

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Shares	Value
MUTUAL FUNDS[†] - 2.5%		
Guggenheim Floating Rate Strategies Fund - Institutional Class ¹	635,706	\$ 16,541,066
Guggenheim Strategy Fund I ¹	499,514	12,522,820
Guggenheim Strategy Fund II ¹	490,007	12,255,088
Guggenheim Strategy Fund III ¹	282,698	7,070,285
Total Mutual Funds (Cost \$48,262,335)		48,389,259
MONEY MARKET FUND[‡] - 1.6%		
Dreyfus Treasury Securities Cash Management Fund - Institutional Class 0.75% ²	30,193,948	30,193,948
Total Money Market Fund (Cost \$30,193,948)		30,193,948
	Face Amount¹¹	
ASSET-BACKED SECURITIES^{††} - 39.8%		
Collateralized Loan Obligations - 32.2%		
Venture XVI CLO Ltd.		
2017-16A, 2.67% due 04/15/26 ^{3,4}	\$ 20,000,000	19,999,091
Telos CLO 2014-6 Ltd.		
2017-6A, 2.43% due 01/17/27 ^{3,4}	19,900,000	19,884,908
Great Lakes CLO Ltd.		
2014-1A, 3.01% due 04/15/25 ^{3,4}	10,000,000	10,009,886
2015-1A, 3.11% due 07/15/26 ^{3,4}	5,000,000	5,014,854
2012-1A, 2.99% due 01/15/23 ^{3,4}	3,789,964	3,792,362
2014-1A, 4.86% due 04/15/25 ^{3,4}	250,000	249,587
Fortress Credit BSL II Ltd.		
2017-2A, 2.31% due 10/19/25 ^{3,4}	19,000,000	19,011,646
Fortress Credit Opportunities III CLO, LP		
2017-3A, 2.80% due 04/28/26 ^{3,4}	15,000,000	14,983,837
2017-3A, 4.00% due 04/28/26 ⁴	1,800,000	1,801,260
2017-3A, 3.40% due 04/28/26 ^{3,4}	1,000,000	998,691
CIFC Funding Ltd.		
2016-1A, 3.10% due 01/22/27 ^{3,4}	8,500,000	8,499,312
2014-4A, 2.54% due 10/17/26 ^{3,4}	5,000,000	5,008,047
2015-2A, 3.12% due 12/05/24 ^{3,4}	2,000,000	2,000,003
2015-2A, 3.92% due 12/05/24 ^{3,4}	1,990,000	1,993,243
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 3.30% due 12/15/28 ^{3,4}	17,000,000	17,033,443
Golub Capital Partners CLO Ltd.		
2016-33A, 3.65% due 11/21/28 ^{3,4}	9,000,000	8,973,619
2015-25A, 2.97% due 08/05/27 ^{3,4}	5,000,000	5,000,764
2015-23A, 3.32% due 05/05/27 ^{3,4}	1,000,000	1,004,015
2015-24A, 4.92% due 02/05/27 ^{3,4}	1,000,000	998,783
2014-21A, 3.61% due 10/25/26 ^{3,4}	500,000	493,282
2014-18A, 4.66% due 04/25/26 ^{3,4}	250,000	249,576
2014-18A, 5.16% due 04/25/26 ^{3,4}	250,000	245,301
Oaktree EIF II Series A2 Ltd.		
2017-A2, 2.33% due 11/15/25 ^{3,4}	14,600,000	14,580,589
Palmer Square CLO 2013-1 Ltd.		
2017-1A, 2.15% due 05/15/25 ^{3,4}	14,000,000	14,016,823
TICP CLO Ltd.		
2014-3A, 2.34% due 01/20/27 ^{3,4}	13,350,000	13,342,856
Steele Creek CLO Ltd.		
2014-1A, 2.50% due 08/21/26 ^{3,4}	11,300,000	11,301,085
2017-1A, 3.02% due 08/21/26 ^{3,4}	2,000,000	1,999,912
Vibrant CLO III Ltd.		
2016-3A, 2.64% due 04/20/26 ^{3,4}	8,800,000	8,826,400
2016-3A, 3.21% due 04/20/26 ^{3,4}	4,000,000	3,985,699
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, 2.85% due 10/15/26 ^{3,4}	5,200,000	5,203,811
2017-5A, 3.40% due 10/15/26 ⁴	4,000,000	4,003,029
2017-5A, 4.30% due 10/15/26 ^{3,4}	1,000,000	1,001,702
2017-5A, 2.88% due 10/15/26 ^{3,4}	1,000,000	999,060
Carlyle Global Market Strategies CLO Ltd.		
2013-2A, 2.31% due 04/18/25 ^{3,4}	9,130,000	9,132,194
2013-4A, 2.63% due 10/15/25 ^{3,4}	2,000,000	2,000,081
Figueroa CLO 2013-2 Ltd.		
2017-2A, 2.52% due 06/20/27 ^{3,4}	10,000,000	10,004,002

