

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

| | Shares | Value |
|---|---------------------------|-------------------|
| MUTUAL FUNDS[†] - 2.2% | | |
| Guggenheim Floating Rate Strategies Fund - Institutional Class ¹ | 1,302,292 | \$ 33,560,068 |
| Guggenheim Strategy Fund II ¹ | 584,598 | 14,609,093 |
| Guggenheim Strategy Fund III ¹ | 483,045 | 12,071,303 |
| Guggenheim Strategy Fund I ¹ | 407,164 | 10,195,385 |
| Total Mutual Funds (Cost \$70,740,214) | | 70,435,849 |
| MONEY MARKET FUND[‡] - 1.5% | | |
| Dreyfus Treasury Securities Cash Management Fund - Institutional Class 1.68% ² | 47,757,785 | 47,757,785 |
| Total Money Market Fund (Cost \$47,757,785) | | 47,757,785 |
| | Face | |
| | Amount[~] | |
| ASSET-BACKED SECURITIES^{††} - 39.9% | | |
| Collateralized Loan Obligations - 32.2% | | |
| Atlas Senior Loan Fund IV Ltd. | | |
| 2018-2A, 3.02% (3 Month USD LIBOR + 0.68%) due 02/17/26 ^{3,4} | 61,500,000 | 61,477,971 |
| 2018-2A, 3.64% (3 Month USD LIBOR + 1.30%) due 02/17/26 ^{3,4} | 5,000,000 | 4,999,515 |
| KVK CLO Ltd. | | |
| 2018-1A, 3.26% (3 Month USD LIBOR + 0.93%) due 05/20/29 ^{3,4} | 30,100,000 | 30,098,056 |
| 2018-1A, 3.03% (3 Month USD LIBOR + 0.70%) due 05/20/29 ^{3,4} | 6,250,000 | 6,249,643 |
| 2017-1A, 4.14% (3 Month USD LIBOR + 1.80%) due 05/15/26 ^{3,4} | 5,600,000 | 5,599,161 |
| 2017-2A, 3.53% (3 Month USD LIBOR + 1.18%) due 07/15/26 ^{3,4} | 5,000,000 | 4,999,309 |
| 2017-2A, 4.90% (3 Month USD LIBOR + 2.55%) due 07/15/26 ^{3,4} | 1,000,000 | 1,001,078 |
| 2013-1A, due 01/15/28 ^{3,5} | 750,000 | 355,466 |
| BSL CLO Ltd. | | |
| 2018-1A, 3.07% (3 Month USD LIBOR + 0.97%) due 07/17/28 ^{3,4} | 24,930,000 | 24,936,233 |
| 2018-1A, 3.34% (3 Month USD LIBOR + 0.95%) due 07/17/28 ^{3,4} | 15,770,000 | 15,771,577 |
| ALM XII Ltd. | | |
| 2018-12A, 2.98% (3 Month USD LIBOR + 0.89%) due 04/16/27 ^{3,4} | 35,000,000 | 35,009,604 |
| 2018-12A, 3.44% (3 Month USD LIBOR + 1.35%) due 04/16/27 ^{3,4} | 3,000,000 | 2,994,341 |
| Ladder Capital Commercial Mortgage | | |
| 2017-FL1, 2.95% (1 Month USD LIBOR + 0.88%) due 09/15/34 ^{3,4} | 34,400,000 | 34,291,038 |
| Figueroa CLO Ltd. | | |
| 2018-2A, 2.92% (3 Month USD LIBOR + 0.85%) due 06/20/27 ^{3,4} | 31,470,000 | 31,438,530 |
| 2018-2A, 3.83% (3 Month USD LIBOR + 0.60%) due 06/20/27 ^{3,4} | 1,000,000 | 1,000,000 |
| Flagship CLO VIII Ltd. | | |
| 2018-8A, 3.19% (3 Month USD LIBOR + 0.85%) due 01/16/26 ^{3,4} | 21,150,000 | 21,150,000 |
| 2018-8A, 3.74% (3 Month USD LIBOR + 1.40%) due 01/16/26 ^{3,4} | 9,650,000 | 9,650,000 |
| MP CLO VIII Ltd. | | |
| 2018-2A, 3.27% (3 Month USD LIBOR + 0.91%) due 10/28/27 ^{3,4} | 30,300,000 | 30,247,684 |
| Golub Capital Partners Clo 36m Ltd. | | |
| 2018-36A, 3.39% (3 Month USD LIBOR + 1.30%) due 02/05/31 ^{3,4} | 29,300,000 | 29,302,816 |
| TICP CLO II-2 Ltd. | | |
| 2018-IIA, 3.74% (3 Month USD LIBOR + 0.84%) due 04/20/28 ^{3,4} | 28,950,000 | 28,868,309 |

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| | Face Amount [†] | Value |
|---|-----------------------------|---------------|
| ASSET-BACKED SECURITIES^{††} - 39.9% (continued) | | |
| Collateralized Loan Obligations - 32.2% (continued) | | |
| Venture XII CLO Ltd. | | |
| 2018-12A, 3.12% (3 Month USD LIBOR + 0.80%) due 02/28/26 ^{3,4} | 23,000,000 | \$ 22,897,436 |
| 2018-12A, 3.52% (3 Month USD LIBOR + 1.20%) due 02/28/26 ^{3,4} | 5,100,000 | 5,069,189 |
| Shackleton CLO Ltd. | | |
| 2017-8A, 3.28% (3 Month USD LIBOR + 0.92%) due 10/20/27 ^{3,4} | 23,000,000 | 22,996,996 |
| 2016-7A, 4.30% (3 Month USD LIBOR + 1.95%) due 04/15/27 ^{3,4} | 4,250,000 | 4,248,713 |
| West CLO Ltd. | | |
| 2017-1A, 3.28% (3 Month USD LIBOR + 0.92%) due 07/18/26 ^{3,4} | 24,000,000 | 23,967,588 |
| Fortress Credit Opportunities IX CLO Ltd. | | |
| 2017-9A, 3.89% (3 Month USD LIBOR + 1.55%) due 11/15/29 ^{3,4} | 23,800,000 | 23,802,037 |
| Telos CLO Ltd. | | |
| 2017-6A, 3.62% (3 Month USD LIBOR + 1.27%) due 01/17/27 ^{3,4} | 19,900,000 | 19,823,102 |
| CIFC Funding Ltd. | | |
| 2017-3A, 3.31% (3 Month USD LIBOR + 0.95%) due 07/22/26 ^{3,4} | 14,500,000 | 14,500,429 |
| 2017-4A, 3.73% (3 Month USD LIBOR + 1.38%) due 10/17/26 ^{3,4} | 5,000,000 | 5,005,452 |
| Fortress Credit Opportunities VII CLO Ltd. | | |
| 2016-7A, 4.39% (3 Month USD LIBOR + 2.05%) due 12/15/28 ^{3,4} | 17,000,000 | 17,081,116 |
| BSPRT Issuer Ltd. | | |
| 2017-FL2, 2.89% (1 Month USD LIBOR + 0.82%) due 10/15/34 ^{3,4} | 13,500,000 | 13,495,158 |
| 2017-FL1, 3.42% (1 Month USD LIBOR + 1.35%) due 06/15/27 ^{3,4} | 2,700,000 | 2,701,859 |
| Mountain View CLO Ltd. | | |
| 2018-1A, 2.90% (3 Month USD LIBOR + 0.80%) due 10/15/26 ^{3,4} | 16,000,000 | 15,976,000 |
| Carlyle Global Market Strategies CLO Ltd. | | |
| 2018-2A, 3.15% (3 Month USD LIBOR + 0.78%) due 04/27/27 ^{3,4} | 15,950,000 | 15,899,472 |
| BlueMountain CLO Ltd. | | |
| 2017-2A, 3.29% (3 Month USD LIBOR + 0.93%) due 07/20/26 ^{3,4} | 14,995,000 | 14,999,936 |
| TICP CLO III-2 Ltd. | | |
| 2018-3R, 3.20% (3 Month USD LIBOR + 0.84%) due 04/20/28 ^{3,4} | 14,800,000 | 14,800,071 |
| Venture XVI CLO Ltd. | | |
| 2018-16A, 3.20% (3 Month USD LIBOR + 0.85%) due 01/15/28 ^{3,4} | 14,550,000 | 14,532,245 |
| Hunt CRE Ltd. | | |
| 2017-FL1, 3.07% (1 Month USD LIBOR + 1.00%) due 08/15/34 ^{3,4} | 14,600,000 | 14,529,987 |
| TPG Real Estate Finance Issuer Ltd. | | |
| 2018-FL1, 2.82% (1 Month USD LIBOR + 0.75%) due 02/15/35 ^{3,4} | 14,000,000 | 13,993,477 |
| Fortress Credit Opportunities XI CLO Ltd. | | |
| 2018-11A, 3.65% (3 Month USD LIBOR + 1.30%) due 04/15/31 ^{3,4} | 13,450,000 | 13,412,955 |
| Vibrant CLO III Ltd. | | |
| 2016-3A, 3.84% (3 Month USD LIBOR + 1.48%) due 04/20/26 ^{3,4} | 8,800,000 | 8,803,162 |
| 2016-3A, 4.41% (3 Month USD LIBOR + 2.05%) due 04/20/26 ^{3,4} | 4,000,000 | 3,998,628 |
| Marathon CLO V Ltd. | | |
| 2017-5A, 3.20% (3 Month USD LIBOR + 0.87%) due 11/21/27 ^{3,4} | 12,000,000 | 11,952,110 |

