

QUARTERLY REPORT

MARCH 31, 2020

Unaudited

INSTITUTIONAL

INVESTOR

TARGET DATE FUNDS

MyDestination 2015 Fund	GMTYX	GMTZX
MyDestination 2025 Fund	GMWYX	GMWZX
MyDestination 2035 Fund	GMHYX	GMHZX
MyDestination 2045 Fund	GMYYX	GMFZX
MyDestination 2055 Fund	GMGYX	GMGZX

TARGET RISK FUNDS

Conservative Allocation Fund	GCAYX	GFIZX
Balanced Allocation Fund	GBAYX	GGIZX
Growth Allocation Fund	GGRYX	GCOZX
Aggressive Allocation Fund	GAGYX	GGBZX

SELECT FUNDS

Low-Duration Bond Fund	GLDYX	GLDZX
Medium-Duration Bond Fund	GMDYX	GMDZX
Extended-Duration Bond Fund	GEDYX	GEDZX
Global Bond Fund	GGBEX	GGBFX
Defensive Market Strategies® Fund	GDMYX	GDMZX
Equity Index Fund	GEQYX	GEQZX
Value Equity Fund	GVEYX	GVEZX
Growth Equity Fund	GGEYX	GGEZX
Small Cap Equity Fund	GSCYX	GSCZX
International Equity Index Fund	GIIYX	
International Equity Fund	GIEYX	GIEZX
Emerging Markets Equity Fund	GEMYX	GEMZX
Global Real Estate Securities Fund	GREYX	GREZX
Strategic Alternatives Fund	GFSYX	GFSZX

ABBREVIATIONS, FOOTNOTES AND INDEX DEFINITIONS

INVESTMENT ABBREVIATIONS:

10Y	— 10 Year
1M	— 1 Month
1Y	— 1 Year
2M	— 2 Month
3M	— 3 Month
5Y	— 5 Year
6M	— 6 Month
ACES	— Alternative Credit Enhancement Securities
ADR	— American Depositary Receipt
ASX	— Australian Securities Exchange
BBR FRA	— Bank Bill Rate FRA
BBSW	— Bank Bill Swap Rate
CDI	— Crest Depository Interest
CDOR	— Canadian Dollar Offered Rate
CDX	— A series of indexes that track North American and emerging market credit derivative indexes.
CFETS	— China Foreign Exchange Trade System
CLO	— Collateralized Loan Obligation
CMBX	— A group of indexes made up of 25 tranches of commercial mortgage-backed securities (CMBS), each with different credit ratings.
CMT	— Constant Maturity
COF	— Cost of Funds
CONV	— Convertible
CVA	— Dutch Certificate
ETF	— Exchange Traded Fund
EURIBOR	— Euro Interbank Offered Rate
GDR	— Global Depository Receipt
HIBOR	— Hong Kong Interbank Offered Rate
HY	— High Yield
ICE LIBOR	— Intercontinental Exchange London Interbank Offered Rate
IG	— Investment Grade
IO	— Interest Only (Principal amount shown is notional)
JIBAR	— Johannesburg Interbank Average Rate
LIBOR	— London Interbank Offered Rate
LLC	— Limited Liability Company
LP	— Limited Partnership
NIBOR	— Norwegian Interbank Offered Rate
NVDR	— Non-Voting Depository Receipt
PCL	— Public Company Limited
PIK	— Payment-in-Kind Bonds
PLC	— Public Limited Company
PRIBOR	— Prague Interbank Offered Rate
REIT	— Real Estate Investment Trust
REMIC	— Real Estate Mortgage Investment Conduit
SDR	— Special Drawing Rights
SIBOR	— Singapore Interbank Offered Rate
SONIA	— Sterling Overnight Index Average Rate
SOFR	— Secured Overnight Financing Rate
SPDR	— Standard and Poor's Depository
STEP	— Stepped Coupon Bonds: Interest rates shown reflect the rates currently in effect.
STIBOR	— Stockholm Interbank Offered Rate
STRIP	— Stripped Security
TBA	— To be announced
TELBOR	— Tel Aviv Interbank Offered Rate
TIIE	— The Equilibrium Interbank Interest Rate
WIBOR	— Warsaw Interbank Offered Rate
144A	— Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may not be resold subject to that rule except to qualified institutional buyers. As of March 31, 2020, the total market values and percentages of net assets for 144A securities by fund were as follows:

Fund	Value of 144A Securities	Percentage of Net Assets
Low-Duration Bond	\$271,886,914	29.04%
Medium-Duration Bond	254,454,428	15.18
Extended-Duration Bond	13,426,144	5.06
Global Bond	80,612,323	14.68
Defensive Market Strategies	96,869,413	9.17
International Equity Index	6,711,545	1.12
International Equity	10,056,560	1.00
Emerging Markets Equity	9,501,756	2.33
Global Real Estate Securities	247,086	0.13
Strategic Alternatives	37,668,058	10.79

INVESTMENT FOOTNOTES:

π	— Century bond maturing in 2115.
‡‡	— All or a portion of the security was held as collateral for open futures, options, securities sold short and/or swap agreements.
‡	— Security represents underlying investment on open options contracts.
*	— Non-income producing security.
#	— Security in default.
§	— Security purchased with the cash proceeds from securities loaned.
^	— Variable rate security. Security issued at a fixed coupon rate, which converts to a variable rate at a specified date. Rate shown is the rate in effect as of period end.
†	— Variable rate security. Rate shown reflects the rate in effect as of March 31, 2020.
γ	— Variable or floating rate security, the interest rate of which adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets.
Ω	— Rate shown reflects the effective yield as of March 31, 2020.
∞	— Affiliated fund.
Δ	— Security either partially or fully on loan.
Σ	— All or a portion of this position has not settled. Full contract rates do not take effect until settlement date.
‡‡‡	— Security is a Level 3 investment (see Note 1 in Notes to Schedules of Investments).
∅	— 7-day current yield as of March 31, 2020 is disclosed.
ρ	— Perpetual bond. Maturity date represents the next call date.
Ψ	— Security is valued at fair value by the Valuation Committee (see Note 1 in Notes to Schedules of Investments). As of March 31, 2020, the total market values and percentages of net assets for Fair Valued securities by fund were as follows:

Fund	Value of Fair Valued Securities	Percentage of Net Assets
Medium-Duration Bond ⁽¹⁾	\$ —	0.00%
Global Bond	43,860	0.01
Small Cap Equity	1,956,000	0.47
International Equity ⁽¹⁾	—	0.00
Strategic Alternatives	1,411,670	0.40

⁽¹⁾ Value of securities and percentage of net assets was zero at March 31, 2020.

ABBREVIATIONS, FOOTNOTES AND INDEX DEFINITIONS

FOREIGN BOND FOOTNOTES:

(A)	— Par is denominated in Australian Dollars (AUD).
(B)	— Par is denominated in Brazilian Reals (BRL).
(C)	— Par is denominated in Canadian Dollars (CAD).
(E)	— Par is denominated in Euro (EUR).
(I)	— Par is denominated in Indonesian Rupiahs (IDR).
(J)	— Par is denominated in Japanese Yen (JPY).
(K)	— Par is denominated in Norwegian Kroner (NOK).
(M)	— Par is denominated in Mexican Pesos (MXN).
(P)	— Par is denominated in Polish Zloty (PLN).
(Q)	— Par is denominated in Russian Rubles (RUB).
(S)	— Par is denominated in South African Rand (ZAR).
(U)	— Par is denominated in British Pounds (GBP).
(X)	— Par is denominated in Colombian Pesos (COP).
(Y)	— Par is denominated in Chinese Yuan (CNY).
(ZA)	— Par is denominated in Argentine Pesos (ARS).

COUNTERPARTY ABBREVIATIONS:

BAR	— Counterparty to contract is Barclays Capital.
BNP	— Counterparty to contract is BNP Paribas.
BOA	— Counterparty to contract is Bank of America.
BOFA	— Counterparty to contract is Bank of America.
CIBC	— Counterparty to contract is Canadian Imperial Bank of Commerce.
CITI	— Counterparty to contract is Citibank NA London.
CS	— Counterparty to contract is Credit Suisse International.
DEUT	— Counterparty to contract is Deutsche Bank AG.
GSC	— Counterparty to contract is Goldman Sachs Capital Markets, LP.
HSBC	— Counterparty to contract is HSBC Securities.
JPM	— Counterparty to contract is JPMorgan Chase Bank.
MSCS	— Counterparty to contract is Morgan Stanley Capital Services.
NT	— Counterparty to contract is Northern Trust.
RBC	— Counterparty to contract is Royal Bank of Canada.
RBS	— Counterparty to contract is Royal Bank of Scotland.
SC	— Counterparty to contract is Standard Chartered PLC.
SS	— Counterparty to contract is State Street Global Markets.
UBS	— Counterparty to contract is UBS AG.

ABBREVIATIONS, FOOTNOTES AND INDEX DEFINITIONS

INDEX DEFINITIONS:

The Bloomberg Barclays Global Aggregate Bond Index is a flagship measure of global investment grade debt from twenty-four local currency markets. This multi-currency benchmark includes treasury, government-related, corporate and securitized fixed-rate bonds from both developed and emerging markets issuers.

The Bloomberg Barclays US Aggregate Bond Index is a broad-based flagship benchmark that measures the investment grade, US dollar-denominated, fixed-rate taxable bond market. The index includes Treasuries, government-related and corporate securities, MBS (agency fixed-rate and hybrid ARM pass-throughs), ABS and CMBS (agency and non-agency).

The Bloomberg Barclays US Corporate High Yield 2% Issuer Capped Bond Index is an issuer-constrained version of the flagship US Corporate High Yield Index, which measures the USD-denominated, high yield, fixed-rate corporate bond market. The index follows the same rules as the uncapped version, but limits the exposure of each issuer to 2% of the total market value and redistributes any excess market value index-wide on a pro rata basis.

The Bloomberg Barclays US Long Government/Credit Bond Index is a long maturity constrained version of the Bloomberg Barclays US Government/Credit Bond Index which is a broad-based benchmark that measures the non-securitized component of the US Aggregate Index. It includes investment grade, US dollar-denominated, fixed-rate Treasuries, government-related and corporate securities.

The Bloomberg Barclays US Intermediate Government/Credit Bond Index is an intermediate maturity constrained version of the Bloomberg Barclays US Government/Credit Bond Index which is a broad-based benchmark that measures the non-securitized component of the US Aggregate Index. It includes investment grade, US dollar-denominated, fixed-rate Treasuries, government-related and corporate securities.

The FTSE 3-Month Treasury Bill Index measures monthly return equivalents of yield averages that are not marked to market, consisting of the last three three-month Treasury bill issues.

The FTSE EPRA/NAREIT Developed Index is designed to track the performance of listed real estate companies and REITS worldwide. By making the index constituents free-float adjusted, liquidity, size and revenue screened, the series is suitable for use as the basis for investment products.

The ICE BofAML 0-3 Month U.S. Treasury Bill Index is a subset of ICE BofAML U.S. Treasury Bill Index including all securities with a remaining term to final maturity less than 3 months.

The ICE BofAML 1-3 Year U.S. Treasury Index is a subset of The ICE BofAML U.S. Treasury Index including all securities with a remaining term to final maturity less than 3 years.

The ICE BofAML U.S. 3-Month Treasury Bill Index is comprised of a single issue purchased at the beginning of the month and held for a full month. At the end of the month that issue is sold and rolled into a newly selected issue. The issue selected at each month-end rebalancing is the outstanding Treasury Bill that matures closest to, but not beyond, three months from the rebalancing date. To qualify for selection, an issue must have settled on or before the month-end rebalancing date.

The J.P. Morgan Emerging Markets Bond Index (EMBI) Plus is a traditional, market-capitalization weighted index comprised of U.S. dollar denominated Brady bonds, Eurobonds and traded loans issued by sovereign entities.

The MSCI ACWI (All Country World Index) ex USA Index is a free float-adjusted market capitalization index that is designed to measure equity market performance in the global developed (excluding U.S.) and emerging markets.

The MSCI EAFE Index is a free float-adjusted market capitalization index that is designed to measure equity market performance of developed markets, excluding the U.S. & Canada. The index consists of the following 21 developed market country indices: Australia, Austria, Belgium, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, the Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, and the United Kingdom.

The MSCI Emerging Markets Index is a free float-adjusted market capitalization index that is designed to measure equity market performance of emerging markets. The index consists of the following 26 emerging market country indices: Argentina, Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Pakistan, Peru, Philippines, Poland, Qatar, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey, and United Arab Emirates.

The Russell 1000[®] Growth Index is a large-cap index consisting of those Russell 1000[®] Index securities with greater-than-average growth orientation. Companies in this index tend to exhibit higher price-to-book and price-to-earnings-ratios, lower dividend yields and higher forecasted growth values than the value universe.

ABBREVIATIONS, FOOTNOTES AND INDEX DEFINITIONS

The Russell 1000[®] Value Index is a large-cap index consisting of those Russell 1000[®] Index securities with a less-than-average growth orientation. Companies in this index tend to exhibit lower price-to-book and price-to-earnings ratios, higher dividend yields and lower forecasted growth values than the growth universe.

The Russell 2000[®] Index measures the performance of the small-cap segment of the U.S. equity universe. The Russell 2000[®] Index is a subset of the Russell 3000[®] Index representing approximately 10% of the total market capitalization of that index. It includes approximately 2,000 of the smallest securities based on a combination of their market cap and current index membership. The Russell 2000[®] Index is constructed to provide a comprehensive and unbiased small-cap barometer and is completely reconstituted annually to ensure that larger stocks do not distort the performance and characteristics of the actual small-cap opportunity set.

The Russell 3000[®] Index is composed of approximately 3,000 large U.S. companies. This portfolio of securities represents approximately 98% of the investable U.S. equity market.

The S&P 500[®] Index is a market capitalization-weighted equity index composed of approximately 500 U.S. companies representing all major industries. The index is designed to measure performance of the broad domestic economy through changes in the aggregate market value of its constituents.

INDEX DISCLAIMERS

BLOOMBERG[®] is a trademark and service mark of Bloomberg Finance L.P. and its affiliates (collectively “Bloomberg”). BARCLAYS[®] is a trademark and service mark of Barclays Bank Plc (collectively with its affiliates, “Barclays”), used under license. Bloomberg or Bloomberg’s licensors, including Barclays, own all proprietary rights in the Bloomberg Barclays Indices. Neither Bloomberg nor Barclays approves or endorses this material, or guarantees the accuracy or completeness of any information herein, or makes any warranty, express or implied, as to the results to be obtained therefrom and, to the maximum extent allowed by law, neither shall have any liability or responsibility for injury or damages arising in connection therewith.

GuideStone Funds are not in any way connected to or sponsored, endorsed, sold or promoted by the London Stock Exchange Group plc and its group undertakings, including FTSE International Limited (collectively, the “LSE Group”), European Public Real Estate Association (“EPRA”), or the National Association of Real Estate Investments Trusts (Nareit) (and together the “Licensor Parties”). FTSE Russell is a trading name of certain of the LSE Group Companies. All rights in the FTSE Russell Indexes vest in the Licensor Parties. “FTSE[®]” and “FTSE Russell[®]” are a trade mark(s) of the relevant LSE Group company and are used by any other LSE Group company under license. “Nareit[®]” is a trade mark of Nareit, “EPRA[®]” is a trade mark of EPRA and all are used by the LSE Group under license. The FTSE Russell Indexes are calculated by or on behalf of FTSE International Limited or its affiliate, agent or partner. The Licensor Parties do not accept any liability whatsoever to any person arising out of (a) the use of, reliance on or any error in the FTSE Russell Indexes or (b) investment in or operation of the GuideStone Funds. The Licensor Parties make no claim, prediction, warranty or representation either as to the results to be obtained from the GuideStone Funds or the suitability of the FTSE Russell Indexes for the purpose to which it is being put by GuideStone Funds.

The funds or securities referred to herein are not sponsored, endorsed, or promoted by MSCI, and MSCI bears no liability with respect to any such funds or securities or any index on which such funds or securities are based. The prospectus contains a more detailed description of the limited relationship MSCI has with GuideStone Funds. Neither MSCI nor any other party involved in or related to compiling, computing or creating the MSCI data makes any express or implied warranties or representations with respect to such data (or the results to be obtained by the use thereof), and all such parties hereby expressly disclaim all warranties of originality, accuracy, completeness, merchantability or fitness for a particular purpose with respect to any of such data. Without limiting any of the foregoing, in no event shall MSCI, any of its affiliates or any third party involved in or related to compiling, computing or creating the data have any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages. No further distribution or dissemination of the MSCI data is permitted without MSCI’s express written consent.

“Standard & Poor’s[®]”, “S&P[®]”, and “S&P 500[®]” are trademarks of The McGraw-Hill Companies, Inc. and have been licensed for use by GuideStone Funds. The Funds are not sponsored, endorsed, sold or promoted by Standard & Poor’s and Standard & Poor’s makes no representation regarding the advisability of investing in the Funds.

MYDESTINATION 2015 FUND SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	<u>Shares</u>	<u>Value</u>		<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS — 100.1%			GuideStone Emerging Markets Equity Fund (Institutional Class)∞	1,979,819	\$ 15,422,792
GuideStone Money Market Fund, 0.46% (Institutional Class)∞	6,880,132	\$ 6,880,132	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	565,202	4,352,056
GuideStone Low-Duration Bond Fund (Institutional Class)∞	6,879,077	91,010,190	GuideStone Strategic Alternatives Fund (Institutional Class)∞	3,187,053	<u>30,149,524</u>
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	10,237,981	154,183,994	Total Mutual Funds (Cost \$619,918,779)		<u>581,439,378</u>
GuideStone Global Bond Fund (Institutional Class)∞	6,741,029	61,208,541	TOTAL INVESTMENTS — 100.1% (Cost \$619,918,779)		<u>581,439,378</u>
GuideStone Defensive Market Strategies Fund (Institutional Class)∞	5,373,548	60,076,272	Liabilities in Excess of Other Assets — (0.1)%		<u>(575,063)</u>
GuideStone Equity Index Fund (Institutional Class)∞	3,403,252	97,094,766	NET ASSETS — 100.0%		<u><u>\$580,864,315</u></u>
GuideStone Small Cap Equity Fund (Institutional Class)∞	673,333	7,500,926			
GuideStone International Equity Index Fund (Institutional Class)∞	6,391,430	53,560,185			

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Mutual Funds	<u>\$581,439,378</u>	<u>\$581,439,378</u>	\$ —	\$ —
Total Assets - Investments in Securities	<u><u>\$581,439,378</u></u>	<u><u>\$581,439,378</u></u>	<u><u>\$ —</u></u>	<u><u>\$ —</u></u>

MYDESTINATION 2025 FUND SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	<u>Shares</u>	<u>Value</u>		<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS — 100.0%			GuideStone Emerging Markets Equity Fund (Institutional Class)∞	5,660,581	\$ 44,095,928
GuideStone Money Market Fund, 0.46% (Institutional Class)∞	17,985,232	\$ 17,985,232	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	1,591,890	12,257,550
GuideStone Low-Duration Bond Fund (Institutional Class)∞	6,070,179	80,308,467	GuideStone Strategic Alternatives Fund (Institutional Class)∞	3,723,782	<u>35,226,974</u>
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	21,651,994	326,079,037	Total Mutual Funds (Cost \$1,341,070,278)		<u>1,237,155,710</u>
GuideStone Global Bond Fund (Institutional Class)∞	11,210,000	101,786,799	TOTAL INVESTMENTS — 100.0% (Cost \$1,341,070,278)		<u>1,237,155,710</u>
GuideStone Defensive Market Strategies Fund (Institutional Class)∞	12,458,710	139,288,378	Liabilities in Excess of Other Assets — (0.0)%		<u>(21,242)</u>
GuideStone Equity Index Fund (Institutional Class)∞	10,283,979	293,401,928	NET ASSETS — 100.0%		<u><u>\$1,237,134,468</u></u>
GuideStone Small Cap Equity Fund (Institutional Class)∞	2,323,171	25,880,124			
GuideStone International Equity Index Fund (Institutional Class)∞	19,193,949	160,845,293			

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Mutual Funds	<u>\$1,237,155,710</u>	<u>\$1,237,155,710</u>	\$ —	\$ —
Total Assets - Investments in Securities	<u><u>\$1,237,155,710</u></u>	<u><u>\$1,237,155,710</u></u>	<u><u>\$ —</u></u>	<u><u>\$ —</u></u>

MYDESTINATION 2035 FUND SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	<u>Shares</u>	<u>Value</u>		<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS — 100.0%			GuideStone Emerging Markets Equity Fund (Institutional Class)∞	5,851,941	\$ 45,586,620
GuideStone Money Market Fund, 0.46% (Institutional Class)∞	19,341,797	\$ 19,341,797	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	1,409,828	<u>10,855,675</u>
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	10,361,688	156,047,022	Total Mutual Funds (Cost \$896,508,087)		<u>806,092,476</u>
GuideStone Global Bond Fund (Institutional Class)∞	4,178,071	37,936,888	TOTAL INVESTMENTS — 100.0% (Cost \$896,508,087)		<u>806,092,476</u>
GuideStone Defensive Market Strategies Fund (Institutional Class)∞	4,417,568	49,388,410	Other Assets in Excess of Liabilities — 0.0%		<u>317,114</u>
GuideStone Equity Index Fund (Institutional Class)∞	10,284,625	293,420,343	NET ASSETS — 100.0%		<u><u>\$806,409,590</u></u>
GuideStone Small Cap Equity Fund (Institutional Class)∞	2,394,292	26,672,416			
GuideStone International Equity Index Fund (Institutional Class)∞	19,909,702	166,843,305			

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Mutual Funds	<u>\$806,092,476</u>	<u>\$806,092,476</u>	<u>\$ —</u>	<u>\$ —</u>
Total Assets - Investments in Securities	<u><u>\$806,092,476</u></u>	<u><u>\$806,092,476</u></u>	<u><u>\$ —</u></u>	<u><u>\$ —</u></u>

MYDESTINATION 2045 FUND SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	<u>Shares</u>	<u>Value</u>		<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS — 99.8%			GuideStone Emerging Markets Equity Fund (Institutional Class)∞	5,170,380	\$ 40,277,258
GuideStone Money Market Fund, 0.46% (Institutional Class)∞	13,259,195	\$ 13,259,195	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	1,200,385	<u>9,242,965</u>
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	3,623,474	54,569,523	Total Mutual Funds (Cost \$667,346,165)		<u>590,195,545</u>
GuideStone Global Bond Fund (Institutional Class)∞	1,469,063	13,339,088	TOTAL INVESTMENTS — 99.8% (Cost \$667,346,165)		<u>590,195,545</u>
GuideStone Defensive Market Strategies Fund (Institutional Class)∞	2,615,585	29,242,245	Other Assets in Excess of Liabilities — 0.2%		<u>1,019,651</u>
GuideStone Equity Index Fund (Institutional Class)∞	9,086,867	259,248,323	NET ASSETS — 100.0%		<u><u>\$591,215,196</u></u>
GuideStone Small Cap Equity Fund (Institutional Class)∞	2,145,300	23,898,643			
GuideStone International Equity Index Fund (Institutional Class)∞	17,555,884	147,118,305			

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Mutual Funds	<u>\$590,195,545</u>	<u>\$590,195,545</u>	<u>\$ —</u>	<u>\$ —</u>
Total Assets - Investments in Securities	<u><u>\$590,195,545</u></u>	<u><u>\$590,195,545</u></u>	<u><u>\$ —</u></u>	<u><u>\$ —</u></u>

MYDESTINATION 2055 FUND SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	<u>Shares</u>	<u>Value</u>		<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS — 99.5%			GuideStone Emerging Markets Equity Fund (Institutional Class)∞	1,857,198	\$ 14,467,571
GuideStone Money Market Fund, 0.46% (Institutional Class)∞	4,177,317	\$ 4,177,317	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	459,241	<u>3,536,159</u>
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	712,764	10,734,220	Total Mutual Funds (Cost \$227,289,430)		<u>195,787,543</u>
GuideStone Global Bond Fund (Institutional Class)∞	295,226	2,680,655	TOTAL INVESTMENTS — 99.5% (Cost \$227,289,430)		<u>195,787,543</u>
GuideStone Defensive Market Strategies Fund (Institutional Class)∞	858,054	9,593,040	Other Assets in Excess of Liabilities — 0.5%		<u>886,956</u>
GuideStone Equity Index Fund (Institutional Class)∞	3,170,411	90,451,812	NET ASSETS — 100.0%		<u><u>\$196,674,499</u></u>
GuideStone Small Cap Equity Fund (Institutional Class)∞	805,314	8,971,203			
GuideStone International Equity Index Fund (Institutional Class)∞	6,106,869	51,175,566			

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Mutual Funds	<u>\$195,787,543</u>	<u>\$195,787,543</u>	<u>\$ —</u>	<u>\$ —</u>
Total Assets - Investments in Securities	<u><u>\$195,787,543</u></u>	<u><u>\$195,787,543</u></u>	<u><u>\$ —</u></u>	<u><u>\$ —</u></u>

CONSERVATIVE ALLOCATION FUND

SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	<u>Shares</u>	<u>Value</u>		<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS — 100.1%					
GuideStone Money Market Fund, 0.46% (Institutional Class)∞	5,708,009	\$ 5,708,009	GuideStone Emerging Markets Equity Fund (Institutional Class)∞	1,086,682	\$ 8,465,253
GuideStone Low-Duration Bond Fund (Institutional Class)∞	17,798,403	235,472,870	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	651,788	5,018,767
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	4,190,925	63,115,326	GuideStone Strategic Alternatives Fund (Institutional Class)∞	2,514,229	23,784,610
GuideStone Global Bond Fund (Institutional Class)∞	1,710,099	15,527,703	Total Mutual Funds (Cost \$511,353,662)		<u>479,355,622</u>
GuideStone Defensive Market Strategies Fund (Institutional Class)∞	3,141,730	35,124,542	TOTAL INVESTMENTS — 100.1% (Cost \$511,353,662)		<u>479,355,622</u>
GuideStone Value Equity Fund (Institutional Class)∞	1,884,850	26,161,720	Liabilities in Excess of Other Assets — (0.1)%		<u>(352,126)</u>
GuideStone Growth Equity Fund (Institutional Class)∞	1,229,337	28,127,244	NET ASSETS — 100.0%		<u><u>\$479,003,496</u></u>
GuideStone Small Cap Equity Fund (Institutional Class)∞	122,650	1,366,317			
GuideStone International Equity Fund (Institutional Class)∞	3,044,803	31,483,261			

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Mutual Funds	<u>\$479,355,622</u>	<u>\$479,355,622</u>	<u>\$ —</u>	<u>\$ —</u>
Total Assets - Investments in Securities	<u><u>\$479,355,622</u></u>	<u><u>\$479,355,622</u></u>	<u><u>\$ —</u></u>	<u><u>\$ —</u></u>

BALANCED ALLOCATION FUND

SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	<u>Shares</u>	<u>Value</u>		<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS — 100.0%			GuideStone International Equity Fund (Institutional Class)∞	15,189,664	\$ 157,061,130
GuideStone Money Market Fund, 0.46% (Institutional Class)∞	28,272,942	\$ 28,272,942	GuideStone Emerging Markets Equity Fund (Institutional Class)∞	5,687,604	44,306,438
GuideStone Low-Duration Bond Fund (Institutional Class)∞	7,124,460	94,256,603	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	3,328,213	25,627,237
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	22,055,769	332,159,888	GuideStone Strategic Alternatives Fund (Institutional Class)∞	5,969,402	<u>56,470,543</u>
GuideStone Extended-Duration Bond Fund (Institutional Class)∞	3,319,132	61,503,519	Total Mutual Funds (Cost \$1,559,241,865)		<u>1,382,537,068</u>
GuideStone Global Bond Fund (Institutional Class)∞	13,627,243	123,735,368	TOTAL INVESTMENTS — 100.0% (Cost \$1,559,241,865)		<u>1,382,537,068</u>
GuideStone Defensive Market Strategies Fund (Institutional Class)∞	12,634,212	141,250,489	Liabilities in Excess of Other Assets — (0.0)%		<u>(477,270)</u>
GuideStone Value Equity Fund (Institutional Class)∞	10,349,076	143,645,170	NET ASSETS — 100.0%		<u><u>\$1,382,059,798</u></u>
GuideStone Growth Equity Fund (Institutional Class)∞	6,590,157	150,782,798			
GuideStone Small Cap Equity Fund (Institutional Class)∞	2,106,368	23,464,943			

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Mutual Funds	<u>\$1,382,537,068</u>	<u>\$1,382,537,068</u>	<u>\$ —</u>	<u>\$ —</u>
Total Assets - Investments in Securities	<u><u>\$1,382,537,068</u></u>	<u><u>\$1,382,537,068</u></u>	<u><u>\$ —</u></u>	<u><u>\$ —</u></u>

GROWTH ALLOCATION FUND SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	<u>Shares</u>	<u>Value</u>		<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS — 99.9%			GuideStone International Equity Fund (Institutional Class)∞	19,947,885	\$ 206,261,134
GuideStone Money Market Fund, 0.46% (Institutional Class)∞	18,430,081	\$ 18,430,081	GuideStone Emerging Markets Equity Fund (Institutional Class)∞	7,663,649	59,699,822
GuideStone Low-Duration Bond Fund (Institutional Class)∞	2,358,136	31,198,137	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	3,718,135	28,629,639
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	7,410,706	111,605,236	GuideStone Strategic Alternatives Fund (Institutional Class)∞	2,949,414	<u>27,901,458</u>
GuideStone Extended-Duration Bond Fund (Institutional Class)∞	1,186,362	21,983,294	Total Mutual Funds (Cost \$1,249,497,840)		<u>1,009,615,981</u>
GuideStone Global Bond Fund (Institutional Class)∞	4,559,982	41,404,640	TOTAL INVESTMENTS — 99.9% (Cost \$1,249,497,840)		<u>1,009,615,981</u>
GuideStone Defensive Market Strategies Fund (Institutional Class)∞	4,320,606	48,304,374	Other Assets in Excess of Liabilities — 0.1%		<u>1,511,419</u>
GuideStone Value Equity Fund (Institutional Class)∞	13,255,168	183,981,737	NET ASSETS — 100.0%		<u><u>\$1,011,127,400</u></u>
GuideStone Growth Equity Fund (Institutional Class)∞	8,484,504	194,125,443			
GuideStone Small Cap Equity Fund (Institutional Class)∞	3,239,766	36,090,986			

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Mutual Funds	<u>\$1,009,615,981</u>	<u>\$1,009,615,981</u>	<u>\$ —</u>	<u>\$ —</u>
Total Assets - Investments in Securities	<u><u>\$1,009,615,981</u></u>	<u><u>\$1,009,615,981</u></u>	<u><u>\$ —</u></u>	<u><u>\$ —</u></u>

AGGRESSIVE ALLOCATION FUND

SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS — 100.1%		
GuideStone Money Market Fund, 0.46% (Institutional Class)∞	17,846,053	\$ 17,846,053
GuideStone Value Equity Fund (Institutional Class)∞	15,528,380	215,533,920
GuideStone Growth Equity Fund (Institutional Class)∞	9,839,129	225,119,268
GuideStone Small Cap Equity Fund (Institutional Class)∞	3,617,560	40,299,619
GuideStone International Equity Fund (Institutional Class)∞	23,998,083	248,140,178
GuideStone Emerging Markets Equity Fund (Institutional Class)∞	8,791,711	<u>68,487,429</u>
Total Mutual Funds (Cost \$1,081,591,796)		<u>815,426,467</u>
TOTAL INVESTMENTS — 100.1% (Cost \$1,081,591,796)		<u>815,426,467</u>
Liabilities in Excess of Other Assets — (0.1)%		<u>(472,035)</u>
NET ASSETS — 100.0%		<u><u>\$814,954,432</u></u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Mutual Funds	\$815,426,467	\$815,426,467	\$ —	\$ —
Total Assets - Investments in Securities	<u>\$815,426,467</u>	<u>\$815,426,467</u>	<u>\$ —</u>	<u>\$ —</u>

LOW-DURATION BOND FUND SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	Par	Value		Par	Value
AGENCY OBLIGATIONS — 1.1%					
Federal Home Loan Mortgage Corporation			Bank of The West Auto Trust, Series 2018-1, Class A2		
2.10%, 01/21/25	\$3,000,000	\$3,001,782	3.09%, 04/15/21 144A	\$ 33,908	\$ 33,897
1.97%, 02/06/25	2,000,000	2,002,314	Barings CLO, Ltd., Series 2013-IA, Class AR		
Federal National Mortgage Association			(Floating, ICE LIBOR USD 3M + 0.80%, 0.80% Floor), 2.62%, 01/20/28 144A †	1,200,000	1,142,083
2.75%, 06/22/21	2,980,000	3,066,117	BDS, Ltd., Series 2020-FL5, Class A		
1.38%, 09/06/22	1,875,000	1,920,649	(Floating, ICE LIBOR USD 1M + 1.15%, 1.15% Floor), 1.76%, 02/16/37 144A †	750,000	692,429
Total Agency Obligations (Cost \$9,849,407)		<u>9,990,862</u>	Bear Stearns Asset Backed Securities I Trust, Series 2007-HE7, Class 1A1		
			(Floating, ICE LIBOR USD 1M + 1.00%, 1.00% Floor), 1.95%, 10/25/37†	216,047	211,295
ASSET-BACKED SECURITIES — 17.3%					
Adams Mill CLO, Ltd., Series 2014-1A, Class A2R			Bear Stearns Asset Backed Securities Trust, Series 2004-SD1, Class A2		
(Floating, ICE LIBOR USD 3M + 1.10%), 2.93%, 07/15/26 144A †	557,457	556,209	(Floating, ICE LIBOR USD 1M + 0.45%, 0.45% Floor, 11.00% Cap), 1.40%, 12/25/42†	32,915	31,829
Ally Auto Receivables Trust, Series 2019-1, Class A3			Benefit Street Partners CLO II, Ltd., Series 2013-IIA, Class A2R		
2.91%, 09/15/23	1,680,000	1,712,871	(Floating, ICE LIBOR USD 3M + 1.75%), 3.58%, 07/15/29 144A †	300,000	282,145
Ally Auto Receivables Trust, Series 2019-3, Class A3			Black Diamond CLO, Ltd., Series 2013-1A, Class A2R		
1.93%, 05/15/24	1,000,000	1,010,993	(Floating, ICE LIBOR USD 3M + 1.45%), 3.29%, 02/06/26 144A †	250,000	223,328
American Express Credit Account Master Trust, Series 2017-7, Class A			BMW Vehicle Lease Trust, Series 2018-1, Class A4		
2.35%, 05/15/25	425,000	433,940	3.36%, 03/21/22	550,000	551,347
AmeriCredit Automobile Receivables Trust, Series 2016-2, Class C			BSPRT Issuer, Ltd., Series 2018-FL3, Class A		
2.87%, 11/08/21	90,207	90,151	(Floating, ICE LIBOR USD 1M + 1.05%, 1.05% Floor), 1.75%, 03/15/28 144A †	913,882	897,082
AmeriCredit Automobile Receivables Trust, Series 2017-2, Class A3			BSPRT Issuer, Ltd., Series 2018-FL4, Class AS		
1.98%, 12/20/21	26,804	26,775	(Floating, ICE LIBOR USD 1M + 1.30%, 1.30% Floor), 2.00%, 09/15/35 144A †	1,520,000	1,388,379
Americredit Automobile Receivables Trust, Series 2018-1, Class A3			Capital One Multi-Asset Execution Trust, Series 2019-A1, Class A1		
3.07%, 12/19/22	510,702	511,955	2.84%, 12/15/24	1,150,000	1,187,023
Americredit Automobile Receivables Trust, Series 2019-1, Class A3			Capital One Multi-Asset Execution Trust, Series 2019-A2, Class A2		
2.97%, 11/20/23	410,000	413,207	1.72%, 08/15/24	1,270,000	1,288,392
Americredit Automobile Receivables Trust, Series 2019-2, Class A3			Carmax Auto Owner Trust, Series 2018-4, Class A3		
2.28%, 01/18/24	5,000,000	5,004,308	3.36%, 09/15/23	1,560,000	1,584,672
AMMC CLO XIII, Ltd., Series 2013-13A, Class A1LR			Carmax Auto Owner Trust, Series 2019-2, Class A3		
(Floating, ICE LIBOR USD 3M + 1.26%), 3.06%, 07/24/29 144A †	2,000,000	1,934,508	2.68%, 03/15/24	2,140,000	2,165,788
Anchorage Capital CLO 7, Ltd., Series 2015-7A, Class CR2			Carmax Auto Owner Trust, Series 2019-3, Class A3		
(Floating, ICE LIBOR USD 3M + 2.20%, 2.20% Floor), 3.22%, 01/28/31 144A †	450,000	382,802	2.18%, 08/15/24	3,010,000	3,033,748
Apidos CLO XXI, Series 2015-21A, Class AIR					
(Floating, ICE LIBOR USD 3M + 0.93%, 0.93% Floor), 2.75%, 07/18/27 144A †	3,215,000	3,058,075			
Ascentium Equipment Receivables Trust, Series 2018-2A, Class A3					
3.51%, 04/10/24 144A	1,940,000	1,956,230			

	Par	Value		Par	Value
CarMax Auto Owner Trust, Series 2020-1, Class A3 1.89%, 12/16/24	\$ 870,000	\$ 877,094	CSAB Mortgage-Backed Trust, Series 2006-2, Class A6A (Step to 6.22% on 02/25/20), 5.72%, 09/25/36 STEP	\$ 300,441	\$ 142,706
CARS-DB4 LP, Series 2020-1A, Class A1 2.69%, 02/15/50 144A	347,546	352,965	CWABS, Inc. Asset-Backed Certificates Trust, Series 2004-6, Class 1A1 (Floating, ICE LIBOR USD 1M + 0.54%, 0.27% Floor), 1.49%, 12/25/34†	889,891	834,787
Chesapeake Funding II LLC, Series 2017-4A, Class A1 2.12%, 11/15/29 144A	687,490	684,140	Dell Equipment Finance Trust, Series 2018-2, Class A3 3.37%, 10/22/23 144A	1,130,000	1,137,032
Chesapeake Funding II LLC, Series 2018-1A, Class A1 3.04%, 04/15/30 144A	528,108	523,646	DLL LLC, Series 2018-ST2, Class A3 3.46%, 01/20/22 144A	1,542,918	1,546,817
Chesapeake Funding II LLC, Series 2019-1A, Class B 3.11%, 04/15/31 144A	240,000	240,732	Drive Auto Receivables Trust, Series 2018-4, Class B 3.36%, 10/17/22	119,160	119,186
Chesapeake Funding II LLC, Series 2019-1A, Class C 3.36%, 04/15/31 144A	230,000	230,993	Drive Auto Receivables Trust, Series 2019-2, Class A3 3.04%, 03/15/23	810,000	812,600
Chesapeake Funding II LLC, Series 2019-1A, Class D 3.80%, 04/15/31 144A	370,000	371,584	Drive Auto Receivables Trust, Series 2019-4, Class A3 2.16%, 05/15/23	340,000	340,371
CIFC Funding 2015-II, Ltd., Series 2015-2A, Class AR2 (Floating, ICE LIBOR USD 3M + 1.01%, 1.01% Floor), 2.39%, 04/15/30 144A †	1,000,000	956,682	Drive Auto Receivables Trust, Series 2019-4, Class C 2.51%, 11/17/25	1,950,000	1,886,672
CIFC Funding, Ltd., Series 2014-4RA, Class A1A (Floating, ICE LIBOR USD 3M + 1.13%, 1.13% Floor), 2.97%, 10/17/30 144A †	345,000	332,399	Drive Auto Receivables Trust, Series 2020-1, Class A3 2.02%, 11/15/23	380,000	378,245
CLNC, Ltd., Series 2019-FL1, Class A (Floating, ICE LIBOR USD 1M + 1.25%, 1.25% Floor), 2.00%, 08/20/35 144A †	1,290,000	1,170,699	Drive Auto Receivables Trust, Series 2020-1, Class B 2.08%, 07/15/24	1,150,000	1,141,047
CNH Equipment Trust, Series 2018-B, Class A3 3.19%, 11/15/23	1,030,000	1,028,168	Drive Auto Receivables Trust, Series 2020-1, Class C 2.36%, 03/16/26	850,000	796,162
CNH Equipment Trust, Series 2019-A, Class A3 3.01%, 04/15/24	1,350,000	1,343,315	Dryden XXV Senior Loan Fund, Series 2012-25A, Class ARR (Floating, ICE LIBOR USD 3M + 0.90%), 2.73%, 10/15/27 144A †	1,649,843	1,570,150
Credit Acceptance Auto Loan Trust, Series 2018-1A, Class A 3.01%, 02/16/27 144A	1,224,616	1,226,011	Dryden XXVI Senior Loan Fund, Series 2013-26A, Class AR (Floating, ICE LIBOR USD 3M + 0.90%), 2.73%, 04/15/29 144A †	1,000,000	960,872
Credit Acceptance Auto Loan Trust, Series 2018-2A, Class A 3.47%, 05/17/27 144A	1,800,000	1,786,313	Eaton Vance CLO, Ltd., Series 2013-1A, Class A1RR (Floating, ICE LIBOR USD 3M + 1.16%), 2.99%, 01/15/28 144A †	305,000	295,221
Credit Acceptance Auto Loan Trust, Series 2018-3A, Class A 3.55%, 08/15/27 144A	800,000	807,209	EDvestinU Private Education Loan Issue No. 1 LLC, Series 2019-A, Class A 3.58%, 11/25/38 144A	424,132	440,520
Credit Acceptance Auto Loan Trust, Series 2019-1A, Class A 3.33%, 02/15/28 144A	1,160,000	1,154,815	Enterprise Fleet Financing LLC, Series 2017-1, Class A2 2.13%, 07/20/22 144A	5,564	5,560
Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A 2.38%, 11/15/28 144A	580,000	561,853			
Credit Acceptance Auto Loan Trust, Series 2020-1A, Class A 2.01%, 02/15/29 144A	1,290,000	1,203,127			

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Enterprise Fleet Financing LLC, Series 2017-1, Class A3 2.60%, 07/20/22 144A	\$ 250,000	\$ 249,456	GM Financial Consumer Automobile Receivables Trust, Series 2019-2, Class A3 2.65%, 02/16/24	\$3,810,000	\$3,855,660
Enterprise Fleet Financing LLC, Series 2017-3, Class A2 2.13%, 05/22/23 144A	280,527	279,423	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class B 2.03%, 04/16/25	390,000	381,006
Enterprise Fleet Financing LLC, Series 2018-2, Class A2 3.14%, 02/20/24 144A	1,888,805	1,884,035	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class C 2.18%, 05/16/25	300,000	285,322
Enterprise Fleet Financing LLC, Series 2019-1, Class A2 2.98%, 10/20/24 144A	862,414	864,514	GMF Floorplan Owner Revolving Trust, Series 2019-1, Class A 2.70%, 04/15/24 144A	920,000	917,372
Enterprise Fleet Financing LLC, Series 2019-2, Class A3 2.38%, 02/20/25 144A	630,000	628,077	Great American Auto Leasing, Inc., Series 2019-1, Class A3 3.05%, 09/15/22 144A	1,140,000	1,141,561
FHLMC Structured Pass-Through Certificates, Series T-32 (Floating, ICE LIBOR USD 1M + 0.13%, 0.13% Floor), 1.08%, 08/25/31†	252,371	251,550	Greystone CRE Notes, Ltd., Series 2019-FL2, Class A (Floating, ICE LIBOR USD 1M + 1.18%, 1.18% Floor), 1.88%, 09/15/37 144A †	1,770,000	1,622,706
First Investors Auto Owner Trust, Series 2018-2A, Class A2 3.56%, 06/15/23 144A	840,000	838,772	Harley-Davidson Motorcycle Trust, Series 2020-A, Class A3 1.87%, 10/15/24	700,000	687,257
Flatiron CLO, Ltd., Series 2015-1A, Class AR (Floating, ICE LIBOR USD 3M + 0.89%), 2.72%, 04/15/27 144A †	1,353,631	1,327,411	Hyundai Auto Lease Securitization Trust, Series 2019-A, Class A2 2.92%, 07/15/21 144A	447,776	446,826
Ford Credit Auto Lease Trust, Series 2019-A, Class A2A 2.84%, 09/15/21	1,266,309	1,268,006	Hyundai Auto Lease Securitization Trust, Series 2020-A, Class A4 2.00%, 12/15/23 144A	630,000	630,183
Ford Credit Auto Lease Trust, Series 2020-A, Class B 2.05%, 06/15/23	1,010,000	972,344	Hyundai Auto Receivables Trust, Series 2016-B, Class D 2.68%, 09/15/23	680,000	680,519
Ford Credit Floorplan Master Owner Trust A, Series 2019-2, Class A 3.06%, 04/15/26	1,475,000	1,431,770	KKR Clo, Ltd., Series 16, Class A2R (Floating, ICE LIBOR USD 3M + 1.80%, 1.80% Floor), 3.62%, 01/20/29 144A †	480,000	428,626
Ford Credit Floorplan Master Owner Trust, Series 2017-2, Class A1 2.16%, 09/15/22	1,600,000	1,586,137	KREF, Ltd., Series 2018-FL1, Class A (Floating, ICE LIBOR USD 1M + 1.10%, 1.10% Floor), 1.90%, 06/15/36 144A †	1,360,000	1,122,619
Ford Credit Floorplan Master Owner Trust, Series 2019-4, Class A 2.44%, 09/15/26	1,770,000	1,785,434	LA Arena Funding LLC, Series 1, Class A 7.66%, 12/15/26 144A	72,434	71,160
GM Financial Automobile Leasing Trust, Series 2018-2, Class A3 3.06%, 06/21/21	404,737	403,767	LCM XX LP, Series 20A, Class AR (Floating, ICE LIBOR USD 3M + 1.04%, 1.04% Floor), 2.86%, 10/20/27 144A †	1,220,000	1,160,241
GM Financial Automobile Leasing Trust, Series 2018-3, Class A4 3.30%, 07/20/22	310,000	311,842	Lendmark Funding Trust, Series 2018-1A, Class A 3.81%, 12/21/26 144A	960,000	906,596
GM Financial Automobile Leasing Trust, Series 2020-1, Class A3 1.67%, 12/20/22	3,800,000	3,744,858	Lendmark Funding Trust, Series 2019-2A, Class A 2.78%, 04/20/28 144A	350,000	306,758
GM Financial Consumer Automobile Receivables Trust, Series 2018-4, Class A3 3.21%, 10/16/23	2,080,000	2,111,403			

	Par	Value		Par	Value
LoanCore Issuer, Ltd., Series 2018-CRE1, Class A (Floating, ICE LIBOR USD 1M + 1.13%, 1.13% Floor), 1.83%, 05/15/28 144A †	\$ 630,000	\$ 518,872	Navient Private Education Refi Loan Trust, Series 2020-A, Class A2A 2.46%, 11/15/68 144A	\$ 600,000	\$ 612,796
Madison Park Funding XIII, Ltd., Series 2014-13A, Class CR2 (Floating, ICE LIBOR USD 3M + 1.90%, 3.72%, 04/19/30 144A †	400,000	340,223	Navient Private Education Refi Loan Trust, Series 2020-A, Class A2B (Floating, ICE LIBOR USD 1M + 0.90%, 1.35% Floor), 1.60%, 11/15/68 144A †	100,000	96,776
Madison Park Funding XIX, Ltd., Series 2015-19A, Class A2R2 (Floating, ICE LIBOR USD 3M + 1.50%, 1.50% Floor), 2.37%, 01/22/28 144A †	600,000	550,786	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A1 1.80%, 01/15/69 144A	1,470,000	1,467,680
Magnetite VII, Ltd., Series 2012-7A, Class A1R2 (Floating, ICE LIBOR USD 3M + 0.80%), 2.63%, 01/15/28 144A †	2,890,000	2,775,357	Navient Student Loan Trust, Series 2016-6A, Class A2 (Floating, ICE LIBOR USD 1M + 0.75%), 1.70%, 03/25/66 144A †	1,018,777	1,010,258
Magnetite VIII, Ltd., Series 2014-8A, Class AR2 (Floating, ICE LIBOR USD 3M + 0.98%, 0.98% Floor), 2.81%, 04/15/31 144A †	530,000	504,618	Navient Student Loan Trust, Series 2017-2A, Class A (Floating, ICE LIBOR USD 1M + 1.05%), 2.00%, 12/27/66 144A †	918,801	901,720
Marathon CRE, Ltd., Series 2018-FL1, Class A (Floating, ICE LIBOR USD 1M + 1.15%, 1.15% Floor), 2.81%, 06/15/20 144A † ρ	290,000	236,288	Navient Student Loan Trust, Series 2017-5A, Class A (Floating, ICE LIBOR USD 1M + 0.80%), 1.75%, 07/26/66 144A †	999,468	968,217
Mariner Finance Issuance Trust, Series 2019-AA, Class A 2.96%, 07/20/32 144A	308,000	261,352	Navient Student Loan Trust, Series 2018-EA, Class A2 4.00%, 12/15/59 144A	143,000	148,501
Mercedes-Benz Master Owner Trust, Series 2019-BA, Class A 2.61%, 05/15/24 144A	1,310,000	1,307,645	Navient Student Loan Trust, Series 2019-BA, Class A2A 3.39%, 12/15/59 144A	390,000	411,122
Mill City Mortgage Loan Trust, Series 2016-1, Class A1 2.50%, 04/25/57 144A	578,605	577,335	Nelnet Student Loan Trust, Series 2016-1A, Class A (Floating, ICE LIBOR USD 1M + 0.80%), 1.75%, 09/25/65 144A †	1,021,042	1,004,860
MVW Owner Trust, Series 2017-1A, Class A 2.42%, 12/20/34 144A	393,796	385,239	Neuberger Berman CLO, Ltd., Series 2017-16SA, Class A (Floating, ICE LIBOR USD 3M + 0.85%), 2.68%, 01/15/28 144A †	1,145,000	1,127,975
Navient Private Education Loan Trust, Series 2014-CTA, Class A (Floating, ICE LIBOR USD 1M + 0.70%, 0.70% Floor), 1.40%, 09/16/24 144A †	1,241	1,240	Nissan Auto Lease Trust, Series 2020-A, Class A4 1.88%, 04/15/25	730,000	714,260
Navient Private Education Refi Loan Trust, Series 2019-A, Class A1 3.03%, 01/15/43 144A	118,509	118,598	Nissan Auto Receivables Owner Trust, Series 2019-A, Class A3 2.90%, 10/16/23	1,820,000	1,861,928
Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2 3.13%, 02/15/68 144A	410,000	404,145	Nissan Master Owner Receivables Trust, Series 2019-A, Class A (Floating, ICE LIBOR USD 1M + 0.56%), 1.26%, 02/15/24 †	1,200,000	1,156,746
Navient Private Education Refi Loan Trust, Series 2019-EA, Class A2B (Floating, ICE LIBOR USD 1M + 0.92%, 0.92% Floor), 1.62%, 05/15/68 144A †	700,000	682,620	NLY Commercial Mortgage Trust, Series 2019-FL2, Class A (Floating, ICE LIBOR USD 1M + 1.30%, 1.30% Floor), 2.00%, 02/15/36 144A †	256,000	241,268
Navient Private Education Refi Loan Trust, Series 2019-FA, Class A1 2.18%, 08/15/68 144A	610,360	610,194	NP SPE II LLC, Series 2019-2A, Class A1 2.86%, 11/19/49 144A	1,605,339	1,600,900

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
OFSI Fund VI, Ltd., Series 2014-6A, Class BR (Floating, ICE LIBOR USD 3M + 1.50%), 3.33%, 03/20/25 144A †	\$ 295,000	\$ 250,898	SLM Student Loan Trust, Series 2004-2, Class A5 (Floating, 0.18% - Euribor 3M), 0.00%, 01/25/24(E) †	\$ 666,436	\$ 730,976
OneMain Direct Auto Receivables Trust, Series 2018-1A, Class A 3.43%, 12/16/24 144A	1,150,000	1,146,566	SLM Student Loan Trust, Series 2005-8, Class A4 (Floating, ICE LIBOR USD 3M + 0.55%), 2.34%, 01/25/28†	894,966	891,391
Onemain Financial Issuance Trust, Series 2018-1A, Class A 3.30%, 03/14/29 144A	220,000	220,049	SMB Private Education Loan Trust, Series 2015-C, Class A2A 2.75%, 07/15/27 144A	262,264	264,465
Palmer Square Loan Funding, Ltd., Series 2020-1A, Class A1 (Floating, ICE LIBOR USD 3M + 0.80%, 0.80% Floor), 2.48%, 02/20/28 144A †	1,160,000	1,141,107	SMB Private Education Loan Trust, Series 2016-A, Class A2A 2.70%, 05/15/31 144A	262,388	263,615
PFS Financing Corp, Series 2019-B, Class A (Floating, ICE LIBOR USD 1M + 0.55%), 1.25%, 09/15/23 144A †	1,400,000	1,351,147	SMB Private Education Loan Trust, Series 2016-B, Class A2A 2.43%, 02/17/32 144A	172,313	173,673
PFS Financing Corporation, Series 2018-B, Class A 2.89%, 02/15/23 144A	2,330,000	2,319,701	SMB Private Education Loan Trust, Series 2018-A, Class A2A 3.50%, 02/15/36 144A	1,105,000	1,162,264
PFS Financing Corporation, Series 2019-A, Class A1 (Floating, ICE LIBOR USD 1M + 0.55%), 1.25%, 04/15/24 144A †	390,000	370,918	SMB Private Education Loan Trust, Series 2018-B, Class A2B (Floating, ICE LIBOR USD 1M + 0.72%), 1.42%, 01/15/37 144A †	626,360	574,028
PFS Financing Corporation, Series 2019-A, Class A2 2.86%, 04/15/24 144A	1,500,000	1,480,705	SMB Private Education Loan Trust, Series 2019-A, Class A2A 3.44%, 07/15/36 144A	280,000	267,748
Santander Retail Auto Lease Trust, Series 2019-B, Class A3 2.30%, 01/20/23 144A	1,150,000	1,141,587	SMB Private Education Loan Trust, Series 2020-A, Class A2A 2.23%, 09/15/37 144A	1,000,000	999,162
Securitized Term Auto Receivables Trust, Series 2019-1A, Class A3 2.99%, 02/27/23 144A	700,000	697,781	SMB Private Education Loan Trust, Series 2020-A, Class A2B (Floating, ICE LIBOR USD 1M + 0.83%), 2.51%, 09/15/37 144A †	100,000	95,267
SLC Student Loan Trust, Series 2006-2, Class A5 (Floating, ICE LIBOR USD 3M + 0.10%), 0.84%, 09/15/26†	273,689	273,166	SoFi Professional Loan Program LLC, Series 2015-D, Class A2 2.72%, 10/27/36 144A	618,924	616,536
SLM Private Credit Student Loan Trust, Series 2004-A, Class A3 (Floating, ICE LIBOR USD 3M + 0.40%, 0.40% Floor), 1.14%, 06/15/33†	431,619	425,399	SoFi Professional Loan Program LLC, Series 2016-A, Class A2 2.76%, 12/26/36 144A	212,533	214,862
SLM Private Credit Student Loan Trust, Series 2005-A, Class A3 (Floating, ICE LIBOR USD 3M + 0.20%), 0.94%, 06/15/23†	243,612	242,799	SoFi Professional Loan Program LLC, Series 2016-C, Class A2B 2.36%, 12/27/32 144A	112,182	112,978
SLM Private Credit Student Loan Trust, Series 2007-A, Class A4A (Floating, ICE LIBOR USD 3M + 0.24%, 0.24% Floor), 0.98%, 12/16/41†	300,207	266,152	SoFi Professional Loan Program LLC, Series 2016-D, Class A2B 2.34%, 04/25/33 144A	111,237	111,610
SLM Student Loan Trust, Series 2003-5, Class A5 (Floating, 0.27% - Euribor 3M), 0.00%, 06/17/24(E) †	100,468	108,934	SoFi Professional Loan Program LLC, Series 2016-F, Class A2 3.02%, 02/25/40 144A	774,554	797,438
			SoFi Professional Loan Program LLC, Series 2017-E, Class A2A 1.86%, 11/26/40 144A	468,914	468,092
			SoFi Professional Loan Program LLC, Series 2019-B, Class A2FX 3.09%, 08/17/48 144A	210,000	216,596

	Par	Value		Par	Value
SoFi Professional Loan Program Trust, Series 2018-C, Class A2FX 3.59%, 01/25/48 144A	\$ 245,000	\$ 247,958	TRESTLES CLO, Ltd. Series 2017-1A, Class A1A (Floating, ICE LIBOR USD 3M + 1.29%), 3.08%, 07/25/29 144A †	\$ 550,000	\$ 533,436
SoFi Professional Loan Program Trust, Series 2020-A, Class A2FX 2.54%, 05/15/46 144A	490,000	474,524	Trillium Credit Card Trust II, Series 2020-1A, Class B 2.33%, 12/26/24 144A	215,000	200,535
SoFi Professional Loan Program, Series 2018-B, Class A2FX 3.34%, 08/25/47 144A	805,000	781,271	TRTX Issuer, Ltd., Series 2019-FL3, Class A (Floating, ICE LIBOR USD 1M + 1.15%, 1.15% Floor), 1.95%, 10/15/34 144A †	1,870,000	1,741,383
Sound Point CLO XIV, Ltd., Series 2016-3A, Class AR (Floating, ICE LIBOR USD 3M + 1.15%), 2.96%, 01/23/29 144A †	345,000	336,191	Tryon Park CLO, Ltd., Series 2013-1A, Class A1SR (Floating, ICE LIBOR USD 3M + 0.89%), 2.72%, 04/15/29 144A †	3,070,000	2,958,526
SpringCastle Funding Asset-Backed Notes, Series 2019-AA, Class A 3.20%, 05/27/36 144A	550,634	519,061	Venture XVII CLO, Ltd., Series 2014-17A, Class ARR (Floating, ICE LIBOR USD 3M + 0.88%), 2.88%, 04/15/27 144A †	360,000	349,863
Springleaf Funding Trust, Series 2015-BA, Class A 3.48%, 05/15/28 144A	815,000	790,767	Verizon Owner Trust, Series 2019-B, Class A1A 2.33%, 12/20/23	3,690,000	3,725,448
Springleaf Funding Trust, Series 2017-AA, Class A 2.68%, 07/15/30 144A	400,000	384,045	Verizon Owner Trust, Series 2020-A, Class A1A 1.85%, 07/22/24	420,000	410,276
Starwood Waypoint Homes Trust, Series 2017-1, Class A (Floating, ICE LIBOR USD 1M + 0.95%, 0.95% Floor), 1.65%, 01/17/35 144A †	1,881,571	1,759,685	Volvo Financial Equipment LLC, Series 2019-1A, Class A3 3.00%, 03/15/23 144A	1,500,000	1,460,855
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2005-7XS, Class 2A1A (Floating, ICE LIBOR USD 1M + 1.50%, 1.50% Floor), 3.08%, 04/25/35 †	183,871	170,143	Westlake Automobile Receivables Trust, Series 2018-3A, Class D 4.00%, 10/16/23 144A	300,000	300,087
STWD, Ltd., Series 2019-FL1, Class A (Floating, ICE LIBOR USD 1M + 1.08%, 1.08% Floor), 1.78%, 07/15/38 144A †	1,330,000	1,217,950	Westlake Automobile Receivables Trust, Series 2019-3A, Class A2 2.15%, 02/15/23 144A	380,000	376,488
TICP CLO VI, Ltd., Series 2016-6A, Class AR (Floating, ICE LIBOR USD 3M + 1.20%, 1.20% Floor), 3.03%, 01/15/29 144A †	285,000	277,773	Westlake Automobile Receivables Trust, Series 2020-1A, Class C 2.52%, 04/15/25 144A	620,000	561,294
Towd Point Mortgage Trust, Series 2016-3, Class A1 2.25%, 04/25/56 144A	363,717	362,165	Wheels SPV 2 LLC, Series 2017-1A, Class A2 1.88%, 04/20/26 144A	1,201	<u>1,201</u>
Towd Point Mortgage Trust, Series 2019-MH1, Class A1 3.00%, 11/25/58 144A	775,806	785,129	Total Asset-Backed Securities (Cost \$165,787,271)		<u>162,455,157</u>
Towd Point Mortgage Trust, Series 2019-SJ3, Class A1 3.00%, 11/25/59 144A	3,579,208	3,554,869	CORPORATE BONDS — 22.5%		
Toyota Auto Receivables Owner Trust, Series 2019-A, Class A3 2.91%, 07/17/23	1,890,000	1,926,712	3M Co. 0.95%, 05/15/23(E)	160,000	177,993
Transportation Finance Equipment Trust, Series 2019-1, Class A3 1.85%, 04/24/23 144A	610,000	602,028	2.65%, 04/15/25	80,000	82,479
			ADT Security Corporation (The) 6.25%, 10/15/21	150,000	147,444
			4.13%, 06/15/23	180,000	177,074
			AES Corporation 4.00%, 03/15/21	850,000	840,013
			AIG Global Funding 2.30%, 07/01/22 144A	330,000	328,871

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Air Lease Corporation			(Variable, ICE LIBOR USD 3M +		
2.63%, 07/01/22	\$ 150,000	\$ 128,112	0.37%), 2.74%, 01/23/22^	\$ 600,000	\$ 601,914
2.25%, 01/15/23	1,645,000	1,368,506	(Variable, ICE LIBOR USD 3M +	425,000	430,239
2.75%, 01/15/23	275,000	232,085	0.63%), 3.50%, 05/17/22^		
Ally Financial, Inc.			(Floating, ICE LIBOR USD 3M +	750,000	713,139
3.88%, 05/21/24	400,000	362,502	0.65%), 1.87%, 06/25/22† Δ	175,000	175,594
Ameren Corporation			2.50%, 10/21/22	335,000	347,534
2.50%, 09/15/24	610,000	594,133	3.30%, 01/11/23		
American Electric Power Co., Inc.			(Variable, ICE LIBOR USD 3M +	700,000	703,814
3.65%, 12/01/21	490,000	496,430	0.93%), 2.82%, 07/21/23^		
American Express Credit Corporation			(Variable, ICE LIBOR USD 3M +	1,500,000	1,532,488
2.38%, 05/26/20	1,550,000	1,549,982	0.79%), 3.00%, 12/20/23^		
American Honda Finance Corporation			(Variable, ICE LIBOR USD 3M +	1,000,000	1,047,910
2.05%, 01/10/23	915,000	902,698	0.94%), 3.86%, 07/23/24^		
0.55%, 03/17/23(E)	215,000	230,538	Bank of New York Mellon		
American Tower Corporation REIT			Corporation (The)		
2.25%, 01/15/22	2,700,000	2,638,068	1.95%, 08/23/22	640,000	643,447
3.50%, 01/31/23	95,000	95,614	BBVA USA		
3.38%, 05/15/24	500,000	501,988	3.50%, 06/11/21	1,600,000	1,592,192
2.40%, 03/15/25	215,000	211,815	Becton Dickinson Euro Finance		
1.95%, 05/22/26(E)	120,000	135,021	S.a.r.l.		
Anthem, Inc.			0.63%, 06/04/23(E)	100,000	107,931
3.13%, 05/15/22	165,000	168,004	Becton, Dickinson and Co.		
Aon Corporation			2.40%, 06/05/20	325,000	323,999
2.20%, 11/15/22	855,000	852,250	1.40%, 05/24/23(E)	100,000	110,690
Apache Corporation			BGC Partners, Inc.		
3.63%, 02/01/21	26,000	21,024	5.13%, 05/27/21	1,400,000	1,412,602
3.25%, 04/15/22	122,000	91,664	BMW US Capital LLC		
Apple, Inc.			(Floating, ICE LIBOR USD 3M +		
1.70%, 09/11/22	435,000	443,130	0.50%), 2.21%, 08/13/21	3,000,000	2,884,825
1.00%, 11/10/22(E)	300,000	335,109	144A †		
Ares Capital Corporation			Bristol-Myers Squibb Co.		
3.63%, 01/19/22	1,325,000	1,242,643	2.60%, 05/16/22 144A	875,000	894,683
Assurant, Inc.			Broadcom, Inc.		
(Floating, ICE LIBOR USD 3M +			3.13%, 04/15/21 144A	1,465,000	1,449,485
1.25%), 2.48%, 03/26/21†	226,000	226,001	3.13%, 10/15/22 144A	3,000,000	2,975,262
AT&T, Inc.			Cantor Fitzgerald LP		
(Floating, ICE LIBOR USD 3M +			6.50%, 06/17/22 144A	750,000	773,051
0.75%), 2.33%, 06/01/21†	2,300,000	2,233,672	Capital One Bank USA NA		
3.80%, 03/15/22	1,200,000	1,213,478	(Variable, U.S. SOFR + 0.62%),		
3.60%, 02/17/23	115,000	118,303	2.01%, 01/27/23^	665,000	650,428
4.45%, 04/01/24	350,000	373,315	Capital One Financial Corporation		
(Floating, ICE LIBOR USD 3M +			3.90%, 01/29/24	800,000	803,050
1.18%), 1.96%, 06/12/24†	1,200,000	1,115,166	3.75%, 04/24/24	135,000	136,094
Athene Global Funding			Capital One NA		
2.75%, 04/20/20 144A	1,445,000	1,441,867	2.15%, 09/06/22	1,955,000	1,904,942
Aviation Capital Group LLC			Carrier Global Corporation		
2.88%, 01/20/22 144A	1,000,000	904,675	1.92%, 02/15/23 144A	330,000	325,557
4.38%, 01/30/24 144A	1,000,000	904,266	2.24%, 02/15/25 144A	690,000	672,598
Bank of America Corporation			Centene Corporation		
(Variable, ICE LIBOR USD 3M +			4.75%, 05/15/22	210,000	212,171
0.66%), 2.37%, 07/21/21^	1,840,000	1,839,090	4.75%, 01/15/25 144A	395,000	398,454
(Variable, ICE LIBOR USD 3M +			CenterPoint Energy Resources		
0.63%), 2.33%, 10/01/21^	765,000	764,075	Corporation		
(Floating, ICE LIBOR USD 3M +			3.55%, 04/01/23	200,000	202,330
0.38%), 2.19%, 01/23/22†	900,000	864,157	CenterPoint Energy, Inc.		
			3.60%, 11/01/21	445,000	444,422

