

## LIMITED DURATION FUND

	SHARES	VALUE
<b>MUTUAL FUNDS* - 2.8%</b>		
Guggenheim Floating Rate Strategies Fund - Institutional Class <sup>1</sup>	1,047,559	\$ 27,278,433
Guggenheim Strategy Fund II <sup>1</sup>	572,612	14,349,646
Guggenheim Strategy Fund I <sup>1</sup>	501,781	12,599,724
Guggenheim Strategy Fund III <sup>1</sup>	374,644	9,381,097
<b>Total Mutual Funds</b>		<b>63,608,900</b>
(Cost \$63,434,615)		
<b>MONEY MARKET FUND* - 1.5%</b>		
Dreyfus Treasury Securities Cash Management Fund - Institutional Class 0.90% <sup>2</sup>	34,712,289	34,712,289
<b>Total Money Market Fund</b>		<b>34,712,289</b>
(Cost \$34,712,289)		
	<b>FACE</b>	
	<b>AMOUNT~</b>	
<b>ASSET-BACKED SECURITIES** - 36.6%</b>		
<b>COLLATERALIZED LOAN OBLIGATIONS - 28.8%</b>		
CIFC Funding Ltd.		
2017-3A, 2.26% (3 Month USD LIBOR + 95 bps) due 07/22/26 <sup>3,4</sup>	14,500,000	14,499,782
2016-1A, 3.26% (3 Month USD LIBOR + 195 bps) due 01/22/27 <sup>3,4</sup>	8,500,000	8,530,321
2017-4A, 2.68% (3 Month USD LIBOR + 138 bps) due 10/17/26 <sup>3,4</sup>	5,000,000	5,022,194
2015-2A, 3.22% (3 Month USD LIBOR + 190 bps) due 12/05/24 <sup>3,4</sup>	2,000,000	2,001,582
2015-2A, 4.02% (3 Month USD LIBOR + 270 bps) due 12/05/24 <sup>3,4</sup>	1,990,000	1,993,576
Telos CLO Ltd.		
2017-6A, 2.57% (3 Month USD LIBOR + 127 bps) due 01/17/27 <sup>3,4</sup>	19,900,000	19,963,226
2013-4A, 4.05% (3 Month USD LIBOR + 275 bps) due 07/17/24 <sup>3,4</sup>	500,000	503,751
Venture XVI CLO Ltd.		
2017-16A, 2.42% (3 Month USD LIBOR + 112 bps) due 04/15/26 <sup>3,4</sup>	20,000,000	20,091,564
Fortress Credit BSL II Ltd.		
2017-2A, 2.46% (3 Month USD LIBOR + 115 bps) due 10/19/25 <sup>3,4</sup>	19,000,000	19,067,862
Fortress Credit Opportunities III CLO, LP		
2017-3A, 2.95% (3 Month USD LIBOR + 165 bps) due 04/28/26 <sup>3,4</sup>	15,000,000	15,064,537
2017-3A, 4.00% due 04/28/26 <sup>4</sup>	1,800,000	1,802,487
2017-3A, 3.55% (3 Month USD LIBOR + 225 bps) due 04/28/26 <sup>3,4</sup>	1,000,000	1,000,630
Great Lakes CLO Ltd.		
2014-1A, 3.15% (3 Month USD LIBOR + 185 bps) due 04/15/25 <sup>3,4</sup>	10,000,000	10,009,189
2015-1A, 3.25% (3 Month USD LIBOR + 195 bps) due 07/15/26 <sup>3,4</sup>	5,000,000	5,014,094
2012-1A, 3.13% (3 Month USD LIBOR + 183 bps) due 01/15/23 <sup>3,4</sup>	2,345,764	2,347,059
2014-1A, 5.00% (3 Month USD LIBOR + 370 bps) due 04/15/25 <sup>3,4</sup>	250,000	250,006
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 3.37% (3 Month USD LIBOR + 205 bps) due 12/15/28 <sup>3,4</sup>	17,000,000	17,067,690
Golub Capital Partners CLO Ltd.		
2016-33A, 3.80% (3 Month USD LIBOR + 248 bps) due 11/21/28 <sup>3,4</sup>	9,000,000	8,976,164
2015-25A, 3.11% (3 Month USD LIBOR + 180 bps) due 08/05/27 <sup>3,4</sup>	5,000,000	5,008,229
2015-23A, 3.46% (3 Month USD LIBOR + 215 bps) due 05/05/27 <sup>3,4</sup>	1,000,000	1,011,294
2015-24A, 5.06% (3 Month USD LIBOR + 375 bps) due 02/05/27 <sup>3,4</sup>	1,000,000	1,000,970
2014-21A, 3.76% (3 Month USD LIBOR + 245 bps) due 10/25/26 <sup>3,4</sup>	500,000	493,593
2014-18A, 4.81% (3 Month USD LIBOR + 350 bps) due 04/25/26 <sup>3,4</sup>	250,000	249,605
2014-18A, 5.31% (3 Month USD LIBOR + 400 bps) due 04/25/26 <sup>3,4</sup>	250,000	245,506
Oaktree EIF II Series A2 Ltd.		
2017-A2, 2.47% (3 Month USD LIBOR + 115 bps) due 11/15/25 <sup>3,4</sup>	14,600,000	14,631,568
Hunt CRE Ltd.		
2017-FL1, 2.23% (1 Month USD LIBOR + 100 bps) due 08/15/34 <sup>3,4</sup>	14,600,000	14,608,808
Vibrant CLO II Ltd.		
2017-2A, 2.21% (3 Month USD LIBOR + 90 bps) due 07/24/24 <sup>3,4</sup>	8,600,000	8,593,871
2017-2A, 2.76% (3 Month USD LIBOR + 145 bps) due 07/24/24 <sup>3,4</sup>	4,850,000	4,846,812
Steele Creek CLO Ltd.		
2017-1A, 2.65% (3 Month USD LIBOR + 133 bps) due 08/21/26 <sup>3,4</sup>	11,300,000	11,349,296
2017-1A, 3.17% (3 Month USD LIBOR + 185 bps) due 08/21/26 <sup>3,4</sup>	2,000,000	2,012,706
TICP CLO Ltd.		
2014-3A, 2.49% (3 Month USD LIBOR + 118 bps) due 01/20/27 <sup>3,4</sup>	13,350,000	13,343,914
Vibrant CLO III Ltd.		
2016-3A, 2.79% (3 Month USD LIBOR + 148 bps) due 04/20/26 <sup>3,4</sup>	8,800,000	8,859,168
2016-3A, 3.36% (3 Month USD LIBOR + 205 bps) due 04/20/26 <sup>3,4</sup>	4,000,000	3,986,386
KVK CLO Ltd.		
2017-1A, 3.12% (3 Month USD LIBOR + 180 bps) due 05/15/26 <sup>3,4</sup>	5,600,000	5,639,361
2017-2A, 2.48% (3 Month USD LIBOR + 118 bps) due 07/15/26 <sup>3,4</sup>	5,000,000	5,005,924
2017-2A, 3.85% (3 Month USD LIBOR + 255 bps) due 07/15/26 <sup>3,4</sup>	1,000,000	1,002,974
2013-1A, due 04/14/25 <sup>4,5</sup>	750,000	264,181