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	Face Amount ¹⁾	Value
ASSET-BACKED SECURITIES²⁾ - 39.8% (continued)		
Collateralized Loan Obligations - 32.2% (continued)		
PFP Ltd.		
2017-3, 2.19% due 01/14/35 ^{3,4}	\$ 6,750,000	\$ 6,762,633
2015-2, 3.17% due 07/14/34 ^{3,4}	3,000,000	2,998,592
Resource Capital Corporation Ltd.		
2017-CRE5, 1.89% due 07/15/34 ^{3,4}	9,500,000	9,512,636
ACIS CLO Ltd.		
2013-1A, 2.03% due 04/18/24 ^{3,4}	5,500,000	5,468,178
2014-4A, 2.59% due 05/01/26 ^{3,4}	4,000,000	4,007,713
Jamestown CLO III Ltd.		
2017-3A, 2.30% due 01/15/26 ^{3,4}	9,400,000	9,387,680
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 3.65% due 12/22/28 ^{3,4}	8,000,000	7,966,117
NXT Capital CLO LLC		
2017-1A, 3.13% due 04/20/29 ^{3,4}	7,700,000	7,687,595
ABPCI Direct Lending Fund CLO II LLC		
2017-1A, due 07/20/29 ^{3,4}	7,500,000	7,524,450
Seneca Park CLO Limited		
2017-1A, 2.66% due 07/17/26 ^{3,4}	4,000,000	3,999,813
2017-1A, 2.28% due 07/17/26 ^{3,4}	3,500,000	3,504,399
Northwoods Capital X Ltd.		
2017-10A, 2.72% due 11/04/25 ^{3,4}	4,000,000	4,001,042
2017-10A, 2.25% due 11/04/25 ^{3,4}	3,500,000	3,502,293
TICP CLO II Ltd.		
2017-2A, 2.71% due 07/20/26 ^{3,4}	4,000,000	3,992,850
2017-2A, 2.32% due 07/20/26 ^{3,4}	3,500,000	3,496,042
OCP CLO Ltd.		
2016-11A, 3.57% due 04/26/28 ^{3,4}	3,750,000	3,749,763
2016-2A, 3.17% due 11/22/25 ^{3,4}	2,000,000	2,014,724
2016-11A, 4.62% due 04/26/28 ^{3,4}	1,500,000	1,499,857
Garrison Funding Ltd.		
2015-1A, 2.63% due 05/25/27 ^{3,4}	3,000,000	3,003,849
2016-2A, 3.37% due 09/29/27 ^{3,4}	2,000,000	2,012,497
2015-1A, 3.69% due 05/25/27 ^{3,4}	2,000,000	2,000,161
Flagship CLO VIII Ltd.		
2017-8A, 2.86% due 01/16/26 ^{3,4}	6,900,000	6,886,244
Cerberus Loan Funding XVII Ltd.		
2016-3A, 3.69% due 01/15/28 ^{3,4}	6,500,000	6,479,640
A Voce CLO Ltd.		
2017-1A, 2.32% due 07/15/26 ^{3,4}	6,400,000	6,397,996
Venture XIX CLO Ltd.		
2016-19A, 3.16% due 01/15/27 ^{3,4}	6,100,000	6,138,276
KVK CLO 2014-2 Ltd.		
2017-2A, 2.34% due 07/15/26 ^{3,4}	5,000,000	5,003,125
2017-2A, 3.71% due 07/15/26 ^{3,4}	1,000,000	995,293
Crown Point CLO II Ltd.		
2013-2A, 3.09% due 12/31/23 ^{3,4}	6,000,000	5,996,484
Catamaran CLO Ltd.		
2016-1A, 3.22% due 12/20/23 ^{3,4}	3,250,000	3,250,720
2014-1A, 3.81% due 04/20/26 ^{3,4}	2,750,000	2,736,296
KVK CLO Ltd.		
2017-1A, 2.98% due 05/15/26 ^{3,4}	5,600,000	5,611,337
2013-1A, 0.00% due 04/14/25 ^{3,4,5}	750,000	249,190
Cent CDO 14 Ltd.		
2007-14A, 1.86% due 04/15/21 ^{3,4}	6,000,000	5,787,890
GoldenTree Loan Opportunities VII Ltd.		
2013-7A, 2.31% due 04/25/25 ^{3,4}	5,750,000	5,755,400
Northwoods Capital Ltd.		
2017-14A, 2.48% due 11/12/25 ^{3,4}	5,700,000	5,701,079
Cent CLO LP		
2014-21A, 2.38% due 07/27/26 ^{3,4}	5,500,000	5,508,368
Cent CLO 20 Ltd.		
2017-20A, 2.79% due 01/25/26 ^{3,4}	3,250,000	3,240,235
2017-20A, 2.26% due 01/25/26 ^{3,4}	2,100,000	2,095,222
Galaxy XVIII CLO Ltd.		
2017-18A, 2.33% due 10/15/26 ^{3,4}	5,300,000	5,299,759
OZLM IX Ltd.		
2017-9A, 2.81% due 01/20/27 ^{3,4}	5,100,000	5,087,326

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ASSET-BACKED SECURITIES²⁾ - 39.8% (continued)		
Collateralized Loan Obligations - 32.2% (continued)		
Venture XII CLO Ltd.		
2017-12A, 2.83% due 02/28/26 ^{3,4}	\$ 5,100,000	\$ 5,086,522
Flagship CLO		
2014-8A, 2.41% due 01/16/26 ^{3,4}	5,000,000	5,009,437
Regatta V Funding Ltd.		
2017-1A, 2.32% due 10/25/26 ^{3,4}	4,900,000	4,899,613
Symphony CLO XIV Ltd.		
2017-14A, 2.87% due 07/14/26 ^{3,4}	4,700,000	4,725,806
Golub Capital Partners CLO 16 Ltd.		
2017-16A, due 07/25/29 ^{3,4}	4,700,000	4,708,460
Sound Point CLO IV Ltd.		
2017-3A, 2.26% due 01/21/26 ^{3,4}	4,700,000	4,692,358
Oaktree EIF I Ltd.		
2016-A1, 3.76% due 10/18/27 ^{3,4}	4,500,000	4,504,999
Shackleton CLO Ltd.		
2016-7A, 3.11% due 04/15/27 ^{3,4}	4,250,000	4,249,794
TICP CLO I Ltd.		
2017-1A, 2.77% due 04/26/26 ^{3,4}	4,250,000	4,247,892
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 ⁴	4,000,000	4,068,393
Cerberus Loan Funding XVI, LP		
2016-2A, 3.21% due 11/15/27 ^{3,4}	4,000,000	4,053,001
TCP Waterman CLO LLC		
2016-1A, 3.30% due 12/15/28 ^{3,4}	4,000,000	4,036,216
FS Senior Funding Ltd.		
2015-1A, 3.81% due 05/28/25 ^{3,4}	2,000,000	2,003,065
2015-1A, 2.96% due 04/13/25 ^{3,4}	2,000,000	2,002,000
Newstar Commercial Loan Funding LLC		
2017-1A, 3.65% due 03/20/27 ^{3,4}	3,000,000	3,000,220
2016-1A, 4.94% due 02/25/28 ^{3,4}	1,000,000	1,001,413
WhiteHorse VI Ltd.		
2016-1A, 3.07% due 02/03/25 ^{3,4}	4,000,000	3,997,227
Cent CLO Ltd.		
2013-19A, 2.50% due 10/29/25 ^{3,4}	3,850,000	3,849,642
Fortress Credit Opportunities VI CLO Ltd.		
2015-6A, 3.13% due 10/10/26 ^{3,4}	2,750,000	2,749,627
2015-6A, 3.93% due 10/10/26 ^{3,4}	1,000,000	999,403
OZLM VIII Ltd.		
2017-8A, 2.60% due 10/17/26 ^{3,4}	3,750,000	3,744,100
Anchorage Capital CLO 4 Ltd.		
2017-4A, 2.85% due 07/28/26 ^{3,4}	3,500,000	3,508,946
WhiteHorse VIII Ltd.		
2014-1A, 2.67% due 05/01/26 ^{3,4}	3,450,000	3,435,895
Voya CLO Ltd.		
2013-1A, 4.06% due 04/15/24 ^{3,4}	2,300,000	2,299,995
2015-3A, 4.11% due 10/15/22 ^{3,4}	1,000,000	999,962
Flagship VII Ltd.		
2017-7A, 2.28% due 01/20/26 ^{3,4}	3,300,000	3,297,727
Marathon CLO VII Ltd.		
2017-7A, 2.82% due 10/28/25 ^{3,4}	3,000,000	3,006,772
Northwoods Capital XIV Ltd.		
2017-14A, 2.88% due 11/12/25 ^{3,4}	3,000,000	3,003,616
Fifth Street SLF II Ltd.		
2015-2A, 3.09% due 09/29/27 ^{3,4}	3,000,000	3,002,441
Regatta IV Funding Ltd.		
2014-1A, 2.32% due 07/25/26	3,000,000	3,001,980
Resource Capital Corp.		
2014-CRE2, 3.67% due 04/15/32 ^{3,4}	2,000,000	1,999,108
2015-CRE3, 4.32% due 03/15/32 ^{3,4}	1,000,000	995,814
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 ⁴	3,000,000	2,992,691
Venture XVII CLO Ltd.		
2017-17A, % due 07/15/26 ^{3,4}	2,800,000	2,804,872
Woodmont Trust		
2017-2A, 3.00% due 07/18/28 ^{3,4}	2,500,000	2,505,425
Ares XXVI CLO Ltd.		
2013-1A, 3.91% due 04/15/25 ^{3,4}	2,500,000	2,499,885
KKR CLO Ltd.		
2015-12, 3.46% due 07/15/27 ^{3,4}	2,500,000	2,497,070