	Par	Value		Par	Value
CenturyLink, Inc.			DH Europe Finance II S.a.r.l.		
5.63%, 04/01/20	\$ 530,000	\$ 530,000	0.20%, 03/18/26(E)	\$ 180,000	\$ 183,840
Charter Communications Operating LLC			DH Europe Finance S.a.r.l.		
4.50%, 02/01/24	2,700,000	2,787,253	(Floating, 0.30% - Euribor 3M), 0.00%, 06/30/22(E) †	270,000	292,462
Cheniere Corpus Christi Holdings LLC			Discover Bank		
5.88%, 03/31/25	630,000	529,344	3.35%, 02/06/23	1,840,000	1,819,885
Cigna Corporation			Discovery Communications LLC		
3.20%, 09/17/20	1,360,000	1,362,105	4.38%, 06/15/21	220,000	223,551
(Floating, ICE LIBOR USD 3M + 0.65%), 1.49%, 09/17/21 †	860,000	825,824	3.30%, 05/15/22	375,000	367,758
CIT Bank NA			DISH DBS Corporation		
(Variable, U.S. SOFR + 1.72%), 2.97%, 09/27/25^	440,000	373,496	6.75%, 06/01/21	700,000	713,622
CIT Group, Inc.			Dollar Tree, Inc.		
4.13%, 03/09/21	1,030,000	1,020,174	3.70%, 05/15/23	1,100,000	1,119,034
5.00%, 08/15/22Δ	750,000	733,109	Dominion Energy Gas Holdings LLC		
Citigroup, Inc.			(Floating, ICE LIBOR USD 3M + 0.60%), 1.34%, 06/15/21 †	1,800,000	1,730,426
2.75%, 04/25/22	1,100,000	1,106,811	Dominion Energy, Inc.		
(Variable, ICE LIBOR USD 3M + 0.72%), 3.14%, 01/24/23^	1,850,000	1,873,439	2.58%, 07/01/20	335,000	334,615
0.75%, 10/26/23(E)	190,000	203,518	2.72%, 08/15/21 STEP	480,000	473,368
(Floating, ICE LIBOR USD 3M + 1.02%), 2.60%, 06/01/24 †	1,000,000	932,677	2.45%, 01/15/23 144A	1,430,000	1,409,673
Citizens Bank NA			DTE Energy Co.		
2.20%, 05/26/20	370,000	369,397	2.60%, 06/15/22	375,000	367,088
3.25%, 02/14/22	430,000	436,065	2.25%, 11/01/22	1,065,000	1,053,876
Cleveland-Cliffs, Inc.			Duke Energy Corporation		
4.88%, 01/15/24 144A	225,000	207,843	3.95%, 10/15/23	430,000	448,802
CNH Industrial Capital LLC			Elanco Animal Health, Inc.		
3.88%, 10/15/21	145,000	144,402	4.66%, 08/27/21	295,000	293,713
Coca-Cola Co. (The)			Energy Transfer Operating LP		
1.13%, 09/22/22(E)	340,000	378,478	3.60%, 02/01/23	105,000	93,474
Conagra Brands, Inc.			4.25%, 03/15/23Δ	1,630,000	1,478,952
(Floating, ICE LIBOR USD 3M + 0.75%), 2.55%, 10/22/20 †	473,000	468,037	2.90%, 05/15/25	1,155,000	969,135
3.80%, 10/22/21	700,000	705,063	Equinix, Inc. REIT		
CoreCivic, Inc. REIT			2.63%, 11/18/24	1,305,000	1,252,820
4.63%, 05/01/23Δ	520,000	477,100	Evergy, Inc.		
Cox Communications, Inc.			2.45%, 09/15/24	1,020,000	1,002,503
3.15%, 08/15/24 144A	290,000	296,587	Exelon Corporation		
Crown Castle Towers LLC			2.45%, 04/15/21	175,000	173,522
3.22%, 05/15/22 144A	1,500,000	1,501,019	Federal Home Loan Bank Discount Notes		
CVS Health Corporation			0.00%, 05/04/20	4,400,000	4,400,000
3.35%, 03/09/21	903,000	908,225	0.07%, 05/27/20Ω	2,100,000	2,099,771
4.10%, 03/25/25	400,000	423,874	Fidelity National Information Services, Inc.		
Daimler Finance North America LLC			0.40%, 01/15/21(E)	415,000	456,847
2.20%, 05/05/20 144A	230,000	229,323	0.13%, 12/03/22(E)	300,000	322,011
2.30%, 02/12/21 144A	1,455,000	1,417,826	0.75%, 05/21/23(E)	380,000	412,672
2.88%, 03/10/21 144A	1,000,000	990,080	Fifth Third Bank		
3.35%, 05/04/21 144A	230,000	227,744	1.80%, 01/30/23Δ	325,000	321,348
Dell International LLC			FirstEnergy Corporation		
4.42%, 06/15/21 144A	3,047,000	3,047,391	2.85%, 07/15/22	2,357,000	2,302,036
5.88%, 06/15/21 144A	356,000	357,780	Florida Power & Light Co.		
5.45%, 06/15/23 144A	1,680,000	1,728,617	(Floating, ICE LIBOR USD 3M + 0.40%), 2.14%, 05/06/22 †	420,000	396,191
Delta Air Lines, Inc.			Ford Motor Credit Co. LLC		
3.63%, 03/15/22	2,100,000	1,942,161	2.43%, 06/12/20	1,135,000	1,109,463
			3.16%, 08/04/20	225,000	220,534

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
(Floating, ICE LIBOR USD 3M + 2.55%), 4.42%, 01/07/21†	\$1,000,000	\$ 950,157	3.75%, 10/01/21	\$ 80,000	\$ 80,836
3.34%, 03/18/21	300,000	289,440	Iron Mountain, Inc. REIT		
(Floating, ICE LIBOR USD 3M + 0.81%), 2.25%, 04/05/21†	500,000	462,550	4.38%, 06/01/21 144A	635,000	632,936
(Floating, ICE LIBOR USD 3M + 1.27%), 2.64%, 03/28/22†	235,000	191,058	iStar, Inc. REIT		
4.14%, 02/15/23	345,000	321,471	4.75%, 10/01/24	330,000	279,264
5.58%, 03/18/24	300,000	286,500	Jackson National Life Global Funding		
Freepport-McMoRan, Inc.			3.30%, 02/01/22 144A	1,125,000	1,148,699
3.55%, 03/01/22	66,000	64,125	John Deere Capital Corporation		
FS KKR Capital Corporation			1.20%, 04/06/23	435,000	426,840
4.75%, 05/15/22	1,000,000	936,779	JPMorgan Chase & Co.		
FS KKR Capital Corporation II			2.63%, 04/23/21(E)	100,000	112,149
4.25%, 02/14/25 144A	880,000	714,514	(Floating, ICE LIBOR USD 3M + 0.68%), 2.26%, 06/01/21†	1,265,000	1,257,563
GATX Corporation			(Floating, ICE LIBOR USD 3M + 0.61%), 1.50%, 06/18/22†	540,000	519,355
(Floating, ICE LIBOR USD 3M + 0.72%), 2.46%, 11/05/21†	500,000	490,260	(Variable, ICE LIBOR USD 3M + 0.70%), 3.21%, 04/01/23^	1,270,000	1,292,986
General Mills, Inc.			JPMorgan Chase Bank NA		
0.45%, 01/15/26(E)	100,000	105,353	(Variable, ICE LIBOR USD 3M + 0.35%), 3.09%, 04/26/21^	525,000	524,796
General Motors Financial Co., Inc.			Kinder Morgan Energy Partners LP		
2.65%, 04/13/20	460,000	459,646	5.00%, 10/01/21	300,000	293,887
(Floating, ICE LIBOR USD 3M + 0.93%), 2.78%, 04/13/20†	1,010,000	1,007,875	4.25%, 09/01/24	355,000	347,580
2.45%, 11/06/20	605,000	587,135	Kinder Morgan, Inc.		
3.70%, 11/24/20	2,790,000	2,763,028	(Floating, ICE LIBOR USD 3M + 1.28%), 3.11%, 01/15/23†	660,000	549,596
(Floating, ICE LIBOR USD 3M + 0.85%), 2.73%, 04/09/21†	500,000	450,181	Kraft Heinz Foods Co.		
3.20%, 07/06/21	46,000	43,823	(Floating, ICE LIBOR USD 3M + 0.82%), 2.55%, 08/10/22†	400,000	372,202
4.20%, 11/06/21	395,000	377,289	Lehman Escrow Bonds		
(Floating, ICE LIBOR USD 3M + 1.55%), 3.39%, 01/14/22†	895,000	743,050	0.00%, 01/18/12#	600,000	6,300
(Floating, ICE LIBOR USD 3M + 1.31%), 2.68%, 06/30/22†	614,000	488,100	Lennar Corporation		
Goldman Sachs Group, Inc. (The)			4.13%, 01/15/22	1,250,000	1,247,300
(Floating, ICE LIBOR USD 3M + 0.78%), 2.56%, 10/31/22†	2,000,000	1,927,437	Level 3 Financing, Inc.		
(Floating, 0.55% - Euribor 3M), 0.16%, 04/21/23(E) †	210,000	216,885	5.13%, 05/01/23	200,000	197,749
3.50%, 04/01/25	380,000	389,145	Mack-Cali Realty LP REIT		
Honeywell International, Inc.			3.15%, 05/15/23	160,000	132,101
1.30%, 02/22/23(E)	500,000	560,275	Marriott International, Inc.		
0.00%, 03/10/24(E)	100,000	106,681	2.13%, 10/03/22	630,000	567,759
Huntington National Bank (The)			Marsh & McLennan Cos., Inc.		
1.80%, 02/03/23	545,000	536,200	3.50%, 03/10/25	220,000	228,362
Hyundai Capital America			Masco Corporation		
2.55%, 04/03/20 144A	315,000	315,009	5.95%, 03/15/22	683,000	696,051
Illinois Tool Works, Inc.			Mastercard, Inc.		
0.25%, 12/05/24(E)	200,000	214,613	1.10%, 12/01/22(E)	280,000	312,486
International Business Machines Corporation			McCormick & Co., Inc.		
0.38%, 01/31/23(E)	190,000	207,181	2.70%, 08/15/22	200,000	200,813
International Lease Finance Corporation			McDonald's Corporation		
8.25%, 12/15/20	800,000	794,334	1.13%, 05/26/22(E)	200,000	221,663
8.63%, 01/15/22	1,200,000	1,196,176	1.00%, 11/15/23(E)	100,000	110,409
Interpublic Group of Cos., Inc. (The)			3.30%, 07/01/25Δ	155,000	161,351
3.50%, 10/01/20	230,000	226,525	Medtronic Global Holdings SCA		
			0.00%, 12/02/22(E)	475,000	511,323
			0.38%, 03/07/23(E)	180,000	195,182
			Metropolitan Life Global Funding I		
			2.38%, 01/11/23(E)	100,000	113,255

	Par	Value		Par	Value
Midwest Connector Capital Co. LLC			Penske Truck Leasing Co. LP		
3.63%, 04/01/22 144A	\$ 675,000	\$ 649,080	3.38%, 02/01/22 144A	\$ 325,000	\$ 328,806
Morgan Stanley			4.25%, 01/17/23 144A	165,000	169,253
2.75%, 05/19/22	600,000	603,557	3.45%, 07/01/24 144A	1,500,000	1,525,843
3.13%, 01/23/23	1,000,000	1,025,502	2.70%, 11/01/24 144A	1,105,000	1,033,051
(Floating, CAD Offered Rate 3M + 0.30%), 2.28%, 02/03/23(C) †	1,100,000	742,353	Phillips 66		
(Variable, U.S. SOFR + 1.15%), 2.72%, 07/22/25^	790,000	792,826	(Floating, ICE LIBOR USD 3M + 0.60%), 2.25%, 02/26/21 †	595,000	556,640
MPLX LP			Prime Security Services Borrower LLC		
(Floating, ICE LIBOR USD 3M + 0.90%), 1.90%, 09/09/21 †	335,000	316,637	5.25%, 04/15/24 144A	250,000	248,511
6.25%, 10/15/22 144A	199,000	179,367	Protective Life Global Funding		
3.50%, 12/01/22 144A	265,000	254,067	2.16%, 09/25/20 144A	425,000	422,250
MUFG Union Bank NA			2.62%, 08/22/22 144A	575,000	579,595
2.10%, 12/09/22	1,000,000	986,590	QEP Resources, Inc.		
National Rural Utilities Cooperative Finance Corporation			6.88%, 03/01/21	543,000	281,654
2.30%, 09/15/22	1,200,000	1,192,882	QUALCOMM, Inc.		
Navient Corporation			3.00%, 05/20/22	25,000	25,528
6.63%, 07/26/21	575,000	593,256	Qwest Corporation		
NextEra Energy Capital Holdings, Inc.			6.75%, 12/01/21Δ	350,000	363,019
2.40%, 09/01/21	1,135,000	1,134,860	Regions Financial Corporation		
3.20%, 02/25/22	100,000	101,712	2.75%, 08/14/22	1,700,000	1,683,549
2.90%, 04/01/22	925,000	940,507	Reliance Standard Life Global Funding II		
1.95%, 09/01/22	1,900,000	1,877,586	2.63%, 07/22/22 144A	595,000	599,170
NextEra Energy Operating Partners LP			2.15%, 01/21/23 144A	465,000	454,592
4.25%, 07/15/24 144A	405,000	397,408	2.75%, 01/21/27 144A	1,700,000	1,584,554
NIKE, Inc.			Ryder System, Inc.		
2.40%, 03/27/25	105,000	109,185	2.88%, 06/01/22	3,050,000	3,061,943
Nissan Motor Acceptance Corporation			2.50%, 09/01/22	1,200,000	1,131,179
2.15%, 09/28/20 144A	515,000	505,806	2.50%, 09/01/24	558,000	532,267
3.65%, 09/21/21 144A	5,000,000	4,902,098	Sabine Pass Liquefaction LLC		
Northwest Airlines Pass-Through Trust, Series 2002-1, Class G2			5.63%, 02/01/21	1,170,000	1,135,302
6.26%, 11/20/21	19,537	18,547	6.25%, 03/15/22	1,100,000	1,067,880
NuStar Logistics LP			5.75%, 05/15/24	130,000	120,590
6.75%, 02/01/21	250,000	200,925	Santander Holdings USA, Inc.		
Occidental Petroleum Corporation			4.45%, 12/03/21	475,000	485,069
2.60%, 08/13/21	660,000	519,334	3.70%, 03/28/22	1,115,000	1,104,852
2.70%, 08/15/22Δ	820,000	585,438	Sempra Energy		
(Floating, ICE LIBOR USD 3M + 1.45%), 3.14%, 08/15/22 †	1,900,000	1,273,835	(Floating, ICE LIBOR USD 3M + 0.50%), 2.33%, 01/15/21 †	630,000	596,855
2.90%, 08/15/24	800,000	438,670	Simon International Finance SCA REIT		
ONEOK, Inc.			1.38%, 11/18/22(E)	105,000	118,030
4.25%, 02/01/22	1,300,000	1,255,049	Sirius XM Radio, Inc.		
Oracle Corporation			3.88%, 08/01/22 144A	1,250,000	1,254,661
2.50%, 04/01/25	790,000	798,390	SLM Corporation		
Otis Worldwide Corporation			5.13%, 04/05/22	404,000	350,470
2.06%, 04/05/25 144A	1,780,000	1,745,847	Smithfield Foods, Inc.		
Ovintiv, Inc.			2.65%, 10/03/21 144A	495,000	445,608
3.90%, 11/15/21	610,000	418,655	Southern California Edison Co.		
PayPal Holdings, Inc.			2.90%, 03/01/21	1,000,000	997,492
2.20%, 09/26/22	700,000	697,701	1.85%, 02/01/22	428,571	424,329
Pennsylvania Electric Co.			Southern Co. (The)		
5.20%, 04/01/20	500,000	500,000	2.35%, 07/01/21	800,000	799,896
			Spectra Energy Partners LP		
			4.75%, 03/15/24	90,000	86,622

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Springleaf Finance Corporation			3.75%, 01/24/24	\$ 220,000	\$ 232,948
5.63%, 03/15/23	\$ 735,000	\$ 714,788	Wells Fargo Bank NA		
Sprint Spectrum Co. LLC			(Variable, ICE LIBOR USD 3M +		
3.36%, 09/20/21 144A	701,250	700,373	0.49%), 3.33%, 07/23/21^	1,320,000	1,322,451
4.74%, 03/20/25 144A	445,000	457,792	(Variable, ICE LIBOR USD 3M +		
Starwood Property Trust, Inc. REIT			0.65%), 2.08%, 09/09/22^	1,730,000	1,723,216
3.63%, 02/01/21	270,000	254,826	Westinghouse Air Brake Technologies		
5.00%, 12/15/21	275,000	253,481	Corporation		
State Street Corporation			4.40%, 03/15/24	800,000	796,219
(Variable, U.S. SOFR + 2.69%),			Williams Cos., Inc. (The)		
2.83%, 03/30/23 144A ^	265,000	267,660	4.00%, 11/15/21Δ	175,000	166,170
Sterling Bancorp			3.70%, 01/15/23	80,000	74,060
3.50%, 06/08/20	480,000	477,844	Wisconsin Electric Power Co.		
Stryker Corporation			2.05%, 12/15/24	200,000	198,423
1.13%, 11/30/23(E)	100,000	111,488	WR Grace & Co-Conn		
0.25%, 12/03/24(E)	100,000	106,411	5.13%, 10/01/21 144A	135,000	137,261
Synchrony Financial			WRKCo, Inc.		
2.85%, 07/25/22	840,000	798,602	3.75%, 03/15/25	115,000	115,808
Target Corporation			Wyndham Destinations, Inc.		
2.25%, 04/15/25	135,000	137,825	3.90%, 03/01/23	150,000	126,844
Taylor Morrison Communities, Inc.			Xerox Corporation		
5.63%, 03/01/24 144A	200,000	189,749	3.50%, 08/20/20	270,000	266,165
TerraForm Power Operating LLC			Zimmer Biomet Holdings, Inc.		
4.25%, 01/31/23 144A	150,000	149,996	2.70%, 04/01/20	190,000	190,000
Toll Brothers Finance Corporation			Zoetis, Inc.		
4.38%, 04/15/23	200,000	191,749	3.45%, 11/13/20	300,000	297,083
Toyota Motor Credit Corporation			Total Corporate Bonds		
0.00%, 07/21/21(E)	180,000	196,100	(Cost \$219,217,520)		211,174,146
2.38%, 02/01/23(E)	170,000	194,065	FOREIGN BONDS — 13.4%		
TRI Pointe Group, Inc.			Australia — 0.8%		
4.88%, 07/01/21	300,000	281,265	FMG Resources August 2006		
Truist Financial Corporation			Proprietary, Ltd.		
2.20%, 03/16/23	1,185,000	1,187,357	5.13%, 05/15/24 144A	225,000	223,032
Union Pacific Corporation			Macquarie Group, Ltd.		
2.15%, 02/05/27Δ	270,000	264,927	(Floating, ICE LIBOR USD 3M +		
US Bank NA			1.02%), 2.63%, 11/28/23		
2.05%, 01/21/25	1,800,000	1,790,411	144A †	1,435,000	1,345,090
Ventas Realty LP REIT			National Australia Bank, Ltd.		
2.65%, 01/15/25	905,000	870,647	2.25%, 03/16/21 144A	1,500,000	1,518,058
Verizon Communications, Inc.			Scentre Group Trust 1 REIT		
0.50%, 06/02/22(E)	105,000	114,994	2.38%, 04/28/21 144A	1,500,000	1,505,496
3.38%, 02/15/25	1,200,000	1,284,156	Telstra Corporation, Ltd.		
(Floating, ICE LIBOR USD 3M +			3.50%, 09/21/22(E)	200,000	235,557
1.10%), 2.79%, 05/15/25†	1,900,000	1,733,004	Westpac Banking Corporation		
Vistra Energy Corporation			3.15%, 01/16/24 144A	1,275,000	1,371,683
5.88%, 06/01/23	150,000	150,746	Woodside Finance, Ltd.		
Volkswagen Group of America			4.60%, 05/10/21 144A	1,300,000	1,291,648
Finance LLC			3.70%, 09/15/26 144A	400,000	391,087
2.50%, 09/24/21 144A	410,000	400,983			7,881,651
2.70%, 09/26/22 144A	2,000,000	1,936,925	Belgium — 0.0%		
WEC Energy Group, Inc.			KBC Group NV		
3.38%, 06/15/21	555,000	557,420	1.13%, 01/25/24(E)	200,000	214,315
Wells Fargo & Co.					
2.63%, 07/22/22	2,000,000	2,009,169			
3.07%, 01/24/23	50,000	50,573			

	<u>Par</u>	<u>Value</u>		<u>Par</u>	<u>Value</u>
Bermuda — 0.0%			France — 0.6%		
Enstar Group, Ltd.			Air Liquide Finance SA		
4.50%, 03/10/22	\$ 275,000	\$ 274,520	0.38%, 04/18/22(E)	\$ 100,000	\$ 109,893
Brazil — 0.2%			APRR SA	100,000	108,261
Banco Bradesco SA			0.00%, 01/20/23(E)	100,000	108,261
2.85%, 01/27/23 144A	1,495,000	1,419,876	Autoroutes du Sud de la France SA	100,000	118,549
Itau Unibanco Holding SA			2.95%, 01/17/24(E)	100,000	118,549
2.90%, 01/24/23 144A	920,000	876,714	Banque Federative du Credit Mutuel	200,000	212,129
		<u>2,296,590</u>	0.13%, 02/05/24(E)	200,000	212,129
Canada — 1.4%			Banque Federative du Credit Mutuel SA	100,000	108,956
Bank of Montreal			0.75%, 06/15/23(E)	100,000	108,956
2.90%, 03/26/22	1,105,000	1,120,018	BNP Paribas SA	230,000	253,851
Bank of Nova Scotia (The)			1.13%, 01/15/23(E)	230,000	253,851
2.38%, 01/18/23Δ	715,000	721,612	BPCE SA	100,000	103,775
1.95%, 02/01/23	1,000,000	997,545	0.25%, 01/15/26(E)	100,000	103,775
Bausch Health Cos., Inc.			Credit Agricole SA	1,600,000	1,597,921
6.50%, 03/15/22 144A	300,000	304,125	3.38%, 01/10/22 144A	1,600,000	1,597,921
Canadian Government Bond			Dassault Systemes SE	300,000	324,846
1.00%, 09/01/22(C)	11,300,000	8,129,890	0.00%, 09/16/22(E)	300,000	324,846
Husky Energy, Inc.			Engie SA	200,000	217,936
3.95%, 04/15/22Δ	756,000	685,204	0.38%, 02/28/23(E)	200,000	217,936
National Bank of Canada			HSBC France SA	200,000	212,119
2.15%, 10/07/22 144A	630,000	625,215	0.25%, 05/17/24(E)	200,000	212,119
Toronto-Dominion Bank (The)			Orange SA	100,000	109,900
0.38%, 04/25/24(E)	305,000	316,186	0.50%, 01/15/22(E)	100,000	109,900
TransCanada PipeLines, Ltd.			0.75%, 09/11/23(E)	500,000	549,737
3.75%, 10/16/23	45,000	46,497	Schneider Electric SE	200,000	215,596
		<u>12,946,292</u>	0.25%, 09/09/24(E)	200,000	215,596
Chile — 0.1%			Societe Generale SA	300,000	323,467
Banco del Estado de Chile			0.00%, 05/27/22(E)	300,000	323,467
2.67%, 01/08/21 144A	725,000	725,870	Thales SA	100,000	108,178
Banco Santander Chile			0.00%, 05/31/22(E)	100,000	108,178
2.50%, 12/15/20 144A	635,000	635,762	0.75%, 06/07/23(E)	100,000	109,252
		<u>1,361,632</u>	Total Capital International SA	100,000	114,613
China — 0.4%			2.13%, 03/15/23(E)	100,000	114,613
Avolon Holdings Funding, Ltd.			0.25%, 07/12/23(E)	100,000	108,068
3.63%, 05/01/22 144A	350,000	310,711	Veolia Environnement SA	200,000	220,240
5.50%, 01/15/23 144A	900,000	809,130	0.67%, 03/30/22(E)	200,000	220,240
Baidu, Inc.					<u>5,227,287</u>
2.88%, 07/06/22	235,000	235,124	Germany — 0.4%		
Park Aerospace Holdings, Ltd.			BASF SE	195,000	221,514
3.63%, 03/15/21 144A	700,000	663,795	2.00%, 12/05/22(E)	195,000	221,514
5.25%, 08/15/22 144A	800,000	724,059	Deutsche Bank AG	1,405,000	1,373,363
Sinopec Group Overseas Development 2017, Ltd.			3.15%, 01/22/21	1,405,000	1,373,363
2.38%, 04/12/20 144A	970,000	970,027	4.25%, 02/04/21	410,000	393,840
		<u>3,712,846</u>	E.ON SE	240,000	259,606
Denmark — 0.1%			0.00%, 10/24/22(E)	240,000	259,606
Danske Bank A/S			SAP SE	200,000	219,364
(Variable, ICE LIBOR USD 3M + 1.25%), 3.00%, 09/20/22 144A ^	745,000	742,232	0.25%, 03/10/22(E)	200,000	219,364
Finland — 0.0%			Volkswagen Bank GmbH	300,000	324,977
Nokia OYJ			1.88%, 01/31/24(E)	300,000	324,977
3.38%, 06/12/22Δ	185,000	185,581	Volkswagen Leasing GmbH	300,000	326,205
			(Floating, 0.45% - Euribor 3M), 0.05%, 08/02/21(E) †	300,000	326,205
			1.00%, 02/16/23(E) Δ	460,000	492,847
					<u>3,611,716</u>

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
India — 0.4%			Mitsubishi UFJ Lease & Finance Co., Ltd.		
Export-Import Bank of India			2.25%, 09/07/21	\$ 500,000	\$ 492,134
2.75%, 04/01/20	\$1,300,000	\$1,300,000	Mizuho Financial Group, Inc.		
ICICI Bank, Ltd.			(Variable, ICE LIBOR USD 3M + 0.84%), 2.72%, 07/16/23 [^]	1,190,000	1,191,210
3.13%, 08/12/20	1,000,000	994,625	0.52%, 06/10/24(E)	100,000	104,307
Shriram Transport Finance Co., Ltd.			Nomura Holdings, Inc.		
5.10%, 07/16/23 144A	275,000	192,595	2.65%, 01/16/25	600,000	588,247
State Bank of India			NTT Finance Corporation		
(Floating, ICE LIBOR USD 3M + 0.95%), 2.85%, 04/06/20 [†]	1,000,000	999,885	1.90%, 07/21/21	500,000	497,664
		<u>3,487,105</u>	ORIX Corporation		
Indonesia — 0.1%			3.20%, 01/19/22	700,000	698,724
Pelabuhan Indonesia III Persero PT			Sumitomo Mitsui Financial Group, Inc.		
4.50%, 05/02/23 144A	1,175,000	1,173,531	2.93%, 03/09/21	1,600,000	1,602,805
Ireland — 0.6%			2.06%, 07/14/21	1,100,000	1,091,970
Abbott Ireland Financing DAC			2.85%, 01/11/22	1,600,000	1,610,040
0.88%, 09/27/23(E)	200,000	219,646	Takeda Pharmaceutical Co., Ltd.		
0.10%, 11/19/24(E)	170,000	178,766	4.00%, 11/26/21	1,100,000	1,115,155
AerCap Ireland Capital DAC					<u>20,728,141</u>
5.00%, 10/01/21	900,000	832,427	Netherlands — 1.2%		
3.50%, 05/26/22	860,000	761,945	Allianz Finance II BV		
3.30%, 01/23/23	155,000	132,056	0.25%, 06/06/23(E)	200,000	216,194
2.88%, 08/14/24	150,000	119,665	0.00%, 01/14/25(E)	100,000	105,559
3.50%, 01/15/25	350,000	284,336	BMW Finance NV		
Eaton Capital Unlimited Co.			2.25%, 08/12/22 144A Δ	1,270,000	1,224,863
0.02%, 05/14/21(E)	275,000	301,785	0.00%, 04/14/23(E)	290,000	304,040
ESB Finance DAC			Daimler International Finance BV		
3.49%, 01/12/24(E)	100,000	121,776	0.25%, 08/09/21(E)	25,000	27,173
Shire Acquisitions Investments Ireland DAC			0.25%, 11/06/23(E)	90,000	93,882
2.40%, 09/23/21	740,000	734,379	Enel Finance International NV		
2.88%, 09/23/23	200,000	201,833	2.88%, 05/25/22 144A	1,715,000	1,660,588
SMBC Aviation Capital Finance DAC			4.25%, 09/14/23 144A	400,000	409,943
2.65%, 07/15/21 144A	390,000	386,917	0.00%, 06/17/24(E)	300,000	315,697
3.00%, 07/15/22 144A	540,000	544,730	ING Bank NV		
3.55%, 04/15/24 144A	800,000	855,307	0.00%, 04/08/22(E)	100,000	107,919
Willis Towers Watson PLC			(Floating, 0.40% - Euribor 3M), 0.02%, 04/08/22(E) [†]	200,000	215,362
5.75%, 03/15/21	131,000	134,277	(Variable, EUR Swap Rate 5Y + 2.25%), 3.63%, 02/25/26(E) [^]	200,000	220,495
		<u>5,809,845</u>	ING Groep NV		
Japan — 2.2%			1.00%, 09/20/23(E)	200,000	214,620
Aircastle, Ltd.			innogy Finance BV		
5.13%, 03/15/21	2,000,000	1,985,864	0.75%, 11/30/22(E)	50,000	55,057
Central Nippon Expressway Co., Ltd.			LeasePlan Corporation NV		
(Floating, ICE LIBOR USD 3M + 0.85%), 1.59%, 09/14/21 [†]	1,000,000	976,305	2.88%, 10/24/24 144A	1,900,000	1,864,749
(Floating, ICE LIBOR USD 3M + 0.56%), 2.32%, 11/02/21 [†]	1,000,000	1,005,197	Mylan NV		
2.85%, 03/03/22	2,000,000	2,009,518	3.15%, 06/15/21	2,000,000	1,973,450
Mitsubishi UFJ Financial Group, Inc.			NXP BV		
3.54%, 07/26/21	65,000	65,611	4.13%, 06/01/21 144A	500,000	504,922
3.22%, 03/07/22	2,030,000	2,064,645	3.88%, 06/18/26 144A	500,000	487,469
2.62%, 07/18/22	1,635,000	1,632,763	RELX Finance BV		
2.67%, 07/25/22	2,000,000	1,995,982	0.00%, 03/18/24(E)	100,000	106,270

	Par	Value		Par	Value
Siemens Financieringsmaatschappij NV			Switzerland — 0.3%		
0.00%, 09/05/21(E)	\$ 376,000	\$ 412,820	Credit Suisse Group AG		
0.00%, 02/20/23(E)	300,000	325,849	3.57%, 01/09/23 144A	\$ 750,000	\$ 757,396
0.38%, 09/06/23(E)	235,000	257,706	Credit Suisse Group Funding Guernsey, Ltd.		
Vonovia Finance BV			3.80%, 09/15/22	1,650,000	1,674,007
0.13%, 04/06/23(E)	200,000	212,867	UBS Group AG		
		<u>11,317,494</u>	(Variable, ICE LIBOR USD 3M + 0.95%), 2.86%, 08/15/23 144A ^	365,000	<u>362,429</u>
New Zealand — 0.4%					<u>2,793,832</u>
ANZ New Zealand International, Ltd.			United Arab Emirates — 0.1%		
2.88%, 01/25/22 144A	740,000	737,364	Abu Dhabi Government International Bond		
1.90%, 02/13/23 144A Δ	1,260,000	1,269,369	2.50%, 10/11/22 144A	655,000	<u>659,038</u>
BNZ International Funding, Ltd.			United Kingdom — 3.0%		
2.10%, 09/14/21 144A	1,415,000	1,401,866	Aon PLC		
		<u>3,408,599</u>	2.80%, 03/15/21	225,000	224,521
Norway — 0.0%			Barclays Bank PLC		
Telenor ASA			2.65%, 01/11/21	700,000	699,942
0.00%, 09/25/23(E)	100,000	108,069	Barclays PLC		
Peru — 0.1%			(Variable, ICE LIBOR USD 3M + 1.40%), 4.61%, 02/15/23^	600,000	607,299
Fondo MIVIVIENDA SA			(Variable, ICE LIBOR USD 3M + 1.36%), 4.34%, 05/16/24^	900,000	869,417
3.50%, 01/31/23 144A	690,000	656,539	BG Energy Capital PLC		
Qatar — 0.3%			4.00%, 10/15/21 144A	1,000,000	1,004,802
QNB Finance, Ltd.			BP Capital Markets PLC		
(Floating, ICE LIBOR USD 3M + 1.00%), 2.76%, 05/02/22†	3,000,000	2,986,833	1.53%, 09/26/22(E)	360,000	397,756
Singapore — 0.1%			1.11%, 02/16/23(E)	170,000	186,548
BOC Aviation, Ltd.			CK Hutchison International 17 II, Ltd.		
3.00%, 05/23/22	700,000	721,543	2.25%, 09/29/20 144A	990,000	990,901
South Korea — 0.3%			HSBC Holdings PLC		
Industrial Bank of Korea			(Variable, ICE LIBOR USD 3M + 1.06%), 3.26%, 03/13/23^	270,000	270,007
2.13%, 10/23/24 144A	3,100,000	3,213,600	3.60%, 05/25/23	3,000,000	3,032,486
Spain — 0.1%			Lloyds Banking Group PLC		
Amadeus Capital Markets SAU			(Variable, ICE LIBOR USD 3M + 1.25%), 2.86%, 03/17/23^	2,500,000	2,467,491
1.63%, 11/17/21(E)	100,000	109,838	Motability Operations Group PLC		
Banco de Sabadell SA			1.63%, 06/09/23(E)	240,000	272,892
(Variable, 0.97% - EUR Swap Rate 1Y), 0.63%, 11/07/25(E) ^	100,000	102,221	National Grid Electricity Transmission PLC		
Banco Santander SA			0.19%, 01/20/25(E)	100,000	106,336
2.71%, 06/27/24	400,000	393,118	Nationwide Building Society		
		<u>605,177</u>	2.00%, 01/27/23 144A	900,000	876,339
Sweden — 0.2%			1.70%, 02/13/23 144A	2,900,000	2,976,271
Atlas Copco AB			(Variable, ICE LIBOR USD 3M + 1.18%), 3.62%, 04/26/23 144A ^	1,500,000	1,492,890
2.50%, 02/28/23(E)	255,000	296,984	NatWest Markets PLC		
Stadshypotek AB			3.63%, 09/29/22 144A	635,000	628,280
2.50%, 04/05/22 144A	1,000,000	1,016,256	Royal Bank of Scotland Group PLC		
Telefonaktiebolaget LM Ericsson			(Floating, ICE LIBOR USD 3M + 1.47%), 3.16%, 05/15/23†	1,810,000	1,719,773
4.13%, 05/15/22	155,000	154,616	3.88%, 09/12/23	240,000	246,798
Volvo Treasury AB					
(Floating, 0.65% - Euribor 3M), 0.18%, 09/13/21(E) †	200,000	220,347			
		<u>1,688,203</u>			

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Santander UK Group Holdings PLC			BANK, Series 2019-BN18, Class A2		
2.88%, 08/05/21	\$3,500,000	\$ 3,459,095	3.47%, 05/15/62	\$ 610,000	\$ 644,323
3.57%, 01/10/23	350,000	348,570	BBCMS Trust, Series 2013-TYSN, Class E		
(Variable, ICE LIBOR USD 3M + 1.08%), 3.37%, 01/05/24^	215,000	217,164	3.71%, 09/05/32 144A	200,000	194,930
Santander UK PLC			Bear Stearns ALT-A Trust, Series 2004-10, Class 2A1		
1.63%, 02/12/23 144A	2,100,000	2,156,393	(Floating, ICE LIBOR USD 1M + 0.66%, 0.33% Floor, 11.50% Cap), 1.61%, 09/25/34†	135,278	134,645
Sky, Ltd.			Bear Stearns ARM Trust, Series 2003-8, Class 4A1		
1.50%, 09/15/21(E)	100,000	111,189	4.26%, 01/25/34† γ	98,499	92,639
Standard Chartered PLC			Bear Stearns ARM Trust, Series 2004-5, Class 2A		
(Variable, ICE LIBOR USD 3M + 1.20%), 2.74%, 09/10/22 144A ^	2,300,000	2,277,695	4.38%, 07/25/34† γ	86,580	80,102
		<u>27,640,855</u>	Bear Stearns Commercial Mortgage Securities Trust, Series 2007-T26, Class AM		
Total Foreign Bonds			5.44%, 01/12/45† γ	121,545	112,961
(Cost \$127,718,512)		<u>125,453,066</u>	Benchmark, Series 2019-B15, Class A5		
MORTGAGE-BACKED SECURITIES — 19.7%			2.93%, 12/15/72	930,000	986,026
1211 Avenue of the Americas Trust, Series 2015-1211, Class A1A2			Brass No. 8 PLC, Class A1		
3.90%, 08/10/35 144A	447,000	459,682	(Floating, ICE LIBOR USD 3M + 0.70%), 2.39%, 11/16/66 144A †	273,788	270,375
280 Park Avenue Mortgage Trust, Series 2017-280P, Class D			BX Commercial Mortgage Trust, Series 2019-XL, Class A		
(Floating, ICE LIBOR USD 1M + 1.54%, 1.54% Floor), 2.24%, 09/15/34 144A †	315,000	282,673	(Floating, ICE LIBOR USD 1M + 0.92%, 0.92% Floor), 1.62%, 10/15/36 144A †	1,710,167	1,651,303
American Home Mortgage Assets Trust, Series 2006-5, Class A1			BX Commercial Mortgage Trust, Series 2019-XL, Class B		
(Floating, Federal Reserve U.S. 12 1Y CMT + 0.92%, 0.92% Floor), 2.89%, 11/25/46†	640,226	260,603	(Floating, ICE LIBOR USD 1M + 1.08%, 1.08% Floor), 1.78%, 10/15/36 144A †	640,118	611,419
American Home Mortgage Investment Trust, Series 2004-3, Class 5A			BX Commercial Mortgage Trust, Series 2019-XL, Class D		
(Floating, ICE LIBOR USD 1Y + 1.50%, 1.50% Floor, 11.00% Cap), 3.32%, 10/25/34†	2,217	2,217	(Floating, ICE LIBOR USD 1M + 1.45%, 1.45% Floor), 2.15%, 10/15/36 144A †	749,989	689,888
Americold LLC, Series 2010-ARTA, Class A1			BX Commercial Mortgage Trust, Series 2020-BXLP, Class A		
3.85%, 01/14/29 144A	174,387	173,476	(Floating, ICE LIBOR USD 1M + 0.80%, 0.80% Floor), 1.50%, 12/15/36 144A †	865,000	817,378
AOA Mortgage Trust, Series 2015-1177, Class A			BX Commercial Mortgage Trust, Series 2020-BXLP, Class E		
2.96%, 12/13/29 144A	1,330,000	1,331,260	(Floating, ICE LIBOR USD 1M + 1.60%, 1.60% Floor), 2.30%, 12/15/36 144A †	350,000	316,698
Aventura Mall Trust, Series 2013-AVM, Class A			Canterbury Finance PLC, No. 1, Class A2		
3.74%, 12/05/32 144A † γ	1,770,000	1,752,848	(Floating, SONIA Deposit Rates Swap 3M + 1.35%), 2.06%, 05/16/56(U) †	1,000,000	1,215,517
Aventura Mall Trust, Series 2013-AVM, Class B			Cantor Commercial Real Estate Lending, Series 2019-CF3, Class A4		
3.74%, 12/05/32 144A † γ	1,410,000	1,396,337	3.01%, 01/15/53	560,000	573,717
Banc of America Funding Trust, Series 2006-J, Class 4A1					
4.18%, 01/20/47† γ	166,351	145,429			
Banc of America Mortgage Trust, Series 2003-L, Class 3A1					
4.08%, 01/25/34† γ	79,006	68,777			
Banc of America Mortgage Trust, Series 2004-2, Class 5A1					
6.50%, 10/25/31	26,078	27,070			
Bancorp Commercial Mortgage Trust, Series 2019-CRE6, Class A					
(Floating, ICE LIBOR USD 1M + 1.05%, 1.05% Floor), 1.75%, 09/15/36 144A †	397,461	379,078			

	Par	Value		Par	Value
CFCRE Commercial Mortgage Trust, Series 2017-C8, Class ASB 3.37%, 06/15/50	\$1,500,000	\$1,583,140	Connecticut Avenue Securities Trust, Series 2020-R01, Class 1M1 (Floating, ICE LIBOR USD 1M + 0.80%), 1.75%, 01/25/40 144A †	\$ 682,783	\$ 658,378
Chase Home Lending Mortgage Trust, Series 2019-ATR2, Class A11 (Floating, ICE LIBOR USD 1M + 0.90%, 0.90% Floor), 1.85%, 07/25/49 144A †	187,566	178,075	Connecticut Avenue Securities Trust, Series 2020-R02, Class 2M1 (Floating, ICE LIBOR USD 1M + 0.75%), 1.70%, 01/25/40 144A †	635,855	614,746
Chase Home Lending Mortgage Trust, Series 2019-ATR2, Class A3 3.50%, 07/25/49 144A † γ	383,178	388,551	CSAIL Commercial Mortgage Trust, Series 2015-C1, Class A4 3.51%, 04/15/50	280,000	294,097
CHC Commercial Mortgage Trust, Series 2019-CHC, Class D (Floating, ICE LIBOR USD 1M + 2.05%, 2.05% Floor), 2.75%, 06/15/34 144A †	2,140,000	2,101,753	CSAIL Commercial Mortgage Trust, Series 2016-C6, Class XA 1.90%, 01/15/49† IO γ	754,672	59,937
CHL Mortgage Pass-Through Trust, Series 2004-29, Class 1A1 (Floating, ICE LIBOR USD 1M + 0.54%, 0.27% Floor, 11.50% Cap), 1.49%, 02/25/35†	62,214	51,897	CSAIL Commercial Mortgage Trust, Series 2019-C15, Class A1 2.99%, 03/15/52	892,695	912,567
Citigroup Commercial Mortgage Trust, Series 2016-P5, Class AAB 2.84%, 10/10/49	1,010,000	1,040,625	Deutsche Alt-B Securities Mortgage Loan Trust Series, Series 2006-AB4, Class A6A1 (Step to 5.50% on 02/25/20), 5.87%, 10/25/36 STEP	168,787	147,552
COMM Mortgage Trust, Series 2012-CR4, Class ASB 2.44%, 10/15/45	376,721	379,351	Deutsche Alt-B Securities Mortgage Loan Trust Series, Series 2006-AB4, Class A6A2 (Step to 5.50% on 02/25/20), 5.89%, 10/25/36 STEP	168,017	146,877
COMM Mortgage Trust, Series 2013-300P, Class A1 4.35%, 08/10/30 144A	515,000	539,602	Exantas Capital Corporation, Ltd., Series 2018-RS06, Class A (Floating, ICE LIBOR USD 1M + 0.83%, 0.83% Floor), 1.63%, 06/15/35 144A †	25,063	25,059
COMM Mortgage Trust, Series 2013-CR8, Class A5 3.61%, 06/10/46	750,000	785,685	Fannie Mae Connecticut Avenue Securities, Series 2017-C02 (Floating, ICE LIBOR USD 1M + 1.15%), 2.10%, 09/25/29†	12,774	12,717
COMM Mortgage Trust, Series 2013-SFS, Class A1 1.87%, 04/12/35 144A	265,539	262,076	Fannie Mae Connecticut Avenue Securities, Series 2017-C04 (Floating, ICE LIBOR USD 1M + 0.85%), 1.80%, 11/25/29†	85,255	84,525
COMM Mortgage Trust, Series 2014-CR17, Class ASB 3.60%, 05/10/47	1,272,125	1,313,951	Federal Home Loan Mortgage Corporation 5.50%, 05/01/22 (Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.36%, 2.36% Floor, 13.19% Cap), 4.77%, 07/01/27†	2,561	2,580
COMM Mortgage Trust, Series 2014-UBS3, Class ASB 3.37%, 06/10/47	879,361	901,735	2.50%, 11/01/27 (Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.25%, 2.25% Floor, 11.01% Cap), 4.03%, 11/01/31†	1,027,886	1,075,853
COMM Mortgage Trust, Series 2014-UBS5, Class ASB 3.55%, 09/10/47	346,957	358,192	(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.25%, 2.25% Floor, 10.96% Cap), 4.69%, 04/01/32†	4,989	5,041
COMM Mortgage Trust, Series 2015-CR24, Class ASB 3.45%, 08/10/48	480,000	499,655	(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.04%, 2.04% Floor, 9.70% Cap), 4.43%, 06/01/33†	341,351	343,998
COMM Mortgage Trust, Series 2015-CR25, Class ASB 3.54%, 08/10/48	1,160,000	1,211,552			
COMM Trust, Series 2013-GAM, Class A1 1.71%, 02/10/28 144A	180,590	178,950			
COMM, Series 2015-PC1, Class A4 3.62%, 07/10/50	585,000	604,425			
Connecticut Avenue Securities Trust, Series 2019-R07, Class 1M1 (Floating, ICE LIBOR USD 1M + 0.77%), 1.72%, 10/25/39 144A †	1,998,648	1,956,096			

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.25%, 2.25% Floor, 9.48% Cap), 4.02%, 10/01/34†	\$ 243	\$ 247			
(Floating, ICE LIBOR USD 1Y + 1.75%, 1.75% Floor, 10.71% Cap), 4.57%, 08/01/35†	115,985	117,226			
(Floating, ICE LIBOR USD 1Y + 1.35%, 1.35% Floor, 10.37% Cap), 3.75%, 09/01/35†	104,036	103,956			
(Floating, ICE LIBOR USD 1Y + 1.63%, 1.63% Floor, 10.80% Cap), 3.94%, 10/01/35†	113,665	114,818			
4.50%, 07/01/47	89,691	98,446			
4.50%, 03/01/49	7,041,127	7,810,096			
Federal Home Loan Mortgage Corporation REMIC, Series 3228 (Floating, ICE LIBOR USD 1M + 0.50%, 0.50% Floor, 6.50% Cap), 1.20%, 10/15/36†	1,357,098	1,346,854	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2020-DNA1 (Floating, ICE LIBOR USD 1M + 1.70%), 2.65%, 01/25/50 144A †	\$ 490,000	\$ 322,630
Federal Home Loan Mortgage Corporation REMIC, Series 3710 4.00%, 08/15/25 STEP	86,020	92,220	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2020-DNA2 (Floating, ICE LIBOR USD 1M + 1.85%, 1.85% Floor), 2.80%, 02/25/50 144A †	230,000	146,233
Federal Home Loan Mortgage Corporation REMIC, Series 3959 4.50%, 11/15/41	237,283	260,991	Federal Home Loan Mortgage Corporation STACR Trust, Series 2019-DNA4 (Floating, ICE LIBOR USD 1M + 1.95%), 2.90%, 10/25/49 144A †	800,000	610,572
Federal Home Loan Mortgage Corporation REMIC, Series 3986 4.50%, 09/15/41	287,137	308,823	Federal National Mortgage Association 5.00%, 05/01/21	109	115
Federal Home Loan Mortgage Corporation REMIC, Series 4459 3.00%, 08/15/43	504,708	538,037	5.00%, 11/01/21	195	205
Federal Home Loan Mortgage Corporation REMIC, Series 4493 3.00%, 02/15/44	389,848	413,363	(Floating, Federal Reserve U.S. 12 1Y CMT + 2.02%, 2.02% Floor, 10.92% Cap), 4.24%, 12/01/24 CONV †	3,507	3,526
Federal Home Loan Mortgage Corporation REMIC, Series 4494 3.75%, 10/15/42	431,893	458,259	2.50%, 12/01/27	646,810	672,702
Federal Home Loan Mortgage Corporation REMIC, Series 4777 3.50%, 10/15/45	1,932,824	2,009,381	3.00%, 09/01/30	301,378	317,532
Federal Home Loan Mortgage Corporation REMIC, Series 4904 (Floating, ICE LIBOR USD 1M + 0.45%, 0.45% Floor, 6.50% Cap), 1.15%, 06/15/49†	1,647,325	1,637,164	3.00%, 02/01/31	1,622,496	1,707,576
Federal Home Loan Mortgage Corporation REMIC, Series 4948 2.50%, 10/25/48	3,122,114	3,204,596	3.00%, 04/01/31	26,329	27,712
Federal Home Loan Mortgage Corporation REMIC, Series 4950 2.50%, 06/25/34	2,932,915	2,993,736	(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.22%, 2.22% Floor, 11.69% Cap), 4.24%, 09/01/31†	34,532	34,886
Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2019-HQA4 (Floating, ICE LIBOR USD 1M + 0.77%), 1.72%, 11/25/49 144A †	980,168	950,704	2.50%, 10/01/31	677,646	704,827
			2.50%, 11/01/31	1,342,874	1,400,517
			2.50%, 01/01/32	12,231	12,720
			3.00%, 03/01/32	992,576	1,047,077
			(Floating, ICE LIBOR USD 1M + 1.31%, 1.31% Floor, 11.27% Cap), 3.06%, 08/01/32†	287,651	289,987
			3.00%, 11/01/32	89,657	94,342
			3.00%, 12/01/32	1,288,756	1,354,088
			(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.25%, 2.25% Floor, 9.73% Cap), 3.88%, 12/01/32†	267,135	270,363
			(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.41%, 2.41% Floor, 9.37% Cap), 4.86%, 06/01/33†	9,573	9,651
			4.00%, 09/01/33	3,416,147	3,608,387
			4.00%, 03/01/34	86,505	91,591
			4.00%, 05/01/34	906,205	968,876
			(Floating, ICE LIBOR USD 1Y + 1.66%, 1.66% Floor, 10.09% Cap), 3.67%, 02/01/35†	127,207	128,759

	Par	Value		Par	Value
(Floating, ICE LIBOR USD 1Y + 1.61%, 1.61% Floor, 11.11% Cap), 3.86%, 09/01/35†	\$ 24,872	\$ 25,231	Federal National Mortgage Association REMIC, Series 2016-11		
(Floating, ICE LIBOR USD 1Y + 1.74%, 1.74% Floor, 11.11% Cap), 3.74%, 12/01/35†	4,745	4,793	(Floating, ICE LIBOR USD 1M + 0.50%, 0.50% Floor), 2.16%, 03/25/46†	\$1,303,458	\$1,303,246
(Floating, ICE LIBOR USD 1Y + 1.73%, 1.73% Floor, 9.50% Cap), 4.23%, 05/01/38†	943,946	956,925	Federal National Mortgage Association REMIC, Series 2016-40		
3.25%, 08/01/42†	222,918	219,670	(Floating, ICE LIBOR USD 1M + 0.45%, 0.45% Floor), 2.11%, 07/25/46†	1,719,645	1,717,491
(Floating, ICE LIBOR USD 1Y + 1.73%, 1.73% Floor, 8.40% Cap), 3.31%, 09/01/42†	497,383	508,237	Federal National Mortgage Association REMIC, Series 2018-21		
(Floating, ICE LIBOR USD 1Y + 1.70%, 1.70% Floor, 7.71% Cap), 2.71%, 07/01/43†	809,205	825,534	3.50%, 04/25/45	1,064,380	1,137,135
(Floating, Federal Reserve U.S. 12 1Y CMT + 1.20%, 1.20% Floor, 8.48% Cap), 3.25%, 07/01/44†	112,468	110,744	Federal National Mortgage Association REMIC, Series 2019-30		
(Floating, Federal Reserve U.S. 12 1Y CMT + 1.20%, 1.20% Floor, 9.63% Cap), 3.25%, 10/01/44†	80,288	79,098	(Floating, ICE LIBOR USD 1M + 0.50%, 0.50% Floor, 6.50% Cap), 1.45%, 07/25/49†	1,636,722	1,624,462
(Floating, ICE LIBOR USD 1Y + 1.59%, 1.59% Floor, 7.66% Cap), 2.66%, 06/01/45†	1,052,534	1,073,490	Federal National Mortgage Association REMIC, Series 2019-53		
4.50%, 03/01/47	316,385	345,261	(Floating, ICE LIBOR USD 1M + 0.40%, 0.40% Floor), 2.06%, 09/25/49†	2,277,123	2,277,726
4.50%, 05/01/47	992,680	1,081,165	Federal National Mortgage Association REMIC, Series 2019-60		
4.50%, 07/01/47	104,356	113,986	(Floating, ICE LIBOR USD 1M + 0.40%, 0.40% Floor), 2.06%, 10/25/59†	2,142,729	2,107,324
4.50%, 11/01/47	1,143,592	1,247,909	FHLMC Multifamily Structured Pass-Through Certificates, Series KIR2		
4.50%, 06/01/48	120,715	133,866	2.75%, 03/25/27	383,080	398,770
4.50%, 11/01/48	387,080	429,247	FHLMC Multifamily Structured Pass-Through Certificates, Series KJ18		
4.50%, 02/01/49	1,043,548	1,164,832	3.07%, 08/25/22	390,000	408,172
4.50%, 04/01/49	273,285	305,050	FHLMC Structured Pass-Through Certificates, Series T-56		
Federal National Mortgage Association REMIC, Series 2006-98			(Floating, ICE LIBOR USD 1M + 1.00%, 1.00% Floor, 8.50% Cap), 1.95%, 05/25/43†	426,569	434,355
(Floating, ICE LIBOR USD 1M + 0.43%, 0.43% Floor, 7.00% Cap), 1.38%, 10/25/36†	181,364	179,847	FHLMC Structured Pass-Through Certificates, Series T-61		
Federal National Mortgage Association REMIC, Series 2007-100			(Floating, Federal Reserve U.S. 12 1Y CMT + 1.40%, 1.40% Floor), 3.37%, 07/25/44†	463,099	486,801
(Floating, ICE LIBOR USD 1M + 0.55%, 0.55% Floor, 7.00% Cap), 1.50%, 10/25/37†	298,557	297,357	First Horizon Alternative Mortgage Securities Trust, Series 2004-AA1, Class A1		
Federal National Mortgage Association REMIC, Series 2011-48			3.78%, 06/25/34† γ	136,157	124,725
4.00%, 06/25/26 STEP	154,723	165,578	Flagstar Mortgage Trust, Series 2018-4, Class A4		
Federal National Mortgage Association REMIC, Series 2012-79			4.00%, 07/25/48 144A	596,914	595,210
(Floating, ICE LIBOR USD 1M + 0.45%, 0.45% Floor, 6.50% Cap), 1.40%, 07/25/42†	231,963	229,254			
Federal National Mortgage Association REMIC, Series 2015-38					
(Floating, ICE LIBOR USD 1M + 0.31%, 0.31% Floor), 1.97%, 06/25/55†	276,182	275,012			

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
FNBA Mortgage Loan Trust, Series 2004-AR1, Class A2 (Floating, ICE LIBOR USD 1M + 0.40%, 0.40% Floor, 10.50% Cap), 1.15%, 08/19/34†	\$255,323	\$249,416	8.50%, 02/15/31	\$ 13,932	\$ 14,552
Gosforth Funding PLC, Series 2018-1A, Class A1 (Floating, ICE LIBOR USD 3M + 0.45%), 2.13%, 08/25/60 144A †	472,062	462,472	Government National Mortgage Association, Series 2007-30 (Floating, ICE LIBOR USD 1M + 0.30%, 0.30% Floor, 6.50% Cap), 1.07%, 05/20/37†	94,609	93,826
Government National Mortgage Association (Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 2.00% Floor, 12.00% Cap), 3.88%, 06/20/21†	289	292	Government National Mortgage Association, Series 2011-H08 (Floating, ICE LIBOR USD 1M + 0.60%, 0.60% Floor, 10.50% Cap), 2.26%, 02/20/61†	790,533	785,475
4.00%, 03/20/22†	20,588	20,796	Government National Mortgage Association, Series 2012-102 3.50%, 08/20/39	952,032	974,092
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.50% Cap), 4.00%, 01/20/23†	4,324	4,357	Government National Mortgage Association, Series 2013-H13 (Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 0.45%, 0.45% Floor, 15.00% Cap), 1.95%, 05/20/63†	1,363,825	1,354,607
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 10.00% Cap), 3.88%, 05/20/24†	14,075	14,459	Government National Mortgage Association, Series 2016-H07 (Floating, ICE LIBOR USD 1M + 0.77%, 0.77% Floor), 2.43%, 02/20/66†	202,574	202,458
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.50% Cap), 3.25%, 07/20/25†	19,312	19,861	Government National Mortgage Association, Series 2016-H22 (Floating, ICE LIBOR USD 1M + 0.77%, 0.77% Floor, 7.50% Cap), 2.43%, 10/20/66†	2,106,106	2,084,329
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.00% Cap), 3.25%, 08/20/25†	6,576	6,765	Government National Mortgage Association, Series 2017-H09 (Floating, ICE LIBOR USD 1Y + 0.75%, 0.75% Floor, 7.50% Cap), 3.63%, 04/20/67†	2,709,932	2,707,161
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.00% Cap), 3.13%, 11/20/25†	21,384	22,017	Government National Mortgage Association, Series 2017-H10 (Floating, ICE LIBOR USD 1Y + 0.75%, 0.75% Floor, 7.50% Cap), 3.63%, 04/20/67†	3,066,517	3,063,421
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.50% Cap), 3.13%, 12/20/26†	32,692	33,744	Government National Mortgage Association, Series 2020-17 2.50%, 10/20/49	2,483,575	2,559,771
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.00% Cap), 3.25%, 07/20/27†	751	775	GPMT, Ltd., Series 2018-FL1, Class A (Floating, ICE LIBOR USD 1M + 0.90%, 0.90% Floor), 1.67%, 11/21/35 144A †	314,876	309,711
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 10.00% Cap), 3.13%, 10/20/27†	12,148	12,556	GRACE Mortgage Trust, Series 2014-GRCE, Class A 3.37%, 06/10/28 144A	1,850,000	1,863,832
8.50%, 10/15/29	18,895	19,302	GreenPoint Mortgage Funding Trust, Series 2005-AR5, Class 1A1 (Floating, ICE LIBOR USD 1M + 0.54%, 0.27% Floor, 10.50% Cap), 1.49%, 11/25/45†	117,537	87,267
8.50%, 04/15/30	2,681	2,694			
8.50%, 05/15/30	51,857	54,116			
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.50% Cap), 3.88%, 05/20/30†	18,360	19,036			
8.50%, 07/15/30	34,223	36,288			
8.50%, 08/15/30	3,554	3,620			
8.50%, 11/15/30	5,923	6,219			
8.50%, 12/15/30	16,678	18,152			

	Par	Value		Par	Value
GreenPoint Mortgage Funding Trust, Series 2006-OH1, Class A1 (Floating, ICE LIBOR USD 1M + 0.18%, 0.18% Floor), 1.13%, 01/25/37†	\$ 339,614	\$ 268,961	Impac CMB Trust, Series 2003-1, Class 1A1 (Floating, ICE LIBOR USD 1M + 0.80%, 0.40% Floor, 11.95% Cap), 1.75%, 03/25/33†	\$ 5,696	\$ 5,656
GS Mortgage Securities Corporation Trust, Series 2012-ALOH, Class A 3.55%, 04/10/34 144A	680,000	681,953	IndyMac INDX Mortgage Loan Trust, Series 2006-AR12, Class A1 (Floating, ICE LIBOR USD 1M + 0.19%, 0.19% Floor), 1.14%, 09/25/46†	437,473	346,059
GS Mortgage Securities Corporation Trust, Series 2017-500K, Class A (Floating, ICE LIBOR USD 1M + 0.70%, 0.70% Floor), 1.40%, 07/15/32 144A †	1,500,000	1,426,115	IndyMac INDX Mortgage Loan Trust, Series 2007-FLX3, Class A2 (Floating, ICE LIBOR USD 1M + 0.27%, 0.27% Floor), 1.22%, 06/25/37†	180,557	151,706
GS Mortgage Securities Corporation Trust, Series 2019-SOHO, Class A (Floating, ICE LIBOR USD 1M + 0.90%, 0.90% Floor), 1.60%, 06/15/36 144A †	536,000	515,067	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-CBX, Class A4 3.48%, 06/15/45	1,249,006	1,272,007
GS Mortgage Securities Corporation Trust, Series 2019-SOHO, Class C (Floating, ICE LIBOR USD 1M + 1.30%, 1.30% Floor), 2.00%, 06/15/36 144A †	320,000	306,914	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-CBX, Class A4FX 3.48%, 06/15/45 144A	762,752	776,798
GS Mortgage Securities Trust, Series 2011-GC5, Class AS 5.21%, 08/10/44 144A	410,000	419,915	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-HSBC, Class D 4.52%, 07/05/32 144A † γ	610,000	611,450
GS Mortgage Securities Trust, Series 2013-GC12, Class A3 2.86%, 06/10/46	1,342,000	1,349,126	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2013-LC11, Class ASB 2.55%, 04/15/46	832,754	839,482
GS Mortgage Securities Trust, Series 2013-GC13, Class AAB 3.72%, 07/10/46	1,705,981	1,751,648	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT, Class AFX 4.25%, 07/05/33 144A	190,000	196,705
GS Mortgage Securities Trust, Series 2013-GC14, Class A3 3.53%, 08/10/46	23,018	23,019	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP, Class A (Floating, ICE LIBOR USD 1M + 0.96%, 0.96% Floor), 1.66%, 07/15/36 144A †	1,710,000	1,545,737
GS Mortgage Securities Trust, Series 2019-GC38, Class A2 3.87%, 02/10/52	373,644	398,395	JP Morgan Mortgage Trust, Series 2005-A1, Class 6T1 4.37%, 02/25/35† γ	22,783	19,760
GSR Mortgage Loan Trust, Series 2004-11, Class 5A1 4.78%, 09/25/34† γ	168,112	149,273	JP Morgan Mortgage Trust, Series 2016-2, Class A1 2.82%, 06/25/46 144A † γ	602,333	596,712
GSR Mortgage Loan Trust, Series 2005-AR6, Class 2A1 4.10%, 09/25/35† γ	70,286	66,539	JP Morgan Mortgage Trust, Series 2017-1, Class A4 3.50%, 01/25/47 144A	718,124	720,385
Hawaii Hotel Trust, Series 2019-MAUI, Class A (Floating, ICE LIBOR USD 1M + 1.15%, 1.15% Floor), 1.85%, 05/15/38 144A †	429,000	361,854	JP Morgan Mortgage Trust, Series 2017-1, Class A5 3.50%, 01/25/47 144A	621,693	623,650
Hawksmoor Mortgages, Series 2019-1A, Class A (Floating, SONIA Deposit Rates Swap 3M + 1.05%), 1.76%, 05/25/53(U) 144A †	1,293,992	1,540,988	JP Morgan Mortgage Trust, Series 2017-3, Class 1A6 3.00%, 08/25/47 144A	1,421,997	1,418,748
Holmes Master Issuer PLC, Series 2018-2A, Class A2 (Floating, ICE LIBOR USD 3M + 0.42%), 2.25%, 10/15/54 144A †	2,493,194	2,482,668	JP Morgan Mortgage Trust, Series 2017-5, Class A1A 3.00%, 10/26/48 144A	1,360,505	1,332,020

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
JP Morgan Mortgage Trust, Series 2017-6, Class A6 3.00%, 12/25/48 144A	\$ 250,817	\$ 251,248	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18, Class ASB 3.62%, 10/15/47	\$ 480,030	\$ 496,642
JP Morgan Mortgage Trust, Series 2020-LTV1, Class A11 (Floating, ICE LIBOR USD 1M + 1.00%, 1.00% Floor, 6.00% Cap), 2.63%, 06/25/50 144A †	479,265	464,598	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class ASB 3.04%, 04/15/48	2,000,000	2,050,726
JPMBB Commercial Mortgage Securities Trust, Series 2014-C23, Class ASB 3.66%, 09/15/47	324,937	336,555	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25, Class ASB 3.38%, 10/15/48	825,000	861,928
JPMCC Commercial Mortgage Securities Trust, Series 2017-JP7, Class A3 3.38%, 09/15/50	1,500,000	1,576,640	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C32, Class XA 0.72%, 12/15/49† IO γ	1,934,526	72,539
KNDL Mortgage Trust, Series 2019-KNSQ, Class A (Floating, ICE LIBOR USD 1M + 0.80%, 0.80% Floor), 1.50%, 05/15/36 144A †	409,000	380,374	Morgan Stanley Capital I Trust, Series 2014-CPT, Class A 3.35%, 07/13/29 144A	815,000	808,343
KNDL Mortgage Trust, Series 2019-KNSQ, Class D (Floating, ICE LIBOR USD 1M + 1.35%, 1.35% Floor), 2.05%, 05/15/36 144A †	136,000	113,646	Morgan Stanley Capital I Trust, Series 2018-H4, Class A4 4.31%, 12/15/51	249,000	289,530
Lanark Master Issuer PLC, Series 2018-2A, Class 1A (Floating, ICE LIBOR USD 3M + 0.42%), 2.10%, 12/22/69†	849,400	843,407	National Rmbs Trust, Series 2012-2, Class A1 (Floating, Australian BBSW 1M + 1.10%), 1.62%, 06/20/44(A) †	98,189	60,433
Lanark Master Issuer PLC, Series 2019-1A, Class 1A1 (Floating, ICE LIBOR USD 3M + 0.77%), 2.45%, 12/22/69 144A †	1,590,800	1,579,915	NCUA Guaranteed Notes Trust, Series 2011-C1, Class 2A (Floating, ICE LIBOR USD 1M + 0.53%, 0.53% Floor, 8.00% Cap), 1.55%, 03/09/21†	451,895	447,473
Luminant Mortgage Trust, Series 2006-7, Class 2A1 (Floating, ICE LIBOR USD 1M + 0.17%, 0.17% Floor, 10.50% Cap), 1.12%, 12/25/36†	408,521	368,494	New Residential Mortgage Loan Trust, Series 2017-3A, Class A1 4.00%, 04/25/57 144A	1,415,234	1,475,647
MASTR Adjustable Rate Mortgages Trust, Series 2003-6, Class 3A1 3.80%, 12/25/33† γ	97,882	95,986	New Residential Mortgage Loan Trust, Series 2017-4A, Class A1 4.00%, 05/25/57 144A	1,402,788	1,464,408
Merrill Lynch Mortgage Investors Trust, Series 2006-1, Class 2A1 3.63%, 02/25/36† γ	181,779	161,413	New Residential Mortgage Loan Trust, Series 2018-1A, Class A1A 4.00%, 12/25/57 144A † γ	1,713,126	1,783,224
MF1, Ltd., Series 2019-FL2, Class A (Floating, ICE LIBOR USD 1M + 1.13%, 1.13% Floor), 2.08%, 12/25/34 144A †	1,900,000	1,544,868	New Residential Mortgage Loan Trust, Series 2019-RPL3, Class A1 2.75%, 07/25/59 144A	1,798,584	1,783,341
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12, Class ASB 3.82%, 10/15/46	994,994	1,021,899	New Residential Mortgage Loan Trust, Series 2020-1A, Class A1B 3.50%, 10/25/59 144A † γ	849,837	858,223
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C13, Class A3 3.77%, 11/15/46	503,144	524,372	New Residential Mortgage Loan Trust, Series 2020-RPL1, Class A1 2.75%, 11/25/59 144A	2,260,312	2,280,258
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class AAB 2.66%, 05/15/46	184,361	185,786	Permanent Master Issuer PLC, Series 2018-1A, Class 1A1 (Floating, ICE LIBOR USD 3M + 0.38%), 2.21%, 07/15/58 144A †	622,500	621,069
			PFP, Ltd., Series 2019-5, Class A (Floating, ICE LIBOR USD 1M + 0.97%, 0.97% Floor), 1.67%, 04/14/36 144A †	314,500	256,906