## LIMITED DURATION FUND

	FACE AMOUNT--	VALUE
Palmer Square CLO Ltd.		
2017-1A, 2.29% (3 Month USD LIBOR + 97 bps) due 05/15/25 <sup>3,4</sup>	11,305,989	\$ 11,319,619
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, 3.00% (3 Month USD LIBOR + 170 bps) due 10/15/26 <sup>3,4</sup>	5,200,000	5,232,843
2017-5A, 3.40% due 10/15/26 <sup>4</sup>	4,000,000	4,016,183
2017-5A, 3.65% (3 Month USD LIBOR + 235 bps) due 10/15/26 <sup>3,4</sup>	1,000,000	1,006,897
2017-5A, 4.45% (3 Month USD LIBOR + 315 bps) due 10/15/26 <sup>3,4</sup>	1,000,000	1,003,100
Figueroa CLO Ltd.		
2017-2A, 2.58% (3 Month USD LIBOR + 125 bps) due 06/20/27 <sup>3,4</sup>	10,000,000	10,019,342
2013-1A, 4.07% (3 Month USD LIBOR + 275 bps) due 03/21/24 <sup>3,4</sup>	500,000	500,012
Carlyle Global Market Strategies CLO Ltd.		
2013-2A, 2.45% (3 Month USD LIBOR + 115 bps) due 04/18/25 <sup>3,4</sup>	7,762,363	7,765,050
2013-4A, 2.77% (3 Month USD LIBOR + 147 bps) due 10/15/25 <sup>3,4</sup>	2,000,000	1,999,229
PPF Ltd.		
2017-3, 2.28% (1 Month USD LIBOR + 105 bps) due 01/14/35 <sup>3,4</sup>	6,678,455	6,688,873
2015-2, 3.23% (1 Month USD LIBOR + 200 bps) due 07/14/34 <sup>3,4</sup>	3,000,000	2,996,793
Resource Capital Corporation Ltd.		
2017-CRE5, 2.03% (1 Month USD LIBOR + 80 bps) due 07/15/34 <sup>3,4</sup>	9,500,000	9,520,748
Jamestown CLO III Ltd.		
2017-3A, 2.44% (3 Month USD LIBOR + 114 bps) due 01/15/26 <sup>3,4</sup>	9,400,000	9,416,298
ACIS CLO Ltd.		
2013-1A, 2.17% (3 Month USD LIBOR + 87 bps) due 04/18/24 <sup>3,4</sup>	4,855,161	4,854,118
2014-4A, 2.73% (3 Month USD LIBOR + 142 bps) due 05/01/26 <sup>3,4</sup>	4,000,000	4,008,698
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 4.08% (3 Month USD LIBOR + 270 bps) due 12/22/28 <sup>3,4</sup>	8,000,000	7,979,189
NXT Capital CLO LLC		
2017-1A, 3.13% (3 Month USD LIBOR + 170 bps) due 04/20/29 <sup>3,4</sup>	7,700,000	7,691,362
Seneca Park CLO Limited		
2017-1A, 2.80% (3 Month USD LIBOR + 150 bps) due 07/17/26 <sup>3,4</sup>	4,000,000	4,013,995
2017-1A, 2.42% (3 Month USD LIBOR + 112 bps) due 07/17/26 <sup>3,4</sup>	3,500,000	3,513,056
Northwoods Capital X Ltd.		
2017-10A, 2.86% (3 Month USD LIBOR + 155 bps) due 11/04/25 <sup>3,4</sup>	4,000,000	4,001,249
2017-10A, 2.39% (3 Month USD LIBOR + 108 bps) due 11/04/25 <sup>3,4</sup>	3,500,000	3,505,194
TICP CLO II Ltd.		
2017-2A, 2.86% (3 Month USD LIBOR + 155 bps) due 07/20/26 <sup>3,4</sup>	4,000,000	3,999,925
TICP CLO II Ltd.		
2017-2A, 2.47% (3 Month USD LIBOR + 116 bps) due 07/20/26 <sup>3,4</sup>	3,500,000	3,500,803
ABPCI Direct Lending Fund CLO II LLC		
2017-1A, 3.25% (3 Month USD LIBOR + 178 bps) due 07/20/29 <sup>3,4</sup>	7,500,000	7,489,955
Crown Point CLO III Ltd.		
2015-3A, 2.27% (3 Month USD LIBOR + 91 bps) due 12/31/27 <sup>3</sup>	7,270,000	7,271,277
Woodmont Trust		
2017-3A, 3.30% (3 Month USD LIBOR + 173 bps) due 10/18/29 <sup>3,4</sup>	4,700,000	4,693,407
2017-2A, 3.03% (3 Month USD LIBOR + 180 bps) due 07/18/28 <sup>3,4</sup>	2,500,000	2,496,952
Flagship CLO VIII Ltd.		
2017-8A, 3.00% (3 Month USD LIBOR + 170 bps) due 01/16/26 <sup>3,4</sup>	6,900,000	6,934,965
Cerberus Loan Funding XVII Ltd.		
2016-3A, 3.69% (3 Month USD LIBOR + 253 bps) due 01/15/28 <sup>3,4</sup>	6,500,000	6,494,446
A Voce CLO Ltd.		
2017-1A, 2.46% (3 Month USD LIBOR + 116 bps) due 07/15/26 <sup>3,4</sup>	6,400,000	6,401,501
Avery Point V CLO Ltd.		
2017-5A, 2.28% (3 Month USD LIBOR + 98 bps) due 07/17/26 <sup>3,4</sup>	6,300,000	6,331,500
Venture XIX CLO Ltd.		
2016-19A, 3.30% (3 Month USD LIBOR + 200 bps) due 01/15/27 <sup>3,4</sup>	6,100,000	6,194,683
Crown Point CLO II Ltd.		
2013-2A, 3.23% (3 Month USD LIBOR + 193 bps) due 12/31/23 <sup>3,4</sup>	6,000,000	6,034,527
Catamaran CLO Ltd.		
2016-1A, 3.22% (3 Month USD LIBOR + 195 bps) due 12/20/23 <sup>3,4</sup>	3,250,000	3,250,861
2014-1A, 3.96% (3 Month USD LIBOR + 265 bps) due 04/20/26 <sup>3,4</sup>	2,750,000	2,769,289
Cent CDO 14 Ltd.		
2007-14A, 2.00% (3 Month USD LIBOR + 70 bps) due 04/15/21 <sup>3,4</sup>	6,000,000	5,798,303
Northwoods Capital Ltd.		
2017-14A, 2.61% (3 Month USD LIBOR + 130 bps) due 11/12/25 <sup>3,4</sup>	5,700,000	5,710,798
GoldenTree Loan Opportunities VII Ltd.		
2013-7A, 2.46% (3 Month USD LIBOR + 115 bps) due 04/25/25 <sup>3,4</sup>	5,681,745	5,703,166
Cent CLO LP		
2017-21A, 2.53% (3 Month USD LIBOR + 121 bps) due 07/27/26 <sup>3,4</sup>	5,500,000	5,514,617
Cent CLO 20 Ltd.		
2017-20A, 2.94% (3 Month USD LIBOR + 163 bps) due 01/25/26 <sup>3,4</sup>	3,250,000	3,249,093
2017-20A, 2.41% (3 Month USD LIBOR + 110 bps) due 01/25/26 <sup>3,4</sup>	2,100,000	2,102,428
Galaxy XVIII CLO Ltd.		
2017-18A, 2.47% (3 Month USD LIBOR + 117 bps) due 10/15/26 <sup>3,4</sup>	5,300,000	5,309,557

## LIMITED DURATION FUND

	FACE AMOUNT~	VALUE
OZLM IX Ltd.		
2017-9A, 2.96% (3 Month USD LIBOR + 165 bps) due 01/20/27 <sup>3,4</sup>	5,100,000	\$ 5,129,417
Venture XII CLO Ltd.		
2017-12A, 2.95% (3 Month USD LIBOR + 163 bps) due 02/28/26 <sup>3,4</sup>	5,100,000	5,107,112
Flagship CLO		
2017-8A, 2.55% (3 Month USD LIBOR + 125 bps) due 01/16/26 <sup>3,4</sup>	5,000,000	5,013,647
Atlas Senior Loan Fund IV Ltd.		
2017-2A, 2.77% (3 Month USD LIBOR + 145 bps) due 02/17/26 <sup>3,4</sup>	5,000,000	4,994,276
Regatta V Funding Ltd.		
2017-1A, 2.47% (3 Month USD LIBOR + 116 bps) due 10/25/26 <sup>3,4</sup>	4,900,000	4,901,251
Symphony CLO XIV Ltd.		
2017-14A, 3.15% (3 Month USD LIBOR + 185 bps) due 07/14/26 <sup>3,4</sup>	4,700,000	4,718,893
Sound Point CLO IV Ltd.		
2017-3A, 2.41% (3 Month USD LIBOR + 110 bps) due 01/21/26 <sup>3,4</sup>	4,700,000	4,716,455
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 3.01% (3 Month USD LIBOR + 170 bps) due 07/25/29 <sup>3,4</sup>	4,700,000	4,693,521
Oaktree EIF I Ltd.		
2016-A1, 3.90% (3 Month USD LIBOR + 260 bps) due 10/18/27 <sup>3,4</sup>	4,500,000	4,502,772
Shackleton CLO Ltd.		
2016-7A, 3.25% (3 Month USD LIBOR + 195 bps) due 04/15/27 <sup>3,4</sup>	4,250,000	4,275,974
TICP CLO I Ltd.		
2017-1A, 2.91% (3 Month USD LIBOR + 160 bps) due 04/26/26 <sup>3,4</sup>	4,250,000	4,256,593
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 <sup>4</sup>	4,000,000	4,096,535
Cerberus Loan Funding XVI, LP		
2016-2A, 3.35% (3 Month USD LIBOR + 205 bps) due 11/15/27 <sup>3,4</sup>	4,000,000	4,075,566
TCP Waterman CLO Ltd.		
2016-1A, 3.30% (3 Month USD LIBOR + 205 bps) due 12/15/28 <sup>3,4</sup>	4,000,000	4,067,493
Newstar Commercial Loan Funding LLC		
2017-1A, 3.77% (3 Month USD LIBOR + 250 bps) due 03/20/27 <sup>3,4</sup>	3,000,000	3,013,630
2016-1A, 5.07% (3 Month USD LIBOR + 375 bps) due 02/25/28 <sup>3,4</sup>	1,000,000	1,000,940
WhiteHorse VI Ltd.		
2016-1A, 3.21% (3 Month USD LIBOR + 190 bps) due 02/03/25 <sup>3,4</sup>	4,000,000	4,003,032
FS Senior Funding Ltd.		
2015-1A, 3.95% (3 Month USD LIBOR + 265 bps) due 05/28/25 <sup>3,4</sup>	2,000,000	2,001,016
2015-1A, 3.10% (3 Month USD LIBOR + 180 bps) due 05/28/25 <sup>3,4</sup>	2,000,000	2,000,030
Cent CLO Ltd.		
2013-19A, 2.64% (3 Month USD LIBOR + 133 bps) due 10/29/25 <sup>3,4</sup>	3,850,000	3,852,302
Fortress Credit Opportunities VI CLO Ltd.		
2015-6A, 3.22% (3 Month USD LIBOR + 190 bps) due 10/10/26 <sup>3,4</sup>	2,750,000	2,749,903
2015-6A, 4.02% (3 Month USD LIBOR + 270 bps) due 10/10/26 <sup>3,4</sup>	1,000,000	1,001,355
OZLM VIII Ltd.		
2017-8A, 2.43% (3 Month USD LIBOR + 113 bps) due 10/17/26 <sup>3,4</sup>	3,750,000	3,748,037
Anchorage Capital CLO 4 Ltd.		
2017-4A, 2.99% (3 Month USD LIBOR + 168 bps) due 07/28/26 <sup>3,4</sup>	3,500,000	3,511,167
WhiteHorse VIII Ltd.		
2014-1A, 2.81% (3 Month USD LIBOR + 150 bps) due 05/01/26 <sup>3,4</sup>	3,450,000	3,451,724
Flagship VII Ltd.		
2017-7A, 2.43% (3 Month USD LIBOR + 112 bps) due 01/20/26 <sup>3,4</sup>	3,300,000	3,313,557
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 <sup>4</sup>	3,000,000	3,020,642
Marathon CLO VII Ltd.		
2017-7A, 2.96% (3 Month USD LIBOR + 165 bps) due 10/28/25 <sup>3,4</sup>	3,000,000	3,010,513
Fifth Street SLF II Ltd.		
2015-2A, 3.23% (3 Month USD LIBOR + 192 bps) due 09/29/27 <sup>3,4</sup>	3,000,000	3,005,839
Northwoods Capital XIV Ltd.		
2017-14A, 3.01% (3 Month USD LIBOR + 170 bps) due 11/12/25 <sup>3,4</sup>	3,000,000	3,004,860
Regatta IV Funding Ltd.		
2017-1A, 2.33% (3 Month USD LIBOR + 102 bps) due 07/25/26 <sup>3,4</sup>	3,000,000	2,999,953
Venture XVII CLO Ltd.		
2017-17A, 2.38% (3 Month USD LIBOR + 108 bps) due 07/15/26 <sup>3,4</sup>	2,800,000	2,796,741
Bsprt Issuer Ltd.		
2017-FL1, 2.67% (1 Month USD LIBOR + 135 bps) due 06/15/27 <sup>3,4</sup>	2,700,000	2,703,714
Ares XXVI CLO Ltd.		
2013-1A, 4.05% (3 Month USD LIBOR + 275 bps) due 04/15/25 <sup>3,4</sup>	2,500,000	2,499,963
Nelder Grove CLO Ltd.		
2017-1A, 3.11% (3 Month USD LIBOR + 180 bps) due 08/28/26 <sup>3,4</sup>	2,400,000	2,417,166
AMMC CLO XV Ltd.		
2016-15A, 3.22% (3 Month USD LIBOR + 190 bps) due 12/09/26 <sup>3,4</sup>	2,400,000	2,410,123
KKR CLO 15 Ltd.		
2016-15, 2.86% (3 Month USD LIBOR + 156 bps) due 10/18/28 <sup>3,4</sup>	2,300,000	2,327,858
Voya CLO Ltd.		
2013-1A, 4.20% (3 Month USD LIBOR + 290 bps) due 04/15/24 <sup>3,4</sup>	2,300,000	2,300,086

