,685</u>
			Total Investments - 101.7% (Cost \$444,698,401)		<u>\$ 440,758,829</u>
			Other Assets & Liabilities, net - (1.7)%		<u>(7,263,993)</u>
			Total Net Assets - 100.0%		<u>\$ 433,494,836</u>

INVESTMENT GRADE BOND FUND

CENTRALLY CLEARED INTEREST RATE SWAP AGREEMENTS^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Premiums Paid	Unrealized Gain
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.24%	Quarterly	08/11/27	\$ (46,300,000)	\$ 2,149,155	\$ 1,097,888	\$ 1,051,267
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.67%	Quarterly	08/16/20	(39,400,000)	831,070	394,926	436,144
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.90%	Quarterly	08/11/22	(20,300,000)	667,983	356,335	311,648
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.99%	Quarterly	08/22/24	(5,200,000)	228,186	89,794	138,392
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.90%	Quarterly	09/07/24	(2,900,000)	143,947	292	143,655
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.59%	Quarterly	11/13/47	(1,900,000)	109,991	329	109,662
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.15%	Quarterly	08/21/27	(1,500,000)	80,268	293	79,975
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.24%	Quarterly	08/17/27	(1,300,000)	60,594	192	60,402
									<u>\$ 1,940,049</u>	<u>\$ 2,331,145</u>

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 29, 2018	Net Unrealized Appreciation/ (Depreciation)
Goldman Sachs	1,352,000,000	HUF	04/25/18	\$ 5,466,982	\$ 5,335,660	\$ 131,322
Goldman Sachs	6,440,000	EUR	05/18/18	8,042,034	7,952,031	90,003
Goldman Sachs	12,880,000	BRL	04/02/18	3,961,899	3,902,084	59,815
Goldman Sachs	640,625,000	HUF	06/22/18	2,584,379	2,539,336	45,043
Deutsche Bank	6,710,000	EUR	04/06/18	8,295,271	8,258,412	36,859
JPMorgan Chase & Co.	22,000,000	CZK	04/20/18	1,085,803	1,067,748	18,055
Goldman Sachs	6,630,000	EUR	05/31/18	8,208,404	8,194,490	13,914
Citigroup	18,719,755	DKK	04/04/18	3,102,379	3,090,026	12,353
Citigroup	310,000	EUR	05/18/18	380,788	382,784	(1,996)
JPMorgan Chase & Co.	11,000,000	CZK	04/06/18	530,824	533,031	(2,207)
Goldman Sachs	37,000,000	CZK	04/13/18	1,786,922	1,794,340	(7,418)
JPMorgan Chase & Co.	37,600,000	DKK	06/01/18	6,207,796	6,233,801	(26,005)
						<u>\$ 369,738</u>

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at March 29, 2018	Net Unrealized Appreciation/ (Depreciation)
JPMorgan Chase & Co.	9,016,000	BRL	04/02/18	\$ 2,729,094	\$ 2,731,459	\$ 2,365
Citigroup	3,864,000	BRL	04/02/18	1,172,437	1,170,625	(1,812)
Citigroup	18,700,000	DKK	06/01/18	3,112,050	3,100,321	(11,729)
						<u>\$ (11,176)</u>

INVESTMENT GRADE BOND FUND

~ 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 March 29, 2018. The total market value of fair valued securities amounts to \$0, (cost \$0) or less than 0.01% of total net assets.

² Variable rate security. Rate indicated is the rate effective at March 29, 2018. In some instances, the underlying reference rate shown was below the minimum rate earned by the security or has been adjusted by a predetermined factor. The settlement status of a position may also impact the effective rate indicated. 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 \$10,806,088 (cost \$11,742,045), or 2.5% of total net assets.

⁵ Affiliated issuer.

⁶ Rate indicated is the 7 day yield as of March 29, 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 \$186,188,249 (cost \$186,167,380), or 43.0% of total net assets.

⁸ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

⁹ Security is an interest-only strip. Rate indicated is effective yield at March 29, 2018.

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 Term loan interests in the Fund's portfolio generally have variable rates. All or a portion of this security represents unsettled loan positions and may not have a stated coupon rate.

¹⁴ Rate indicated is the effective yield at the time of purchase.

¹⁵ Repurchase Agreement.

BofA — Bank of America

BRL — Brazilian Real

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

CZK — Czech Koruna

DKK — Danish Krone

EUR — Euro

HUF — Hungarian Forint

LIBOR — London Interbank Offered Rate

WAC — Weighted Average Coupon