	Par	Value		Par	Value
PFP, Ltd., Series 2019-6, Class A (Floating, ICE LIBOR USD 1M + 1.05%, 1.05% Floor), 1.75%, 04/14/37 144A †	\$2,000,000	\$1,681,824	TORRENS Trust, Series 2013-1, Class A (Floating, Australian BBSW 1M + 0.95%), 1.55%, 04/12/44(A) †	\$ 513,372	\$ 313,591
RFMSI Trust, Series 2003-S9, Class A1 6.50%, 03/25/32	4,991	5,189	Towd Point Mortgage Funding PLC, Series 2019-GR4A, Class A1 (Floating, ICE LIBOR GBP 3M + 1.03%), 1.54%, 10/20/51(U) 144A †	1,675,327	2,018,351
Ripon Mortgages PLC, Series 1X, Class A2 (Floating, ICE LIBOR GBP 3M + 0.80%), 1.55%, 08/20/56(U) †	846,580	1,024,897	Towd Point Mortgage Funding, Series 2019-A13A, Class A1 (Floating, SONIA Deposit Rates Swap 3M + 0.90%), 1.61%, 07/20/45(U) 144A †	2,515,526	3,032,125
Seasoned Credit Risk Transfer Trust Series, Series 2019-4, Class MA 3.00%, 02/25/59	1,069,170	1,113,454	UBS Commercial Mortgage Trust, Series 2017-C1, Class A4 3.46%, 06/15/50	500,000	546,714
Seasoned Credit Risk Transfer Trust, Series 2018-2, Class MA 3.50%, 11/25/57	520,682	549,983	UBS Commercial Mortgage Trust, Series 2019-C18, Class A4 3.04%, 12/15/52	330,000	338,882
Sequoia Mortgage Trust, Series 2017-CH1, Class A2 3.50%, 08/25/47 144A	435,763	433,293	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2002-AR6, Class A (Floating, Federal Reserve U.S. 12 1Y CMT + 1.40%, 1.40% Floor), 3.37%, 06/25/42†	6,368	5,381
Sequoia Mortgage Trust, Series 2017-CH2, Class A10 4.00%, 12/25/47 144A	171,591	172,513	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2003-AR8, Class A 4.45%, 08/25/33† γ	128,104	120,497
Silverstone Master Issuer PLC, Series 2019-1A, Class 1A (Floating, ICE LIBOR USD 3M + 0.57%), 2.39%, 01/21/70 144A †	172,000	170,283	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-AR2, Class 2A1A (Floating, ICE LIBOR USD 1M + 0.31%, 0.31% Floor, 10.50% Cap), 1.26%, 01/25/45†	259,069	232,615
STACR Trust, Series 2018-DNA2, Class M1 (Floating, ICE LIBOR USD 1M + 0.80%), 1.75%, 12/25/30 144A †	650,361	641,650	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR19, Class 1A (Floating, Federal Reserve U.S. 12 1Y CMT + 0.74%, 0.74% Floor), 2.71%, 01/25/47†	255,735	214,277
STACR Trust, Series 2018-HRP1, Class M2 (Floating, ICE LIBOR USD 1M + 1.65%), 2.60%, 04/25/43 144A †	1,352,717	1,271,851	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR5, Class A12A (Floating, Federal Reserve U.S. 12 1Y CMT + 0.98%, 0.98% Floor), 2.95%, 06/25/46†	543,343	470,663
STACR Trust, Series 2018-HRP2, Class M2 (Floating, ICE LIBOR USD 1M + 1.25%), 2.20%, 02/25/47 144A †	2,042,399	1,943,506	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY1, Class 1A1 3.48%, 02/25/37† γ	208,921	167,886
Structured Adjustable Rate Mortgage Loan Trust, Series 2004-13, Class A2 0.49%, 09/25/34	60,756	49,592	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY5, Class 2A1 3.43%, 05/25/37† γ	215,027	169,999
Structured Asset Mortgage Investments II Trust, Series 2005-AR5, Class A1 (Floating, ICE LIBOR USD 1M + 0.25%, 0.25% Floor, 11.00% Cap), 1.00%, 07/19/35†	43,373	36,234	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY7, Class 2A1 3.61%, 07/25/37† γ	654,763	515,632
Structured Asset Mortgage Investments II Trust, Series 2005-AR8, Class A1A (Floating, ICE LIBOR USD 1M + 0.28%, 0.28% Floor, 10.50% Cap), 1.23%, 02/25/36†	323,705	273,844			
TBW Mortgage-Backed Trust, Series 2007-2, Class A6A (Step to 4.73% on 02/25/20), 6.01%, 07/25/37 STEP	236,404	136,299			

	Number of Contracts	Notional Amount	Value		Number of Contracts	Notional Amount	Value
WRITTEN OPTIONS — (0.0)%							
Call Swaptions — (0.0)%							
Pay 1.15% (Semiannually); Receive 3-Month LIBOR (Quarterly): Interest Rate Swap Maturing 4/7/2025 USD, Strike Price \$1.15, Expires 04/03/20 (MSCS)	1	\$(10,700,000)	\$ —	Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$0.80, Expires 06/17/20 (GSC)	1	\$(5,300,000)	\$(92,514)
Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$0.48, Expires 04/15/20 (BNP)	1	(1,700,000)	(6)	Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$0.80, Expires 06/17/20 (BNP)	1	(1,500,000)	(26,183)
Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$0.48, Expires 04/15/20 (GSC)	1	(1,700,000)	(7)	Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$0.85, Expires 06/17/20 (DEUT)	1	(1,500,000)	(24,130)
			(13)	Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$0.85, Expires 06/17/20 (MSCS)	1	(1,800,000)	(28,956)
Put Swaptions — (0.0)%				Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$2.50, Expires 01/20/21 (GSC)	1	(1,200,000)	(7,950)
Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$0.70, Expires 04/15/20 (BNP)	1	(1,700,000)	(30,851)				
Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$0.70, Expires 04/15/20 (GSC)	1	(1,700,000)	(30,851)				

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Number of Contracts	Notional Amount	Value
Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$2.50, Expires 03/17/21 (GSC)	1	\$(5,200,000)	\$ (43,584)
			(285,019)
Total Written Options (Premiums received \$ (43,774))			(285,032)
Liabilities in Excess of Other Assets — (1.6)%			(15,350,193)
NET ASSETS — 100.0%			<u>\$936,312,414</u>

Futures Contracts outstanding at March 31, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
Euro-Bobl	06/2020	(63)	\$ (9,394,756)	\$ 88,560
Euro-Bund	06/2020	(1)	(190,261)	2,816
Euro-Schatz	06/2020	(41)	(5,073,109)	7,307
10-Year Bond	06/2020	63	6,586,954	207,352
10-Year U.S. Treasury Note	06/2020	(24)	(3,328,500)	(100,516)
U.S. Treasury Long Bond	06/2020	6	1,074,375	90,390
Ultra 10-Year U.S. Treasury Note	06/2020	(42)	(6,553,313)	(259,247)
Ultra Long U.S. Treasury Bond	06/2020	(4)	(887,500)	(94,588)
2-Year U.S. Treasury Note	06/2020	865	190,631,133	2,301,620
5-Year U.S. Treasury Note	06/2020	(265)	(33,220,234)	(777,423)
Long GILT	06/2020	(33)	(5,582,333)	(113,729)
90-Day Bank Acceptance	12/2020	21	3,708,724	47,269
90-Day Bank Acceptance	03/2021	154	27,194,575	259,455
Total Futures Contracts outstanding at March 31, 2020			<u>\$164,965,755</u>	<u>\$1,659,266</u>

Forward Foreign Currency Contracts outstanding at March 31, 2020:

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counter- party	Net Unrealized Appreciation (Depreciation)
04/02/20	U.S. Dollars	8,031,836	Australian Dollars	12,210,000	MSCS	\$ 521,465
04/02/20	U.S. Dollars	6,647,725	British Pounds	5,150,000	HSBC	250,910
04/02/20	U.S. Dollars	3,187,320	Australian Dollars	4,796,000	BAR	237,300
04/02/20	U.S. Dollars	4,265,360	Canadian Dollars	5,696,000	UBS	217,892
06/23/20	U.S. Dollars	8,352,958	Canadian Dollars	11,492,000	HSBC	180,323
04/03/20	U.S. Dollars	9,899,555	Euro	8,848,000	MSCS	139,893
04/02/20	U.S. Dollars	5,114,880	Japanese Yen	537,000,000	JPM	120,693
04/02/20	Japanese Yen	537,200,000	U.S. Dollars	4,887,360	BAR	108,688
06/17/20	Japanese Yen	84,573,795	New Zealand Dollars	1,270,000	MSCS	31,862
06/17/20	U.S. Dollars	770,000	Japanese Yen	80,617,691	JPM	17,720
06/17/20	U.S. Dollars	1,540,000	Canadian Dollars	2,143,988	BOA	15,377

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
06/17/20	U.S. Dollars	770,000	Canadian Dollars	1,066,630	JPM	\$ 11,503
06/17/20	U.S. Dollars	770,000	Canadian Dollars	1,068,435	CIBC	10,220
04/02/20	U.S. Dollars	907,773	Euro	815,000	GSC	8,909
05/05/20	U.S. Dollars	25,476,803	Euro	23,060,000	UBS	7,801
04/03/20	U.S. Dollars	222,785	Euro	199,000	CITI	3,281
05/05/20	Euro	5,082,000	U.S. Dollars	5,609,722	BAR	3,177
Subtotal Appreciation						\$1,887,014
04/03/20	U.S. Dollars	14,117	Euro	13,000	CIBC	\$ (223)
04/03/20	U.S. Dollars	93,606	Euro	86,000	MSCS	(1,255)
04/02/20	U.S. Dollars	47,264	Australian Dollars	80,000	RBS	(1,944)
04/02/20	U.S. Dollars	40,288	Australian Dollars	69,000	BNP	(2,154)
04/02/20	U.S. Dollars	64,752	British Pounds	55,000	HSBC	(3,564)
04/02/20	U.S. Dollars	176,459	Canadian Dollars	254,000	GSC	(4,028)
06/17/20	New Zealand Dollars	1,270,000	Japanese Yen	81,788,000	JPM	(5,866)
06/17/20	Canadian Dollars	1,073,224	U.S. Dollars	770,000	BOA	(6,814)
04/02/20	U.S. Dollars	103,666	British Pounds	89,000	UBS	(6,881)
06/17/20	Canadian Dollars	1,072,902	U.S. Dollars	770,000	JPM	(7,044)
04/02/20	British Pounds	267,000	U.S. Dollars	339,820	JPM	(8,179)
04/02/20	Canadian Dollars	528,000	U.S. Dollars	387,211	JPM	(12,025)
06/17/20	Japanese Yen	80,854,081	U.S. Dollars	770,000	BOA	(15,515)
06/17/20	Canadian Dollars	2,136,007	U.S. Dollars	1,540,000	CITI	(21,052)
04/03/20	Euro	3,708,000	U.S. Dollars	4,151,250	JPM	(61,192)
04/03/20	U.S. Dollars	20,074,580	Euro	18,258,000	UBS	(64,652)
04/02/20	Australian Dollars	2,367,000	U.S. Dollars	1,542,603	BNP	(86,662)
04/02/20	Canadian Dollars	4,066,000	U.S. Dollars	2,977,557	GSC	(88,336)
05/04/20	U.S. Dollars	8,909,228	British Pounds	7,282,000	BAR	(142,623)
04/02/20	U.S. Dollars	2,621,656	British Pounds	2,255,000	BNP	(179,280)
04/02/20	Australian Dollars	14,718,000	U.S. Dollars	9,247,439	JPM	(194,396)
Subtotal Depreciation						\$ (913,685)
Total Forward Foreign Currency Contracts outstanding at March 31, 2020						\$ 973,329

Swap Agreements outstanding at March 31, 2020:

Reference Obligation	Fixed Deal (Pay) Rate	Maturity Date	Counterparty	Currency	Notional Amount	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation (Depreciation)
Credit Default Swaps on Sovereign Issuers—Buy Protection								
Peoples Republic of China, 7.5% due 10/28/2027 (Pay Quarterly)	(1.00)%	6/20/2024	MS	USD	1,600,000	\$(41,834)	\$(35,993)	\$(5,841)
						\$(41,834)	\$(35,993)	\$(5,841)
Centrally Cleared Credit Default Swaps on Credit Indexes—Buy Protection								
Markit CDX.NA.IG.32 Index (Pay Quarterly)	(1.00)%	6/20/2024	USD	13,500,000	\$ 8,553	\$ (264,586)	\$ 273,139	
Markit CDX.NA.IG.33 Index (Pay Quarterly)	(1.00)%	12/20/2024	USD	30,450,000	99,185	(786,534)	885,719	
					\$107,738	\$(1,051,120)	\$1,158,858	

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

Pay Rate Index/Pay Rate	Receive Rate/Receive Rate Index	Maturity Date	Currency	Notional Amount	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation (Depreciation)
Centrally Cleared Interest Rate Swaps							
3-Month CDOR (Semiannually)	2.50% (Semiannually)	6/19/2029	CAD	6,600,000	\$ 600,485	\$ 446,726	\$ 153,759
Subtotal Appreciation					\$ 600,485	\$ 446,726	\$ 153,759
1-Month LIBOR + .098% (Quarterly)	3-Month LIBOR (Quarterly)	1/13/2023	USD	25,000,000	\$ (10,690)	\$ —	\$ (10,690)
2.75% (Semiannually)	3-Month LIBOR (Quarterly)	12/18/2029	USD	12,500,000	(2,551,402)	(878,595)	(1,672,807)
1.63% (Semiannually)	3-Month LIBOR (Quarterly)	1/6/2030	USD	3,400,000	(296,901)	(17,827)	(279,074)
Subtotal Depreciation					\$(2,858,993)	\$(896,422)	\$(1,962,571)
Net Centrally Cleared Interest Rate Swaps outstanding at March 31, 2020					\$(2,258,508)	\$(449,696)	\$(1,808,812)

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	Total Value	Level 1 Quoted Prices	Level 2 Other Significant Observable Inputs	Level 3 Significant Unobservable Inputs
Assets:				
Investments in Securities:				
Agency Obligations	\$ 9,990,862	\$ —	\$ 9,990,862	\$ —
Asset-Backed Securities	162,455,157	—	162,455,157	—
Corporate Bonds	211,174,146	—	211,174,146	—
Foreign Bonds	125,453,066	—	125,453,066	—
Money Market Funds	39,641,488	39,641,488	—	—
Mortgage-Backed Securities	184,237,373	—	184,237,373	—
Municipal Bonds	3,678,420	—	3,678,420	—
U.S. Treasury Obligations	215,317,127	—	215,317,127	—
Total Assets - Investments in Securities	\$951,947,639	\$39,641,488	\$912,306,151	\$ —
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 1,887,014	\$ —	\$ 1,887,014	\$ —
Futures Contracts	3,004,769	3,004,769	—	—
Swap Agreements	1,312,617	—	1,312,617	—
Total Assets - Other Financial Instruments	\$ 6,204,400	\$ 3,004,769	\$ 3,199,631	\$ —

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Liabilities:				
Investments in Securities:				
Written Options:				
Call Swaptions	\$ (13)	\$ —	\$ (13)	\$ —
Put Swaptions	<u>(285,019)</u>	<u>—</u>	<u>(285,019)</u>	<u>—</u>
Total Written Options	<u>(285,032)</u>	<u>—</u>	<u>(285,032)</u>	<u>—</u>
Total Liabilities - Investments in Securities	<u>\$ (285,032)</u>	<u>\$ —</u>	<u>\$ (285,032)</u>	<u>\$ —</u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ (913,685)	\$ —	\$ (913,685)	\$ —
Futures Contracts	(1,345,503)	(1,345,503)	—	—
Swap Agreements	<u>(1,968,412)</u>	<u>—</u>	<u>(1,968,412)</u>	<u>—</u>
Total Liabilities - Other Financial Instruments	<u>\$ (4,227,600)</u>	<u>\$ (1,345,503)</u>	<u>\$ (2,882,097)</u>	<u>\$ —</u>

*** Other financial instruments are derivative instruments, such as futures contracts, forwards contracts and swap agreements, which are valued at the unrealized appreciation (depreciation) on the investment. Further details regarding the value of these investments can be found in the preceding "Futures Contracts outstanding", "Forwards Foreign Currency Contracts outstanding" and "Swap Agreements outstanding" disclosures.

MEDIUM-DURATION BOND FUND SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	Par	Value		Par	Value
AGENCY OBLIGATIONS — 0.1%					
Federal National Mortgage Association			BlueMountain CLO, Ltd., Series 2016-1A, Class CR (Floating, ICE LIBOR USD 3M + 1.85%), 3.67%, 04/20/27 144A †	\$ 800,000	\$ 680,419
6.25%, 05/15/29	\$ 620,000	\$ 888,326			
6.63%, 11/15/30	670,000	<u>1,018,629</u>	BSPRT Issuer, Ltd., Series 2018-FL4, Class A (Floating, ICE LIBOR USD 1M + 1.05%, 1.05% Floor), 1.75%, 09/15/35 144A †	2,600,000	2,482,004
Total Agency Obligations (Cost \$1,686,708)		<u>1,906,955</u>			
ASSET-BACKED SECURITIES — 5.4%					
Access Group, Inc., Series 2015-1, Class A (Floating, ICE LIBOR USD 1M + 0.70%, 0.70% Floor), 1.65%, 07/25/56 144A †	223,598	212,416	Capital Auto Receivables Asset Trust, Series 2017-1, Class A3 2.02%, 08/20/21 144A	454,441	453,686
Ameriquist Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates, Series 2005-R10, Class M3 (Floating, ICE LIBOR USD 1M + 0.45%, 0.45% Floor), 1.40%, 01/25/36†	2,900,000	2,638,384	Carlyle Global Market Strategies CLO, Ltd., Series 2014-3RA, Class A1A (Floating, ICE LIBOR USD 3M + 1.05%), 2.84%, 07/27/31 144A †	320,000	304,088
AMMC CLO XI, Ltd., Series 2012-11A, Class A1R2 (Floating, ICE LIBOR USD 3M + 1.01%), 2.78%, 04/30/31 144A †	710,000	668,392	CarMax Auto Owner Trust, Series 2017-2, Class A3 1.93%, 03/15/22	1,014,674	1,013,774
Apidos CLO XXIII, Series 2015-23A, Class AR (Floating, ICE LIBOR USD 3M + 1.22%, 1.22% Floor), 2.82%, 04/15/33 144A †	1,500,000	1,438,810	Carrington Mortgage Loan Trust, Series 2005-OPT2, Class M4 (Floating, ICE LIBOR USD 1M + 0.98%, 0.65% Floor), 1.92%, 05/25/35†	2,700,000	2,605,154
Ballyrock CLO, Ltd., Series 2018-1A, Class C (Floating, ICE LIBOR USD 3M + 3.15%), 4.97%, 04/20/31 144A †	750,000	546,660	Catamaran CLO, Ltd., Series 2013-1A, Class AR (Floating, ICE LIBOR USD 3M + 0.85%), 2.64%, 01/27/28 144A †	1,597,075	1,560,840
Ballyrock CLO, Ltd., Series 2019-2A, Class A1B (Floating, ICE LIBOR USD 3M + 1.75%, 1.75% Floor), 3.65%, 11/20/30 144A †	500,000	480,632	Chapel BV, Series 2007, Class A2 (Floating, 0.36% - Euribor 3M), 0.00%, 07/17/66(E) †	61,560	67,925
Bear Stearns Asset Backed Securities Trust, Series 2007-SD1, Class 1A2A 6.00%, 10/25/36	1,003,922	672,482	Citibank Credit Card Issuance Trust, Series 2018-A7, Class A7 3.96%, 10/13/30	850,000	994,480
Bear Stearns Asset Backed Securities Trust, Series 2007-SD1, Class 1A3A 6.50%, 10/25/36	2,095,192	1,418,688	Community Funding CLO, Series 2015-1A, Class A 5.75%, 11/01/27 144A STEP	846,785	859,653
Benefit Street Partners CLO II, Ltd., Series 2013-IIA, Class A1R (Floating, ICE LIBOR USD 3M + 1.25%), 3.08%, 07/15/29 144A †	1,400,000	1,362,271	Countrywide Asset-Backed Certificates, Series 2006-1, Class AV3 (Floating, ICE LIBOR USD 1M + 0.30%, 0.30% Floor), 1.25%, 07/25/36†	456,711	441,861
BlueMountain CLO, Ltd., Series 2015-1A, Class A1R (Floating, ICE LIBOR USD 3M + 1.33%), 3.18%, 04/13/27 144A †	238,986	238,135	Credit Suisse European Mortgage Capital, Ltd., Series 2019-IOTF, Class A (Floating, ICE LIBOR USD 3M + 2.90%), 4.67%, 08/09/24 144A †	995,000	994,411
			CWABS, Inc. Asset-Backed Certificates, Series 2004-1, Class M1 (Floating, ICE LIBOR USD 1M + 0.75%, 0.50% Floor), 1.70%, 03/25/34†	278,391	272,967

	Par	Value		Par	Value
CWHEQ Revolving Home Equity Loan Trust, Series 2005-F, Class 2A (Floating, ICE LIBOR USD 1M + 0.24%, 0.24% Floor, 16.00% Cap), 0.94%, 12/15/35†	\$ 43,716	\$ 40,647	GMACM Home Equity Loan Trust, Series 2007-HE3, Class 2A1 7.00%, 09/25/37	\$ 55,502	\$ 54,357
CWHEQ Revolving Home Equity Loan Trust, Series 2006-E, Class 2A (Floating, ICE LIBOR USD 1M + 0.14%, 0.14% Floor, 16.00% Cap), 0.84%, 07/15/36†	138,276	127,510	GoldenTree Loan Opportunities IX, Ltd., Series 2014-9A, Class AR2 (Floating, ICE LIBOR USD 3M + 1.11%, 1.11% Floor), 2.88%, 10/29/29 144A †	1,000,000	963,261
Drive Auto Receivables Trust, Series 2019-2, Class A2A 2.93%, 03/15/22	10,585	10,586	Golub Capital Partners CLO 45M, Ltd., Series 2019-45A, Class A (Floating, ICE LIBOR USD 3M + 1.72%, 1.72% Floor), 3.54%, 10/20/31 144A †	250,000	225,953
Drive Auto Receivables Trust, Series 2019-2, Class A2B (Floating, ICE LIBOR USD 1M + 0.28%, 0.28% Floor), 0.98%, 03/15/22†	10,585	10,582	GSAMP Trust, Series 2007-HS1, Class A1 (Floating, ICE LIBOR USD 1M + 0.85%, 0.85% Floor), 1.80%, 02/25/47†	22,319	22,413
Dryden 75 CLO, Ltd., Series 2019-75A, Class AR (Floating, ICE LIBOR USD 3M + 1.20%, 1.20% Floor), 3.03%, 07/15/30 144A †	250,000	239,332	Halcyon Loan Advisors Funding, Ltd., Series 2015-2A, Class AR (Floating, ICE LIBOR USD 3M + 1.08%, 1.08% Floor), 2.87%, 07/25/27 144A †	529,874	517,019
ECMC Group Student Loan Trust, Series 2017-1A, Class A (Floating, ICE LIBOR USD 1M + 1.20%), 2.15%, 12/27/66 144A †	1,465,770	1,382,059	Halsey Point CLO I, Ltd., Series 2019-1A, Class A1A1 (Floating, ICE LIBOR USD 3M + 1.35%, 1.35% Floor), 3.26%, 01/20/33 144A †	820,000	789,598
ECMC Group Student Loan Trust, Series 2018-1A, Class A (Floating, ICE LIBOR USD 1M + 0.75%), 1.70%, 02/27/68 144A †	2,586,985	2,466,498	Higher Education Funding I, Series 2014-1, Class A (Floating, ICE LIBOR USD 3M + 1.05%, 1.05% Floor), 2.73%, 05/25/34 144A †	883,335	865,200
Edsouth Indenture No. 7 LLC, Series 2014-3, Class A (Floating, ICE LIBOR USD 1M + 0.60%), 1.55%, 02/25/36 144A †	576,650	554,305	Jackson Mill CLO, Ltd., Series 2015-1A, Class DR (Floating, ICE LIBOR USD 3M + 2.80%, 2.80% Floor), 4.63%, 04/15/27 144A †	750,000	557,577
Elmwood CLO IV, Ltd., Series 2020-1A, Class A (Floating, ICE LIBOR USD 3M + 1.24%, 1.24% Floor), 1.88%, 04/15/33 144A †	3,800,000	3,572,388	KKR CLO, Ltd., Series 21, Class A (Floating, ICE LIBOR USD 3M + 1.00%), 2.83%, 04/15/31 144A †	550,000	517,790
Federal National Mortgage Association Grantor Trust, Series 2017-T1 2.90%, 06/25/27	99,792	107,259	KREF, Ltd., Series 2018-FL1, Class A (Floating, ICE LIBOR USD 1M + 1.10%, 1.10% Floor), 1.90%, 06/15/36 144A †	1,450,000	1,196,910
Financial Asset Securities Corporation AAA Trust, Series 2005-1A, Class 1A3B (Floating, ICE LIBOR USD 1M + 0.41%, 0.41% Floor), 1.37%, 02/27/35 144A †	499,030	419,177	LCM XVIII LP, Series 19A, Class AR (Floating, ICE LIBOR USD 3M + 1.24%, 1.24% Floor), 3.07%, 07/15/27 144A †	250,000	243,898
GMACM Home Equity Loan Trust, Series 2007-HE3, Class 1A1 7.00%, 09/25/37† γ	1,454	1,438	LP Credit Card ABS Master Trust, Series 2018-1, Class A (Floating, ICE LIBOR USD 1M + 1.55%), 3.19%, 08/20/24 144A †	1,400,500	1,353,350

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Madison Park Funding XXX, Ltd., Series 2018-30A, Class A (Floating, ICE LIBOR USD 3M + 0.75%, 0.75% Floor), 2.58%, 04/15/29 144A †	\$2,750,000	\$2,643,973	Park Place Securities, Inc. Asset-Backed Pass-Through Trust Certificates, Series 2005-WCH1, Class M3 (Floating, ICE LIBOR USD 1M + 0.84%, 0.56% Floor), 1.79%, 01/25/36†	\$ 2,327	\$ 2,338
Magnetite VIII, Ltd., Series 2014-8A, Class CR2 (Floating, ICE LIBOR USD 3M + 1.85%, 1.85% Floor), 3.68%, 04/15/31 144A †	500,000	431,025	Penarth Master Issuer PLC, Series 2018-2A, Class A1 (Floating, ICE LIBOR USD 1M + 0.45%), 1.06%, 09/18/22 144A †	1,600,000	1,583,675
Mill City Mortgage Loan Trust, Series 2017-2, Class A3 2.89%, 07/25/59 144A † γ	356,496	358,087	PHEAA Student Loan Trust, Series 2012-1A, Class A1 (Floating, ICE LIBOR USD 1M + 0.55%), 1.50%, 05/25/57 144A †	569,110	537,615
Mississippi Higher Education Assistance Corporation, Series 2014-1, Class A1 (Floating, ICE LIBOR USD 1M + 0.68%, 0.68% Floor), 1.63%, 10/25/35†	441,923	432,524	PHEAA Student Loan Trust, Series 2016-1A, Class A (Floating, ICE LIBOR USD 1M + 1.15%, 1.15% Floor), 2.10%, 09/25/65 144A †	521,083	515,667
Montana Higher Education Student Assistance Corporation, Series 2012-1, Class A3 (Floating, ICE LIBOR USD 1M + 1.05%, 1.05% Floor), 1.82%, 07/20/43†	300,000	287,537	PHEAA Student Loan Trust, Series 2016-2A, Class A (Floating, ICE LIBOR USD 1M + 0.95%), 1.90%, 11/25/65 144A †	1,133,740	1,109,221
NADG NNN Operating LP, Series 2019-1, Class A 3.37%, 12/28/49 144A	888,888	732,610	RAMP Trust, Series 2005-EFC6, Class M2 (Floating, ICE LIBOR USD 1M + 0.65%, 0.43% Floor, 14.00% Cap), 1.59%, 11/25/35†	1,003,014	987,623
Navient Student Loan Trust, Series 2016-6A, Class A3 (Floating, ICE LIBOR USD 1M + 1.30%), 2.25%, 03/25/66 144A †	6,000,000	5,816,982	Ready Capital Mortgage Financing, Series 2018-FL2, Class A (Floating, ICE LIBOR USD 1M + 0.85%), 1.80%, 06/25/35 144A †	67,712	67,397
Navient Student Loan Trust, Series 2016-7A, Class A (Floating, ICE LIBOR USD 1M + 1.15%), 2.10%, 03/25/66 144A †	414,406	401,302	Recette Clo., Ltd, Series 2015-1A, Class AR (Floating, ICE LIBOR USD 3M + 0.92%), 2.74%, 10/20/27 144A †	185,078	180,617
Navient Student Loan Trust, Series 2017-2A, Class A (Floating, ICE LIBOR USD 1M + 1.05%), 2.00%, 12/27/66 144A †	1,378,201	1,352,580	Saxon Asset Securities Trust, Series 2004-1, Class M1 (Floating, ICE LIBOR USD 1M + 0.80%, 0.53% Floor, 10.28% Cap), 2.41%, 03/25/35†	233,549	217,877
Octagon Investment Partners 36, Ltd., Series 2018-1A, Class A1 (Floating, ICE LIBOR USD 3M + 0.97%), 2.80%, 04/15/31 144A †	700,000	661,705	SBA Small Business Investment Cos., Series 2018-10B, Class 1 3.55%, 09/10/28	176,493	188,521
OHA Loan Funding, Ltd., Series 2015-1A, Class A1R2 (Floating, ICE LIBOR USD 3M + 1.34%, 1.34% Floor), 3.03%, 11/15/32 144A †	1,170,000	1,125,917	Scholar Funding Trust, Series 2010-A, Class A (Floating, ICE LIBOR USD 3M + 0.75%), 2.55%, 10/28/41 144A †	216,635	211,102
Orec, Ltd., Series 2018-CRE1, Class A (Floating, ICE LIBOR USD 1M + 1.18%, 1.18% Floor), 1.88%, 06/15/36 144A †	750,000	678,313	SLC Student Loan Trust, Series 2005-3, Class A3 (Floating, ICE LIBOR USD 3M + 0.12%), 0.86%, 06/15/29†	496,543	487,253
Owl Rock CLO, Ltd., Series 2020-3A, Class A1L (Floating, ICE LIBOR USD 3M + 1.80%), 2.97%, 04/20/32 144A †	600,000	461,580	SLM Student Loan EDC Repackaging Trust, Series 2013-M1, Class M1 3.50%, 10/28/29 144A	40,233	40,049

	Par	Value		Par	Value
SLM Student Loan Trust, Series 2003-10A, Class A3 (Floating, ICE LIBOR USD 3M + 0.47%), 1.21%, 12/15/27 144A †	\$1,666,565	\$1,652,831	Utah State Board of Regents, Series 2015-1, Class A (Floating, ICE LIBOR USD 1M + 0.60%, 0.60% Floor), 2.23%, 02/25/43†	\$ 352,182	\$ 351,949
SLM Student Loan Trust, Series 2005-4, Class A3 (Floating, ICE LIBOR USD 3M + 0.12%), 1.91%, 01/25/27†	87,689	86,018	Venture 39 CLO, Ltd., Series 2020-39A, Class A1 (Floating, ICE LIBOR USD 3M + 1.28%, 1.28% Floor), 2.18%, 04/15/33 144A †	2,525,000	2,386,022
SLM Student Loan Trust, Series 2005-5, Class A4 (Floating, ICE LIBOR USD 3M + 0.14%, 0.14% Floor), 1.93%, 10/25/28†	596,047	584,086	Vibrant CLO VI, Ltd., Series 2017-6A, Class A (Floating, ICE LIBOR USD 3M + 1.24%), 2.36%, 06/20/29 144A †	2,750,000	2,664,586
SLM Student Loan Trust, Series 2007-1, Class A5 (Floating, ICE LIBOR USD 3M + 0.09%), 1.88%, 01/26/26†	1,484,975	1,454,208	Voya CLO, Ltd., Series 2015-1A, Class A1R (Floating, ICE LIBOR USD 3M + 0.90%, 0.90% Floor), 2.72%, 01/18/29 144A †	500,000	483,402
Sound Point Clo XX, Ltd., Series 2018-2A, Class A (Floating, ICE LIBOR USD 3M + 1.10%), 2.89%, 07/26/31 144A †	500,000	471,047	Voya CLO, Ltd., Series 2017-3A, Class A1A (Floating, ICE LIBOR USD 3M + 1.23%), 3.05%, 07/20/30 144A †	4,150,000	3,995,080
Soundview Home Loan Trust, Series 2006-OPT2, Class A3 (Floating, ICE LIBOR USD 1M + 0.18%, 0.18% Floor), 1.13%, 05/25/36†	149,608	149,330	Voya CLO, Ltd., Series 2018-3A, Class A1A (Floating, ICE LIBOR USD 3M + 1.15%, 1.15% Floor), 2.98%, 10/15/31 144A †	1,500,000	1,422,942
Specialty Underwriting & Residential Finance Trust, Series 2004-BC3, Class M1 (Floating, ICE LIBOR USD 1M + 0.93%, 0.62% Floor), 1.88%, 07/25/35†	1,387,276	1,317,510	Voya CLO, Ltd., Series 2019-1A, Class AR (Floating, ICE LIBOR USD 3M + 1.06%, 1.06% Floor), 1.96%, 04/15/31 144A †	1,700,000	1,638,642
Structured Asset Investment Loan Trust, Series 2005-1, Class M3 (Floating, ICE LIBOR USD 1M + 0.78%, 0.52% Floor), 1.73%, 02/25/35 144A †	2,700,000	2,588,420	Westlake Automobile Receivables Trust, Series 2018-3A, Class A2A 2.98%, 01/18/22 144A	391,642	391,208
TIAA CLO II, Ltd., Series 2017-1A, Class A (Floating, ICE LIBOR USD 3M + 1.28%), 3.10%, 04/20/29 144A †	3,950,000	3,839,541	Whitehorse XII, Ltd., Series 2018-12A, Class D (Floating, ICE LIBOR USD 3M + 3.65%, 3.65% Floor), 5.48%, 10/15/31 144A †	750,000	559,887
Tralee CLO VI, Ltd., Series 2019-6A, Class AS (Floating, ICE LIBOR USD 3M + 1.30%), 3.09%, 10/25/32 144A †	620,000	599,790	Zais CLO 13, Ltd., Series 2019-13A, Class A1A (Floating, ICE LIBOR USD 3M + 1.49%), 3.32%, 07/15/32 144A †	250,000	238,937
Tryon Park CLO, Ltd., Series 2013-1A, Class A1SR (Floating, ICE LIBOR USD 3M + 0.89%), 2.72%, 04/15/29 144A †	2,690,000	2,592,324	Total Asset-Backed Securities (Cost \$95,022,734)		<u>90,080,936</u>
United States Small Business Administration, Series 2019-20D, Class 1 2.98%, 04/01/39	219,325	229,124	CORPORATE BONDS — 25.7%		
United States Small Business Administration, Series 2019-25G, Class 1 2.69%, 07/01/44	216,631	223,723	3M Co. 2.38%, 08/26/29	210,000	211,277
			3.05%, 04/15/30	50,000	52,158
			3.70%, 04/15/50	275,000	311,687
			Abbott Laboratories 3.75%, 11/30/26	148,000	165,549
			4.75%, 11/30/36	170,000	217,267
			4.90%, 11/30/46	210,000	287,773

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Acadia Healthcare Co., Inc.			Amgen, Inc.		
5.63%, 02/15/23	\$ 634,000	\$ 601,441	2.13%, 05/01/20	\$ 70,000	\$ 69,958
Adobe, Inc.			3.63%, 05/22/24	50,000	52,500
2.30%, 02/01/30	650,000	653,390	4.66%, 06/15/51	34,000	42,946
AEP Transmission Co. LLC			Anthem, Inc.		
3.65%, 04/01/50	75,000	77,459	2.95%, 12/01/22	390,000	399,300
Aetna, Inc.			3.35%, 12/01/24	130,000	132,592
2.80%, 06/15/23	50,000	50,146	3.65%, 12/01/27	250,000	258,523
Air Lease Corporation			4.10%, 03/01/28	65,000	69,701
3.75%, 06/01/26	910,000	786,902	Apache Corporation		
3.25%, 10/01/29	45,000	36,260	3.25%, 04/15/22	24,000	18,032
Alexandria Real Estate Equities, Inc.			4.38%, 10/15/28Δ	50,000	26,760
REIT			4.25%, 01/15/30Δ	110,000	57,263
3.80%, 04/15/26	900,000	901,076	5.10%, 09/01/40	180,000	79,779
2.75%, 12/15/29Δ	1,400,000	1,229,699	4.75%, 04/15/43	60,000	26,648
3.38%, 08/15/31	360,000	351,091	4.25%, 01/15/44	800,000	347,785
Allegion US Holding Co., Inc.			Apple, Inc.		
3.20%, 10/01/24	400,000	380,539	2.00%, 11/13/20	260,000	261,053
Alliant Energy Finance LLC			1.55%, 08/04/21	20,000	20,138
3.75%, 06/15/23 144A	275,000	284,666	2.75%, 01/13/25	650,000	686,936
4.25%, 06/15/28 144A	75,000	75,739	2.45%, 08/04/26	520,000	545,940
Ally Financial, Inc.			2.90%, 09/12/27	600,000	641,709
8.00%, 11/01/31	50,000	58,213	Arch Capital Finance LLC		
Amazon.com, Inc.			4.01%, 12/15/26	600,000	607,477
3.15%, 08/22/27	270,000	296,033	Arch Capital Group, Ltd.		
3.88%, 08/22/37	160,000	191,870	7.35%, 05/01/34	175,000	243,231
4.95%, 12/05/44	220,000	311,542	Archer-Daniels-Midland Co.		
4.05%, 08/22/47	290,000	379,538	3.25%, 03/27/30	150,000	159,369
Ambac LSNI LLC			Ardagh Packaging Finance PLC		
(Floating, ICE LIBOR USD 3M +			6.00%, 02/15/25 144A	200,000	202,060
5.00%), 6.45%, 02/12/23			Arrow Electronics, Inc.		
144A †	1,486,205	1,423,011	4.50%, 03/01/23	1,200,000	1,186,653
Ameren Corporation			AT&T, Inc.		
3.50%, 01/15/31 † † †	125,000	125,331	4.45%, 05/15/21	80,000	81,875
American Airlines Pass-Through			3.00%, 02/15/22	170,000	171,586
Trust, Series 2013-1, Class A			3.00%, 06/30/22	475,000	479,710
4.00%, 07/15/25	845,110	849,817	3.80%, 03/01/24	65,000	68,059
American Campus Communities			4.45%, 04/01/24	725,000	773,295
Operating Partnership LP REIT			3.40%, 05/15/25	1,915,000	1,995,559
3.75%, 04/15/23	525,000	530,039	3.60%, 07/15/25	325,000	344,973
American Electric Power Co., Inc.			4.13%, 02/17/26	965,000	1,024,444
2.30%, 03/01/30	275,000	258,120	4.25%, 03/01/27	1,400,000	1,490,066
American Express Credit Corporation			5.25%, 03/01/37	225,000	263,408
2.38%, 05/26/20	310,000	309,996	4.90%, 08/15/37	200,000	223,615
American Homes 4 Rent LP REIT			4.85%, 03/01/39	1,400,000	1,575,010
4.90%, 02/15/29	309,000	301,448	6.10%, 07/15/40	140,000	177,089
American Honda Finance Corporation			4.35%, 06/15/45	360,000	381,936
(Floating, ICE LIBOR USD 3M +			5.45%, 03/01/47	575,000	692,180
0.45%), 2.14%, 02/15/22 † Δ	3,200,000	3,075,340	4.50%, 03/09/48	230,000	250,289
American International Group, Inc.			Athene Holding, Ltd.		
3.90%, 04/01/26	825,000	851,436	4.13%, 01/12/28	50,000	45,258
4.20%, 04/01/28	1,850,000	1,910,042	Aviation Capital Group LLC		
6.25%, 03/15/37	278,000	223,072	2.88%, 01/20/22 144A	1,000,000	904,674
American Tower Corporation REIT			3.88%, 05/01/23 144A	500,000	467,837
3.38%, 05/15/24	825,000	828,280	Bank of America Corporation		
3.38%, 10/15/26	1,500,000	1,489,587	3.30%, 01/11/23	120,000	124,490
American Tower Trust #1 REIT					
3.07%, 03/15/23 144A	940,000	937,992			

	Par	Value		Par	Value
(Variable, ICE LIBOR USD 3M + 0.79%), 3.00%, 12/20/23^	\$ 329,000	\$ 336,126	4.45%, 01/15/49	\$ 60,000	\$ 71,756
(Floating, ICE LIBOR USD 3M + 0.79%), 2.10%, 03/05/24†	1,500,000	1,405,650	4.25%, 10/15/50 144A	50,000	56,773
(Variable, ICE LIBOR USD 3M + 0.78%), 3.55%, 03/05/24^	530,000	552,025	Berkshire Hathaway Finance Corporation		
4.00%, 04/01/24	420,000	445,976	1.85%, 03/12/30	725,000	706,695
(Floating, ICE LIBOR USD 3M + 0.96%), 2.77%, 07/23/24†	900,000	825,183	4.25%, 01/15/49	460,000	568,191
(Variable, ICE LIBOR USD 3M + 0.94%), 3.86%, 07/23/24^	600,000	628,746	Blue Racer Midstream LLC		
4.20%, 08/26/24	1,190,000	1,267,997	6.13%, 11/15/22 144A	120,000	90,641
(Variable, ICE LIBOR USD 3M + 3.71%), 6.25%, 09/05/24p ^	300,000	304,708	BMW US Capital LLC		
(Variable, ICE LIBOR USD 3M + 4.17%), 6.50%, 10/23/24p ^	150,000	158,354	1.85%, 09/15/21 144A	60,000	59,005
4.00%, 01/22/25	440,000	463,863	Boeing Co. (The)		
(Variable, ICE LIBOR USD 3M + 1.09%), 3.09%, 10/01/25^	2,200,000	2,209,445	2.70%, 02/01/27	70,000	64,345
4.45%, 03/03/26	420,000	453,302	2.80%, 03/01/27	110,000	97,955
3.50%, 04/19/26	1,260,000	1,341,236	3.25%, 02/01/35	650,000	564,369
4.25%, 10/22/26	440,000	468,752	6.63%, 02/15/38	210,000	230,283
3.25%, 10/21/27	875,000	898,300	3.55%, 03/01/38	70,000	61,578
4.18%, 11/25/27	825,000	854,502	3.75%, 02/01/50	140,000	128,320
(Variable, ICE LIBOR USD 3M + 1.37%), 3.59%, 07/21/28^	860,000	881,109	Booking Holdings, Inc.		
(Variable, ICE LIBOR USD 3M + 1.04%), 3.42%, 12/20/28^	694,000	717,344	3.60%, 06/01/26	65,000	63,533
(Variable, ICE LIBOR USD 3M + 1.31%), 4.27%, 07/23/29^	525,000	568,557	Boston Properties LP REIT		
(Variable, ICE LIBOR USD 3M + 1.19%), 2.88%, 10/22/30^	500,000	500,862	4.50%, 12/01/28	930,000	1,023,938
(Variable, ICE LIBOR USD 3M + 0.99%), 2.50%, 02/13/31^	75,000	72,803	2.90%, 03/15/30	45,000	41,433
6.11%, 01/29/37	500,000	644,177	BP Capital Markets America, Inc.		
5.00%, 01/21/44	790,000	1,007,520	3.22%, 11/28/23	370,000	379,393
(Variable, ICE LIBOR USD 3M + 1.19%), 3.95%, 01/23/49^	270,000	287,726	3.80%, 09/21/25	5,000	5,126
(Variable, ICE LIBOR USD 3M + 1.52%), 4.33%, 03/15/50^	170,000	201,340	3.12%, 05/04/26	570,000	575,042
(Variable, ICE LIBOR USD 3M + 3.15%), 4.08%, 03/20/51^	1,955,000	2,243,960	3.59%, 04/14/27	50,000	49,831
Barrick North America Finance LLC			4.23%, 11/06/28	1,750,000	1,890,318
5.70%, 05/30/41	150,000	185,351	3.00%, 02/24/50Δ	620,000	580,961
Bausch Health Americas, Inc.			Brighthouse Financial, Inc.		
9.25%, 04/01/26 144A	200,000	212,470	3.70%, 06/22/27	835,000	725,716
BBVA USA			Bristol-Myers Squibb Co.		
5.50%, 04/01/20	300,000	300,000	2.25%, 08/15/21 144A	270,000	271,802
Becton, Dickinson and Co.			2.60%, 05/16/22 144A	300,000	306,749
(Floating, ICE LIBOR USD 3M + 0.88%), 2.25%, 12/29/20†	600,000	579,847	3.55%, 08/15/22 144A	170,000	179,426
2.89%, 06/06/22	425,000	424,563	2.90%, 07/26/24 144A	540,000	573,413
3.36%, 06/06/24	830,000	831,298	3.88%, 08/15/25 144A	1,675,000	1,922,245
3.73%, 12/15/24	171,000	175,613	3.20%, 06/15/26 144A	120,000	127,672
3.70%, 06/06/27	285,000	288,303	3.40%, 07/26/29 144A	200,000	221,257
4.69%, 12/15/44	270,000	284,971	4.63%, 05/15/44 144A	50,000	63,935
4.67%, 06/06/47	575,000	622,037	5.00%, 08/15/45 144A	110,000	147,680
Berkshire Hathaway Energy Co.			4.25%, 10/26/49 144A	75,000	94,368
3.25%, 04/15/28	400,000	414,237	Brixmor Operating Partnership LP REIT		
3.70%, 07/15/30 144A	400,000	429,289	4.13%, 05/15/29	65,000	66,109
			Broadcom Corporation		
			3.00%, 01/15/22	550,000	544,300
			3.63%, 01/15/24	2,175,000	2,140,583
			3.13%, 01/15/25	625,000	600,267
			3.88%, 01/15/27	900,000	861,858
			3.50%, 01/15/28	28,000	25,984
			Broadcom, Inc.		
			3.13%, 10/15/22 144A	2,750,000	2,727,324
			3.63%, 10/15/24 144A	985,000	971,101
			4.25%, 04/15/26 144A	730,000	719,182
			Camden Property Trust REIT		
			3.15%, 07/01/29	65,000	64,100

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Cameron LNG LLC			Citibank NA		
2.90%, 07/15/31 144A	\$ 90,000	\$ 79,058	(Floating, ICE LIBOR USD 3M + 0.60%), 2.29%, 05/20/22†	\$1,500,000	\$1,449,846
3.30%, 01/15/35 144A	520,000	451,821	Citigroup, Inc.		
Campbell Soup Co.			2.75%, 04/25/22	1,600,000	1,609,907
3.95%, 03/15/25	65,000	67,540	2.70%, 10/27/22	975,000	970,791
Capital One Financial Corporation			(Variable, ICE LIBOR USD 3M + 4.07%), 5.95%, 01/30/23p ^	170,000	164,817
3.80%, 01/31/28	65,000	63,824	3.50%, 05/15/23	220,000	223,712
Carrier Global Corporation			(Variable, ICE LIBOR USD 3M + 1.02%), 4.04%, 06/01/24^	1,700,000	1,779,155
1.92%, 02/15/23 144A	80,000	78,923	(Variable, ICE LIBOR USD 3M + 3.91%), 5.95%, 05/15/25p ^	650,000	630,139
2.24%, 02/15/25 144A	200,000	194,956	4.40%, 06/10/25	450,000	471,386
2.49%, 02/15/27 144A	1,265,000	1,212,346	5.50%, 09/13/25	290,000	318,088
2.72%, 02/15/30 144A	2,175,000	2,016,995	3.40%, 05/01/26	2,075,000	2,166,652
3.38%, 04/05/40 144A	130,000	115,189	(Variable, ICE LIBOR USD 3M + 4.52%), 6.25%, 08/15/26p ^	150,000	153,875
3.58%, 04/05/50 144A	140,000	121,501	3.20%, 10/21/26	500,000	518,934
Catalent Pharma Solutions, Inc.			4.30%, 11/20/26	1,675,000	1,756,311
5.00%, 07/15/27 144A	130,000	126,822	4.45%, 09/29/27	1,080,000	1,130,063
CenterPoint Energy, Inc.			(Variable, ICE LIBOR USD 3M + 1.39%), 3.67%, 07/24/28^	150,000	155,592
4.25%, 11/01/28	700,000	718,796	4.13%, 07/25/28	1,325,000	1,358,665
CH Robinson Worldwide, Inc.			(Variable, ICE LIBOR USD 3M + 1.19%), 4.08%, 04/23/29^	35,000	36,625
4.20%, 04/15/28	1,500,000	1,591,950	(Variable, U.S. SOFR + 3.91%), 4.41%, 03/31/31^	790,000	869,729
Charles Schwab Corporation (The)			6.63%, 06/15/32	50,000	60,294
3.25%, 05/22/29	65,000	64,367	(Variable, ICE LIBOR USD 3M + 1.17%), 3.88%, 01/24/39^	30,000	29,780
Charter Communications Operating LLC			8.13%, 07/15/39	60,000	94,389
3.58%, 07/23/20	120,000	119,634	6.68%, 09/13/43	10,000	13,150
4.50%, 02/01/24	50,000	51,616	5.30%, 05/06/44	24,000	28,303
4.91%, 07/23/25	5,110,000	5,434,482	4.65%, 07/30/45	894,000	1,026,662
4.20%, 03/15/28	510,000	522,739	4.75%, 05/18/46	40,000	44,955
5.05%, 03/30/29	460,000	498,323	Citizens Financial Group, Inc.		
6.38%, 10/23/35	40,000	47,622	2.85%, 07/27/26	65,000	63,529
6.48%, 10/23/45	90,000	109,009	CNOOC Finance 2015 USA LLC		
4.80%, 03/01/50	130,000	135,926	3.50%, 05/05/25	1,820,000	1,922,734
Cheniere Corpus Christi Holdings LLC			Coca-Cola Co. (The)		
5.88%, 03/31/25	65,000	54,615	2.88%, 10/27/25Δ	65,000	69,690
Chevron Corporation			4.13%, 03/25/40	130,000	158,776
2.95%, 05/16/26	350,000	363,574	4.20%, 03/25/50	60,000	78,577
Choice Hotels International, Inc.			Comcast Corporation		
3.70%, 12/01/29	1,500,000	1,211,250	3.70%, 04/15/24	425,000	456,933
Chubb INA Holdings, Inc.			3.10%, 04/01/25	225,000	239,165
2.30%, 11/03/20	90,000	90,104	3.38%, 08/15/25	275,000	292,547
3.35%, 05/03/26Δ	120,000	127,329	3.95%, 10/15/25	425,000	463,020
Cigna Corporation			3.30%, 02/01/27	344,000	364,586
3.40%, 09/17/21	240,000	244,697	3.30%, 04/01/27	525,000	564,157
3.75%, 07/15/23	3,218,000	3,314,505	3.15%, 02/15/28Δ	500,000	523,902
4.13%, 11/15/25	245,000	262,520	4.15%, 10/15/28	970,000	1,091,450
4.38%, 10/15/28	460,000	494,878	3.40%, 04/01/30	150,000	162,789
2.40%, 03/15/30	550,000	524,366	4.25%, 10/15/30	810,000	944,750
Cimarex Energy Co.			5.65%, 06/15/35	420,000	564,148
3.90%, 05/15/27	650,000	436,257	3.90%, 03/01/38	30,000	33,820
4.38%, 03/15/29Δ	335,000	224,763			
Cintas Corporation No. 2					
2.90%, 04/01/22	180,000	180,175			
3.70%, 04/01/27	190,000	195,541			
Cisco Systems, Inc.					
5.50%, 01/15/40	75,000	107,196			

	Par	Value		Par	Value
3.25%, 11/01/39	\$ 400,000	\$ 414,984	4.78%, 03/25/38	\$ 25,000	\$ 27,744
3.75%, 04/01/40	165,000	186,665	4.13%, 04/01/40	80,000	81,057
3.40%, 07/15/46	50,000	54,310	5.13%, 07/20/45	250,000	288,933
4.00%, 03/01/48	40,000	47,406	5.05%, 03/25/48	430,000	493,217
4.70%, 10/15/48	30,000	39,032	4.25%, 04/01/50	330,000	344,008
3.45%, 02/01/50	570,000	627,466	CVS Pass-Through Trust		
4.95%, 10/15/58	75,000	101,916	6.94%, 01/10/30	561,905	700,338
CommonSpirit Health			CyrusOne LP REIT		
4.35%, 11/01/42	40,000	39,348	2.90%, 11/15/24	1,500,000	1,440,967
Commonwealth Edison Co.			D.R. Horton, Inc.		
3.80%, 10/01/42	300,000	318,140	4.38%, 09/15/22	800,000	815,960
Conagra Brands, Inc.			DAE Funding LLC		
3.25%, 09/15/22	1,300,000	1,277,732	5.00%, 08/01/24 144A	700,000	638,729
4.60%, 11/01/25	65,000	68,671	Daimler Finance North America LLC		
Concho Resources, Inc.			3.75%, 11/05/21 144A	1,600,000	1,587,606
4.38%, 01/15/25	70,000	58,680	3.40%, 02/22/22 144A	1,700,000	1,653,799
3.75%, 10/01/27	170,000	144,496	2.70%, 06/14/24 144A Δ	1,900,000	1,838,262
4.30%, 08/15/28	480,000	415,354	8.50%, 01/18/31	25,000	33,840
ConocoPhillips			DCP Midstream Operating LP		
6.50%, 02/01/39	45,000	56,384	6.45%, 11/03/36 144A	60,000	29,400
ConocoPhillips Holding Co.			Deere & Co.		
6.95%, 04/15/29	220,000	271,250	3.10%, 04/15/30	50,000	52,990
Consolidated Edison Co. of New York, Inc.			3.75%, 04/15/50	270,000	309,078
3.35%, 04/01/30	130,000	134,056	Dell International LLC		
3.95%, 04/01/50	140,000	147,811	4.42%, 06/15/21 144A	2,520,000	2,520,323
Continental Resources, Inc.			5.45%, 06/15/23 144A	2,775,000	2,855,305
4.50%, 04/15/23	1,855,000	1,032,113	4.00%, 07/15/24 144A	55,000	55,587
3.80%, 06/01/24	210,000	108,298	6.02%, 06/15/26 144A	430,000	444,680
4.38%, 01/15/28	430,000	199,593	8.10%, 07/15/36 144A	175,000	201,643
4.90%, 06/01/44	20,000	8,752	8.35%, 07/15/46 144A	75,000	89,357
Cox Communications, Inc.			Delta Air Lines Pass-Through Trust, Series 2007-1, Class A		
3.35%, 09/15/26 144A	45,000	45,517	6.82%, 08/10/22	241,839	255,741
3.50%, 08/15/27 144A	35,000	34,244	Depository Trust & Clearing Corporation (The)		
CRH America Finance, Inc.			(Variable, ICE LIBOR USD 3M + 3.17%), 4.88%, 06/15/20 144A p ^	750,000	645,161
3.95%, 04/04/28 144A	500,000	494,925	Devon Energy Corporation		
Crown Castle International Corporation REIT			5.85%, 12/15/25	552,000	437,049
5.25%, 01/15/23	525,000	548,058	5.60%, 07/15/41	312,000	192,542
3.15%, 07/15/23	2,325,000	2,337,914	4.75%, 05/15/42	340,000	204,436
3.10%, 11/15/29	70,000	67,472	5.00%, 06/15/45	910,000	583,669
3.30%, 07/01/30	75,000	74,945	DH Europe Finance II S.a.r.l.		
4.15%, 07/01/50	50,000	50,620	2.20%, 11/15/24	675,000	657,003
CSX Corporation			2.60%, 11/15/29	225,000	219,906
3.25%, 06/01/27	65,000	67,816	3.40%, 11/15/49	35,000	34,528
3.80%, 04/15/50	25,000	26,241	Diamond Sports Group LLC		
CVS Health Corporation			5.38%, 08/15/26 144A	405,000	331,348
3.35%, 03/09/21	112,000	112,648	Diamondback Energy, Inc.		
2.75%, 12/01/22	210,000	211,735	2.88%, 12/01/24	70,000	49,046
3.70%, 03/09/23	720,000	748,753	5.38%, 05/31/25	70,000	51,774
4.00%, 12/05/23	800,000	844,694	3.25%, 12/01/26	90,000	63,770
4.10%, 03/25/25	590,000	625,214	3.50%, 12/01/29	160,000	109,412
3.88%, 07/20/25	848,000	892,465	Discover Financial Services		
2.88%, 06/01/26	70,000	70,910	3.75%, 03/04/25	450,000	442,302
3.63%, 04/01/27	200,000	203,759			
4.30%, 03/25/28	2,370,000	2,540,080			
3.75%, 04/01/30	290,000	299,209			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Discovery Communications LLC			3.13%, 07/31/29	\$ 100,000	\$ 92,534
4.90%, 03/11/26	\$ 45,000	\$ 46,909	2.80%, 01/31/30	270,000	244,189
DISH DBS Corporation			7.55%, 04/15/38	50,000	57,991
5.88%, 11/15/24	410,000	401,290	5.70%, 02/15/42	60,000	63,747
Dollar Tree, Inc.			4.85%, 03/15/44	50,000	52,059
4.00%, 05/15/25	390,000	400,135	4.80%, 02/01/49	30,000	30,113
4.20%, 05/15/28	400,000	399,886	4.20%, 01/31/50	130,000	125,599
Dominion Energy, Inc.			3.70%, 01/31/51Δ	150,000	134,040
3.07%, 08/15/24 STEP	675,000	674,282	3.95%, 01/31/60	120,000	102,247
3.38%, 04/01/30†††	225,000	224,147	(Variable, ICE LIBOR USD 3M + 2.78%), 4.36%, 06/01/67†	455,000	251,044
Duke Energy Corporation			EOG Resources, Inc.		
3.75%, 04/15/24	200,000	206,351	4.15%, 01/15/26Δ	140,000	143,578
3.15%, 08/15/27	550,000	542,501	3.90%, 04/01/35	260,000	262,443
3.75%, 09/01/46	65,000	62,535	EPR Properties REIT		
Duke Energy Ohio, Inc.			4.75%, 12/15/26	1,200,000	1,097,623
3.65%, 02/01/29	350,000	375,992	3.75%, 08/15/29	65,000	48,709
DuPont de Nemours, Inc.			EQM Midstream Partners LP		
4.21%, 11/15/23	325,000	342,832	4.75%, 07/15/23	1,225,000	891,126
4.49%, 11/15/25	350,000	377,569	4.13%, 12/01/26	1,800,000	1,035,000
4.73%, 11/15/28	350,000	384,349	5.50%, 07/15/28	300,000	167,835
5.42%, 11/15/48	25,000	27,610	Equitable Holdings, Inc.		
Eaton Corporation			4.35%, 04/20/28	1,365,000	1,329,739
2.75%, 11/02/22	410,000	410,189	ERAC USA Finance LLC		
4.15%, 11/02/42	200,000	222,464	4.50%, 08/16/21 144A	709,000	723,391
eBay, Inc.			ERP Operating LP REIT		
3.60%, 06/05/27	65,000	67,135	4.63%, 12/15/21	150,000	153,429
Ecolab, Inc.			Exelon Corporation		
3.95%, 12/01/47	68,000	71,018	4.05%, 04/15/30	325,000	328,910
Elanco Animal Health, Inc.			5.63%, 06/15/35	415,000	477,635
5.02%, 08/28/23	225,000	228,020	4.70%, 04/15/50	25,000	25,855
Enable Midstream Partners LP			Expedia Group, Inc.		
4.95%, 05/15/28	900,000	543,807	5.00%, 02/15/26	65,000	58,836
Energizer Holdings, Inc.			3.80%, 02/15/28	300,000	259,917
7.75%, 01/15/27 144A	425,000	441,681	Exxon Mobil Corporation		
Energy Transfer Operating LP			2.99%, 03/19/25	250,000	264,964
4.65%, 06/01/21	150,000	144,528	3.04%, 03/01/26	280,000	296,628
4.20%, 09/15/23	625,000	546,971	3.48%, 03/19/30	240,000	265,395
4.50%, 04/15/24	230,000	205,506	4.11%, 03/01/46	230,000	273,029
4.05%, 03/15/25	65,000	56,512	4.33%, 03/19/50	120,000	147,274
(Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 5.13%), 6.75%, 05/15/25p Δ ^	200,000	122,500	FirstEnergy Corporation		
4.75%, 01/15/26	40,000	36,544	4.25%, 03/15/23	290,000	296,552
5.50%, 06/01/27	525,000	458,911	3.90%, 07/15/27	690,000	702,426
4.95%, 06/15/28	110,000	91,193	2.65%, 03/01/30	750,000	703,688
5.25%, 04/15/29	935,000	776,956	7.38%, 11/15/31	1,800,000	2,348,863
3.75%, 05/15/30	320,000	248,072	Fiserv, Inc.		
5.30%, 04/15/47	200,000	152,639	3.80%, 10/01/23	225,000	232,805
6.00%, 06/15/48	50,000	42,096	2.75%, 07/01/24	1,090,000	1,096,290
6.25%, 04/15/49	70,000	60,208	3.85%, 06/01/25	65,000	68,664
Energy Transfer Partners LP			3.20%, 07/01/26	725,000	750,484
4.50%, 11/01/23	310,000	279,219	4.20%, 10/01/28	375,000	406,602
Entercom Media Corporation			Florida Power & Light Co.		
6.50%, 05/01/27 144A	175,000	153,307	3.80%, 12/15/42	425,000	475,251
Entergy Louisiana LLC			Ford Motor Credit Co. LLC		
5.40%, 11/01/24	1,200,000	1,361,307	3.16%, 08/04/20	225,000	220,534
Enterprise Products Operating LLC			5.75%, 02/01/21	200,000	195,000
4.15%, 10/16/28	600,000	599,237	3.34%, 03/18/21	1,850,000	1,784,880

	Par	Value		Par	Value
5.88%, 08/02/21	\$ 770,000	\$ 758,450	3.20%, 08/15/29	\$ 225,000	\$ 216,013
2.98%, 08/03/22	1,800,000	1,683,000	Goldman Sachs Capital II		
Fortive Corporation			(Variable, ICE LIBOR USD 3M +		
3.15%, 06/15/26Δ	65,000	65,263	0.77%), 4.00%, 05/04/20† ρ	3,000	2,195
Fox Corporation			Goldman Sachs Group, Inc. (The)		
4.03%, 01/25/24 144A	480,000	499,580	6.00%, 06/15/20	540,000	543,271
4.71%, 01/25/29 144A	470,000	516,182	5.25%, 07/27/21	2,060,000	2,127,704
3.50%, 04/08/30	125,000	126,563	3.20%, 02/23/23	250,000	254,996
5.48%, 01/25/39 144A	300,000	348,701	3.85%, 07/08/24	150,000	156,683
5.58%, 01/25/49 144A	80,000	96,048	3.50%, 01/23/25	1,700,000	1,741,266
Freeport-McMoRan, Inc.			4.25%, 10/21/25	1,170,000	1,208,441
3.55%, 03/01/22	20,000	19,432	3.50%, 11/16/26	700,000	711,800
3.88%, 03/15/23	10,000	9,513	(Variable, ICE LIBOR USD 3M +		
4.55%, 11/14/24	10,000	9,483	1.16%), 3.81%, 04/23/29^	690,000	714,126
5.45%, 03/15/43	192,000	173,338	(Variable, ICE LIBOR USD 3M +		
General Dynamics Corporation			1.30%), 4.22%, 05/01/29^	480,000	511,889
4.25%, 04/01/50	330,000	416,674	6.75%, 10/01/37	110,000	146,025
General Electric Co.			6.25%, 02/01/41	750,000	1,013,390
4.38%, 09/16/20	198,000	198,130	5.15%, 05/22/45	330,000	382,760
5.30%, 02/11/21	104,000	105,302	4.75%, 10/21/45	530,000	630,789
4.65%, 10/17/21	1,540,000	1,568,168	Goodman US Finance Three LLC		
3.15%, 09/07/22	230,000	232,880	REIT		
2.70%, 10/09/22	75,000	72,951	3.70%, 03/15/28 144A	1,000,000	943,135
3.10%, 01/09/23	250,000	252,160	Great-West Lifeco Finance 2018 LP		
6.75%, 03/15/32	80,000	95,163	4.05%, 05/17/28 144A	225,000	236,238
6.88%, 01/10/39	500,000	620,310	Halliburton Co.		
General Mills, Inc.			3.80%, 11/15/25	42,000	39,719
4.20%, 04/17/28	600,000	661,942	5.00%, 11/15/45Δ	230,000	178,333
General Motors Co.			Hartford Financial Services Group,		
4.00%, 04/01/25Δ	200,000	168,964	Inc. (The)		
5.15%, 04/01/38	50,000	36,293	2.80%, 08/19/29	35,000	34,244
General Motors Financial Co., Inc.			HCA, Inc.		
3.20%, 07/13/20	1,000,000	997,138	5.38%, 02/01/25	600,000	617,253
2.45%, 11/06/20	130,000	126,161	5.25%, 04/15/25	120,000	126,103
4.38%, 09/25/21	400,000	368,580	5.25%, 06/15/26	10,000	10,511
3.45%, 04/10/22	230,000	216,556	5.38%, 09/01/26	1,600,000	1,660,120
4.30%, 07/13/25	300,000	266,169	5.50%, 06/15/47	50,000	54,689
5.25%, 03/01/26	40,000	35,346	Healthcare Trust of America		
4.35%, 01/17/27	625,000	500,924	Holdings LP REIT		
5.65%, 01/17/29	100,000	86,916	3.10%, 02/15/30	1,500,000	1,343,278
Genesis Energy LP			Healthpeak Properties, Inc. REIT		
6.50%, 10/01/25	400,000	292,108	3.50%, 07/15/29	65,000	63,664
Gilead Sciences, Inc.			Hewlett Packard Enterprise Co.		
2.55%, 09/01/20	80,000	80,245	2.25%, 04/01/23	1,000,000	978,461
3.70%, 04/01/24	230,000	241,653	4.90%, 10/15/25	945,000	996,836
4.50%, 02/01/45	275,000	335,856	6.35%, 10/15/45	155,000	184,693
4.75%, 03/01/46	20,000	25,643	Home Depot, Inc. (The)		
Glencore Funding LLC			2.13%, 09/15/26	1,175,000	1,187,198
2.88%, 04/16/20 144A	90,000	89,996	3.90%, 12/06/28	250,000	279,113
3.00%, 10/27/22 144A	10,000	9,152	2.70%, 04/15/30	170,000	173,081
4.13%, 05/30/23 144A	20,000	18,451	3.30%, 04/15/40	110,000	112,924
4.13%, 03/12/24 144A	1,185,000	1,091,270	3.35%, 04/15/50	380,000	398,157
4.63%, 04/29/24 144A	658,000	603,834	Humana, Inc.		
4.00%, 03/27/27 144A	535,000	488,793	3.15%, 12/01/22	70,000	69,945
3.88%, 10/27/27 144A	350,000	321,257	3.95%, 03/15/27	150,000	152,547
Global Payments, Inc.			4.63%, 12/01/42	60,000	66,182
2.65%, 02/15/25	400,000	393,527	4.95%, 10/01/44	70,000	79,808
			4.80%, 03/15/47	10,000	11,187