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June 30, 2018

| | Face Amount | Value |
|--|----------------|---------------|
| ASSET-BACKED SECURITIES^{††} - 39.9% (continued) | | |
| Collateralized Loan Obligations - 32.2% (continued) | | |
| Atlas Senior Loan Fund III Ltd. | | |
| 2017-1A, 3.15% (3 Month USD LIBOR + 0.83%) due 11/17/27 ^{3,4} | 12,000,000 | \$ 11,937,988 |
| GPMT Ltd. | | |
| 2018-FL1, 2.99% (1 Month USD LIBOR + 0.90%) due 11/21/35 ^{3,4} | 11,900,000 | 11,877,842 |
| BDS | | |
| 2018-FL1, 2.92% (1 Month USD LIBOR + 0.85%) due 01/15/35 ^{3,4} | 11,800,000 | 11,790,055 |
| Vibrant CLO II Ltd. | | |
| 2017-2A, 3.26% (3 Month USD LIBOR + 0.90%) due 07/24/24 ^{3,4} | 5,904,122 | 5,904,294 |
| 2017-2A, 3.81% (3 Month USD LIBOR + 1.45%) due 07/24/24 ^{3,4} | 4,850,000 | 4,851,331 |
| AIMCO CLO Series | | |
| 2018-AA, 3.20% (3 Month USD LIBOR + 0.85%) due 01/15/28 ^{3,4} | 8,000,000 | 7,990,172 |
| 2017-AA, 3.46% (3 Month USD LIBOR + 1.10%) due 07/20/26 ^{3,4} | 2,200,000 | 2,199,674 |
| Venture XVII CLO Ltd. | | |
| 2018-17A, 3.23% (3 Month USD LIBOR + 0.88%) due 04/15/27 ^{3,4} | 9,100,000 | 9,079,569 |
| Golub Capital Partners CLO Ltd. | | |
| 2016-33A, 4.81% (3 Month USD LIBOR + 2.48%) due 11/21/28 ^{3,4} | 9,000,000 | 9,007,092 |
| Ares XXXIII CLO Ltd. | | |
| 2016-1A, 3.67% (3 Month USD LIBOR + 1.35%) due 12/05/25 ^{3,4} | 8,800,000 | 8,823,249 |
| Crown Point CLO III Ltd. | | |
| 2017-3A, 3.26% (3 Month USD LIBOR + 0.91%) due 12/31/27 ^{3,4} | 8,670,000 | 8,658,977 |
| Monroe Capital CLO Ltd. | | |
| 2017-1A, 3.71% (3 Month USD LIBOR + 1.35%) due 10/22/26 ^{3,4} | 8,100,000 | 8,095,636 |
| VMC Finance LLC | | |
| 2018-FL1, 2.89% (1 Month USD LIBOR + 0.82%) due 04/15/35 ^{3,4} | 8,110,035 | 8,088,217 |
| Resource Capital Corporation Ltd. | | |
| 2017-CRE5, 2.87% (1 Month USD LIBOR + 0.80%) due 07/15/34 ^{3,4} | 8,051,638 | 8,051,632 |
| ABPCI Direct Lending Fund CLO I LLC | | |
| 2016-1A, 5.06% (3 Month USD LIBOR + 2.70%) due 12/22/28 ^{3,4} | 8,000,000 | 8,027,905 |
| OCP CLO Ltd. | | |
| 2017-8A, 3.20% (3 Month USD LIBOR + 0.85%) due 04/17/27 ^{3,4} | 6,000,000 | 5,998,849 |
| 2016-2A, 4.33% (3 Month USD LIBOR + 2.00%) due 11/22/25 ^{3,4} | 2,000,000 | 2,003,249 |
| NXT Capital CLO LLC | | |
| 2017-1A, 4.06% (3 Month USD LIBOR + 1.70%) due 04/20/29 ^{3,4} | 7,700,000 | 7,719,144 |
| Seneca Park CLO Limited | | |
| 2017-1A, 3.85% (3 Month USD LIBOR + 1.50%) due 07/17/26 ^{3,4} | 4,000,000 | 4,003,520 |
| 2017-1A, 3.47% (3 Month USD LIBOR + 1.12%) due 07/17/26 ^{3,4} | 3,500,000 | 3,499,501 |
| ABPCI Direct Lending Fund CLO II LLC | | |
| 2017-1A, 4.14% (3 Month USD LIBOR + 1.78%) due 07/20/29 ^{3,4} | 7,500,000 | 7,490,918 |
| Woodmont Trust | | |
| 2017-3A, 4.08% (3 Month USD LIBOR + 1.73%) due 10/18/29 ^{3,4} | 4,700,000 | 4,714,897 |

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| ASSET-BACKED SECURITIES^{††} - 39.9% (continued) | | |
| Collateralized Loan Obligations - 32.2% (continued) | | |
| 2017-2A, 4.16% (3 Month USD LIBOR + 1.80%) due 07/18/28 ^{3,4} NewStar Fairfield Fund CLO Ltd. | 2,500,000 | \$ 2,509,332 |
| 2018-2A, 3.63% (3 Month USD LIBOR + 1.27%) due 04/20/30 ^{3,4} Cerberus Loan Funding XVII Ltd. | 6,600,000 | 6,599,077 |
| 2016-3A, 4.88% (3 Month USD LIBOR + 2.53%) due 01/15/28 ^{3,4} A Voce CLO Ltd. | 6,500,000 | 6,518,736 |
| 2017-1A, 3.51% (3 Month USD LIBOR + 1.16%) due 07/15/26 ^{3,4} Avery Point V CLO Ltd. | 6,400,000 | 6,399,016 |
| 2017-5A, 3.33% (3 Month USD LIBOR + 0.98%) due 07/17/26 ^{3,4} Venture XIX CLO Ltd. | 6,300,000 | 6,296,715 |
| 2016-19A, 4.35% (3 Month USD LIBOR + 2.00%) due 01/15/27 ^{3,4} Jamestown CLO III Ltd. | 6,100,000 | 6,098,222 |
| 2017-3A, 3.49% (3 Month USD LIBOR + 1.14%) due 01/15/26 ^{3,4} Northwoods Capital Ltd. | 5,772,150 | 5,771,823 |
| 2017-14A, 3.66% (3 Month USD LIBOR + 1.30%) due 11/12/25 ^{3,4} Cent CLO LP | 5,700,000 | 5,681,892 |
| 2017-21A, 3.58% (3 Month USD LIBOR + 1.21%) due 07/27/26 ^{3,4} AMMC CLO 15 Ltd. | 5,500,000 | 5,500,071 |
| 2016-15A, 3.68% (3 Month USD LIBOR + 1.35%) due 12/09/26 ^{3,4} ACIS CLO Ltd. | 5,400,000 | 5,412,346 |
| 2014-4A, 3.78% (3 Month USD LIBOR + 1.42%) due 05/01/26 ^{3,4} 2013-1A, 3.23% (3 Month USD LIBOR + 0.87%) due 04/18/24 ^{3,4} Galaxy XVIII CLO Ltd. | 4,000,000 | 4,000,156 |
| 2017-18A, 3.52% (3 Month USD LIBOR + 1.17%) due 10/15/26 ^{3,4} Cent CLO 20 Ltd. | 1,306,867 | 1,306,768 |
| 2017-20A, 3.99% (3 Month USD LIBOR + 1.63%) due 01/25/26 ^{3,4} 2017-20A, 3.46% (3 Month USD LIBOR + 1.10%) due 01/25/26 ^{3,4} OZLM IX Ltd. | 5,300,000 | 5,299,109 |
| 2017-9A, 4.01% (3 Month USD LIBOR + 1.65%) due 01/20/27 ^{3,4} Cerberus Loan Funding XXIII, LP | 3,250,000 | 3,253,720 |
| 2018-2A, 3.28% (3 Month USD LIBOR + 1.00%) due 04/15/28 ^{3,4} Regatta V Funding Ltd. | 2,023,394 | 2,023,232 |
| 2017-1A, 3.52% (3 Month USD LIBOR + 1.16%) due 10/25/26 ^{3,4} Golub Capital Partners CLO 16 Ltd. | 5,100,000 | 5,099,125 |
| 2017-16A, 4.06% (3 Month USD LIBOR + 1.70%) due 07/25/29 ^{3,4} Symphony CLO XIV Ltd. | 5,100,000 | 5,089,885 |
| 2017-14A, 4.20% (3 Month USD LIBOR + 1.85%) due 07/14/26 ^{3,4} PFP Ltd. | 4,900,000 | 4,899,325 |
| 2017-3, 3.12% (1 Month USD LIBOR + 1.05%) due 01/14/35 ^{3,4} Newstar Commercial Loan Funding LLC | 4,700,000 | 4,711,154 |
| 2017-1A, 4.70% (3 Month USD LIBOR + 2.50%) due 03/20/27 ^{3,4} | 4,700,000 | 4,699,045 |
| | 4,424,819 | 4,426,230 |
| | 3,000,000 | 3,022,929 |

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| ASSET-BACKED SECURITIES^{††} - 39.9% (continued) | | |
| Collateralized Loan Obligations - 32.2% (continued) | | |
| 2016-1A, 6.08% (3 Month USD LIBOR + 3.75%) due 02/25/28 ^{3,4} TCP Waterman CLO Ltd. | 1,000,000 | \$ 1,003,616 |
| 2016-1A, 4.17% (3 Month USD LIBOR + 2.05%) due 12/15/28 ^{3,4} Cerberus Loan Funding XVI, LP | 4,000,000 | 4,020,824 |
| 2016-2A, 4.40% (3 Month USD LIBOR + 2.05%) due 11/15/27 ^{3,4} FDF II Ltd. | 4,000,000 | 4,019,801 |
| 2016-2A, 4.29% due 05/12/31 ³ WhiteHorse VI Ltd. | 4,000,000 | 4,000,432 |
| 2016-1A, 4.26% (3 Month USD LIBOR + 1.90%) due 02/03/25 ^{3,4} FS Senior Funding Ltd. | 4,000,000 | 3,999,596 |
| 2015-1A, 4.99% (3 Month USD LIBOR + 2.65%) due 05/28/25 ^{3,4} 2015-1A, 4.14% (3 Month USD LIBOR + 1.80%) due 05/28/25 ^{3,4} Fortress Credit Opportunities VI CLO Ltd. | 2,000,000 | 2,002,148 |
| 2015-6A, 4.23% (3 Month USD LIBOR + 1.90%) due 10/10/26 ^{3,4} 2015-6A, 5.03% (3 Month USD LIBOR + 2.70%) due 10/10/26 ^{3,4} OZLM VIII Ltd. | 2,000,000 | 1,996,587 |
| 2017-8A, 3.48% (3 Month USD LIBOR + 1.13%) due 10/17/26 ^{3,4} Cent CLO Ltd. | 2,750,000 | 2,750,610 |
| 2013-19A, 3.69% (3 Month USD LIBOR + 1.33%) due 10/29/25 ^{3,4} Northwoods Capital XII-B Ltd. | 1,000,000 | 1,000,091 |
| 2018-12BA, 3.09% (3 Month USD LIBOR + 0.75%) due 06/15/31 ^{3,4} Marathon CLO VII Ltd. | 3,750,000 | 3,749,374 |
| 2017-7A, 4.01% (3 Month USD LIBOR + 1.65%) due 10/28/25 ^{3,4} Northwoods Capital XIV Ltd. | 3,607,210 | 3,608,875 |
| 2017-14A, 4.06% (3 Month USD LIBOR + 1.70%) due 11/12/25 ^{3,4} Regatta IV Funding Ltd. | 3,500,000 | 3,499,742 |
| 2017-1A, 3.38% (3 Month USD LIBOR + 1.02%) due 07/25/26 ^{3,4} FDF I Ltd. | 3,000,000 | 3,004,223 |
| 2015-1A, 4.40% due 11/12/30 ³ Flagship VII Ltd. | 3,000,000 | 3,000,641 |
| 2017-7A, 3.48% (3 Month USD LIBOR + 1.12%) due 01/20/26 ^{3,4} ALM VI Ltd. | 3,000,000 | 2,999,480 |
| 2018-6A, 3.75% (3 Month USD LIBOR + 1.40%) due 07/15/26 ^{3,4} AMMC CLO XV Ltd. | 2,966,469 | 2,966,469 |
| 2016-15A, 4.23% (3 Month USD LIBOR + 1.90%) due 12/09/26 ^{3,4} KKR CLO 15 Ltd. | 2,828,024 | 2,828,007 |
| 2016-15, 3.92% (3 Month USD LIBOR + 1.56%) due 10/18/28 ^{3,4} Garrison Funding Ltd. | 2,700,000 | 2,694,600 |
| 2016-2A, 4.53% (3 Month USD LIBOR + 2.20%) due 09/29/27 ^{3,4} OHA Loan Funding Ltd. | 2,400,000 | 2,403,414 |
| 2017-1A, 3.81% (3 Month USD LIBOR + 1.45%) due 07/23/25 ^{3,4} OZLM Funding II Ltd. | 2,300,000 | 2,305,980 |
| 2016-2A, 5.11% (3 Month USD LIBOR + 2.75%) due 10/30/27 ^{3,4} | 2,000,000 | 2,009,885 |
| | 2,000,000 | 2,002,065 |
| | 2,000,000 | 1,999,818 |