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ASSET-BACKED SECURITIES²⁾ - 39.8% (continued)		
Collateralized Loan Obligations - 32.2% (continued)		
RFTI Issuer Ltd.		
2015-FL1, 2.91% due 08/15/30 ^{3,4}	\$ 2,436,009	\$ 2,434,732
AMMC CLO XV Ltd.		
2016-15A, 3.12% due 12/09/26 ^{3,4}	2,400,000	2,409,558
Nelder Grove CLO Ltd.		
2017-1A, 2.80% due 08/28/26 ^{3,4}	2,400,000	2,404,918
AIMCO CLO Series 2014-A		
2017-AA, 2.18% due 07/20/26 ^{3,4}	2,200,000	2,198,051
LCM XXII Ltd.		
2016-22A, 2.43% due 10/20/28 ^{3,4}	2,108,333	2,108,881
Atlas Senior Loan Fund V Ltd.		
2016-1A, 3.81% due 07/16/26 ^{3,4}	2,000,000	2,009,876
Madison Park Funding XVI Ltd.		
2016-16A, 3.06% due 04/20/26 ^{3,4}	2,000,000	2,008,687
Bsprt 2017-FI1 Issuer Ltd.		
2017-FL1, 2.43% due 06/15/27 ^{3,4}	2,000,000	2,002,360
KKR CLO Trust		
2012-1A, 3.45% due 12/15/24 ^{3,4}	2,000,000	2,000,368
Vibrant CLO Ltd.		
2015-1A, 3.26% due 07/17/24 ^{3,4}	2,000,000	2,000,025
Northwoods Capital IX Ltd.		
2012-9A, 3.41% due 01/18/24 ^{3,4}	2,000,000	1,999,888
OHA Loan Funding Ltd.		
2013-1A, 2.60% due 07/23/25 ^{3,4}	2,000,000	1,999,844
OZLM Funding II Ltd.		
2016-2A, 3.92% due 10/30/27 ^{3,4}	2,000,000	1,999,786
Regatta III Funding Ltd.		
2017-1A, 2.35% due 04/15/26 ^{3,4}	2,000,000	1,996,401
Dryden XXIV Senior Loan Fund		
2015-24RA, 3.88% due 11/15/23 ^{3,4}	2,000,000	1,995,797
Airlie CLO Ltd.		
2006-2A, 2.61% due 12/20/20 ^{3,4}	2,000,000	1,990,729
Cerberus ICQ Levered LLC		
2015-1A, 3.21% due 11/06/25 ^{3,4}	1,952,917	1,954,284
Flatiron CLO Ltd.		
2017-1A, 2.76% due 07/17/26 ^{3,4}	1,700,000	1,700,000
Tralee CLO III Ltd.		
2016-3A, 3.16% due 07/20/26 ^{3,4}	1,600,000	1,601,069
Madison Park Funding XIV Ltd.		
2017-14A, 2.71% due 07/20/26 ^{3,4}	1,600,000	1,596,069
Betony CLO Ltd.		
2016-1A, 3.11% due 04/15/27 ^{3,4}	1,500,000	1,498,351
Dryden 37 Senior Loan Fund		
2015-37A, 0.00% due 04/15/27 ^{4,5}	1,500,000	1,412,878
Dryden 30 Senior Loan Fund		
2013-30A, 4.03% due 11/15/25 ^{3,4}	1,330,000	1,327,561
Highbridge Loan Management Ltd.		
2014-2014, 3.22% due 07/28/25 ^{3,4}	1,250,000	1,249,929
Symphony CLO XII Ltd.		
2017-12A, 2.66% due 10/15/25 ^{3,4}	1,250,000	1,248,435
Venture VII CDO Ltd.		
2006-7A, 1.39% due 01/20/22 ^{3,4}	1,159,215	1,152,804
Kingsland V Ltd.		
2007-5A, 1.96% due 07/14/21 ^{3,4}	1,070,000	1,040,547
Fortress Credit Investments IV Ltd.		
2015-4A, 3.06% due 07/17/23 ^{3,4}	1,000,000	1,001,043
Benefit Street Partners CLO Ltd.		
2015-1A, 4.26% due 10/15/25 ^{3,4}	1,000,000	1,000,507
Battalion CLO Ltd.		
2007-1A, 3.31% due 07/14/22 ^{3,4}	1,000,000	1,000,505
CFIP CLO Ltd.		
2014-1A, 2.63% due 04/13/25 ^{3,4}	1,000,000	1,000,297
Cent CLO		
2014-16A, 3.42% due 08/01/24 ^{3,4}	500,000	500,038
2014-16A, 4.37% due 08/01/24 ^{3,4}	500,000	500,015
Ivy Hill Middle Market Credit Fund VII Ltd.		
2013-7A, 3.46% due 10/20/25 ^{3,4}	1,000,000	999,936
Rockwall CDO II Ltd.		
2007-1A, 1.72% due 08/01/24 ^{3,4}	990,233	987,265
Madison Park Funding V Ltd.		
2007-5A, 2.65% due 02/26/21 ^{3,4}	1,000,000	981,811
OHA Credit Partners IX Ltd.		
2013-9A, 0.00% due 10/20/25 ^{4,5}	1,000,000	908,393