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Huntington Bancshares, Inc. 4.00%, 05/15/25Δ	\$ 550,000	\$ 577,214	(Variable, ICE LIBOR USD 3M + 1.36%), 3.88%, 07/24/38^	\$ 175,000	\$ 195,979
Huntsman International LLC 4.50%, 05/01/29	390,000	333,457	4.95%, 06/01/45	400,000	502,937
Hyundai Capital America 2.75%, 09/27/26Δ	70,000	63,426	Keurig Dr. Pepper, Inc. 4.06%, 05/25/23	475,000	494,749
IHS Markit, Ltd. 4.00%, 03/01/26 144A	1,125,000	1,113,334	4.42%, 05/25/25	65,000	69,390
Intel Corporation 3.70%, 07/29/25	80,000	88,382	5.09%, 05/25/48	475,000	598,771
4.60%, 03/25/40	120,000	147,954	Keysight Technologies, Inc. 3.00%, 10/30/29	475,000	451,028
3.73%, 12/08/47	76,000	89,032	Kilroy Realty LP REIT 3.80%, 01/15/23	400,000	407,643
4.75%, 03/25/50	680,000	921,326	4.75%, 12/15/28	1,750,000	1,826,837
4.95%, 03/25/60	170,000	237,105	Kimberly-Clark Corporation 3.10%, 03/26/30	100,000	108,319
International Business Machines Corporation 3.00%, 05/15/24	720,000	760,014	2.88%, 02/07/50	40,000	39,580
International Lease Finance Corporation 8.63%, 01/15/22	420,000	418,662	Kinder Morgan Energy Partners LP 3.95%, 09/01/22	520,000	516,020
Jefferies Group LLC 4.15%, 01/23/30	20,000	18,807	4.25%, 09/01/24	980,000	959,516
JetBlue Pass-Through Trust, Series 2019-1, Class AA 2.75%, 05/15/32	2,100,000	1,866,458	Kinder Morgan, Inc. 4.30%, 06/01/25	65,000	66,446
JM Smucker Co. (The) 2.38%, 03/15/30	225,000	209,988	4.30%, 03/01/28	90,000	88,457
Johnson & Johnson 2.45%, 03/01/26	110,000	117,754	5.20%, 03/01/48	10,000	9,951
3.63%, 03/03/37	390,000	440,602	KKR Group Finance Co. II LLC 5.50%, 02/01/43 144A	30,000	33,148
JPMorgan Chase & Co. 4.40%, 07/22/20	230,000	230,535	Kraft Heinz Foods Co. (Floating, ICE LIBOR USD 3M + 0.57%), 2.30%, 02/10/21†	1,000,000	945,980
(Variable, ICE LIBOR USD 3M + 3.80%), 5.30%, 08/01/20p Δ ^	1,260,000	1,162,495	3.95%, 07/15/25	90,000	89,737
4.35%, 08/15/21	70,000	71,845	3.00%, 06/01/26	320,000	311,686
(Variable, ICE LIBOR USD 3M + 0.73%), 3.56%, 04/23/24Δ ^	800,000	838,399	L3Harris Technologies, Inc. 5.05%, 04/27/45	110,000	121,798
(Variable, ICE LIBOR USD 3M + 0.89%), 3.80%, 07/23/24^	1,600,000	1,677,052	Lear Corporation 3.80%, 09/15/27	50,000	45,225
3.88%, 09/10/24	860,000	908,498	Legg Mason, Inc. 5.63%, 01/15/44	30,000	31,994
(Variable, ICE LIBOR USD 3M + 1.00%), 4.02%, 12/05/24^	2,900,000	3,077,511	Lehman Escrow Bonds 0.00%, 01/18/12#	200,000	2,100
(Variable, U.S. SOFR + 3.13%), 4.60%, 02/01/25p ^	875,000	766,894	0.00%, 01/24/13#	2,300,000	24,150
(Variable, U.S. SOFR + 1.16%), 2.30%, 10/15/25^	950,000	946,880	0.00%, 07/19/17Ψ ††† #	150,000	—
3.30%, 04/01/26	65,000	67,636	0.00%, 12/28/17Ψ ††† #	3,340,000	—
2.95%, 10/01/26	700,000	723,793	0.00%, 02/07/20Ψ ††† #	2,330,000	—
(Variable, ICE LIBOR USD 3M + 1.25%), 3.96%, 01/29/27^	875,000	942,957	Level 3 Financing, Inc. 5.63%, 02/01/23	1,050,000	1,052,593
4.25%, 10/01/27	780,000	851,050	Life Storage LP REIT 3.88%, 12/15/27	900,000	810,463
3.63%, 12/01/27	900,000	949,697	Lincoln National Corporation 3.05%, 01/15/30	70,000	65,395
(Variable, ICE LIBOR USD 3M + 0.95%), 3.51%, 01/23/29^	1,550,000	1,599,030	Lockheed Martin Corporation 3.10%, 01/15/23	40,000	40,621
(Variable, ICE LIBOR USD 3M + 1.26%), 4.20%, 07/23/29^	380,000	417,769	3.55%, 01/15/26	310,000	332,801
(Variable, ICE LIBOR USD 3M + 1.33%), 4.45%, 12/05/29^	170,000	191,657	4.50%, 05/15/36	50,000	53,025
(Variable, U.S. SOFR + 3.79%), 4.49%, 03/24/31^	75,000	86,813	Lowe's Cos., Inc. 4.50%, 04/15/30	110,000	121,465
			5.00%, 04/15/40	340,000	388,852
			5.13%, 04/15/50	785,000	951,691
			Marathon Petroleum Corporation 5.13%, 12/15/26	30,000	29,768

	Par	Value		Par	Value
3.80%, 04/01/28	\$ 125,000	\$ 110,210	3.95%, 04/23/27	\$ 725,000	\$ 765,413
6.50%, 03/01/41	30,000	27,909	(Variable, ICE LIBOR USD 3M + 1.14%), 3.77%, 01/24/29^	220,000	232,238
Marriott International, Inc.			(Variable, ICE LIBOR USD 3M + 1.63%), 4.43%, 01/23/30^	570,000	633,954
2.13%, 10/03/22	1,500,000	1,351,806	(Variable, U.S. SOFR + 1.14%), 2.70%, 01/22/31^	650,000	637,970
Mars, Inc.			(Variable, U.S. SOFR + 3.12%), 3.62%, 04/01/31^	1,400,000	1,467,395
2.70%, 04/01/25 144A	400,000	411,962	4.30%, 01/27/45	30,000	34,890
3.20%, 04/01/30 144A	475,000	496,844	(Variable, U.S. SOFR + 4.84%), 5.60%, 03/24/51^	400,000	557,103
Marsh & McLennan Cos., Inc.			MPLX LP		
3.75%, 03/14/26	1,100,000	1,133,943	4.88%, 12/01/24	230,000	188,133
4.38%, 03/15/29	500,000	551,753	4.88%, 06/01/25	100,000	82,481
Mastercard, Inc.			4.13%, 03/01/27	50,000	42,704
3.30%, 03/26/27	250,000	272,799	4.25%, 12/01/27 144A	35,000	28,333
3.35%, 03/26/30	175,000	194,207	4.00%, 03/15/28	50,000	43,463
3.85%, 03/26/50	125,000	153,906	4.80%, 02/15/29	250,000	220,616
McDonald's Corporation			4.50%, 04/15/38	430,000	337,103
3.70%, 01/30/26	240,000	251,547	5.20%, 03/01/47	15,000	12,432
3.50%, 03/01/27	310,000	323,162	4.70%, 04/15/48	570,000	443,324
3.80%, 04/01/28	90,000	95,484	5.50%, 02/15/49	595,000	503,780
3.60%, 07/01/30	160,000	168,343	MPT Operating Partnership LP REIT		
4.45%, 09/01/48	50,000	55,640	4.63%, 08/01/29	435,000	406,997
4.20%, 04/01/50	355,000	398,838	Mylan, Inc.		
McKesson Corporation			5.40%, 11/29/43	60,000	60,101
3.80%, 03/15/24	65,000	67,551	National Retail Properties, Inc. REIT		
Medtronic, Inc.			3.60%, 12/15/26	250,000	250,787
3.50%, 03/15/25	14,000	15,087	2.50%, 04/15/30	1,800,000	1,607,710
4.63%, 03/15/45	36,000	48,276	Newell Brands, Inc.		
MetLife Capital Trust IV			4.10%, 04/01/23	132,000	134,134
7.88%, 12/15/37 144A	300,000	348,409	4.45%, 04/01/26	150,000	147,618
MetLife, Inc.			Niagara Mohawk Power Corporation		
6.40%, 12/15/36	50,000	52,343	4.28%, 12/15/28 144A	2,000,000	2,127,523
Metropolitan Life Global Funding I			NIKE, Inc.		
3.45%, 12/18/26 144A	1,700,000	1,791,990	2.85%, 03/27/30	230,000	243,326
Microchip Technology, Inc.			3.25%, 03/27/40	425,000	446,390
3.92%, 06/01/21	350,000	341,320	3.38%, 03/27/50	1,045,000	1,143,274
Micron Technology, Inc.			NiSource, Inc.		
5.33%, 02/06/29	60,000	65,759	3.65%, 06/15/23	400,000	410,192
Microsoft Corporation			3.49%, 05/15/27	925,000	937,108
2.88%, 02/06/24	470,000	501,015	Nissan Motor Acceptance Corporation		
2.70%, 02/12/25	120,000	129,542	(Floating, ICE LIBOR USD 3M + 0.89%), 2.74%, 01/13/22	1,900,000	1,848,388
2.40%, 08/08/26	1,540,000	1,638,572	144A †		
3.30%, 02/06/27	800,000	889,865	Noble Energy, Inc.		
3.45%, 08/08/36	10,000	11,183	3.85%, 01/15/28	595,000	421,788
4.10%, 02/06/37	50,000	60,458	6.00%, 03/01/41	10,000	6,715
3.95%, 08/08/56	130,000	164,524	5.25%, 11/15/43	5,000	2,946
MidAmerican Energy Co.			4.95%, 08/15/47	110,000	64,278
3.65%, 04/15/29	350,000	376,346	Northrop Grumman Corporation		
Moody's Corporation			2.93%, 01/15/25	1,370,000	1,393,327
4.50%, 09/01/22	800,000	820,985	3.25%, 01/15/28	670,000	697,888
Morgan Stanley			4.75%, 06/01/43	200,000	240,701
5.50%, 07/24/20	550,000	555,228	5.25%, 05/01/50	355,000	482,119
(Variable, ICE LIBOR USD 3M + 0.85%), 3.74%, 04/24/24^	225,000	230,762			
3.70%, 10/23/24	1,150,000	1,208,176			
(Variable, U.S. SOFR + 1.15%), 2.72%, 07/22/25^	725,000	727,594			
4.00%, 07/23/25	65,000	68,645			
3.63%, 01/20/27	1,475,000	1,581,946			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Northwell Healthcare, Inc.			3.63%, 03/19/50	\$ 425,000	\$ 506,027
6.15%, 11/01/43	\$ 375,000	\$ 465,032	3.88%, 03/19/60	170,000	214,646
Northwestern Mutual Life Insurance Co. (The)			Phillips 66		
6.06%, 03/30/40 144A	300,000	387,887	3.90%, 03/15/28	475,000	470,428
3.85%, 09/30/47 144A	250,000	212,374	Phillips 66 Partners LP		
NRG Energy, Inc.			3.75%, 03/01/28	40,000	36,993
3.75%, 06/15/24 144A	625,000	614,906	Physicians Realty LP REIT		
Nuveen LLC			3.95%, 01/15/28	2,400,000	2,280,280
4.00%, 11/01/28 144A	225,000	235,608	Pioneer Natural Resources Co.		
NVIDIA Corporation			3.95%, 07/15/22	75,000	72,342
2.85%, 04/01/30	120,000	125,394	Plains All American Pipeline LP		
3.50%, 04/01/40	540,000	574,145	3.65%, 06/01/22	200,000	182,943
3.50%, 04/01/50	1,070,000	1,166,742	4.65%, 10/15/25	65,000	52,402
3.70%, 04/01/60	320,000	358,861	Post Holdings, Inc.		
Oasis Petroleum, Inc.			5.50%, 12/15/29 144A	350,000	364,997
6.88%, 03/15/22	50,000	10,250	Procter & Gamble Co. (The)		
Occidental Petroleum Corporation			3.00%, 03/25/30	130,000	144,582
4.85%, 03/15/21	231,000	193,979	3.55%, 03/25/40	60,000	70,133
2.60%, 08/13/21	360,000	283,273	3.60%, 03/25/50	595,000	733,292
3.13%, 02/15/22	100,000	73,045	Progress Energy, Inc.		
2.70%, 08/15/22Δ	250,000	178,487	7.75%, 03/01/31Δ	350,000	476,710
2.70%, 02/15/23	20,000	11,859	Progressive Corporation (The)		
6.95%, 07/01/24	290,000	163,293	3.95%, 03/26/50	250,000	293,293
2.90%, 08/15/24	2,115,000	1,159,733	Range Resources Corporation		
5.55%, 03/15/26	845,000	447,706	5.00%, 03/15/23Δ	430,000	317,112
3.40%, 04/15/26	500,000	241,389	4.88%, 05/15/25Δ	10,000	6,025
3.20%, 08/15/26	260,000	124,864	Raymond James Financial, Inc.		
3.00%, 02/15/27	150,000	69,681	4.65%, 04/01/30	75,000	78,172
7.88%, 09/15/31	330,000	175,379	Raytheon Co.		
6.45%, 09/15/36	280,000	134,402	3.13%, 10/15/20	200,000	201,048
4.63%, 06/15/45	130,000	55,278	Regency Centers LP REIT		
6.60%, 03/15/46	470,000	219,822	2.95%, 09/15/29	775,000	731,597
4.40%, 04/15/46Δ	60,000	25,494	Reinsurance Group of America, Inc.		
4.10%, 02/15/47	260,000	110,091	3.90%, 05/15/29	65,000	63,542
4.20%, 03/15/48Δ	80,000	34,390	RELX Capital, Inc.		
Ohio Power Co.			3.50%, 03/16/23	1,300,000	1,355,227
2.60%, 04/01/30	200,000	194,490	Republic Services, Inc.		
Omega Healthcare Investors, Inc. REIT			2.50%, 08/15/24	190,000	191,901
3.63%, 10/01/29	1,600,000	1,389,355	Rockwell Collins, Inc.		
ONEOK, Inc.			3.50%, 03/15/27	550,000	569,765
3.40%, 09/01/29	70,000	52,554	Roper Technologies, Inc.		
Oracle Corporation			4.20%, 09/15/28	500,000	538,946
3.60%, 04/01/40	400,000	401,437	Sabine Pass Liquefaction LLC		
4.00%, 07/15/46	375,000	420,447	6.25%, 03/15/22	475,000	461,130
3.60%, 04/01/50	375,000	376,715	5.63%, 04/15/23	400,000	372,654
3.85%, 04/01/60	425,000	429,935	5.63%, 03/01/25	450,000	413,742
Otis Worldwide Corporation			5.00%, 03/15/27	485,000	413,033
2.06%, 04/05/25 144A	130,000	127,506	Sabra Health Care LP REIT		
2.29%, 04/05/27 144A	330,000	317,003	3.90%, 10/15/29	1,500,000	1,345,171
2.57%, 02/15/30 144A	1,815,000	1,775,506	salesforce.com, Inc.		
PayPal Holdings, Inc.			3.25%, 04/11/23	300,000	312,212
2.65%, 10/01/26	2,775,000	2,723,045	Santander Holdings USA, Inc.		
Penske Truck Leasing Co. LP			3.50%, 06/07/24	5,000	4,890
3.38%, 02/01/22 144A	1,000,000	1,011,710	4.50%, 07/17/25	60,000	61,322
PepsiCo, Inc.			3.24%, 10/05/26	1,100,000	977,140
2.88%, 10/15/49	220,000	228,717	4.40%, 07/13/27	65,000	62,987

	Par	Value		Par	Value
Schlumberger Holdings Corporation			5.30%, 04/01/44	\$ 20,000	\$ 15,804
4.00%, 12/21/25 144A	\$ 190,000	\$ 175,451	5.40%, 10/01/47	100,000	80,007
3.90%, 05/17/28 144A	252,000	234,605	Sysco Corporation		
4.30%, 05/01/29 144A	30,000	29,190	6.60%, 04/01/40	75,000	81,093
Seagate HDD Cayman			6.60%, 04/01/50	250,000	262,999
4.75%, 01/01/25A	45,000	44,832	Targa Resources Partners LP		
Sempra Energy			5.88%, 04/15/26	350,000	292,468
(Floating, ICE LIBOR USD 3M +			6.50%, 07/15/27	355,000	305,300
0.50%), 2.33%, 01/15/21†	625,000	592,118	5.50%, 03/01/30 144A	120,000	93,138
2.90%, 02/01/23	1,125,000	1,119,346	TD Ameritrade Holding Corporation		
3.40%, 02/01/28	275,000	276,198	3.30%, 04/01/27	65,000	65,950
Service Properties Trust REIT			Teachers Insurance & Annuity		
4.95%, 10/01/29	65,000	56,414	Association of America		
Sherwin-Williams Co. (The)			6.85%, 12/16/39 144A	46,000	64,049
2.75%, 06/01/22	7,000	6,991	4.90%, 09/15/44 144A	655,000	747,180
3.13%, 06/01/24	75,000	74,736	Tennessee Gas Pipeline Co. LLC		
3.45%, 06/01/27	350,000	359,474	2.90%, 03/01/30 144A	860,000	731,052
2.95%, 08/15/29	475,000	468,652	Thermo Fisher Scientific, Inc.		
Simon Property Group LP REIT			3.00%, 04/15/23	100,000	102,706
2.45%, 09/13/29	1,600,000	1,453,895	3.65%, 12/15/25	200,000	207,714
Southern California Edison Co.			4.50%, 03/25/30A	225,000	253,437
3.70%, 08/01/25	1,800,000	1,855,791	Time Warner Cable LLC		
4.20%, 03/01/29	400,000	425,751	4.13%, 02/15/21	400,000	401,268
Southern Co. (The)			7.30%, 07/01/38	620,000	762,978
3.25%, 07/01/26	1,400,000	1,396,992	5.88%, 11/15/40	100,000	105,715
Southern Co. Gas Capital Corporation			Time Warner Entertainment Co. LP		
3.25%, 06/15/26A	300,000	295,933	8.38%, 03/15/23	975,000	1,101,908
Southern Copper Corporation			8.38%, 07/15/33	390,000	537,658
5.25%, 11/08/42	2,210,000	2,259,028	TJX Cos, Inc. (The)		
Southern Natural Gas Co. LLC			2.25%, 09/15/26	40,000	38,176
8.00%, 03/01/32	400,000	481,640	Toyota Motor Credit Corporation		
Spirit AeroSystems, Inc.			(Floating, ICE LIBOR USD 3M +		
3.95%, 06/15/23	1,500,000	1,292,294	0.29%), 2.16%, 10/07/21†	1,600,000	1,547,073
Spirit Airlines Pass-Through Trust,			Transcontinental Gas Pipe Line Co.		
Series 2015-1, Class A			LLC		
4.10%, 04/01/28	1,098,350	1,071,618	7.85%, 02/01/26	350,000	399,220
Spirit Realty LP REIT			TransDigm, Inc.		
4.45%, 09/15/26	1,200,000	1,143,268	6.50%, 05/15/25	50,000	47,312
4.00%, 07/15/29	750,000	734,579	6.38%, 06/15/26	350,000	337,067
Springleaf Finance Corporation			7.50%, 03/15/27	300,000	290,775
7.75%, 10/01/21	1,600,000	1,616,736	Truist Bank		
Sprint Communications, Inc.			2.25%, 03/11/30	475,000	434,890
6.00%, 11/15/22	875,000	912,485	U.S. Bancorp		
Sprint Spectrum Co. LLC			3.38%, 02/05/24	65,000	69,140
3.36%, 09/20/21 144A	75,000	74,906	UDR, Inc. REIT		
5.15%, 03/20/28 144A	1,100,000	1,180,897	3.20%, 01/15/30	1,200,000	1,183,310
Starbucks Corporation			Union Pacific Corporation		
3.80%, 08/15/25	625,000	664,034	3.75%, 07/15/25	210,000	226,063
State Street Corporation			3.95%, 09/10/28	530,000	569,647
(Variable, ICE LIBOR USD 3M +			3.80%, 10/01/51	35,000	38,515
1.03%), 4.14%, 12/03/29^	60,000	65,466	3.75%, 02/05/70	80,000	83,954
(Variable, U.S. SOFR + 2.65%),			United Airlines Pass-Through Trust,		
3.15%, 03/30/31 144A ^	240,000	246,352	Series 2016-2, Class A		
Stryker Corporation			3.10%, 10/07/28	715,421	673,595
2.63%, 03/15/21	125,000	125,210	United Airlines Pass-Through Trust,		
Sunoco Logistics Partners			Series 2016-2, Class AA		
Operations LP			2.88%, 10/07/28	715,421	666,058
4.25%, 04/01/24	100,000	88,374	United Parcel Service, Inc.		
5.95%, 12/01/25	300,000	274,725	5.30%, 04/01/50	100,000	131,556

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
United Technologies Corporation			4.75%, 11/13/28 144A	\$1,600,000	\$1,638,216
3.95%, 08/16/25	\$ 530,000	\$ 579,641	Voya Financial, Inc.		
4.13%, 11/16/28	665,000	731,571	5.70%, 07/15/43	170,000	198,226
4.50%, 06/01/42	90,000	104,424	Wachovia Capital Trust III		
4.05%, 05/04/47	175,000	192,774	(Variable, ICE LIBOR USD 3M +		
4.63%, 11/16/48	250,000	296,683	0.93%), 5.57%, 05/04/20† p	560,000	544,051
UnitedHealth Group, Inc.			Walgreens Boots Alliance, Inc.		
2.70%, 07/15/20	280,000	280,043	3.45%, 06/01/26	70,000	69,345
2.88%, 12/15/21	180,000	183,623	Walmart, Inc.		
3.75%, 07/15/25	120,000	129,929	3.70%, 06/26/28	620,000	697,250
3.85%, 06/15/28	35,000	39,082	4.05%, 06/29/48	250,000	313,323
3.70%, 08/15/49	170,000	189,202	Walt Disney Co. (The)		
3.88%, 08/15/59	190,000	209,896	3.70%, 09/15/24	625,000	670,482
US Bank NA			6.65%, 11/15/37	150,000	216,761
3.15%, 04/26/21Δ	300,000	302,615	Washington Prime Group LP REIT		
Valero Energy Corporation			6.45%, 08/15/24Δ	1,700,000	1,009,383
3.40%, 09/15/26	45,000	40,461	Waste Management, Inc.		
Valero Energy Partners LP			3.50%, 05/15/24	140,000	145,688
4.38%, 12/15/26	30,000	24,948	3.20%, 06/15/26	110,000	114,708
Ventas Realty LP REIT			3.45%, 06/15/29	120,000	123,321
3.00%, 01/15/30	1,700,000	1,531,254	4.00%, 07/15/39	30,000	32,759
VEREIT Operating Partnership LP			4.15%, 07/15/49	150,000	173,013
REIT			WEA Finance LLC REIT		
4.63%, 11/01/25	600,000	561,024	3.75%, 09/17/24 144A	770,000	734,948
3.95%, 08/15/27	150,000	139,898	Wells Fargo & Co.		
Verizon Communications, Inc.			4.60%, 04/01/21	70,000	71,544
3.50%, 11/01/24	1,175,000	1,252,342	3.45%, 02/13/23	200,000	205,498
3.38%, 02/15/25	2,845,000	3,044,519	(Floating, ICE LIBOR USD 3M +		
2.63%, 08/15/26	280,000	289,764	1.23%), 3.01%, 10/31/23†	600,000	572,820
3.00%, 03/22/27	70,000	73,815	4.48%, 01/16/24	396,000	416,328
4.33%, 09/21/28	2,018,000	2,300,073	3.75%, 01/24/24	960,000	1,016,498
3.88%, 02/08/29	360,000	399,013	3.55%, 09/29/25	1,500,000	1,579,681
3.15%, 03/22/30	515,000	555,903	3.00%, 04/22/26	900,000	917,726
4.50%, 08/10/33	230,000	271,666	4.10%, 06/03/26	440,000	468,332
5.25%, 03/16/37	680,000	866,268	3.00%, 10/23/26	2,210,000	2,264,309
4.13%, 08/15/46	380,000	441,274	4.30%, 07/22/27	2,240,000	2,391,288
4.86%, 08/21/46	290,000	380,018	4.15%, 01/24/29	645,000	707,041
5.50%, 03/16/47	40,000	54,983	(Variable, ICE LIBOR USD 3M +		
5.01%, 04/15/49	716,000	966,351	1.17%), 2.88%, 10/30/30^	410,000	406,948
4.00%, 03/22/50	335,000	398,007	(Variable, ICE LIBOR USD 3M +		
Virginia Electric & Power Co.			3.77%), 4.48%, 04/04/31^	170,000	193,223
3.30%, 12/01/49	65,000	65,835	5.38%, 11/02/43	190,000	223,522
Visa, Inc.			4.65%, 11/04/44	70,000	77,146
3.15%, 12/14/25	450,000	491,234	4.90%, 11/17/45	370,000	423,429
2.05%, 04/15/30†††	445,000	446,164	4.40%, 06/14/46	70,000	75,537
2.70%, 04/15/40†††	100,000	99,432	4.75%, 12/07/46	260,000	288,495
4.30%, 12/14/45	460,000	581,680	(Variable, ICE LIBOR USD 3M +		
Vistra Operations Co. LLC			4.24%), 5.01%, 04/04/51^	3,090,000	3,979,570
3.55%, 07/15/24 144A	1,150,000	1,084,341	Wells Fargo Bank NA		
VMware, Inc.			(Floating, ICE LIBOR USD 3M +		
2.95%, 08/21/22	1,100,000	1,095,646	0.51%), 2.31%, 10/22/21†	1,600,000	1,540,966
3.90%, 08/21/27	535,000	528,331	(Floating, ICE LIBOR USD 3M +		
Volkswagen Group of America			0.62%), 2.26%, 05/27/22†	2,400,000	2,366,479
Finance LLC			Wells Fargo Capital X		
3.88%, 11/13/20 144A	2,400,000	2,392,515	5.95%, 12/15/36	140,000	175,899
(Floating, ICE LIBOR USD 3M +			Welltower, Inc. REIT		
0.86%), 2.06%, 09/24/21			4.00%, 06/01/25	25,000	24,309
144A †	1,600,000	1,465,745	4.25%, 04/01/26	898,000	926,629

	Par	Value		Par	Value
Western Midstream Operating LP			Provincia de Buenos Aires		
(Floating, ICE LIBOR USD 3M + 0.85%), 2.70%, 01/13/23†	\$ 80,000	\$ 42,216	6.50%, 02/15/23 144A	\$ 230,000	\$ 61,525
3.10%, 02/01/25	770,000	393,681	7.88%, 06/15/27 144A	180,000	48,150
3.95%, 06/01/25	200,000	101,335			<u>1,088,240</u>
4.65%, 07/01/26	70,000	35,728	Australia — 0.2%		
4.50%, 03/01/28Δ	60,000	28,850	BHP Billiton Finance (USA), Ltd.		
4.05%, 02/01/30	1,355,000	592,841	2.88%, 02/24/22	20,000	19,241
5.45%, 04/01/44	75,000	29,177	5.00%, 09/30/43	170,000	220,445
5.30%, 03/01/48	75,000	30,073	(Variable, USD Swap 5Y + 5.09%), 6.75%, 10/19/75 144A ^	880,000	934,564
5.50%, 08/15/48	20,000	7,787	CNOOC Finance 2015 Australia Proprietary, Ltd.		
5.25%, 02/01/50	130,000	54,202	2.63%, 05/05/20	1,300,000	1,300,494
Westinghouse Air Brake Technologies Corporation			Commonwealth Bank of Australia		
4.95%, 09/15/28	30,000	27,622	3.90%, 07/12/47 144A	110,000	97,738
WestRock RKT LLC			Westpac Banking Corporation		
4.00%, 03/01/23	30,000	28,944	2.30%, 05/26/20	50,000	49,949
Weyerhaeuser Co. REIT			2.60%, 11/23/20	310,000	310,366
7.38%, 03/15/32	50,000	59,037	(Variable, USD ICE Swap Rate 5Y + 2.24%), 4.32%, 11/23/31^	175,000	177,625
Williams Cos., Inc. (The)			(Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 2.00%), 4.11%, 07/24/34^	550,000	<u>534,570</u>
3.60%, 03/15/22Δ	155,000	150,392			<u>3,644,992</u>
3.90%, 01/15/25	300,000	276,763	Brazil — 0.3%		
7.50%, 01/15/31	100,000	116,417	Brazil Notas do Tesouro Nacional Serie F		
7.75%, 06/15/31	585,000	623,268	10.00%, 01/01/21(B)	2,892,000	582,167
8.75%, 03/15/32	181,000	196,969	10.00%, 01/01/23(B)	8,338,000	1,782,879
Willis North America, Inc.			10.00%, 01/01/27(B)	1,013,000	221,145
2.95%, 09/15/29	70,000	66,873	Brazilian Government International Bond		
WP Carey, Inc. REIT			4.63%, 01/13/28Δ	480,000	513,720
3.85%, 07/15/29	900,000	879,169	5.63%, 01/07/41	340,000	351,050
WPX Energy, Inc.			5.00%, 01/27/45	350,000	335,125
5.25%, 10/15/27	60,000	33,333	Vale Overseas, Ltd.		
4.50%, 01/15/30	50,000	27,338	6.25%, 08/10/26	105,000	113,985
WRKCo, Inc.			6.88%, 11/21/36	284,000	318,311
3.75%, 03/15/25	500,000	503,513			<u>4,218,382</u>
4.00%, 03/15/28Δ	1,100,000	1,162,369	Canada — 0.2%		
Zimmer Biomet Holdings, Inc.			Alimentation Couche-Tard, Inc.		
3.55%, 04/01/25	65,000	65,709	2.70%, 07/26/22 144A	275,000	272,217
3.55%, 03/20/30	825,000	823,615	3.55%, 07/26/27 144A	75,000	73,523
Zoetis, Inc.			Bank of Montreal		
4.45%, 08/20/48	25,000	27,892	(Variable, USD Swap 5Y + 1.43%), 3.80%, 12/15/32^	100,000	97,212
Total Corporate Bonds		<u>430,434,304</u>	Barrick Gold Corporation		
(Cost \$438,289,899)			5.25%, 04/01/42	560,000	663,386
FOREIGN BONDS — 12.8%			Bausch Health Cos., Inc.		
Argentina — 0.1%			9.00%, 12/15/25 144A	600,000	637,020
Argentina POM Politica Monetaria			Bombardier, Inc.		
(Floating, Argentina Blended Historical Policy Rate + 0.00%), 38.04%, 06/21/20(ZA) †	1,110,000	11,171	7.50%, 03/15/25 144A	250,000	180,500
Argentine Bonos del Tesoro			Canadian Pacific Railway Co.		
18.20%, 10/03/21(ZA)	13,930,000	108,840	2.05%, 03/05/30	200,000	187,172
Argentine Republic Government International Bond					
5.63%, 01/26/22	1,410,000	420,180			
7.13%, 07/06/36	720,000	191,887			
(Step to 5.25% on 03/31/29), 3.75%, 12/31/38 STEP	810,000	246,487			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Cenovus Energy, Inc. 4.25%, 04/15/27Δ	\$ 115,000	\$ 56,432	5.38%, 01/12/24 144A (Variable, ICE LIBOR USD 3M + 1.59%), 3.24%, 12/20/25 144A ^	\$ 340,000	\$ 351,214
Royal Bank of Canada 2.15%, 10/26/20	270,000	269,889		220,000	204,863
3.20%, 04/30/21	300,000	303,675			1,399,916
Teck Resources, Ltd. 6.00%, 08/15/40	10,000	8,610	Dominican Republic — 0.0% Dominican Republic International Bond		
Toronto-Dominion Bank (The) 3.25%, 06/11/21	370,000	377,779	6.40%, 06/05/49 144A	540,000	480,765
		<u>3,127,415</u>	Egypt — 0.0% Egypt Government International Bond		
Chile — 0.0% Latam Airlines Pass-Through Trust, Series 2015-1, Class A			5.58%, 02/21/23 144A	410,000	381,175
4.20%, 11/15/27	688,653	625,671	Finland — 0.0% Nokia OYJ		
China — 0.3% Avolon Holdings Funding, Ltd.			4.38%, 06/12/27	9,000	8,780
5.25%, 05/15/24 144A	65,000	55,503	Nordea Bank Abp		
3.95%, 07/01/24 144A	400,000	323,372	4.88%, 05/13/21 144A	640,000	651,997
2.88%, 02/15/25 144A	2,400,000	1,866,262			660,777
China Government Bond 3.31%, 11/30/25(Y)	1,000,000	146,587	France — 0.5% BNP Paribas SA		
Global Aircraft Leasing Co., Ltd. Cash coupon 6.50% or PIK 7.50%, 09/15/24 144A	350,000	228,025	3.50%, 03/01/23 144A	925,000	929,169
Huarong Finance 2019 Co., Ltd. 3.75%, 05/29/24	200,000	198,397	(Variable, USD Swap 5Y + 4.15%), 6.63%, 03/25/24 144A p ^	200,000	177,250
3.38%, 02/24/30	200,000	190,918	3.38%, 01/09/25 144A	450,000	446,928
Huarong Finance II Co., Ltd. 5.50%, 01/16/25	200,000	210,847	(Variable, ICE LIBOR USD 3M + 2.24%), 4.71%, 01/10/25 144A ^	880,000	918,252
4.88%, 11/22/26	200,000	207,642	4.40%, 08/14/28 144A	1,340,000	1,432,076
Park Aerospace Holdings, Ltd. 5.25%, 08/15/22 144A	1,227,000	1,110,526	(Variable, ICE LIBOR USD 3M + 2.57%), 5.20%, 01/10/30 144A ^	380,000	420,188
4.50%, 03/15/23 144A	20,000	17,384	(Variable, USD Swap 5Y + 1.48%), 4.38%, 03/01/33 144A Δ ^	440,000	481,989
5.50%, 02/15/24 144A	60,000	51,760	BPCE SA		
Scenery Journey, Ltd. 13.00%, 11/06/22	200,000	149,993	4.00%, 09/12/23 144A	750,000	771,007
Sinopec Group Overseas Development 2014, Ltd. 4.38%, 04/10/24 144A	390,000	417,201	4.63%, 09/12/28 144A	375,000	404,564
		<u>5,174,417</u>	Credit Agricole SA		
Colombia — 0.1% Colombia Government International Bond			(Variable, USD Swap 5Y + 4.32%), 6.88%, 09/23/24 144A p ^	300,000	268,708
3.00%, 01/30/30Δ	200,000	183,400	4.38%, 03/17/25	275,000	275,260
5.63%, 02/26/44	480,000	531,746	4.13%, 01/10/27 144A Δ	450,000	459,837
Ecopetrol SA 5.88%, 05/28/45	1,250,000	1,120,394	(Variable, USD Swap 5Y + 1.64%), 4.00%, 01/10/33 144A ^	250,000	252,077
		<u>1,835,540</u>	Danone SA		
Denmark — 0.1% Danske Bank A/S 5.00%, 01/12/22 144A	540,000	554,916	2.59%, 11/02/23 144A	650,000	645,463
(Variable, ICE LIBOR USD 3M + 1.25%), 3.00%, 09/20/22 144A ^	290,000	288,923	2.95%, 11/02/26 144A	310,000	310,225
			Total Capital International SA		
			3.75%, 04/10/24	30,000	31,516
			XLIT, Ltd.		
			4.45%, 03/31/25	349,000	361,069
					<u>8,585,578</u>

	Par	Value		Par	Value
Germany — 0.6%			Isle of Man — 0.0%		
Deutsche Bank AG			Sasol Financing International, Ltd.		
3.15%, 01/22/21	\$1,600,000	\$ 1,563,972	4.50%, 11/14/22	\$ 370,000	\$ 167,425
4.25%, 10/14/21	1,500,000	1,435,047	Israel — 0.1%		
5.00%, 02/14/22	1,400,000	1,385,188	Israel Government International Bond		
3.95%, 02/27/23	1,900,000	1,889,900	2.75%, 07/03/30	2,060,000	2,043,087
(Variable, U.S. SOFR + 2.58%), 3.96%, 11/26/25^	1,700,000	1,569,669	3.88%, 07/03/50	200,000	200,000
4.10%, 01/13/26Δ	65,000	60,568			<u>2,243,087</u>
Volkswagen Bank GmbH			Italy — 0.4%		
1.88%, 01/31/24(E)	1,500,000	1,624,886	Intesa Sanpaolo SpA		
		<u>9,529,230</u>	3.13%, 07/14/22 144A	580,000	554,096
			3.38%, 01/12/23 144A	220,000	209,572
Hong Kong — 0.1%			5.02%, 06/26/24 144A	1,310,000	1,285,559
AIA Group, Ltd.			3.25%, 09/23/24 144A Δ	1,400,000	1,307,803
3.90%, 04/06/28 144A	200,000	212,776	5.71%, 01/15/26 144A	200,000	195,241
CNAC HK Finbridge Co., Ltd.			UniCredit SpA		
3.13%, 06/19/22	440,000	442,274	6.57%, 01/14/22 144A	530,000	540,352
4.63%, 03/14/23	200,000	205,096	7.83%, 12/04/23 144A	3,100,000	3,314,632
		<u>860,146</u>			<u>7,407,255</u>
Indonesia — 0.2%			Japan — 0.9%		
Indonesia Government International Bond			Aircastle, Ltd.		
4.88%, 05/05/21	570,000	577,171	5.13%, 03/15/21	764,000	758,600
3.85%, 07/18/27 144A	500,000	506,483	5.50%, 02/15/22	1,300,000	1,184,651
3.50%, 01/11/28	450,000	445,877	4.13%, 05/01/24	25,000	21,974
5.25%, 01/08/47 144A	200,000	222,452	4.25%, 06/15/26	45,000	39,038
4.35%, 01/11/48	500,000	515,382	Development Bank of Japan, Inc.		
3.70%, 10/30/49Δ	580,000	581,187	1.63%, 09/01/21 144A	1,300,000	1,318,889
		<u>2,848,552</u>	Japan Finance Organization for Municipalities		
Ireland — 0.9%			2.13%, 10/25/23 144A	2,200,000	2,296,209
AerCap Ireland Capital DAC			Mitsubishi UFJ Financial Group, Inc.		
5.00%, 10/01/21	150,000	138,738	2.95%, 03/01/21	250,000	249,892
4.63%, 07/01/22	550,000	459,474	3.00%, 02/22/22	180,000	183,560
3.30%, 01/23/23	1,625,000	1,384,455	3.76%, 07/26/23	35,000	36,242
4.88%, 01/16/24	350,000	301,471	3.74%, 03/07/29	65,000	69,694
2.88%, 08/14/24Δ	3,100,000	2,473,074	3.75%, 07/18/39	700,000	658,666
3.50%, 01/15/25	600,000	487,434	Mitsubishi UFJ Lease & Finance Co., Ltd.		
4.45%, 10/01/25	800,000	678,594	3.41%, 02/28/22 144A	1,500,000	1,494,870
AIB Group PLC			Mizuho Financial Group, Inc.		
4.75%, 10/12/23 144A	950,000	949,940	(Variable, ICE LIBOR USD 3M + 0.83%), 2.23%, 05/25/26^	1,600,000	1,571,189
Bank of Ireland			Nippon Life Insurance Co.		
(Variable, EUR Swap Rate 5Y + 6.96%), 7.38%, 06/18/20(E) p ^	1,000,000	1,066,433	(Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 2.61%), 3.40%, 01/23/50 144A ^	475,000	457,696
GE Capital International Funding Co. Unlimited Co.			Panasonic Corporation		
2.34%, 11/15/20	1,723,000	1,694,279	2.54%, 07/19/22 144A	1,302,000	1,280,206
3.37%, 11/15/25	2,772,000	2,763,795	Sumitomo Mitsui Financial Group, Inc.		
4.42%, 11/15/35	250,000	267,838	2.06%, 07/14/21	260,000	258,102
Shire Acquisitions Investments Ireland DAC			4.44%, 04/02/24 144A	350,000	378,825
2.40%, 09/23/21	1,000,000	992,404	2.45%, 09/27/24	1,600,000	1,589,795
SMBC Aviation Capital Finance DAC					
4.13%, 07/15/23 144A	900,000	972,673			
		<u>14,630,602</u>			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Takeda Pharmaceutical Co., Ltd. 4.40%, 11/26/23	\$ 1,700,000	\$ 1,792,634			
		<u>15,640,732</u>			
Kazakhstan — 0.0%					
KazMunayGas National Co. JSC 5.38%, 04/24/30 144A	200,000	197,800			
Kuwait — 0.1%					
Kuwait International Government Bond					
3.50%, 03/20/27 144A	590,000	614,961			
3.50%, 03/20/27	900,000	938,076			
		<u>1,553,037</u>			
Luxembourg — 0.1%					
ArcelorMittal SA					
3.60%, 07/16/24	300,000	273,975			
6.13%, 06/01/25Δ	410,000	406,572			
4.55%, 03/11/26	200,000	179,767			
7.00%, 10/15/39	70,000	71,435			
		<u>931,749</u>			
Mexico — 0.6%					
Banco Actinver SA 4.80%, 12/18/32 144A †††	1,530,000	1,434,773			
Mexican Bonos					
8.00%, 06/11/20(M)	5,120,000	216,437			
10.00%, 12/05/24(M)	25,130,000	1,198,051			
8.50%, 11/18/38(M)	13,560,000	604,614			
7.75%, 11/13/42(M)	40,935,200	1,687,726			
8.00%, 11/07/47(M)	62,150,000	2,618,618			
Mexico City Airport Trust					
3.88%, 04/30/28 144A	360,000	305,625			
5.50%, 07/31/47Δ	200,000	165,039			
5.50%, 07/31/47 144A	270,000	222,803			
Mexico Government International Bond					
4.50%, 04/22/29	200,000	205,902			
4.50%, 01/31/50	270,000	268,518			
Petroleos Mexicanos					
5.13%, 03/15/23(E)	110,000	104,571			
4.50%, 01/23/26Δ	211,000	155,505			
6.88%, 08/04/26	200,000	154,209			
6.50%, 03/13/27	230,000	171,633			
5.95%, 01/28/31 144A	150,000	104,778			
6.63%, 06/15/35	29,000	20,175			
5.50%, 06/27/44	170,000	106,302			
6.38%, 01/23/45	370,000	237,801			
6.75%, 09/21/47	20,000	13,234			
6.35%, 02/12/48	55,000	34,942			
7.69%, 01/23/50 144A	269,000	188,382			
6.95%, 01/28/60 144A	81,000	55,181			
		<u>10,274,819</u>			
Morocco & Antilles — 0.0%					
OCP SA 4.50%, 10/22/25 144A	450,000	426,973			
			Netherlands — 1.2%		
			ABN AMRO Bank NV		
			4.75%, 07/28/25 144A	\$ 200,000	\$ 201,668
			Cooperatieve Rabobank UA		
			(Variable, EUR Swap Rate 5Y +		
			5.25%), 5.50%,		
			06/29/20(E) ρ ^	500,000	530,738
			4.63%, 12/01/23	400,000	414,294
			4.38%, 08/04/25	670,000	687,521
			5.25%, 08/04/45	370,000	450,722
			Deutsche Telekom International		
			Finance BV		
			8.75%, 06/15/30	25,000	33,811
			Enel Finance International NV		
			4.25%, 09/14/23 144A	1,500,000	1,537,286
			Equate Petrochemical BV		
			4.25%, 11/03/26 144A	520,000	495,371
			ING Groep NV		
			4.10%, 10/02/23	1,100,000	1,130,947
			4.63%, 01/06/26 144A	1,600,000	1,689,415
			Mylan NV		
			2.25%, 11/22/24(E)	1,500,000	1,657,278
			3.95%, 06/15/26	1,710,000	1,691,178
			NXP BV		
			3.88%, 09/01/22 144A	950,000	954,841
			3.88%, 06/18/26 144A	65,000	63,371
			Petrobras Global Finance BV		
			6.13%, 01/17/22	51,000	51,303
			5.30%, 01/27/25	1,036,000	993,270
			7.38%, 01/17/27	120,000	123,640
			6.00%, 01/27/28	550,000	535,727
			5.75%, 02/01/29	10,000	9,486
			6.90%, 03/19/49	40,000	39,063
			6.85%, 06/05/15π	550,000	525,418
			Prosus NV		
			4.85%, 07/06/27 144A	420,000	402,442
			3.68%, 01/21/30 144A	200,000	181,463
			Shell International Finance BV		
			2.88%, 05/10/26	660,000	681,549
			4.55%, 08/12/43	120,000	139,718
			4.38%, 05/11/45	230,000	266,742
			4.00%, 05/10/46	190,000	211,864
			Syngenta Finance NV		
			3.70%, 04/24/20 144A	565,000	563,920
			3.93%, 04/23/21 144A	2,350,000	2,215,130
			4.44%, 04/24/23 144A	1,075,000	1,013,969
			5.18%, 04/24/28 144A	200,000	171,026
					<u>19,664,171</u>
			Nigeria — 0.0%		
			Nigeria Government International		
			Bond		
			8.75%, 01/21/31Δ	210,000	152,828
			Norway — 0.1%		
			Yara International ASA		
			4.75%, 06/01/28 144A	1,100,000	1,111,531

	Par	Value		Par	Value
Panama — 0.0%			1.85%, 07/30/35(E) 144A	\$3,100,000	\$ 3,816,489
Panama Government International Bond			Telefonica Emisiones SA		
4.50%, 04/01/56	\$ 280,000	\$ 305,900	4.57%, 04/27/23	500,000	513,675
			5.21%, 03/08/47	400,000	450,348
Peru — 0.0%					<u>10,574,254</u>
Peruvian Government International Bond			Supranational — 0.5%		
5.63%, 11/18/50Δ	330,000	495,101	African Development Bank		
Poland — 0.0%			(Floating, ICE LIBOR USD 3M + 0.19%), 0.93%, 06/15/20†	2,700,000	2,695,513
Republic of Poland Government International Bond			2.31%, 07/14/21	6,000,000	6,113,808
4.00%, 01/22/24	780,000	851,723			<u>8,809,321</u>
Qatar — 0.3%			Sweden — 0.2%		
Qatar Government International Bond			Skandinaviska Enskilda Banken AB		
3.38%, 03/14/24 144A	560,000	571,606	(Floating, ICE LIBOR USD 3M + 0.43%), 2.12%, 05/17/21		
3.38%, 03/14/24	1,700,000	1,735,233	144A †	2,900,000	2,805,562
4.00%, 03/14/29 144A	460,000	493,851	Svenska Handelsbanken AB		
4.82%, 03/14/49 144A	1,220,000	1,442,843	3.35%, 05/24/21	250,000	253,090
		<u>4,243,533</u>			<u>3,058,652</u>
Romania — 0.0%			Switzerland — 0.9%		
Romanian Government International Bond			Credit Suisse AG		
2.00%, 01/28/32(E) 144A	70,000	69,514	6.50%, 08/08/23 144A	225,000	230,019
3.38%, 01/28/50(E) 144A	140,000	138,718	Credit Suisse Group AG		
		<u>208,232</u>	(Variable, U.S. SOFR + 1.56%), 2.59%, 09/11/25 144A ^	250,000	237,904
Russia — 0.5%			(Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 4.33%), 7.25%, 09/12/25		
Gazprom PJSC Via Gaz Capital SA			144A ρ ^	400,000	363,278
5.15%, 02/11/26 144A	340,000	356,500	4.28%, 01/09/28 144A	1,800,000	1,845,611
7.29%, 08/16/37	100,000	128,094	(Variable, ICE LIBOR USD 3M + 1.41%), 3.87%, 01/12/29		
Russian Federal Bond - OFZ			144A ^	1,625,000	1,646,686
7.00%, 01/25/23(Q)	34,070,000	440,134	(Variable, U.S. SOFR + 3.73%), 4.19%, 04/01/31 144A ^	955,000	979,925
7.00%, 08/16/23(Q)	52,440,000	679,597	Credit Suisse Group Funding		
7.75%, 09/16/26(Q)	9,710,000	131,521	Guernsey, Ltd.		
8.15%, 02/03/27(Q)	63,930,000	887,584	3.45%, 04/16/21	800,000	805,303
7.05%, 01/19/28(Q)	110,471,000	1,445,653	3.80%, 09/15/22	1,300,000	1,318,915
6.90%, 05/23/29(Q)	157,060,000	2,039,740	4.55%, 04/17/26	2,440,000	2,561,573
7.25%, 05/10/34(Q)	48,570,000	646,601	UBS Group AG		
7.70%, 03/16/39(Q)	78,400,000	1,088,816	3.00%, 04/15/21 144A	1,500,000	1,503,348
		<u>7,844,240</u>	2.65%, 02/01/22 144A	300,000	295,562
Saudi Arabia — 0.1%			3.49%, 05/23/23 144A	480,000	485,719
Saudi Arabian Oil Co.			(Variable, USD Swap 5Y + 4.34%), 7.00%, 01/31/24		
2.75%, 04/16/22 144A	1,800,000	1,764,757	144A ρ ^	840,000	790,184
South Korea — 0.1%			4.13%, 09/24/25 144A	440,000	457,935
Export-Import Bank of Korea			4.25%, 03/23/28 144A	1,090,000	1,144,413
5.00%, 04/11/22	900,000	965,479			<u>14,666,375</u>
Spain — 0.6%			Turkey — 0.1%		
Banco Santander SA			Turkish Airlines Pass-Through Trust,		
(Floating, ICE LIBOR USD 3M + 1.12%), 2.97%, 04/12/23†	200,000	192,289	Series 2015-1, Class A		
3.85%, 04/12/23	400,000	402,555	4.20%, 03/15/27 144A	1,105,866	922,963
4.38%, 04/12/28	400,000	404,582			
3.31%, 06/27/29	400,000	393,568			
Spain Government Bond					
0.60%, 10/31/29(E) 144A	4,000,000	4,400,748			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
United Arab Emirates — 0.1%			(Variable, ICE LIBOR USD 3M +		
Abu Dhabi Government International Bond			1.53%), 4.58%, 06/19/29^	\$ 800,000	\$ 849,467
2.50%, 10/11/22 144A	\$ 610,000	\$ 613,761	4.95%, 03/31/30	400,000	437,321
3.13%, 10/11/27 144A	500,000	511,088	(Variable, ICE LIBOR USD 3M +	400,000	410,517
DP World PLC			1.61%), 3.97%, 05/22/30^	500,000	602,879
5.63%, 09/25/48 144A	620,000	525,584	6.50%, 09/15/37		
		<u>1,650,433</u>	Lloyds Bank PLC		
			(Step to 0.00% on 04/02/22),		
			7.50%, 04/02/32 STEP	2,000,000	1,807,118
United Kingdom — 2.3%			Lloyds Banking Group PLC		
Anglo American Capital PLC			(Variable, ICE LIBOR USD 3M +		
3.63%, 09/11/24 144A	700,000	659,841	1.25%), 2.86%, 03/17/23^	1,900,000	1,875,293
4.00%, 09/11/27 144A	220,000	208,201	3.90%, 03/12/24	210,000	212,901
Barclays Bank PLC			4.38%, 03/22/28	800,000	854,123
7.63%, 11/21/22	1,700,000	1,739,933	4.55%, 08/16/28	230,000	239,948
Barclays PLC			(Variable, ICE LIBOR USD 3M +		
(Floating, ICE LIBOR USD 3M +			1.21%), 3.57%, 11/07/28^	200,000	198,838
2.11%), 3.84%, 08/10/21†	1,600,000	1,545,704	Nationwide Building Society		
(Variable, ICE LIBOR USD 3M +			(Variable, ICE LIBOR USD 3M +		
1.40%), 4.61%, 02/15/23^	950,000	961,556	1.06%), 3.77%, 03/08/24	2,000,000	1,939,761
(Variable, ICE LIBOR USD 3M +			144A ^		
1.90%), 4.97%, 05/16/29^	1,060,000	1,135,935	(Variable, ICE LIBOR USD 3M +		
(Variable, ICE LIBOR USD 3M +			1.39%), 4.36%, 08/01/24		
3.05%), 5.09%, 06/20/30Δ ^	750,000	785,195	144A ^	1,300,000	1,307,874
BP Capital Markets PLC			(Variable, ICE LIBOR USD 3M +		
3.56%, 11/01/21	30,000	30,270	1.86%), 3.96%, 07/18/30		
3.81%, 02/10/24	330,000	333,406	144A ^	1,875,000	1,897,493
3.54%, 11/04/24Δ	60,000	61,822	Reckitt Benckiser Treasury Services PLC		
3.51%, 03/17/25	330,000	342,682	2.75%, 06/26/24 144A	600,000	595,676
Gazprom PJSC via Gaz Finance PLC			Royal Bank of Scotland Group PLC		
3.25%, 02/25/30 144A	470,000	435,220	2.50%, 03/22/23(E)	1,400,000	1,533,454
GlaxoSmithKline Capital PLC			(Floating, ICE LIBOR USD 3M +		
2.85%, 05/08/22	20,000	20,549	1.47%), 3.16%, 05/15/23†	1,300,000	1,235,196
5.25%, 12/19/33(U)	100,000	168,290	(Variable, ICE LIBOR USD 3M +		
Hammerson PLC REIT			1.48%), 3.50%, 05/15/23^	429,000	424,035
3.50%, 10/27/25(U)	100,000	110,565	3.88%, 09/12/23	579,000	595,400
HSBC Bank PLC			6.00%, 12/19/23	110,000	115,521
4.75%, 01/19/21 144A	200,000	199,950	5.13%, 05/28/24	280,000	287,285
HSBC Holdings PLC			(Variable, ICE LIBOR USD 3M +		
3.40%, 03/08/21	610,000	613,551	1.55%), 4.52%, 06/25/24^	2,205,000	2,223,619
(Floating, ICE LIBOR USD 3M +			(Variable, ICE LIBOR USD 3M +		
0.60%), 2.29%, 05/18/21†	400,000	391,857	1.76%), 4.27%, 03/22/25^	1,215,000	1,267,428
(Floating, ICE LIBOR USD 3M +			(Variable, U.S. Treasury Yield		
1.50%), 2.94%, 01/05/22†	400,000	383,618	Curve Rate CMT 5Y +		
(Variable, ICE LIBOR USD 3M +			2.10%), 3.75%, 11/01/29^	200,000	185,175
1.06%), 3.26%, 03/13/23^	300,000	300,008	Santander UK PLC		
(Variable, USD ICE Swap Rate			2.88%, 06/18/24	925,000	925,133
5Y + 3.45%), 6.25%,			Severn Trent Utilities Finance PLC		
03/23/23p ^	280,000	259,487	6.25%, 06/07/29(U)	100,000	164,746
4.25%, 03/14/24	240,000	246,725	Society of Lloyd's		
(Floating, ICE LIBOR USD 3M +			4.75%, 10/30/24(U)	100,000	126,762
1.00%), 2.69%, 05/18/24†	300,000	279,955	Standard Chartered PLC		
(Variable, ICE LIBOR USD 3M +			(Variable, ICE LIBOR USD 3M +		
1.21%), 3.80%, 03/11/25^	625,000	643,773	1.15%), 4.25%, 01/20/23		
4.25%, 08/18/25	220,000	227,605	144A ^	1,000,000	1,013,921
(Variable, ICE LIBOR USD 3M +			Vodafone Group PLC		
1.55%), 4.04%, 03/13/28^	300,000	305,722	3.75%, 01/16/24	2,300,000	2,399,092
(Variable, USD ICE Swap Rate			4.38%, 05/30/28	480,000	507,991
5Y + 3.61%), 6.50%,					
03/23/28p ^	540,000	505,340			

	Par	Value		Par	Value
6.15%, 02/27/37	\$ 10,000	\$ 11,630	Froneri International, Ltd. Facility B2 (Floating, ICE LIBOR USD 1M+ 2.25%), 3.24%, 01/29/27†	\$ 280,000	\$ 268,800
		<u>39,142,357</u>	Genesee & Wyoming, Inc. Initial Term Loan (Floating, ICE LIBOR USD 3M+ 2.00%), 3.45%, 12/30/26†	60,000	57,900
Total Foreign Bonds (Cost \$226,190,389)		<u>214,366,125</u>	Global Medical Response, Inc. 2018 Term Loan (Floating, ICE LIBOR USD 2M+ 3.25%, 1.00% Floor), 4.93%, 04/28/22†	457,109	427,397
FOREIGN GOVERNMENT INFLATION-LINKED BOND — 1.1%			HCA, Inc. Tranche B-12 Term Loan (Floating, ICE LIBOR USD 1M+ 1.75%), 2.74%, 03/13/25†	1,055,656	1,011,673
Japan — 1.1%			Hilton Worldwide Finance LLC Refinanced Series B-2 Term Loan (Floating, ICE LIBOR USD 1M+ 1.75%), 2.70%, 06/22/26†	798,355	760,433
Japanese Government CPI Linked Bond 0.10%, 03/10/29(J) (Cost \$19,044,031)	1,998,889,140	<u>18,564,164</u>	iHeartCommunications, Inc. New Term Loan (Floating, ICE LIBOR USD 1M+ 3.00%), 3.99%, 05/01/26†	188,367	160,407
LOAN AGREEMENTS — 0.7%			Jane Street Group LLC New Dollar Term Loan (Floating, ICE LIBOR USD 3M+ 3.00%), 4.61%, 01/31/25†	296,097	268,708
1011778 B.C. Unlimited Liability Company Term B-4 Loan (Floating, ICE LIBOR USD 1M+ 1.75%), 2.74%, 11/19/26†	119,700	111,022	Level 3 Financing, Inc. Tranche B 2027 Term Loan (Floating, ICE LIBOR USD 1M+ 1.75%), 2.74%, 03/01/27†	107,945	101,806
Allied Universal Holdco LLC Initial Term Loan (Floating, ICE LIBOR USD 1M+ 4.25%), 5.24%, 07/10/26†	199,472	185,509	LifePoint Health, Inc. Term B Loan (Floating, ICE LIBOR USD 1M+ 3.75%), 4.74%, 11/16/25†	158,845	148,322
APi Group DE, Inc. Initial Term Loan (Floating, ICE LIBOR USD 1M+ 2.50%), 3.49%, 10/01/26†	230,000	199,094	McAfee LLC Term B USD Loan (Floating, ICE LIBOR USD 1M+ 3.75%), 4.69%, 09/30/24†	635,269	600,329
Asurion LLC New B-7 Term Loan (Floating, ICE LIBOR USD 1M+ 3.00%), 3.99%, 11/03/24†	267,232	257,879	Michaels Stores, Inc. 2018 New Replacement Term B Loan (Floating, ICE LIBOR USD 1M+ 2.50%, 1.00% Floor), 3.50%, 01/30/23†	314,176	265,478
athenahealth, Inc. Term B Loan (Floating, ICE LIBOR USD 3M+ 4.50%), 5.28%, 02/11/26†	785,990	738,831	(Floating, ICE LIBOR USD 3M+ 2.50%, 1.00% Floor), 3.56%, 01/30/23†	189,307	159,964
Atlantic Aviation FBO, Inc. Term Loan (Floating, ICE LIBOR USD 1M+ 3.75%), 4.74%, 12/06/25†	88,875	85,320	(Floating, ICE LIBOR USD 3M+ 2.50%, 1.00% Floor), 3.57%, 01/30/23†	182,222	153,978
Charter Communications Operating LLC Term B-1 Loan (Floating, ICE LIBOR USD 1M+ 1.75%), 2.74%, 04/30/25†	156,494	151,408	MPH Acquisition Holdings LLC Initial Term Loan (Floating, ICE LIBOR USD 3M+ 2.75%, 1.00% Floor), 4.20%, 06/07/23†	606,397	545,757
DCert Buyer, Inc. Initial Term Loan (Floating, ICE LIBOR USD 1M+ 4.00%), 4.99%, 10/16/26†	440,000	395,635	Nexstar Broadcasting, Inc. Term B-4 Loan (Floating, ICE LIBOR USD 1M+ 2.75%), 4.33%, 09/18/26†	721,071	679,970
Diamond Sports Group LLC Term Loan (Floating, ICE LIBOR USD 1M+ 3.25%), 4.18%, 08/24/26†	109,450	85,918	Option Care Health, Inc. Term B Loan (Floating, ICE LIBOR USD 1M+ 4.50%), 5.49%, 08/06/26†	269,325	227,580
Elanco Animal Health, Inc. Term Loan B 0.00%, 02/04/27† Σ	520,000	497,900			
EyeCare Partners LLC Initial Delayed Draw Term Loan 0.00%, 02/18/27† Σ	77,568	63,735			
EyeCare Partners LLC Initial Term Loan 0.00%, 02/18/27† Σ	332,432	273,148			
Focus Financial Partners LLC Tranche B-3 Term Loan (Floating, ICE LIBOR USD 1M+ 2.00%), 2.99%, 07/03/24†	338,455	309,121			
Four Seasons Holdings, Inc. Term Loan 2013 (Floating, ICE LIBOR USD 1M+ 2.00%), 2.99%, 11/30/23†	49,743	45,501			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Panther BF Aggregator 2 L P Initial Dollar Term Loan (Floating, ICE LIBOR USD 1M+ 3.50%), 4.44%, 04/30/26†	\$ 369,075	\$ 339,549	Bancorp Commercial Mortgage, Series 2018-CRE4, Class A (Floating, ICE LIBOR USD 1M + 0.90%, 0.95% Floor), 1.60%, 09/15/35 144A †	\$ 586,259	\$ 523,683
Reynolds Consumer Products LLC Initial Term Loan (Floating, ICE LIBOR USD 3M+ 1.75%), 3.50%, 02/04/27†	570,000	541,215	BANK, Series 2017-BNK9, Class XA 0.81%, 11/15/54† IO γ	9,895,051	457,195
RPI 2019 Intermediate Finance Trust Term Loan B (Floating, ICE LIBOR USD 1M+ 1.75%), 2.74%, 02/11/27†	628,425	587,577	BCCRE Trust, Series 2015-GTP, Class A 3.97%, 08/10/33 144A	1,600,000	1,634,579
Univision Communications, Inc. 2017 Replacement Repriced Term Loan (Floating, ICE LIBOR USD 1M+ 2.75%, 1.00% Floor), 3.75%, 03/15/24†	119,566	102,901	BCCRE Trust, Series 2015-GTP, Class D 4.56%, 08/10/33 144A † γ	390,000	342,425
VFH Parent LLC Initial Term Loan (Floating, ICE LIBOR USD 1M+ 3.00%), 4.01%, 03/01/26†	175,443	162,175	BBCMS Trust, Series 2015-STP, Class A 3.32%, 09/10/28 144A	878,024	876,121
Total Loan Agreements (Cost \$11,910,702)		<u>10,971,940</u>	BCAP LLC, Series 2014-RR2, Class 7A1 (Floating, ICE LIBOR USD 1M + 0.20%, 0.20% Floor), 1.83%, 01/26/38 144A †	589,879	568,634
MORTGAGE-BACKED SECURITIES — 47.7%			Bear Stearns ALT-A Trust, Series 2005-4, Class 23A2 3.88%, 05/25/35† γ	132,320	120,169
280 Park Avenue Mortgage Trust, Series 2017-280P, Class A (Floating, ICE LIBOR USD 1M + 0.88%, 0.88% Floor), 1.58%, 09/15/34 144A †	1,200,000	1,146,951	Bear Stearns ARM Trust, Series 2002-11, Class 1A1 4.00%, 02/25/33† γ	6,675	5,911
Aggregator of Loans Backed by Assets PLC, Series 2015-1, Class A (Floating, ICE LIBOR GBP 1M + 1.25%), 1.49%, 04/24/49(U) †	515,643	640,725	Bear Stearns ARM Trust, Series 2004-2, Class 24A 2.75%, 05/25/34	18,256	14,421
Alba PLC, Series 2007-1, Class A3 (Floating, ICE LIBOR GBP 3M + 0.17%), 0.68%, 03/17/39(U) †	663,520	723,793	Bear Stearns Structured Products, Inc. Trust, Series 2007-R6, Class 1A1 3.73%, 01/26/36† γ	369,953	283,249
Alternative Loan Trust, Series 2006-OA11, Class A1B (Floating, ICE LIBOR USD 1M + 0.19%, 0.19% Floor), 1.14%, 09/25/46†	323,348	272,793	Brunel Residential Mortgage Securitisation No. 1 PLC, Series 2007-1X, Class A4B (Floating, ICE LIBOR GBP 3M + 0.22%), 0.97%, 01/13/39(U) †	240,911	284,055
American Home Mortgage Investment Trust, Series 2005-2, Class 4A1 (Floating, ICE LIBOR USD 6M + 1.50%, 1.50% Floor, 11.00% Cap), 3.03%, 09/25/45†	265,050	254,571	BX Commercial Mortgage Trust, Series 2018-IND, Class H (Floating, ICE LIBOR USD 1M + 3.00%, 3.00% Floor), 3.70%, 11/15/35 144A †	2,534,000	1,899,381
Balloon Pool TBA			BX Commercial Mortgage Trust, Series 2019-XL, Class F (Floating, ICE LIBOR USD 1M + 2.00%, 2.00% Floor), 2.70%, 10/15/36 144A †	1,404,439	1,242,683
2.06%, 03/01/30 TBA	100,000	104,538	CHL Mortgage Pass-Through Trust, Series 2003-58, Class 2A2 4.09%, 02/19/34† γ	201,724	179,560
2.26%, 03/01/30 TBA	400,000	414,313	CHL Mortgage Pass-Through Trust, Series 2004-HYB5, Class 2A1 4.12%, 04/20/35† γ	275,273	240,785
2.14%, 03/26/30 TBA	100,000	102,063	CHT Mortgage Trust, Series 2017-CSMO, Class A (Floating, ICE LIBOR USD 1M + 0.93%, 0.93% Floor), 1.63%, 11/15/36 144A †	310,000	267,745
1.70%, 04/01/30 TBA	100,000	102,023			
1.85%, 04/01/32 TBA	100,000	102,125			
1.95%, 04/01/32 TBA	100,000	103,801			
Banc of America Funding Trust, Series 2005-D, Class A1 4.41%, 05/25/35† γ	361,093	340,406			
Banc of America Mortgage Trust, Series 2004-F, Class 1A1 4.67%, 07/25/34† γ	44,597	39,255			