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| Collateralized Loan Obligations - 32.2% (continued) | | |
| Regatta III Funding Ltd. | | |
| 2017-1A, 3.40% (3 Month USD LIBOR + 1.05%) due 04/15/26 ^{3,4} | 2,000,000 | \$ 1,999,769 |
| Madison Park Funding XVI Ltd. | | |
| 2016-16A, 4.26% (3 Month USD LIBOR + 1.90%) due 04/20/26 ^{3,4} | 2,000,000 | 1,999,472 |
| Denali Capital CLO X LLC | | |
| 2017-1A, 3.41% (3 Month USD LIBOR + 1.05%) due 10/26/27 ^{3,4} | 2,000,000 | 1,998,693 |
| Oaktree CLO Ltd. | | |
| 2017-1A, 3.23% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{3,4} | 2,000,000 | 1,992,207 |
| Recette CLO Ltd. | | |
| 2017-1A, 3.66% (3 Month USD LIBOR + 1.30%) due 10/20/27 ^{3,4} | 2,000,000 | 1,988,817 |
| Madison Park Funding XIV Ltd. | | |
| 2017-14A, 3.91% (3 Month USD LIBOR + 1.55%) due 07/20/26 ^{3,4} | 1,600,000 | 1,601,471 |
| Dryden 37 Senior Loan Fund | | |
| 2015-37A, due 01/15/31 ^{3,5} | 1,500,000 | 1,422,427 |
| LCM XXII Ltd. | | |
| 2016-22A, 3.63% (3 Month USD LIBOR + 1.28%) due 10/20/28 ^{3,4} | 1,341,667 | 1,341,523 |
| Symphony CLO XII Ltd. | | |
| 2017-12A, 3.85% (3 Month USD LIBOR + 1.50%) due 10/15/25 ^{3,4} | 1,250,000 | 1,251,019 |
| OHA Credit Partners IX Ltd. | | |
| 2013-9A, due 10/20/25 ^{3,5} | 1,000,000 | 865,000 |
| Treman Park CLO Ltd. | | |
| 2015-1A, due 04/20/27 ^{3,5} | 1,000,000 | 859,835 |
| Venture VII CDO Ltd. | | |
| 2006-7A, 2.59% (3 Month USD LIBOR + 0.23%) due 01/20/22 ^{3,4} | 781,462 | 781,468 |
| Cerberus ICQ Levered LLC | | |
| 2015-1A, 4.40% (3 Month USD LIBOR + 2.05%) due 11/06/25 ^{3,4} | 539,646 | 539,677 |
| LMREC, Inc. | | |
| 2016-CRE2, 3.78% (1 Month USD LIBOR + 1.70%) due 11/24/31 ^{3,4} | 534,000 | 536,670 |
| Halcyon Loan Advisors Funding Ltd. | | |
| 2012-1A, 5.34% (3 Month USD LIBOR + 3.00%) due 08/15/23 ^{3,4} | 500,000 | 499,968 |
| Copper River CLO Ltd. | | |
| 2007-1A, due 01/20/21 ^{5,6} | 500,000 | 59,980 |
| Babson CLO Ltd. | | |
| 2012-2A, due 05/15/23 ^{3,5} | 750,000 | 30,245 |
| Keuka Park CLO Ltd. | | |
| 2013-1A, due 10/21/24 ^{3,5} | 500,000 | 16,630 |
| Total Collateralized Loan Obligations | | <u>1,046,010,217</u> |
| Transport-Aircraft - 3.1% | | |
| Castlelake Aircraft Securitization Trust | | |
| 2018-1, 4.13% due 06/15/43 ³ | 11,850,000 | 11,904,502 |
| 2017-1, 3.97% due 07/15/42 | 5,318,962 | 5,278,699 |
| 2015-1A, 4.70% due 12/15/40 ³ | 3,564,934 | 3,598,979 |
| Apollo Aviation Securitization Equity Trust | | |
| 2016-2, 4.21% due 11/15/41 | 12,271,640 | 12,326,792 |
| 2016-1A, 4.88% due 03/17/36 ³ | 3,872,140 | 3,953,681 |
| SAPPHIRE AVIATION FINANCE I Ltd. | | |
| 2018-1A, 4.25% due 03/15/40 ³ | 14,197,917 | 14,320,952 |
| KDAC Aviation Finance Ltd. | | |
| 2017-1A, 4.21% due 12/15/42 ³ | 11,975,000 | 11,871,876 |
| MAPS Ltd. | | |
| 2018-1A, 4.21% due 05/15/43 ³ | 9,378,400 | 9,417,095 |
| AASET Trust | | |
| 2017-1A, 3.97% due 05/16/42 ³ | 7,272,800 | 7,262,054 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

| | Face Amount [†] | Value |
|--|-----------------------------|--------------------|
| ASSET-BACKED SECURITIES^{††} - 39.9% (continued) | | |
| Transport-Aircraft - 3.1% (continued) | | |
| AIM Aviation Finance Ltd. | | |
| 2015-1A, 4.21% due 02/15/40 ³ | 6,242,796 | \$ 6,284,642 |
| Raspro Trust | | |
| 2005-1A, 2.98% (3 Month USD LIBOR + 0.63%) due 03/23/24 ^{3,4} | 4,476,400 | 4,340,362 |
| 2005-1A, 2.72% (3 Month USD LIBOR + 0.40%) due 03/23/24 ^{3,4} | 1,381,740 | 1,374,557 |
| Falcon Aerospace Ltd. | | |
| 2017-1, 4.58% due 02/15/42 ³ | 3,416,625 | 3,422,341 |
| Diamond Head Aviation Ltd. | | |
| 2015-1, 3.81% due 07/14/28 ³ | 1,934,919 | 1,933,258 |
| AASET US Ltd. | | |
| 2018-1A, 3.84% due 01/16/38 ³ | 1,297,478 | 1,287,687 |
| Emerald Aviation Finance Ltd. | | |
| 2013-1, 4.65% due 10/15/38 ³ | 1,129,331 | 1,135,823 |
| ECAFI Ltd. | | |
| 2015-1A, 3.47% due 06/15/40 ³ | 1,063,461 | 1,054,683 |
| Atlas Ltd. | | |
| 2014-1 A, 4.88% due 12/15/39 | 781,580 | 753,549 |
| Rise Ltd. | | |
| 2014-1A, 4.75% due 02/12/39 | 280,250 | 278,003 |
| Total Transport-Aircraft | | 101,799,535 |
| Transport-Container - 1.5% | | |
| Textainer Marine Containers Ltd. | | |
| 2017-2A, 3.52% due 06/20/42 ³ | 14,292,988 | 13,971,570 |
| CLI Funding LLC | | |
| 2018-1A, 4.03% due 04/18/43 ³ | 8,940,941 | 8,973,032 |
| Global SC Finance II SRL | | |
| 2013-1A, 2.98% due 04/17/28 ³ | 7,624,583 | 7,483,997 |
| CAL Funding III Ltd. | | |
| 2018-1A, 3.96% due 02/25/43 ³ | 6,960,000 | 6,934,690 |
| Textainer Marine Containers V Ltd. | | |
| 2017-1A, 3.72% due 05/20/42 ³ | 5,280,458 | 5,247,241 |
| CLI Funding V LLC | | |
| 2013-1A, 2.83% due 03/18/28 ³ | 2,568,500 | 2,519,061 |
| Cronos Containers Program Ltd. | | |
| 2013-1A, 3.08% due 04/18/28 ³ | 2,136,333 | 2,100,343 |
| Total Transport-Container | | 47,229,934 |
| Net Lease - 1.0% | | |
| Capital Automotive LLC | | |
| 2017-1A, 3.87% due 04/15/47 ³ | 16,702,833 | 16,662,867 |
| STORE Master Funding I LLC | | |
| 2015-1A, 4.17% due 04/20/45 ³ | 10,530,583 | 10,398,951 |
| 2015-1A, 3.75% due 04/20/45 ³ | 1,771,500 | 1,741,005 |
| STORE Master Funding LLC | | |
| 2013-1A, 4.16% due 03/20/43 ³ | 2,275,456 | 2,269,934 |
| Capital Automotive REIT | | |
| 2014-1A, 3.66% due 10/15/44 ³ | 1,000,000 | 988,811 |
| Total Net Lease | | 32,061,568 |
| Automotive - 0.6% | | |
| Hertz Vehicle Financing II, LP | | |
| 2015-1A, 2.73% due 03/25/21 ³ | 9,700,000 | 9,594,337 |
| 2017-1A, 2.96% due 10/25/21 ³ | 3,300,000 | 3,259,129 |
| Hertz Vehicle Financing LLC | | |
| 2016-4A, 2.65% due 07/25/22 ³ | 4,500,000 | 4,382,133 |
| 2016-2A, 2.95% due 03/25/22 ³ | 2,000,000 | 1,971,637 |
| Total Automotive | | 19,207,236 |
| Whole Business - 0.6% | | |
| Domino's Pizza Master Issuer LLC | | |
| 2017-1A, 3.61% (3 Month USD LIBOR + 1.25%) due 07/25/47 ^{3,4} | 5,210,625 | 5,221,880 |
| Jimmy Johns Funding LLC | | |
| 2017-1A, 3.61% due 07/30/47 ³ | 5,075,514 | 5,042,219 |
| Taco Bell Funding LLC | | |
| 2016-1A, 4.97% due 05/25/46 ³ | 3,447,500 | 3,559,440 |
| Sonic Capital LLC | | |
| 2016-1A, 4.47% due 05/20/46 ³ | 3,310,882 | 3,310,021 |
| Drug Royalty III Limited Partnership | | |
| 2016-1A, 3.98% due 04/15/27 ³ | 1,083,197 | 1,075,963 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