## LIMITED DURATION FUND

	FACE AMOUNT~	VALUE
AIMCO CLO Series		
2017-AA, 2.41% (3 Month USD LIBOR + 110 bps) due 07/20/26 <sup>3,4</sup>	2,200,000	\$ 2,199,964
RFTI Issuer Ltd.		
2015-FL1, 2.98% (1 Month USD LIBOR + 175 bps) due 08/15/30 <sup>3,4</sup>	2,155,908	2,155,283
Garrison Funding Ltd.		
2016-2A, 3.52% (3 Month USD LIBOR + 220 bps) due 09/29/27 <sup>3,4</sup>	2,000,000	2,014,871
OCP CLO Ltd.		
2016-2A, 3.31% (3 Month USD LIBOR + 200 bps) due 11/22/25 <sup>3,4</sup>	2,000,000	2,012,381
OZLM Funding II Ltd.		
2016-2A, 4.06% (3 Month USD LIBOR + 275 bps) due 10/30/27 <sup>3,4</sup>	2,000,000	2,010,540
Madison Park Funding XVI Ltd.		
2016-16A, 3.21% (3 Month USD LIBOR + 190 bps) due 04/20/26 <sup>3,4</sup>	2,000,000	2,010,080
Dryden XXIV Senior Loan Fund		
2015-24RA, 4.02% (3 Month USD LIBOR + 270 bps) due 11/15/23 <sup>3,4</sup>	2,000,000	2,007,289
OHA Loan Funding Ltd.		
2017-1A, 2.76% (3 Month USD LIBOR + 145 bps) due 07/23/25 <sup>3,4</sup>	2,000,000	1,999,964
Crestline Denali CLO Ltd.		
2017-1A, 2.42% (3 Month USD LIBOR + 105 bps) due 10/26/27 <sup>3,4</sup>	2,000,000	1,999,582
Regatta III Funding Ltd.		
2017-1A, 2.35% (3 Month USD LIBOR + 105 bps) due 04/15/26 <sup>3,4</sup>	2,000,000	1,997,796
Recette Clo Ltd.		
2017-1A, 2.63% (3 Month USD LIBOR + 130 bps) due 10/20/27 <sup>3,4</sup>	2,000,000	1,997,423
LCM XXII Ltd.		
2016-22A, 2.58% (3 Month USD LIBOR + 128 bps) due 10/20/28 <sup>3,4</sup>	1,916,667	1,917,189
Flatiron CLO Ltd.		
2017-1A, 2.76% (3 Month USD LIBOR + 160 bps) due 07/17/26 <sup>3,4</sup>	1,700,000	1,703,854
Madison Park Funding XIV Ltd.		
2017-14A, 2.86% (3 Month USD LIBOR + 155 bps) due 07/20/26 <sup>3,4</sup>	1,600,000	1,602,233
Tralee CLO III Ltd.		
2016-3A, 3.31% (3 Month USD LIBOR + 200 bps) due 07/20/26 <sup>3,4</sup>	1,600,000	1,600,156
Betony CLO Ltd.		
2016-1A, 3.25% (3 Month USD LIBOR + 195 bps) due 04/15/27 <sup>3,4</sup>	1,500,000	1,510,275
Cerberus ICQ Levered LLC		
2015-1A, 3.35% (3 Month USD LIBOR + 205 bps) due 11/06/25 <sup>3,4</sup>	1,413,945	1,414,592
Dryden 37 Senior Loan Fund		
2015-37A, due 04/15/27 <sup>4,5</sup>	1,500,000	1,380,876
Dryden 30 Senior Loan Fund		
2013-30A, 4.17% (3 Month USD LIBOR + 285 bps) due 11/15/25 <sup>3,4</sup>	1,330,000	1,331,174
Symphony CLO XII Ltd.		
2017-12A, 2.80% (3 Month USD LIBOR + 150 bps) due 10/15/25 <sup>3,4</sup>	1,250,000	1,251,399
Highbridge Loan Management Ltd.		
2014-2014, 3.36% (3 Month USD LIBOR + 205 bps) due 07/28/25 <sup>3,4</sup>	1,250,000	1,250,013
Venture VII CDO Ltd.		
2006-7A, 1.54% (3 Month USD LIBOR + 23 bps) due 01/20/22 <sup>3,4</sup>	1,114,520	1,108,495
Kingsland V Ltd.		
2007-5A, 2.10% (3 Month USD LIBOR + 80 bps) due 07/14/21 <sup>3,4</sup>	1,070,000	1,051,823
Fortress Credit Investments IV Ltd.		
2015-4A, 3.20% (3 Month USD LIBOR + 190 bps) due 07/17/23 <sup>3,4</sup>	1,000,000	1,000,700
Cent CLO		
2014-16A, 3.56% (3 Month USD LIBOR + 225 bps) due 08/01/24 <sup>3,4</sup>	500,000	500,535
2014-16A, 4.51% (3 Month USD LIBOR + 320 bps) due 08/01/24 <sup>3,4</sup>	500,000	500,059
Benefit Street Partners CLO Ltd.		
2015-1A, 4.40% (3 Month USD LIBOR + 310 bps) due 10/15/25 <sup>3,4</sup>	1,000,000	1,000,048
Ivy Hill Middle Market Credit Fund VII Ltd.		
2013-7A, 3.61% (3 Month USD LIBOR + 230 bps) due 10/20/25 <sup>3,4</sup>	1,000,000	999,977
Resource Capital Corp.		
2015-CRE3, 4.38% (1 Month USD LIBOR + 315 bps) due 03/15/32 <sup>3,4</sup>	1,000,000	998,394
Madison Park Funding V Ltd.		
2007-5A, 2.77% (3 Month USD LIBOR + 145 bps) due 02/26/21 <sup>3,4</sup>	1,000,000	983,577
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 <sup>4,5</sup>	1,000,000	888,294
Treman Park CLO Ltd.		
2015-1A, due 04/20/27 <sup>4,5</sup>	1,000,000	862,073
Rockwall CDO II Ltd.		
2007-1A, 1.86% (3 Month USD LIBOR + 55 bps) due 08/01/24 <sup>3,4</sup>	750,081	749,435
Airlie CLO Ltd.		
2006-2A, 2.76% (3 Month USD LIBOR + 145 bps) due 12/20/20 <sup>3,4</sup>	742,168	741,891
LMREC, Inc.		
2016-CRE2, 2.94% (1 Month USD LIBOR + 170 bps) due 11/24/31 <sup>3,4</sup>	534,000	537,348
ALM XIV Ltd.		
2014-14A, 4.76% (3 Month USD LIBOR + 345 bps) due 07/28/26 <sup>3,4</sup>	500,000	501,312
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 4.32% (3 Month USD LIBOR + 300 bps) due 08/15/23 <sup>3,4</sup>	500,000	501,049
Cerberus Onshore II CLO LLC		
2014-1A, 4.00% (3 Month USD LIBOR + 270 bps) due 10/15/23 <sup>3,4</sup>	500,000	500,077