	Par	Value		Par	Value
Citigroup Commercial Mortgage Trust, Series 2019-GC41, Class A5			4.50%, 10/01/29	\$ 1,611	\$ 1,757
			7.50%, 11/01/29	2,752	3,256
2.87%, 08/10/56	\$1,450,000	\$1,530,531	7.50%, 12/01/29	2,926	3,429
COMM Mortgage Trust, Series 2013-CR12, Class AM			7.50%, 02/01/31	3,961	4,202
4.30%, 10/10/46	50,000	52,131	(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.23%, 2.23% Floor, 11.36% Cap), 4.61%, 07/01/31†	2,667	2,699
COMM Mortgage Trust, Series 2013-CR12, Class B			7.50%, 11/01/31	7,438	7,466
4.76%, 10/10/46	40,000	40,731	(Floating, ICE LIBOR USD 1Y + 1.98%, 1.98% Floor, 10.50% Cap), 4.85%, 04/01/32†	994	1,003
COMM Mortgage Trust, Series 2013-CR12, Class C			3.50%, 08/01/33	619,069	663,750
5.07%, 10/10/46† γ	20,000	18,778	5.00%, 08/01/33	3,418	3,790
COMM Mortgage Trust, Series 2013-CR6, Class B			5.00%, 09/01/33	698	773
3.40%, 03/10/46 144A	390,000	387,160	5.00%, 10/01/33	1,811	2,006
COMM Mortgage Trust, Series 2014-277P, Class A			(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.37%, 2.37% Floor, 9.18% Cap), 4.47%, 03/01/34†	738	748
3.61%, 08/10/49 144A † γ	160,000	167,093	5.00%, 12/01/34	57,349	63,497
COMM Mortgage Trust, Series 2015-DC1, Class C			5.50%, 05/01/35	174,368	191,914
4.31%, 02/10/48† γ	80,000	70,968	5.00%, 07/01/35	2,947	3,271
Connecticut Avenue Securities Trust, Series 2018-R07, Class 1M2			5.00%, 11/01/35	85,495	95,177
(Floating, ICE LIBOR USD 1M + 2.40%), 3.35%, 04/25/31 144A †	490,885	425,041	5.50%, 11/01/35	22,057	24,978
Connecticut Avenue Securities Trust, Series 2019-R02, Class 1M2			5.00%, 12/01/35	8,030	8,970
(Floating, ICE LIBOR USD 1M + 2.30%, 2.30% Floor), 3.25%, 08/25/31 144A †	621,313	520,651	6.00%, 02/01/36	186,583	206,862
CSMC Trust, Series 2010-16, Class B9			5.00%, 02/01/37	7,965	8,866
4.09%, 06/25/50 144A † γ	2,149,012	1,535,878	5.50%, 07/01/37	21,823	24,776
CSMC Trust, Series 2018-J1, Class A2			3.00%, 02/01/38	237,332	250,327
3.50%, 02/25/48 144A † γ	3,480,182	3,559,731	3.00%, 04/01/38	156,111	164,775
CSMC, Series 2017-TIME, Class A			5.50%, 04/01/38	5,411	6,142
3.65%, 11/13/39 144A	530,000	447,674	7.00%, 03/01/39	12,755	15,243
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust Series, Series 2006-AR1, Class 3A1			4.50%, 06/01/39	67,020	73,544
3.71%, 02/25/36† γ	675,259	605,686	6.50%, 09/01/39	27,151	32,199
Exantas Capital Corporation, Ltd., Series 2018-RSO6, Class A			4.00%, 02/01/41	47,020	50,829
(Floating, ICE LIBOR USD 1M + 0.83%, 0.83% Floor), 1.63%, 06/15/35 144A †	81,601	81,586	5.00%, 06/01/41	2,338	2,547
Fannie Mae Connecticut Avenue Securities, Series 2018-C01			3.50%, 10/01/42	101,604	108,672
(Floating, ICE LIBOR USD 1M + 2.25%, 2.25% Floor), 3.20%, 07/25/30†	200,000	175,257	4.00%, 10/01/42	39,963	43,899
Fannie Mae Connecticut Avenue Securities, Series 2018-C03			3.50%, 11/01/42	213,976	228,746
(Floating, ICE LIBOR USD 1M + 2.15%, 2.15% Floor), 3.10%, 10/25/30†	190,000	160,185	3.50%, 12/01/42	60,822	65,054
Federal Home Loan Mortgage Corporation			3.50%, 01/01/43	315,286	337,277
8.00%, 08/01/24	429	465	3.50%, 02/01/43	204,794	218,945
5.50%, 02/01/27	19,281	21,131	3.50%, 03/01/43	508,655	543,866
			4.00%, 04/01/43	99,539	109,427
			3.50%, 05/01/43	354,535	380,909
			4.00%, 05/01/43	45,486	50,290
			4.00%, 06/01/43	55,923	61,829
			4.00%, 07/01/43	177,427	195,524
			4.00%, 08/01/43	97,943	107,736
			4.50%, 12/01/43	675,950	753,040
			3.50%, 02/01/44	52,704	56,373
			4.50%, 02/01/44	553,201	616,266
			4.50%, 03/01/44	163,408	182,060
			3.50%, 03/01/45	561,783	600,867
			4.00%, 12/01/45	377,690	409,042
			3.50%, 06/01/46	65,087	69,606
			4.00%, 09/01/46	1,197,390	1,291,654
			4.50%, 01/01/47	539,903	588,420

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
3.50%, 04/01/47	\$10,046,307	\$10,738,122	Federal Home Loan Mortgage Corporation REMIC, Series 3621		
3.50%, 06/01/47	72,140	76,870	(Floating, 6.23% - ICE LIBOR USD 1M, 6.23% Cap), 5.53%, 01/15/40† IO	\$181,471	\$ 36,179
4.00%, 07/01/47	554,760	595,248	Federal Home Loan Mortgage Corporation REMIC, Series 3947		
5.00%, 07/01/47	348,684	378,290	(Floating, 5.95% - ICE LIBOR USD 1M, 5.95% Cap), 5.25%, 10/15/41† IO	119,176	19,025
4.00%, 08/01/47	135,513	146,079	Federal Home Loan Mortgage Corporation REMIC, Series 3973		
3.00%, 09/01/47	1,088,028	1,151,939	(Floating, 6.49% - ICE LIBOR USD 1M, 6.49% Cap), 5.79%, 12/15/41† IO	235,806	48,962
3.50%, 09/01/47	1,149,720	1,220,816	Federal Home Loan Mortgage Corporation REMIC, Series 4099		
3.50%, 02/01/48	298,741	317,172	(Floating, 6.00% - ICE LIBOR USD 1M, 6.00% Cap), 5.30%, 08/15/42† IO	193,446	31,634
4.00%, 03/01/48	1,619,447	1,743,808	Federal Home Loan Mortgage Corporation REMIC, Series 4194		
3.50%, 04/01/48	1,669,534	1,772,422	3.50%, 04/15/43 IO	340,048	35,533
4.00%, 04/01/48	2,176,219	2,336,400	Federal Home Loan Mortgage Corporation REMIC, Series 4210		
4.00%, 05/01/48	1,386,099	1,484,001	3.00%, 05/15/43	360,530	371,480
3.50%, 06/01/48	496,369	526,795	Federal Home Loan Mortgage Corporation REMIC, Series 4239		
4.00%, 06/01/48	318,219	340,013	3.50%, 06/15/27 IO	218,931	15,872
4.50%, 08/01/48	1,631,958	1,790,536	Federal Home Loan Mortgage Corporation REMIC, Series 4298		
5.00%, 08/01/48	318,067	344,310	4.00%, 04/15/43 IO	182,299	10,687
3.00%, 09/01/48	174,296	184,425	Federal Home Loan Mortgage Corporation REMIC, Series 4310		
4.00%, 09/01/48	4,581,814	4,888,105	(Floating, 5.95% - ICE LIBOR USD 1M, 5.95% Cap), 5.25%, 02/15/44† IO	92,663	13,897
4.50%, 09/01/48	641,665	691,309	Federal Home Loan Mortgage Corporation REMIC, Series 4335		
3.50%, 10/01/48	67,823	71,707	(Floating, 6.00% - ICE LIBOR USD 1M, 6.00% Cap), 5.30%, 05/15/44† IO	96,617	19,723
5.00%, 10/01/48	264,807	286,665	Federal Home Loan Mortgage Corporation REMIC, Series 4415		
4.00%, 11/01/48	1,107,782	1,183,874	2.35%, 04/15/41† IO γ	115,099	5,620
5.00%, 11/01/48	184,878	200,039	Federal Home Loan Mortgage Corporation REMIC, Series 4638		
5.00%, 01/01/49	1,009,979	1,091,333	(Floating, ICE LIBOR USD 1M + 0.44%, 9999.00% Cap), 2.10%, 07/15/40†	298,595	298,415
3.50%, 02/01/49	628,088	664,064	Federal Home Loan Mortgage Corporation REMIC, Series 4793		
3.00%, 03/01/49	154,284	161,926	3.00%, 05/15/48	943,059	993,426
3.50%, 03/01/49	2,175,010	2,300,140	3.00%, 06/15/48	706,644	737,108
3.50%, 05/01/49	441,469	467,034	Federal Home Loan Mortgage Corporation REMIC, Series 4813		
4.00%, 05/01/49	1,907,958	2,035,438	3.00%, 08/15/48	680,868	704,431
3.00%, 07/01/49	378,485	398,647	Federal Home Loan Mortgage Corporation STRIP, Series 353		
3.00%, 08/01/49	378,197	397,592	(Floating, 6.00% - ICE LIBOR USD 1M, 6.00% Cap), 5.30%, 12/15/46† IO	350,314	70,308
3.00%, 09/01/49	5,153,755	5,423,660			
3.00%, 10/01/49	1,058,531	1,113,742			
5.00%, 10/01/49	16,874,102	18,219,356			
3.50%, 11/01/49	979,436	1,039,207			
4.00%, 11/01/49	559,822	598,383			
3.00%, 12/01/49	5,840,644	6,131,500			
3.50%, 12/01/49	686,281	727,589			
3.00%, 01/01/50	2,566,167	2,701,608			
3.50%, 01/01/50	992,332	1,050,338			
3.00%, 02/01/50	2,089,218	2,196,826			
3.50%, 02/01/50	796,413	847,066			
4.00%, 02/01/50	199,279	213,020			
4.50%, 02/01/50	296,382	320,269			
3.00%, 03/01/50	3,590,322	3,778,476			
3.50%, 03/01/50	300,000	317,689			
4.00%, 03/01/50	200,000	214,402			
4.50%, 03/01/50	100,000	107,892			
4.50%, 04/01/50	397,223	429,238			
Federal Home Loan Mortgage Corporation Reference REMIC, Series R007					
6.00%, 05/15/36	132,811	158,148			
Federal Home Loan Mortgage Corporation REMIC, Series 3325					
(Floating, ICE LIBOR USD 1M + 0.50%, 0.50% Floor, 6.75% Cap), 1.20%, 06/15/37†	90,611	90,134			

	Par	Value		Par	Value
Federal National Mortgage Association			4.50%, 06/01/31	\$ 40,900	\$ 44,773
9.50%, 05/01/22	\$ 37	\$ 37	2.87%, 07/01/31	100,000	111,827
(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 12.75% Cap), 2.35%, 07/01/22†	697	694	2.77%, 08/01/31	700,000	777,261
5.50%, 09/01/23	10,676	11,160	2.80%, 08/01/31	200,000	222,763
5.50%, 10/01/23	2,627	2,744	2.81%, 08/01/31	200,000	223,083
5.00%, 06/01/24	67,253	72,599	2.84%, 08/01/31	100,000	111,691
9.50%, 07/01/24	23	23	2.85%, 08/01/31	200,000	223,757
2.81%, 04/01/25	50,000	54,159	2.86%, 08/01/31	100,000	112,201
5.50%, 05/01/25	2,207	2,268	2.87%, 08/01/31	200,000	223,900
(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 12.05% Cap), 2.29%, 07/01/27†	6,970	6,922	2.92%, 08/01/31	100,000	111,990
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.13%, 2.13% Floor, 11.81% Cap), 4.46%, 08/01/27†	10,164	10,270	2.67%, 09/01/31	200,000	219,903
(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 10.62% Cap), 2.29%, 11/01/27 CONV †	8,023	7,958	2.24%, 10/01/31	100,000	106,093
2.84%, 01/01/28	820,000	905,555	4.50%, 11/01/31	60,140	66,144
3.08%, 01/01/28	140,000	156,557	6.00%, 11/01/31	1,660	1,901
3.64%, 11/01/28	100,000	115,423	4.50%, 12/01/31	92,992	102,237
3.07%, 01/01/29	100,000	112,352	6.00%, 01/01/32	50,632	56,229
3.30%, 04/01/29	100,000	114,432	2.32%, 02/01/32	100,000	107,040
3.16%, 05/01/29	148,433	167,383	6.00%, 03/01/32	2,208	2,455
3.19%, 05/01/29	98,681	111,312	6.00%, 04/01/32	97,977	109,002
3.24%, 05/01/29	180,000	205,206	(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 10.95% Cap), 2.29%, 06/01/32†	6,211	6,124
3.26%, 05/01/29	110,000	125,314	(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 12.22% Cap), 2.35%, 08/01/32†	6,314	6,228
3.35%, 05/01/29	60,000	68,835	(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.13%, 2.13% Floor, 9.75% Cap), 3.63%, 02/01/33†	853	862
3.16%, 06/01/29	5,900,000	6,702,444	(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 11.95% Cap), 2.35%, 05/01/33†	9,332	9,232
2.74%, 08/01/29	100,000	110,230	5.00%, 07/01/33	17,534	19,452
2.79%, 08/01/29	500,000	554,959	5.00%, 09/01/33	21,268	23,597
2.52%, 10/01/29	60,000	64,958	3.50%, 05/01/34	116,452	126,497
2.26%, 02/01/30	100,000	106,720	2.67%, 10/01/34	100,000	108,952
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.64%, 2.64% Floor, 12.39% Cap), 5.01%, 02/01/30†	49,333	49,817	6.00%, 10/01/34	25,197	27,938
2.06%, 03/01/30	200,000	210,042	(Floating, ICE LIBOR USD 1Y + 1.55%, 1.55% Floor, 9.67% Cap), 3.55%, 12/01/34†	12,501	12,682
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.38%, 2.38% Floor, 10.65% Cap), 4.41%, 06/01/30 CONV †	10,640	10,754	6.00%, 05/01/35	318,883	365,742
8.00%, 10/01/30	8,057	9,814	6.00%, 07/01/35	67,495	76,210
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.51%, 2.51% Floor, 12.62% Cap), 4.38%, 12/01/30 CONV †	3,191	3,228	5.50%, 09/01/35	32,338	35,434
(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 10.55% Cap), 2.29%, 01/01/31†	4,519	4,460	5.00%, 10/01/35	59,347	65,861
4.50%, 04/01/31	36,877	40,374	6.00%, 10/01/35	13,667	15,670
3.31%, 05/01/31	100,000	115,707	(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 10.54% Cap), 2.29%, 11/01/35†	2,933	2,937
4.50%, 05/01/31	130,736	143,136	(Floating, Federal Reserve U.S. 12 1Y CMT + 1.95%, 1.95% Floor, 8.99% Cap), 4.01%, 11/01/35†	28,091	28,421
			6.00%, 11/01/35	191,908	213,837
			5.50%, 04/01/36	3,199	3,534

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
(Floating, COF 11th District San Francisco + 1.25%, 3.90% Floor, 12.91% Cap), 4.11%, 05/01/36†	\$ 23,982	\$ 24,695	2.50%, 05/01/43	\$ 23,624	\$ 24,636
5.50%, 11/01/36	48,678	55,281	3.00%, 05/01/43	159,694	169,797
5.50%, 03/01/37	2,976	3,380	2.50%, 06/01/43	21,348	22,263
6.00%, 07/01/37	494,637	569,946	3.00%, 06/01/43	49,619	52,758
6.50%, 10/01/37	41,030	47,399	4.00%, 06/01/43	421,497	460,641
7.00%, 10/01/37	1,288	1,498	3.00%, 07/01/43	422,064	448,713
7.00%, 11/01/37	4,866	5,521	4.00%, 07/01/43	442,353	482,471
(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 10.65% Cap), 2.29%, 12/01/37†	18,552	18,371	2.50%, 08/01/43	807,343	841,936
3.00%, 12/01/37	153,334	162,432	4.00%, 08/01/43	146,609	161,151
7.00%, 12/01/37	3,200	3,922	4.50%, 09/01/43	425,978	467,985
(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 10.53% Cap), 2.29%, 01/01/38†	11,302	11,239	2.50%, 10/01/43	25,804	26,902
7.00%, 02/01/38	1,685	1,944	4.50%, 10/01/43	151,616	168,709
4.50%, 03/01/38	3,402	3,687	4.50%, 11/01/43	98,269	109,333
4.50%, 04/01/38	59,647	65,361	4.50%, 12/01/43	144,233	160,596
5.00%, 04/01/38	59,474	66,173	4.50%, 01/01/44	88,957	99,028
5.00%, 06/01/38	66,320	73,652	4.50%, 02/01/44	637,721	694,712
5.50%, 08/01/38	34,830	39,550	4.50%, 10/01/44	340,431	373,627
7.00%, 11/01/38	13,185	15,745	4.00%, 01/01/45	134,289	146,255
7.00%, 02/01/39	5,689	6,667	4.50%, 02/01/45	906,081	1,012,328
6.00%, 12/01/39	203,230	234,560	3.50%, 04/01/45	1,159,802	1,237,781
(Floating, Federal Reserve U.S. 12 1Y CMT + 1.40%, 1.40% Floor, 9.70% Cap), 3.45%, 06/01/40†	24,069	23,800	4.50%, 04/01/45	495,737	543,427
3.45%, 10/01/40†	82,364	82,355	4.50%, 05/01/45	55,412	61,501
(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 10.25% Cap), 2.29%, 11/01/40†	7,188	7,111	3.50%, 06/01/45	516,094	550,662
4.50%, 04/01/41	90,530	99,343	4.50%, 06/01/45	630,319	688,449
4.50%, 08/01/41	46,456	50,994	3.00%, 11/01/45	1,311,894	1,388,642
4.50%, 11/01/41	227,406	248,727	3.50%, 12/01/45	189,295	202,366
4.00%, 06/01/42	33,328	36,070	3.50%, 01/01/46	371,676	398,173
3.50%, 09/01/42	42,625	45,575	3.00%, 05/01/46	489,701	518,553
4.00%, 10/01/42	148,922	163,535	3.00%, 07/01/46	561,648	594,162
2.50%, 11/01/42	19,601	20,441	3.00%, 08/01/46	1,052,967	1,114,606
4.00%, 11/01/42	1,404,051	1,541,665	3.00%, 09/01/46	457,858	484,054
2.50%, 12/01/42	14,492	15,114	3.00%, 10/01/46	72,807	76,947
3.00%, 12/01/42	14,288	15,191	3.00%, 11/01/46	2,682,185	2,834,002
3.50%, 12/01/42	67,136	72,157	4.50%, 11/01/46	581,425	634,652
4.00%, 12/01/42	96,416	104,436	5.00%, 11/01/46	816,815	892,447
2.50%, 01/01/43	14,429	15,047	3.50%, 12/01/46	753,978	810,088
3.00%, 01/01/43	262,897	280,014	3.00%, 01/01/47	308,202	325,518
3.50%, 01/01/43	1,327,875	1,419,783	3.50%, 02/01/47	4,694,816	5,003,910
2.50%, 02/01/43	18,779	19,584	4.50%, 03/01/47	726,102	789,552
2.50%, 03/01/43	1,322,279	1,378,929	4.00%, 04/01/47	585,338	630,622
3.00%, 03/01/43	166,457	176,935	4.00%, 05/01/47	142,546	153,568
3.50%, 03/01/43	568,245	610,613	4.50%, 06/01/47	695,768	762,577
2.50%, 04/01/43	1,095,033	1,141,946	4.50%, 07/01/47	1,235,975	1,345,270
3.00%, 04/01/43	249,596	265,377	3.00%, 09/01/47	1,244,330	1,315,908
4.00%, 04/01/43	47,741	52,410	3.50%, 09/01/47	17,850,387	19,145,672
			3.50%, 10/01/47	18,332,327	19,662,600
			3.50%, 11/01/47	23,222,667	24,906,259
			4.50%, 11/01/47	281,627	306,469
			3.50%, 12/01/47	23,698,073	25,412,853
			4.00%, 12/01/47	488,070	531,494
			4.00%, 01/01/48	501,298	545,899
			3.50%, 02/01/48	2,002,966	2,125,622
			4.00%, 02/01/48	1,672,958	1,817,057
			4.00%, 03/01/48	1,391,011	1,507,285
			5.00%, 05/01/48	294,022	318,490
			3.50%, 06/01/48	1,612,219	1,709,818
			4.00%, 06/01/48	839,114	913,355

	Par	Value		Par	Value
3.50%, 07/01/48	\$1,352,750	\$1,429,308	Federal National Mortgage		
4.00%, 07/01/48	1,660,810	1,803,344	Association ACES, Series		
3.50%, 08/01/48	9,031,687	9,673,679	2017-M8		
4.00%, 08/01/48	5,035,116	5,421,410	3.06%, 05/25/27	\$100,000	\$110,358
4.00%, 09/01/48	1,587,494	1,695,968	Federal National Mortgage		
4.50%, 09/01/48	811,662	890,194	Association ACES, Series		
4.50%, 10/01/48	336,602	362,921	2018-M15		
5.00%, 10/01/48	871,987	942,524	3.70%, 01/25/36	100,000	117,842
4.00%, 11/01/48	1,718,070	1,833,125	Federal National Mortgage		
4.50%, 11/01/48	126,838	136,598	Association ACES, Series		
5.00%, 11/01/48	5,047,946	5,564,293	2019-M23		
4.00%, 12/01/48	1,114,107	1,188,357	2.72%, 10/25/31	299,972	324,148
4.50%, 12/01/48	1,361,540	1,466,408	Federal National Mortgage		
5.00%, 12/01/48	885,551	956,996	Association ACES, Series		
3.50%, 02/01/49	88,591	94,658	2019-M27		
4.00%, 03/01/49	4,418,923	4,709,093	2.70%, 11/25/40	200,000	226,943
3.50%, 04/01/49	1,933,585	2,048,463	Federal National Mortgage		
3.50%, 05/01/49	1,225,484	1,299,756	Association ACES, Series		
4.50%, 05/01/49	1,379,630	1,494,999	2019-M4		
3.50%, 06/01/49	651,569	691,992	3.61%, 02/25/31	260,000	302,114
3.00%, 07/01/49	94,813	99,816	Federal National Mortgage		
4.50%, 07/01/49	236,934	256,274	Association ACES, Series		
3.00%, 08/01/49	1,067,141	1,121,465	2019-M5		
3.50%, 08/01/49	12,137	12,850	3.27%, 01/25/29	500,000	565,965
3.00%, 09/01/49	6,513,973	6,865,859	Federal National Mortgage		
3.50%, 09/01/49	1,333,125	1,413,344	Association ACES, Series		
3.50%, 10/01/49	1,852,501	1,970,436	2019-M6		
3.00%, 11/01/49	1,571,312	1,654,936	3.45%, 01/01/29	550,000	626,087
3.50%, 11/01/49	1,080,859	1,147,414	Federal National Mortgage		
3.00%, 12/01/49	3,924,094	4,131,973	Association ACES, Series		
3.50%, 12/01/49	6,625,680	7,015,238	2020-M6		
4.00%, 12/01/49	481,276	514,904	2.50%, 10/25/37	100,000	106,218
3.00%, 01/01/50	905,418	951,970	Federal National Mortgage		
3.50%, 01/01/50	1,093,012	1,157,226	Association Interest STRIP, Series		
4.50%, 01/01/50	463,090	498,546	409		
3.00%, 02/01/50	6,378,488	6,719,746	3.00%, 04/25/27 IO	189,288	10,300
3.50%, 02/01/50	2,581,575	2,741,155	4.50%, 11/25/39 IO	35,639	4,552
3.00%, 03/01/50	3,148,787	3,312,089	3.50%, 11/25/41 IO	142,284	17,416
3.50%, 03/01/50	594,370	629,415	4.00%, 11/25/41 IO	173,833	26,939
4.00%, 02/01/56	463,551	518,197	4.00%, 04/25/42 IO	324,146	45,874
4.50%, 04/01/56	734,853	821,162	Federal National Mortgage		
5.50%, 09/01/56	679,068	755,070	Association REMIC, Series		
4.00%, 01/01/57	288,154	322,123	1991-137		
3.50%, 03/01/57	2,124,137	2,294,745	868.32%, 10/25/21 IO	10	60
4.00%, 06/01/57	510,960	568,367	Federal National Mortgage		
4.50%, 09/01/57	814,011	909,205	Association REMIC, Series		
Federal National Mortgage			1991-97		
Association ACES, Series			1,009.25%, 08/25/21 IO	5	33
2015-M1			Federal National Mortgage		
0.52%, 09/25/24† IO γ	3,340,051	91,894	Association REMIC, Series		
Federal National Mortgage			2000-32		
Association ACES, Series			(Floating, ICE LIBOR USD 1M +		
2016-M11			0.45%, 0.45% Floor, 9.00%		
2.94%, 07/25/39	164,187	173,276	Cap), 1.06%, 10/18/30†	5,704	5,690
			Federal National Mortgage		
			Association REMIC, Series		
			2005-29		
			5.50%, 04/25/35	338,386	409,872

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Federal National Mortgage Association REMIC, Series 2007-24 (Floating, 6.75% - ICE LIBOR USD 1M, 6.75% Cap), 5.80%, 03/25/37† IO	\$417,328	\$ 87,326	Federal National Mortgage Association REMIC, Series 2012-74 (Floating, 6.65% - ICE LIBOR USD 1M, 6.65% Cap), 5.70%, 03/25/42† IO	\$128,235	\$ 23,474
Federal National Mortgage Association REMIC, Series 2011-52 5.00%, 06/25/41	250,672	288,122	Federal National Mortgage Association REMIC, Series 2012-75 (Floating, 6.60% - ICE LIBOR USD 1M, 6.60% Cap), 5.65%, 07/25/42† IO	36,261	6,552
Federal National Mortgage Association REMIC, Series 2011-59 5.50%, 07/25/41	765,558	889,020	Federal National Mortgage Association REMIC, Series 2013-124 (Floating, 5.95% - ICE LIBOR USD 1M, 5.95% Cap), 5.00%, 12/25/43† IO	412,718	70,202
Federal National Mortgage Association REMIC, Series 2011-96 (Floating, 6.55% - ICE LIBOR USD 1M, 6.55% Cap), 5.60%, 10/25/41† IO	308,701	63,376	Federal National Mortgage Association REMIC, Series 2013-14 4.00%, 03/25/43 IO	156,943	19,281
Federal National Mortgage Association REMIC, Series 2012-101 4.00%, 09/25/27 IO	102,336	6,434	Federal National Mortgage Association REMIC, Series 2013-17 3.00%, 03/25/28 IO	735,393	50,179
Federal National Mortgage Association REMIC, Series 2012-111 7.00%, 10/25/42	19,798	23,755	Federal National Mortgage Association REMIC, Series 2013-29 4.00%, 04/25/43 IO	432,252	44,483
Federal National Mortgage Association REMIC, Series 2012-118 3.50%, 12/25/39 IO	164,811	6,104	Federal National Mortgage Association REMIC, Series 2013-54 (Floating, 6.15% - ICE LIBOR USD 1M, 6.15% Cap), 5.20%, 06/25/43† IO	182,978	35,082
Federal National Mortgage Association REMIC, Series 2012-133 (Floating, 6.15% - ICE LIBOR USD 1M, 6.15% Cap), 5.20%, 12/25/42† IO	109,574	20,854	Federal National Mortgage Association REMIC, Series 2013-9 5.50%, 04/25/42	452,046	520,682
Federal National Mortgage Association REMIC, Series 2012-153 7.00%, 07/25/42	71,054	86,832	6.50%, 07/25/42	183,722	222,538
Federal National Mortgage Association REMIC, Series 2012-28 6.50%, 06/25/39	6,469	7,100	Federal National Mortgage Association REMIC, Series 2014-47 2.21%, 08/25/44† IO γ	324,197	20,816
Federal National Mortgage Association REMIC, Series 2012-35 (Floating, 6.50% - ICE LIBOR USD 1M, 6.50% Cap), 5.55%, 04/25/42† IO	101,293	18,923	Federal National Mortgage Association REMIC, Series 2015-55 1.90%, 08/25/55† IO γ	115,284	5,891
Federal National Mortgage Association REMIC, Series 2012-46 6.00%, 05/25/42	102,239	118,502	Federal National Mortgage Association REMIC, Series 2015-56 (Floating, 6.15% - ICE LIBOR USD 1M, 6.15% Cap), 5.20%, 08/25/45† IO	56,989	12,620
Federal National Mortgage Association REMIC, Series 2012-70 (Floating, 6.65% - ICE LIBOR USD 1M, 6.65% Cap), 5.70%, 02/25/41† IO	16,468	1,269	Federal National Mortgage Association REMIC, Series 2017-76 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.15%, 10/25/57† IO	774,890	122,473

	Par	Value		Par	Value
Federal National Mortgage Association REMIC, Series 2017-85 (Floating, 6.20% - ICE LIBOR USD 1M, 6.20% Cap), 5.25%, 11/25/47† IO	\$ 258,799	\$ 45,913	FHLMC Structured Pass-Through Certificates, Series T-61 (Floating, Federal Reserve U.S. 12 1Y CMT + 1.40%, 1.40% Floor), 3.37%, 07/25/44†	\$ 467,234	\$491,147
FHLMC Multifamily Structured Pass-Through Certificates, Series K016 1.48%, 10/25/21† IO γ	172,783	3,251	First Horizon Alternative Mortgage Securities Trust, Series 2004-AA1, Class A1 3.78%, 06/25/34† γ	181,542	166,300
FHLMC Multifamily Structured Pass-Through Certificates, Series K068 0.43%, 08/25/27† IO γ	2,421,909	68,271	FREMF Mortgage Trust, Series 2012-K20, Class X2A 0.20%, 05/25/45 144A IO	5,058,025	17,563
FHLMC Multifamily Structured Pass-Through Certificates, Series K091 0.56%, 03/25/29† IO γ	1,418,665	63,948	Government National Mortgage Association 7.00%, 01/15/26	2,269	2,475
3.51%, 03/25/29	450,000	532,249	7.00%, 07/15/27	19,847	22,614
FHLMC Multifamily Structured Pass-Through Certificates, Series K093 0.95%, 05/25/29† IO γ	1,997,328	145,520	7.00%, 01/15/28	10,677	10,849
FHLMC Multifamily Structured Pass-Through Certificates, Series K094 0.88%, 06/25/29† IO γ	999,550	68,330	7.00%, 03/15/28	25,814	30,099
FHLMC Multifamily Structured Pass-Through Certificates, Series K095 0.95%, 06/25/29† IO γ	1,198,268	87,232	7.00%, 07/15/28	3,327	3,678
FHLMC Multifamily Structured Pass-Through Certificates, Series K099, Class X1 1.01%, 09/25/29† IO γ	1,089,248	75,906	7.50%, 07/15/28	9,329	9,520
FHLMC Multifamily Structured Pass-Through Certificates, Series K-1513 2.80%, 08/25/34	100,000	111,489	6.50%, 08/15/28	1,862	2,077
FHLMC Multifamily Structured Pass-Through Certificates, Series K723 0.95%, 08/25/23† IO γ	3,234,888	83,143	7.00%, 08/15/28	5,348	5,936
FHLMC Multifamily Structured Pass-Through Certificates, Series K735 0.97%, 05/25/26† IO γ	899,422	46,186	7.50%, 08/15/28	6,117	6,953
FHLMC Multifamily Structured Pass-Through Certificates, Series K736 1.31%, 07/25/26† IO γ	1,999,684	132,695	6.50%, 09/15/28	3,472	3,971
FHLMC Structured Agency Credit Risk Debt Notes, Series 2016-DNA1 (Floating, ICE LIBOR USD 1M + 5.55%), 6.50%, 07/25/28†	300,000	292,447	7.00%, 10/15/28	10,722	10,831
FHLMC Structured Agency Credit Risk Debt Notes, Series 2016-DNA4 (Floating, ICE LIBOR USD 1M + 3.80%, 3.80% Floor), 4.75%, 03/25/29†	250,000	235,162	7.50%, 03/15/29	9,586	11,425
			(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.00% Cap), 3.13%, 11/20/29†	16,990	17,602
			8.50%, 08/15/30	424	439
			8.50%, 11/20/30	4,929	5,912
			6.50%, 08/15/31	28,485	33,281
			7.50%, 08/15/31	6,485	7,180
			6.50%, 10/15/31	32,471	37,148
			6.00%, 11/15/31	84,950	95,354
			6.50%, 11/15/31	52,849	58,037
			6.00%, 12/15/31	16,830	19,164
			6.00%, 01/15/32	59,708	66,417
			6.00%, 02/15/32	74,973	83,050
			6.50%, 02/15/32	31,997	36,485
			6.00%, 04/15/32	36,713	40,617
			7.50%, 04/15/32	7,905	8,552
			6.50%, 06/15/32	50,753	58,193
			6.50%, 08/15/32	66,137	73,931
			6.50%, 09/15/32	76,078	88,125
			6.00%, 10/15/32	65,110	74,140
			5.50%, 11/15/32	8,751	9,640
			6.00%, 11/15/32	52,231	58,091
			6.00%, 12/15/32	25,394	28,342
			6.50%, 12/15/32	8,163	9,292
			5.50%, 01/15/33	5,565	6,122
			6.00%, 01/15/33	24,178	27,232
			5.50%, 02/15/33	11,059	12,587
			6.00%, 02/15/33	22,235	25,319
			5.50%, 03/15/33	12,914	14,597
			6.50%, 04/15/33	140,116	170,618

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
6.00%, 06/15/33	\$ 17,599	\$ 19,464	4.50%, 01/20/49	\$11,539,908	\$12,281,700
5.50%, 07/15/33	14,039	15,728	5.00%, 01/20/49	10,013,780	10,713,038
5.50%, 08/15/33	4,810	5,308	3.50%, 02/20/49	197,790	208,944
5.50%, 09/15/33	2,840	3,134	4.00%, 02/20/49	5,302,172	5,649,179
6.00%, 10/15/33	33,596	37,182	4.50%, 02/20/49	1,125,071	1,197,177
6.50%, 10/15/33	64,664	74,998	5.00%, 02/20/49	240,889	258,347
5.50%, 04/15/34	6,181	6,755	4.00%, 03/20/49	4,350,067	4,643,627
5.50%, 05/15/34	2,500	2,722	4.50%, 03/20/49	1,039,695	1,107,430
6.50%, 08/15/34	95,810	112,373	5.00%, 03/20/49	1,482,765	1,581,748
5.50%, 09/15/34	57,132	65,029	4.50%, 04/20/49	394,692	419,699
5.50%, 12/15/34	54,281	61,730	4.00%, 05/20/49	3,633,189	3,861,996
5.50%, 01/15/35	39,178	44,554	4.50%, 05/20/49	931,033	989,850
6.00%, 09/20/38	125,399	143,311	5.00%, 05/20/49	1,475,565	1,574,759
5.00%, 07/20/40	10,496	11,639	5.00%, 07/20/49	1,999,999	2,131,588
5.00%, 09/20/40	46,608	51,685	5.00%, 08/20/49	15,000,009	16,015,152
4.00%, 10/20/40	6,076	6,635	3.50%, 10/20/49	575,736	598,371
6.00%, 10/20/40	19,031	21,750	4.00%, 10/20/49	99,299	107,308
6.00%, 01/20/41	15,764	18,014	4.00%, 11/20/49	99,448	108,011
4.50%, 04/20/41	203,971	225,058	3.50%, 12/20/49	8,527,503	9,013,796
3.00%, 09/15/42	480,199	511,416	3.00%, 01/20/50	299,493	317,389
3.00%, 10/15/42	206,148	219,256	4.00%, 01/20/50	99,725	107,610
3.00%, 11/15/42	92,158	98,019	3.50%, 02/20/50	199,659	215,158
4.00%, 08/20/43	346,091	377,929	4.00%, 02/20/50	99,861	108,686
3.50%, 06/20/44	140,487	149,633	2.50%, 04/01/50 TBA	21,000,000	21,948,281
4.00%, 10/20/44	170,567	186,232	3.00%, 04/01/50 TBA	6,000,000	6,342,891
3.00%, 01/15/45	3,339,770	3,544,059	4.00%, 04/01/50 TBA	21,300,000	22,629,814
4.00%, 01/20/45	269,925	294,691	4.50%, 04/01/50 TBA	2,000,000	2,122,813
3.50%, 03/20/45	64,449	68,642	5.00%, 04/01/50 TBA	15,000,000	15,958,594
3.50%, 04/15/45	595,378	637,858	4.00%, 05/01/50 TBA	25,600,000	27,222,274
4.00%, 05/20/45	30,811	33,643	4.50%, 05/01/50 TBA	17,300,000	18,365,031
4.00%, 10/20/45	257,800	281,763	Government National Mortgage		
3.50%, 09/20/46	2,184,503	2,281,227	Association, Series 2007-30		
3.00%, 11/20/46	128,147	137,187	(Floating, ICE LIBOR USD 1M +		
4.00%, 06/20/47	3,261,956	3,515,609	0.30%, 0.30% Floor, 6.50%		
3.00%, 09/20/47	37,497	39,773	Cap), 1.07%, 05/20/37†	98,669	97,852
4.00%, 09/20/47	1,281,461	1,383,425	Government National Mortgage		
3.50%, 10/20/47	933,018	998,109	Association, Series 2007-51		
3.50%, 11/20/47	69,359	73,824	(Floating, 6.58% - ICE LIBOR		
4.00%, 11/20/47	775,084	833,379	USD 1M, 6.58% Cap), 5.81%,		
4.00%, 12/20/47	355,618	379,496	08/20/37† IO	898,730	151,477
3.00%, 02/20/48	191,464	204,298	Government National Mortgage		
3.50%, 02/20/48	845,257	898,428	Association, Series 2010-31		
4.00%, 02/20/48	243,164	262,491	(Floating, 6.50% - ICE LIBOR		
4.00%, 03/20/48	414,923	446,872	USD 1M, 6.50% Cap), 5.73%,		
4.00%, 04/20/48	289,897	312,224	03/20/39† IO	7,602	229
4.50%, 05/20/48	2,566,344	2,753,070	Government National Mortgage		
3.50%, 06/15/48	233,321	251,373	Association, Series 2010-85		
4.50%, 06/20/48	776,771	832,723	(Floating, 6.65% - ICE LIBOR		
4.50%, 07/20/48	52,193	56,082	USD 1M, 6.65% Cap), 5.88%,		
4.50%, 08/20/48	6,220,090	6,610,720	01/20/40† IO	27,838	2,549
5.00%, 08/20/48	1,325,396	1,430,483	Government National Mortgage		
4.50%, 09/20/48	3,586,349	3,835,232	Association, Series 2010-H28		
5.00%, 09/20/48	549,265	592,738	(Floating, ICE LIBOR USD 1M +		
5.00%, 10/20/48	1,869,793	1,995,715	0.40%, 0.40% Floor, 10.50%		
5.00%, 11/20/48	5,584,384	6,004,851	Cap), 2.06%, 12/20/60†	198,184	195,720
5.00%, 12/20/48	1,706,362	1,831,933			

	Par	Value		Par	Value
Government National Mortgage Association, Series 2011-H08 (Floating, ICE LIBOR USD 1M + 0.48%, 0.48% Floor, 10.50% Cap), 2.14%, 03/20/61†	\$ 242,983	\$ 240,467	Government National Mortgage Association, Series 2015-H14 (Floating, ICE LIBOR USD 1M + 0.43%, 0.43% Floor, 11.00% Cap), 2.09%, 05/20/65†	\$2,290,667	\$2,263,260
Government National Mortgage Association, Series 2011-H09 (Floating, ICE LIBOR USD 1M + 0.50%, 0.50% Floor, 10.50% Cap), 2.16%, 03/20/61†	174,710	173,063	(Floating, ICE LIBOR USD 1M + 0.57%, 0.57% Floor, 7.50% Cap), 2.23%, 06/20/65†	3,643,792	3,584,032
Government National Mortgage Association, Series 2012-144 0.40%, 01/16/53† IO γ	7,022,254	159,278	Government National Mortgage Association, Series 2015-H15 (Floating, ICE LIBOR USD 1M + 0.58%, 0.58% Floor, 7.50% Cap), 2.24%, 06/20/65†	1,451,364	1,426,166
Government National Mortgage Association, Series 2012-34 (Floating, 6.05% - ICE LIBOR USD 1M, 6.05% Cap), 5.28%, 03/20/42† IO	32,633	7,102	(Floating, ICE LIBOR USD 1M + 0.60%, 0.60% Floor, 7.50% Cap), 2.26%, 06/20/65†	3,573,464	3,517,123
Government National Mortgage Association, Series 2012-66 3.50%, 02/20/38 IO	92,836	3,326	Government National Mortgage Association, Series 2015-H16 (Floating, ICE LIBOR USD 1M + 0.60%, 0.60% Floor), 2.26%, 07/20/65†	3,436,374	3,379,469
Government National Mortgage Association, Series 2012-H27 1.81%, 10/20/62† IO γ	602,497	28,687	Government National Mortgage Association, Series 2015-H17 (Floating, ICE LIBOR USD 1M + 0.46%, 0.46% Floor), 2.19%, 06/20/65†	529,642	523,307
Government National Mortgage Association, Series 2012-H30 (Floating, ICE LIBOR USD 1M + 0.35%, 0.35% Floor, 10.50% Cap), 2.01%, 12/20/62†	883,994	873,448	Government National Mortgage Association, Series 2015-H18 (Floating, ICE LIBOR USD 1M + 0.60%, 0.60% Floor, 7.50% Cap), 2.26%, 07/20/65†	506,506	498,557
Government National Mortgage Association, Series 2013-107 2.69%, 11/16/47† γ	284,489	296,232	Government National Mortgage Association, Series 2015-H19 (Floating, ICE LIBOR USD 1M + 0.60%, 0.60% Floor), 2.26%, 08/20/65†	568,262	559,323
Government National Mortgage Association, Series 2013-53 3.50%, 04/20/43 IO	96,770	9,965	Government National Mortgage Association, Series 2015-H22 (Floating, ICE LIBOR USD 1M + 0.60%, 0.60% Floor, 7.50% Cap), 2.26%, 09/20/65†	566,710	557,250
Government National Mortgage Association, Series 2014-117 (Floating, 5.60% - ICE LIBOR USD 1M, 5.60% Cap), 4.83%, 08/20/44† IO	69,211	11,450	Government National Mortgage Association, Series 2015-H23 (Floating, ICE LIBOR USD 1M + 0.62%, 0.62% Floor, 7.50% Cap), 2.28%, 09/20/65†	642,900	633,022
Government National Mortgage Association, Series 2014-118 (Floating, 6.20% - ICE LIBOR USD 1M, 6.20% Cap), 5.43%, 08/20/44† IO	192,824	41,794	Government National Mortgage Association, Series 2015-H26 (Floating, ICE LIBOR USD 1M + 0.52%, 0.52% Floor, 11.00% Cap), 2.18%, 10/20/65†	1,238,050	1,217,960
Government National Mortgage Association, Series 2014-17 2.57%, 06/16/48† γ	37,697	39,095	Government National Mortgage Association, Series 2015-H30 (Floating, ICE LIBOR USD 1M + 0.68%, 0.68% Floor), 2.34%, 08/20/61†	5,657	5,620
Government National Mortgage Association, Series 2014-93 0.64%, 11/16/55† IO γ	2,683,162	96,279	Government National Mortgage Association, Series 2016-152 0.88%, 08/15/58† IO γ	4,863,219	315,912
Government National Mortgage Association, Series 2015-167 4.00%, 04/16/45 IO	100,174	14,987			
Government National Mortgage Association, Series 2015-H11 (Floating, ICE LIBOR USD 1M + 0.55%, 0.55% Floor, 7.50% Cap), 2.21%, 05/20/65†	2,171,990	2,134,353			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Government National Mortgage Association, Series 2017-190 0.66%, 03/16/60† IO γ	\$6,769,035	\$ 372,786	Hawkmoor Mortgages, Series 2019-1A, Class A (Floating, SONIA Deposit Rates Swap 3M + 1.05%), 1.76%, 05/25/53(U) 144A †	\$5,453,252	\$6,494,163
Government National Mortgage Association, Series 2017-H15 2.36%, 07/20/67† IO γ	556,092	66,318	Impac CMB Trust, Series 2004-8, Class 1A (Floating, ICE LIBOR USD 1M + 0.72%, 0.36% Floor, 11.00% Cap), 1.67%, 10/25/34†	30,841	27,784
(Floating, ICE LIBOR USD 1Y + 0.80%, 0.80% Floor, 7.50% Cap), 3.31%, 07/20/67†	1,770,684	1,775,139	IndyMac ARM Trust, Series 2001-H2, Class A1 3.70%, 01/25/32† γ	5,356	4,550
Government National Mortgage Association, Series 2017-H18 1.76%, 09/20/67† IO γ	4,383,524	359,973	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-C6, Class D 5.16%, 05/15/45† γ	280,000	265,278
Government National Mortgage Association, Series 2017-H20 2.22%, 10/20/67† IO γ	190,658	19,749	JP Morgan Mortgage Trust, Series 2005-A1, Class 6T1 4.37%, 02/25/35† γ	29,902	25,935
Government National Mortgage Association, Series 2017-H22 2.69%, 11/20/67† IO γ	1,510,905	157,093	JP Morgan Mortgage Trust, Series 2018-3, Class A1 3.50%, 09/25/48 144A † γ	2,283,074	2,333,069
Government National Mortgage Association, Series 2018-H07 (Floating, ICE LIBOR USD 1M + 0.30%, 0.30% Floor, 11.00% Cap), 1.96%, 05/20/68†	970,345	954,172	JP Morgan Mortgage Trust, Series 2018-4, Class A1 3.50%, 10/25/48 144A † γ	859,185	888,350
Government National Mortgage Association, Series 2019-123 3.00%, 10/20/49	298,853	320,080	JPMBB Commercial Mortgage Securities Trust, Series 2013-C17, Class B 4.89%, 01/15/47† γ	50,000	52,038
Government National Mortgage Association, Series 2019-28 3.15%, 06/16/60	229,347	237,869	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25, Class ASB 3.41%, 11/15/47	774,422	798,334
Government National Mortgage Association, Series 2020-28 2.30%, 11/16/61	299,612	303,655	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32, Class ASB 3.36%, 11/15/48	800,000	828,315
GPMT, Ltd., Series 2018-FL1, Class A (Floating, ICE LIBOR USD 1M + 0.90%, 0.90% Floor), 1.67%, 11/21/35 144A †	577,273	567,804	Kensington Mortgage Securities PLC, Series 2007-1X, Class A3C (Floating, ICE LIBOR USD 3M + 0.17%), 0.91%, 06/14/40†	783,486	714,954
GreenPoint Mortgage Funding Trust, Series 2006-OH1, Class A1 (Floating, ICE LIBOR USD 1M + 0.18%, 0.18% Floor), 1.13%, 01/25/37†	430,178	340,684	London Wall Mortgage Capital PLC, Series 2017-FL1, Class A (Floating, ICE LIBOR GBP 3M + 0.85%), 1.61%, 11/15/49(U) †	501,281	611,881
GS Mortgage Securities Corporation II, Series 2018-SRP5, Class A (Floating, ICE LIBOR USD 1M + 1.30%, 1.30% Floor), 2.00%, 09/15/31 144A †	1,530,000	1,435,340	Ludgate Funding PLC, Series 2007-1, Class A2A (Floating, ICE LIBOR GBP 3M + 0.16%), 0.96%, 01/01/61(U) †	686,520	739,016
GS Mortgage Securities Trust, Series 2013-GC16, Class B 5.16%, 11/10/46	130,000	137,780	Ludgate Funding PLC, Series 2008-W1X, Class A1 (Floating, ICE LIBOR GBP 3M + 0.60%), 1.40%, 01/01/61(U) †	556,688	623,166
GS Mortgage Securities Trust, Series 2015-GC30, Class AS 3.78%, 05/10/50	370,000	382,574	Mansard Mortgages PLC, Series 2007-1X, Class A2 (Floating, ICE LIBOR GBP 3M + 0.18%), 0.91%, 04/15/47(U) †	685,048	748,893
GSR Mortgage Loan Trust, Series 2005-AR6, Class 2A1 4.10%, 09/25/35† γ	339,027	320,955			
Harben Finance PLC, Series 2017-1X, Class A (Floating, ICE LIBOR GBP 3M + 0.80%), 1.55%, 08/20/56(U) †	512,821	628,684			

	Par	Value		Par	Value
MASTR Adjustable Rate Mortgages Trust, Series 2004-13, Class 3A7 4.68%, 11/21/34† γ	\$ 165,368	\$ 157,770	(Floating, ICE LIBOR GBP 3M + 0.16%), 0.65%, 12/15/43(U) †	\$ 240,708	\$ 267,470
MASTR Adjustable Rate Mortgages Trust, Series 2004-4, Class 4A1 3.76%, 05/25/34† γ	77,939	67,450	Ripon Mortgages PLC, Series 1X, Class A1 (Floating, ICE LIBOR GBP 3M + 0.80%), 1.55%, 08/20/56(U) †	148,152	179,357
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class AS 3.46%, 05/15/46	140,000	141,732	Ripon Mortgages PLC, Series 1X, Class A2 (Floating, ICE LIBOR GBP 3M + 0.80%), 1.55%, 08/20/56(U) †	2,666,728	3,228,425
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19, Class B 4.00%, 12/15/47	370,000	371,564	Rosslyn Portfolio Trust, Series 2017-ROSS, Class A (Floating, ICE LIBOR USD 1M + 0.95%, 1.94% Floor), 1.94%, 06/15/33 144A †	450,000	406,179
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class AS 3.56%, 04/15/48	480,000	491,113	Sequoia Mortgage Trust, Series 2003-4, Class 1A2 (Floating, ICE LIBOR USD 6M + 0.66%, 0.33% Floor, 11.50% Cap), 2.37%, 07/20/33†	53,153	46,833
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25, Class A4 3.37%, 10/15/48	1,400,000	1,464,248	Sequoia Mortgage Trust, Series 6, Class A (Floating, ICE LIBOR USD 1M + 0.64%, 0.32% Floor, 11.00% Cap), 1.39%, 04/19/27†	210,340	192,731
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27, Class ASB 3.56%, 12/15/47	800,000	838,510	Shops at Crystals Trust, Series 2016-CSTL, Class A 3.13%, 07/05/36 144A	340,000	328,581
Morgan Stanley Capital I Trust, Series 2014-CPT, Class B 3.45%, 07/13/29 144A † γ	800,000	794,586	Stratton Mortgage Funding PLC, Series 2019-1, Class A (Floating, SONIA Deposit Rates Swap 3M + 1.20%), 1.91%, 05/25/51(U) †	1,575,459	1,872,334
Morgan Stanley Capital I Trust, Series 2019-BPR, Class A (Floating, ICE LIBOR USD 1M + 1.40%, 1.40% Floor), 2.10%, 05/15/36 144A †	1,050,000	979,694	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-19XS, Class 2A1 (Floating, ICE LIBOR USD 1M + 0.30%, 0.30% Floor), 1.25%, 10/25/35†	431,602	411,169
MortgageIT Trust, Series 2005-4, Class A1 (Floating, ICE LIBOR USD 1M + 0.28%, 0.28% Floor, 11.50% Cap), 1.23%, 10/25/35†	220,810	206,695	Structured Asset Mortgage Investments II Trust, Series 2005-AR5, Class A1 (Floating, ICE LIBOR USD 1M + 0.25%, 0.25% Floor, 11.00% Cap), 1.00%, 07/19/35†	56,927	47,557
MSCG Trust, Series 2015-ALDR, Class A2 3.46%, 06/07/35 144A † γ	580,000	570,243	Thornburg Mortgage Securities Trust, Series 2003-4, Class A1 (Floating, ICE LIBOR USD 1M + 0.64%, 0.32% Floor, 11.50% Cap), 1.59%, 09/25/43†	5,361	4,906
MSCG Trust, Series 2016-SNR, Class C 5.21%, 11/15/34 144A	331,500	326,270	Thornburg Mortgage Securities Trust, Series 2005-1, Class A3 3.71%, 04/25/45† γ	37,562	33,241
Nomura Resecuritization Trust, Series 2014-7R, Class 2A3 (Floating, ICE LIBOR USD 1M + 0.20%, 0.20% Floor), 1.83%, 12/26/35 144A †	158,668	157,370	Towd Point Mortgage Funding PLC, Series 2019-GR4A, Class A1 (Floating, ICE LIBOR GBP 3M + 1.03%), 1.54%, 10/20/51(U) 144A †	1,675,327	2,018,351
OBX Trust, Series 2018-1, Class A2 (Floating, ICE LIBOR USD 1M + 0.65%), 1.60%, 06/25/57 144A †	552,815	521,674			
ResLoc UK PLC, Series 2007-1X, Class A3A (Floating, 0.16% - Euribor 3M), 0.00%, 12/15/43(E) †	962,831	954,658			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Tower Bridge Funding No. 1 PLC, Class A (Floating, ICE LIBOR GBP 3M + 1.00%), 1.54%, 03/20/56(U) †	\$ 297,707	\$ 363,985	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-OA3, Class 2A1A (Floating, Federal Reserve U.S. 12 1Y CMT + 0.76%, 0.76% Floor), 2.73%, 04/25/47†	\$ 497,451	\$ 401,580
Tower Bridge Funding No. 2 PLC, Class A (Floating, ICE LIBOR GBP 3M + 0.90%), 1.44%, 03/20/56(U) †	819,101	989,114	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-AR8, Class 1A1A (Floating, ICE LIBOR USD 1M + 0.54%, 0.27% Floor, 10.50% Cap), 1.49%, 07/25/45†	479,990	391,395
Trinity Square PLC, Series 2015-1A, Class A (Floating, ICE LIBOR GBP 3M + 1.15%), 1.88%, 07/15/51(U) 144A †	184,564	224,271	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-AR8, Class 2A1A (Floating, ICE LIBOR USD 1M + 0.58%, 0.29% Floor, 10.50% Cap), 1.53%, 07/25/45†	100,656	85,500
UBS-Barclays Commercial Mortgage Trust, Series 2012-C4, Class D 4.48%, 12/10/45 144A † γ	320,000	292,051	Waterfall Commercial Mortgage Trust, Series 2015-SBC5, Class A 4.10%, 09/14/22 144A	131,836	131,043
Uniform Mortgage Backed Securities			Wells Fargo Alternative Loan Trust, Series 2007-PA6, Class A1 4.48%, 12/28/37† γ	353,379	318,343
2.50%, 04/01/50 TBA	10,000,000	10,360,156	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B 4.28%, 07/15/46† γ	20,000	20,143
3.00%, 04/01/50 TBA	7,000,000	7,338,789	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class XA 1.34%, 06/15/45 144A † IO γ	262,059	5,455
3.50%, 04/01/50 TBA	18,000,000	19,024,194	WFRBS Commercial Mortgage Trust, Series 2013-C13, Class XA 1.19%, 05/15/45 144A † IO γ	2,283,250	68,716
4.00%, 04/01/50 TBA	2,000,000	2,132,990	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class XA 1.03%, 03/15/47† IO γ	900,636	26,113
3.00%, 05/01/50 TBA	42,100,000	44,114,550	WFRBS Commercial Mortgage Trust, Series 2014-C21, Class XA 1.04%, 08/15/47† IO γ	2,901,989	102,482
3.50%, 05/01/50 TBA	2,600,000	2,744,834	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class AS 3.93%, 11/15/47	290,000	300,753
4.50%, 05/01/50 TBA	4,800,000	5,162,813	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class C 4.29%, 11/15/47	300,000	265,350
5.00%, 05/01/50 TBA	1,100,000	1,185,711	Total Mortgage-Backed Securities (Cost \$780,969,003)		<u>799,355,692</u>
2.50%, 06/01/50 TBA	18,500,000	19,087,990	MUNICIPAL BONDS — 0.6%		
3.00%, 06/01/50 TBA	10,000,000	10,456,641	American Municipal Power, Inc., Hydroelectric Projects, Revenue Bond, Series B 8.08%, 02/15/50	600,000	1,015,323
VNDO Mortgage Trust, Series 2012-6AVE, Class A 3.00%, 11/15/30 144A	100,000	100,650	American Municipal Power, Inc., Revenue Bond, Series E 6.27%, 02/15/50	250,000	334,521
Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2002-AR19, Class A7 3.77%, 02/25/33† γ	2,791	2,500	Chicago Transit Authority, Revenue Bond, Series A 6.90%, 12/01/40	700,000	941,248
Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2002-AR6, Class A (Floating, Federal Reserve U.S. 12 1Y CMT + 1.40%, 1.40% Floor), 3.37%, 06/25/42†	7,562	6,390			
Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-AR1, Class A1B (Floating, ICE LIBOR USD 1M + 0.78%, 0.39% Floor, 10.50% Cap), 1.73%, 01/25/45†	998,910	916,725			
Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-AR13, Class A1A1 (Floating, ICE LIBOR USD 1M + 0.29%, 0.29% Floor, 10.50% Cap), 1.24%, 10/25/45†	699,955	642,862			
Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY1, Class 1A1 3.48%, 02/25/37† γ	208,847	167,826			
Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY1, Class 2A3 3.59%, 02/25/37† γ	131,031	112,347			

	<u>Par</u>	<u>Value</u>		<u>Number of Contracts</u>	<u>Notional Amount</u>	<u>Value</u>
Chicago Transit Authority, Revenue Bond, Series B 6.90%, 12/01/40	\$ 300,000	\$ 403,392	Put Options — 0.0% 10-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$137.75, Expires 04/24/20 (GSC) 2-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$85.00, Expires 04/24/20 (GSC) 5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$95.00, Expires 04/24/20 (GSC) 5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$100.00, Expires 04/24/20 (GSC) 5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$101.00, Expires 04/24/20 (GSC) 5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$107.00, Expires 04/24/20 (GSC) 5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$108.00, Expires 04/24/20 (GSC) 5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$109.00, Expires 04/24/20 (GSC) 5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$110.00, Expires 04/24/20 (GSC) 5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$111.00, Expires 04/24/20 (GSC)	71	\$ 9,846,812	\$37,719
City of Chicago IL, General Obligation 7.75%, 01/01/42	2,177,000	2,812,314		469	103,355,875	469
Health & Educational Facilities Authority of the State of Missouri, Revenue Bond, Series A 3.23%, 05/15/50	460,000	476,392		229	28,707,297	1,789
Northstar Education Finance, Inc. (Floating, ICE LIBOR USD 3M + 0.10%, 0.10% Floor), 1.89%, 04/28/30†	41,451	41,359		467	58,542,828	3,648
Port Authority of New York & New Jersey, Revenue Bond, Series 192 4.81%, 10/15/65	300,000	359,526		212	26,576,187	1,656
State of California, General Obligation 7.95%, 03/01/36	265,000	266,055		4	501,438	63
7.55%, 04/01/39	410,000	666,918		60	7,521,563	938
State of Illinois, General Obligation 5.10%, 06/01/33	1,115,000	1,108,433		153	19,179,984	2,391
6.63%, 02/01/35	495,000	533,524		99	13,730,062	74,250
7.35%, 07/01/35	465,000	522,425		2	250,719	31
Utah State Board of Regents, Series 2016-1A (Floating, ICE LIBOR USD 1M + 0.75%, 25.00% Cap), 1.70%, 09/25/56†	1,056,691	1,044,761		70	9,708,125	39,375
Total Municipal Bonds (Cost \$9,857,402)		<u>10,526,191</u>		15	1,880,391	234
				18	\$ 2,496,375	36,844
				70	9,708,125	39,375
				150	25,876,500	9,926
		<u>160,395</u>				
PURCHASED OPTIONS — 0.0%						
Call Options — 0.0%						
10-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$137.00, Expires 04/24/20 (GSC)						
10-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$139.00, Expires 04/24/20 (GSC)						
10-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$139.50, Expires 04/24/20 (GSC)						
Euro Bund expiration date 5/2020, Strike Price \$182.00, Expires 04/24/20 (GSC)						

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Number of Contracts	Notional Amount	Value		Par	Value
				2.25%, 08/15/49Δ	\$ 3,400,000	\$ 4,143,086
5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$114.00, Expires 04/24/20 (GSC)	255	\$ 31,966,641	\$ 5,977	2.00%, 02/15/50Δ	11,370,000	13,185,425
						<u>108,749,324</u>
				U.S. Treasury Inflationary Index Bonds		
5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$115.00, Expires 04/24/20 (GSC)	371	46,508,328	8,695	0.13%, 07/15/22	785,253	777,957
				0.38%, 07/15/25	3,720,379	3,795,182
				0.63%, 01/15/26	4,744,422	4,901,107
				0.13%, 07/15/26Δ	430,488	434,375
				0.38%, 07/15/27	2,952,852	3,036,920
5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$116.00, Expires 04/24/20 (GSC)	625	78,349,609	14,648	0.50%, 01/15/28	4,601,652	4,793,424
				0.88%, 01/15/29 ⁺ ₊ Δ	7,560,284	8,213,978
				0.25%, 07/15/29 ⁺ ₊	5,042,550	5,236,817
				2.13%, 02/15/40	1,098,057	1,534,637
				0.75%, 02/15/42	239,749	268,638
5-Year U.S. Treasury Note Future expiration date 6/2020, Strike Price \$115.50, Expires 05/22/20 (GSC)	1,114	139,650,344	52,219	1.38%, 02/15/44Δ	4,294,733	5,507,771
				0.75%, 02/15/45	876,400	1,002,555
				1.00%, 02/15/46	2,406,115	2,925,816
				0.88%, 02/15/47	2,030,492	2,418,648
				1.00%, 02/15/48	6,360,470	7,834,618
Euro vs. U.S. Dollar, Strike Price \$1.08, Expires 04/24/20 (GSC)	1	8,777,429	37,285	1.00%, 02/15/49	6,673,922	8,296,913
				0.25%, 02/15/50Δ	4,334,731	4,471,833
						<u>65,451,189</u>
				U.S. Treasury Notes		
				2.00%, 12/31/21 ⁺ ₊	1,500,000	1,546,875
				1.88%, 03/31/22 ⁺ ₊	1,900,000	1,963,160
				1.88%, 09/30/22 ⁺ ₊	3,000,000	3,122,109
				2.00%, 10/31/22 ⁺ ₊	2,700,000	2,821,078
				1.75%, 06/30/24	3,900,000	4,130,649
				2.25%, 11/15/24	260,000	282,374
				2.00%, 02/15/25	2,620,000	2,823,664
				2.25%, 11/15/25	1,480,000	1,626,670
				2.63%, 01/31/26	3,120,000	3,505,856
				2.25%, 03/31/26	1,500,000	1,655,918
				2.13%, 05/31/26	6,320,000	6,938,175
				2.25%, 02/15/27Δ	6,618,000	7,381,655
				2.25%, 08/15/27Δ	4,000,000	4,488,906
				2.75%, 02/15/28 ⁺ ₊	1,400,000	1,632,422
				2.88%, 05/15/28 ⁺ ₊	800,000	943,438
				3.13%, 11/15/28	8,180,000	9,877,031
				2.63%, 02/15/29	1,000,000	1,169,063
						<u>55,909,043</u>
				U.S. Treasury Strips		
				2.22%, 02/15/40 ^Ω ⁺ ₊	8,060,000	6,191,731
				2.20%, 11/15/40 ^Ω	4,030,000	3,085,008
				2.18%, 08/15/41 ^Ω ⁺ ₊	4,030,000	3,042,871
						<u>12,319,610</u>
				Total U.S. Treasury Obligations (Cost \$215,175,173)		<u>242,429,166</u>
Total Purchased Options (Premiums paid \$633,635)			<u>435,058</u>			
		Par				
U.S. TREASURY OBLIGATIONS — 14.5%						
U.S. Treasury Bonds						
4.38%, 02/15/38		\$ 10,000	15,601			
4.25%, 05/15/39		4,300,000	6,689,691			
4.38%, 11/15/39		200,000	316,899			
2.75%, 08/15/42		600,000	774,914			
2.75%, 11/15/42		700,000	905,707			
2.88%, 05/15/43		3,200,000	4,224,375			
3.63%, 02/15/44		6,460,000	9,570,389			
3.38%, 05/15/44 ⁺ ₊		5,740,000	8,212,684			
3.13%, 08/15/44		4,800,000	6,626,625			
3.00%, 11/15/44		3,100,000	4,203,770			
2.50%, 02/15/45Δ		950,000	1,188,131			
2.88%, 08/15/45		4,340,000	5,816,617			
2.75%, 08/15/47		7,940,000	10,522,361			
3.00%, 02/15/48		6,170,000	8,567,624			
3.13%, 05/15/48		5,380,000	7,623,838			
3.00%, 02/15/49Δ		80,000	111,484			
2.88%, 05/15/49		11,760,000	16,050,103			