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ASSET-BACKED SECURITIES²⁾ - 39.8% (continued)		
Collateralized Loan Obligations - 32.2% (continued)		
Treman Park CLO Ltd.		
2015-1A, 0.00% due 04/20/27 ^{4,5}	\$ 1,000,000	\$ 878,423
Black Diamond CLO Ltd.		
2013-1A, 2.57% due 02/01/23 ^{3,4}	799,731	799,652
Cerberus Onshore II CLO LLC		
2014-1A, 3.86% due 10/15/23 ^{3,4}	500,000	500,255
2014-1A, 3.86% due 10/15/23 ^{3,4}	112,170	112,161
LMREC, Inc.		
2016-CRE2, 2.71% due 11/24/31 ^{3,4}	534,000	538,005
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 4.18% due 08/15/23 ^{3,4}	500,000	501,291
ALM XIV Ltd.		
2014-14A, 4.62% due 07/28/26 ^{3,4}	500,000	500,005
NZCG Funding Ltd.		
2015-2A, 3.52% due 04/27/27 ^{3,4}	500,000	499,986
Figueroa CLO Ltd.		
2013-1A, 3.92% due 03/21/24 ^{3,4}	500,000	499,941
Telos CLO Ltd.		
2013-4A, 3.91% due 07/17/24 ^{3,4}	500,000	498,996
Gallatin CLO VII Ltd.		
2014-1A, 4.06% due 07/15/23 ^{3,4}	500,000	498,899
COA Summit CLO Ltd.		
2014-1A, 5.01% due 04/20/23 ^{3,4}	500,000	498,421
WhiteHorse IV Ltd.		
2007-4A, 2.61% due 01/17/20 ^{3,4}	500,000	498,130
NewStar Arlington Senior Loan Program LLC		
2014-1A, 4.46% due 07/25/25 ^{3,4}	250,000	247,653
2014-1A, 5.41% due 07/25/25 ^{3,4}	250,000	239,764
Babson CLO Ltd.		
2012-2A, 0.00% due 05/15/23 ^{3,4,5}	750,000	248,485
Kingsland IV Ltd.		
2007-4A, 2.61% due 04/16/21 ^{3,4}	250,000	241,520
Keuka Park CLO Ltd.		
2013-1A, 0.00% due 10/21/24 ^{3,4,5}	491,478	107,929
Copper River CLO Ltd.		
2007-1A, 0.00% due 01/20/21 ^{3,5,6}	500,000	70,579
Total Collateralized Loan Obligations		619,638,637
Transport-Aircraft - 2.1%		
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	6,248,876	6,256,100
2016-1A, 4.88% due 03/17/36 ⁴	4,637,500	4,683,875
2014-1, 5.13% due 12/15/29 ³	896,134	899,494
2014-1, 7.38% due 12/15/29 ³	358,453	359,798
AASET 2017-1 Trust		
2017-1A, 3.97% due 05/16/42 ⁴	8,000,000	8,012,432
Castlelake Aircraft Securitization Trust		
2015-1A, 4.70% due 12/15/40 ⁴	4,942,136	5,009,789
Raspro Trust		
2005-1A, 1.78% due 03/23/24 ^{3,4}	4,784,635	4,533,442
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁴	3,666,750	3,706,153
Harbour Aircraft Investments Ltd.		
2016-1A, 4.70% due 07/15/41	1,784,251	1,809,378
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁴	1,666,667	1,650,000
ECAF I Ltd.		
2015-1A, 3.47% due 06/15/40 ⁴	1,407,901	1,387,262
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28 ⁴	1,271,830	1,272,451
Atlas Ltd.		
2014-1 A, 4.88% due 12/15/39	849,000	850,061
AABS Ltd.		
2013-1 A, 4.88% due 01/10/38	515,153	515,411

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	Face Amount ¹⁾	Value
ASSET-BACKED SECURITIES²⁾ - 39.8% (continued)		
Transport-Aircraft - 2.1% (continued)		
Rise Ltd.		
2014-1A, 4.75% due 02/12/39	\$ 349,499	\$ 351,246
Total Transport-Aircraft		41,296,892
Transport-Container - 1.5%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42 ⁴	14,100,000	14,097,490
Global SC Finance II SRL		
2013-1A, 2.98% due 04/17/28 ⁴	9,202,083	9,090,383
2013-2A, 3.67% due 11/17/28 ⁴	1,867,350	1,852,497
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 ⁴	1,964,367	1,980,656
CLI Funding V LLC		
2013-1A, 2.83% due 03/18/28 ⁴	1,956,500	1,926,398
Total Transport-Container		28,947,424
Whole Business - 1.3%		
Taco Bell Funding LLC		
2016-1A, 4.38% due 05/25/46 ⁴	3,672,250	3,821,784
2016-1A, 4.97% due 05/25/46 ⁴	3,473,750	3,659,179
Jimmy Johns Funding LLC		
2017-1A, 3.61% due 07/30/47 ⁴	6,200,000	6,190,824
DB Master Finance LLC		
2015-1A, 3.98% due 02/20/45 ⁴	3,822,025	3,918,875
Wendys Funding LLC		
2015-1A, 3.37% due 06/15/45 ⁴	1,731,165	1,746,018
2015-1A, 4.08% due 06/15/45 ⁴	766,350	785,608
Sonic Capital LLC		
2016-1A, 4.47% due 05/20/46 ⁴	1,988,333	1,985,311
Drug Royalty III Limited Partnership		
2016-1A, 3.98% due 04/15/27 ⁴	1,600,134	1,605,404
Drug Royalty II Limited Partnership 2		
2014-1, 3.48% due 07/15/23 ⁴	719,782	713,950
Miramax LLC		
2014-1A, 3.34% due 07/20/26 ⁴	566,800	564,314
Total Whole Business		24,991,267
Collateralized Debt Obligations - 1.2%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ⁴	10,250,000	10,257,078
2016-3A, 3.85% due 10/28/33 ⁴	1,500,000	1,538,709
RB Commercial Trust		
2012-RS1, 5.35% due 01/26/22 ⁴	3,345,019	3,460,516
Triaxx Prime CDO Ltd.		
2006-2A, 1.32% due 10/02/39 ^{3,4}	2,455,549	2,400,873
Putnam Structured Product Funding Ltd.		
2003-1A, 2.16% due 10/15/38 ^{3,4}	2,330,280	2,188,118
H2 Asset Funding Ltd.		
3.11% due 03/19/37	1,000,000	997,488
SRERS Funding Ltd.		
2011-RS, 1.35% due 05/09/46 ^{3,4}	788,382	780,718
Wrightwood Capital Real Estate CDO Ltd.		
2005-1A, 1.60% due 11/21/40 ^{3,4}	651,392	641,956
Total Collateralized Debt Obligations		22,265,456
Net Lease - 1.0%		
Capital Automotive REIT		
2017-1A, 3.87% due 04/15/47 ⁴	12,179,667	12,325,037
2014-1A, 3.66% due 10/15/44 ⁴	1,000,000	1,003,362
Store Master Funding LLC		
2012-1A, 5.77% due 08/20/42 ⁴	3,709,874	3,720,466
2013-1A, 4.16% due 03/20/43 ⁴	929,056	935,449
Spirit Master Funding LLC		
2014-1A, 5.05% due 07/20/40 ⁴	472,420	484,490
Total Net Lease		18,468,804
Automotive - 0.3%		
Hertz Vehicle Financing II, LP		
2015-1A, 3.52% due 03/25/21 ⁴	4,550,000	4,559,565
2015-2A, 2.96% due 09/25/19 ⁴	1,250,000	1,246,641