## LIMITED DURATION FUND

	FACE AMOUNT~	VALUE
NZCG Funding Ltd.		
2015-2A, 3.67% (3 Month USD LIBOR + 235 bps) due 04/27/27 <sup>3,4</sup>	500,000	\$ 500,021
Gallatin CLO VII Ltd.		
2014-1A, 4.20% (3 Month USD LIBOR + 290 bps) due 07/15/23 <sup>3,4</sup>	500,000	499,117
NewStar Arlington Senior Loan Program LLC		
2014-1A, 4.61% (3 Month USD LIBOR + 330 bps) due 07/25/25 <sup>3,4</sup>	250,000	247,747
2014-1A, 5.56% (3 Month USD LIBOR + 425 bps) due 07/25/25 <sup>3,4</sup>	250,000	240,236
Kingsland IV Ltd.		
2007-4A, 2.75% (3 Month USD LIBOR + 145 bps) due 04/16/21 <sup>3,4</sup>	250,000	245,152
Babson CLO Ltd.		
2012-2A, due 05/15/23 <sup>4,5</sup>	750,000	154,295
Copper River CLO Ltd.		
2007-1A, due 01/20/21 <sup>5,6</sup>	500,000	68,130
Keuka Park CLO Ltd.		
2013-1A, due 10/21/24 <sup>4,5</sup>	491,478	56,556
<b>Total Collateralized Loan Obligations</b>		<b>657,160,712</b>
<b>TRANSPORT-AIRCRAFT - 2.0%</b>		
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	6,099,720	6,121,252
2016-1A, 4.88% due 03/17/36 <sup>4</sup>	4,505,000	4,627,353
2014-1, 5.13% (WAC) due 12/15/29 <sup>3</sup>	874,484	883,228
2014-1, 7.38% (WAC) due 12/15/29 <sup>3</sup>	349,793	352,417
Castlelake Aircraft Securitization Trust		
2017-1, 3.97% due 07/15/42	5,719,380	5,710,566
2015-1A, 4.70% due 12/15/40 <sup>4</sup>	4,673,079	4,733,168
AASET Trust		
2017-1A, 3.97% due 05/16/42 <sup>4</sup>	7,818,400	7,870,997
Raspro Trust		
2005-1A, 1.93% (3 Month USD LIBOR + 63 bps) due 03/23/24 <sup>3,4</sup>	4,753,675	4,504,107
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 <sup>4</sup>	3,604,125	3,659,362
Harbour Aircraft Investments Ltd.		
2016-1A, 4.70% due 07/15/41	1,737,595	1,769,618
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 <sup>4</sup>	1,630,952	1,640,749
ECAF I Ltd.		
2015-1A, 3.47% due 06/15/40 <sup>4</sup>	1,292,570	1,283,552
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28 <sup>4</sup>	1,211,472	1,214,836
Atlas Ltd.		
2014-1 A, 4.87% due 12/15/39	833,300	834,346
AABS Ltd.		
2013-1 A, 4.87% due 01/10/38	499,095	504,086
Rise Ltd.		
2014-1A, 4.74% due 02/12/39	339,344	342,737
<b>Total Transport-Aircraft</b>		<b>46,052,374</b>
<b>WHOLE BUSINESS - 1.7%</b>		
Domino's Pizza Master Issuer LLC		
2017-1A, 3.08% due 07/25/47 <sup>4</sup>	6,950,000	6,917,265
2017-1A, 2.49% (3 Month USD LIBOR + 125 bps) due 07/25/47 <sup>3,4</sup>	5,250,000	5,249,108
Taco Bell Funding LLC		
2016-1A, 4.38% due 05/25/46 <sup>4</sup>	3,663,000	3,812,341
2016-1A, 4.97% due 05/25/46 <sup>4</sup>	3,465,000	3,669,054
Jimmy Johns Funding LLC		
2017-1A, 3.61% due 07/30/47 <sup>4</sup>	6,200,000	6,232,735
DB Master Finance LLC		
2015-1A, 3.98% due 02/20/45 <sup>4</sup>	3,812,250	3,900,046
Miramax LLC		
2014-1A, 3.34% due 07/20/26 <sup>4</sup>	2,764,048	2,772,801
Wendys Funding LLC		
2015-1A, 3.37% due 06/15/45 <sup>4</sup>	1,726,760	1,742,249
2015-1A, 4.08% due 06/15/45 <sup>4</sup>	764,400	782,769
Sonic Capital LLC		
2016-1A, 4.47% due 05/20/46 <sup>4</sup>	1,988,333	2,004,021
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27 <sup>4</sup>	1,458,760	1,461,711
Drug Royalty II Limited Partnership 2		
2014-1, 3.48% due 07/15/23 <sup>4</sup>	661,270	661,548
<b>Total Whole Business</b>		<b>39,205,648</b>
<b>TRANSPORT-CONTAINER - 1.4%</b>		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42 <sup>4</sup>	13,827,926	13,772,711
Global SC Finance II SRL		
2013-1A, 2.98% due 04/17/28 <sup>4</sup>	8,807,708	8,732,865
2013-2A, 3.67% due 11/17/28 <sup>4</sup>	1,793,600	1,808,497
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 <sup>4</sup>	3,748,290	3,793,907
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 <sup>4</sup>	2,467,833	2,458,442
CLI Funding V LLC		
2013-1A, 2.83% due 03/18/28 <sup>4</sup>	1,869,000	1,850,945
<b>Total Transport-Container</b>		<b>32,417,367</b>
<b>NET LEASE - 1.2%</b>		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 <sup>4</sup>	12,149,167	12,251,814
Store Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 <sup>4</sup>	9,187,625	9,470,604
2015-1A, 3.75% due 04/20/45 <sup>4</sup>	1,778,250	1,824,582
Store Master Funding LLC		
2013-1A, 4.16% due 03/20/43 <sup>4</sup>	2,311,052	2,337,774
Capital Automotive REIT		
2014-1A, 3.66% due 10/15/44 <sup>4</sup>	1,000,000	1,011,847
Spirit Master Funding LLC		
2014-1A, 5.05% due 07/20/40 <sup>4</sup>	443,258	455,592
<b>Total Net Lease</b>		<b>27,352,213</b>
<b>COLLATERALIZED DEBT OBLIGATIONS - 0.9%</b>		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 <sup>4</sup>	11,650,000	11,660,256
2016-3A, 3.85% due 10/28/33 <sup>4</sup>	1,500,000	1,505,916

## LIMITED DURATION FUND

	FACE AMOUNT~	VALUE
RB Commercial Trust		
2012-RS1, 5.35% due 01/26/22 <sup>4</sup>	3,339,941	\$ 3,437,153
Putnam Structured Product Funding Ltd.		
2003-1A, 2.23% (1 Month USD LIBOR + 100 bps) due 10/15/38 <sup>3,4</sup>	2,194,324	2,071,518
H2 Asset Funding Ltd.		
3.13% (1 Month USD LIBOR + 190 bps) due 03/19/37 <sup>3</sup>	1,000,000	997,772
Wrightwood Capital Real Estate CDO Ltd.		
2005-1A, 1.75% (3 Month USD LIBOR + 43 bps) due 11/21/40 <sup>3,4</sup>	219,217	217,512
<b>Total Collateralized Debt Obligations</b>		<b>19,890,127</b>
<b>AUTOMOTIVE - 0.5%</b>		
Hertz Vehicle Financing LLC		
2016-4A, 2.65% due 07/25/22 <sup>4</sup>	4,500,000	4,430,895
2016-2A, 2.95% due 03/25/22 <sup>4</sup>	2,000,000	1,994,097
Hertz Vehicle Financing II, LP		
2015-1A, 2.73% due 03/25/21 <sup>4</sup>	5,600,000	5,603,314
<b>Total Automotive</b>		<b>12,028,306</b>
<b>TRANSPORT-RAIL - 0.1%</b>		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47 <sup>4</sup>	1,961,165	1,965,999
<b>INSURANCE - 0.0%</b>		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 <sup>4</sup>	550,500	554,515
<b>Total Asset-Backed Securities</b> (Cost \$833,165,483)		<b>836,627,261</b>
<b>CORPORATE BONDS<sup>††</sup> - 19.8%</b>		
<b>FINANCIAL - 14.3%</b>		
Station Place Securitization Trust		
1.99% (1 Month USD LIBOR + 75 bps) due 08/24/18 <sup>3,4</sup>	21,900,000	21,900,000
2.14% (1 Month USD LIBOR + 90 bps) due 07/24/18 <sup>3,4</sup>	19,600,000	19,600,000
2.24% (1 Month USD LIBOR + 100 bps) due 08/24/18 <sup>3,4</sup>	6,550,000	6,550,000
2.14% (1 Month USD LIBOR + 90 bps) due 02/25/49 <sup>3,4</sup>	6,366,667	6,367,205
2.49% (1 Month USD LIBOR + 125 bps) due 02/25/49 <sup>3,4</sup>	3,333,333	3,333,614
2.36% (1 Month USD LIBOR + 113 bps) due 02/25/49 <sup>3,4</sup>	1,000,000	1,000,085
Capital One Financial Corp.		
2.07% (3 Month USD LIBOR + 76 bps) due 05/12/20 <sup>3</sup>	22,900,000	23,016,653
Citigroup, Inc.		
6.25% <sup>7,12</sup>	13,057,000	14,689,125
5.95% <sup>7,12</sup>	6,250,000	6,757,813
5.95% <sup>7,12</sup>	645,000	694,181
Sumitomo Mitsui Trust Bank Ltd.		
1.76% (3 Month USD LIBOR + 44 bps) due 09/19/19 <sup>3,4</sup>	14,350,000	14,358,635
2.21% (3 Month USD LIBOR + 91 bps) due 10/18/19 <sup>3,4</sup>	7,600,000	7,672,821
Bank of America Corp.		
6.30% <sup>7,12</sup>	9,151,000	10,340,630
6.10% <sup>7,12</sup>	6,750,000	7,441,875
1.97% (3 Month USD LIBOR + 65 bps) due 10/01/21 <sup>3</sup>	4,200,000	4,212,667
Mitsubishi UFJ Financial Group, Inc.		
2.10% (3 Month USD LIBOR + 79 bps) due 07/25/22 <sup>3</sup>	14,650,000	14,705,075
2.38% (3 Month USD LIBOR + 106 bps) due 09/13/21 <sup>3</sup>	5,990,000	6,079,874
3.20% (3 Month USD LIBOR + 188 bps) due 03/01/21 <sup>3</sup>	1,100,000	1,144,464
Citizens Bank North America/Providence RI		
2.13% (3 Month USD LIBOR + 81 bps) due 05/26/22 <sup>3</sup>	12,200,000	12,166,553
1.89% (3 Month USD LIBOR + 57 bps) due 05/26/20 <sup>3</sup>	8,050,000	8,066,905
Goldman Sachs Group, Inc.		
2.06% (3 Month USD LIBOR + 73 bps) due 12/27/20 <sup>3</sup>	15,700,000	15,762,957
2.52% (3 Month USD LIBOR + 120 bps) due 09/15/20 <sup>3</sup>	1,000,000	1,018,935
Mizuho Financial Group, Inc.		
2.20% (3 Month USD LIBOR + 88 bps) due 09/11/22 <sup>3</sup>	16,450,000	16,496,012
Morgan Stanley		
2.11% (3 Month USD LIBOR + 80 bps) due 02/14/20 <sup>3</sup>	13,650,000	13,719,463
2.30% (3 Month USD LIBOR + 98 bps) due 06/16/20 <sup>3</sup>	1,650,000	1,670,741
Credit Agricole S.A.		
2.29% (3 Month USD LIBOR + 97 bps) due 06/10/20 <sup>3,4</sup>	11,550,000	11,718,191
JPMorgan Chase & Co.		
2.00% (3 Month USD LIBOR + 68 bps) due 06/01/21 <sup>3</sup>	8,100,000	8,141,067
6.10% <sup>7,12</sup>	1,600,000	1,765,984
6.00% <sup>7,12</sup>	1,400,000	1,522,500
Wells Fargo & Co.		
5.88% <sup>7,12</sup>	4,950,000	5,509,350
5.90% <sup>7,12</sup>	4,725,000	5,144,344
Bank of Nova Scotia		
1.98% (3 Month USD LIBOR + 66 bps) due 06/14/19 <sup>3</sup>	6,750,000	6,797,452
KeyCorp		
5.00% (3 Month USD LIBOR + 361 bps) <sup>3,7</sup>	6,350,000	6,572,250
Sumitomo Mitsui Financial Group, Inc.		
2.28% (3 Month USD LIBOR + 97 bps) due 01/11/22 <sup>3</sup>	5,000,000	5,041,499
3.00% (3 Month USD LIBOR + 168 bps) due 03/09/21 <sup>3</sup>	1,000,000	1,033,813