| | Face Amount [†] | Value |
|--|-----------------------------|----------------------|
| ASSET-BACKED SECURITIES^{††} - 39.9% (continued) | | |
| Whole Business - 0.6% (continued) | | |
| Drug Royalty II Limited Partnership 2 | | |
| 2014-1, 3.48% due 07/15/23 ³ | 396,788 | \$ 395,231 |
| Total Whole Business | | 18,604,754 |
| Collateralized Debt Obligations - 0.5% | | |
| Anchorage Credit Funding Ltd. | | |
| 2016-4A, 3.50% due 02/15/35 ³ | 11,650,000 | 11,159,320 |
| 2016-3A, 3.85% due 10/28/33 ³ | 1,500,000 | 1,482,317 |
| RB Commercial Trust | | |
| 2012-RS1, 5.35% due 01/26/22 ³ | 3,326,164 | 3,312,361 |
| Putnam Structured Product Funding Ltd. | | |
| 2003-1A, 3.07% (1 Month USD LIBOR + 1.00%) due 10/15/38 ^{3,4} | 1,506,156 | 1,489,609 |
| H2 Asset Funding Ltd. | | |
| 2014-1A, 3.99% due 03/19/37 | 395,584 | 397,886 |
| Total Collateralized Debt Obligations | | 17,841,493 |
| Infrastructure - 0.4% | | |
| Secured Tenant Site Contract Revenue Notes Series | | |
| 2018-1A, 3.97% due 06/15/48 ³ | 7,500,000 | 7,500,375 |
| Vantage Data Centers Issuer LLC | | |
| 2018-1A, 4.07% due 02/16/43 ³ | 3,189,333 | 3,190,556 |
| SBA Tower Trust | | |
| 2014-1A, 2.90% due 10/08/19 ³ | 1,725,000 | 1,714,068 |
| Total Infrastructure | | 12,404,999 |
| Transport-Rail - 0.0% | | |
| TRIP Rail Master Funding LLC | | |
| 2017-1A, 2.71% due 08/15/47 ³ | 1,675,157 | 1,651,401 |
| Insurance - 0.0% | | |
| Chesterfield Financial Holdings LLC | | |
| 2014-1A, 4.50% due 12/15/34 ³ | 464,250 | 467,835 |
| Total Asset-Backed Securities (Cost \$1,300,103,236) | | 1,297,278,972 |
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.4% | | |
| Residential Mortgage Backed Securities - 21.2% | | |
| Towd Point Mortgage Trust | | |
| 2017-6, 2.75% (WAC) due 10/25/57 ^{3,4} | 44,200,718 | 43,075,049 |
| 2017-5, 2.69% (1 Month USD LIBOR + 0.60%) due 02/25/57 ^{3,4} | 31,362,491 | 31,391,549 |
| 2018-2, 3.25% (WAC) due 03/25/58 ^{3,4} | 30,870,739 | 30,553,947 |
| 2018-1, 3.00% (WAC) due 01/25/58 ^{3,4} | 6,667,956 | 6,565,424 |
| 2017-1, 2.75% (WAC) due 10/25/56 ^{3,4} | 5,116,834 | 5,009,541 |
| 2016-1, 2.75% (WAC) due 02/25/55 ^{3,4} | 1,443,155 | 1,425,556 |
| CIM Trust | | |
| 2018-R2, 3.69% (WAC) due 08/25/57 ^{3,4} | 41,491,324 | 41,320,820 |
| 2018-R4, 4.07% (WAC) due 12/26/57 ^{3,4} | 40,000,000 | 40,023,548 |
| 2017-2, 3.98% (1 Month USD LIBOR + 2.00%) due 12/25/57 ^{3,4} | 3,994,894 | 4,045,076 |
| Structured Asset Securities Corporation Mortgage Loan Trust | | |
| 2007-WF1, 2.30% (1 Month USD LIBOR + 0.21%) due 02/25/37 ⁴ | 22,417,920 | 22,035,883 |
| 2008-BC4, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/37 ⁴ | 17,496,156 | 17,396,130 |
| 2006-BC4, 2.26% (1 Month USD LIBOR + 0.17%) due 12/25/36 ⁴ | 2,132,770 | 2,059,099 |
| 2006-BC3, 2.25% (1 Month USD LIBOR + 0.16%) due 10/25/36 ⁴ | 2,116,951 | 1,884,930 |
| 2007-BC1, 2.22% (1 Month USD LIBOR + 0.13%) due 02/25/37 ⁴ | 414,999 | 409,422 |
| Soundview Home Loan Trust | | |
| 2006-OPT5, 2.23% (1 Month USD LIBOR + 0.14%) due 07/25/36 ⁴ | 25,965,959 | 25,167,485 |
| 2006-1, 2.39% (1 Month USD LIBOR + 0.30%) due 02/25/36 ⁴ | 9,939,298 | 9,948,706 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

| | Face Amount [⌊] | Value |
|--|-----------------------------|--------------|
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.4% (continued) | | |
| Residential Mortgage Backed Securities - 21.2% (continued) | | |
| 2005-OPT3, 2.56% (1 Month USD LIBOR + 0.47%) due 11/25/35 ⁴ | 4,000,000 | \$ 3,982,138 |
| 2003-1, 5.47% (1 Month USD LIBOR + 3.38%) due 08/25/31 ⁴ | 83,818 | 83,617 |
| Saxon Asset Securities Trust | | |
| 2007-3, 2.40% (1 Month USD LIBOR + 0.31%) due 09/25/47 ⁴ | 31,473,126 | 30,851,674 |
| Home Equity Loan Trust | | |
| 2007-FRE1, 2.28% (1 Month USD LIBOR + 0.19%) due 04/25/37 ⁴ | 26,562,279 | 24,961,272 |
| New Residential Mortgage Loan Trust | | |
| 2018-2A, 3.50% (WAC) due 02/25/58 ^{3,4} | 21,473,247 | 21,445,571 |
| 2017-5A, 3.59% (1 Month USD LIBOR + 1.50%) due 06/25/57 ^{3,4} | 2,718,225 | 2,791,015 |
| American Home Mortgage Investment Trust | | |
| 2006-3, 2.45% (1 Month USD LIBOR + 0.36%) due 12/25/46 ⁴ | 10,607,575 | 10,295,100 |
| 2006-1, 2.37% (1 Month USD LIBOR + 0.28%) due 03/25/46 ⁴ | 8,126,628 | 7,833,577 |
| Countrywide Asset-Backed Certificates | | |
| 2007-8, 2.28% (1 Month USD LIBOR + 0.19%) due 11/25/37 ⁴ | 10,890,158 | 10,299,558 |
| 2006-6, 2.26% (1 Month USD LIBOR + 0.17%) due 09/25/36 ⁴ | 5,304,349 | 5,195,037 |
| 2006-5, 2.38% (1 Month USD LIBOR + 0.29%) due 08/25/36 ⁴ | 2,219,467 | 2,179,469 |
| NovaStar Mortgage Funding Trust Series | | |
| 2007-2, 2.29% (1 Month USD LIBOR + 0.20%) due 09/25/37 ⁴ | 17,003,823 | 16,451,186 |
| CIT Mortgage Loan Trust | | |
| 2007-1, 3.44% (1 Month USD LIBOR + 1.35%) due 10/25/37 ^{3,4} | 14,483,953 | 14,605,939 |
| 2007-1, 3.54% (1 Month USD LIBOR + 1.45%) due 10/25/37 ^{3,4} | 1,031,796 | 1,038,796 |
| Bear Stearns Asset Backed Securities I Trust | | |
| 2006-HE9, 2.23% (1 Month USD LIBOR + 0.14%) due 11/25/36 ⁴ | 10,507,427 | 10,166,131 |
| 2006-HE3, 2.45% (1 Month USD LIBOR + 0.36%) due 04/25/36 ⁴ | 4,000,000 | 3,973,188 |
| IndyMac INDX Mortgage Loan Trust | | |
| 2006-AR6, 2.48% (1 Year CMT Rate + 0.92%) due 06/25/46 ⁴ | 14,777,863 | 13,826,006 |
| Banc of America Funding Trust | | |
| 2015-R2, 2.35% (1 Month USD LIBOR + 0.26%) due 04/29/37 ^{3,4} | 10,278,000 | 9,987,520 |
| 2015-R4, 2.13% (1 Month USD LIBOR + 0.17%) due 01/27/35 ^{3,4} | 3,655,636 | 3,476,347 |
| Ameriquest Mortgage Securities Incorporated Asset-Backed Pass-Through Cdfs Ser | | |
| 2005-R10, 2.52% (1 Month USD LIBOR + 0.43%) due 01/25/36 ⁴ | 12,500,000 | 12,518,677 |
| GCAT LLC | | |
| 2018-1, 3.84% due 06/25/48 ³ | 12,080,896 | 12,072,702 |
| LSTAR Securities Investment Ltd. | | |
| 2018-1A, 3.98% due 04/01/21 ^{†††,7} | 7,293,956 | 7,278,274 |
| 2017-6, 3.73% (1 Month USD LIBOR + 1.75%) due 09/01/22 ^{3,4} | 3,167,009 | 3,167,009 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

| | Face Amount [⌢] | Value |
|---|-----------------------------|--------------|
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.4% (continued) | | |
| Residential Mortgage Backed Securities - 21.2% (continued) | | |
| Alternative Loan Trust | | |
| 2007-OA7, 2.23% (1 Month USD LIBOR + 0.14%) due 05/25/47 ⁴ | 9,954,444 | \$ 9,603,584 |
| Morgan Stanley Home Equity Loan Trust | | |
| 2006-2, 2.37% (1 Month USD LIBOR + 0.28%) due 02/25/36 ⁴ | 9,432,712 | 9,416,868 |
| JP Morgan Mortgage Acquisition Trust | | |
| 2006-HE2, 2.23% (1 Month USD LIBOR + 0.14%) due 07/25/36 ⁴ | 8,775,764 | 8,680,000 |
| LSTAR Securities Investment Trust | | |
| 2018-2, 3.48% (1 Month USD LIBOR + 1.50%) due 04/01/23 ^{3,4} | 8,354,025 | 8,356,949 |
| RASC Series Trust | | |
| 2006-EMX4, 2.32% (1 Month USD LIBOR + 0.23%) due 06/25/36 ⁴ | 8,500,000 | 8,291,811 |
| FirstKey Master Funding | | |
| 2017-R1, 2.22% (1 Month USD LIBOR + 0.22%) due 11/03/41 ^{3,4} | 6,500,000 | 6,360,250 |
| 2017-R1, 2.22% (1 Month USD LIBOR + 0.22%) due 11/03/41 ^{††3,4} | 1,611,480 | 1,610,980 |
| Nationstar Home Equity Loan Trust | | |
| 2007-B, 2.31% (1 Month USD LIBOR + 0.22%) due 04/25/37 ⁴ | 7,953,155 | 7,826,196 |
| Freddie Mac Structured Agency Credit Risk Debt Notes | | |
| 2015-DNA1, 3.94% (1 Month USD LIBOR + 1.85%) due 10/25/27 ⁴ | 4,864,235 | 4,955,256 |
| 2014-DN1, 4.29% (1 Month USD LIBOR + 2.20%) due 02/25/24 ⁴ | 2,431,370 | 2,500,197 |
| First NLC Trust | | |
| 2005-4, 2.48% (1 Month USD LIBOR + 0.39%) due 02/25/36 ⁴ | 7,411,171 | 7,387,861 |
| Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series | | |
| 2005-W2, 2.58% (1 Month USD LIBOR + 0.49%) due 10/25/35 ⁴ | 7,250,000 | 7,253,502 |
| Park Place Securities Incorporated Asset Backed Pass Through Certificates Ser | | |
| 2005-WHQ3, 3.04% (1 Month USD LIBOR + 0.95%) due 06/25/35 ⁴ | 7,025,000 | 7,028,180 |
| Structured Asset Investment Loan Trust | | |
| 2006-3, 2.24% (1 Month USD LIBOR + 0.15%) due 06/25/36 ⁴ | 6,021,957 | 5,830,471 |
| 2005-2, 2.83% (1 Month USD LIBOR + 0.74%) due 03/25/35 ⁴ | 746,764 | 747,925 |
| 2005-1, 2.81% (1 Month USD LIBOR + 0.72%) due 02/25/35 ^{3,4} | 339,433 | 339,955 |
| FBR Securitization Trust | | |
| 2005-2, 2.84% (1 Month USD LIBOR + 0.75%) due 09/25/35 ⁴ | 6,750,000 | 6,760,095 |
| Fannie Mae Connecticut Avenue Securities | | |
| 2016-C01, 4.04% (1 Month USD LIBOR + 1.95%) due 08/25/28 ⁴ | 3,503,700 | 3,518,608 |
| 2016-C02, 4.24% (1 Month USD LIBOR + 2.15%) due 09/25/28 ⁴ | 2,859,198 | 2,875,847 |
| Bayview Opportunity Master Fund IVa Trust | | |
| 2018-RN3, 3.67% due 03/28/33 ³ | 6,364,691 | 6,353,649 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