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	Face Amount ¹¹	Value
ASSET-BACKED SECURITIES¹² - 39.8% (continued)		
Automotive - 0.3% (continued)		
Hertz Vehicle Financing LLC		
2016-2A, 4.99% due 03/25/22 ⁴	\$ 477,000	\$ 466,475
Total Automotive		6,272,681
Mortgage Securities - 0.2%		
DBJPM 17-C6 Mortgage Trust		
2017-C6, 1.04% due 06/10/50 ³	63,100,000	4,692,116
Insurance - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁴	587,250	588,800
Diversified Payment Rights - 0.0%		
CCR, Inc. MT100 Payment Rights Master Trust		
2010-CX, 1.44% due 07/10/17 ³	35,656	35,650
Total Asset-Backed Securities		767,197,727
(Cost \$766,288,335)		
CORPORATE BONDS¹² - 28.6%		
Financial - 9.3%		
Capital One Financial Corp.		
1.94% due 05/12/20 ³	22,900,000	23,011,843
Citigroup, Inc.		
6.25% ^{3,7}	10,695,000	11,864,765
5.95% ^{3,7}	4,050,000	4,339,697
5.95% ^{3,7}	645,000	686,119
Bank of America Corp.		
6.30% ^{3,7}	6,794,000	7,617,773
6.10% ^{3,7}	6,750,000	7,332,863
6.50% ^{3,7}	1,157,000	1,286,503
Morgan Stanley		
1.98% due 02/14/20 ³	13,650,000	13,705,964
Goldman Sachs Group, Inc.		
2.02% due 12/27/20 ³	13,550,000	13,573,170
Credit Agricole S.A.		
2.20% due 06/10/20 ^{3,4}	11,550,000	11,685,342
JPMorgan Chase & Co.		
1.88% due 06/01/21 ³	8,100,000	8,111,210
6.00% ^{3,7}	1,400,000	1,507,618
6.10% ^{3,7}	250,000	271,250
Citizens Bank North America/Providence RI		
1.77% due 05/26/20 ³	8,050,000	8,057,181
Sumitomo Mitsui Trust Bank Ltd.		
2.07% due 10/18/19 ^{3,4}	7,600,000	7,664,585
Bank of Nova Scotia		
1.90% due 06/14/19 ³	6,750,000	6,805,755
Station Place Securitization Trust		
2.12% due 02/25/49 ^{3,4}	6,366,667	6,368,222
Huntington National Bank		
1.74% due 03/10/20 ³	6,000,000	6,016,926
Swedbank AB		
1.94% due 03/14/22 ^{3,4}	5,800,000	5,807,940
Santander UK plc		
2.72% due 03/14/19 ³	5,700,000	5,803,364
Danske Bank A/S		
1.80% due 09/06/19 ^{3,4}	5,600,000	5,620,994
Wells Fargo & Co.		
5.88% ^{3,7}	4,950,000	5,454,752
Sumitomo Mitsui Financial Group, Inc.		
2.13% due 01/11/22 ³	5,000,000	5,046,790
Westpac Banking Corp.		
2.01% due 01/11/22 ³	5,000,000	5,041,565
Voya Financial, Inc.		
5.65% due 05/15/53 ³	2,400,000	2,550,000
KeyCorp		
5.00% ^{3,7}	1,650,000	1,680,938
American Equity Investment Life Holding Co.		
6.63% due 07/15/21	1,300,000	1,344,753
Citizens Financial Group, Inc.		
5.50% ^{3,7}	1,000,000	1,045,000
Northern Trust Corp.		
4.60% ^{3,7}	1,000,000	1,010,000
US Bancorp		
5.30% ^{3,7}	200,000	213,000
Total Financial		180,525,882
Japan - 2.8%		
Japan (Government of)		
due 07/31/17 ³	JPY 3,290,000,000	29,254,000
due 08/07/17 ³	JPY 2,071,000,000	18,415,162
due 09/11/17 ³	JPY 644,000,000	5,726,727
Total Japan		53,395,889
Sweden - 2.2%		
Sweden (Kingdom of)		
due 07/19/17 ³	SEK 357,600,000	42,449,280
United Kingdom - 2.0%		
United Kingdom (Government of)		
due 07/10/17 ³	GBP 29,335,000	38,209,515

Limited Duration Fund
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June 30, 2017

		Face Amount ¹¹	Value
CORPORATE BONDS¹² - 28.6% (continued)			
Israel - 2.0%			
Israel (State of)			
1.25% due 10/31/17	ILS	118,350,000	\$ 34,341,619
4.00% due 01/31/18	ILS	11,340,000	3,378,976
Total Israel			37,720,595
Spain - 1.9%			
Spain (Kingdom of)			
due 07/14/17 ³	EUR	27,085,000	30,941,403
due 08/18/17 ³	EUR	5,500,000	6,285,201
Total Spain			37,226,604
Portugal - 1.9%			
Portugal (Republic of)			
due 07/21/17 ³	EUR	28,640,000	32,718,689
due 09/22/17 ³	EUR	3,890,000	4,446,286
Total Portugal			37,164,975
Italy - 1.9%			
Italy (Republic of)			
due 07/14/17 ³	EUR	27,020,000	30,867,148
due 08/31/17 ³	EUR	5,490,000	6,274,592
Total Italy			37,141,740
Communications - 1.5%			
Verizon Communications, Inc.			
1.72% due 05/22/20 ³	\$	13,650,000	13,660,238
Deutsche Telekom International Finance BV			
1.74% due 01/17/20 ^{3,4}		9,400,000	9,425,831
AT&T, Inc.			
2.23% due 06/30/20 ³		6,600,000	6,686,361
Total Communications			29,772,430
France - 1.5%			
France (Republic of)			
due 07/05/17 ³	EUR	24,570,000	28,064,244
Consumer, Non-cyclical - 0.5%			
Tenet Healthcare Corp.			
4.75% due 06/15/20 ³		3,850,000	3,888,500
6.25% due 11/01/18		975,000	1,028,625
Aetna, Inc.			
1.87% due 12/08/17 ³		3,000,000	3,006,708
Bumble Bee Holdings, Inc.			
9.00% due 12/15/17 ⁴		2,016,000	2,021,040
Total Consumer, Non-cyclical			9,944,873
Basic Materials - 0.4%			
Newcrest Finance Pty Ltd.			
4.20% due 10/01/22 ⁴		5,450,000	5,632,062
Yamana Gold, Inc.			
4.95% due 07/15/24		1,375,000	1,389,240
Total Basic Materials			7,021,302
Energy - 0.2%			
Phillips 66			
1.79% due 04/15/19 ³		4,100,000	4,109,512
Schahin II Finance Co. SPV Ltd.			
5.88% due 09/25/22 ^{8,9}		390,900	44,954
Total Energy			4,154,466
Industrial - 0.2%			
CNH Industrial Capital LLC			
3.88% due 07/16/18		1,550,000	1,575,575
3.63% due 04/15/18		850,000	857,480
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu			
4.66% due 07/15/21 ^{3,4}		1,100,000	1,117,875
Dynagas LNG Partners Limited Partnership / Dynagas Finance, Inc.			
6.25% due 10/30/19 ⁸		527,000	519,095
Total Industrial			4,070,025
Slovenia - 0.2%			
Slovenia (Republic of)			
1.75% due 10/09/17	EUR	2,990,000	3,433,326
Diversified - 0.1%			
HRG Group, Inc.			
7.88% due 07/15/19		1,740,000	1,783,500
Utilities - 0.0%			
AES Corp.			
4.20% due 06/01/19 ³		534,000	534,000
Total Corporate Bonds			552,612,646
(Cost \$541,848,540)			
COLLATERALIZED MORTGAGE OBLIGATIONS¹² - 21.0%			
Residential Mortgage Backed Securities - 12.7%			
LSTAR Securities Investment Ltd.			
2017-1, 3.05% due 01/01/22 ^{3,4}		9,135,339	9,114,328
2016-4, 3.05% due 10/01/21 ^{3,4}		4,521,749	4,504,612
2016-3, 3.05% due 09/01/21 ^{3,4}		3,265,692	3,239,998
2016-5, 3.05% due 11/01/21 ^{3,4}		2,595,204	2,584,325
CIT Mortgage Loan Trust			
2007-1, 2.57% due 10/25/37 ^{3,4}		18,097,928	17,961,092
2007-1, 2.67% due 10/25/37 ^{3,4}		1,385,044	1,402,298
Structured Asset Securities Corporation Mortgage Loan Trust			
2008-BC4, 1.85% due 11/25/37 ³		15,329,121	14,933,808
2007-BC1, 1.35% due 02/25/37 ³		496,407	463,749
JP Morgan Mortgage Acquisition Trust			
2006-HE2, 1.36% due 07/25/36 ³		14,749,082	14,435,144