	Shares	Value		Number of Contracts	Notional Amount	Value
MONEY MARKET FUNDS — 5.4%						
GuideStone Money Market Fund, 0.46% (Institutional Class)Ø ∞	81,032,245	\$81,032,245	10-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$144.00, Expires 04/24/20 (GSC)	(72)	\$ (9,985,500)	\$ (5,625)
Northern Institutional Liquid Assets Portfolio (Shares), 0.71%Ø §	7,032,245	7,032,245	10-Year U.S. Treasury Note Future expiration date 6/2020, Strike Price \$133.50, Expires 05/22/20 (GSC)	(33)	(4,564,313)	(179,438)
Northern Institutional U.S. Government Portfolio (Shares), 0.40%Ø	2,410,378	<u>2,410,378</u>	10-Year U.S. Treasury Note Future expiration date 6/2020, Strike Price \$134.00, Expires 05/22/20 (GSC)	(66)	(9,128,625)	(327,938)
Total Money Market Funds (Cost \$90,474,868)		<u>90,474,868</u>	10-Year U.S. Treasury Note Future expiration date 6/2020, Strike Price \$134.50, Expires 05/22/20 (GSC)	(74)	(10,235,125)	(334,157)
	Par		10-Year U.S. Treasury Note Future expiration date 6/2020, Strike Price \$140.00, Expires 05/22/20 (GSC)	(80)	(11,065,000)	(61,250)
REPURCHASE AGREEMENTS — 3.4%						
Citigroup Global Markets, Inc. 0.01% (dated 03/31/20, due 04/01/20, repurchase price \$28,100,016, collateralized by U.S. Treasury Note, 0.00%, due 01/31/22, total market value \$28,638,000)	\$28,100,000	28,100,000	5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$125.50, Expires 04/24/20 (GSC)	(46)	(5,766,531)	(15,453)
0.01% (dated 03/31/20, due 04/02/20, repurchase price \$29,700,017, collateralized by U.S. Treasury Note, 0.00%, due 01/31/22, total market value \$30,269,000)	29,700,000	<u>29,700,000</u>	Long U.S. Treasury Bond Future expiration date 5/2020, Strike Price \$186.00, Expires 04/24/20 (GSC)	(27)	(4,834,687)	(18,985)
Total Repurchase Agreements (Cost \$57,800,000)		<u>57,800,000</u>	Long U.S. Treasury Bond Future expiration date 6/2020, Strike Price \$174.00, Expires 05/22/20 (GSC)	(106)	(18,980,625)	(733,719)
TOTAL INVESTMENTS — 117.4% (Cost \$1,947,054,544)		<u>1,967,345,399</u>	Long U.S. Treasury Bond Future expiration date 6/2020, Strike Price \$175.00, Expires 05/22/20 (GSC)	(33)	(5,909,062)	(204,703)
	Number of Contracts	Notional Amount	Russian Ruble vs. U.S. Dollar, Strike Price \$71.02, Expires 05/07/20 (MSCS)	(1)	(3,100,000)	<u>(317,018)</u>
WRITTEN OPTIONS — (0.2%)						
Call Options — (0.2%)						
10-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$138.00, Expires 04/24/20 (GSC)	(66)	\$(9,153,375)				<u>(2,326,521)</u>
10-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$140.00, Expires 04/24/20 (GSC)	(46)	(6,379,625)				
10-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$140.75, Expires 04/24/20 (GSC)	(15)	(2,080,313)				
10-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$141.00, Expires 04/24/20 (GSC)	(71)	(9,846,812)				

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Number of Contracts	Notional Amount	Value		Number of Contracts	Notional Amount	Value
Call Swaptions — (0.0)%							
Pay (.1)% (Annually); Receive 6-Month EURIBOR (Semiannually): Interest Rate Swap Maturing 5/29/2025 EUR, Strike Price \$(0.10), Expires 05/27/20 (BOA)	1	\$(17,540,000)	\$(30,714)	10-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$134.00, Expires 04/24/20 (GSC)	(29)	\$ (4,021,938)	\$ (3,172)
Pay (.1)% (Annually); Receive 6-Month EURIBOR (Semiannually): Interest Rate Swap Maturing 5/29/2025 EUR, Strike Price \$(0.10), Expires 05/27/20 (JPM)	1	(8,640,000)	(15,130)	10-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$135.50, Expires 04/24/20 (GSC)	(52)	(7,211,750)	(8,938)
Pay (.39)% (Annually); Receive 3-Month EURIBOR (Quarterly): Interest Rate Swap Maturing 3/29/2022 EUR, Strike Price \$(0.39), Expires 03/25/21 (JPM)	2	(15,730,000)	(14,253)	10-Year U.S. Treasury Note Future expiration date 6/2020, Strike Price \$129.00, Expires 05/22/20 (GSC)	(53)	(7,350,438)	(4,969)
Pay (.39)% (Annually); Receive 3-Month EURIBOR (Quarterly): Interest Rate Swap Maturing 3/29/2022 EUR, Strike Price \$(0.39), Expires 03/25/21 (BOA)	1	(27,880,000)	(25,263)	5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$122.50, Expires 04/24/20 (GSC)	(76)	(9,527,312)	(4,156)
Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$0.48, Expires 04/15/20 (GSC)	1	(1,700,000)	(7) <u>(85,367)</u>	5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$122.75, Expires 04/24/20 (GSC)	(123)	(15,419,203)	(7,688)
				5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$123.50, Expires 04/24/20 (GSC)	(73)	(9,151,234)	(5,703)
				5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$123.75, Expires 04/24/20 (GSC)	(164)	(20,558,937)	(14,094)
				5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$124.00, Expires 04/24/20 (GSC)	(317)	(39,738,922)	(32,195)
Put Options — (0.0)%							
10-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$128.00, Expires 04/24/20 (GSC)	(39)	(5,408,813)	(1,219)	5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$124.25, Expires 04/24/20 (GSC)	(104)	(13,037,375)	(13,000)
10-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$131.00, Expires 04/24/20 (GSC)	(35)	(4,854,063)	(2,188)	5-Year U.S. Treasury Note Future expiration date 5/2020, Strike Price \$124.75, Expires 04/24/20 (GSC)	(67)	(8,399,078)	(13,609)

	Number of Contracts	Notional Amount	Value		Number of Contracts	Notional Amount	Value
5-Year U.S. Treasury Note Future expiration date 6/2020, Strike Price \$124.00, Expires 05/22/20 (GSC)	(196)	\$(24,570,437)	\$ (42,875)	Pay 6-Month EURIBOR (Semiannually); Receive (.35)% (Annually): Interest Rate Swap Maturing 5/29/2025 EUR, Strike Price \$(0.35), Expires 05/27/20 (JPM)	1	\$ (8,640,000)	\$(13,380)
5-Year U.S. Treasury Note Future expiration date 6/2020, Strike Price \$124.50, Expires 05/22/20 (GSC)	(89)	(11,156,984)	(26,422)	Pay 6-Month EURIBOR (Semiannually); Receive (.35)% (Annually): Interest Rate Swap Maturing 8/17/2025 EUR, Strike Price \$(0.35), Expires 08/13/20 (JPM)	1	(15,489,999)	(45,156)
5-Year U.S. Treasury Note Future expiration date 6/2020, Strike Price \$124.75, Expires 05/22/20 (GSC)	(4)	(501,438)	(1,406)	Pay 6-Month EURIBOR (Semiannually); Receive (.35)% (Annually): Interest Rate Swap Maturing 8/17/2025 EUR, Strike Price \$(0.35), Expires 08/13/20 (BOA)	1	(15,490,000)	(45,156)
			<u>(212,696)</u>	Pay 6-Month EURIBOR (Semiannually); Receive (.4)% (Annually): Interest Rate Swap Maturing 6/30/2025 EUR, Strike Price \$(0.40), Expires 06/26/20 (JPM)	2	(19,050,000)	(27,926)
Put Swaptions — (0.0)%				Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$0.70, Expires 04/15/20 (GSC)	1	(1,700,000)	(86,711)
Pay 3-Month EURIBOR (Quarterly); Receive (.39)% (Annually): Interest Rate Swap Maturing 3/29/2022 EUR, Strike Price \$(0.39), Expires 03/25/21 (JPM)	1	(7,210,000)	(8,842)				
Pay 3-Month EURIBOR (Quarterly); Receive (.39)% (Annually): Interest Rate Swap Maturing 3/29/2022 EUR, Strike Price \$(0.39), Expires 03/25/21 (JPM)	1	(8,520,000)	(9,473)				
Pay 3-Month EURIBOR (Quarterly); Receive (.39)% (Annually): Interest Rate Swap Maturing 3/29/2022 EUR, Strike Price \$(0.39), Expires 03/25/21 (BOA)	1	(27,880,000)	(31,000)				
Pay 6-Month EURIBOR (Semiannually); Receive (.35)% (Annually): Interest Rate Swap Maturing 5/29/2025 EUR, Strike Price \$(0.35), Expires 05/27/20 (BOA)	1	(17,540,000)	(27,163)				

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Number of Contracts	Notional Amount	Value		Par	Value
Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$0.80, Expires 06/17/20 (BNP)	1	\$(3,000,000)	\$ (52,366)	TBA SALE COMMITMENTS — (3.6)%		
				Uniform Mortgage Backed Securities 5.00%, 04/01/50 TBA	\$ (7,000,000)	\$ (7,552,070)
				Uniform Mortgage Backed Securities 4.00%, 05/01/50 TBA	(6,400,000)	(6,823,569)
				Government National Mortgage Association 3.00%, 04/01/50 TBA	(1,000,000)	(1,057,149)
				Uniform Mortgage Backed Securities 2.50%, 05/01/50 TBA	(2,000,000)	(2,068,443)
Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$0.85, Expires 06/17/20 (DEUT)	1	(600,000)	(9,652)	Uniform Mortgage Backed Securities 3.50%, 04/01/50 TBA	(34,900,000)	(36,885,798)
				Uniform Mortgage Backed Securities 4.50%, 05/01/50 TBA	(2,000,000)	(2,151,172)
				Government National Mortgage Association 4.00%, 04/01/50 TBA	(4,000,000)	(4,249,730)
				Total TBA Sale Commitments (Proceeds \$(59,892,807))		<u>(60,787,931)</u>
Sell Protection on Markit CDX.NA.IG.33 Index; Receive 1.00% (Quarterly): Credit Default Swap Maturing 12/20/2024 USD, Strike Price \$0.85, Expires 06/17/20 (MSCS)	1	(1,000,000)	(16,087)	Liabilities in Excess of Other Assets — (13.6)%		<u>(227,243,118)</u>
			<u>(372,912)</u>	NET ASSETS — 100.0%		<u>\$1,676,316,854</u>
Total Written Options (Premiums received \$ (1,740,933))			<u>(2,997,496)</u>			

Futures Contracts outstanding at March 31, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
30-Day Federal Fund	04/2020	155	\$ 64,541,673	\$ 791,032
30-Year Euro Buxl	06/2020	(12)	(2,777,985)	60,079
Euro-Bobl	06/2020	(33)	(4,921,063)	32,599
Euro-BTP	06/2020	311	48,503,899	(2,418,661)
Euro-Bund	06/2020	(253)	(48,136,104)	539,190
Euro-Bund	06/2020	149	28,348,931	(60,965)
Euro-OAT	06/2020	37	6,823,389	(215,942)
Euro-Schatz	06/2020	(45)	(5,568,046)	(4,793)
10-Year Commonwealth Treasury Bond	06/2020	(4)	(370,563)	1,673
10-Year Japanese Treasury Bond	06/2020	(25)	(35,473,145)	570,758
3-Year Australian Bond	06/2020	(11)	(792,372)	(2,364)
90-Day Eurodollar	06/2020	917	228,046,438	1,353,313
10-Year U.S. Treasury Note	06/2020	786	109,008,375	1,689,845
10-Year U.S. Treasury Note	06/2020	(64)	(8,876,000)	(49,000)
U.S. Treasury Long Bond	06/2020	(713)	(127,671,563)	(7,057,223)
Ultra 10-Year U.S. Treasury Note	06/2020	145	22,624,531	703,192
Ultra Long U.S. Treasury Bond	06/2020	492	109,162,500	8,183,553
2-Year U.S. Treasury Note	06/2020	948	208,922,907	2,112,775
5-Year U.S. Treasury Note	06/2020	2,489	312,019,484	7,353,541

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
Long GILT	06/2020	(66)	\$ (11,164,666)	\$ (174,358)
3-Month Euro Euribor	09/2020	(15)	(4,152,419)	9,527
3-Month Euro Euribor	12/2020	(15)	(4,153,039)	7,855
90-Day Eurodollar	12/2020	235	58,550,250	678,490
90-Day Eurodollar	03/2021	(90)	(22,435,875)	(14,625)
90-Day Eurodollar	06/2021	(91)	(22,684,025)	(235,450)
90-Day Eurodollar	12/2021	(407)	(101,419,312)	(534,662)
Total Futures Contracts outstanding at March 31, 2020			<u>\$ 795,956,200</u>	<u>\$13,319,379</u>

Forward Foreign Currency Contracts outstanding at March 31, 2020:

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counter- party	Net Unrealized Appreciation (Depreciation)
04/17/20	U.S. Dollars	5,583,952	Russian Rubles	346,272,014	CITI	\$ 1,169,766
04/02/20	U.S. Dollars	7,058,082	Brazilian Reals	31,271,342	GSC	1,039,849
04/02/20	U.S. Dollars	17,072,391	British Pounds	13,226,000	HSBC	644,375
04/22/20	U.S. Dollars	3,316,146	Mexican Pesos	63,864,000	BNP	633,048
04/29/20	U.S. Dollars	7,875,574	British Pounds	6,075,167	SS	324,499
04/23/20	U.S. Dollars	4,123,434	Brazilian Reals	19,950,000	GSC	290,094
04/02/20	U.S. Dollars	7,702,100	British Pounds	5,976,000	BNP	279,310
05/15/20	Japanese Yen	1,432,800,000	U.S. Dollars	13,125,310	BNP	228,501
04/02/20	U.S. Dollars	1,550,000	Brazilian Reals	6,981,975	BNP	206,305
04/02/20	U.S. Dollars	1,494,000	Brazilian Reals	6,697,467	JPM	205,059
04/02/20	U.S. Dollars	1,443,000	Brazilian Reals	6,453,563	HSBC	200,998
04/17/20	U.S. Dollars	13,628,387	Euro	12,167,306	CITI	199,688
04/02/20	U.S. Dollars	2,608,960	Australian Dollars	3,938,000	BAR	186,696
04/02/20	U.S. Dollars	5,423,752	British Pounds	4,242,000	JPM	154,763
04/02/20	U.S. Dollars	3,135,134	Canadian Dollars	4,199,941	UBS	150,738
06/17/20	U.S. Dollars	2,227,659	New Zealand Dollars	3,508,843	DEUT	135,245
04/17/20	U.S. Dollars	5,122,101	Chinese Yuan Renminbi	35,528,427	CITI	111,007
06/17/20	U.S. Dollars	2,974,753	Canadian Dollars	4,061,040	UBS	86,885
04/02/20	British Pounds	1,456,000	U.S. Dollars	1,725,709	BNP	82,789
04/02/20	British Pounds	6,401,000	U.S. Dollars	7,869,576	BAR	81,106
04/17/20	Euro	4,971,545	U.S. Dollars	5,427,670	CITI	59,278
06/17/20	Euro	1,624,209	Swedish Kronor	17,209,355	UBS	54,087
04/02/20	Euro	1,561,000	U.S. Dollars	1,680,809	MSCS	40,819
06/17/20	U.S. Dollars	660,335	Australian Dollars	1,009,000	DEUT	39,572
04/17/20	U.S. Dollars	4,706,069	Philippine Pesos	238,833,000	CITI	30,453
04/29/20	British Pounds	558,000	U.S. Dollars	664,177	SS	29,384
06/17/20	U.S. Dollars	1,255,578	Euro	1,114,000	CITI	23,242
04/02/20	U.S. Dollars	624,403	Euro	549,000	JPM	18,911
04/02/20	U.S. Dollars	1,108,886	Euro	992,000	BNP	14,809
06/17/20	Canadian Dollars	786,907	U.S. Dollars	546,000	JPM	13,581
04/17/20	U.S. Dollars	247,415	British Pounds	188,429	CITI	13,274
05/15/20	Japanese Yen	62,700,000	U.S. Dollars	571,294	GSC	13,075
04/17/20	U.S. Dollars	2,320,135	Indian Rupees	175,367,400	CITI	11,671
04/30/20	U.S. Dollars	6,398,906	Japanese Yen	685,760,101	JPM	10,847
06/17/20	U.S. Dollars	191,470	Japanese Yen	19,470,373	SS	9,783
04/02/20	Euro	2,248,000	U.S. Dollars	2,471,657	JPM	7,662
04/30/20	U.S. Dollars	7,665,055	Japanese Yen	822,035,774	UBS	7,547
06/17/20	Canadian Dollars	813,000	Japanese Yen	61,265,647	CITI	6,440

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
05/14/20	Euro	334,952	U.S. Dollars	363,689	DEUT	\$ 6,379
05/14/20	U.S. Dollars	311,987	Euro	278,548	JPM	4,236
04/02/20	U.S. Dollars	1,215,809	Euro	1,099,000	UBS	3,722
04/17/20	U.S. Dollars	124,308	Japanese Yen	13,000,000	CITI	3,294
04/02/20	U.S. Dollars	47,675	Australian Dollars	73,000	JPM	2,773
04/17/20	U.S. Dollars	457,497	Brazilian Reals	2,373,038	CITI	1,336
06/17/20	New Zealand Dollars	968,000	U.S. Dollars	575,941	UBS	1,303
04/17/20	Japanese Yen	20,200,000	U.S. Dollars	187,372	CITI	665
04/02/20	U.S. Dollars	24,786	Brazilian Reals	127,153	DEUT	315
Subtotal Appreciation						\$ 6,839,179
05/14/20	Euro	508,000	U.S. Dollars	561,333	RBC	\$ (75)
05/05/20	Brazilian Reals	127,153	U.S. Dollars	24,755	DEUT	(343)
05/14/20	U.S. Dollars	609,601	Euro	553,000	SS	(1,375)
04/02/20	Australian Dollars	1,324,000	U.S. Dollars	815,842	JPM	(1,450)
04/29/20	British Pounds	210,494	U.S. Dollars	263,094	UBS	(1,462)
06/17/20	Euro	253,000	Japanese Yen	30,165,190	UBS	(1,610)
04/17/20	U.S. Dollars	980,308	Euro	890,000	CITI	(1,959)
06/17/20	Euro	152,000	Swedish Kronor	1,684,613	DEUT	(2,441)
06/17/20	Swiss Francs	106,757	U.S. Dollars	114,715	DEUT	(3,383)
06/17/20	New Zealand Dollars	509,205	Australian Dollars	500,305	CITI	(4,148)
04/17/20	U.S. Dollars	275,903	Japanese Yen	30,087,237	CITI	(4,171)
05/14/20	U.S. Dollars	294,598	Euro	271,320	DEUT	(5,167)
06/17/20	Mexican Pesos	754,000	U.S. Dollars	39,451	JPM	(8,036)
05/15/20	U.S. Dollars	429,110	Japanese Yen	47,200,000	JPM	(10,798)
04/30/20	U.S. Dollars	5,100,381	Japanese Yen	548,983,188	JPM	(13,561)
06/17/20	British Pounds	543,828	U.S. Dollars	695,380	RBC	(18,967)
06/17/20	Euro	264,193	Norwegian Kroner	3,252,224	CITI	(20,656)
04/02/20	Euro	1,450,000	U.S. Dollars	1,620,332	JPM	(21,127)
04/28/20	Euro	4,505,000	U.S. Dollars	4,996,496	CITI	(22,213)
04/02/20	U.S. Dollars	415,589	British Pounds	353,000	HSBC	(22,872)
06/17/20	Swedish Kronor	18,841,480	Euro	1,758,454	CITI	(37,319)
04/02/20	U.S. Dollars	647,620	British Pounds	556,000	UBS	(42,988)
06/17/20	Euro	2,094,542	U.S. Dollars	2,362,356	UBS	(45,319)
06/17/20	Japanese Yen	228,741,144	U.S. Dollars	2,181,177	DEUT	(46,692)
05/05/20	U.S. Dollars	14,957,575	Euro	13,586,000	JPM	(47,710)
06/17/20	Australian Dollars	1,687,842	U.S. Dollars	1,104,397	DEUT	(65,993)
04/02/20	Canadian Dollars	1,908,748	U.S. Dollars	1,422,731	UBS	(66,411)
05/15/20	U.S. Dollars	2,657,174	Japanese Yen	292,300,000	GSC	(67,086)
04/02/20	Canadian Dollars	1,917,000	U.S. Dollars	1,430,531	GSC	(68,348)
04/17/20	Australian Dollars	935,862	U.S. Dollars	647,167	CITI	(71,460)
04/17/20	Euro	7,988,385	U.S. Dollars	8,904,213	CITI	(87,666)
06/17/20	Norwegian Kroner	10,238,857	Euro	974,739	JPM	(93,150)
04/17/20	Indian Rupees	175,367,400	U.S. Dollars	2,409,340	BAR	(100,876)
04/23/20	Brazilian Reals	19,950,000	U.S. Dollars	3,946,041	GSC	(112,700)
04/02/20	British Pounds	3,830,000	U.S. Dollars	4,874,572	JPM	(117,328)
04/02/20	Australian Dollars	2,637,000	U.S. Dollars	1,752,494	BAR	(130,475)
04/02/20	Euro	5,729,000	U.S. Dollars	6,509,350	BAR	(190,836)
04/02/20	U.S. Dollars	23,995,884	Euro	21,934,000	MSCS	(195,125)
04/02/20	Brazilian Reals	11,394,000	U.S. Dollars	2,406,997	MSCS	(214,198)
04/17/20	Canadian Dollars	3,789,664	U.S. Dollars	2,919,310	CITI	(225,874)
05/04/20	U.S. Dollars	15,496,332	British Pounds	12,666,000	BAR	(248,073)
05/15/20	U.S. Dollars	10,548,754	Japanese Yen	1,166,300,000	BAR	(321,256)
04/17/20	Indonesian Rupiahs	53,935,795,049	U.S. Dollars	3,833,390	BAR	(532,465)
04/22/20	Mexican Pesos	63,864,000	U.S. Dollars	3,246,541	BNP	(563,443)
04/17/20	Mexican Pesos	60,934,538	U.S. Dollars	3,173,563	CITI	(611,581)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
04/17/20	Brazilian Reals	16,965,148	U.S. Dollars	4,143,338	CITI	\$ (882,181)
04/02/20	Brazilian Reals	40,137,500	U.S. Dollars	8,663,393	GSC	(938,849)
Subtotal Depreciation						<u>\$(6,291,216)</u>
Total Forward Foreign Currency Contracts outstanding at March 31, 2020						<u>\$ 547,963</u>

Swap Agreements outstanding at March 31, 2020:

Reference Obligation	Fixed Deal (Pay) Rate	Maturity Date	Counterparty	Currency	Notional Amount	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation (Depreciation)
Credit Default Swaps on Sovereign Issuers—Buy Protection								
Credit Suisse (USA), Inc. 6.5% due 1/15/2018 (Pay Quarterly)	(1.00)%	9/20/2020	GSC	USD	300,000	\$ (1,340)	\$ 6,900	\$ (8,240)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	12/20/2020	JPM	USD	590,000	(4,124)	2,496	(6,620)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	12/20/2020	CITI	USD	330,000	(2,306)	2,663	(4,969)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	12/20/2020	BOA	USD	300,000	(2,097)	1,691	(3,788)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	6/20/2021	CITI	USD	920,000	(10,543)	6,695	(17,238)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	6/20/2021	BOA	USD	460,000	(5,291)	6,213	(11,504)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	6/20/2021	DEUT	USD	360,000	(4,124)	2,602	(6,726)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	6/20/2021	JPM	USD	320,000	(3,668)	1,224	(4,892)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	12/20/2021	DEUT	USD	430,000	(6,541)	1,639	(8,180)
Peoples Republic of China, 7.5% due 10/28/27 (Pay Quarterly)	(1.00)%	6/20/2022	JPM	USD	630,000	(11,929)	(6,835)	(5,094)
Peoples Republic of China, 7.5% due 10/28/27 (Pay Quarterly)	(1.00)%	6/20/2022	CITI	USD	70,000	(1,325)	(1,226)	(99)
						<u>\$(53,288)</u>	<u>\$24,062</u>	<u>\$(77,350)</u>

Reference Obligation	Implied Credit Spread	Fixed Deal (Pay) Rate	Maturity Date	Currency	Notional Amount	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation (Depreciation)
Centrally Cleared Credit Default Swaps on Corporate and Sovereign Issuers—Sell Protection								
General Electric Co., 2.70% due 10/9/2022 (Receive Quarterly)	1.95%	1.00%	12/20/2023	USD	600,000	\$(19,900)	\$(25,420)	\$ 5,520
Subtotal Appreciation						<u>\$(19,900)</u>	<u>\$(25,420)</u>	<u>\$ 5,520</u>
General Electric Co., 2.70% due 10/9/2022 (Receive Quarterly)	2.04%	1.00%	6/20/2024	USD	2,150,000	\$(87,955)	\$(34,866)	\$ (53,089)
Prudential Financial Inc., 3.50% due 05/15/2024 (Receive Quarterly)	0.73%	1.00%	6/20/2024	USD	1,075,000	12,488	18,590	(6,102)
Republic of Colombia, 10.38% due 01/28/2033 (Receive Quarterly)	1.92%	1.00%	6/20/2024	USD	1,000,000	(36,873)	5,985	(42,858)
Republic of Indonesia, 5.88% due 03/13/2020 (Receive Quarterly)	1.72%	1.00%	6/20/2024	USD	3,470,000	(99,873)	4,023	(103,896)

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

Reference Obligation	Implied Credit Spread	Fixed Deal (Pay) Rate	Maturity Date	Currency	Notional Amount	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation (Depreciation)
The Boeing Company, 8.75% due 08/15/2021 (Receive Quarterly)	4.45%	1.00%	6/20/2024	USD	475,000	\$ (59,158)	\$11,979	\$ (71,137)
General Electric Co., 2.70% due 10/9/2022 (Receive Quarterly)	2.15%	1.00%	12/20/2024	USD	600,000	(30,208)	(9,660)	(20,548)
Republic of Peru, 8.75% 11/21/2033 (Receive Quarterly)	1.09%	1.00%	12/20/2024	USD	1,000,000	(3,683)	21,212	(24,895)
Russian Federation, 1.00% due 12/20/2024 (Receive Quarterly)	1.82%	1.00%	12/20/2024	USD	1,950,000	(71,913)	33,333	(105,246)
Subtotal Depreciation						<u>\$(377,175)</u>	<u>\$50,596</u>	<u>\$(427,771)</u>
Net Centrally Cleared Credit Default Swaps on Corporate and Sovereign Issuers—Sell Protection outstanding at March 31, 2020						<u>\$(397,075)</u>	<u>\$25,176</u>	<u>\$(422,251)</u>

Reference Obligation	Implied Credit Spread	Fixed Deal (Pay) Rate	Maturity Date	Counterparty	Currency	Notional Amount	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation (Depreciation)
Credit Default Swaps on Credit Indexes—Sell Protection									
Markit CMBX.NA.AAA.7 Index (Receive Monthly)	0.52%	0.50%	1/17/2047	GSC	USD	1,688,187	\$ (801)	\$ (75,152)	\$ 74,351
Markit CMBX.NA.AAA.8 Index (Receive Monthly)	0.56%	0.50%	10/17/2057	DEUT	USD	1,700,000	(4,639)	(116,926)	112,287
Markit CMBX.NA.AAA.8 Index (Receive Monthly)	0.56%	0.50%	10/17/2057	GSC	USD	1,700,000	(4,639)	(102,781)	98,142
							<u>\$(10,079)</u>	<u>\$(294,859)</u>	<u>\$284,780</u>

Reference Obligation	Implied Credit Spread	Fixed Deal (Pay) Rate	Maturity Date	Currency	Notional Amount	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation (Depreciation)	
Centrally Cleared Credit Default Swaps on Credit Indexes—Sell Protection									
Markit CDX.NA.IG.34 Index (Receive Quarterly)	1.14%	1.00%	6/20/2025	USD	2,800,000	\$ (18,715)	\$ (46,710)	\$ 27,995	
Subtotal Appreciation						<u>\$ (18,715)</u>	<u>\$ (46,710)</u>	<u>\$ 27,995</u>	
Markit CDX.NA.IG.31 Index (Receive Quarterly)	0.96%	1.00%	12/20/2023	USD	1,100,000	\$ 2,112	\$ 13,698	\$ (11,586)	
Markit CDX.NA.IG.32 Index (Receive Quarterly)	1.02%	1.00%	6/20/2024	USD	16,200,000	(10,263)	348,782	(359,045)	
Markit CDX.NA.HY.33 Index (Receive Quarterly)	6.60%	5.00%	12/20/2024	USD	588,000	(34,870)	43,953	(78,823)	
Markit CDX.NA.IG.33 Index (Receive Quarterly)	1.08%	1.00%	12/20/2024	USD	64,455,000	(209,952)	465,104	(675,056)	
Subtotal Depreciation						<u>\$(252,973)</u>	<u>\$871,537</u>	<u>\$(1,124,510)</u>	
Net Centrally Cleared Credit Default Swaps on Credit Indexes—Sell Protection outstanding at March 31, 2020						<u>\$(271,688)</u>	<u>\$824,827</u>	<u>\$(1,096,515)</u>	

Pay Rate Index/Pay Rate	Receive Rate/Receive Rate Index	Maturity Date	Counterparty	Currency	Notional Amount	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation (Depreciation)	
Interest Rate Swaps									
1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	7.02% (Upon termination)	1/4/2027	CITI	BRL	26,105,000	\$17,941	\$10,600	\$7,341	
						<u>\$17,941</u>	<u>\$10,600</u>	<u>\$7,341</u>	

Pay Rate Index/Pay Rate	Receive Rate/Receive Rate Index	Maturity Date	Currency	Notional Amount	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation (Depreciation)
Centrally Cleared Interest Rate Swaps							
1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	5.44% (Upon termination)	1/3/2022	BRL	20,477,497	\$ 117,163	\$ 40,227	\$ 76,936
1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	4.81% (Upon termination)	1/3/2022	BRL	1,357,562	3,711	—	3,711
3-Month LIBOR (Quarterly)	0.60% (Semiannually)	3/23/2022	USD	23,834,000	74,323	3,724	70,599
28-Day Mexico Interbank TIEE (Lunar)	6.00% (Lunar)	6/15/2022	MXN	59,170,000	14,983	761	14,222
3-Month JIBAR (Quarterly)	6.50% (Quarterly)	6/17/2022	ZAR	71,166,358	90,323	8,614	81,709
1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	5.75% (Upon termination)	1/2/2023	BRL	3,416,710	12,606	6,179	6,427
1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	6.66% (Upon termination)	1/2/2023	BRL	2,430,906	24,898	6,512	18,386
1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	6.37% (Upon termination)	1/2/2023	BRL	864,223	5,262	—	5,262
6-Month LIBOR (Semiannually)	0.10% (Semiannually)	3/20/2024	JPY	800,000,000	46,464	42,931	3,533
6.26% (Upon termination)	1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	1/2/2025	BRL	503,816	631	(628)	1,259
1-Day SONIA (Annually)	0.40% (Annually)	3/18/2025	GBP	13,940,000	141,897	22,238	119,659
3-Month LIBOR (Quarterly)	1.75% (Semiannually)	3/18/2025	USD	90,000	5,651	2,398	3,253
3-Month LIBOR (Quarterly)	0.70% (Semiannually)	3/23/2025	USD	13,880,000	134,181	(11,207)	145,388
1-Day SONIA (Annually)	0.27% (Annually)	6/17/2025	GBP	14,780,000	19,628	5,083	14,545
7-Day CFETS Repo Rate (Quarterly)	2.50% (Quarterly)	6/17/2025	CNY	29,450,000	48,103	7,083	41,020
3-Month LIBOR (Quarterly)	0.65% (Semiannually)	9/18/2025	USD	4,757,000	34,726	—	34,726
3-Month LIBOR (Quarterly)	0.66% (Semiannually)	9/18/2025	USD	3,691,000	29,330	—	29,330
3-Month LIBOR (Quarterly)	0.77% (Semiannually)	3/24/2027	USD	18,910,000	222,051	139,777	82,274
0.05% (Semiannually)	6-Month LIBOR (Semiannually)	3/10/2029	JPY	2,015,000,000	(79,821)	(241,562)	161,741
28-Day Mexico Interbank TIEE (Lunar)	7.45% (Lunar)	7/18/2029	MXN	165,770,000	248,963	68,836	180,127
6-Month ASX BBSW (Semiannually)	1.00% (Semiannually)	3/11/2030	AUD	7,330,000	(48,059)	(102,758)	54,699
0.50% (Annually)	6-Month EURIBOR (Semiannually)	3/18/2030	EUR	3,110,000	(185,055)	(280,365)	95,310
3-Month CDOR (Semiannually)	2.00% (Semiannually)	3/18/2030	CAD	380,000	22,840	10,021	12,819
6-Month ASX BBSW (Semiannually)	1.75% (Semiannually)	3/18/2030	AUD	6,520,000	329,899	222,798	107,101
6-Month NIBOR (Semiannually)	2.00% (Annually)	3/18/2030	NOK	8,180,000	71,641	59,632	12,009
0.31% (Annually)	1-Day SONIA (Annually)	6/17/2030	GBP	4,160,000	(527)	(12,126)	11,599
6-Month EURIBOR (Semiannually)	0.25% (Annually)	6/17/2030	EUR	3,950,000	(107,569)	(161,449)	53,880
6-Month EURIBOR (Semiannually)	0.75% (Annually)	3/18/2040	EUR	270,000	31,639	15,283	16,356
6-Month LIBOR (Semiannually)	0.50% (Semiannually)	6/20/2040	JPY	110,160,000	22,343	20,836	1,507
6-Month LIBOR (Semiannually)	0.50% (Semiannually)	6/20/2050	JPY	176,860,000	29,171	28,073	1,098
0.84% (Semiannually)	3-Month LIBOR (Quarterly)	9/18/2050	USD	866,000	14,963	—	14,963
0.86% (Semiannually)	3-Month LIBOR (Quarterly)	9/18/2050	USD	669,000	8,347	(1,318)	9,665
Subtotal Appreciation					\$ 1,384,706	\$(100,407)	\$ 1,485,113
6.24% (Upon termination)	1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	1/2/2023	BRL	4,179,369	\$ (23,257)	\$ —	\$ (23,257)
7.22% (Upon termination)	1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	1/2/2023	BRL	3,702,329	(40,257)	—	(40,257)
1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	5.33% (Upon termination)	1/2/2024	BRL	4,368,350	(20,675)	(1,111)	(19,564)
1-Month LIBOR + .09% (Quarterly)	3-Month LIBOR (Quarterly)	7/25/2024	USD	25,000,000	(25,486)	406	(25,892)
1.00% (Semiannually)	6-Month LIBOR (Semiannually)	3/18/2025	GBP	120,000	(3,581)	(2,691)	(890)
1.40% (Annually)	6-Month WIBOR (Semiannually)	6/17/2025	PLN	6,265,000	(39,570)	(7,843)	(31,727)
1.55% (Semiannually)	3-Month LIBOR (Quarterly)	6/30/2026	USD	40,547,000	(2,617,836)	142,909	(2,760,745)
1.52% (Semiannually)	3-Month LIBOR (Quarterly)	7/31/2026	USD	19,790,000	(1,157,175)	70,621	(1,227,796)
1.60% (Semiannually)	3-Month LIBOR (Quarterly)	11/15/2026	USD	12,122,000	(808,170)	4,777	(812,947)
1.65% (Semiannually)	3-Month LIBOR (Quarterly)	11/15/2026	USD	4,469,000	(312,650)	(13,063)	(299,587)

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

Pay Rate Index/Pay Rate	Receive Rate/Receive Rate Index	Maturity Date	Currency	Notional Amount	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation (Depreciation)
0.30% (Annually)	1-Day US Federal Fund Effective Rate (Annually)	2/15/2027	USD	19,453,000	\$ 52,454	\$ 59,594	\$ (7,140)
6-Month LIBOR (Semiannually)	0.10% (Semiannually)	6/22/2027	JPY	2,402,630,000	(116,834)	172,409	(289,243)
0.50% (Semiannually)	6-Month LIBOR (Semiannually)	3/10/2030	GBP	3,360,000	31,526	64,425	(32,899)
0.50% (Annually)	3-Month STIBOR (Quarterly)	3/18/2030	SEK	23,530,000	(26,894)	(16,912)	(9,982)
0.57% (Annually)	1-Day SONIA (Annually)	3/18/2030	GBP	5,420,000	(180,005)	23,302	(203,307)
0.75% (Semiannually)	6-Month LIBOR (Semiannually)	3/18/2030	GBP	7,700,000	(155,408)	79,664	(235,072)
6-Month ASX BBSW (Semiannually)	1.75% (Semiannually)	3/19/2030	AUD	5,380,000	81,913	95,090	(13,177)
0.40% (Annually)	1-Day SONIA (Annually)	6/17/2030	GBP	3,140,000	(35,768)	(11,599)	(24,169)
1.75% (Semiannually)	3-Month LIBOR (Quarterly)	6/18/2030	USD	3,350,000	(134,533)	(132,498)	(2,035)
2.04% (Semiannually)	6-Month LIBOR (Semiannually)	2/1/2037	GBP	2,100,000	(338,264)	(28,177)	(310,087)
2.05% (Semiannually)	6-Month LIBOR (Semiannually)	2/1/2037	GBP	3,300,000	(535,505)	(55,813)	(479,692)
6-Month LIBOR (Semiannually)	0.04% (Semiannually)	3/10/2038	JPY	344,000,000	(54,499)	—	(54,499)
0.75% (Semiannually)	6-Month LIBOR (Semiannually)	3/20/2038	JPY	1,469,200,000	(1,505,747)	13,013	(1,518,760)
0.40% (Annually)	1-Day SONIA (Annually)	6/17/2040	GBP	2,710,000	(34,813)	(11,133)	(23,680)
1.75% (Semiannually)	3-Month LIBOR (Quarterly)	6/19/2040	USD	720,000	(48,486)	(19,572)	(28,914)
1.81% (Semiannually)	3-Month LIBOR (Quarterly)	11/15/2044	USD	1,972,000	(426,286)	2,639	(428,925)
1.85% (Semiannually)	3-Month LIBOR (Quarterly)	11/15/2044	USD	18,289,000	(4,124,628)	31,208	(4,155,836)
0.90% (Semiannually)	3-Month LIBOR (Quarterly)	3/17/2050	USD	2,110,000	(1,522)	(64)	(1,458)
1.00% (Semiannually)	6-Month LIBOR (Semiannually)	6/17/2050	GBP	1,200,000	(170,822)	22,024	(192,846)
1.75% (Annually)	3-Month LIBOR (Quarterly)	6/20/2050	USD	1,240,000	(81,701)	(45,545)	(36,156)
Subtotal Depreciation					<u>\$(12,854,479)</u>	<u>\$ 436,060</u>	<u>\$(13,290,539)</u>
Net Centrally Cleared Interest Rate Swaps outstanding at March 31, 2020					<u>\$(11,469,773)</u>	<u>\$ 335,653</u>	<u>\$(11,805,426)</u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Agency Obligations	\$ 1,906,955	\$ —	\$ 1,906,955	\$ —
Asset-Backed Securities	90,080,936	—	90,080,936	—
Corporate Bonds	430,434,304	—	429,539,230	895,074
Foreign Bonds				
Mexico	10,274,819	—	8,840,046	1,434,773
Other^^	<u>204,091,306</u>	<u>—</u>	<u>204,091,306</u>	<u>—</u>
Total Foreign Bonds	<u>214,366,125</u>	<u>—</u>	<u>212,931,352</u>	<u>1,434,773</u>
Foreign Government Inflation-Linked Bond	18,564,164	—	18,564,164	—
Loan Agreements	10,971,940	—	10,971,940	—
Money Market Funds	90,474,868	90,474,868	—	—
Mortgage-Backed Securities	799,355,692	—	799,355,692	—
Municipal Bonds	10,526,191	—	10,526,191	—
Purchased Options:				
Call Options	160,395	160,395	—	—
Put Options	<u>274,663</u>	<u>274,663</u>	<u>—</u>	<u>—</u>
Total Purchased Options	<u>435,058</u>	<u>435,058</u>	<u>—</u>	<u>—</u>
Repurchase Agreements	57,800,000	—	57,800,000	—
U.S. Treasury Obligations	<u>242,429,166</u>	<u>—</u>	<u>242,429,166</u>	<u>—</u>
Total Assets - Investments in Securities	<u><u>\$1,967,345,399</u></u>	<u><u>\$90,909,926</u></u>	<u><u>\$1,874,105,626</u></u>	<u><u>\$2,329,847</u></u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 6,839,179	\$ —	\$ 6,839,179	\$ —
Futures Contracts	24,087,422	24,087,422	—	—
Swap Agreements	<u>1,810,749</u>	<u>—</u>	<u>1,810,749</u>	<u>—</u>
Total Assets - Other Financial Instruments	<u><u>\$ 32,737,350</u></u>	<u><u>\$24,087,422</u></u>	<u><u>\$ 8,649,928</u></u>	<u><u>\$ —</u></u>

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Liabilities:				
Investments in Securities:				
TBA Sale Commitments	\$(60,787,931)	\$ —	\$(60,787,931)	\$ —
Written Options:				
Call Options	(2,326,521)	(2,326,521)	—	—
Call Swaptions	(85,367)	—	(85,367)	—
Put Options	(212,696)	(212,696)	—	—
Put Swaptions	(372,912)	—	(372,912)	—
Total Written Options	<u>(2,997,496)</u>	<u>(2,539,217)</u>	<u>(458,279)</u>	<u>—</u>
Total Liabilities - Investments in Securities	<u><u>\$(63,785,427)</u></u>	<u><u>\$ (2,539,217)</u></u>	<u><u>\$(61,246,210)</u></u>	<u><u>\$ —</u></u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ (6,291,216)	\$ —	\$ (6,291,216)	\$ —
Futures Contracts	(10,768,043)	(10,768,043)	—	—
Swap Agreements	(14,920,170)	—	(14,920,170)	—
Total Liabilities - Other Financial Instruments	<u><u>\$(31,979,429)</u></u>	<u><u>\$(10,768,043)</u></u>	<u><u>\$(21,211,386)</u></u>	<u><u>\$ —</u></u>

^^ Classifications as defined in the Schedule of Investments.

*** Other financial instruments are derivative instruments, such as futures contracts, forwards contracts and swap agreements, which are valued at the unrealized appreciation (depreciation) on the investment. Further details regarding the value of these investments can be found in the preceding "Futures Contracts outstanding", "Forwards Foreign Currency Contracts outstanding" and "Swap Agreements outstanding" disclosures.

Management has determined that the amount of Level 3 securities compared to total net assets is not material; therefore, the reconciliation of Level 3 securities and assumptions is not shown for the period ended March 31, 2020.

EXTENDED-DURATION BOND FUND SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	Par	Value		Par	Value
ASSET-BACKED SECURITY — 0.1%					
Towd Point Mortgage Trust, Series 2016-4, Class A1 2.25%, 07/25/56 144A (Cost \$379,139)	\$ 382,065	\$ 374,832	Berkshire Hathaway Energy Co. 3.70%, 07/15/30 144A	\$ 437,000	\$ 468,998
CORPORATE BONDS — 34.1%			Boeing Co. (The) 3.10%, 05/01/26	20,000	18,439
3M Co. 3.05%, 04/15/30	280,000	292,084	3.63%, 03/01/48	5,000	4,367
Abbott Laboratories 3.75%, 11/30/26	1,507,000	1,685,693	3.85%, 11/01/48	85,000	76,924
4.90%, 11/30/46	407,000	557,731	3.95%, 08/01/59	90,000	81,157
AES Corporation 4.88%, 05/15/23	123,000	119,156	Booking Holdings, Inc. 0.90%, 09/15/21 CONV Δ	110,000	109,934
Aflac, Inc. 6.45%, 08/15/40	328,000	437,382	Boston Properties LP REIT 3.40%, 06/21/29	1,138,000	1,096,735
Allison Transmission, Inc. 4.75%, 10/01/27 144A	85,000	78,926	Boston Scientific Corporation 4.70%, 03/01/49	360,000	412,794
Ally Financial, Inc. 8.00%, 11/01/31	177,000	206,072	Brighthouse Financial, Inc. 4.70%, 06/22/47	40,000	31,360
Alta Wind Holdings LLC 7.00%, 06/30/35 144A	320,187	375,520	Bristol-Myers Squibb Co. 4.25%, 10/26/49 144A	822,000	1,034,274
American Airlines Group, Inc. 5.00%, 06/01/22 144A	305,000	245,906	Burlington Northern Santa Fe LLC 4.15%, 04/01/45	821,000	943,015
American Airlines Pass-Through Trust, Series 2016-1, Class B 5.25%, 01/15/24	480,558	484,339	Campbell Soup Co. 4.80%, 03/15/48Δ	400,000	478,785
American Airlines Pass-Through Trust, Series 2016-3, Class B 3.75%, 10/15/25	230,505	185,830	Chesapeake Energy Corporation 4.88%, 04/15/22	70,000	7,700
American Airlines Pass-Through Trust, Series 2017-1, Class B 4.95%, 02/15/25	100,136	86,797	5.75%, 03/15/23	20,000	2,150
American Airlines Pass-Through Trust, Series 2017-2, Class B 3.70%, 10/15/25	84,834	72,457	5.50%, 09/15/26 CONV	5,000	275
American International Group, Inc. 3.90%, 04/01/26	1,682,000	1,735,898	8.00%, 06/15/27	665,000	53,200
American Tower Corporation REIT 2.40%, 03/15/25	537,000	529,045	Cigna Corporation 4.90%, 12/15/48	408,000	491,937
Antares Holdings LP 6.00%, 08/15/23 144A	255,000	263,118	Cincinnati Bell, Inc. 8.00%, 10/15/25 144A	20,000	20,675
Antero Resources Corporation 5.38%, 11/01/21Δ	125,000	91,620	Citigroup, Inc. 8.13%, 07/15/39	802,000	1,261,664
5.13%, 12/01/22Δ	35,000	18,387	(Variable, ICE LIBOR USD 3M + 1.84%), 4.28%, 04/24/48^	498,000	552,807
Apple, Inc. 3.00%, 06/20/27	449,000	481,823	Comcast Corporation 3.70%, 04/15/24	929,000	998,801
AT&T, Inc. 4.30%, 02/15/30	1,869,000	2,011,064	2.65%, 02/01/30Δ	1,225,000	1,262,930
4.50%, 05/15/35	495,000	529,560	3.97%, 11/01/47	221,000	252,434
4.30%, 12/15/42	1,242,000	1,317,075	Continental Resources, Inc. 4.50%, 04/15/23	40,000	22,256
4.50%, 03/09/48	105,000	114,262	3.80%, 06/01/24	125,000	64,463
4.55%, 03/09/49	115,000	124,209	Cox Communications, Inc. 4.60%, 08/15/47 144A	238,000	246,923
Bank of America Corporation 3.50%, 04/19/26	901,000	959,090	Crown Castle International Corporation REIT 3.20%, 09/01/24	483,000	482,381
6.11%, 01/29/37	900,000	1,159,519	CSC Holdings LLC 5.38%, 02/01/28 144A	200,000	205,393
Bank of America NA 6.00%, 10/15/36	1,315,000	1,757,883	CSX Corporation 3.80%, 04/15/50	220,000	230,920
			Cummins, Inc. 5.65%, 03/01/98	1,620,000	1,945,358
			CVS Health Corporation 5.13%, 07/20/45	83,000	95,926
			5.05%, 03/25/48	474,000	543,686
			4.25%, 04/01/50	402,000	419,064

EXTENDED-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
DCP Midstream Operating LP			Home Depot, Inc. (The)		
6.45%, 11/03/36 144A	\$ 490,000	\$ 240,102	5.88%, 12/16/36	\$ 187,000	\$ 254,441
Deere & Co.			Intel Corporation		
3.10%, 04/15/30	601,000	636,940	3.90%, 03/25/30	2,008,000	2,300,154
Dell International LLC			Iron Mountain, Inc. REIT		
6.02%, 06/15/26 144A	140,000	144,780	4.88%, 09/15/29 144A	265,000	250,782
8.10%, 07/15/36 144A	180,000	207,404	iStar, Inc. REIT		
8.35%, 07/15/46 144A	130,000	154,885	3.13%, 09/15/22 CONV	175,000	171,738
Dillard's, Inc.			Jefferies Group LLC		
7.00%, 12/01/28	500,000	467,179	6.45%, 06/08/27	50,000	51,165
DISH DBS Corporation			6.25%, 01/15/36	185,000	164,174
7.75%, 07/01/26Δ	105,000	108,470	JELD-WEN, Inc.		
DISH Network Corporation			4.88%, 12/15/27 144A Δ	255,000	227,216
2.38%, 03/15/24 CONV	1,080,000	859,950	JPMorgan Chase & Co.		
Dow Chemical Co. (The)			5.60%, 07/15/41	1,694,000	2,259,166
9.40%, 05/15/39	349,000	526,535	Kinder Morgan Energy Partners LP		
Edison International			5.80%, 03/15/35	280,000	298,409
4.95%, 04/15/25	20,000	19,954	Kraft Heinz Foods Co.		
Enable Midstream Partners LP			4.38%, 06/01/46	355,000	321,467
5.00%, 05/15/44	445,000	189,766	Liberty Mutual Group, Inc.		
Enbridge Energy Partners LP			3.95%, 10/15/50 144A	1,400,000	1,303,417
7.38%, 10/15/45	305,000	336,373	Lockheed Martin Corporation		
Energy Transfer Operating LP			4.70%, 05/15/46	844,000	1,042,503
5.25%, 04/15/29	628,000	521,849	Marathon Petroleum Corporation		
5.15%, 03/15/45	446,000	346,350	3.63%, 09/15/24	2,048,000	1,818,990
Enterprise Products Operating LLC			Masco Corporation		
5.10%, 02/15/45	556,000	549,007	7.75%, 08/01/29	129,000	158,761
4.20%, 01/31/50	612,000	591,283	6.50%, 08/15/32	15,000	17,572
Equitable Holdings, Inc.			Mastercard, Inc.		
5.00%, 04/20/48	577,000	546,908	3.85%, 03/26/50	306,000	376,762
ERP Operating LP REIT			McDonald's Corporation		
3.00%, 07/01/29	970,000	951,404	4.88%, 12/09/45	584,000	684,625
Ford Motor Co.			MetLife, Inc.		
6.38%, 02/01/29	1,255,000	884,775	6.40%, 12/15/36	310,000	324,524
4.75%, 01/15/43	400,000	229,000	5.88%, 02/06/41	300,000	382,997
General Electric Co.			Michaels Stores, Inc.		
3.10%, 01/09/23	248,000	250,143	8.00%, 07/15/27 144A Δ	45,000	33,550
5.88%, 01/14/38	150,000	173,422	Microchip Technology, Inc.		
General Motors Co.			1.63%, 02/15/25 CONV	85,000	123,409
5.20%, 04/01/45	1,175,000	934,449	Microsoft Corporation		
General Motors Financial Co., Inc.			4.45%, 11/03/45	556,000	734,156
5.25%, 03/01/26	250,000	220,913	3.70%, 08/08/46	555,000	669,174
Gilead Sciences, Inc.			Morgan Stanley		
4.15%, 03/01/47	895,000	1,098,105	3.13%, 08/05/21(C)	235,000	168,180
Goldman Sachs Group, Inc. (The)			3.63%, 01/20/27	1,401,000	1,502,580
3.50%, 11/16/26	1,704,000	1,732,725	4.30%, 01/27/45	373,000	433,802
6.75%, 10/01/37	225,000	298,688	MPLX LP		
4.75%, 10/21/45	421,000	501,061	4.00%, 03/15/28	200,000	173,853
Goodyear Tire & Rubber Co. (The)			4.50%, 04/15/38	1,038,000	813,752
4.88%, 03/15/27	355,000	327,683	Mutual of Omaha Insurance Co.		
HCA, Inc.			6.80%, 06/15/36 144A	100,000	140,262
5.38%, 09/01/26	140,000	145,260	Nationstar Mortgage Holdings, Inc.		
7.05%, 12/01/27	500,000	516,875	9.13%, 07/15/26 144A	175,000	159,031
3.50%, 09/01/30	995,000	906,153	Navient Corporation		
Healthpeak Properties, Inc. REIT			5.88%, 10/25/24	10,000	9,275
3.25%, 07/15/26	281,000	273,161	6.75%, 06/15/26	10,000	9,256
Hewlett Packard Enterprise Co.			5.63%, 08/01/33	1,475,000	1,097,647
6.35%, 10/15/45	135,000	160,862			

	Par	Value		Par	Value
NGL Energy Partners LP			Tenet Healthcare Corporation		
7.50%, 11/01/23	\$ 100,000	\$ 35,497	5.13%, 05/01/25	\$ 615,000	\$ 591,937
6.13%, 03/01/25Δ	220,000	76,724	Textron, Inc.		
Noble Energy, Inc.			6.63%, 04/07/20(U)	160,000	198,890
3.85%, 01/15/28	415,000	294,188	Time Warner Cable LLC		
5.05%, 11/15/44	600,000	371,705	5.50%, 09/01/41	25,000	26,230
Northrop Grumman Corporation			4.50%, 09/15/42	45,000	42,458
3.25%, 01/15/28	934,000	972,877	Toro Co. (The)		
Nuance Communications, Inc.			6.63%, 05/01/37	300,000	384,207
1.25%, 04/01/25 CONV	50,000	54,090	Transcontinental Gas Pipe Line Co. LLC		
1.00%, 12/15/35 CONV	80,000	76,650	7.85%, 02/01/26	455,000	518,985
Old Republic International Corporation			Transocean, Inc.		
4.88%, 10/01/24	230,000	243,327	5.80%, 10/15/22Δ	205,000	122,679
ON Semiconductor Corporation			6.80%, 03/15/38Δ	20,000	4,756
1.00%, 12/01/20 CONV	85,000	84,650	Tyson Foods, Inc.		
ONEOK Partners LP			4.55%, 06/02/47	333,000	356,714
6.20%, 09/15/43	5,000	4,491	5.10%, 09/28/48	269,000	334,668
Oracle Corporation			United Airlines Pass-Through Trust, Series 2014-1, Class A		
3.60%, 04/01/40	2,762,000	2,771,924	4.00%, 04/11/26Δ	83,236	82,479
3.60%, 04/01/50	1,527,000	1,533,984	United Airlines Pass-Through Trust, Series 2016-2, Class B		
Owens Corning			3.65%, 10/07/25	66,800	62,337
4.40%, 01/30/48	210,000	180,035	United Rentals North America, Inc.		
Penn Mutual Life Insurance Co. (The)			6.50%, 12/15/26	85,000	86,747
7.63%, 06/15/40 144A	440,000	696,250	4.88%, 01/15/28	30,000	29,267
PepsiCo, Inc.			United States Steel Corporation		
2.63%, 07/29/29	1,121,000	1,174,174	6.65%, 06/01/37Δ	75,000	45,938
Procter & Gamble Co. (The)			United Technologies Corporation		
3.00%, 03/25/30	1,215,000	1,351,282	3.95%, 08/16/25	374,000	409,030
Prudential Financial, Inc.			Unum Group		
6.63%, 06/21/40	548,000	668,591	5.75%, 08/15/42	800,000	781,428
3.70%, 03/13/51	150,000	137,350	Verizon Communications, Inc.		
PulteGroup, Inc.			4.27%, 01/15/36	1,588,000	1,850,914
6.38%, 05/15/33	1,000,000	1,020,364	5.25%, 03/16/37	933,000	1,188,570
Quicken Loans, Inc.			5.50%, 03/16/47	934,000	1,283,860
5.75%, 05/01/25 144A	60,000	60,075	Visa, Inc.		
5.25%, 01/15/28 144A	70,000	68,934	4.30%, 12/14/45	654,000	826,998
Qwest Corporation			Walmart, Inc.		
7.25%, 09/15/25	410,000	417,236	3.63%, 12/15/47	356,000	407,250
Radian Group, Inc.			Walt Disney Co. (The)		
4.50%, 10/01/24	55,000	54,656	4.75%, 09/15/44	582,000	733,516
4.88%, 03/15/27	35,000	34,774	Western Digital Corporation		
Seagate HDD Cayman			1.50%, 02/01/24 CONV	140,000	122,475
4.88%, 06/01/27	100,000	98,737	WestRock MWV LLC		
SM Energy Co.			7.55%, 03/01/47	335,000	470,881
1.50%, 07/01/21 CONV	80,000	29,690	Weyerhaeuser Co. REIT		
5.00%, 01/15/24Δ	15,000	5,081	6.88%, 12/15/33	580,000	680,366
6.75%, 09/15/26Δ	30,000	9,256	Total Corporate Bonds		
6.63%, 01/15/27Δ	85,000	25,333	(Cost \$85,709,995)		<u>90,425,599</u>
Southern Co. (The)					
4.40%, 07/01/46	1,267,000	1,323,791			
Springleaf Finance Corporation					
6.88%, 03/15/25	170,000	172,480			
State Street Corporation					
(Variable, U.S. SOFR + 2.65%), 3.15%, 03/30/31 144A ^	357,000	366,448			

EXTENDED-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
FOREIGN BONDS — 10.1%					
Australia — 0.2%					
Barrick PD Australia Finance Proprietary, Ltd. 5.95%, 10/15/39	\$ 533,000	\$ 658,648	5.25%, 05/24/41Δ	\$ 590,000	\$ 781,465
Brazil — 0.2%			Embraer Netherlands Finance BV 5.40%, 02/01/27	80,000	71,164
Brazilian Government International Bond 10.25%, 01/10/28(B)	2,525,000	478,426	Enel Finance International NV 6.00%, 10/07/39 144A	500,000	540,123
Canada — 3.2%			Shell International Finance BV 4.00%, 05/10/46	1,060,000	1,181,978
Bombardier, Inc. 6.00%, 10/15/22 144A 7.88%, 04/15/27 144A	515,000 50,000	390,113 33,746			3,050,723
Canadian Government Bond Residual STRIP 3.47%, 06/01/25(C) Ω	3,685,000	2,540,746	Norway — 0.0%		
Enbridge, Inc. 5.50%, 12/01/46	512,000	527,563	Norway Government Bond 3.75%, 05/25/21(K) 144A	196,000	19,611
MEG Energy Corporation 7.00%, 03/31/24 144A	204,000	95,371	Spain — 0.2%		
Province of Ontario Generic Residual STRIP 2.98%, 03/08/29(C) Ω	4,600,000	2,757,353	Telefonica Emisiones SA 7.05%, 06/20/36	524,000	625,968
Province of Saskatchewan Residual STRIP 3.49%, 02/04/22(C) Ω	3,000,000	2,098,497	Switzerland — 0.5%		
		8,443,389	Credit Suisse Group AG (Variable, ICE LIBOR USD 3M + 1.41%), 3.87%, 01/12/29 144A ^	1,188,000	1,203,854
Ireland — 0.4%			United Kingdom — 2.8%		
GE Capital International Funding Co. Unlimited Co. 3.37%, 11/15/25	975,000	972,114	Barclays PLC 4.38%, 01/12/26	865,000	882,841
Johnson Controls International PLC 4.50%, 02/15/47	149,000	161,333	HSBC Holdings PLC (Variable, ICE LIBOR USD 3M + 1.14%), 2.63%, 11/07/25^	1,208,000	1,173,884
		1,133,447	(Variable, ICE LIBOR USD 3M + 1.53%), 4.58%, 06/19/29^	645,000	684,882
Italy — 0.3%			4.95%, 03/31/30	270,000	295,192
Telecom Italia Capital SA 6.00%, 09/30/34	785,000	782,620	Lloyds Banking Group PLC (Variable, U.S. Treasury Yield Curve Rate CMT 1Y + 1.00%), 2.44%, 02/05/26Δ ^	945,000	894,152
Luxembourg — 0.4%			4.34%, 01/09/48	1,056,000	1,062,536
ArcelorMittal SA 6.75%, 03/01/41	975,000	962,864	Royal Bank of Scotland Group PLC 3.88%, 09/12/23	1,553,000	1,596,988
Mexico — 0.7%			Vodafone Group PLC (Floating, ICE LIBOR USD 3M + 0.99%), 2.83%, 01/16/24†	962,000	907,839
America Movil SAB de CV 6.45%, 12/05/22(M) 8.46%, 12/18/36(M)	2,600,000 12,000,000	103,124 435,375			7,498,314
Mexican Bonos 8.00%, 12/07/23(M) 10.00%, 12/05/24(M) 7.50%, 06/03/27(M) 8.50%, 05/31/29(M) 7.75%, 05/29/31(M)	21,300,000 3,500,000 3,500,000 500,000 1,000,000	942,408 166,859 150,101 22,769 43,264	Total Foreign Bonds (Cost \$28,764,824)		26,721,764
		1,863,900	MORTGAGE-BACKED SECURITIES — 2.5%		
Netherlands — 1.2%			Federal National Mortgage Association 4.50%, 12/01/47	793,870	860,474
Cooperatieve Rabobank UA 3.75%, 07/21/26	493,000	475,993	4.50%, 11/01/48	949,352	1,023,854
			Government National Mortgage Association 4.50%, 10/20/48	1,041,148	1,113,839
			JP Morgan Mortgage Trust, Series 2017-1, Class A4 3.50%, 01/25/47 144A	1,805,091	1,810,774

	<u>Par</u>	<u>Value</u>		<u>Par</u>	<u>Value</u>
JP Morgan Trust, Series 2015-6, Class A5			1.63%, 11/30/26Δ	\$2,528,600	\$ 2,708,565
3.50%, 10/25/45 144A † γ	\$ 1,966,367	\$ 1,962,573	1.13%, 02/28/27	6,520,000	6,775,961
Total Mortgage-Backed Securities (Cost \$6,669,954)		<u>6,771,514</u>	0.63%, 03/31/27	1,183,000	1,188,753
MUNICIPAL BOND — 0.1%			2.75%, 02/15/28	339,900	396,329
State of Illinois, General Obligation			2.88%, 08/15/28	559,900	662,213
5.10%, 06/01/33			1.50%, 02/15/30Δ	4,000,000	4,307,734
(Cost \$191,357)	235,000	<u>233,616</u>	Total U.S. Treasury Obligations (Cost \$111,740,466)		<u>67,449,810</u>
U.S. TREASURY OBLIGATIONS — 47.1%					<u>124,918,165</u>
U.S. Treasury Bills				<u>Shares</u>	
0.00%, 06/18/20Ω Δ	4,277,000	4,276,233	PREFERRED STOCKS — 0.1%		
1.51%, 08/13/20Ω Δ	250,000	249,937	Chesapeake Energy Corporation		
		<u>4,526,170</u>	5.00%, CONV Δ	620	2,976
U.S. Treasury Bonds			5.75%, 144A CONV	80	2,278
4.50%, 02/15/36Δ	3,189,000	4,891,752	El Paso Energy Capital Trust I		
5.00%, 05/15/37	215,000	353,146	4.75%, CONV Δ	5,350	<u>230,050</u>
4.63%, 02/15/40	62,000	101,416	Total Preferred Stocks (Cost \$354,717)		<u>235,304</u>
2.88%, 05/15/43	9,917,200	13,091,866	MONEY MARKET FUNDS — 5.6%		
2.50%, 05/15/46Δ	4,500,000	5,678,613	GuideStone Money Market Fund,		
2.75%, 08/15/47	15,577,000	20,643,176	0.46%		
2.75%, 11/15/47	657,300	872,078	(Institutional Class)∅ ∞	13,432,013	13,432,013
3.38%, 11/15/48	890,000	1,320,781	Northern Institutional Liquid Assets		
3.00%, 02/15/49Δ	115,000	160,259	Portfolio (Shares), 0.71%∅ §	1,038,681	1,038,681
2.25%, 08/15/49Δ	2,487,000	3,030,545	Northern Institutional		
2.38%, 11/15/49Δ	1,176,000	1,466,095	U.S. Government Portfolio		
2.00%, 02/15/50Δ	1,149,000	<u>1,332,458</u>	(Shares), 0.40%∅	265,701	<u>265,701</u>
		<u>52,942,185</u>	Total Money Market Funds (Cost \$14,736,395)		<u>14,736,395</u>
U.S. Treasury Notes			TOTAL INVESTMENTS — 99.7% (Cost \$248,546,847)		<u>264,417,189</u>
1.50%, 11/30/21	16,424,000	16,777,180	Other Assets in Excess of		
2.00%, 11/30/22	7,421,000	7,761,033	Liabilities — 0.3%		<u>901,326</u>
0.50%, 03/15/23	3,064,000	3,083,868	NET ASSETS — 100.0%		<u>\$265,318,515</u>
2.88%, 11/30/23	1,000,000	1,093,477			
2.63%, 12/31/23	2,132,000	2,315,718			
2.25%, 04/30/24	4,291,000	4,623,385			
1.50%, 11/30/24	8,568,000	9,023,510			
1.13%, 02/28/25Δ	6,489,000	6,732,084			