## LIMITED DURATION FUND

	FACE AMOUNT~	VALUE
Huntington National Bank		
1.83% (3 Month USD LIBOR + 51 bps) due 03/10/20 <sup>3</sup>	6,000,000	\$ 6,037,988
UBS Group Funding Switzerland AG		
3.08% (3 Month USD LIBOR + 178 bps) due 04/14/21 <sup>3,4</sup>	5,700,000	5,904,185
Swedbank AB		
2.02% (3 Month USD LIBOR + 70 bps) due 03/14/22 <sup>3,4</sup>	5,800,000	5,842,752
Santander UK plc		
2.80% (3 Month USD LIBOR + 148 bps) due 03/14/19 <sup>3</sup>	5,700,000	5,793,163
Danske Bank A/S		
1.90% (3 Month USD LIBOR + 58 bps) due 09/06/19 <sup>3,4</sup>	5,600,000	5,628,422
Credit Suisse Group AG		
2.52% (3 Month USD LIBOR + 120 bps) due 12/14/23 <sup>3,4</sup>	5,250,000	5,284,550
Westpac Banking Corp.		
2.16% (3 Month USD LIBOR + 85 bps) due 01/11/22 <sup>3</sup>	5,000,000	5,044,383
Voya Financial, Inc.		
5.65% due 05/15/53 <sup>12</sup>	2,400,000	2,548,800
Citizens Financial Group, Inc.		
5.50% (3 Month USD LIBOR + 396 bps) <sup>3,7</sup>	1,000,000	1,042,500
Northern Trust Corp.		
4.60% (3 Month USD LIBOR + 320 bps) <sup>3,7</sup>	1,000,000	1,025,000
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	500,000	518,187
Fidelity & Guaranty Life Holdings, Inc.		
6.38% due 04/01/21 <sup>4</sup>	330,000	338,250
US Bancorp		
5.30% <sup>7,12</sup>	200,000	218,000
<b>Total Financial</b>		<b>330,871,708</b>
<b>COMMUNICATIONS - 2.5%</b>		
AT&T, Inc.		
2.20% (3 Month USD LIBOR + 89 bps) due 02/14/23 <sup>3</sup>	20,500,000	20,454,302
Verizon Communications, Inc.		
1.86% (3 Month USD LIBOR + 55 bps) due 05/22/20 <sup>3</sup>	13,650,000	13,668,823
2.32% (3 Month USD LIBOR + 100 bps) due 03/16/22 <sup>3</sup>	2,300,000	2,333,299
Discovery Communications LLC		
2.04% (3 Month USD LIBOR + 71 bps) due 09/20/19 <sup>3</sup>	11,000,000	11,067,254
Deutsche Telekom International Finance BV		
1.88% (3 Month USD LIBOR + 58 bps) due 01/17/20 <sup>3,4</sup>	9,400,000	9,429,487
<b>Total Communications</b>		<b>56,953,165</b>
<b>CONSUMER, NON-CYCLICAL - 1.3%</b>		
Kraft Heinz Foods Co.		
1.88% (3 Month USD LIBOR + 57 bps) due 02/10/21 <sup>3</sup>	16,200,000	16,214,562
Allergan Funding SCS		
2.57% (3 Month USD LIBOR + 126 bps) due 03/12/20 <sup>3</sup>	11,300,000	11,510,367
Aetna, Inc.		
1.97% (3 Month USD LIBOR + 65 bps) due 12/08/17 <sup>3</sup>	3,000,000	3,003,204
<b>Total Consumer, Non-cyclical</b>		<b>30,728,133</b>
<b>ENERGY - 0.8%</b>		
Equities Corp.		
2.11% (3 Month USD LIBOR + 77 bps) due 10/01/20 <sup>3</sup>	11,450,000	11,473,586
Phillips 66		
1.95% (3 Month USD LIBOR + 65 bps) due 04/15/19 <sup>3</sup>	4,100,000	4,105,163
Buckeye Partners, LP		
3.95% due 12/01/26	2,000,000	1,973,084
Sunoco Logistics Partners Operations, LP		
3.90% due 07/15/26	250,000	248,018
Schahin II Finance Co. SPV Ltd.		
5.88% due 09/25/22 <sup>6,8</sup>	390,900	39,090
<b>Total Energy</b>		<b>17,838,941</b>
<b>INDUSTRIAL - 0.4%</b>		
Reynolds Group Issuer		
4.80% (3 Month USD LIBOR + 350 bps) due 07/15/21 <sup>3,4</sup>	5,500,000	5,610,000
CNH Industrial Capital LLC		
3.88% due 07/16/18	1,550,000	1,567,437
3.63% due 04/15/18	850,000	855,568
<b>Total Industrial</b>		<b>8,033,005</b>
<b>DIVERSIFIED - 0.1%</b>		
HRG Group, Inc.		
7.88% due 07/15/19	1,740,000	1,774,800
<b>BASIC MATERIALS - 0.1%</b>		
Yamana Gold, Inc.		
4.95% due 07/15/24	1,375,000	1,409,375
<b>CONSUMER, CYCLICAL - 0.0%</b>		
Seminole Hard Rock Entertainment Inc. / Seminole Hard Rock International LLC		
5.88% due 05/15/21 <sup>4</sup>	275,000	277,750
<b>Total Corporate Bonds</b>		<b>277,750</b>
(Cost \$451,119,799)		<b>454,254,082</b>