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ¹⁾	Value
COLLATERALIZED MORTGAGE OBLIGATIONS²⁾ - 21.0% (continued)		
Residential Mortgage Backed Securities - 12.7% (continued)		
FirstKey Master Funding		
2017-R1, 1.28% due 11/03/41 ^{3,4}	\$ 13,789,946	\$ 13,592,833
Bayview Opportunity Master Fund IVb Trust		
2017-RN1, 3.60% due 02/28/32 ⁴	5,648,859	5,642,510
2017-NPL1, 3.60% due 01/28/32 ⁴	3,485,827	3,478,578
Countrywide Asset-Backed Certificates		
2006-6, 1.39% due 09/25/36 ³	6,273,136	5,880,163
2006-5, 1.51% due 08/25/36 ³	2,948,922	2,838,681
First NLC Trust		
2005-4, 1.61% due 02/25/36 ³	8,360,000	7,903,366
Bayview Opportunity Master Fund IIIa Trust		
2016-RN3, 3.60% due 09/29/31 ⁴	7,772,370	7,814,905
GCAT		
2017-1, 3.38% due 03/25/47 ⁴	7,743,018	7,726,347
LSTAR Commercial Mortgage Trust		
2016-7, 3.05% due 12/01/21 ^{3,4}	7,359,018	7,329,125
CSMC Series		
2015-12R, 1.52% due 11/30/37 ^{3,4}	6,349,786	6,254,193
2014-2R, 1.22% due 02/27/46 ^{3,4}	361,504	340,923
Stanwich Mortgage Loan Co.		
2016-NPA1, 3.84% due 10/16/46 ^{3,4}	6,136,552	6,133,873
CWABS Incorporated Asset-Backed Certificates Trust		
2004-4, 1.94% due 07/25/34 ³	5,996,183	5,966,825
GSMSC Resecuritization Trust		
2015-5R, 1.16% due 02/26/37 ^{3,4}	3,141,504	2,957,360
2015-7R, 1.20% due 09/26/37 ^{3,4}	2,867,973	2,721,664
Nationstar HECM Loan Trust		
2016-1A, 2.98% due 02/25/26 ^{3,4}	4,465,549	4,466,978
2016-3A, 2.01% due 08/25/26 ³	603,532	604,241
2015-2A, 2.88% due 11/25/25 ⁴	570,932	571,115
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 1.41% due 12/25/36 ³	5,770,168	5,541,059
Stanwich Mortgage Loan Company 2017-NPL-A-1 LLC		
2017-NPA1, 3.60% due 03/16/22 ⁴	5,440,429	5,440,429
Ellington Loan Acquisition Trust		
2007-2, 2.17% due 05/25/37 ^{3,4}	5,223,663	5,227,922
CIM Trust		
2017-2, 3.05% due 12/25/57 ^{3,4}	4,779,189	4,776,640
GSAMP TRUST		
2002-HE2, 2.25% due 10/20/32 ^{3,4}	4,636,008	4,618,544
Banc of America Funding Trust		
2015-R4, 1.39% due 01/27/35 ^{3,4}	4,632,451	4,374,736
Bayview Opportunity Master Fund IIIb Trust		
2017-RN3, 3.23% due 05/28/32 ⁴	4,157,567	4,151,914
VOLT LIV LLC		
2017-NPL1, 3.63% due 02/25/47 ⁴	3,980,196	3,982,810
Soundview Home Loan Trust		
2005-OPT3, 1.69% due 11/25/35 ³	4,000,000	3,763,045
2003-1, 4.59% due 08/25/31 ³	134,109	131,816
Bear Stearns Asset Backed Securities I Trust		
2006-HE3, 1.58% due 04/25/36 ³	4,000,000	3,811,622
LVII Resecuritization Trust		
2009-3, 4.90% due 11/27/37 ^{3,4}	3,484,911	3,530,908
VOLT LIII LLC		
2016-NP13, 3.88% due 12/25/46 ⁴	3,478,371	3,500,101
VOLT LI LLC		
2016-NP11, 3.50% due 10/25/46 ⁴	3,496,350	3,499,286
VOLT LII LLC		
2016-NP12, 3.63% due 11/26/46 ⁴	3,068,036	3,080,089
NRPL Trust		
2014-2A, 3.75% due 10/25/57 ^{3,4}	1,378,091	1,390,636
2015-1A, 3.88% due 11/01/54 ⁴	1,224,268	1,219,471

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ¹⁾	Value
COLLATERALIZED MORTGAGE OBLIGATIONS** - 21.0% (continued)		
Residential Mortgage Backed Securities - 12.7% (continued)		
VOLT XL LLC		
2015-NP14, 4.38% due 11/27/45 ⁴	\$ 2,274,077	\$ 2,282,286
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 1.51% due 01/25/36 ³	2,102,125	2,018,702
First Franklin Mortgage Loan Trust		
2004-FF10, 2.49% due 07/25/34 ³	1,822,738	1,794,634
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 1.52% due 04/25/36 ³	1,944,816	1,717,814
GCAT LLC		
2015-1, 3.63% due 05/26/20 ⁴	1,657,431	1,660,568
VOLT XXXIII LLC		
2015-NPL5, 3.50% due 03/25/55 ⁴	1,627,563	1,633,522
Nomura Resecuritization Trust		
2015-4R, 1.96% due 03/26/36 ^{3,4}	1,515,713	1,450,540
2012-1R, 1.48% due 08/27/47 ^{3,4}	89,002	88,645
Global Mortgage Securitization Ltd.		
2005-A, 1.49% due 04/25/32 ^{3,4}	1,606,343	1,467,109
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC1, 1.60% due 12/25/35 ³	1,500,000	1,406,935
Structured Asset Investment Loan Trust		
2005-2, 1.95% due 03/25/35 ³	922,024	884,823
2005-1, 1.94% due 02/25/35 ^{3,4}	449,148	447,773
Encore Credit Receivables Trust		
2005-4, 1.66% due 01/25/36 ³	1,077,390	1,058,555
Ocwen Master Advance Receivables Trust		
2015-T3, 3.21% due 11/15/47 ⁴	1,000,000	990,108
BCAP LLC		
2014-RR3, 1.14% due 10/26/36 ^{3,4}	589,019	568,842
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	487,394	501,394
GSAMP Trust		
2005-HE6, 1.66% due 11/25/35 ³	405,367	404,360
First Franklin Mortgage Loan Trust		
2006-FF4, 1.41% due 03/25/36 ³	385,660	375,284
GreenPoint Mortgage Funding Trust		
2005-HE4, 1.69% due 07/25/30 ³	205,538	200,829
Accredited Mortgage Loan Trust		
2007-1, 1.35% due 02/25/37 ³	202,045	200,045
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.07% due 06/26/36 ⁴	170,534	144,103
Bayview Opportunity Master Fund Trust		
2016-LT1, 3.47% due 10/28/31 ⁴	84,693	82,927
Total Residential Mortgage Backed Securities		244,283,860
Commercial Mortgage Backed Securities - 7.8%		
Cold Storage Trust		
2017-ICE3, 2.16% due 04/15/24 ^{3,4}	14,300,000	14,317,711
2017-ICE3, 2.41% due 04/15/24 ^{3,4}	7,200,000	7,211,130
Hospitality Mortgage Trust		
2017-HIT, 1.87% due 05/08/30 ^{3,4}	15,500,000	15,518,295
BHMS 2014-ATLS Mortgage Trust		
2014-ATLS, 4.24% due 07/05/33 ⁴	15,000,000	15,334,067
Cosmopolitan Hotel Trust		
2016-CSMO, 2.56% due 11/15/33 ^{3,4}	10,000,000	10,075,135
2016-CSMO, 3.26% due 11/15/33 ^{3,4}	2,000,000	2,015,027
Chicago Skyscraper Trust		
2017-SKY, 1.96% due 02/15/30 ^{3,4}	9,000,000	9,016,843
Wells Fargo Commercial Mortgage Trust		
2016-C37, 1.19% due 12/15/49 ³	38,640,514	2,307,333
2016-C32, 1.51% due 01/15/59 ³	23,100,950	1,922,401
2015-LC22, 1.06% due 09/15/58 ³	24,541,274	1,340,236
2017-RB1, 1.45% due 03/15/50 ³	9,991,935	980,508