| | Face Amount | | Value |
|---|----------------|----|-----------|
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.4% (continued) | | | |
| Residential Mortgage Backed Securities - 21.2% (continued) | | | |
| Deephaven Residential Mortgage Trust | | | |
| 2017-3A, 2.58% (WAC) due 10/25/47 ^{3,4} | 5,843,725 | \$ | 5,807,518 |
| CSMC Series | | | |
| 2015-12R, 2.46% (1 Month USD LIBOR + 0.50%) due 11/30/37 ^{3,4} | 5,347,875 | | 5,329,972 |
| 2014-2R, 2.16% (1 Month USD LIBOR + 0.20%) due 02/27/46 ^{3,4} | 297,773 | | 281,326 |
| New Residential Mortgage Trust | | | |
| 2018-1A, 4.00% (WAC) due 12/25/57 ^{3,4} | 5,372,580 | | 5,406,728 |
| CWABS Incorporated Asset-Backed Certificates Trust | | | |
| 2004-4, 2.81% (1 Month USD LIBOR + 0.72%) due 07/25/34 ⁴ | 5,059,281 | | 5,084,615 |
| Credit-Based Asset Servicing & Securitization LLC | | | |
| 2006-CB2, 2.28% (1 Month USD LIBOR + 0.19%) due 12/25/36 ⁴ | 4,772,664 | | 4,746,481 |
| GSAMP Trust | | | |
| 2002-HE2, 3.12% (1 Month USD LIBOR + 1.04%) due 10/20/32 ^{3,4} | 4,351,120 | | 4,377,376 |
| 2005-HE6, 2.53% (1 Month USD LIBOR + 0.44%) due 11/25/35 ⁴ | 289,006 | | 289,767 |
| GSMSC Resecuritization Trust | | | |
| 2015-5R, 4.11% (1 Month USD LIBOR + 0.14%) due 02/26/37 ^{3,4} | 2,450,002 | | 2,330,730 |
| 2015-7R, 2.13% (1 Month USD LIBOR + 0.15%) due 09/26/37 ^{3,4} | 2,343,287 | | 2,236,004 |
| HarborView Mortgage Loan Trust | | | |
| 2006-14, 2.23% (1 Month USD LIBOR + 0.15%) due 01/25/47 ⁴ | 4,089,237 | | 3,886,208 |
| HSI Asset Securitization Corporation Trust | | | |
| 2005-OPT1, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/35 ⁴ | 2,421,640 | | 2,416,714 |
| ACE Securities Corporation Home Equity Loan Trust Series | | | |
| 2005-HE2, 3.11% (1 Month USD LIBOR + 1.02%) due 04/25/35 ⁴ | 2,000,000 | | 1,989,075 |
| Morgan Stanley Capital I Incorporated Trust | | | |
| 2006-HE1, 2.38% (1 Month USD LIBOR + 0.29%) due 01/25/36 ⁴ | 1,809,217 | | 1,789,825 |
| Stanwich Mortgage Loan Co. | | | |
| 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4} | 1,731,885 | | 1,730,363 |
| Popular ABS Mortgage Pass-Through Trust | | | |
| 2005-2, 2.27% (1 Month USD LIBOR + 0.18%) due 04/25/35 ⁴ | 1,661,086 | | 1,659,171 |
| Ellington Loan Acquisition Trust | | | |
| 2007-2, 3.04% (1 Month USD LIBOR + 0.95%) due 05/25/37 ^{3,4} | 1,597,035 | | 1,598,693 |
| First Franklin Mortgage Loan Trust | | | |
| 2004-FF10, 3.37% (1 Month USD LIBOR + 1.28%) due 07/25/34 ⁴ | 1,535,950 | | 1,557,264 |
| Deutsche Alt-A Securities Mortgage Loan Trust Series | | | |
| 2006-AF1, 2.39% (1 Month USD LIBOR + 0.30%) due 04/25/36 ⁴ | 1,610,047 | | 1,520,020 |
| Morgan Stanley ABS Capital I Incorporated Trust | | | |
| 2006-NC1, 2.47% (1 Month USD LIBOR + 0.38%) due 12/25/35 ⁴ | 1,500,000 | | 1,469,198 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

| | Face Amount | Value |
|---|----------------|--------------------|
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.4% (continued) | | |
| Residential Mortgage Backed Securities - 21.2% (continued) | | |
| GE-WMC Asset-Backed Pass-Through Certificates Series | | |
| 2005-2, 2.34% (1 Month USD LIBOR + 0.25%) due 12/25/35 ⁴ | 1,371,701 | \$ 1,365,902 |
| Bayview Opportunity Master Fund IVb Trust | | |
| 2017-RPL1, 3.10% due 07/28/32 ³ | 1,300,301 | 1,298,088 |
| Nomura Resecuritization Trust | | |
| 2015-4R, 1.41% (1 Month USD LIBOR + 0.43%) due 03/26/36 ^{3,4} | 1,281,078 | 1,233,755 |
| Encore Credit Receivables Trust | | |
| 2005-4, 2.53% (1 Month USD LIBOR + 0.44%) due 01/25/36 ⁴ | 1,000,923 | 998,289 |
| VOLT XL LLC | | |
| 2015-NP14, 4.38% due 11/27/45 ³ | 849,283 | 855,954 |
| VOLT LIV LLC | | |
| 2017-NPL1, 3.50% due 02/25/47 ³ | 633,872 | 633,805 |
| UCFC Manufactured Housing Contract | | |
| 1997-2, 7.38% due 10/15/28 | 415,895 | 439,071 |
| Stanwich Mortgage Loan Company LLC | | |
| 2017-NPA1, 3.60% due 03/16/22 ³ | 351,307 | 350,924 |
| Bayview Opportunity Master Fund IIIb Trust | | |
| 2017-RN3, 3.23% due 05/28/32 ³ | 264,212 | 264,162 |
| First Franklin Mortgage Loan Trust | | |
| 2006-FF4, 2.34% (1 Month USD LIBOR + 0.19%) due 03/25/36 ⁴ | 235,558 | 233,697 |
| BCAP LLC | | |
| 2014-RR3, 2.07% (WAC) due 10/26/36 ^{3,4} | 145,836 | 145,121 |
| Morgan Stanley Re-REMIC Trust | | |
| 2010-R5, 3.63% due 06/26/36 ³ | 139,682 | 122,956 |
| Accredited Mortgage Loan Trust | | |
| 2007-1, 2.22% (1 Month USD LIBOR + 0.13%) due 02/25/37 ⁴ | 102,140 | 101,759 |
| Total Residential Mortgage Backed Securities | | 690,040,683 |
| Commercial Mortgage Backed Securities - 3.9% | | |
| Wells Fargo Commercial Mortgage Trust | | |
| 2017-SMP, 2.95% (1 Month USD LIBOR + 0.75%) due 12/15/34 ^{3,4} | 9,000,000 | 9,003,245 |
| 2016-C37, 1.17% (WAC) due 12/15/49 ^{4, 15} | 38,208,160 | 2,014,342 |
| 2017-C38, 1.23% (WAC) due 07/15/50 ^{4, 15} | 25,832,466 | 1,850,369 |
| 2016-C32, 1.49% (WAC) due 01/15/59 ^{4, 15} | 22,871,394 | 1,704,248 |
| 2015-LC22, 1.03% (WAC) due 09/15/58 ^{4, 15} | 24,219,421 | 1,142,089 |
| 2017-C42, 1.05% (WAC) due 12/15/50 ^{4, 15} | 14,971,131 | 1,017,526 |
| 2017-RB1, 1.44% (WAC) due 03/15/50 ^{4, 15} | 9,957,738 | 865,651 |
| 2016-NXS5, 1.70% (WAC) due 01/15/59 ^{4, 15} | 6,850,469 | 524,791 |
| BHMS Mortgage Trust | | |
| 2014-ATLS, 4.24% due 07/05/33 ³ | 15,000,000 | 15,018,944 |
| 2014-ATLS, 3.48% (1 Month USD LIBOR + 1.50%) due 07/05/33 ^{3,4} | 1,300,000 | 1,300,745 |
| Hospitality Mortgage Trust | | |
| 2017-HIT, 2.88% (1 Month USD LIBOR + 0.85%) due 05/08/30 ^{3,4} | 15,500,000 | 15,500,660 |
| GAHR Commercial Mortgage Trust | | |
| 2015-NRF, 3.49% (WAC) due 12/15/34 ^{3,4} | 6,353,165 | 6,281,219 |
| 2015-NRF, 3.47% (1 Month USD LIBOR + 1.30%) due 12/15/34 ^{3,4} | 286,710 | 286,800 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