## LIMITED DURATION FUND

	FACE AMOUNT~	VALUE
<b>FOREIGN GOVERNMENT DEBT** - 20.1%</b>		
Government of United Kingdom		
due 10/02/17 <sup>11</sup>	GBP 33,670,000	\$ 45,111,069
Republic of Portugal		
due 11/17/17 <sup>11</sup>	EUR 37,490,000	44,329,344
Kingdom Of Denmark		
4.00% due 11/15/17	DKK 273,900,000	43,741,082
Republic of Italy		
due 11/30/17 <sup>11</sup>	EUR 36,910,000	43,651,822
Government of Japan		
due 12/11/17 <sup>11</sup>	JPY 4,265,000,000	37,913,849
due 10/16/17 <sup>11</sup>	JPY 619,250,000	5,503,686
Total Government of Japan		43,417,535
Republic Of Hungary		
due 02/28/18 <sup>11</sup>	HUF 6,315,170,000	23,945,315
2.50% due 06/22/18	HUF 2,925,000,000	11,281,106
due 11/24/17 <sup>11</sup>	HUF 1,725,000,000	6,604,824
due 05/23/18 <sup>11</sup>	HUF 250,000,000	947,754
Republic Of Total Hungary		42,778,999
State of Israel		
1.25% due 10/31/17	ILS 118,350,000	33,893,434
4.00% due 01/31/18	ILS 21,340,000	6,275,601
Total State of Israel		40,169,035
Republic Of France		
due 10/04/17 <sup>11</sup>	EUR 32,900,000	38,884,993
Kingdom of Spain		
due 10/13/17 <sup>11</sup>	EUR 28,520,000	33,712,690
United Mexican States		
due 01/04/18 <sup>11</sup>	MXN 52,100,000	28,071,605
due 12/21/17 <sup>11</sup>	MXN 27,400,000	14,803,809
Total United Mexican States		42,875,414
Czech Republic Government Bond		
0.85% due 03/17/18	CZK 288,820,000	13,203,881
due 11/09/17 <sup>11</sup>	CZK 150,000,000	6,834,568
Total Czech Republic Government Bond		20,038,449
Kingdom Of Spain		
due 12/08/17 <sup>11</sup>	EUR 8,470,000	10,020,127
Republic of Slovenia		
1.75% due 10/09/17	EUR 2,990,000	3,533,861
Kenya Government International Bond		
6.88% due 06/24/24 <sup>4</sup>	3,370,000	3,439,894
Dominican Republic International Bond		
5.95% due 01/25/27 <sup>4</sup>	2,350,000	2,526,250
Kingdom of Hungary		
4.00% due 04/25/18	HUF 628,230,000	2,435,337
<b>Total Foreign Government Debt</b>		<b>460,665,901</b>
(Cost \$461,756,663)		
<b>COLLATERALIZED MORTGAGE OBLIGATIONS** - 16.7%</b>		
<b>RESIDENTIAL MORTGAGE BACKED SECURITIES - 10.8%</b>		
CIT Mortgage Loan Trust		
2007-1, 2.59% (1 Month USD LIBOR + 135 bps) due 10/25/37 <sup>3,4</sup>	17,111,363	17,196,776
2007-1, 2.69% (1 Month USD LIBOR + 145 bps) due 10/25/37 <sup>3,4</sup>	1,219,075	1,227,467
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 1.87% (1 Month USD LIBOR + 63 bps) due 11/25/37 <sup>3</sup>	14,951,598	14,887,630
2007-BC1, 1.37% (1 Month USD LIBOR + 13 bps) due 02/25/37 <sup>3</sup>	478,058	471,126
JP Morgan Mortgage Acquisition Trust		
2006-HE2, 1.38% (1 Month USD LIBOR + 14 bps) due 07/25/36 <sup>3</sup>	14,303,708	14,143,048
Fannie Mae Connecticut Avenue Securities		
2016-C01, 3.19% (1 Month USD LIBOR + 195 bps) due 08/25/28 <sup>3</sup>	8,925,270	9,004,449
2016-C02, 3.39% (1 Month USD LIBOR + 215 bps) due 09/25/28 <sup>3</sup>	3,130,670	3,164,964
FirstKey Master Funding		
2017-R1, 1.46% (1 Month USD LIBOR + 22 bps) due 11/03/41 <sup>†††,3,4</sup>	12,315,256	12,158,258
Bayview Opportunity Master Fund IVb Trust		
2017-RPL1, 3.10% due 07/28/32 <sup>4</sup>	5,656,762	5,656,581
2017-RN1, 3.60% (WAC) due 02/28/32 <sup>3,4</sup>	3,685,201	3,688,417
2017-NPL1, 3.60% due 01/28/32 <sup>4</sup>	2,327,328	2,321,313
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 1.38% (1 Month USD LIBOR + 14 bps) due 11/25/36 <sup>3</sup>	5,547,810	5,391,608
2006-HE3, 1.60% (1 Month USD LIBOR + 36 bps) due 04/25/36 <sup>3</sup>	4,000,000	3,940,548
Freddie Mac Structured Agency Credit Risk Debt Notes		
2015-DNA1, 3.09% (1 Month USD LIBOR + 185 bps) due 10/25/27 <sup>3</sup>	4,750,000	4,852,524
2014-DN1, 3.44% (1 Month USD LIBOR + 220 bps) due 02/25/24 <sup>3</sup>	2,972,433	3,067,886
2015-DNA1, 2.14% (1 Month USD LIBOR + 90 bps) due 10/25/27 <sup>3</sup>	1,357,280	1,359,021
Countrywide Asset-Backed Certificates		
2006-6, 1.41% (1 Month USD LIBOR + 17 bps) due 09/25/36 <sup>3</sup>	6,021,109	5,651,531
2006-5, 1.53% (1 Month USD LIBOR + 29 bps) due 08/25/36 <sup>3</sup>	2,720,216	2,667,432
Nationstar Home Equity Loan Trust		
2007-B, 1.46% (1 Month USD LIBOR + 22 bps) due 04/25/37 <sup>3</sup>	8,131,902	8,051,433
First NLC Trust		
2005-4, 1.63% (1 Month USD LIBOR + 39 bps) due 02/25/36 <sup>3</sup>	8,222,512	7,787,260



## LIMITED DURATION FUND

	FACE AMOUNT~	VALUE
GCAT		
2017-1, 3.38% due 03/25/47 <sup>4</sup>	7,364,155	\$ 7,334,468
Park Place Securities Incorporated Asset Backed Pass Through Certificates Ser		
2005-WHQ3, 2.18% (1 Month USD LIBOR + 95 bps) due 06/25/35 <sup>3</sup>	7,025,000	7,029,405
CSMC Series		
2015-12R, 1.73% (1 Month USD LIBOR + 50 bps) due 11/30/37 <sup>3,4</sup>	6,037,392	5,948,610
2014-2R, 1.43% (1 Month USD LIBOR + 20 bps) due 02/27/46 <sup>3,4</sup>	345,641	325,919
CWABS Incorporated Asset-Backed Certificates Trust		
2004-4, 1.96% (1 Month USD LIBOR + 72 bps) due 07/25/34 <sup>3</sup>	5,827,889	5,858,598
LSTAR Commercial Mortgage Trust		
2016-7, 3.24% (1 Month USD LIBOR + 200 bps) due 12/01/21 <sup>3,4</sup>	5,754,675	5,754,675
LSTAR Securities Investment Limited		
2017-6, 2.99% (1 Month USD LIBOR + 175 bps) due 09/01/22 <sup>3,4</sup>	5,500,000	5,495,380
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 1.43% (1 Month USD LIBOR + 19 bps) due 12/25/36 <sup>3</sup>	5,498,586	5,407,684
GSMSC Resecuritization Trust		
2015-5R, 1.37% (1 Month USD LIBOR + 14 bps) due 02/26/37 <sup>3,4</sup>	2,996,827	2,824,802
2015-7R, 1.39% (1 Month USD LIBOR + 15 bps) due 09/26/37 <sup>3,4</sup>	2,714,725	2,582,021
LSTAR Securities Investment Ltd.		
2016-4, 3.24% (1 Month USD LIBOR + 200 bps) due 10/01/21 <sup>3,4</sup>	3,414,873	3,399,014
2016-5, 3.24% (1 Month USD LIBOR + 200 bps) due 11/01/21 <sup>3,4</sup>	1,882,562	1,883,289
Stanwich Mortgage Loan Co.		
2016-NPA1, 3.84% (WAC) due 10/16/46 <sup>3,4</sup>	4,665,086	4,657,939
CIM Trust		
2017-2, 3.24% (1 Month USD LIBOR + 200 bps) due 12/25/57 <sup>3,4</sup>	4,552,950	4,595,473
Ellington Loan Acquisition Trust		
2007-2, 2.19% (1 Month USD LIBOR + 95 bps) due 05/25/37 <sup>3,4</sup>	4,579,999	4,587,406
GSAMP TRUST		
2002-HE2, 2.28% (1 Month USD LIBOR + 104 bps) due 10/20/32 <sup>3,4</sup>	4,351,120	4,372,167
Popular ABS Mortgage Pass-Through Trust		
2005-2, 1.42% (1 Month USD LIBOR + 18 bps) due 04/25/35 <sup>3</sup>	4,360,450	4,347,707
Banc of America Funding Trust		
2015-R4, 1.40% (1 Month USD LIBOR + 17 bps) due 01/27/35 <sup>3,4</sup>	4,321,731	4,086,764
Soundview Home Loan Trust		
2005-OPT3, 1.71% (1 Month USD LIBOR + 47 bps) due 11/25/35 <sup>3</sup>	4,000,000	3,911,076
2003-1, 4.61% (1 Month USD LIBOR + 338 bps) due 08/25/31 <sup>3</sup>	121,506	120,319
Stanwich Mortgage Loan Company LLC		
2017-NPA1, 3.60% due 03/16/22 <sup>4</sup>	3,830,818	3,830,818
VOLT LIV LLC		
2017-NPL1, 3.50% due 02/25/47 <sup>4</sup>	3,599,940	3,622,064
New Residential Mortgage Loan Trust		
2017-5A, 2.74% (1 Month USD LIBOR + 150 bps) due 06/25/57 <sup>3,4</sup>	3,355,327	3,448,927
Bayview Opportunity Master Fund IIIb Trust		
2017-RN3, 3.23% due 05/28/32 <sup>4</sup>	2,513,182	2,515,230
NRPL Trust		
2014-2A, 3.75% (WAC) due 10/25/57 <sup>3,4</sup>	1,246,615	1,249,411
2015-1A, 3.88% due 11/01/54 <sup>4</sup>	1,153,114	1,155,280
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 1.53% (1 Month USD LIBOR + 29 bps) due 01/25/36 <sup>3</sup>	2,034,570	2,010,179
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 2.26% (1 Month USD LIBOR + 102 bps) due 04/25/35 <sup>3</sup>	2,000,000	2,002,578
Towd Point Mortgage Trust		
2016-1, 2.75% (WAC) due 02/25/55 <sup>3,4</sup>	1,870,330	1,880,272
VOLT XL LLC		
2015-NP14, 4.38% due 11/27/45 <sup>4</sup>	1,837,507	1,843,767
First Franklin Mortgage Loan Trust		
2004-FF10, 2.51% (1 Month USD LIBOR + 128 bps) due 07/25/34 <sup>3</sup>	1,766,944	1,790,764
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 1.54% (1 Month USD LIBOR + 30 bps) due 04/25/36 <sup>3</sup>	1,874,619	1,713,750
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC1, 1.62% (1 Month USD LIBOR + 38 bps) due 12/25/35 <sup>3</sup>	1,500,000	1,457,701
Nomura Resecuritization Trust		
2015-4R, 1.87% (1 Month USD LIBOR + 43 bps) due 03/26/36 <sup>3,4</sup>	1,466,023	1,406,519
2012-1R, 1.68% (1 Month USD LIBOR + 44 bps) due 08/27/47 <sup>3,4</sup>	47,243	47,175
Structured Asset Investment Loan Trust		
2005-2, 1.97% (1 Month USD LIBOR + 74 bps) due 03/25/35 <sup>3</sup>	872,691	874,051
2005-1, 1.96% (1 Month USD LIBOR + 72 bps) due 02/25/35 <sup>3,4</sup>	426,355	425,330
Encore Credit Receivables Trust		
2005-4, 1.68% (1 Month USD LIBOR + 44 bps) due 01/25/36 <sup>3</sup>	1,077,390	1,070,585
Nationstar HECM Loan Trust		
2016-3A, 2.01% due 08/25/26 <sup>4</sup>	509,197	515,742