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ¹⁾	Value
COLLATERALIZED MORTGAGE OBLIGATIONS** - 21.0% (continued)		
Commercial Mortgage Backed Securities - 7.8% (continued)		
2016-NXS5, 1.72% due 01/15/59 ³	\$ 6,921,423	\$ 611,818
GS Mortgage Securities Trust		
2014-GSFL, 2.91% due 07/15/31 ^{3,4}	3,600,000	3,568,234
2014-GSFL, 3.41% due 07/15/31 ^{3,4}	2,000,000	1,987,559
2017-GS6, 1.20% due 05/10/50 ³	11,595,883	986,317
Motel 6 Trust		
2015-MTL6, 5.28% due 02/05/30 ⁴	4,131,000	4,133,579
2015-MTL6, 3.30% due 02/05/30 ⁴	1,600,000	1,597,659
JPMDB Commercial Mortgage Securities Trust		
2017-C5, 1.18% due 03/15/50 ³	57,933,483	4,298,045
2016-C2, 1.86% due 06/15/49 ³	8,901,462	869,794
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-WIKI, 4.14% due 10/05/31 ^{3,4}	3,000,000	2,987,215
2014-CBM, 3.11% due 10/15/29 ^{3,4}	1,100,000	1,102,055
2014-FL5, 3.26% due 07/15/31 ^{3,4}	1,000,000	987,495
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.30% due 02/15/50 ³	33,831,338	2,752,311
2016-UB10, 2.17% due 07/15/49 ³	19,351,540	2,253,082
GAHR Commercial Mortgage Trust		
2015-NRF, 3.49% due 12/15/34 ^{3,4}	4,500,000	4,328,645
2015-NRF, 2.29% due 12/15/19 ^{3,4}	366,093	366,093
CGGS Commercial Mortgage Trust		
2016-RNDA, 4.39% due 02/10/33 ⁴	4,619,491	4,666,469
Morgan Stanley Capital I Trust		
2017-H1, 1.46% due 06/15/50 ³	31,050,000	3,131,647
2015-XLF1, 3.34% due 08/13/19 ^{3,4}	1,135,000	1,136,460
Americold LLC Trust		
2010-ARTA, 7.44% due 01/14/29 ⁴	3,500,000	3,928,220
JPMCC Commercial Mortgage Securities Trust		
2017-JP5, 1.27% due 03/15/50 ³	48,361,044	3,581,184
VSD		
2017-PLT1 A, 3.60% due 12/25/43	3,576,959	3,578,357
Citigroup Commercial Mortgage Trust		
2017-P7, 1.29% due 04/14/50 ³	23,288,322	1,970,069
2016-C2, 1.94% due 09/10/49 ³	6,766,490	837,944
2016-GC37, 1.97% due 04/10/49 ³	3,823,752	454,630
Americold 2010 LLC Trust		
2010-ARTA, 6.81% due 01/14/29 ⁴	2,605,000	2,914,554
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 1.18% due 12/15/47 ³	31,383,992	1,909,242
Hyatt Hotel Portfolio Trust		
2015-HYT, 4.21% due 11/15/29 ^{3,4}	1,900,000	1,904,759
BANK		
2017-BNK4, 1.62% due 05/15/50 ³	14,381,754	1,473,972
JPMBB Commercial Mortgage Securities Trust		
2013-C17, 1.10% due 01/15/47 ³	32,915,587	1,391,144
BHMS Mortgage Trust		
2014-ATLS, 2.58% due 07/05/33 ^{3,4}	1,300,000	1,299,999
CSAIL Commercial Mortgage Trust		
2016-C6, 1.98% due 01/15/49 ³	9,959,692	1,118,202
CDGJ Commercial Mortgage Trust		
2014-BXCH, 3.66% due 12/15/27 ^{3,4}	1,000,000	999,378
CD Mortgage Trust		
2016-CD1, 1.58% due 08/10/49 ³	7,058,871	674,165
LSTAR Commercial Mortgage Trust		
2014-2, 4.21% due 01/20/41 ^{3,4}	500,000	500,739