| | Face Amount | Value |
|--|----------------|--------------|
| COLLATERALIZED MORTGAGE OBLIGATIONS†† - 28.4% (continued) | | |
| Commercial Mortgage Backed Securities - 3.9% (continued) | | |
| Americold LLC Trust | | |
| 2010-ARTA, 7.44% due 01/14/29 ³ | 3,500,000 | \$ 3,735,899 |
| 2010-ARTA, 6.81% due 01/14/29 ³ | 2,605,000 | 2,759,620 |
| GS Mortgage Securities Corporation Trust | | |
| 2017-STAY, 2.92% (1 Month USD LIBOR + 0.85%) due 07/15/32 ^{3,4} | 2,800,000 | 2,802,287 |
| 2017-STAY, 3.17% (1 Month USD LIBOR + 1.10%) due 07/15/32 ^{3,4} | 2,300,000 | 2,310,130 |
| JPMDB Commercial Mortgage Securities Trust | | |
| 2017-C5, 1.17% (WAC) due 03/15/50 ^{4, 15} | 57,646,844 | 3,738,738 |
| 2016-C2, 1.85% (WAC) due 06/15/49 ^{4, 15} | 8,841,507 | 742,105 |
| COMM Mortgage Trust | | |
| 2015-CR24, 0.95% (WAC) due 08/10/48 ^{4, 15} | 66,315,276 | 3,013,545 |
| 2018-COR3, 0.59% (WAC) due 05/10/51 ^{4, 15} | 35,694,962 | 1,356,259 |
| Banc of America Commercial Mortgage Trust | | |
| 2017-BNK3, 1.29% (WAC) due 02/15/50 ^{4, 15} | 33,625,094 | 2,410,634 |
| 2016-UB10, 2.15% (WAC) due 07/15/49 ^{4, 15} | 19,161,208 | 1,924,640 |
| DBJPM Mortgage Trust | | |
| 2017-C6, 1.18% (WAC) due 06/10/50 ^{4, 15} | 62,887,566 | 4,150,152 |
| BANK | | |
| 2017-BNK7, 0.96% (WAC) due 09/15/60 ^{4, 15} | 35,029,404 | 1,912,802 |
| 2017-BNK4, 1.61% (WAC) due 05/15/50 ^{4, 15} | 14,267,718 | 1,288,111 |
| 2017-BNK6, 1.01% (WAC) due 07/15/60 ^{4, 15} | 15,508,443 | 886,258 |
| JP Morgan Chase Commercial Mortgage Securities Trust | | |
| 2016-WIKI, 4.14% (WAC) due 10/05/31 ^{3,4} | 3,000,000 | 2,920,992 |
| 2014-CBM, 4.02% (1 Month USD LIBOR + 1.95%) due 10/15/29 ^{3,4} | 1,100,000 | 1,099,999 |
| BENCHMARK Mortgage Trust | | |
| 2018-B2, 0.57% (WAC) due 02/15/51 ^{4, 15} | 124,138,325 | 3,801,575 |
| UBS Commercial Mortgage Trust | | |
| 2017-C2, 1.30% (WAC) due 08/15/50 ^{4, 15} | 32,995,023 | 2,505,768 |
| 2017-C5, 1.18% (WAC) due 11/15/50 ^{4, 15} | 14,047,499 | 939,137 |
| Morgan Stanley Bank of America Merrill Lynch Trust | | |
| 2015-C27, 1.16% (WAC) due 12/15/47 ⁴ | 36,419,871 | 1,975,195 |
| 2017-C34, 0.97% (WAC) due 11/15/52 ^{4, 15} | 24,744,365 | 1,400,929 |
| JPMCC Commercial Mortgage Securities Trust | | |
| 2017-JP5, 1.26% (WAC) due 03/15/50 ^{4, 15} | 47,979,070 | 3,112,201 |
| Citigroup Commercial Mortgage Trust | | |
| 2017-P7, 1.29% (WAC) due 04/14/50 ^{4, 15} | 23,215,322 | 1,744,125 |
| 2016-C2, 1.93% (WAC) due 08/10/49 ^{4, 15} | 6,722,720 | 743,749 |
| 2016-GC37, 1.96% (WAC) due 04/10/49 ^{4, 15} | 3,797,060 | 400,803 |
| Morgan Stanley Capital I Trust | | |
| 2017-H1, 1.61% (WAC) due 06/15/50 ^{4, 15} | 30,833,609 | 2,722,700 |
| Bancorp Commercial Mortgage Trust | | |
| 2018-CR3, 3.32% (1 Month USD LIBOR + 1.25%) due 01/15/33 ^{3,4} | 2,200,000 | 2,203,152 |
| VSD | | |
| 2017-PLT1 A, 3.60% due 12/25/43 | 1,922,820 | 1,921,423 |
| CD Mortgage Trust | | |
| 2017-CD6, 1.12% (WAC) due 11/13/50 ^{4, 15} | 14,928,843 | 933,966 |
| 2016-CD1, 1.57% (WAC) due 08/10/49 ^{4, 15} | 7,004,806 | 601,966 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

| | Face Amount | Value |
|---|----------------|--------------------|
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 28.4% (continued) | | |
| Commercial Mortgage Backed Securities - 3.9% (continued) | | |
| CD Commercial Mortgage Trust | | |
| 2017-CD4, 1.48% (WAC) due 05/10/50 ^{4, 15} | 17,205,430 | \$ 1,442,226 |
| CGMS Commercial Mortgage Trust | | |
| 2017-B1, 1.00% (WAC) due 08/15/50 ^{4, 15} | 22,418,488 | 1,291,289 |
| JPMBB Commercial Mortgage Securities Trust | | |
| 2013-C17, 1.01% (WAC) due 01/15/47 ^{4, 15} | 30,685,793 | 1,040,460 |
| CSAIL Commercial Mortgage Trust | | |
| 2016-C6, 1.96% (WAC) due 01/15/49 ^{4, 15} | 9,904,819 | 956,676 |
| GS Mortgage Securities Trust | | |
| 2017-GS6, 1.20% (WAC) due 05/10/50 ^{4, 15} | 11,570,911 | 879,120 |
| Americold LLC | | |
| 2010-ARTA, 4.95% due 01/14/29 ³ | 840,000 | 871,766 |
| LSTAR Commercial Mortgage Trust | | |
| 2014-2, 4.21% (WAC) due 01/20/41 ^{3,4, 15} | 500,000 | 497,579 |
| GE Business Loan Trust | | |
| 2007-1A, 2.24% (1 Month USD LIBOR + 0.17%) due 04/16/35 ^{3,4} | 289,723 | 283,235 |
| Total Commercial Mortgage Backed Securities | | 125,831,840 |
| Government Agency - 3.3% | | |
| Seasoned Credit Risk Transfer Trust | | |
| 2018-1, 2.00% due 05/25/57 | 28,232,334 | 26,712,797 |
| 2017-4, 2.50% due 06/25/57 | 18,981,401 | 18,490,893 |
| 2017-4, 3.50% due 06/25/57 | 9,491,219 | 9,326,224 |
| Freddie Mac Multifamily Structured Pass Through Certificates ⁸ | | |
| 2018-K074, 3.60% due 02/25/28 | 14,000,000 | 14,088,211 |
| 2017-KGX1, 3.00% due 10/25/27 | 14,000,000 | 13,448,361 |
| 2013-K035, 0.54% (WAC) due 08/25/23 ^{4, 15} | 108,556,969 | 1,886,579 |
| Fannie Mae ⁸ | | |
| 3.01% due 12/01/27 | 4,600,000 | 4,431,921 |
| 2.99% due 03/01/30 | 4,000,000 | 3,784,933 |
| 3.13% due 01/01/30 | 3,050,000 | 2,931,810 |
| 3.23% due 01/01/30 | 2,981,372 | 2,903,190 |
| 3.12% due 01/01/30 | 2,979,766 | 2,871,923 |
| 3.21% due 08/01/27 | 2,188,043 | 2,153,999 |
| 3.17% due 01/01/30 | 1,700,000 | 1,634,735 |
| 3.22% due 01/01/30 | 1,300,000 | 1,256,021 |
| Freddie Mac Seasoned Credit Risk Transfer ⁸ | | |
| 2017-3, 3.00% due 07/25/56 | 952,387 | 915,210 |
| Total Government Agency | | 106,836,807 |
| Total Collateralized Mortgage Obligation (Cost \$922,836,437) | | 922,709,330 |
| CORPORATE BONDS^{††} - 15.9% | | |
| Financial - 11.1% | | |
| Station Place Securitization Trust | | |
| 3.21% (1 Month USD LIBOR + 1.25%) due 11/24/18 ^{3,4} | 23,000,000 | 23,000,002 |
| 2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{3,4} | 21,900,000 | 21,900,000 |
| 2.86% (1 Month USD LIBOR + 0.90%) due 07/24/18 ^{3,4} | 19,600,000 | 19,600,000 |
| 3.09% (1 Month USD LIBOR + 1.00%) due 03/24/19 ^{3,4} | 14,000,000 | 14,000,000 |
| 2.71% (1 Month USD LIBOR + 0.70%) due 06/24/19 ^{3,4} | 13,600,000 | 13,600,000 |
| 2.96% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{3,4} | 6,550,000 | 6,543,063 |
| Santander UK plc | | |
| 2.92% (3 Month USD LIBOR + 0.62%) due 06/01/21 ⁴ | 30,740,000 | 30,722,533 |
| Capital One Financial Corp. | | |
| 3.12% (3 Month USD LIBOR + 0.76%) due 05/12/20 ⁴ | 22,900,000 | 22,996,174 |
| Sumitomo Mitsui Trust Bank Ltd. | | |
| 2.77% (3 Month USD LIBOR + 0.44%) due 09/19/19 ^{3,4} | 14,350,000 | 14,367,884 |
| 3.27% (3 Month USD LIBOR + 0.91%) due 10/18/19 ^{3,4} | 7,600,000 | 7,660,877 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