EXTENDED-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Asset-Backed Security	\$ 374,832	\$ —	\$ 374,832	\$ —
Corporate Bonds	90,425,599	—	90,425,599	—
Foreign Bonds	26,721,764	—	26,721,764	—
Money Market Funds	14,736,395	14,736,395	—	—
Mortgage-Backed Securities	6,771,514	—	6,771,514	—
Municipal Bond	233,616	—	233,616	—
Preferred Stocks	235,304	233,026	2,278	—
U.S. Treasury Obligations	<u>124,918,165</u>	<u>—</u>	<u>124,918,165</u>	<u>—</u>
Total Assets - Investments in Securities	<u>\$264,417,189</u>	<u>\$14,969,421</u>	<u>\$249,447,768</u>	<u>\$ —</u>

GLOBAL BOND FUND SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	Par	Value		Par	Value
ASSET-BACKED SECURITIES — 0.7%					
Bravo Mortgage Asset Trust, Series 2006-1A, Class M1 (Floating, ICE LIBOR USD 1M + 0.40%, 0.40% Floor), 1.35%, 07/25/36 144A †	\$ 630,000	\$ 486,535	Antero Resources Corporation 5.38%, 11/01/21Δ	\$ 185,000	\$ 135,598
Navient Student Loan Trust, Series 2018-EA, Class B 4.44%, 12/15/59 144A	560,000	594,941	5.13%, 12/01/22	235,000	123,455
PFCA Home Equity Investment Trust, Series 2003-IFC5, Class A 4.20%, 01/22/35 144A † γ	549,563	540,714	5.63%, 06/01/23Δ	75,000	30,563
SLM Student Loan Trust, Series 2003-4, Class A5E (Floating, ICE LIBOR USD 3M + 0.75%), 1.49%, 03/15/33 144A †	213,779	200,445	Apple, Inc. 4.65%, 02/23/46	325,000	432,818
SLM Student Loan Trust, Series 2006-10, Class A6 (Floating, ICE LIBOR USD 3M + 0.15%), 1.94%, 03/25/44†	480,000	431,816	Aramark International Finance S.a.r.l. 3.13%, 04/01/25	429,000	400,843
Washington Mutual Asset-Backed Certificates Trust, Series 2007-HE4, Class 1A (Floating, ICE LIBOR USD 1M + 0.17%, 0.17% Floor), 1.12%, 07/25/47†	1,937,529	1,378,878	Ardagh Packaging Finance PLC 6.00%, 02/15/25 144A	500,000	505,150
		<u>3,633,329</u>	4.75%, 07/15/27	460,000	526,371
Total Asset-Backed Securities (Cost \$3,654,416)			Ashtead Capital, Inc. 4.13%, 08/15/25 144A	274,000	252,080
			AT&T, Inc. 4.00%, 01/15/22	40,000	41,288
			0.25%, 03/04/26	650,000	667,721
			4.35%, 03/01/29	135,000	145,968
			5.35%, 09/01/40	85,000	98,459
			5.45%, 03/01/47	125,000	150,474
			4.50%, 03/09/48	515,000	560,429
			4.55%, 03/09/49	275,000	297,021
			Avon Products, Inc. 8.95%, 03/15/43	60,000	50,706
			Bank of America Corporation 1.38%, 03/26/25	595,000	645,440
			4.25%, 10/22/26	55,000	58,594
			(Variable, ICE LIBOR USD 3M + 1.51%), 3.71%, 04/24/28^	350,000	358,531
			(Variable, ICE LIBOR USD 3M + 1.04%), 3.42%, 12/20/28^	435,000	449,632
			(Variable, ICE LIBOR USD 3M + 1.07%), 3.97%, 03/05/29^	275,000	287,779
			(Variable, ICE LIBOR USD 3M + 0.99%), 2.50%, 02/13/31^	155,000	150,460
			6.11%, 01/29/37	1,000,000	1,288,355
			Barrick North America Finance LLC 5.75%, 05/01/43	505,000	649,518
			Bausch Health Americas, Inc. 9.25%, 04/01/26 144A	460,000	488,681
			8.50%, 01/31/27 144A	50,000	52,528
			Belden, Inc. 3.38%, 07/15/27	950,000	915,371
			Berkshire Hathaway Energy Co. 4.25%, 10/15/50 144A	115,000	130,578
			Blue Cube Spinco LLC 10.00%, 10/15/25	765,000	811,937
			Blue Racer Midstream LLC 6.13%, 11/15/22 144A	140,000	105,748
			Boeing Co. (The) 3.10%, 05/01/26	30,000	27,658
			3.63%, 03/01/48	5,000	4,367
			3.85%, 11/01/48	130,000	117,648
			3.95%, 08/01/59	130,000	117,227
			Booking Holdings, Inc. 0.90%, 09/15/21 CONV	290,000	289,826

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Braskem America Finance Co. 7.13%, 07/22/41Δ	\$1,640,000	\$1,464,200	Concho Resources, Inc. 4.88%, 10/01/47	\$ 190,000	\$ 146,920
Brighthouse Financial, Inc. 4.70%, 06/22/47	65,000	50,960	ConocoPhillips 6.50%, 02/01/39	10,000	12,530
Bristol-Myers Squibb Co. 5.00%, 08/15/45 144A	1,120,000	1,503,653	Consolidated Edison Co. of New York, Inc. 3.95%, 04/01/50	105,000	110,859
California Resources Corporation 8.00%, 12/15/22 144A	695,000	15,638	Continental Airlines Pass-Through Trust, Series 2007-1, Class A 5.98%, 04/19/22	174,747	179,315
CCO Holdings LLC 5.38%, 05/01/25 144A	270,000	278,493	Continental Resources, Inc. 5.00%, 09/15/22	27,000	17,251
Centene Corporation 4.75%, 05/15/22	390,000	394,033	4.50%, 04/15/23	265,000	147,445
4.75%, 01/15/25 144A	30,000	30,262	3.80%, 06/01/24	160,000	82,513
5.38%, 06/01/26 144A	150,000	155,349	4.90%, 06/01/44	270,000	118,148
4.63%, 12/15/29 144A	700,000	707,385	CTR Partnership LP REIT 5.25%, 06/01/25	570,000	566,435
CenturyLink, Inc. 5.63%, 04/01/20	150,000	150,000	Cummins, Inc. 5.65%, 03/01/98	435,000	522,365
6.75%, 12/01/23	430,000	459,694	CVS Health Corporation 4.10%, 03/25/25	1,290,000	1,366,993
5.63%, 04/01/25Δ	50,000	50,562	4.13%, 04/01/40	105,000	106,388
Charter Communications Operating LLC 6.48%, 10/23/45	210,000	254,355	5.05%, 03/25/48	345,000	395,721
5.75%, 04/01/48	720,000	819,988	D.R. Horton, Inc. 4.38%, 09/15/22	705,000	719,064
4.80%, 03/01/50	230,000	240,485	DAE Funding LLC 4.50%, 08/01/22 144A	8,000	7,480
Chesapeake Energy Corporation 4.88%, 04/15/22	1,285,000	141,350	DaVita, Inc. 5.00%, 05/01/25	10,000	10,049
5.75%, 03/15/23	125,000	13,438	DCP Midstream Operating LP 6.75%, 09/15/37 144A	500,000	275,153
5.50%, 09/15/26 CONV	25,000	1,375	Dell International LLC 4.42%, 06/15/21 144A	440,000	440,056
Cigna Corporation 2.40%, 03/15/30	310,000	295,552	5.88%, 06/15/21 144A	240,000	241,200
3.20%, 03/15/40	150,000	140,314	5.45%, 06/15/23 144A	525,000	540,193
Cincinnati Bell, Inc. 8.00%, 10/15/25 144A	155,000	160,230	7.13%, 06/15/24 144A	270,000	279,788
CIT Group, Inc. 5.00%, 08/15/22	300,000	293,244	6.02%, 06/15/26 144A	260,000	268,876
5.00%, 08/01/23Δ	480,000	464,815	8.10%, 07/15/36 144A	225,000	259,255
5.25%, 03/07/25	540,000	529,878	8.35%, 07/15/46 144A	125,000	148,928
Citigroup, Inc. 3.50%, 05/15/23	655,000	666,050	Delta Air Lines Pass-Through Trust, Series 2007-1, Class B 8.02%, 08/10/22	26,670	27,439
(Variable, ICE LIBOR USD 3M + 3.42%), 6.30%, 05/15/24p Δ ^	690,000	652,702	Diamondback Energy, Inc. 5.38%, 05/31/25	320,000	236,681
(Variable, ICE LIBOR USD 3M + 3.91%), 5.95%, 05/15/25p ^	180,000	174,500	Dillard's, Inc. 7.75%, 07/15/26	450,000	448,027
(Variable, ICE LIBOR USD 3M + 1.56%), 3.89%, 01/10/28^	485,000	499,873	DISH DBS Corporation 5.88%, 07/15/22	430,000	421,039
(Variable, ICE LIBOR USD 3M + 1.15%), 3.52%, 10/27/28^	200,000	200,476	5.00%, 03/15/23	490,000	472,492
CME Group, Inc. 5.30%, 09/15/43	620,000	835,304	5.88%, 11/15/24	735,000	719,385
Colfax Corporation 3.25%, 05/15/25	370,000	320,337	7.75%, 07/01/26Δ	1,545,000	1,596,062
Comcast Corporation 3.15%, 03/01/26	720,000	756,090	DISH Network Corporation 2.38%, 03/15/24 CONV	900,000	716,625
3.40%, 04/01/30	130,000	141,084	3.38%, 08/15/26 CONV	565,000	460,109
4.70%, 10/15/48	900,000	1,170,971	DTE Electric Co. 3.95%, 03/01/49	200,000	217,331
4.95%, 10/15/58	625,000	849,300			
Comstock Resources, Inc. 7.50%, 05/15/25 144A	720,000	478,800			

	Par	Value		Par	Value
DTE Energy Co.			6.88%, 01/10/39	\$120,000	\$148,874
2.25%, 11/01/22	\$ 505,000	\$ 499,725	4.50%, 03/11/44Δ	70,000	69,157
3.40%, 06/15/29	445,000	447,684	General Motors Co.		
Edison International			5.20%, 04/01/45	250,000	198,819
4.95%, 04/15/25	35,000	34,919	General Motors Financial Co., Inc.		
El Paso Natural Gas Co. LLC			3.45%, 04/10/22	155,000	145,940
8.63%, 01/15/22	60,000	64,264	5.10%, 01/17/24	150,000	138,001
8.38%, 06/15/32	50,000	58,473	5.25%, 03/01/26	315,000	278,351
Enable Midstream Partners LP			GEO Group, Inc. (The) REIT		
5.00%, 05/15/44	130,000	55,437	5.88%, 10/15/24	290,000	205,536
Enbridge Energy Partners LP			Georgia-Pacific LLC		
7.38%, 10/15/45	90,000	99,258	8.88%, 05/15/31	305,000	466,784
Endeavor Energy Resources LP			Gilead Sciences, Inc.		
5.75%, 01/30/28 144A	330,000	226,232	4.00%, 09/01/36	670,000	759,003
Energy Transfer Operating LP			Global Marine, Inc.		
4.95%, 06/15/28	200,000	165,805	7.00%, 06/01/28	25,000	8,438
6.25%, 04/15/49	250,000	215,029	Goldman Sachs Capital II		
Energy Transfer Partners LP			(Variable, ICE LIBOR USD 3M +		
5.88%, 03/01/22	240,000	225,627	0.77%), 4.00%, 05/04/20† p	40,000	29,270
5.00%, 10/01/22	60,000	54,706	Goldman Sachs Group, Inc. (The)		
EnLink Midstream Partners LP			(Variable, ICE LIBOR USD 3M +		
4.15%, 06/01/25	235,000	115,374	1.51%), 3.69%, 06/05/28^	325,000	334,327
Enterprise Products Operating LLC			(Variable, ICE LIBOR USD 3M +		
4.25%, 02/15/48	300,000	279,796	1.16%), 3.81%, 04/23/29^	340,000	351,888
Equitable Holdings, Inc.			6.75%, 10/01/37	355,000	471,263
5.00%, 04/20/48	300,000	284,354	5.15%, 05/22/45	810,000	939,502
ERAC USA Finance LLC			Goodyear Tire & Rubber Co. (The)		
7.00%, 10/15/37 144A	535,000	682,094	4.88%, 03/15/27	420,000	387,681
Evergy, Inc.			7.00%, 03/15/28	350,000	310,990
2.90%, 09/15/29	400,000	380,828	Hanesbrands, Inc.		
Evolent Health, Inc.			4.63%, 05/15/24 144A	110,000	109,588
2.00%, 12/01/21 CONV	50,000	41,750	4.88%, 05/15/26 144A Δ	560,000	551,970
Fidelity & Guaranty Life Holdings, Inc.			HCA, Inc.		
5.50%, 05/01/25 144A	430,000	427,966	5.00%, 03/15/24	40,000	41,482
Fidelity National Information Services, Inc.			8.36%, 04/15/24	50,000	51,750
1.00%, 12/03/28	635,000	647,631	5.38%, 02/01/25	20,000	20,575
FirstEnergy Corporation			7.69%, 06/15/25	140,000	145,424
7.38%, 11/15/31	130,000	169,640	7.58%, 09/15/25	360,000	372,600
Ford Motor Co.			5.25%, 06/15/26	360,000	378,394
6.63%, 10/01/28Δ	430,000	317,125	5.38%, 09/01/26	28,000	29,052
4.75%, 01/15/43	615,000	352,087	4.50%, 02/15/27	320,000	330,054
Ford Motor Credit Co. LLC			7.05%, 12/01/27	15,000	15,506
1.51%, 02/17/23	228,000	209,165	5.63%, 09/01/28	440,000	462,990
4.39%, 01/08/26	1,550,000	1,364,000	3.50%, 09/01/30	250,000	227,677
Fox Corporation			7.50%, 11/06/33	105,000	105,897
5.58%, 01/25/49 144A	860,000	1,032,518	7.75%, 07/15/36	65,000	65,325
Freeport-McMoRan, Inc.			5.25%, 06/15/49	295,000	316,684
3.55%, 03/01/22	270,000	262,329	Healthcare Trust of America Holdings LP REIT		
5.45%, 03/15/43	1,200,000	1,083,360	3.10%, 02/15/30	275,000	246,268
Fresenius Medical Care US Finance II, Inc.			Hercules LLC		
5.88%, 01/31/22 144A	540,000	560,087	6.50%, 06/30/29	130,000	106,990
General Electric Co.			Hilton Worldwide Finance LLC		
3.15%, 09/07/22Δ	70,000	70,877	4.63%, 04/01/25Δ	180,000	168,974
6.75%, 03/15/32	20,000	23,791	4.88%, 04/01/27	520,000	496,886
5.88%, 01/14/38	300,000	346,844	Home Depot, Inc. (The)		
			3.30%, 04/15/40	50,000	51,329
			3.35%, 04/15/50	190,000	199,078

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Intel Corporation			4.88%, 11/01/26 144A	\$1,020,000	\$1,043,389
4.75%, 03/25/50	\$380,000	\$514,858	Lennar Corporation		
Intelsat Jackson Holdings SA			4.75%, 11/15/22	160,000	157,654
5.50%, 08/01/23	110,000	72,738	4.75%, 11/29/27	720,000	722,196
International Business Machines Corporation			LifePoint Health, Inc.		
1.63%, 05/15/20	365,000	364,795	4.38%, 02/15/27 144A	230,000	218,385
4.25%, 05/15/49	160,000	188,938	Lions Gate Capital Holdings LLC		
International Lease Finance Corporation			5.88%, 11/01/24 144A	360,000	310,948
4.63%, 04/15/21	155,000	143,139	Lockheed Martin Corporation		
IQVIA, Inc.			3.80%, 03/01/45	780,000	850,886
2.25%, 01/15/28	800,000	813,076	Marathon Oil Corporation		
Iron Mountain, Inc. REIT			4.40%, 07/15/27	340,000	227,272
4.88%, 09/15/29 144A	395,000	373,807	Masco Corporation		
iStar, Inc. REIT			7.75%, 08/01/29	62,000	76,304
3.13%, 09/15/22 CONV	220,000	215,899	6.50%, 08/15/32	27,000	31,629
J.C. Penney Corporation, Inc.			Mastercard, Inc.		
6.38%, 10/15/36	240,000	21,600	3.85%, 03/26/50	130,000	160,062
7.63%, 03/01/97	405,000	40,774	Match Group, Inc.		
Jefferies Group LLC			5.00%, 12/15/27 144A	560,000	539,584
5.13%, 01/20/23	155,000	158,014	Mauser Packaging Solutions Holding Co.		
6.45%, 06/08/27	20,000	20,466	4.75%, 04/15/24	1,085,000	1,022,635
6.25%, 01/15/36	570,000	505,833	MBIA Insurance Corporation		
6.50%, 01/20/43	260,000	216,329	13.09%, 01/15/33 144A	215,000	115,787
JELD-WEN, Inc.			McDonald's Corporation		
4.88%, 12/15/27 144A Δ	380,000	338,596	3.60%, 07/01/30	155,000	163,082
JPMorgan Chase & Co.			Michaels Stores, Inc.		
(Variable, ICE LIBOR USD 3M + 3.33%), 6.13%, 04/30/24p ^	190,000	180,632	8.00%, 07/15/27 144A Δ	70,000	52,189
(Variable, Euribor 3M + 0.84%), 1.64%, 05/18/28^	250,000	267,876	Microchip Technology, Inc.		
(Variable, U.S. SOFR + 3.79%), 4.49%, 03/24/31^	105,000	121,538	4.33%, 06/01/23	375,000	374,347
Kinder Morgan Energy Partners LP			1.63%, 02/15/25 CONV	145,000	210,522
4.15%, 02/01/24	375,000	376,829	Midas Intermediate Holdco II LLC		
6.50%, 02/01/37	40,000	41,331	7.88%, 10/01/22 144A	505,000	327,460
6.95%, 01/15/38	50,000	52,139	MMS USA Investments, Inc.		
Kinder Morgan, Inc.			1.75%, 06/13/31	600,000	620,392
4.30%, 03/01/28	95,000	93,371	Morgan Stanley		
7.75%, 01/15/32	560,000	649,723	5.75%, 01/25/21	105,000	107,830
5.55%, 06/01/45	400,000	409,348	3.13%, 08/05/21	535,000	382,879
KLA Corporation			4.10%, 05/22/23	190,000	194,189
3.30%, 03/01/50	100,000	95,013	6.25%, 08/09/26	205,000	249,401
Kraft Heinz Foods Co.			4.35%, 09/08/26	475,000	504,286
4.88%, 02/15/25 144A	80,000	80,190	3.95%, 04/23/27	65,000	68,623
3.75%, 04/01/30 144A	350,000	333,494	(Variable, ICE LIBOR USD 3M + 1.34%), 3.59%, 07/22/28^	625,000	635,828
5.00%, 06/04/42	30,000	28,534	(Variable, U.S. SOFR + 3.12%), 3.62%, 04/01/31^	105,000	110,055
5.20%, 07/15/45	50,000	48,303	MPLX LP		
4.38%, 06/01/46	515,000	466,353	4.50%, 07/15/23	15,000	12,932
4.88%, 10/01/49 144A	385,000	351,639	6.38%, 05/01/24 144A	140,000	125,829
Kroger Co. (The)			4.88%, 06/01/25	40,000	32,992
5.40%, 01/15/49	75,000	90,608	4.70%, 04/15/48	350,000	272,217
L3Harris Technologies, Inc.			MPT Operating Partnership LP REIT		
5.05%, 04/27/45	620,000	686,495	2.55%, 12/05/23	350,000	425,532
Lamb Weston Holdings, Inc.			5.00%, 10/15/27	1,000,000	977,575
4.63%, 11/01/24 144A	320,000	317,202	4.63%, 08/01/29	240,000	224,550

	Par	Value		Par	Value
Mutual of Omaha Insurance Co.			Owens Corning		
6.80%, 06/15/36 144A	\$605,000	\$848,583	7.00%, 12/01/36	\$ 523,000	\$ 596,491
Mylan, Inc.			Owens-Brockway Glass Container, Inc.		
4.55%, 04/15/28	225,000	220,588	5.38%, 01/15/25 144A Δ	755,000	723,852
Nationstar Mortgage Holdings, Inc.			Panther BF Aggregator 2 LP		
9.13%, 07/15/26 144A	210,000	190,838	4.38%, 05/15/26Δ	441,000	407,671
Navient Corporation			Penn Mutual Life Insurance Co. (The)		
5.88%, 03/25/21	230,000	226,102	7.63%, 06/15/40 144A	345,000	545,923
5.50%, 01/25/23	865,000	819,587	Plains All American Pipeline LP		
6.13%, 03/25/24	750,000	699,352	4.65%, 10/15/25	110,000	88,680
5.88%, 10/25/24	260,000	241,142	3.55%, 12/15/29	1,030,000	707,009
6.75%, 06/15/26Δ	190,000	175,855	Prime Security Services Borrower LLC		
5.00%, 03/15/27	5,000	4,336	5.25%, 04/15/24 144A	1,430,000	1,421,484
5.63%, 08/01/33	20,000	14,883	Procter & Gamble Co. (The)		
Netflix, Inc.			3.00%, 03/25/30	80,000	88,973
3.63%, 05/15/27	900,000	990,625	3.55%, 03/25/40	60,000	70,133
Newell Brands, Inc.			3.60%, 03/25/50	60,000	73,945
4.10%, 04/01/23	320,000	325,174	Prudential Financial, Inc.		
Newfield Exploration Co.			3.70%, 03/13/51	225,000	206,025
5.63%, 07/01/24	480,000	258,222	PulteGroup, Inc.		
Newmont Corporation			7.88%, 06/15/32	755,000	837,797
4.88%, 03/15/42Δ	290,000	341,427	6.38%, 05/15/33	240,000	244,887
NGL Energy Partners LP			6.00%, 02/15/35	95,000	96,197
7.50%, 11/01/23	165,000	58,570	QEP Resources, Inc.		
6.13%, 03/01/25Δ	375,000	130,779	5.38%, 10/01/22	160,000	76,550
NGPL PipeCo LLC			5.25%, 05/01/23	755,000	285,013
4.38%, 08/15/22 144A	430,000	410,881	Quicken Loans, Inc.		
7.77%, 12/15/37 144A	200,000	200,539	5.75%, 05/01/25 144A	1,335,000	1,336,675
Noble Holding International, Ltd.			5.25%, 01/15/28 144A	90,000	88,629
7.88%, 02/01/26 144A	105,000	26,097	Radian Group, Inc.		
NRG Energy, Inc.			4.50%, 10/01/24	75,000	74,531
7.25%, 05/15/26	160,000	168,488	4.88%, 03/15/27	45,000	44,709
Nuance Communications, Inc.			Radiology Partners, Inc.		
1.25%, 04/01/25 CONV	70,000	75,725	9.25%, 02/01/28 144A	440,000	384,230
1.00%, 12/15/35 CONV	695,000	665,897	Range Resources Corporation		
NVIDIA Corporation			5.00%, 08/15/22	265,000	200,658
3.50%, 04/01/50	335,000	365,288	5.00%, 03/15/23Δ	795,000	586,289
Oasis Petroleum, Inc.			4.88%, 05/15/25Δ	120,000	72,300
6.88%, 01/15/23Δ	50,000	10,625	Reliance Holding USA, Inc.		
Occidental Petroleum Corporation			4.50%, 10/19/20 144A	540,000	544,040
3.20%, 08/15/26	375,000	180,093	Reynolds Group Issuer, Inc.		
3.50%, 08/15/29Δ	665,000	314,880	5.13%, 07/15/23 144A	670,000	667,491
4.50%, 07/15/44	215,000	92,828	Seagate HDD Cayman		
Old Republic International Corporation			4.88%, 06/01/27	125,000	123,421
4.88%, 10/01/24	265,000	280,355	Sealed Air Corporation		
ON Semiconductor Corporation			4.88%, 12/01/22 144A	15,000	15,145
1.00%, 12/01/20 CONV	325,000	323,662	Sensata Technologies, Inc.		
ONEOK Partners LP			4.38%, 02/15/30 144A	720,000	653,454
4.90%, 03/15/25	35,000	30,651	ServiceMaster Co. LLC (The)		
6.20%, 09/15/43	15,000	13,472	7.45%, 08/15/27	600,000	530,125
Open Text Holdings, Inc.			SM Energy Co.		
4.13%, 02/15/30 144A	300,000	283,763	1.50%, 07/01/21 CONV	120,000	44,535
Oracle Corporation			5.00%, 01/15/24Δ	25,000	8,469
4.00%, 07/15/46	85,000	95,301	6.75%, 09/15/26Δ	40,000	12,342
3.60%, 04/01/50	130,000	130,595	6.63%, 01/15/27Δ	135,000	40,234
3.85%, 04/01/60	115,000	116,335			

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Southern Copper Corporation			United Airlines Pass-Through Trust, Series 2016-2, Class B		
5.25%, 11/08/42	\$870,000	\$889,300	3.65%, 10/07/25	\$ 78,588	\$ 73,337
Southwestern Energy Co.			United Rentals North America, Inc.		
6.20%, 01/23/25	145,000	99,821	4.63%, 10/15/25Δ	110,000	106,288
Spectrum Brands, Inc.			6.50%, 12/15/26	110,000	112,261
5.75%, 07/15/25	570,000	537,208	5.50%, 05/15/27	250,000	254,206
5.00%, 10/01/29 144A	90,000	77,269	3.88%, 11/15/27	390,000	370,714
Springleaf Finance Corporation			4.88%, 01/15/28	300,000	292,665
6.13%, 05/15/22	585,000	595,413	5.25%, 01/15/30Δ	410,000	412,152
8.25%, 10/01/23	30,000	30,262	United States Steel Corporation		
6.88%, 03/15/25	265,000	268,866	6.65%, 06/01/37	280,000	171,501
Sprint Capital Corporation			United Technologies Corporation		
8.75%, 03/15/32	550,000	730,427	4.63%, 11/16/48	370,000	439,091
Sprint Communications, Inc.			US Airways Pass-Through Trust, Series 2012-1, Class A		
11.50%, 11/15/21	410,000	454,264	5.90%, 10/01/24	90,969	91,840
Sprint Corporation			US Airways Pass-Through Trust, Series 2012-2, Class A		
7.88%, 09/15/23	490,000	540,879	4.63%, 06/03/25	79,663	79,026
Standard Industries, Inc.			Verizon Communications, Inc.		
2.25%, 11/21/26	300,000	268,637	4.52%, 09/15/48	375,000	482,197
Synchrony Financial			4.00%, 03/22/50	270,000	320,782
2.85%, 07/25/22	640,000	608,459	Viking Cruises, Ltd.		
Targa Resources Partners LP			5.88%, 09/15/27 144A	90,000	53,159
6.75%, 03/15/24	530,000	470,359	Vine Oil & Gas LP		
5.13%, 02/01/25	40,000	34,395	9.75%, 04/15/23 144A	30,000	7,838
5.88%, 04/15/26	620,000	518,086	Visa, Inc.		
5.38%, 02/01/27	40,000	33,142	2.05%, 04/15/30†††	140,000	140,366
5.50%, 03/01/30 144A Δ	280,000	217,322	VOC Escrow, Ltd.		
Tenet Healthcare Corporation			5.00%, 02/15/28 144A	280,000	206,276
6.75%, 06/15/23	145,000	134,669	Wells Fargo & Co.		
5.13%, 05/01/25	935,000	899,937	4.48%, 01/16/24	90,000	94,620
6.88%, 11/15/31	160,000	135,767	(Variable, ICE LIBOR USD 3M + 3.99%), 5.88%, 06/15/25p ^	170,000	172,668
Tenneco, Inc.			1.00%, 02/02/27	400,000	414,605
4.88%, 04/15/22	400,000	297,765	(Variable, ICE LIBOR USD 3M + 1.00%), 2.57%, 02/11/31^	340,000	326,497
Textron, Inc.			(Variable, ICE LIBOR USD 3M + 4.24%), 5.01%, 04/04/51^	380,000	489,397
6.63%, 04/07/20	70,000	87,014	Western Digital Corporation		
Time Warner Cable LLC			1.50%, 02/01/24 CONV	170,000	148,720
5.50%, 09/01/41	35,000	36,722	Westlake Chemical Corporation		
4.50%, 09/15/42	55,000	51,893	1.63%, 07/17/29	200,000	197,166
TransDigm, Inc.			WestRock MWV LLC		
6.50%, 07/15/24	104,000	98,628	8.20%, 01/15/30	75,000	106,576
6.50%, 05/15/25	100,000	94,625	7.95%, 02/15/31	25,000	34,099
Transocean Proteus, Ltd.			Weyerhaeuser Co. REIT		
6.25%, 12/01/24 144A	560,000	452,897	8.50%, 01/15/25	205,000	252,167
Transocean, Inc.			6.95%, 10/01/27	30,000	35,151
5.80%, 10/15/22Δ	220,000	131,656	7.38%, 03/15/32	190,000	224,340
7.50%, 04/15/31Δ	30,000	7,873	6.88%, 12/15/33	250,000	293,261
6.80%, 03/15/38Δ	215,000	51,127	Whiting Petroleum Corporation		
UAL Pass-Through Trust, Series 2007-1			5.75%, 03/15/21#	215,000	15,899
6.64%, 07/02/22	60,289	55,778	6.25%, 04/01/23# Δ	370,000	30,525
United Airlines Pass-Through Trust, Series 2014-1, Class A			6.63%, 01/15/26# Δ	165,000	12,387
4.00%, 04/11/26Δ	90,474	89,651			
United Airlines Pass-Through Trust, Series 2014-2, Class B					
4.63%, 09/03/22	52,279	48,971			

	Par	Value		Par	Value
Williams Cos., Inc. (The)			Austria — 0.1%		
7.50%, 01/15/31	\$ 40,000	\$ 46,567	Suzano Austria GmbH		
5.75%, 06/24/44	320,000	334,892	5.75%, 07/14/26 144A Δ	\$ 370,000	\$ 362,214
Windstream Services LLC			Azerbaijan — 0.2%		
10.50%, 06/30/24 144A #	35,000	1,750	Southern Gas Corridor CJSC		
9.00%, 06/30/25 144A #	265,000	13,250	6.88%, 03/24/26	510,000	523,097
WMG Acquisition Corporation			State Oil Co. of the Azerbaijan Republic		
3.63%, 10/15/26	635,000	716,919	4.75%, 03/13/23	400,000	390,928
WPX Energy, Inc.					<u>914,025</u>
4.50%, 01/15/30Δ	590,000	322,583	Belgium — 0.1%		
XPO Logistics, Inc.			House of Finance NV (The)		
6.50%, 06/15/22 144A	10,000	10,078	4.38%, 07/15/26(E)	250,000	203,274
6.13%, 09/01/23 144A	350,000	344,752	Solvay SA		
Total Corporate Bonds		<u>122,177,996</u>	(Variable, EUR Swap Rate 5Y +		
(Cost \$129,982,061)			3.92%), 4.25%,		
FOREIGN BONDS — 34.0%			12/04/23(E) ρ ^	200,000	219,469
Angola — 0.0%					<u>422,743</u>
Angolan Government International Bond			Bermuda — 0.1%		
9.50%, 11/12/25	200,000	86,174	Bermuda Government International Bond		
9.38%, 05/08/48	200,000	79,748	3.72%, 01/25/27	200,000	192,209
		<u>165,922</u>	4.75%, 02/15/29Δ	200,000	203,708
Argentina — 0.5%					<u>395,917</u>
Argentina POM Politica Monetaria (Floating, Argentina Blended Historical Policy Rate + 0.00%), 38.04%, 06/21/20(ZA) †	20,760,000	208,924	Brazil — 1.2%		
Argentine Bonos del Tesoro 18.20%, 10/03/21(ZA)	65,390,000	510,913	Brazil Minas SPE via State of Minas Gerais		
Argentine Republic Government International Bond			5.33%, 02/15/28	160,000	161,849
6.88%, 04/22/21	310,000	93,465	Brazil Notas do Tesouro Nacional Serie F		
7.50%, 04/22/26	610,000	175,381	10.00%, 01/01/23(B)	12,283,000	2,626,421
5.88%, 01/11/28	930,000	259,014	10.00%, 01/01/27(B)	927,000	202,370
7.63%, 04/22/46	680,000	180,207	Brazilian Government International Bond		
Bonos del Tesoro Nacional en Pesos Badlar			10.25%, 01/10/28(B)	2,630,000	498,321
(Floating, Argentina Deposit Rates Badlar Private Banks 30-35 Days + 2.00%), 30.19%, 04/03/22(ZA) †	22,940,000	221,531	4.63%, 01/13/28Δ	720,000	770,580
Pampa Energia SA			5.63%, 01/07/41	100,000	103,250
7.50%, 01/24/27 144A	1,300,000	877,064	CSN Resources SA		
Provincia de Buenos Aires			7.63%, 04/17/26Δ	200,000	131,351
7.88%, 06/15/27 144A	560,000	149,800	Itau Unibanco Holding SA		
YPF SA			(Variable, U.S. Treasury Yield Curve Rate CMT 5Y +		
16.50%, 05/09/22(ZA)	450,000	3,708	3.98%), 6.13%, 12/12/22		
		<u>2,680,007</u>	144A ρ ^	760,000	719,720
Armenia — 0.1%			Ultrapar International SA		
Republic of Armenia International Bond			5.25%, 10/06/26 144A	420,000	369,412
3.95%, 09/26/29 144A	500,000	444,211	Vale Overseas, Ltd.		
3.95%, 09/26/29	200,000	177,684	6.88%, 11/21/36	200,000	224,163
		<u>621,895</u>	Vale SA		
			3.75%, 01/10/23(E)	570,000	618,454
					<u>6,425,891</u>
			Canada — 1.9%		
			1011778 BC ULC		
			5.00%, 10/15/25 144A	20,000	19,225

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
3.88%, 01/15/28 144A	\$ 720,000	\$ 687,996	Park Aerospace Holdings, Ltd.		
Bausch Health Cos., Inc.			5.25%, 08/15/22 144A	\$ 220,000	\$ 199,116
5.50%, 11/01/25 144A	270,000	274,470	4.50%, 03/15/23 144A	190,000	165,143
9.00%, 12/15/25 144A	40,000	42,468	5.50%, 02/15/24 144A	830,000	716,011
7.25%, 05/30/29 144A	210,000	219,103	Sinopec Group Overseas		
Baytex Energy Corporation			Development 2015, Ltd.		
5.63%, 06/01/24 144A	60,000	22,725	3.25%, 04/28/25	250,000	263,162
Bombardier, Inc.			Swissport Financing S.a.r.l.		
6.13%, 05/15/21(E)	300,000	287,070	5.25%, 08/15/24(E)	300,000	200,444
6.00%, 10/15/22 144A	605,000	458,287	9.00%, 02/15/25(E)	325,000	176,354
7.88%, 04/15/27 144A	230,000	155,233			<u>2,546,093</u>
Canadian Government Bond			Colombia — 1.0%		
1.00%, 06/01/27(C)	5,000,000	3,636,503	Colombia Government International		
Canadian Natural Resources, Ltd.			Bond		
4.95%, 06/01/47	115,000	82,764	4.50%, 03/15/29	300,000	310,072
First Quantum Minerals, Ltd.			3.00%, 01/30/30	215,000	197,155
7.25%, 04/01/23 144A	300,000	254,439	5.63%, 02/26/44	3,170,000	3,511,742
7.50%, 04/01/25 144A	350,000	293,456	5.00%, 06/15/45	200,000	207,000
6.88%, 03/01/26 144A	300,000	242,415	Colombian TES		
Glencore Finance Canada, Ltd.			10.00%, 07/24/24(X)	23,100,000	6,503
6.00%, 11/15/41	340,000	303,817	Ecopetrol SA		
Hudbay Minerals, Inc.			5.88%, 09/18/23	140,000	139,824
7.63%, 01/15/25 144A	650,000	569,566	Millicom International Cellular SA		
MEG Energy Corporation			5.13%, 01/15/28 144A Δ	1,300,000	1,142,105
7.00%, 03/31/24 144A	172,000	80,411			<u>5,514,401</u>
7.13%, 02/01/27 144A Δ	1,310,000	657,122	Costa Rica — 0.1%		
Open Text Corporation			Costa Rica Government International		
3.88%, 02/15/28 144A	190,000	179,491	Bond		
Province of Ontario Generic Residual			7.16%, 03/12/45	340,000	275,504
STRIP			Croatia — 0.1%		
2.96%, 07/13/22(C) Ω	1,300,000	905,940	Croatia Government International		
2.90%, 03/08/29(C) Ω	1,200,000	719,309	Bond		
Rogers Communications, Inc.			6.00%, 01/26/24	200,000	217,100
3.70%, 11/15/49	200,000	207,036	1.13%, 06/19/29(E) Δ	200,000	202,446
Teine Energy, Ltd.					<u>419,546</u>
6.88%, 09/30/22 144A	40,000	37,537	Denmark — 0.2%		
		<u>10,336,383</u>	Danske Bank A/S		
Chile — 0.0%			(Variable, EUR Swap Rate 6Y +		
Corporation Nacional del Cobre de			4.64%), 5.75%,		
Chile			04/06/20(E) ρ ^	570,000	627,717
3.63%, 08/01/27 144A	220,000	216,180	DKT Finance ApS		
China — 0.5%			7.00%, 06/17/23(E)	530,000	530,760
China Minmetals Corporation					<u>1,158,477</u>
(Variable, 4.72% - U.S. Treasury			Dominican Republic — 0.1%		
Yield Curve Rate CMT 5Y),			Dominican Republic International		
3.75%, 11/13/22p ^	250,000	246,861	Bond		
Chinalco Capital Holdings, Ltd.			6.00%, 07/19/28	150,000	142,283
(Variable, 5.79% - U.S. Treasury			6.85%, 01/27/45	220,000	204,050
Yield Curve Rate CMT 5Y),					<u>346,333</u>
4.10%, 09/11/24p ^	200,000	187,999	Ecuador — 0.0%		
Dianjian International Finance, Ltd.			Ecuador Government International		
(Variable, 6.93% - U.S. Treasury			Bond		
Yield Curve Rate CMT 5Y),			8.88%, 10/23/27	260,000	66,628
4.60%, 03/13/23^	200,000	197,007			
Huarong Finance 2017 Co., Ltd.					
(Variable, 7.77% - U.S. Treasury					
Yield Curve Rate CMT 5Y),					
4.50%, 01/24/22p ^	200,000	193,996			

	Par	Value		Par	Value
Egypt — 0.2%					
Egypt Government International Bond			Loxam SAS		
7.60%, 03/01/29 144A	\$ 360,000	\$ 323,539	5.75%, 07/15/27(E) Δ	\$ 795,000	\$ 477,859
7.60%, 03/01/29	600,000	539,232	Novafives SAS		
6.38%, 04/11/31(E)	350,000	307,591	5.00%, 06/15/25(E)	640,000	396,462
7.90%, 02/21/48	200,000	163,249	Orange SA		
		<u>1,333,611</u>	0.50%, 09/04/32(E)	700,000	670,681
			Paprec Holding SA		
			4.00%, 03/31/25(E)	385,000	295,630
El Salvador — 0.0%			Picard Groupe SAS		
El Salvador Government International Bond			(Floating, Euribor 3M + 3.00%), 3.00%, 11/30/23(E) †	244,000	252,769
7.12%, 01/20/50	150,000	116,850			<u>11,484,219</u>
			Germany — 1.4%		
France — 2.1%			Bundesrepublik Deutschland		
3AB Optique Developpement SAS			Bundesanleihe		
4.00%, 10/01/23(E) 144A	100,000	77,285	1.00%, 08/15/24(E)	780,000	924,919
Altice France SA			CeramTec BondCo GmbH		
7.38%, 05/01/26 144A	790,000	788,578	5.25%, 12/15/25(E)	860,000	835,585
3.38%, 01/15/28(E)	1,700,000	1,762,434	EnBW Energie Baden-Wuerttemberg AG		
Arkema SA			(Variable, 3.63% - EUR Swap Rate 5Y), 3.38%, 04/05/77(E) Δ ^	135,000	146,159
(Variable, 2.87% - EUR Swap Rate 5Y), 2.75%, 06/17/24(E) ρ ^	400,000	399,061	IHO Verwaltungs GmbH		
BNP Paribas SA			PIK 4.63%, 3.88%, 05/15/27(E)	325,000	276,001
(Variable, USD Swap 5Y + 5.15%), 7.38%, 08/19/25 144A ^	1,070,000	1,022,594	Infineon Technologies AG		
(Variable, Euribor 3M + 1.80%), 2.13%, 01/23/27(E) ^	600,000	660,508	(Variable, 4.00% - EUR Swap Rate 5Y), 3.63%, 01/01/28(E) ρ Δ ^	500,000	492,972
(Variable, USD Swap 5Y + 3.98%), 7.00%, 08/16/28 144A ρ ^	300,000	290,683	KME SE		
(Variable, U.S. SOFR + 1.51%), 3.05%, 01/13/31 144A ^	625,000	586,624	6.75%, 02/01/23(E) 144A	480,000	283,225
Burger King France SAS			Platin 1426 GmbH		
(Floating, Euribor 3M + 5.25%), 5.25%, 05/01/23(E) 144A †	130,000	106,589	5.38%, 06/15/23(E) 144A	340,000	292,921
6.00%, 05/01/24(E) 144A	120,000	99,724	5.38%, 06/15/23(E)	800,000	689,225
Casino Guichard Perrachon SA			SGL Carbon SE		
5.98%, 05/26/21(E)	500,000	543,209	4.63%, 09/30/24(E)	725,000	508,636
4.05%, 08/05/26(E) Δ	700,000	617,781	Techem Verwaltungsgesellschaft 674 mbH		
Constellium SE			6.00%, 07/30/26(E)	1,035,000	1,061,596
4.25%, 02/15/26(E)	430,000	357,345	Volkswagen Bank GmbH		
Credit Agricole SA			1.25%, 06/10/24(E)	100,000	105,231
(Variable, EUR Swap Rate 5Y + 5.12%), 6.50%, 06/23/21(E) ρ ^	300,000	316,684	1.25%, 12/15/25(E)	1,660,000	1,706,862
Elis SA			WEPA Hygieneprodukte GmbH		
2.88%, 02/15/26(E)	100,000	96,125	2.88%, 12/15/27(E)	300,000	303,387
1.63%, 04/03/28(E)	400,000	370,123			<u>7,626,719</u>
Europcar Mobility Group			Ghana — 0.2%		
4.00%, 04/30/26(E)	480,000	244,579	Ghana Government International Bond		
Hercule Debtco S.a.r.l.			7.63%, 05/16/29 144A	640,000	463,070
Cash Coupon 6.75% or PIK 7.5%, 6.75%, 06/30/24(E) 144A	590,000	651,850	10.75%, 10/14/30	200,000	207,216
Kapla Holding SAS			10.75%, 10/14/30 144A Δ	340,000	352,267
3.38%, 12/15/26(E)	300,000	219,201	7.88%, 02/11/35	200,000	141,800
La Financiere Atalian SASU					<u>1,164,353</u>
4.00%, 05/15/24(E)	285,000	179,841			

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Greece — 0.0%					
Navios Maritime Acquisition Corporation			Rossini S.a.r.l.		
8.13%, 11/15/21 144A Δ	\$ 60,000	\$ 31,605	6.75%, 10/30/25(E)	\$ 705,000	\$ 785,101
Guatemala — 0.1%			Sisal Pay SpA		
Guatemala Government Bond			(Floating, Euribor 3M + 3.88%),	455,000	426,296
4.38%, 06/05/27 144A	540,000	523,013	3.88%, 12/17/26(E) †		
Honduras — 0.2%			Telecom Italia Capital SA		
Honduras Government International Bond			6.38%, 11/15/33	360,000	367,398
7.50%, 03/15/24	460,000	450,227	6.00%, 09/30/34	105,000	104,682
6.25%, 01/19/27 144A	440,000	386,563	Telecom Italia Finance SA		
		836,790	7.75%, 01/24/33(E)	650,000	944,722
Indonesia — 1.8%			Telecom Italia SpA		
Indonesia Government International Bond			5.30%, 05/30/24 144A	1,290,000	1,306,164
0.90%, 02/14/27(E)	100,000	96,959	3.63%, 05/25/26(E) Δ	385,000	414,021
4.75%, 02/11/29	200,000	217,546	UniCredit SpA		
5.25%, 01/17/42 144A	1,940,000	2,227,177	(Variable, EUR Swap Rate 5Y +		
5.25%, 01/17/42	830,000	952,864	6.39%), 6.63%,		
Indonesia Treasury Bond			06/03/23(E) ρ Δ ^	1,120,000	971,951
7.00%, 05/15/27(I)	21,835,000,000	1,276,728			14,574,741
8.25%, 05/15/29(I)	76,029,000,000	4,742,949	Ivory Coast — 0.2%		
Perusahaan Listrik Negara PT			Ivory Coast Government International Bond		
5.45%, 05/21/28	200,000	209,873	5.25%, 03/22/30(E)	150,000	142,688
		9,724,096	5.75%, 12/31/32Δ STEP	171,000	154,988
Ireland — 0.3%			5.75%, 12/31/32 144A STEP	418,950	379,721
AerCap Ireland Capital DAC			6.13%, 06/15/33	200,000	175,391
3.50%, 05/26/22	150,000	132,897			852,788
4.45%, 10/01/25	400,000	339,297	Japan — 0.2%		
GE Capital International Funding Co. Unlimited Co.			Japan Government Thirty Year Bond		
3.37%, 11/15/25	246,000	245,272	0.70%, 12/20/48(J)	45,000,000	451,423
4.42%, 11/15/35	369,000	395,329	SoftBank Group Corporation		
Motion Bondco DAC			5.00%, 04/15/28(E)	805,000	795,100
4.50%, 11/15/27(E)	500,000	407,056			1,246,523
		1,519,851	Jersey — 0.4%		
Israel — 0.4%			Avis Budget Finance Plc		
Israel Government International Bond			4.75%, 01/30/26(E)	425,000	309,509
3.38%, 01/15/50	200,000	195,000	Delphi Technologies PLC		
3.88%, 07/03/50	1,010,000	1,010,000	5.00%, 10/01/25 144A	210,000	169,050
Summit Properties, Ltd.			Glencore Finance Europe, Ltd.		
2.00%, 01/31/25(E)	800,000	754,059	2.75%, 04/01/21(E)	505,000	554,409
		1,959,059	LHC3 PLC		
Italy — 2.7%			Cash Coupon 4.13% or PIK		
Autostrade per l'Italia SpA			4.88%, 4.13%, 08/15/24(E)	540,000	501,896
1.88%, 09/26/29(E)	504,000	422,517	TVL Finance PLC		
Intesa Sanpaolo SpA			(Floating, ICE LIBOR GBP 3M +		
(Variable, EUR Swap Rate 5Y +			5.38%), 6.10%, 07/15/25(U) †	800,000	760,165
6.88%), 7.00%,					2,295,029
01/19/21(E) ρ Δ ^	550,000	537,974	Kazakhstan — 0.3%		
Italy Buoni Poliennali Del Tesoro			Kazakhstan Government International Bond		
2.05%, 08/01/27(E)	2,870,000	3,350,763	6.50%, 07/21/45	200,000	262,896
3.45%, 03/01/48(E) 144A	3,700,000	4,943,152	KazMunayGas National Co. JSC		
			5.38%, 04/24/30 144A	500,000	494,500
			5.38%, 04/24/30	300,000	296,700

	Par	Value		Par	Value
KazTransGas JSC 4.38%, 09/26/27 144A	\$ 630,000	\$ 565,715 <u>1,619,811</u>	Mongolia — 0.0% Mongolia Government International Bond 8.75%, 03/09/24Δ	\$ 200,000	\$ 193,991
Kenya — 0.0% Kenya Government International Bond 8.00%, 05/22/32	200,000	<u>185,497</u>	Morocco & Antilles — 0.1% OCP SA 5.63%, 04/25/24 144A Δ 4.50%, 10/22/25 144A	350,000 320,000	348,469 <u>303,625</u>
Luxembourg — 0.7% Altice Finco SA 4.75%, 01/15/28(E)	679,000	620,049			<u>652,094</u>
ArcelorMittal SA 7.00%, 10/15/39 6.75%, 03/01/41	260,000 350,000	265,329 345,644	Netherlands — 3.3% ABN AMRO Bank NV 7.13%, 07/06/22(E)	540,000	647,248
ARD Finance SA Cash Coupon 5.00% or PIK 5.75%, 5.00%, 06/30/27(E)	400,000	344,002	Alcoa Nederland Holding BV 6.75%, 09/30/24 144A 7.00%, 09/30/26 144A	380,000 250,000	371,325 233,888
Eurofins Scientific SE (Variable, 7.01% - Euribor 3M), 4.88%, 04/29/23(E) ρ Δ ^	560,000	577,806	CBR Fashion Finance BV 5.13%, 10/01/22(E) Δ	640,000	477,602
Vivion Investments S.a.r.l. 3.00%, 08/08/24(E)	500,000	439,417	Cooperatieve Rabobank UA (Variable, EUR Swap Rate 5Y + 4.10%), 4.63%, 12/29/25(E) ρ Δ ^	600,000 630,000	581,520 782,245
Ypso Finance Bis SA 8.00%, 05/15/27(E)	1,115,000	1,217,658 <u>3,809,905</u>	Diamond BC BV 5.63%, 08/15/25(E)	124,000	84,244
Mexico — 2.5% Banco Mercantil del Norte SA (Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 5.04%), 6.88%, 07/06/22 144A ρ Δ ^	260,000	200,282	Duffy One BV 2.00%, 02/15/27(E)	362,000	315,344
(Variable, U.S. Treasury Yield Curve Rate CMT 10Y + 5.47%), 7.50%, 06/27/29 144A ρ Δ ^	325,000	248,222	E.ON International Finance BV 6.38%, 06/07/32(U)	155,000	262,925
BBVA Bancomer SA (Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 2.65%), 5.13%, 01/18/33 144A Δ Δ ^	630,000	526,412	Embraer Netherlands Finance BV 5.40%, 02/01/27	130,000	115,642
Mexican Bonos 6.50%, 06/09/22(M)	32,810,000	1,387,141	Equate Petrochemical BV 4.25%, 11/03/26 144A	380,000	362,002
8.00%, 12/07/23(M)	20,808,900	920,679	LeasePlan Corporation NV (Variable, 7.56% - EURIBOR ICE Swap Rate 5Y), 7.38%, 05/29/24(E) ρ Δ ^	515,000	463,143
10.00%, 12/05/24(M)	15,794,700	752,999	Lincoln Financing S.a.r.l. 3.63%, 04/01/24(E)	325,000	299,067
7.50%, 06/03/27(M)	139,360,700	5,976,605	(Floating, Euribor 3M + 3.88%), 3.88%, 04/01/24(E) †	118,000	102,969
8.50%, 05/31/29(M)	1,002,900	45,670	LKQ European Holdings BV 4.13%, 04/01/28(E)	700,000	666,632
7.75%, 05/29/31(M)	1,504,300	65,082	Maxeda DIY Holding BV 6.13%, 07/15/22(E) Δ	470,000	267,499
7.75%, 11/13/42(M)	45,250,000	1,865,622	Petrobras Global Finance BV 6.25%, 03/17/24	2,770,000	2,756,856
Mexico City Airport Trust 5.50%, 07/31/47Δ	200,000	165,039	4.75%, 01/14/25(E) Δ	1,000,000	1,039,203
Mexico Government International Bond 5.75%, 10/12/10«	360,000	374,854	6.88%, 01/20/40Δ	80,000	78,924
Orbia Advance Corp SAB de CV 5.88%, 09/17/44 144A	1,100,000	980,710	6.90%, 03/19/49	380,000	371,098
Petroleos Mexicanos 5.95%, 01/28/31 144A	40,000	27,941	Prosus NV 4.85%, 07/06/27 144A	1,200,000	1,149,834
7.69%, 01/23/50	390,000	273,119 <u>13,810,377</u>	Repsol International Finance BV (Variable, EUR Swap Rate 10Y + 4.20%), 4.50%, 03/25/75(E) Δ ^	800,000	860,469
			Starfruit Finco BV 6.50%, 10/01/26(E) Δ	425,000	374,986

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Summer BidCo BV			Transportadora de Gas del Peru SA		
Cash Coupon 9.00% or PIK			4.25%, 04/30/28 144A	\$ 1,670,000	\$ 1,590,763
9.75%, 9.00%, 11/15/25(E)	\$ 641,000	\$ 641,742			<u>2,713,486</u>
Sunshine Mid BV			Philippines — 0.0%		
6.50%, 05/15/26(E) Δ	430,000	448,163	Philippine Government International		
Syngenta Finance NV			Bond		
4.44%, 04/24/23 144A	660,000	622,530	4.00%, 01/15/21	100,000	<u>101,392</u>
Telefonica Europe BV			Poland — 0.3%		
(Variable, EUR Swap Rate 8Y +			Republic of Poland Government Bond		
2.97%), 3.88%,			2.75%, 04/25/28(P)	5,370,000	<u>1,397,220</u>
06/22/26(E) p ^	1,000,000	1,040,800	Qatar — 0.1%		
Teva Pharmaceutical Finance			Ooredoo International Finance, Ltd.		
Netherlands II BV			4.75%, 02/16/21 144A	200,000	199,481
1.88%, 03/31/27(E)	300,000	268,104	Qatar Government International Bond		
Trivium Packaging Finance BV			4.00%, 03/14/29	200,000	214,718
3.75%, 08/15/26(E)	635,000	642,528	4.82%, 03/14/49	200,000	<u>236,531</u>
UPC Holding BV					<u>650,730</u>
5.50%, 01/15/28 144A Δ	310,000	293,121	Romania — 0.2%		
3.88%, 06/15/29(E)	600,000	578,559	RCS & RDS SA		
Ziggo BV			3.25%, 02/05/28(E)	500,000	479,193
4.25%, 01/15/27(E)	855,000	942,037	Romanian Government International		
		<u>18,142,249</u>	Bond		
Nigeria — 0.3%			2.00%, 01/28/32(E)	638,000	633,571
Nigeria Government International			3.88%, 10/29/35(E)	100,000	114,857
Bond			3.38%, 01/28/50(E)	84,000	<u>83,231</u>
7.14%, 02/23/30 144A	440,000	308,962			<u>1,310,852</u>
7.63%, 11/28/47 144A	1,310,000	880,189	Russia — 1.8%		
9.25%, 01/21/49Δ	310,000	220,643	Gazprom PJSC Via Gaz Capital SA		
		<u>1,409,794</u>	5.15%, 02/11/26	250,000	262,132
Norway — 0.0%			Russian Federal Bond - OFZ		
Aker BP ASA			7.05%, 01/19/28(Q)	449,500,000	5,882,275
3.75%, 01/15/30 144A	150,000	112,806	7.25%, 05/10/34(Q)	262,547,000	3,495,228
Norway Government Bond			Russian Foreign Bond - Eurobond		
3.75%, 05/25/21(K) 144A	64,000	6,403	4.75%, 05/27/26	200,000	212,900
		<u>119,209</u>	5.10%, 03/28/35	200,000	<u>231,400</u>
Oman — 0.0%					<u>10,083,935</u>
Oman Government International Bond			Saudi Arabia — 0.1%		
6.75%, 01/17/48	200,000	133,500	Saudi Arabian Oil Co.		
Panama — 0.3%			4.25%, 04/16/39	410,000	<u>407,784</u>
Panama Government International			Senegal — 0.0%		
Bond			Senegal Government International		
3.75%, 03/16/25	860,000	899,779	Bond		
6.70%, 01/26/36	202,000	260,644	6.75%, 03/13/48	200,000	<u>165,575</u>
4.50%, 04/01/56	500,000	546,250	Serbia — 0.1%		
		<u>1,706,673</u>	Serbia International Bond		
Paraguay — 0.0%			7.25%, 09/28/21	200,000	209,999
Paraguay Government International			1.50%, 06/26/29(E)	200,000	<u>202,581</u>
Bond					<u>412,580</u>
6.10%, 08/11/44	200,000	213,002	South Africa — 1.0%		
Peru — 0.5%			Republic of South Africa Government		
Peruvian Government International			Bond		
Bond			6.25%, 03/31/36(S)	2,140,000	72,909
3.75%, 03/01/30(E)	150,000	186,528			
6.55%, 03/14/37	640,000	936,195			

	<u>Par</u>	<u>Value</u>		<u>Par</u>	<u>Value</u>
6.50%, 02/28/41(S) Δ	\$56,790,000	\$1,891,465	Tunisia — 0.0%		
Republic of South Africa Government International Bond			Banque Centrale de Tunisie International Bond		
4.88%, 04/14/26	400,000	358,500	6.38%, 07/15/26(E)	\$ 150,000	\$ 135,643
5.88%, 06/22/30	2,270,000	1,986,454	Turkey — 0.7%		
5.75%, 09/30/49	1,520,000	<u>1,109,570</u>	Turk Telekomunikasyon AS		
		<u>5,418,898</u>	4.88%, 06/19/24 144A	1,890,000	1,711,206
South Korea — 0.0%			Turkey Government International Bond		
Hanwha Life Insurance Co., Ltd.			4.88%, 10/09/26	300,000	254,445
(Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 2.00%), 4.70%, 04/23/23p ^	200,000	<u>200,975</u>	6.00%, 03/25/27	1,570,000	1,405,153
			4.88%, 04/16/43	500,000	349,960
Spain — 1.0%			Turkiye Ihracat Kredi Bankasi AS		
Foodco Bondco SL			5.38%, 10/24/23	200,000	<u>176,050</u>
6.25%, 05/15/26(E) Δ	750,000	607,560			<u>3,896,814</u>
Grifols SA			Ukraine — 0.4%		
3.20%, 05/01/25(E)	432,000	464,908	Ukraine Government International Bond		
Grupo Antolin-Irausa SA			6.75%, 06/20/26(E)	200,000	196,807
3.38%, 04/30/26(E) Δ	515,000	374,421	9.75%, 11/01/28	550,000	536,860
Iberdrola Finanzas SA			7.38%, 09/25/32	1,790,000	<u>1,633,391</u>
7.38%, 01/29/24(U)	100,000	147,871			<u>2,367,058</u>
Spain Government Bond			United Arab Emirates — 0.3%		
1.95%, 07/30/30(E) 144A	2,830,000	3,510,275	Abu Dhabi Crude Oil Pipeline LLC		
Telefonica Emisiones SA			4.60%, 11/02/47Δ	400,000	398,516
5.13%, 04/27/20	40,000	40,004	DP World Crescent, Ltd.		
Tendam Brands SAU			3.88%, 07/18/29	200,000	168,600
5.00%, 09/15/24(E) 144A	510,000	381,361	DP World PLC		
(Floating, Euribor 3M + 5.25%), 5.25%, 09/15/24(E) 144A †	160,000	<u>119,673</u>	5.63%, 09/25/48 144A	970,000	<u>822,285</u>
		<u>5,646,073</u>			<u>1,389,401</u>
Sri Lanka — 0.2%			United Kingdom — 3.0%		
Sri Lanka Government International Bond			Anglo American Capital PLC		
5.88%, 07/25/22	640,000	441,600	4.75%, 04/10/27 144A	200,000	195,703
6.85%, 11/03/25	200,000	123,996	3.38%, 03/11/29(U)	250,000	279,470
6.75%, 04/18/28	500,000	<u>292,551</u>	Barclays Bank PLC		
		<u>858,147</u>	7.63%, 11/21/22	1,190,000	1,217,953
Supranational — 0.0%			Barclays PLC		
Banque Ovest Africaine de Developpement			(Variable, EUR Swap Rate 5Y + 2.45%), 2.63%, 11/11/25(E) ^	200,000	214,566
5.00%, 07/27/27	200,000	<u>187,654</u>	4.38%, 01/12/26	225,000	229,641
Switzerland — 0.4%			(Variable, EUR Swap Rate 1Y + 0.78%), 1.38%, 01/24/26(E) ^	300,000	306,822
Credit Suisse Group AG			British Telecommunications PLC		
(Variable, USD Swap 5Y + 4.60%), 7.50%, 07/17/23 144A p ^	330,000	304,357	3.25%, 11/08/29 144A	475,000	464,678
(Variable, U.S. SOFR + 3.73%), 4.19%, 04/01/31 144A ^	250,000	256,525	EC Finance PLC		
UBS Group AG			2.38%, 11/15/22(E)	810,000	771,487
(Variable, USD Swap 5Y + 4.34%), 7.00%, 01/31/24 144A p ^	1,420,000	1,335,787	eG Global Finance PLC		
(Variable, EUR Swap Rate 1Y + 0.75%), 1.25%, 04/17/25(E) ^	400,000	<u>425,067</u>	4.38%, 02/07/25(E)	660,000	559,750
		<u>2,321,736</u>	FCE Bank PLC		
			1.53%, 11/09/20(E)	100,000	105,431
			1.66%, 02/11/21(E)	100,000	103,552
			1.88%, 06/24/21(E)	100,000	101,985

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
HSBC Holdings PLC (Variable, USD ICE Swap Rate 5Y + 4.37%), 6.38%, 03/30/25p Δ ^	\$ 400,000	\$ 374,278	Vodafone Group PLC (Variable, GBP Swap Rate 5Y + 3.27%), 4.88%, 10/03/78(U) ^	\$ 535,000	\$ 651,765
(Variable, GBP Swap Rate 1Y + 1.04%), 2.26%, 11/13/26(U) ^	300,000	358,247			16,676,328
(Variable, USD ICE Swap Rate 5Y + 3.75%), 6.00%, 05/22/27p ^	400,000	379,334	Uruguay — 0.0% Uruguay Government International Bond 4.38%, 01/23/31	200,000	218,602
Iceland Bondco PLC 4.63%, 03/15/25(U)	250,000	249,246	Uzbekistan — 0.0% Republic of Uzbekistan Bond 5.38%, 02/20/29Δ	200,000	199,052
Iron Mountain UK PLC REIT 3.88%, 11/15/25(U)	570,000	641,488	Total Foreign Bonds (Cost \$224,921,529)		186,913,443
Jerrold Finco PLC 6.13%, 01/15/24(U) 144A	270,000	288,416	FOREIGN GOVERNMENT INFLATION-LINKED BOND — 0.4% Japan — 0.4% Japanese Government CPI Linked Bond 0.10%, 03/10/29 (Cost \$2,003,329)	211,000,000	1,972,325
Lloyds Banking Group PLC 4.34%, 01/09/48	796,000	800,927	LOAN AGREEMENTS — 2.3% Allied Universal Holdco LLC Initial Term Loan (Floating, ICE LIBOR USD 1M + 4.25%), 5.24%, 07/10/26†	498,750	463,838
Miller Homes Group Holdings PLC 5.50%, 10/15/24(U) Δ	1,530,000	1,681,495	Asurion LLC New B-7 Term Loan (Floating, ICE LIBOR USD 1M + 3.00%), 3.99%, 11/03/24†	527,316	508,860
Next Group PLC 4.38%, 10/02/26(U)	150,000	195,688	Bausch Health Companies, Inc. Initial Term Loan (Floating, ICE LIBOR USD 1M + 3.00%), 3.61%, 06/02/25†	295,676	282,987
NGG Finance PLC (Variable, GBP Swap Rate 12Y + 3.48%), 5.63%, 06/18/73(U) ^	400,000	523,290	Berry Global, Inc. Term W Loan (Floating, ICE LIBOR USD 1M + 2.00%), 2.86%, 10/01/22†	122,322	117,990
Orange SA 3.63%, 05/18/28(U)	150,000	183,676	Brookfield WEC Holdings, Inc. Initial Term Loan (Floating, ICE LIBOR USD 1M + 3.00%, 0.75% Floor), 3.99%, 08/01/25†	278,414	265,537
Pinnacle Bidco PLC 6.38%, 02/15/25(U) 144A	580,000	490,605	Change Healthcare Holdings, Inc. Closing Date Term Loan (Floating, ICE LIBOR USD 1M + 2.50%, 1.00% Floor), 3.49%, 03/01/24†	958,472	915,341
Premier Foods Finance PLC 6.25%, 10/15/23(U)	460,000	525,223	Charter Communications Operating LLC Term B-1 Loan (Floating, ICE LIBOR USD 1M + 1.75%), 2.74%, 04/30/25†	595,918	576,550
Principality Building Society 2.38%, 11/23/23(U)	100,000	123,086	Entercom Media Corporation Term B-2 Loan (Floating, ICE LIBOR USD 1M + 2.50%), 3.49%, 11/18/24†	181,343	165,929
Rio Tinto Finance USA PLC 4.13%, 08/21/42	75,000	88,700			
Royal Bank of Scotland Group PLC 6.10%, 06/10/23	945,000	979,008			
6.00%, 12/19/23	140,000	147,026			
(Variable, Euribor 3M + 1.74%), 2.00%, 03/04/25(E) ^	100,000	106,719			
Santander UK Group Holdings PLC (Variable, GBP Swap Rate 5Y + 5.54%), 7.38%, 06/24/22(U) p ^	820,000	841,918			
Southern Gas Networks PLC 4.88%, 12/21/20(U)	190,000	241,198			
Tesco Property Finance 6 PLC 5.41%, 07/13/44(U)	390,019	590,036			
United Kingdom Gilt 4.50%, 09/07/34(U)	220,000	420,386			
Virgin Media Secured Finance PLC 5.50%, 08/15/26 144A	200,000	204,394			
5.25%, 05/15/29(U)	890,000	1,039,141			