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ¹⁾	Value
COLLATERALIZED MORTGAGE OBLIGATIONS²⁾ - 21.0% (continued)		
Commercial Mortgage Backed Securities - 7.8% (continued)		
GE Business Loan Trust		
2007-1A, 1.33% due 04/16/35 ^{3,4}	\$ 400,844	\$ 384,859
Total Commercial Mortgage Backed Securities		150,724,580
Financial - 0.2%		
Station Place Securitization Trust		
2017-1, 2.47% due 02/25/49 ^{3,4}	3,333,333	3,334,145
2017-1, 2.34% due 02/25/49 ^{3,4}	1,000,000	1,000,245
Total Financial		4,334,390
Government Agency - 0.1%		
Freddie Mac Multifamily Structured Pass Through Certificates		
2013-K035, 0.56% due 08/25/23 ^{3,10}	110,789,524	2,377,665
Commercial Mortgage Backed Securities - 0.1%		
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.24% due 07/15/50 ³	26,000,000	2,113,020
Mortgage Securities - 0.1%		
CD 2017-CD4 Mortgage Trust		
2017-CD4, 1.49% due 05/10/50 ³	17,293,338	1,635,085
Total Collateralized Mortgage Obligations (Cost \$401,710,833)		405,468,600
SENIOR FLOATING RATE INTERESTS^{2),3} - 1.7%		
Technology - 0.4%		
MA Financeco LLC		
3.67% due 11/19/21	5,000,000	4,990,650
Epicor Software		
4.98% due 06/01/22	3,950,098	3,947,649
5.23% due 06/01/22	294,952	296,427
Eze Castle Software, Inc.		
4.30% due 04/06/20	247,470	248,150
Total Technology		9,482,876
Consumer, Non-cyclical - 0.3%		
DJO Finance LLC		
4.39% due 06/08/20	2,005,098	1,982,120
Smart & Final Stores LLC		
4.77% due 11/15/22	1,770,796	1,697,007
Albertson's LLC		
4.29% due 12/21/22	1,240,648	1,243,750
American Tire Distributors, Inc.		
5.48% due 09/01/21	684,745	687,956
Grocery Outlet, Inc.		
4.80% due 10/21/21	668,285	657,846
Total Consumer, Non-cyclical		6,268,679
Communications - 0.3%		
Cengage Learning Acquisitions, Inc.		
5.34% due 06/07/23	4,298,301	4,051,621
Internet Brands		
4.98% due 07/08/21	849,594	854,781
Neustar, Inc.		
3.25% due 09/02/19	800,000	805,248
Total Communications		5,711,650
Consumer, Cyclical - 0.3%		
Caesars Growth Properties Holdings LLC		
4.23% due 05/08/21	1,496,250	1,502,609
Advantage Sales & Marketing LLC		
4.55% due 07/23/21	1,082,507	1,035,829
PetSmart Inc		
4.22% due 03/11/22	789,924	733,753
Acosta, Inc.		
4.48% due 09/26/21	786,655	701,696
National Vision, Inc.		
4.23% due 03/12/21	592,347	594,124
Fitness International LLC		
5.48% due 07/01/20	208,407	211,077
BJ's Wholesale Club, Inc.		
4.97% due 02/03/24	213,000	206,144
Total Consumer, Cyclical		4,985,232
Financial - 0.2%		
Misys Ltd.		
4.74% due 06/13/24	3,900,000	3,898,557
Industrial - 0.2%		
Filtration Group Corp.		
4.48% due 11/23/20	1,335,230	1,337,179
CHI Overhead Doors, Inc.		
4.48% due 07/29/22	997,233	991,419
Engility Corp.		
4.48% due 08/12/20	950,000	955,938
Total Industrial		3,284,536
Total Senior Floating Rate Interests (Cost \$33,979,130)		33,631,530
FOREIGN GOVERNMENT BONDS²⁾ - 0.9%		
Czech Republic Government Bond		
0.85% due 03/17/18	288,820,000	12,731,360
Kenya Government International Bond		
6.88% due 06/24/24 ⁴	2,420,000	2,474,450
Dominican Republic International Bond		
5.95% due 01/25/27 ⁴	2,350,000	2,455,750
Total Foreign Government Bonds (Cost \$16,655,774)		17,661,560
COMMERCIAL PAPER²⁾ - 4.4%		
Ryder System, Inc.		
1.35% due 07/14/17	30,000,000	29,985,375

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ¹⁾	Value
COMMERCIAL PAPER^{††} 4.4% (continued)		
Unitedhealth Group, Inc. 1.29% due 07/20/17	\$ 30,000,000	\$ 29,979,575
Whirlpool Corp. 1.35% due 07/07/17	10,000,000	9,997,750
Anthem, Inc. 1.34% due 07/17/17	10,000,000	9,994,044
Harley-Davidson Financial Services 1.31% due 07/26/17	4,450,000	4,445,952
Total Commercial Paper (Cost \$84,402,696)		84,402,696
Contracts		
OPTIONS PURCHASED[†] - 0.0%		
Put options on:		
iShares iBoxx USD High Yield Corporate Bond ETF Expiring September 2017 with strike price of \$84.00	15,485	\$ 634,885
Total Put options		634,885
Total Options Purchased (Cost \$944,585)		634,885
Total Investments - 100.5% (Cost \$1,924,286,176)		\$ 1,940,192,851
Other Assets & Liabilities, net - (0.5)%		(9,969,132)
Total Net Assets - 100.0%		\$ 1,930,223,719

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS^{††}

Counterparty	Contracts to Buy (Sell)	Currency	Settlement Date	Settlement Value	Value at June 30, 2017	Net Unrealized Appreciation/ (Depreciation)
Bank of America	(3,290,000,000)	JPY	07/31/17	\$ 29,505,271	\$ 29,287,955	\$ 217,316
J.P. Morgan	(644,000,000)	JPY	09/11/17	5,874,948	5,743,307	131,641
Goldman Sachs	(3,890,000)	EUR	09/22/17	4,409,860	4,463,150	(53,290)
Goldman Sachs	(5,490,000)	EUR	08/31/17	6,223,684	6,291,268	(67,584)
Deutsche Bank	(3,042,325)	EUR	10/10/17	3,425,415	3,494,134	(68,719)
J.P. Morgan	(5,500,000)	EUR	08/18/17	6,221,578	6,298,623	(77,045)
Citigroup	(27,854,770)	CSK	03/19/18	1,152,905	1,238,598	(85,693)
Goldman Sachs	(70,595,000)	CSK	03/19/18	3,046,170	3,139,097	(92,927)
Citigroup	(11,793,600)	ILS	01/31/18	3,301,218	3,411,946	(110,728)
Bank of America	(2,071,000,000)	JPY	08/07/17	18,197,874	18,441,988	(244,114)
Goldman Sachs	(74,925,000)	ILS	10/31/17	21,245,073	21,614,544	(369,471)
Deutsche Bank	(44,904,375)	ILS	10/31/17	12,491,133	12,954,122	(462,989)
Goldman Sachs	(24,570,000)	EUR	07/05/17	27,534,272	28,063,963	(529,691)
Bank of America	(192,825,200)	CSK	03/19/18	7,941,860	8,574,220	(632,360)
Deutsche Bank	(28,640,000)	EUR	07/21/17	31,937,610	32,746,279	(808,669)
Citigroup	(13,060,000)	EUR	07/14/17	13,997,251	14,925,794	(928,543)
Goldman Sachs	(29,335,000)	GBP	07/10/17	37,182,699	38,217,894	(1,035,195)
Goldman Sachs	(357,600,000)	SEK	07/19/17	40,897,199	42,479,117	(1,581,918)
Morgan Stanley	(41,045,000)	EUR	07/14/17	44,903,435	46,908,822	(2,005,387)
					\$	(8,805,366)

[†] Value determined based on Level 1 inputs.

^{††} 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 June 30, 2017.

³ Variable rate security. Rate indicated is rate effective at June 30, 2017.

⁴ 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 \$1,096,409,808 (cost \$1,092,759,447), or 56.8% of total net assets.

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

⁶ 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 \$70,579 (cost \$585,000), or 0.0% of total net assets.

⁷ Perpetual maturity.

⁸ Illiquid security.

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

¹⁰ Maturity date indicated is next interest reset date.

¹¹ Face amount is denominated in U.S. dollars unless otherwise noted.

plc — Public Limited Company

REIT — Real Estate Investment Trust

JPY — Japanese Yen

EUR — Euro

CSK — Czechoslovakian Koruna

ILS — Israeli Shekel

GBP — British Pound

SEK — Swedish Krona