| | Face Amount [⌢] | Value |
|---|-----------------------------|--------------------|
| CORPORATE BONDS^{††} - 15.9% (continued) | | |
| Financial - 11.1% (continued) | | |
| Mitsubishi UFJ Financial Group, Inc. | | |
| 3.15% (3 Month USD LIBOR + 0.79%) due 07/25/22 ⁴ | 14,650,000 | \$ 14,712,497 |
| 3.39% (3 Month USD LIBOR + 1.06%) due 09/13/21 ⁴ | 5,990,000 | 6,075,587 |
| 4.18% (3 Month USD LIBOR + 1.88%) due 03/01/21 ⁴ | 453,000 | 468,962 |
| Citizens Bank North America/Providence RI | | |
| 3.13% (3 Month USD LIBOR + 0.81%) due 05/26/22 ⁴ | 12,200,000 | 12,178,916 |
| 2.89% (3 Month USD LIBOR + 0.57%) due 05/26/20 ⁴ | 8,050,000 | 8,072,328 |
| Mizuho Financial Group, Inc. | | |
| 3.21% (3 Month USD LIBOR + 0.88%) due 09/11/22 ⁴ | 16,450,000 | 16,537,485 |
| 3.47% (3 Month USD LIBOR + 1.14%) due 09/13/21 ⁴ | 1,500,000 | 1,522,346 |
| Goldman Sachs Group, Inc. | | |
| 3.07% (3 Month USD LIBOR + 0.73%) due 12/27/20 ⁴ | 15,700,000 | 15,753,525 |
| 3.54% (3 Month USD LIBOR + 1.20%) due 09/15/20 ⁴ | 1,000,000 | 1,015,008 |
| Morgan Stanley | | |
| 3.16% (3 Month USD LIBOR + 0.80%) due 02/14/20 ⁴ | 13,650,000 | 13,691,387 |
| 3.32% (3 Month USD LIBOR + 0.98%) due 06/16/20 ⁴ | 1,650,000 | 1,670,165 |
| 3.29% (3 Month USD LIBOR + 0.93%) due 07/22/22 ⁴ | 700,000 | 705,638 |
| Sumitomo Mitsui Banking Corp. | | |
| 2.70% (3 Month USD LIBOR + 0.35%) due 01/17/20 ⁴ | 15,450,000 | 15,449,677 |
| Svenska Handelsbanken AB | | |
| 2.80% (3 Month USD LIBOR + 0.47%) due 05/24/21 ⁴ | 13,500,000 | 13,502,970 |
| Credit Agricole S.A. | | |
| 3.30% (3 Month USD LIBOR + 0.97%) due 06/10/20 ^{3,4} | 11,550,000 | 11,689,940 |
| Assurant, Inc. | | |
| 3.59% (3 Month USD LIBOR + 1.25%) due 03/26/21 ⁴ | 9,022,000 | 9,044,674 |
| JPMorgan Chase & Co. | | |
| 2.98% (3 Month USD LIBOR + 0.68%) due 06/01/21 ⁴ | 8,100,000 | 8,138,475 |
| Lloyds Bank plc | | |
| 2.85% (3 Month USD LIBOR + 0.49%) due 05/07/21 ⁴ | 8,050,000 | 8,061,377 |
| Sumitomo Mitsui Financial Group, Inc. | | |
| 3.31% (3 Month USD LIBOR + 0.97%) due 01/11/22 ⁴ | 5,000,000 | 5,060,663 |
| 4.01% (3 Month USD LIBOR + 1.68%) due 03/09/21 ⁴ | 1,000,000 | 1,031,006 |
| 3.50% (3 Month USD LIBOR + 1.14%) due 10/19/21 ⁴ | 702,000 | 713,034 |
| Citigroup, Inc. | | |
| 6.25% ^{9,10} | 5,747,000 | 5,962,512 |
| UBS Group Funding Switzerland AG | | |
| 4.13% (3 Month USD LIBOR + 1.78%) due 04/14/21 ^{3,4} | 5,700,000 | 5,884,340 |
| Westpac Banking Corp. | | |
| 3.19% (3 Month USD LIBOR + 0.85%) due 01/11/22 ⁴ | 5,000,000 | 5,047,943 |
| Bank of America Corp. | | |
| 2.99% (3 Month USD LIBOR + 0.65%) due 10/01/21 ⁴ | 4,200,000 | 4,214,874 |
| American Equity Investment Life Holding Co. | | |
| 5.00% due 06/15/27 | 324,000 | 316,210 |
| Lincoln Finance Ltd. | | |
| 7.38% due 04/15/21 ³ | 100,000 | 103,237 |
| Enstar Group Ltd. | | |
| 4.50% due 03/10/22 | 100,000 | 99,681 |
| Total Financial | | 361,114,990 |
| Consumer, Non-cyclical - 3.0% | | |
| Express Scripts Holding Co. | | |
| 3.07% (3 Month USD LIBOR + 0.75%) due 11/30/20 ⁴ | 21,875,000 | 21,888,631 |
| General Mills, Inc. | | |
| 2.89% (3 Month USD LIBOR + 0.54%) due 04/16/21 ⁴ | 20,750,000 | 20,780,832 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

| | Face Amount | Value |
|---|--------------------|--------------------|
| CORPORATE BONDS^{††} - 15.9% (continued) | | |
| Consumer, Non-cyclical - 3.0% (continued) | | |
| CVS Health Corp. | | |
| 2.96% (3 Month USD LIBOR + 0.63%) due 03/09/20 ⁴ | 8,950,000 | \$ 8,984,491 |
| 3.05% (3 Month USD LIBOR + 0.72%) due 03/09/21 ⁴ | 8,500,000 | 8,542,848 |
| Kraft Heinz Foods Co. | | |
| 2.92% (3 Month USD LIBOR + 0.57%) due 02/10/21 ⁴ | 16,200,000 | 16,218,600 |
| Allergan Funding SCS | | |
| 3.58% (3 Month USD LIBOR + 1.26%) due 03/12/20 ⁴ | 11,300,000 | 11,422,205 |
| Zimmer Biomet Holdings, Inc. | | |
| 3.08% (3 Month USD LIBOR + 0.75%) due 03/19/21 ⁴ | 11,050,000 | 11,068,631 |
| Total Consumer, Non-cyclical | | 98,906,238 |
| Energy - 0.8% | | |
| Phillips 66 | | |
| 2.92% (3 Month USD LIBOR + 0.60%) due 02/26/21 ⁴ | 8,700,000 | 8,713,518 |
| 3.00% (3 Month USD LIBOR + 0.65%) due 04/15/19 ^{3,4} | 4,100,000 | 4,101,815 |
| Equities Corp. | | |
| 3.08% (3 Month USD LIBOR + 0.77%) due 10/01/20 ⁴ | 11,450,000 | 11,455,896 |
| Schahin II Finance Co. SPV Ltd. | | |
| 5.88% due 09/25/22 ^{6,11} | 390,900 | 54,726 |
| Total Energy | | 24,325,955 |
| Communications - 0.6% | | |
| Discovery Communications LLC | | |
| 3.03% (3 Month USD LIBOR + 0.71%) due 09/20/19 ⁴ | 11,000,000 | 11,050,689 |
| Deutsche Telekom International Finance BV | | |
| 2.93% (3 Month USD LIBOR + 0.58%) due 01/17/20 ^{3,4} | 9,400,000 | 9,435,411 |
| Thomson Reuters Corp. | | |
| 3.85% due 09/29/24 | 221,000 | 217,695 |
| Total Communications | | 20,703,795 |
| Industrial - 0.3% | | |
| Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg | | |
| 5.85% (3 Month USD LIBOR + 3.50%) due 07/15/21 ^{3,4} | 7,750,000 | 7,822,075 |
| Technology - 0.1% | | |
| Infor US, Inc. | | |
| 5.75% due 08/15/20 ³ | 3,500,000 | 3,543,750 |
| Basic Materials - 0.0% | | |
| Yamana Gold, Inc. | | |
| 4.95% due 07/15/24 | 1,116,000 | 1,114,784 |
| Total Corporate Bonds | | 517,531,587 |
| (Cost \$517,304,358) | | |
| FOREIGN GOVERNMENT DEBT^{††} - 5.0% | | |
| Government of Japan | | |
| due 09/03/18 ¹² | JPY 5,055,000,000 | 45,669,740 |
| due 07/20/18 ¹² | JPY 207,100,000 | 1,870,754 |
| due 07/09/18 ¹² | JPY 203,000,000 | 1,833,651 |
| Total Government of Japan | | 49,374,145 |
| Republic of Hungary | | |
| due 07/25/18 ¹² | HUF 10,869,000,000 | 38,535,195 |
| 5.50% due 12/20/18 | HUF 1,780,000,000 | 6,462,457 |
| Total Republic of Hungary | | 44,997,652 |
| Czech Republic | | |
| due 09/07/18 ¹² | CZK 480,000,000 | 21,570,858 |
| 4.60% due 08/18/18 | CZK 468,580,000 | 21,175,364 |
| Total Czech Republic | | 42,746,222 |
| State of Israel | | |
| 0.50% due 10/31/18 | ILS 97,010,000 | 26,639,763 |
| Total Foreign Government Debt | | 163,757,782 |
| (Cost \$169,361,335) | | |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

| | Face Amount | Value |
|---|----------------|-------------------|
| SENIOR FLOATING RATE INTERESTS^{††,4} - 1.7% | | |
| Technology - 0.7% | | |
| Misys Ltd. | | |
| 5.81% (3 Month USD LIBOR + 3.50%) due 06/13/24 | 7,890,375 | \$ 7,743,535 |
| MA Financeco LLC | | |
| 4.59% (1 Month USD LIBOR + 2.50%) due 11/19/21 | 4,987,500 | 4,962,562 |
| Epicor Software | | |
| 5.35% (1 Month USD LIBOR + 3.25%) due 06/01/22 | 4,433,337 | 4,416,712 |
| SS&C Technologies, Inc. | | |
| 4.59% (1 Month USD LIBOR + 2.50%) due 04/16/25 | 4,077,633 | 4,075,350 |
| Internet Brands, Inc. | | |
| 5.84% (1 Month USD LIBOR + 3.75%) due 09/13/24 | 1,087,411 | 1,086,356 |
| Masergy Holdings, Inc. | | |
| 5.58% (3 Month USD LIBOR + 3.25%) due 12/15/23 | 498,734 | 497,901 |
| Total Technology | | 22,782,416 |
| Consumer, Non-cyclical - 0.3% | | |
| DJO Finance LLC | | |
| 5.45% (3 Month USD LIBOR + 3.25%) due 06/08/20 | 3,979,562 | 3,957,197 |
| Diamond (BC) B.V. | | |
| 5.10% (2 Month USD LIBOR + 3.00%) due 09/06/24 | 2,183,500 | 2,139,830 |
| Albertson's LLC | | |
| 5.34% (3 Month USD LIBOR + 3.00%) due 12/21/22 | 1,228,242 | 1,216,193 |
| Smart & Final Stores LLC | | |
| 5.59% (1 Month USD LIBOR + 3.50%) due 11/15/22 | 925,096 | 901,969 |
| Grocery Outlet, Inc. | | |
| 5.59% (1 Month USD LIBOR + 3.50%) due 10/21/21 | 661,585 | 660,758 |
| PPDI (Pharmaceutical Product Development, Inc.) | | |
| 4.59% (1 Month USD LIBOR + 2.50%) due 08/18/22 | 99,743 | 99,157 |
| Total Consumer, Non-cyclical | | 8,975,104 |
| Communications - 0.3% | | |
| Cengage Learning Acquisitions, Inc. | | |
| 6.34% (1 Month USD LIBOR + 4.25%) due 06/07/23 | 4,298,301 | 3,938,318 |
| Unitymedia Finance LLC | | |
| 4.07% (1 Month USD LIBOR + 2.00%) due 06/01/23 | 3,250,000 | 3,224,943 |
| WMG Acquisition Corp. | | |
| 4.22% (1 Month USD LIBOR + 2.13%) due 11/01/23 | 780,000 | 773,409 |
| Neustar, Inc. | | |
| 4.59% (1 Month USD LIBOR + 2.50%) due 01/08/20 | 452,389 | 452,502 |
| 5.59% (1 Month USD LIBOR + 3.50%) due 08/08/24 | 299,246 | 299,246 |
| Total Communications | | 8,688,418 |
| Consumer, Cyclical - 0.2% | | |
| Mavis Tire Express Services Corp. | | |
| 5.33% (1 Month USD LIBOR + 3.25%) due 03/20/25 | 4,782,748 | 4,734,920 |
| Prime Security Services Borrower LLC | | |
| 4.84% (1 Month USD LIBOR + 2.75%) due 05/02/22 | 523,678 | 520,583 |
| Total Consumer, Cyclical | | 5,255,503 |
| Financial - 0.1% | | |
| iStar, Inc. | | |
| 2.75% (3 Month USD LIBOR + 2.75%) due 06/19/23 | 4,000,000 | 3,985,000 |
| 3.75% (1 Month USD LIBOR + 3.00%) due 10/01/21 | 237,930 | 237,335 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