	FACE AMOUNT~	VALUE
<b>LIMITED DURATION FUND</b>		
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	468,777	\$ 497,349
BCAP LLC		
2014-RR3, 1.38% (WAC) due 10/26/36 <sup>3,4</sup>	480,202	472,912
LVII Resecuritization Trust		
2009-3, 5.66% (WAC) due 11/27/37 <sup>3,4</sup>	417,107	417,053
GSAMP Trust		
2005-HE6, 1.68% (1 Month USD LIBOR + 44 bps) due 11/25/35 <sup>3</sup>	372,358	373,301
First Franklin Mortgage Loan Trust		
2006-FF4, 1.43% (1 Month USD LIBOR + 19 bps) due 03/25/36 <sup>3</sup>	345,947	345,407
Accredited Mortgage Loan Trust		
2007-1, 1.37% (1 Month USD LIBOR + 13 bps) due 02/25/37 <sup>3</sup>	180,999	179,925
GreenPoint Mortgage Funding Trust		
2005-HE4, 1.71% (1 Month USD LIBOR + 47 bps) due 07/25/30 <sup>3</sup>	149,929	149,699
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.51% due 06/26/36 <sup>4</sup>	160,301	135,461
<b>Total Residential Mortgage Backed Securities</b>		<b>246,643,238</b>
<b>COMMERCIAL MORTGAGE BACKED SECURITIES - 5.8%</b>		
BHMS Mortgage Trust		
2014-ATLS, 4.24% due 07/05/33 <sup>4</sup>	15,000,000	15,297,432
2014-ATLS, 2.73% (1 Month USD LIBOR + 150 bps) due 07/05/33 <sup>3,4</sup>	1,300,000	1,299,999
Hospitality Mortgage Trust		
2017-HIT, 2.08% (1 Month USD LIBOR + 85 bps) due 05/08/30 <sup>3,4</sup>	15,500,000	15,519,341
Cosmopolitan Hotel Trust		
2016-CSMO, 2.63% (1 Month USD LIBOR + 140 bps) due 11/15/33 <sup>3,4</sup>	10,000,000	10,061,174
2016-CSMO, 3.33% (1 Month USD LIBOR + 210 bps) due 11/15/33 <sup>3,4</sup>	2,000,000	2,006,241
Chicago Skyscraper Trust		
2017-SKY, 2.03% (1 Month USD LIBOR + 80 bps) due 02/15/19 <sup>3,4</sup>	9,000,000	9,011,214
Wells Fargo Commercial Mortgage Trust		
2016-C37, 1.19% (WAC) due 12/15/49 <sup>3</sup>	38,537,085	2,221,270
2017-C38, 1.24% (WAC) due 07/15/50 <sup>3</sup>	25,971,784	2,055,542
2016-C32, 1.51% (WAC) due 01/15/59 <sup>3</sup>	23,052,172	1,857,609
2015-LC22, 1.05% (WAC) due 09/15/58 <sup>3</sup>	24,473,406	1,290,647
2017-RB1, 1.44% (WAC) due 03/15/50 <sup>3</sup>	9,983,765	954,423
2016-NXS5, 1.72% (WAC) due 01/15/59 <sup>3</sup>	6,906,293	589,431
Americold LLC Trust		
2010-ARTA, 7.44% due 01/14/29 <sup>4</sup>	3,500,000	3,892,649
2010-ARTA, 6.81% due 01/14/29 <sup>4</sup>	2,605,000	2,888,475
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-WIKI, 4.14% (WAC) due 10/05/31 <sup>3,4</sup>	3,000,000	2,992,077
2014-CBM, 3.18% (1 Month USD LIBOR + 195 bps) due 10/15/29 <sup>3,4</sup>	1,100,000	1,100,000
2014-FL5, 3.33% (1 Month USD LIBOR + 210 bps) due 07/15/31 <sup>3,4</sup>	1,000,000	990,410
GS Mortgage Securities Corporation Trust		
2017-STAY, 2.08% (1 Month USD LIBOR + 85 bps) due 07/15/32 <sup>3,4</sup>	2,800,000	2,777,201
2017-STAY, 2.33% (1 Month USD LIBOR + 110 bps) due 07/15/32 <sup>3,4</sup>	2,300,000	2,281,569
JPMDB Commercial Mortgage Securities Trust		
2017-C5, 1.18% (WAC) due 03/15/50 <sup>3</sup>	57,866,103	4,169,640
2016-C2, 1.86% (WAC) due 06/15/49 <sup>3</sup>	8,888,380	837,543
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.30% (WAC) due 02/15/50 <sup>3</sup>	33,782,441	2,671,124
2016-UB10, 2.16% (WAC) due 04/15/26 <sup>3</sup>	19,309,135	2,171,957
DBJPM Mortgage Trust		
2017-C6, 1.19% (WAC) due 06/10/50 <sup>3</sup>	63,049,224	4,625,026
BANK		
2017-BNK7, 0.83% (WAC) due 09/15/60 <sup>3</sup>	35,200,000	2,114,781
2017-BNK4, 1.62% (WAC) due 05/15/50 <sup>3</sup>	14,354,555	1,430,085
2017-BNK6, 1.02% (WAC) due 07/15/60 <sup>3</sup>	15,584,419	985,764
CGGS Commercial Mortgage Trust		
2016-RNDA, 4.39% due 02/10/33 <sup>4</sup>	4,339,015	4,375,598
Morgan Stanley Capital I Trust		
2017-H1, 1.62% (WAC) due 06/15/50 <sup>3</sup>	30,998,442	3,036,775
2015-XLF1, 3.44% (1 Month USD LIBOR + 220 bps) due 08/13/19 <sup>3,4</sup>	1,135,000	1,139,493
JPMCC Commercial Mortgage Securities Trust		
2017-JP5, 1.27% (WAC) due 03/15/50 <sup>3</sup>	48,268,110	3,463,449
VSD		
2017-PLT1 A, 3.60% due 12/25/43	3,295,149	3,297,022
Citigroup Commercial Mortgage Trust		
2017-P7, 1.29% (WAC) due 04/14/50 <sup>3</sup>	23,270,953	1,915,358
2016-C2, 1.94% (WAC) due 08/10/49 <sup>3</sup>	6,756,059	813,185
2016-GC37, 1.81% (WAC) due 04/10/49 <sup>3</sup>	3,817,726	440,460
GAHR Commercial Mortgage Trust		
2015-NRF, 3.49% (WAC) due 12/15/34 <sup>3,4</sup>	2,753,165	2,708,030
2015-NRF, 2.53% (1 Month USD LIBOR + 130 bps) due 12/15/34 <sup>3,4</sup>	286,710	286,371
UBS Commercial Mortgage Trust		
2017-C2, 1.31% (WAC) due 08/15/50 <sup>3</sup>	33,181,339	2,773,993
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 1.17% (WAC) due 12/15/47 <sup>3</sup>	36,851,120	2,235,522
CD Commercial Mortgage Trust		
2017-CD4, 1.48% (WAC) due 05/10/50 <sup>3</sup>	17,272,366	1,587,158