| | Face Amount | Value |
|--|----------------|------------------|
| SENIOR FLOATING RATE INTERESTS^{††,4} - 1.7% (continued) | | |
| Financial - 0.1% (continued) | | |
| Delos Finance S.A.R.L (International Lease Finance) 4.08% (3 Month USD LIBOR + 1.75%) due 10/06/23 | 400,000 | \$ 399,500 |
| Total Financial | | 4,621,835 |
| Industrial - 0.1% | | |
| Reece Ltd. 2.00% (3 Month USD LIBOR + 2.00%) due 05/31/25 | 2,500,000 | 2,487,500 |
| CHI Overhead Doors, Inc. 5.34% (1 Month USD LIBOR + 3.25%) due 07/29/22 | 986,890 | 988,943 |
| Engility Corp. 4.34% (1 Month USD LIBOR + 2.25%) due 08/12/20 | 554,255 | 554,023 |
| TransDigm Group, Inc. 4.59% (1 Month USD LIBOR + 2.50%) due 06/09/23 | 299,250 | 297,155 |
| ProAmpac PG Borrower LLC 5.61% (3 Month USD LIBOR + 3.50%) due 11/20/23 | 150,000 | 149,016 |
| Total Industrial | | 4,476,637 |
| Basic Materials - 0.0% | | |
| Alpha 3 B.V. 5.33% (3 Month USD LIBOR + 3.00%) due 01/31/24 | 350,000 | 347,959 |
| Total Senior Floating Rate Interests (Cost \$55,826,888) | | 55,147,872 |
| COMMERCIAL PAPER^{††} - 1.2% | | |
| Nutrien Ltd. 2.40% due 07/13/18 ^{12,13} | 15,000,000 | 14,988,000 |
| Rogers Communications, Inc. 2.22% due 07/12/18 ^{12,13} | 14,000,000 | 13,990,246 |
| Waste Management, Inc. 2.35% due 07/18/18 ^{12,13} | 10,000,000 | 9,988,903 |
| Total Commercial Paper (Cost \$38,967,149) | | 38,967,149 |
| REPURCHASE AGREEMENTS^{††,14} - 3.7% | | |
| Jefferies & Company, Inc. issued 06/28/18 at 2.85% open maturity | 24,786,000 | 24,786,000 |
| issued 06/29/18 at 2.85% open maturity | 10,515,000 | 10,515,000 |
| issued 05/25/18 at 3.17% due 07/02/18 | 15,374,000 | 15,374,000 |
| issued 06/25/18 at 2.70% due 07/25/18 | 2,550,000 | 2,550,000 |
| Barclays issued 04/30/18 at 2.40% open maturity | 20,495,291 | 20,495,291 |
| BNP Paribas issued 04/26/18 at 2.56% due 07/27/18 | 18,780,000 | 18,780,000 |
| issued 06/05/18 at 2.56% due 07/27/18 | 12,773,953 | 12,773,953 |
| issued 06/25/18 at 2.56% due 07/27/18 | 4,018,776 | 4,018,776 |
| issued 05/03/18 at 2.56% due 08/01/18 | 9,165,057 | 9,165,057 |
| Mizuho issued 06/27/18 at 2.74% due 07/27/18 | 2,923,000 | 2,923,000 |
| Total Repurchase Agreements (Cost \$121,381,077) | | 121,381,077 |
| Contracts | | |
| OTC OPTIONS PURCHASED^{††} - 0.0% | | |
| Call options on: | | |
| Bank of America Merrill Lynch iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of \$55.00 (Notional Value \$96,618,500) | 17,567 | 122,969 |
| Bank of America Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$114,900,000) | 383 | 400,235 |
| Total OTC Options Purchased (Cost \$4,875,424) | | 523,204 |
| Total Investments - 99.5% (Cost \$3,249,153,903) | | \$ 3,235,490,607 |
| Other Assets & Liabilities, net - 0.5% | | 17,550,596 |
| Total Net Assets - 100.0% | | \$ 3,253,041,203 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

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 (Received) | Unrealized Gain (Loss) |
|--------------------|----------|--------------------|---------------------|------------|-------------------|---------------|------------------|--------------|--------------------------|------------------------|
| BofA Merrill Lynch | CME | Receive | 3-Month USD-LIBOR | 2.69% | Quarterly | 04/13/21 | \$ (381,000,000) | \$ 1,672,594 | \$ 1,572,542 | \$ 100,052 |
| BofA Merrill Lynch | CME | Receive | 3-Month USD-LIBOR | 2.59% | Quarterly | 11/13/47 | (9,500,000) | 750,975 | 860,610 | (109,635) |
| BofA Merrill Lynch | CME | Receive | 3-Month USD-LIBOR | 2.73% | Quarterly | 04/13/23 | (16,000,000) | 119,360 | (1,947) | 121,307 |
| BofA Merrill Lynch | CME | Receive | 3-Month USD-LIBOR | 2.82% | Quarterly | 04/13/28 | (2,600,000) | 31,408 | 37,483 | (6,075) |
| | | | | | | | | \$ | 2,468,688 | \$105,649 |

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS^{††}

| Counterparty | Contracts to Sell | Currency | Settlement Date | Settlement Value | Value at June 30, 2018 | Net Unrealized Appreciation/ (Depreciation) |
|----------------------|-------------------|----------|-----------------|------------------|------------------------|---|
| Citigroup | 59,500,000 | BRL | 10/01/18 | \$ 17,137,387 | \$ 15,250,154 | \$ 1,887,233 |
| JPMorgan Chase & Co. | 480,000,000 | CZK | 09/07/18 | 23,459,264 | 21,696,605 | 1,762,659 |
| JPMorgan Chase & Co. | 51,000,000 | BRL | 10/01/18 | 14,804,063 | 13,071,560 | 1,732,503 |
| Goldman Sachs | 500,000,000 | MXN | 07/05/18 | 26,508,605 | 25,161,441 | 1,347,164 |
| Goldman Sachs | 1,877,900,000 | HUF | 12/20/18 | 7,582,267 | 6,739,042 | 843,225 |
| Goldman Sachs | 7,437,000,000 | HUF | 07/25/18 | 27,198,420 | 26,423,557 | 774,863 |
| Citigroup | 66,842,550 | ILS | 10/31/18 | 19,003,641 | 18,454,843 | 548,798 |
| Morgan Stanley | 3,432,000,000 | HUF | 07/25/18 | 12,742,022 | 12,193,848 | 548,174 |
| JPMorgan Chase & Co. | 178,866,000 | CZK | 08/20/18 | 8,540,653 | 8,077,333 | 463,320 |
| Citigroup | 207,087,080 | CZK | 08/20/18 | 9,746,650 | 9,351,757 | 394,893 |
| Morgan Stanley | 5,055,000,000 | JPY | 09/04/18 | 46,245,894 | 45,864,950 | 380,944 |
| Goldman Sachs | 30,652,500 | ILS | 10/31/18 | 8,714,657 | 8,462,979 | 251,678 |
| Goldman Sachs | 4,080,000 | EUR | 09/14/18 | 5,019,653 | 4,792,215 | 227,438 |
| Goldman Sachs | 104,181,600 | CZK | 08/20/18 | 4,923,981 | 4,704,692 | 219,289 |
| Goldman Sachs | 30,800,000 | MXN | 07/19/18 | 1,626,094 | 1,546,572 | 79,522 |
| Goldman Sachs | 203,000,000 | JPY | 07/09/18 | 1,899,486 | 1,834,380 | 65,106 |
| Goldman Sachs | 880,000 | EUR | 07/20/18 | 1,092,446 | 1,029,003 | 63,443 |
| Goldman Sachs | 207,100,000 | JPY | 07/20/18 | 1,904,354 | 1,872,851 | 31,503 |
| Citigroup | 439,312 | CZK | 07/12/18 | 20,169 | 19,776 | 393 |
| | | | | | \$ | 11,622,148 |

| Counterparty | Contracts to Buy | Currency | Settlement Date | Settlement Value | Value at June 30, 2018 | Net Unrealized Appreciation/ (Depreciation) |
|----------------------|------------------|----------|-----------------|------------------|------------------------|---|
| JPMorgan Chase & Co. | 55,250,000 | BRL | 10/01/18 | \$ 13,934,214 | \$ 14,160,858 | \$ 226,644 |
| Deutsche Bank | 7,156 | CZK | 07/12/18 | 321 | 322 | 1 |
| Goldman Sachs | 4,080,000 | EUR | 09/14/18 | 4,793,408 | 4,792,215 | (1,193) |
| Goldman Sachs | 30,800,000 | MXN | 07/19/18 | 1,548,696 | 1,546,572 | (2,124) |
| Goldman Sachs | 880,000 | EUR | 07/20/18 | 1,041,548 | 1,029,004 | (12,544) |
| Citigroup | 500,000,000 | MXN | 07/05/18 | 25,186,379 | 25,161,440 | (24,939) |
| Citigroup | 55,250,000 | BRL | 10/01/18 | 14,285,529 | 14,160,857 | (124,672) |
| | | | | | \$ | 61,173 |

~ 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.

††† Value determined based on Level 3 inputs.

1 Affiliated issuer.

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

3 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 \$1,837,333,396 (cost \$1,839,858,248), or 56.5% of total net assets.

4 Variable rate security. Rate indicated is the rate effective at June 30, 2018. In some instances, the underlying reference rate shown was below the minimum rate earned by the security or has been adjusted by a predetermined factor. The settlement status of a position may also impact the effective rate indicated. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

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 \$114,706 (cost \$641,505), or 0.0% of total net assets.

7 Security was fair valued by the Valuation Committee at June 30, 2018. The total market value of fair valued securities amounts to \$7,278,274, (cost \$7,270,084) or 0.2% of total net assets.

8 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.

9 Perpetual maturity.

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

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

12 Zero coupon rate security.

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

14 Repurchase Agreements.

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

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

| | |
|--------------|--------------------------------------|
| <i>BofA</i> | <i>Bank of America</i> |
| <i>BRL</i> | <i>Brazilian Real</i> |
| <i>CME</i> | <i>Chicago Mercantile Exchange</i> |
| <i>CMT</i> | <i>Constant Maturity Treasury</i> |
| <i>CZK</i> | <i>Czech Koruna</i> |
| <i>EUR</i> | <i>EURO</i> |
| <i>HUF</i> | <i>Hungarian Forint</i> |
| <i>ILS</i> | <i>Israeli New Shekel</i> |
| <i>JPY</i> | <i>Japanese Yen</i> |
| <i>LIBOR</i> | <i>London Interbank Offered Rate</i> |
| <i>MXN</i> | <i>Mexican Peso</i> |
| <i>plc</i> | <i>Public Limited Company</i> |
| <i>REIT</i> | <i>Real Estate Investment Trust</i> |
| <i>WAC</i> | <i>Weighted Average Coupon</i> |