## LIMITED DURATION FUND

	FACE AMOUNT~	VALUE
CGMS Commercial Mortgage Trust		
2017-B1, 1.00% (WAC) due 08/15/50 <sup>3</sup>	22,492,457	\$ 1,418,820
JPMBB Commercial Mortgage Securities Trust		
2013-C17, 1.04% (WAC) due 01/15/47 <sup>3</sup>	31,744,481	1,261,100
CSAIL Commercial Mortgage Trust		
2016-C6, 1.97% (WAC) due 01/15/49 <sup>3</sup>	9,949,003	1,076,305
GS Mortgage Securities Trust		
2017-GS6, 1.20% (WAC) due 05/10/50 <sup>3</sup>	11,591,530	961,703
Americold LLC		
2010-ARTA, 4.95% due 01/14/29 <sup>4</sup>	840,000	901,755
CD Mortgage Trust		
2016-CD1, 1.57% (WAC) due 08/10/49 <sup>3</sup>	7,046,245	668,071
LSTAR Commercial Mortgage Trust		
2014-2, 4.21% (WAC) due 01/20/41 <sup>3,4</sup>	500,000	500,342
GE Business Loan Trust		
2007-1A, 1.40% (1 Month USD LIBOR + 17 bps) due 04/16/35 <sup>3,4</sup>	375,174	361,994
<b>Total Commercial Mortgage Backed Securities</b>		<b>133,315,128</b>
<b>GOVERNMENT AGENCY - 0.1%</b>		
Freddie Mac Multifamily Structured Pass Through Certificates		
2013-K035, 0.55% (WAC) due 08/25/23 <sup>3,10</sup>	110,250,544	2,253,951
<b>Total Collateralized Mortgage Obligations</b> (Cost \$376,971,502)		<b>382,212,317</b>
<b>SENIOR FLOATING RATE INTERESTS<sup>††</sup> - 1.7%</b>		
<b>TECHNOLOGY - 0.5%</b>		
MA Financeco LLC		
3.81% (3 Month USD LIBOR + 250 bps) due 11/19/21 <sup>3</sup>	5,000,000	4,993,750
Epicor Software		
4.99% (1 Month USD LIBOR + 375 bps) due 06/01/22 <sup>3</sup>	4,245,050	4,250,357
Internet Brands, Inc.		
4.82% (3 Month USD LIBOR + 350 bps) due 09/13/24 <sup>3</sup>	1,095,628	1,088,320
Eze Castle Software, Inc.		
4.33% (3 Month USD LIBOR + 300 bps) due 04/06/20 <sup>3</sup>	201,946	201,861
<b>Total Technology</b>		<b>10,534,288</b>
<b>FINANCIAL - 0.3%</b>		
Misys Ltd.		
4.82% (3 Month USD LIBOR + 350 bps) due 06/13/24 <sup>3</sup>	7,950,000	7,982,675
<b>CONSUMER, NON-CYCLICAL - 0.3%</b>		
DJO Finance LLC		
4.49% (1 Month USD LIBOR + 325 bps) due 06/08/20 <sup>3</sup>	1,999,996	1,996,655
Smart & Final Stores LLC		
4.83% (3 Month USD LIBOR + 350 bps) due 11/15/22 <sup>3</sup>	1,770,796	1,702,727
Albertson's LLC		
4.33% (3 Month USD LIBOR + 300 bps) due 12/21/22 <sup>3</sup>	1,237,547	1,191,362
American Tire Distributors, Inc.		
5.49% (1 Month USD LIBOR + 425 bps) due 09/01/21 <sup>3</sup>	682,994	688,970
Grocery Outlet, Inc.		
4.83% (3 Month USD LIBOR + 350 bps) due 10/21/21 <sup>3</sup>	666,610	664,110
<b>Total Consumer, Non-cyclical</b>		<b>6,243,824</b>
<b>COMMUNICATIONS - 0.2%</b>		
Cengage Learning Acquisitions, Inc.		
5.49% (1 Month USD LIBOR + 425 bps) due 06/07/23 <sup>3</sup>	4,298,301	3,953,663
Neustar, Inc.		
4.56% (3 Month USD LIBOR + 650 bps) and (2 Month USD LIBOR + 325 bps) due 01/08/20 <sup>3,13</sup>	687,130	692,283
<b>Total Communications</b>		<b>4,645,946</b>
<b>INDUSTRIAL - 0.2%</b>		
Filtration Group Corp.		
4.24% (2 Month LIBOR + 300 bps) due 11/23/20	2,629,948	2,643,098
CHI Overhead Doors, Inc.		
4.58% (3 Month USD LIBOR + 325 bps) due 07/29/22 <sup>3</sup>	994,481	990,751
Engility Corp.		
3.99% (1 Month USD LIBOR + 275 bps) due 08/12/20 <sup>3</sup>	900,000	904,950
<b>Total Industrial</b>		<b>4,538,799</b>
<b>CONSUMER, CYCLICAL - 0.2%</b>		
Caesars Growth Properties Holdings LLC		
4.24% (1 Month USD LIBOR + 300 bps) due 05/08/21 <sup>3</sup>	1,492,500	1,493,903
Advantage Sales & Marketing LLC		
4.49% (1 Month USD LIBOR + 325 bps) due 07/23/21 <sup>3</sup>	1,079,814	1,014,690
PetSmart Inc		
4.24% (1 Month USD LIBOR + 300 bps) due 03/11/22 <sup>3</sup>	787,909	664,468
National Vision, Inc.		
4.24% (1 Month USD LIBOR + 300 bps) due 03/12/21 <sup>3</sup>	590,816	592,045
Fitness International LLC		
7.50% (Commercial Prime Lending Rate + 325 bps) due 07/01/20 <sup>3</sup>	208,407	209,374
BJ's Wholesale Club, Inc.		
4.98% (1 Month USD LIBOR + 375 bps) due 02/03/24 <sup>3</sup>	212,468	203,361
<b>Total Consumer, Cyclical</b>		<b>4,177,841</b>
<b>Total Senior Floating Rate Interests</b> (Cost \$38,603,385)		<b>38,123,373</b>

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE
<b>COMMERCIAL PAPER†† - 1.5%</b>		
Marriott International, Inc. 1.47% due 11/03/17 <sup>9,11</sup>	25,000,000	\$ 24,965,625
Hewlett-Packard Co. 1.52% due 10/24/17 <sup>9,11</sup>	10,000,000	9,992,104
<b>Total Commercial Paper</b> (Cost \$34,955,914)		<u>34,957,729</u>
<b>CONTRACTS</b>		
<b>OTC OPTIONS PURCHASED†† - 0.0%</b>		
Put options on: Bank of America Merrill Lynch iShares iBoxx High Yield Corporate Bond ETF Expiring October 2017 with strike price of \$84.00 (Notional Value \$235,666,676)	26,551	92,929
<b>Total OTC Put Options Purchased</b> (Cost \$1,062,040)		<u>92,929</u>
<b>Total Investments - 100.7%</b> (Cost \$2,295,781,690)		\$ 2,305,254,781
<b>Other Assets &amp; Liabilities, net - (0.7)%</b>		<u>(15,089,857)</u>
<b>Total Net Assets - 100.0%</b>		\$ 2,290,164,924

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS††

COUNTERPARTY	CONTRACTS TO BUY (SELL)	CURRENCY	SETTLEMENT DATE	SETTLEMENT VALUE	VALUE AT SEPTEMBER 30, 2017	NET UNREALIZED APPRECIATION/ DEPRECIATION
Citigroup	(521,000,000)	MXN	01/04/18	\$ 29,029,921	\$ 28,188,778	\$ 841,143
Citigroup	(4,265,000,000)	JPY	12/11/17	38,854,853	38,032,801	822,052
Goldman Sachs	(37,490,000)	EUR	11/17/17	45,011,693	44,429,199	582,494
Goldman Sachs	(36,910,000)	EUR	11/30/17	44,350,392	43,772,709	577,683
Citigroup	(6,315,170,000)	HUF	02/28/18	24,634,222	24,167,360	466,862
Citigroup	(32,900,000)	EUR	10/04/17	39,352,812	38,886,745	466,067
Citigroup	(274,000,000)	MXN	12/21/17	15,290,776	14,855,965	434,811
Citigroup	(33,670,000)	GBP	10/02/17	45,493,893	45,111,069	382,824
Barclays	(2,183,250,000)	HUF	6/22/2018	8,525,323	8,369,666	155,657
Goldman Sachs	(814,875,000)	HUF	6/22/2018	3,196,214	3,123,889	72,325
Citigroup	(2,998,125,000)	HUF	06/22/18	11,721,537	11,493,555	227,982
Barclays	(284,856,000)	DKK	11/15/17	45,535,795	45,363,162	172,633
Goldman Sachs	(8,470,000)	EUR	12/08/17	10,180,813	10,049,955	130,858
Citigroup	(1,841,437,500)	HUF	11/24/17	7,136,525	7,006,279	130,246
J.P. Morgan	(712,600,000)	MXN	11/09/17	39,017,713	38,891,128	126,585
Goldman Sachs	(653,359,200)	HUF	04/25/18	2,561,180	2,504,705	56,475
Goldman Sachs	(250,000,000)	HUF	05/23/18	978,588	958,395	20,193
Goldman Sachs	(619,250,000)	JPY	10/16/17	5,521,475	5,507,136	14,339
Deutsche Bank	(74,925,000)	ILS	10/31/17	21,245,074	21,238,677	6,397
Goldman Sachs	(11,793,600)	ILS	01/31/18	3,301,217	3,356,430	(55,213)
Citigroup	(10,400,000)	ILS	01/31/18	2,894,739	2,959,815	(65,076)
Citigroup	(27,854,770)	CZK	03/19/18	1,152,905	1,284,343	(131,438)
Deutsche Bank	(3,042,325)	EUR	10/10/17	3,425,414	3,597,291	(171,877)
Goldman Sachs	(70,595,000)	CZK	03/19/18	3,046,171	3,255,034	(208,863)
Citigroup	(44,904,375)	ILS	10/31/17	12,491,133	12,728,855	(237,722)
Morgan Stanley	(150,000,000)	CZK	11/09/17	6,607,638	6,845,871	(238,233)
Goldman Sachs	712,600,000	MXN	11/09/17	(38,891,128)	(39,583,391)	(692,263)
Bank of America	(192,825,200)	CZK	03/19/18	7,941,861	8,890,893	(949,032)
Citigroup	(28,520,000)	EUR	10/13/17	32,753,538	33,728,861	(975,323)
					<u>\$ 1,734,604</u>	

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

† Value determined based on Level 1 inputs.

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

††† Value determined based on Level 3 inputs.

<sup>1</sup> Affiliated issuer.

<sup>2</sup> Rate indicated is the 7 day yield as of September 30, 2017.

<sup>3</sup> Variable rate security. Rate indicated is rate effective at September 30, 2017.

<sup>4</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$1,156,113,151 (cost \$1,150,180,776), or 50.5% of total net assets.

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

<sup>6</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$107,220 (cost \$658,275), or 0.0% of total net assets.

<sup>7</sup> Perpetual maturity.

<sup>8</sup> Security is in default of interest and/or principal obligations.

<sup>9</sup> Rate indicated is the effective yield at the time of purchase.

<sup>10</sup> Maturity date indicated is next interest reset date.

<sup>11</sup> Zero coupon rate security.

<sup>12</sup> Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

<sup>13</sup> The effective rate shown is based on a weighted average of the underlying reference rates and spread amounts listed.

plc — Public Limited Company

LIBOR — London Interbank Offered Rate

WAC — Weighted Average Coupon

CZK — Czech Koruna

DKK — Danish Krone

EUR — Euro

GBP — British Pound

HUF — Hungarian Forint

ILS — Israeli New Shekel

JPY — Japanese Yen

MXN — Mexican Peso