	Par	Value		Par	Value
Equinox Holdings, Inc. Incremental Term B-1 Loan (Floating, ICE LIBOR USD 3M + 3.00%, 1.00% Floor), 4.07%, 03/08/24†	\$507,398	\$376,903	(Floating, ICE LIBOR USD 3M + 2.50%, 0.75% Floor), 4.10%, 08/19/22†	\$126,976	\$ 64,974
Focus Financial Partners LLC Tranche B-3 Term Loan (Floating, ICE LIBOR USD 1M + 2.00%), 2.99%, 07/03/24†	278,582	254,438	Petco Animal Supplies, Inc. Term Loan (Floating, ICE LIBOR USD 3M + 3.25%, 1.00% Floor), 5.03%, 01/26/23†	395,578	277,300
Four Seasons Holdings, Inc. Term Loan 2013 (Floating, ICE LIBOR USD 1M + 2.00%), 2.99%, 11/30/23†	228,818	209,306	Prime Security Services Borrower LLC 2019 Refinancing Term B-1 Loan (Floating, ICE LIBOR USD 1M + 3.25%, 1.00% Floor), 4.61%, 09/23/26†	453,097	411,639
Froneri International Limited Facility B1 Loan (Floating, Euribor 6M + 2.63%), 2.63%, 01/29/27†	380,000	399,543	Radnet Management, Inc. Term B-1 Loan (Floating, ICE LIBOR USD 3M + 3.50%, 1.00% Floor), 5.35%, 06/30/23†	582,353	513,926
Garda World Security Corporation Initial Term Loan (Floating, ICE LIBOR USD 3M + 4.75%), 6.39%, 10/30/26†	405,369	387,127	Reynolds Consumer Products LLC Initial Term Loan (Floating, ICE LIBOR USD 3M + 1.75%), 3.50%, 02/04/27†	82,743	78,564
Genesee & Wyoming, Inc. Initial Term Loan (Floating, ICE LIBOR USD 3M + 2.00%), 3.45%, 12/30/26†	180,000	173,701	Reynolds Group Holdings, Inc. Incremental U.S. Term Loan (Floating, ICE LIBOR USD 1M + 2.75%), 3.74%, 02/05/23†	291,908	278,042
Global Medical Response, Inc. 2018 Term Loan (Floating, ICE LIBOR USD 2M + 3.25%, 1.00% Floor), 4.93%, 04/28/22†	288,807	270,034	Sedgwick Claims Management Services, Inc. Initial Term Loan (Floating, ICE LIBOR USD 1M + 3.25%), 4.24%, 12/31/25†	258,690	231,420
Grifols Worldwide Operations, Ltd. Dollar Tranche B Term Loan (Floating, ICE LIBOR USD 1W + 2.00%), 2.68%, 11/15/27†	518,700	494,925	Sotera Health Holdings LLC Initial Term Loan (Floating, ICE LIBOR USD 1M + 4.50%, 1.00% Floor), 5.50%, 12/11/26†	570,000	503,561
Hilton Worldwide Finance LLC Refinanced Series B-2 Term Loan (Floating, ICE LIBOR USD 1M + 1.75%), 2.70%, 06/22/26†	639,605	609,223	TDC A/S Facility B3 Loan (Floating, Euribor 1M + 3.00%), 3.00%, 06/04/25†	820,000	858,029
Jaguar Holding Co. I LLC 2018 Term Loan (Floating, ICE LIBOR USD 1M + 2.50%, 1.00% Floor), 3.50%, 08/18/22†	244,352	235,364	Trans Union LLC 2019 Replacement Term B-5 Loan (Floating, ICE LIBOR USD 1M + 1.75%), 2.74%, 11/16/26†	85,154	82,089
Level 3 Financing, Inc. Tranche B 2027 Term Loan (Floating, ICE LIBOR USD 1M + 1.75%), 2.74%, 03/01/27†	74,212	69,991	UFC Holdings LLC Term Loan (Floating, ICE LIBOR USD 1M + 3.25%, 1.00% Floor), 4.25%, 04/29/26†	119,381	106,399
McAfee LLC Term B USD Loan (Floating, ICE LIBOR USD 1M + 3.75%), 4.69%, 09/30/24†	328,333	310,275	Univision Communications, Inc. 2017 Replacement Repriced Term Loan (Floating, ICE LIBOR USD 1M + 2.75%, 1.00% Floor), 3.75%, 03/15/24†	578,995	498,298
Nexstar Broadcasting, Inc. Term B-4 Loan (Floating, ICE LIBOR USD 1M + 2.75%), 4.33%, 09/18/26†	115,275	108,704	VFH Parent LLC Initial Term Loan (Floating, ICE LIBOR USD 1M + 3.00%), 4.01%, 03/01/26†	600,000	554,625
Option Care Health, Inc. Term B Loan (Floating, ICE LIBOR USD 1M + 4.50%), 5.49%, 08/06/26†	588,525	497,304	Virgin Media Bristol LLC N Facility Loan (Floating, ICE LIBOR USD 1M + 2.50%), 3.20%, 01/31/28†	370,000	345,025
Party City Holdings, Inc. 2018 Replacement Term Loan (Floating, ICE LIBOR USD 1M + 2.50%, 0.75% Floor), 3.49%, 08/19/22†	4,939	2,527			
			Total Loan Agreements (Cost \$13,749,366)		<u>12,500,288</u>

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
MORTGAGE-BACKED SECURITIES — 8.3%			3.00%, 01/01/50	\$ 207,653	\$ 218,008
Connecticut Avenue Securities Trust, Series 2019-R07, Class 1M2 (Floating, ICE LIBOR USD 1M + 2.10%), 3.05%, 10/25/39 144A †	\$ 700,000	\$ 575,525	3.00%, 02/01/50	2,287,083	2,408,082
Credit Suisse Commercial Mortgage Trust Series, Series 2006-C5, Class AJ 5.37%, 12/15/39	92,328	42,850	FHLMC Structured Agency Credit Risk Debt Notes, Series 2017-DNA1 (Floating, ICE LIBOR USD 1M + 4.95%, 4.95% Floor), 5.90%, 07/25/29†	760,000	399,950
Credit Suisse Commercial Mortgage Trust Series, Series 2007-C5, Class AM 5.87%, 09/15/40	54,330	26,513	FHLMC Structured Agency Credit Risk Debt Notes, Series 2017-DNA3 (Floating, ICE LIBOR USD 1M + 2.50%), 3.45%, 03/25/30†	1,650,000	1,442,911
Credit Suisse Commercial Mortgage Trust Series, Series 2014-USA, Class F 4.37%, 09/15/37 144A	1,610,000	1,185,615	Government National Mortgage Association 3.00%, 11/20/49	395,749	419,768
Credit Suisse Commercial Mortgage Trust Series, Series 2019-RIO 8.74%, 12/15/21	1,120,000	1,063,246	3.00%, 04/01/50 TBA	125,000	132,144
Fannie Mae Connecticut Avenue Securities, Series 2017-C02 (Floating, ICE LIBOR USD 1M + 3.65%), 4.60%, 09/25/29†	1,700,000	1,240,900	GS Mortgage Securities Corporation II, Series 2018-SRP5, Class C (Floating, ICE LIBOR USD 1M + 3.75%, 3.75% Floor), 4.45%, 09/15/31 144A †	2,220,000	2,120,884
Fannie Mae Connecticut Avenue Securities, Series 2017-C04 (Floating, ICE LIBOR USD 1M + 2.85%), 3.80%, 11/25/29†	1,700,000	1,504,541	Impac Secured Assets Trust, Series 2006-2, Class 2M3 (Floating, ICE LIBOR USD 1M + 1.10%, 1.10% Floor, 11.50% Cap), 2.05%, 08/25/36†	373,301	284,239
Fannie Mae Connecticut Avenue Securities, Series 2017-C06 (Floating, ICE LIBOR USD 1M + 2.65%, 2.65% Floor), 3.60%, 02/25/30†	1,578,648	1,406,816	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2007-LD12, Class AJ 6.47%, 02/15/51† γ	2,695	2,559
(Floating, ICE LIBOR USD 1M + 2.80%, 2.80% Floor), 3.75%, 02/25/30†	1,454,372	1,229,306	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-PHMZ, Class M (Floating, ICE LIBOR USD 1M + 8.21%, 8.21% Floor), 8.91%, 06/15/35 144A †	1,500,000	1,167,410
Fannie Mae Connecticut Avenue Securities, Series 2018-C01 (Floating, ICE LIBOR USD 1M + 2.25%, 2.25% Floor), 3.20%, 07/25/30†	740,000	648,452	Lone Star Portfolio Trust, Series 2015-LSMZ, Class M (Floating, ICE LIBOR USD 1M + 7.22%, 7.22% Floor), 7.92%, 09/15/20 144A †	186,181	186,043
Fannie Mae Connecticut Avenue Securities, Series 2018-C05 (Floating, ICE LIBOR USD 1M + 2.35%, 2.35% Floor), 3.30%, 01/25/31†	1,700,000	1,448,142	Lone Star Portfolio Trust, Series 2015-LSP, Class F (Floating, ICE LIBOR USD 1M + 7.15%, 6.90% Floor), 7.85%, 09/15/28 144A †	588,724	523,055
Federal National Mortgage Association 3.00%, 07/01/49	508,408	533,485	Seasoned Credit Risk Transfer Trust, Series 2017-2, Class M1 4.00%, 08/25/56 144A	440,000	409,852
3.50%, 07/01/49	878,509	928,813	Seasoned Credit Risk Transfer Trust, Series 2017-2, Class M2 4.00%, 08/25/56 144A	570,000	467,420
3.00%, 08/01/49	523,181	548,987	STACR Trust, Series 2018-DNA2, Class M2 (Floating, ICE LIBOR USD 1M + 2.15%), 3.10%, 12/25/30 144A †	1,650,000	1,362,868
3.50%, 08/01/49	894,726	945,274	Uniform Mortgage Backed Securities 2.50%, 04/01/35 TBA	1,140,000	1,182,372
4.00%, 08/01/49	657,547	702,083	3.00%, 04/01/35 TBA	1,725,000	1,804,847
3.00%, 09/01/49	518,300	543,994	2.50%, 04/01/50 TBA	5,050,000	5,231,879
3.50%, 09/01/49	1,499,057	1,585,681			
3.00%, 10/01/49	528,652	554,854			
3.50%, 10/01/49	938,888	992,565			
4.00%, 10/01/49	695,206	742,302			
3.00%, 11/01/49	537,584	564,415			
3.50%, 11/01/49	835,706	883,606			
3.50%, 12/01/49	440,607	466,154			

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Information Technology — 0.2%			Northern Institutional Liquid Assets		
Corning, Inc.	42,221	\$ 867,219	Portfolio (Shares), 0.71%Ø §	13,839,807	\$ 13,839,807
Total Common Stocks			Northern Institutional		
(Cost \$5,733,547)		<u>2,959,494</u>	U.S. Government Portfolio	102,682	<u>102,682</u>
			(Shares), 0.40%Ø		
PREFERRED STOCKS — 0.1%			Total Money Market Funds		
Bank of America Corporation			(Cost \$38,580,558)		<u>38,580,558</u>
7.25%, 12/30/19 CONV	302	382,338	TOTAL INVESTMENTS —103.4%		
Chesapeake Energy Corporation			(Cost \$611,950,193)		<u>567,689,225</u>
5.00%, 01/30/20 CONV Δ	2,119	10,171	Liabilities in Excess of Other		
5.75%, 01/30/20 CONV	408	12,872	Assets — (3.4)%		<u>(18,522,372)</u>
5.75%, 01/30/20 144A CONV	27	769	NET ASSETS — 100.0%		<u>\$549,166,853</u>
4.50%, 02/27/20 CONV Δ	617	2,672			
El Paso Energy Capital Trust I					
4.75%, 06/12/20 CONV	5,674	<u>243,982</u>			
Total Preferred Stocks					
(Cost \$921,634)		<u>652,804</u>			
MONEY MARKET FUNDS — 7.0%					
GuideStone Money Market Fund,					
0.46%					
(Institutional Class)Ø ∞	24,638,069	24,638,069			

Futures Contracts outstanding at March 31, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
Euro-Bobl	06/2020	(54)	\$ (8,052,648)	\$ 56,563
Euro-Bund	06/2020	(74)	(14,079,335)	170,422
10-Year Japanese E-Mini	06/2020	263	37,337,317	(484,317)
10-Year Commonwealth Treasury Bond	06/2020	62	5,743,723	(15,138)
10-Year Canadian Bond	06/2020	18	1,881,987	85,704
10-Year U.S. Treasury Note	06/2020	(44)	(6,102,250)	(244,277)
U.S. Treasury Long Bond	06/2020	(33)	(5,909,063)	(168,636)
Ultra 10-Year U.S. Treasury Note	06/2020	(196)	(30,582,125)	(1,519,251)
Ultra Long U.S. Treasury Bond	06/2020	(41)	(9,096,875)	(809,644)
2-Year U.S. Treasury Note	06/2020	513	113,056,383	886,649
5-Year U.S. Treasury Note	06/2020	(134)	(16,798,156)	(375,933)
Long GILT	06/2020	33	5,582,333	87,247
Total Futures Contracts outstanding at March 31, 2020			<u>\$ 72,981,291</u>	<u>\$ (2,330,611)</u>

Forward Foreign Currency Contracts outstanding at March 31, 2020:

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counter- party	Net Unrealized Appreciation (Depreciation)
04/22/20	U.S. Dollars	69,402,545	Euro	61,879,510	CITI	\$ 1,093,916
04/22/20	U.S. Dollars	7,989,929	New Zealand Dollars	12,156,804	CITI	737,302
04/22/20	U.S. Dollars	13,148,814	British Pounds	10,072,093	CITI	631,840
04/22/20	U.S. Dollars	8,624,376	Canadian Dollars	11,283,515	CITI	604,314
04/17/20	U.S. Dollars	4,255,736	Indonesian Rupiahs	59,878,206,000	BAR	591,130
04/17/20	Japanese Yen	4,534,606,000	U.S. Dollars	41,681,715	CITI	529,753
04/22/20	U.S. Dollars	3,824,265	Brazilian Reals	17,861,908	SC	391,909
04/22/20	U.S. Dollars	3,560,224	Norwegian Kroner	33,050,565	SS	380,711
04/22/20	U.S. Dollars	3,937,475	Canadian Dollars	5,159,311	RBC	270,356

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
04/22/20	U.S. Dollars	1,435,895	South African Rand	20,989,934	RBC	\$ 266,455
04/22/20	U.S. Dollars	1,309,868	Mexican Pesos	24,989,015	RBC	260,012
04/22/20	U.S. Dollars	2,341,000	Australian Dollars	3,419,674	RBC	237,282
04/22/20	U.S. Dollars	1,116,065	Mexican Pesos	20,924,404	SS	236,975
04/17/20	U.S. Dollars	1,038,025	Russian Rubles	64,370,000	CITI	217,453
04/17/20	U.S. Dollars	991,560	South African Rand	14,380,000	CITI	189,744
04/22/20	U.S. Dollars	3,524,946	British Pounds	2,696,645	RBC	173,722
04/22/20	U.S. Dollars	1,058,981	Russian Rubles	70,035,911	SC	165,865
04/22/20	U.S. Dollars	2,111,127	Norwegian Kroner	20,228,235	SC	165,142
04/22/20	U.S. Dollars	744,724	Mexican Pesos	14,011,609	CITI	156,059
04/22/20	Japanese Yen	903,688,826	U.S. Dollars	8,260,990	CITI	153,493
04/22/20	Japanese Yen	902,538,780	U.S. Dollars	8,258,771	RBC	145,004
04/17/20	U.S. Dollars	700,421	Mexican Pesos	13,327,818	CITI	140,055
04/22/20	U.S. Dollars	2,151,992	Swedish Kronor	20,429,177	SC	85,759
04/17/20	U.S. Dollars	1,501,789	British Pounds	1,143,751	CITI	80,573
04/17/20	Euro	11,227,000	U.S. Dollars	12,317,681	CITI	73,230
04/22/20	U.S. Dollars	707,519	Australian Dollars	1,048,300	CITI	62,625
04/22/20	U.S. Dollars	2,189,430	Japanese Yen	228,476,355	SC	62,027
04/22/20	British Pounds	1,297,324	U.S. Dollars	1,550,811	CITI	61,423
04/22/20	U.S. Dollars	4,097,865	Euro	3,657,058	RBC	60,848
04/22/20	U.S. Dollars	718,580	Czech Republic Koruna	16,349,061	RBC	60,743
04/22/20	Euro	2,526,876	U.S. Dollars	2,729,508	SS	59,904
04/17/20	Euro	843,233	Polish Zloty	3,620,000	CITI	55,658
04/22/20	U.S. Dollars	730,150	Turkish Lira	4,500,282	RBC	54,249
04/22/20	U.S. Dollars	1,134,262	Swedish Kronor	10,700,772	RBC	51,972
04/22/20	U.S. Dollars	2,163,636	Japanese Yen	227,041,376	SS	49,593
04/22/20	Euro	4,441,361	U.S. Dollars	4,854,259	CITI	48,548
04/22/20	Swiss Francs	4,137,479	U.S. Dollars	4,256,703	SC	47,127
04/22/20	U.S. Dollars	963,769	Polish Zloty	3,800,948	SC	45,079
04/22/20	U.S. Dollars	746,333	New Zealand Dollars	1,176,857	SC	44,232
04/22/20	U.S. Dollars	1,467,730	Swedish Kronor	14,091,856	CITI	42,462
04/22/20	U.S. Dollars	2,540,799	Euro	2,266,136	SC	39,217
04/17/20	U.S. Dollars	345,916	Australian Dollars	500,000	CITI	38,335
04/22/20	Swiss Francs	4,394,326	U.S. Dollars	4,532,833	CITI	38,171
04/22/20	U.S. Dollars	479,420	New Zealand Dollars	744,471	SS	35,276
04/22/20	U.S. Dollars	341,822	New Zealand Dollars	516,418	RBC	33,732
04/22/20	U.S. Dollars	1,153,009	Canadian Dollars	1,580,173	SS	29,860
04/22/20	U.S. Dollars	618,897	British Pounds	474,062	SS	29,762
04/22/20	U.S. Dollars	814,131	Swedish Kronor	7,767,201	SS	28,547
04/22/20	Euro	1,952,242	U.S. Dollars	2,127,147	SC	27,928
04/22/20	Japanese Yen	92,443,401	U.S. Dollars	836,377	SS	24,388
04/22/20	Swiss Francs	1,501,378	U.S. Dollars	1,538,158	RBC	23,584
04/22/20	Mexican Pesos	11,946,257	U.S. Dollars	478,722	CITI	23,173
04/22/20	British Pounds	262,160	U.S. Dollars	302,887	SS	22,910
04/22/20	U.S. Dollars	1,703,794	Japanese Yen	180,630,025	CITI	21,900
04/22/20	U.S. Dollars	8,637,506	Swiss Francs	8,283,057	CITI	21,422
04/22/20	U.S. Dollars	9,385,485	Swiss Francs	9,002,199	RBC	21,346
04/17/20	U.S. Dollars	1,642,218	Euro	1,470,000	CITI	19,822
04/22/20	U.S. Dollars	172,690	Norwegian Kroner	1,599,795	CITI	18,787
04/22/20	U.S. Dollars	1,548,337	Euro	1,386,190	SS	18,126
04/22/20	Norwegian Kroner	2,152,189	U.S. Dollars	189,332	SC	17,712
04/22/20	Japanese Yen	68,111,525	U.S. Dollars	620,437	SC	13,768
04/22/20	Euro	341,734	British Pounds	292,955	CITI	13,173
04/22/20	U.S. Dollars	743,002	South Korean Won	888,704,795	RBC	13,145
04/22/20	U.S. Dollars	165,810	Australian Dollars	251,304	SS	11,213
04/22/20	U.S. Dollars	1,035,653	Chinese Yuan Renminbi	7,275,666	SC	9,325

See Notes to Schedules of Investments.

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
04/22/20	Australian Dollars	343,571	U.S. Dollars	202,879	SC	\$ 8,480
04/22/20	Australian Dollars	225,369	U.S. Dollars	130,455	CITI	8,188
04/22/20	New Zealand Dollars	678,965	U.S. Dollars	397,315	CITI	7,749
04/22/20	U.S. Dollars	147,170	British Pounds	113,702	SC	5,868
04/17/20	British Pounds	2,160,000	U.S. Dollars	2,679,821	CITI	4,180
04/22/20	British Pounds	482,352	U.S. Dollars	595,319	SC	4,118
04/22/20	Canadian Dollars	196,708	U.S. Dollars	135,773	CITI	4,042
04/22/20	Canadian Dollars	136,405	U.S. Dollars	96,076	SC	877
04/22/20	New Zealand Dollars	197,746	U.S. Dollars	117,861	SC	113
04/22/20	U.S. Dollars	731	South Korean Won	843,226	CITI	38
Subtotal Appreciation						\$ 9,422,819
04/22/20	Turkish Lira	522	U.S. Dollars	87	RBC	\$ (8)
04/22/20	U.S. Dollars	120,485	Chinese Yuan Renminbi	860,444	CITI	(892)
04/22/20	Canadian Dollars	146,817	U.S. Dollars	105,260	CITI	(906)
04/17/20	Polish Zloty	120,000	U.S. Dollars	31,588	BAR	(2,583)
04/22/20	U.S. Dollars	99,454	New Zealand Dollars	173,497	SS	(4,053)
04/17/20	Canadian Dollars	118,964	U.S. Dollars	89,063	CITI	(4,511)
04/22/20	Japanese Yen	87,905,045	U.S. Dollars	824,316	SC	(5,809)
04/22/20	Japanese Yen	39,301,497	U.S. Dollars	372,012	SS	(6,065)
04/22/20	Japanese Yen	28,824,059	U.S. Dollars	275,687	RBC	(7,299)
04/22/20	Swiss Francs	1,203,465	U.S. Dollars	1,259,421	CITI	(7,571)
04/22/20	U.S. Dollars	521,147	Swiss Francs	508,816	SS	(8,127)
04/22/20	U.S. Dollars	748,912	British Pounds	610,676	CITI	(9,998)
04/22/20	South Korean Won	888,781,256	U.S. Dollars	740,898	SC	(10,978)
04/22/20	U.S. Dollars	209,504	Swedish Kronor	2,181,039	SS	(11,089)
04/22/20	U.S. Dollars	1,092,164	Euro	1,001,598	SS	(13,497)
04/22/20	Brazilian Reals	613,414	U.S. Dollars	131,988	RBC	(14,114)
04/22/20	Australian Dollars	1,089,890	U.S. Dollars	685,514	SC	(15,034)
04/22/20	U.S. Dollars	965,725	Japanese Yen	105,500,134	SS	(16,613)
04/22/20	U.S. Dollars	301,600	British Pounds	256,322	SC	(16,941)
04/22/20	Japanese Yen	153,736,792	U.S. Dollars	1,451,062	CITI	(19,578)
04/22/20	Russian Rubles	8,591,787	U.S. Dollars	129,912	SC	(20,348)
04/22/20	New Zealand Dollars	1,297,348	U.S. Dollars	795,339	SS	(21,354)
04/22/20	Swiss Francs	1,770,085	U.S. Dollars	1,864,193	RBC	(22,940)
04/22/20	U.S. Dollars	1,974,963	Euro	1,814,507	SC	(28,067)
04/22/20	British Pounds	546,124	U.S. Dollars	707,094	SC	(28,405)
04/17/20	Australian Dollars	687,959	U.S. Dollars	454,820	CITI	(31,614)
04/22/20	Euro	3,692,318	U.S. Dollars	4,113,778	CITI	(37,839)
04/22/20	Euro	1,756,092	U.S. Dollars	1,978,359	SC	(39,813)
04/22/20	U.S. Dollars	1,980,293	Australian Dollars	3,285,982	SC	(41,180)
04/22/20	British Pounds	790,726	U.S. Dollars	1,023,852	SS	(41,185)
04/22/20	U.S. Dollars	2,653,172	Euro	2,440,769	RBC	(41,187)
04/22/20	New Zealand Dollars	1,920,047	U.S. Dollars	1,186,744	SC	(41,263)
04/22/20	Australian Dollars	1,005,019	U.S. Dollars	660,492	RBC	(42,224)
04/22/20	U.S. Dollars	4,379,089	Euro	4,006,163	CITI	(43,304)
04/22/20	Euro	2,762,940	U.S. Dollars	3,094,362	RBC	(44,359)
04/22/20	Mexican Pesos	13,572,502	U.S. Dollars	615,854	SC	(45,637)
04/22/20	Euro	3,791,136	U.S. Dollars	4,230,992	SS	(45,966)
04/22/20	Brazilian Reals	1,145,976	U.S. Dollars	267,306	SS	(47,094)
04/22/20	U.S. Dollars	1,118,180	Australian Dollars	1,894,529	CITI	(47,297)
04/22/20	Swedish Kronor	16,654,332	U.S. Dollars	1,735,577	SS	(51,136)
04/22/20	Chinese Yuan Renminbi	14,748,521	U.S. Dollars	2,133,602	RBC	(53,130)
04/17/20	Hungarian Forint	285,120,000	Euro	842,455	CITI	(57,727)
04/17/20	Mexican Pesos	6,817,425	U.S. Dollars	350,053	CITI	(63,416)
04/22/20	Czech Republic Koruna	16,348,854	U.S. Dollars	723,865	RBC	(66,037)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
04/22/20	Swiss Francs	2,784,143	U.S. Dollars	2,965,147	SC	\$ (69,065)
04/22/20	Chilean Pesos	580,284,121	U.S. Dollars	747,644	RBC	(69,227)
04/22/20	British Pounds	1,314,786	U.S. Dollars	1,704,475	RBC	(70,540)
04/22/20	U.S. Dollars	4,657,125	Japanese Yen	509,096,492	SC	(83,206)
04/22/20	Swedish Kronor	19,206,956	U.S. Dollars	2,034,557	RBC	(91,941)
04/17/20	British Pounds	1,750,000	Euro	2,062,078	CITI	(101,317)
04/22/20	Norwegian Kroner	8,969,892	U.S. Dollars	970,562	SS	(107,645)
04/17/20	Indian Rupees	189,201,535	U.S. Dollars	2,599,404	BAR	(108,834)
04/22/20	Australian Dollars	1,860,922	U.S. Dollars	1,254,191	SS	(109,388)
04/22/20	U.S. Dollars	2,174,411	Norwegian Kroner	23,746,349	CITI	(110,022)
04/22/20	Canadian Dollars	3,390,477	U.S. Dollars	2,531,863	SC	(121,990)
04/22/20	U.S. Dollars	7,502,430	Japanese Yen	821,570,083	CITI	(147,424)
04/22/20	Polish Zloty	8,009,569	U.S. Dollars	2,109,341	RBC	(173,427)
04/22/20	New Zealand Dollars	4,456,334	U.S. Dollars	2,851,346	CITI	(192,742)
04/22/20	Swedish Kronor	40,743,301	U.S. Dollars	4,316,805	CITI	(195,975)
04/22/20	South African Rand	20,993,515	U.S. Dollars	1,370,771	RBC	(201,132)
04/22/20	Canadian Dollars	4,861,598	U.S. Dollars	3,682,079	RBC	(226,567)
04/17/20	Euro	16,588,940	U.S. Dollars	18,553,656	CITI	(244,929)
04/17/20	U.S. Dollars	9,036,049	Japanese Yen	997,300,000	CITI	(247,558)
04/22/20	British Pounds	4,711,596	U.S. Dollars	6,147,329	CITI	(292,049)
04/22/20	Mexican Pesos	34,368,353	U.S. Dollars	1,807,522	RBC	(363,615)
04/22/20	Russian Rubles	130,946,120	U.S. Dollars	2,098,596	CITI	(428,737)
04/22/20	Norwegian Kroner	38,506,428	U.S. Dollars	4,263,914	CITI	(559,539)
04/22/20	Australian Dollars	10,647,617	U.S. Dollars	7,210,501	CITI	(660,291)
04/22/20	Norwegian Kroner	40,728,334	U.S. Dollars	4,583,788	RBC	(665,663)
04/17/20	Brazilian Reals	22,692,000	U.S. Dollars	5,396,132	CITI	(1,034,119)
04/22/20	Brazilian Reals	24,293,283	U.S. Dollars	5,813,354	CITI	(1,145,140)
Subtotal Depreciation						<u>\$(9,000,270)</u>
Total Forward Foreign Currency Contracts outstanding at March 31, 2020						<u>\$ 422,549</u>

Swap Agreements outstanding at March 31, 2020:

Reference Obligation	Fixed Deal (Pay) Rate	Maturity Date	Currency	Notional Amount	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation (Depreciation)
Centrally Cleared Credit Default Swaps on Credit Indexes—Buy Protection							
Markit CDX.EM.32 Index (Pay Quarterly)	1.00%	12/20/2024	USD	12,887,000	\$1,468,004	\$ 1,096,682	\$ 371,322
Markit ITRAXX.XO.32 Index (Pay Quarterly)	(5.00)%	12/20/2024	EUR	16,166,000	328,920	(1,184,806)	1,513,726
					<u>\$1,796,924</u>	<u>\$ (88,124)</u>	<u>\$1,885,048</u>
Centrally Cleared Credit Default Swaps on Credit Indexes—Sell Protection							
Markit CDX.NA.HY.33 Index (Receive Quarterly)	6.60%	5.00%	12/20/2024	USD	20,107,640	\$(1,192,421)	\$(893,890)
					<u>\$(1,192,421)</u>	<u>\$(298,531)</u>	<u>\$(893,890)</u>

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	Total Value	Level 1 Quoted Prices	Level 2 Other Significant Observable Inputs	Level 3 Significant Unobservable Inputs
Assets:				
Investments in Securities:				
Asset-Backed Securities	\$ 3,633,329	\$ —	\$ 3,633,329	\$ —
Common Stocks:				
Energy	65,906	22,046	—	43,860
Other ^{^^}	2,893,588	2,893,588	—	—
Total Common Stocks	2,959,494	2,915,634	—	43,860
Corporate Bonds:				
Information Technology	1,522,805	—	1,382,439	140,366
Other ^{^^}	120,655,191	—	120,655,191	—
Total Corporate Bonds	122,177,996	—	122,037,630	140,366
Foreign Bonds	186,913,443	—	186,913,443	—
Foreign Government Inflation-Linked Bond	1,972,325	—	1,972,325	—
Loan Agreements	12,500,288	—	12,500,288	—
Money Market Funds	38,580,558	38,580,558	—	—
Mortgage-Backed Securities	45,386,830	—	45,386,830	—
Municipal Bonds	876,360	—	876,360	—
Preferred Stocks:				
Energy	270,466	269,697	769	—
Financials	382,338	382,338	—	—
Total Preferred Stocks	652,804	652,035	769	—
Purchased Option:				
Put Option	322,280	322,280	—	—
U.S. Treasury Obligations	151,713,518	—	151,713,518	—
Total Assets - Investments in Securities	\$567,689,225	\$42,470,507	\$525,034,492	\$184,226
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 9,422,819	\$ —	\$ 9,422,819	\$ —
Futures Contracts	1,286,585	1,286,585	—	—
Swap Agreements	1,885,048	—	1,885,048	—
Total Assets - Other Financial Instruments	\$ 12,594,452	\$ 1,286,585	\$ 11,307,867	\$ —
Liabilities:				
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ (9,000,270)	\$ —	\$ (9,000,270)	\$ —
Futures Contracts	(3,617,196)	(3,617,196)	—	—
Swap Agreements	(893,890)	—	(893,890)	—
Total Liabilities - Other Financial Instruments	\$(13,511,356)	\$(3,617,196)	\$(9,894,160)	\$ —

^{^^} Classifications as defined in the Schedule of Investments.

^{***} Other financial instruments are derivative instruments, such as futures contracts, forwards contracts and swap agreements, which are valued at the unrealized appreciation (depreciation) on the investment. Further details regarding the value of these investments can be found in the preceding "Futures Contracts outstanding", "Forwards Foreign Currency Contracts outstanding" and "Swap Agreements outstanding" disclosures.

Management has determined that the amount of Level 3 securities compared to total net assets is not material; therefore, the reconciliation of Level 3 securities and assumptions is not shown for the period ended March 31, 2020.

DEFENSIVE MARKET STRATEGIES[®] FUND

SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 40.0%					
Communication Services — 2.0%					
Activision Blizzard, Inc.	1,562	\$ 92,908	Leggett & Platt, Inc.	362	\$ 9,658
Alphabet, Inc. Class A*	3,213	3,733,345	Lennar Corporation Class A	374	14,287
Alphabet, Inc. Class C*	590	686,058	LKQ Corporation*	551	11,301
AT&T, Inc.	22,412	653,310	Lowe's Cos., Inc.	7,598	653,808
CenturyLink, Inc.	2,552	24,142	Lululemon Athletica, Inc.*	5,326	1,009,543
Charter Communications, Inc. Class A*	343	149,654	Macy's, Inc.	1,010	4,959
Comcast Corporation Class A	9,230	317,327	Marriott International, Inc. Class A	636	47,579
Discovery, Inc. Class A*	454	8,826	McDonald's Corporation	17,578	2,906,522
Discovery, Inc. Class C*	631	11,068	Mohawk Industries, Inc.*	105	8,005
DISH Network Corporation Class A*	393	7,856	Newell Brands, Inc.	1,473	19,561
Electronic Arts, Inc.*	646	64,710	NIKE, Inc. Class B	18,461	1,527,463
Facebook, Inc. Class A*	15,021	2,505,503	Nordstrom, Inc.	287	4,403
Fox Corporation Class A	935	22,094	Norwegian Cruise Line Holdings, Ltd.*	381	4,176
Fox Corporation Class B	437	9,999	NVR, Inc.*	6	15,415
Interpublic Group of Cos., Inc. (The)	1,178	19,072	O'Reilly Automotive, Inc.*	141	42,448
Netflix, Inc.*	1,260	473,130	PulteGroup, Inc.	555	12,388
News Corporation Class A	567	5,089	PVH Corporation	138	5,194
Omnicom Group, Inc.	595	32,665	Ralph Lauren Corporation	137	9,156
Take-Two Interactive Software, Inc.*	254	30,127	Ross Stores, Inc.	12,133	1,055,207
T-Mobile US, Inc.*	14,538	1,219,738	Royal Caribbean Cruises, Ltd.Δ	3,418	109,957
Twitter, Inc.*	1,378	33,844	Starbucks Corporation	19,166	1,259,973
Verizon Communications, Inc.	175,265	9,416,988	Tapestry, Inc.	641	8,301
ViacomCBS, Inc. Class B	1,128	15,803	Target Corporation	1,132	105,242
Walt Disney Co. (The)	20,095	1,941,177	Tiffany & Co.	210	27,195
		<u>21,474,433</u>	TJX Cos., Inc. (The)	22,202	1,061,478
			Tractor Supply Co.	240	20,292
Consumer Discretionary — 1.9%			Ulta Beauty, Inc.*	135	23,720
Advance Auto Parts, Inc.	122	11,385	Under Armour, Inc. Class A*	210	1,934
Amazon.com, Inc.*	2,244	4,375,172	Under Armour, Inc. Class C*	211	1,701
AutoZone, Inc.*	38	32,148	VF Corporation	646	34,936
Best Buy Co., Inc.	2,007	114,399	Whirlpool Corporation	160	13,728
Booking Holdings, Inc.*	631	848,897	Yum! Brands, Inc.	9,914	679,406
BorgWarner, Inc.	232	5,654			<u>20,487,856</u>
Capri Holdings, Ltd.*	366	3,949	Consumer Staples — 5.4%		
CarMax, Inc.*	253	13,619	Archer-Daniels-Midland Co.	1,013	35,637
Carnival Corporation	1,154	15,198	Campbell Soup Co.	418	19,295
Chipotle Mexican Grill, Inc.*	46	30,102	Casey's General Stores, Inc.	4,048	536,320
D.R. Horton, Inc.	870	29,580	Church & Dwight Co., Inc.	655	42,038
Darden Restaurants, Inc.	14,168	771,589	Clorox Co. (The)	3,232	559,944
Dollar General Corporation	446	67,350	Coca-Cola Co. (The)	71,778	3,176,176
Dollar Tree, Inc.*	447	32,841	Colgate-Palmolive Co.	71,073	4,716,404
eBay, Inc.	1,784	53,627	Conagra Brands, Inc.	599	17,575
Expedia Group, Inc.	332	18,682	Costco Wholesale Corporation	11,708	3,338,302
Ford Motor Co.	8,102	39,133	Coty, Inc. Class A	1,645	8,488
Gap, Inc. (The)	723	5,090	Estee Lauder Cos., Inc. (The) Class A	10,581	1,685,977
General Motors Co.	2,563	53,259	General Mills, Inc.	1,286	67,862
Genuine Parts Co.	5,779	389,100	Hershey Co. (The)	18,199	2,411,368
H&R Block, Inc.	1,036	14,587	Hormel Foods CorporationΔ	36,910	1,721,482
Hanesbrands, Inc.	827	6,508	Ingredion, Inc.	12,083	912,267
Hasbro, Inc.	196	14,024	J.M. Smucker Co. (The)	250	27,750
Hilton Worldwide Holdings, Inc.	579	39,511	Kellogg Co.	694	41,633
Home Depot, Inc. (The)	14,854	2,773,390	Kimberly-Clark Corporation	58,009	7,417,611
Kohl's Corporation	641	9,352	Kraft Heinz Co. (The)	1,765	43,666
L Brands, Inc.	932	10,774	Kroger Co. (The)	1,673	50,391
			Lamb Weston Holdings, Inc.	14,882	849,762

DEFENSIVE MARKET STRATEGIES[®] FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
McCormick & Co., Inc. (Non-Voting Shares)	9,412	\$ 1,329,069	Cboe Global Markets, Inc.	264	\$ 23,562
Mondelez International, Inc. Class A	8,006	400,940	Charles Schwab Corporation (The)	2,229	74,939
Monster Beverage Corporation*	24,258	1,364,755	Cincinnati Financial Corporation	334	25,200
PepsiCo, Inc.	39,183	4,705,878	Citigroup, Inc.	4,568	192,404
Procter & Gamble Co. (The)	87,261	9,598,710	Citizens Financial Group, Inc.	836	15,725
Sysco Corporation	33,310	1,519,935	CME Group, Inc.	16,365	2,829,672
Tyson Foods, Inc. Class A	450	26,042	Comerica, Inc.	63,495	1,862,943
Walgreens Boots Alliance, Inc.	1,543	70,592	Commerce Bancshares, Inc.	16,218	816,576
Walmart, Inc.	90,242	10,253,296	Credit Acceptance CorporationΔ*	4,827	1,234,216
		<u>56,949,165</u>	Cullen/Frost Bankers, Inc.	4,208	234,764
Energy — 0.6%			Discover Financial Services	10,976	391,514
Apache Corporation	581	2,429	E*TRADE Financial Corporation	326	11,188
Baker Hughes Co.	1,458	15,309	East West Bancorp, Inc.	13,129	337,940
Cabot Oil & Gas Corporation	765	13,150	Erie Indemnity Co. Class A	861	127,635
Chevron Corporation	56,488	4,093,120	Everest Re Group, Ltd.	3,806	732,351
Concho Resources, Inc.	317	13,583	Fidelity National Financial, Inc.	25,344	630,559
ConocoPhillips	18,684	575,467	Fifth Third Bancorp	1,381	20,508
Devon Energy Corporation	701	4,844	First Citizens BancShares, Inc. Class A	249	82,885
Diamondback Energy, Inc.	209	5,476	First Republic Bank	214	17,608
EOG Resources, Inc.	1,122	40,302	Franklin Resources, Inc.	935	15,605
Exxon Mobil Corporation	39,133	1,485,880	Globe Life, Inc.	219	15,761
Halliburton Co.	1,508	10,330	Goldman Sachs Group, Inc. (The)	615	95,073
Helmerich & Payne, Inc.	341	5,337	Hartford Financial Services Group, Inc. (The)	633	22,307
Hess Corporation	541	18,015	Huntington Bancshares, Inc.	1,877	15,410
HollyFrontier Corporation	313	7,672	Intercontinental Exchange, Inc.	14,948	1,207,051
Kinder Morgan, Inc.	3,804	52,952	Invesco, Ltd.	1,559	14,156
Marathon Oil Corporation	1,211	3,984	JPMorgan Chase & Co.	55,437	4,990,993
Marathon Petroleum Corporation	1,446	34,155	KeyCorp	1,880	19,496
Noble Energy, Inc.	607	3,666	Lincoln National Corporation	388	10,212
Occidental Petroleum Corporation	1,992	23,067	Loews Corporation	373	12,992
ONEOK, Inc.	5,323	116,095	M&T Bank Corporation	6,802	703,531
Phillips 66	752	40,345	Markel Corporation*	1,365	1,266,570
Pioneer Natural Resources Co.	361	25,324	MarketAxess Holdings, Inc.	74	24,610
Valero Energy Corporation	1,830	83,009	Marsh & McLennan Cos., Inc.	99,087	8,567,062
Williams Cos., Inc. (The)	2,719	38,474	MetLife, Inc.	2,122	64,870
		<u>6,711,985</u>	Moody's Corporation	284	60,066
Financials — 7.1%			Morgan Stanley	2,337	79,458
Aflac, Inc.	58,502	2,003,108	MSCI, Inc.	147	42,477
Alleghany Corporation	1,248	689,333	Nasdaq, Inc.	251	23,832
Allstate Corporation (The)	27,618	2,533,399	Northern Trust Corporation	48,671	3,672,714
American Express Co.	14,045	1,202,392	People's United Financial, Inc.	674	7,448
American Financial Group, Inc.	8,676	608,014	PNC Financial Services Group, Inc. (The)	63,083	6,038,305
American International Group, Inc.	1,388	33,659	Popular, Inc.	2,906	101,710
Ameriprise Financial, Inc.	764	78,295	Principal Financial Group, Inc.	556	17,425
Arch Capital Group, Ltd.*	18,444	524,916	Progressive Corporation (The)	39,807	2,939,349
Arthur J. Gallagher & Co.	451	36,761	Prudential Financial, Inc.	758	39,522
Assurant, Inc.	75	7,807	Raymond James Financial, Inc.	240	15,168
Assured Guaranty, Ltd.	3,251	83,843	Regions Financial Corporation	2,436	21,851
Bank of America Corporation	31,022	658,597	RenaissanceRe Holdings, Ltd.	2,135	318,798
Bank of Hawaii CorporationΔ	7,533	416,123	S&P Global, Inc.	1,008	247,010
Bank of New York Mellon Corporation (The)	96,265	3,242,205	SEI Investments Co.	5,739	265,945
Berkshire Hathaway, Inc. Class B*	3,835	701,153	State Street Corporation	18,084	963,335
BlackRock, Inc.	8,881	3,907,374	SVB Financial Group*	13,662	2,064,055
Capital One Financial Corporation	901	45,428	Synchrony Financial	1,366	21,979
Capitol Federal Financial, Inc.	307,900	3,574,719	T. Rowe Price Group, Inc.	26,445	2,582,354

	Shares	Value		Shares	Value
TFS Financial Corporation Δ	4,867	\$ 74,319	Universal Health Services, Inc. Class B	174	\$ 17,240
Travelers Cos., Inc. (The)	17,990	1,787,307	Varian Medical Systems, Inc.*	3,848	395,036
Truist Financial Corporation	6,797	209,619	Vertex Pharmaceuticals, Inc.*	686	163,234
U.S. Bancorp	48,270	1,662,902	Waters Corporation Δ *	639	116,330
Unum Group	295	4,428	West Pharmaceutical Services, Inc.	3,639	554,038
W.R. Berkley Corporation	6,554	341,922	Zimmer Biomet Holdings, Inc.	334	33,761
Wells Fargo & Co.	141,580	4,063,346	Zoetis, Inc.	7,630	897,975
Zions Bancorp NA	159	4,255			
		<u>74,725,913</u>			<u>53,406,357</u>
Health Care — 5.1%			Industrials — 4.7%		
Abbott Laboratories	16,327	1,288,364	3M Co.	16,149	2,204,500
ABIOMED, Inc.*	116	16,839	A.O. Smith Corporation	278	10,511
Agilent Technologies, Inc.	6,618	473,981	Alaska Air Group, Inc.	219	6,235
Alexion Pharmaceuticals, Inc.*	526	47,230	American Airlines Group, Inc.	534	6,509
Align Technology, Inc.*	3,541	615,957	AMETEK, Inc.	278	20,022
Amgen, Inc.	3,222	653,196	Arconic, Inc.	1,067	17,136
Anthem, Inc.	1,772	402,315	Boeing Co. (The)	1,117	166,589
Baxter International, Inc.	2,700	219,213	C.H. Robinson Worldwide, Inc.	2,618	173,312
Becton, Dickinson and Co.	3,372	774,784	Caterpillar, Inc.	11,588	1,344,672
Biogen, Inc.*	5,605	1,773,310	Cintas Corporation	4,629	801,835
Bio-Techne Corporation	525	99,550	Copart, Inc.*	6,132	420,165
Boston Scientific Corporation*	2,122	69,241	CoStar Group, Inc.*	830	487,384
Bristol-Myers Squibb Co.	7,212	401,997	CSX Corporation	1,464	83,887
Cardinal Health, Inc.	793	38,016	Cummins, Inc.	1,184	160,219
Centene Corporation*	1,047	62,202	Deere & Co.	4,641	641,201
Cerner Corporation	17,127	1,078,830	Delta Air Lines, Inc.	1,630	46,504
Chemed Corporation	2,596	1,124,587	Dover Corporation	192	16,116
Cigna Corporation	707	125,266	Emerson Electric Co.	138,548	6,601,812
CVS Health Corporation	2,697	160,013	Equifax, Inc.	234	27,951
Danaher Corporation	10,896	1,508,115	Expeditors International of Washington, Inc.	8,970	598,478
DaVita, Inc.*	265	20,156	Fastenal Co.	1,603	50,094
DENTSPLY SIRONA, Inc.	472	18,328	FedEx Corporation	5,170	626,914
Edwards Lifesciences Corporation*	1,799	339,327	Flowserve Corporation	291	6,952
Eli Lilly & Co.	29,544	4,098,344	Fortive Corporation	3,950	218,000
Gilead Sciences, Inc.	3,411	255,006	Fortune Brands Home & Security, Inc.	191	8,261
HCA Healthcare, Inc.	591	53,101	General Dynamics Corporation	4,890	646,996
Henry Schein, Inc.*	29,656	1,498,221	General Electric Co.	16,053	127,461
Hologic, Inc.*	508	17,831	Honeywell International, Inc.	15,767	2,109,467
Humana, Inc.	232	72,853	Hubbell, Inc.	48,489	5,563,628
IDEXX Laboratories, Inc.*	111	26,889	Huntington Ingalls Industries, Inc.	90	16,399
Illumina, Inc.*	2,327	635,550	IDEX Corporation	1,433	197,912
Incyte Corporation*	540	39,544	IHS Markit, Ltd.	500	30,000
Intuitive Surgical, Inc.*	5,791	2,867,761	Illinois ToolWorks, Inc.	21,018	2,987,078
IQVIA Holdings, Inc.*	750	80,895	Ingersoll Rand, Inc.*	380	9,424
Johnson & Johnson	125,634	16,474,386	J.B. Hunt Transport Services, Inc.	166	15,310
Laboratory Corporation of America Holdings*	195	24,646	Jacobs Engineering Group, Inc.	178	14,110
McKesson Corporation	281	38,008	Kansas City Southern	154	19,586
Mettler-Toledo International, Inc.*	2,059	1,421,760	L3Harris Technologies, Inc.	371	66,825
PerkinElmer, Inc.	318	23,939	Landstar System, Inc.	7,744	742,340
Quest Diagnostics, Inc.	59,969	4,815,511	Lincoln Electric Holdings, Inc.	1,523	105,087
Regeneron Pharmaceuticals, Inc.*	176	85,939	Lockheed Martin Corporation	2,840	962,618
ResMed, Inc.	287	42,272	Masco Corporation	401	13,863
Stryker Corporation	8,775	1,460,950	Norfolk Southern Corporation	29,854	4,358,684
Teleflex, Inc.	72	21,086	Northrop Grumman Corporation	317	95,908
Thermo Fisher Scientific, Inc.	8,862	2,513,263	PACCAR, Inc.	10,354	632,940
UnitedHealth Group, Inc.	13,434	3,350,171	Parker-Hannifin Corporation	254	32,951

DEFENSIVE MARKET STRATEGIES® FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Quanta Services, Inc.	139	\$ 4,410	Global Payments, Inc.	552	\$ 79,615
Raytheon Co.	8,566	1,123,431	Hewlett Packard Enterprise Co.	2,988	29,013
Republic Services, Inc.	61,628	4,625,798	HP, Inc.	3,392	58,885
Robert Half International, Inc.	7,566	285,616	Intel Corporation	36,968	2,000,708
Rockwell Automation, Inc.	3,263	492,419	International Business Machines Corporation	8,413	933,254
Rollins, Inc.Δ	37,608	1,359,153	Intuit, Inc.	12,748	2,932,040
Roper Technologies, Inc.	165	51,449	Jack Henry & Associates, Inc.	7,078	1,098,789
Snap-on, Inc.	112	12,188	Juniper Networks, Inc.	751	14,374
Southwest Airlines Co.	14,199	505,626	Keysight Technologies, Inc.*	264	22,092
Stanley Black & Decker, Inc.	824	82,400	KLA Corporation	354	50,884
Teledyne Technologies, Inc.*	3,940	1,171,244	Lam Research Corporation	290	69,600
Textron, Inc.	272	7,254	Leidos Holdings, Inc.	268	24,562
TransDigm Group, Inc.	70	22,413	Mastercard, Inc. Class A	13,935	3,366,139
Union Pacific Corporation	7,365	1,038,760	Maxim Integrated Products, Inc.	84,745	4,119,454
United Airlines Holdings, Inc.*	286	9,023	Microchip Technology, Inc.	461	31,256
United Parcel Service, Inc. Class B	28,367	2,650,045	Micron Technology, Inc.*	2,018	84,877
United Rentals, Inc.*	123	12,657	Microsoft Corporation	77,655	12,246,970
United Technologies Corporation	1,485	140,080	Motorola Solutions, Inc.	293	38,946
Verisk Analytics, Inc.	1,068	148,858	National Instruments Corporation	4,818	159,379
W.W. Grainger, Inc.	77	19,135	NetApp, Inc.	879	36,646
Waste Management, Inc.	30,103	2,786,334	NortonLifeLock, Inc.	1,116	20,880
Westinghouse Air Brake Technologies Corporation	214	10,300	NVIDIA Corporation	4,452	1,173,547
Xylem, Inc.	293	19,083	Oracle Corporation	21,050	1,017,346
		<u>50,071,522</u>	Paychex, Inc.	16,516	1,039,187
Information Technology — 6.9%			Paycom Software, Inc.*	90	18,181
Adobe, Inc.*	9,333	2,970,134	PayPal Holdings, Inc.*	4,127	395,119
Advanced Micro Devices, Inc.*	2,378	108,151	Qorvo, Inc.*	254	20,480
Akamai Technologies, Inc.*	15,782	1,443,895	QUALCOMM, Inc.	2,355	159,316
Alliance Data Systems Corporation	101	3,399	salesforce.com, Inc.*	1,804	259,740
Amdocs, Ltd.	1,249	68,658	ServiceNow, Inc.*	384	110,047
Amphenol Corporation Class A	6,664	485,672	Skyworks Solutions, Inc.	3,970	354,839
Analog Devices, Inc.	634	56,838	Synopsys, Inc.*	179	23,053
ANSYS, Inc.*	1,329	308,953	Texas Instruments, Inc.	101,366	10,129,504
Apple, Inc.	16,303	4,145,690	VeriSign, Inc.*	180	32,416
Applied Materials, Inc.	32,207	1,475,725	Visa, Inc. Class AΔ	22,558	3,634,545
Arista Networks, Inc.*	84	17,014	Western Digital Corporation	561	23,349
Autodesk, Inc.*	417	65,094	Western Union Co. (The)	1,569	28,446
Automatic Data Processing, Inc.	48,045	6,566,791	Xerox Holdings Corporation	523	9,906
Broadcom, Inc.	1,860	441,006	Xilinx, Inc.	6,365	496,088
Broadridge Financial Solutions, Inc.	168	15,931	Zebra Technologies Corporation Class A*	42	7,711
Cadence Design Systems, Inc.*	408	26,944			<u>72,626,568</u>
CDW Corporation	267	24,903	Materials — 0.7%		
Cisco Systems, Inc.	150,320	5,909,079	Air Products & Chemicals, Inc.	4,769	951,940
Citrix Systems, Inc.	271	38,360	Albemarle Corporation	215	12,119
Cognex Corporation	16,412	692,915	Ball Corporation	580	37,503
Cognizant Technology Solutions Corporation Class A	12,467	579,341	Celanese Corporation	213	15,632
Corning, Inc.	1,825	37,486	CF Industries Holdings, Inc.	450	12,240
DXC Technology Co.	631	8,235	Corteva, Inc.	1,360	31,960
F5 Networks, Inc.*	4,816	513,530	Dow, Inc.	11,228	328,307
Fidelity National Information Services, Inc.	926	112,639	DuPont de Nemours, Inc.	1,360	46,376
Fiserv, Inc.*	988	93,850	Eastman Chemical Co.	225	10,480
FleetCor Technologies, Inc.*	152	28,354	Ecolab, Inc.	17,904	2,789,980
FLIR Systems, Inc.	145	4,624	FMC Corporation	211	17,237
Fortinet, Inc.*	195	19,728	Freeport-McMoRan, Inc.	2,892	19,521
Gartner, Inc.*	125	12,446	International Flavors & Fragrances, Inc.	260	26,541

	Shares	Value		Shares	Value
International Paper Co.	1,151	\$ 35,831	Atmos Energy Corporation	71,997	\$ 7,144,262
Martin Marietta Materials, Inc.	4,207	796,091	CenterPoint Energy, Inc.	1,091	16,856
Mosaic Co. (The)	608	6,578	CMS Energy Corporation	4,647	273,011
Newmont Corporation	12,857	582,165	Consolidated Edison, Inc.	18,667	1,456,026
Nucor Corporation	652	23,485	Dominion Energy, Inc.	27,094	1,955,916
Packaging Corporation of America	241	20,926	DTE Energy Co.	13,486	1,280,765
PPG Industries, Inc.	6,306	527,182	Duke Energy Corporation	38,823	3,140,004
Royal Gold, Inc.	689	60,432	Edison International	18,562	1,017,012
Sealed Air Corporation	550	13,590	Entergy Corporation	480	45,106
Sherwin-Williams Co. (The)	1,986	912,607	Essential Utilities, Inc.	5,637	229,426
Vulcan Materials Co.	294	31,772	Evergy, Inc.	32,489	1,788,519
Westrock Co.	468	13,226	Eversource Energy	24,084	1,883,610
		<u>7,323,721</u>	Exelon Corporation	6,555	241,289
Real Estate — 0.5%			FirstEnergy Corporation	1,116	44,718
Alexandria Real Estate Equities, Inc. REIT	172	23,574	IDACORP, Inc.	6,421	563,700
American Tower Corporation REIT	897	195,322	NextEra Energy, Inc.	16,245	3,908,872
Apartment Investment & Management Co. Class A REIT	480	16,872	NiSource, Inc.	539	13,459
AvalonBay Communities, Inc. REIT	351	51,657	NRG Energy, Inc.	773	21,072
Boston Properties, Inc. REIT	257	23,703	OGE Energy Corporation	3,485	107,094
CBRE Group, Inc. Class A*	534	20,137	ONE Gas, Inc.	72,542	6,065,962
Crown Castle International Corporation REIT	826	119,274	Pinnacle West Capital Corporation	33,449	2,535,100
Digital Realty Trust, Inc. REIT	362	50,285	PPL Corporation	35,896	885,913
Equinix, Inc. REIT	173	108,051	Public Service Enterprise Group, Inc.	25,990	1,167,211
Equity Residential REIT	647	39,926	Sempra Energy	14,732	1,664,569
Essex Property Trust, Inc. REIT	109	24,006	Southern Co. (The)	19,148	1,036,673
Extra Space Storage, Inc. REIT	205	19,631	Spire, Inc.	74,040	5,514,499
Federal Realty Investment Trust REIT	105	7,834	UGI Corporation	11,545	307,905
Healthpeak Properties, Inc. REIT	1,300	31,005	WEC Energy Group, Inc.	13,560	1,195,043
Host Hotels & Resorts, Inc. REIT	1,879	20,744	Xcel Energy, Inc.	10,724	646,657
Iron Mountain, Inc. REIT	1,187	28,251			<u>53,829,008</u>
Kimco Realty Corporation REIT	1,844	17,831	Total Common Stocks		
Mid-America Apartment Communities, Inc. REIT	202	20,812	(Cost \$390,960,805)		<u>422,574,387</u>
Prologis, Inc. REIT	1,365	109,705	FOREIGN COMMON STOCKS — 5.0%		
Public Storage REIT	412	81,827	Curacao — 0.0%		
Realty Income Corporation REIT	796	39,689	Schlumberger, Ltd.	21,251	286,676
Regency Centers Corporation REIT	625	24,019			
SBA Communications Corporation REIT	150	40,496	France — 0.4%		
Simon Property Group, Inc. REIT	13,536	742,585	Sodexo SA	7,600	510,380
SL Green Realty Corporation REIT	174	7,499	TOTAL SAΔ	104,023	3,919,464
UDR, Inc. REIT	300	10,962			<u>4,429,844</u>
Ventas, Inc. REIT	1,124	30,123	Ireland — 1.7%		
Vornado Realty Trust REIT	299	10,827	Accenture PLC Class A	18,375	2,999,903
Welltower, Inc. REIT	47,542	2,176,473	Allegion PLC	156	14,355
Weyerhaeuser Co. REIT	51,607	874,739	Eaton Corporation PLC	837	65,027
		<u>4,967,859</u>	Johnson Controls International PLC	1,943	52,383
Utilities — 5.1%			Linde PLC	13,439	2,324,947
AES Corporation	1,420	19,312	Medtronic PLC	132,208	11,922,518
Alliant Energy Corporation	300	14,487	Pentair PLC	294	8,749
Ameren Corporation	39,442	2,872,561	Seagate Technology PLC	813	39,674
American Electric Power Co., Inc.	30,043	2,402,839	Trane Technologies PLC	431	35,596
American Water Works Co., Inc.	19,819	2,369,560	Willis Towers Watson PLC	205	34,819
					<u>17,497,971</u>
			Jersey — 0.1%		
			Amcor PLC	5,217	42,362
			Aptiv PLC	496	24,423

DEFENSIVE MARKET STRATEGIES® FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Par	Value
Janus Henderson Group PLCΔ	38,900	\$ 595,948	Alteryx, Inc.		
		662,733	0.50%, 08/01/24 144A CONV	\$2,445,000	\$2,200,662
Netherlands — 0.6%			1.00%, 08/01/26 144A CONV	706,000	636,766
Akzo Nobel NV	29,600	1,946,754	Ares Capital Corporation		
Koninklijke Ahold Delhaize NV	171,753	4,001,255	3.75%, 02/01/22 CONV	2,830,000	2,556,925
LyondellBasell Industries NV Class A	1,646	81,691	4.63%, 03/01/24 CONV	1,437,000	1,251,088
Mylan NV*	9,946	148,295	Atlassian, Inc.		
		6,177,995	0.63%, 05/01/23 CONVA	685,000	1,194,489
Switzerland — 2.0%			Bank of America Corporation		
Chubb, Ltd.	64,909	7,249,686	(Variable, ICE LIBOR USD 3M + 2.66%), 4.30%, 01/28/25pΔ^	2,160,000	1,860,300
Garmin, Ltd.	2,528	189,499	(Variable, ICE LIBOR USD 3M + 2.93%), 5.88%, 03/15/28p^	2,494,000	2,529,303
Nestle SA	52,200	5,343,599	Bank of New York Mellon Corporation (The)		
Novartis AG	7,200	593,991	(Variable, ICE LIBOR USD 3M + 3.42%), 4.95%, 06/20/20p^	582,000	506,474
Roche Holding AG	23,300	7,496,589	BioMarin Pharmaceutical, Inc.		
TE Connectivity, Ltd.	617	38,859	0.60%, 08/01/24 CONVA	6,163,000	6,473,816
		20,912,223	Blackline, Inc.		
United Kingdom — 0.2%			0.13%, 08/01/24 144A CONV	2,122,000	2,081,527
Aon PLC	5,570	919,273	Blackstone Mortgage Trust, Inc. REIT		
GlaxoSmithKline PLC ADR	43,500	1,648,215	4.75%, 03/15/23 CONV	5,718,000	4,517,220
Nielsen Holdings PLC	758	9,505	BofA Finance LLC		
TechnipFMC PLC	1,083	7,300	0.25%, 05/01/23 CONV	1,496,000	1,411,077
		2,584,293	Booking Holdings, Inc.		
Total Foreign Common Stocks			0.35%, 06/15/20 CONV	1,998,000	2,217,638
(Cost \$55,441,904)		52,551,735	Charles Schwab Corporation (The)		
PREFERRED STOCKS — 0.9%			(Variable, ICE LIBOR USD 3M + 2.58%), 5.00%, 12/01/27pΔ^	1,119,000	940,872
Bank of America Corporation			Chart Industries, Inc.		
7.25% CONVA	423	535,527	1.00%, 11/15/24 144A CONV	1,039,000	817,198
Becton, Dickinson and Co.			Chegg, Inc.		
6.13% CONVA	106,400	5,562,592	0.25%, 05/15/23 CONV	1,408,000	2,008,512
Stanley Black & Decker, Inc.			0.13%, 03/15/25 144A CONV	1,997,000	1,893,156
5.38% CONVA	26,605	1,932,853	Citigroup, Inc.		
5.25% CONVA	2,700	188,892	(Variable, ICE LIBOR USD 3M + 4.07%), 5.95%, 01/30/23p^	2,288,000	2,218,239
Wells Fargo & Co.			(Variable, U.S. SOFR + 3.81%), 5.00%, 09/12/24p^	1,594,000	1,458,279
7.50% CONV	992	1,263,828	CONMED Corporation		
Total Preferred Stocks			2.63%, 02/01/24 CONV	1,491,000	1,387,619
(Cost \$11,246,905)		9,483,692	Coupa Software, Inc.		
MUTUAL FUNDS — 1.1%			0.13%, 06/15/25 144A CONV	2,295,000	2,541,427
iShares Russell 1000 Value ETFΔ			DexCom, Inc.		
(Cost \$14,489,399)	122,392	12,138,838	0.75%, 12/01/23 CONV	2,314,000	4,051,003
			DISH Network Corporation		
CORPORATE BONDS — 26.5%			3.38%, 08/15/26 CONV	7,474,000	6,086,463
Akamai Technologies, Inc.			DocuSign, Inc.		
0.13%, 05/01/25 CONV	\$4,029,000	4,516,618	0.50%, 09/15/23 CONVA	1,616,000	2,278,030
0.38%, 09/01/27 144A CONV	3,170,000	3,163,114			
Allscripts Healthcare Solutions, Inc.					
0.88%, 01/01/27 144A CONV	2,374,000	1,894,322			
Altair Engineering, Inc.					
0.25%, 06/01/24 CONV	625,000	544,296			

	Par	Value		Par	Value
Dominion Energy, Inc. (Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 2.99%), 4.65%, 12/15/24p^	\$2,196,000	\$1,966,946	0.38%, 09/01/26 144A CONV	\$3,103,000	\$3,150,671
Duke Energy Corporation (Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 3.39%), 4.88%, 09/16/24pΔ^	2,719,000	2,285,850	Integra LifeSciences Holdings Corporation 0.50%, 08/15/25 144A CONV	1,738,000	1,544,356
Enphase Energy, Inc. 0.25%, 03/01/25 144A CONV	1,624,000	1,298,360	InterDigital, Inc. 2.00%, 06/01/24 144A CONV	1,374,000	1,264,973
Investnet, Inc. 1.75%, 06/01/23 CONV	1,357,000	1,393,690	Ionis Pharmaceuticals, Inc. 0.13%, 12/15/24 144A CONV	1,179,000	1,042,362
Etsy, Inc. 0.00%, 03/01/23Ω CONV	1,059,000	1,336,267	Ironwood Pharmaceuticals, Inc. 0.75%, 06/15/24 144A CONV	771,000	788,348
Euronet Worldwide, Inc. 0.13%, 10/01/26 144A CONV	3,570,000	2,956,446	J2 Global, Inc. 1.75%, 11/01/26 144A CONV	792,000	726,660
Exact Sciences Corporation 1.00%, 01/15/25 CONV	1,713,000	1,865,947	Jazz Investments I, Ltd. 3.25%, 06/15/29 CONV	983,000	1,203,496
Extra Space Storage LP REIT 3.13%, 10/01/35 144A CONV	2,629,000	2,911,617	JPMorgan Chase & Co. (Variable, ICE LIBOR USD 3M + 3.47%), 5.24%, 07/30/20†p	1,397,000	1,249,623
FireEye, Inc. 0.88%, 06/01/24 CONV	2,642,000	2,232,490	(Variable, U.S. SOFR + 3.38%), 5.00%, 08/01/24p^	4,279,000	4,021,982
Five9, Inc. 0.13%, 05/01/23 CONV	655,000	1,244,974	(Variable, U.S. SOFR + 3.13%), 4.60%, 02/01/25p^	1,886,000	1,652,985
Fortive Corporation 0.88%, 02/15/22 CONV	2,703,000	2,518,858	KBR, Inc. 2.50%, 11/01/23 CONV	2,298,000	2,387,078
FTI Consulting, Inc. 2.00%, 08/15/23 CONV	1,617,000	2,117,111	Liberty Interactive LLC 1.75%, 09/30/46 144A CONV	1,877,000	2,496,392
Greenbrier Cos., Inc. (The) 2.88%, 02/01/24 CONV	1,416,000	1,085,010	Liberty Media Corp-Liberty Formula One 1.00%, 01/30/23 CONV	1,231,000	1,164,767
Guess?, Inc. 2.00%, 04/15/24 144A CONV	1,639,000	971,604	Liberty Media Corporation 1.38%, 10/15/23 CONV	636,000	602,610
Herbalife Nutrition, Ltd. 2.63%, 03/15/24 CONV	2,089,000	1,682,355	2.25%, 09/30/46 CONV	1,202,000	565,527
IAC Financeco 3, Inc. 2.00%, 01/15/30 144A CONV	2,375,000	2,176,018	2.13%, 03/31/48 144A CONV	4,651,000	4,289,651
IAC FinanceCo, Inc. 0.88%, 10/01/22 144A CONV	250,000	321,676	Live Nation Entertainment, Inc. 2.50%, 03/15/23 CONV	5,226,000	4,980,536
IH Merger Sub LLC REIT 3.50%, 01/15/22 CONV	2,134,000	2,283,888	2.00%, 02/15/25 144A CONV	1,676,000	1,339,628
Illumina, Inc. 0.50%, 06/15/21 CONVΔ	620,000	760,394	Lumentum Holdings, Inc. 0.25%, 03/15/24 CONV	596,000	806,412
Insight Enterprises, Inc. 0.00%, 08/15/23Ω CONVΔ	2,981,000	2,882,806	0.50%, 12/15/26 144A CONV	3,147,000	3,209,940
Insulet Corporation 1.38%, 11/15/24 CONV	2,749,000	2,482,556	Macquarie Infrastructure Corporation 2.00%, 10/01/23 CONV	2,384,000	1,913,160
			Marriott Vacations Worldwide Corporation 1.50%, 09/15/22 CONV	5,020,000	3,930,675

DEFENSIVE MARKET STRATEGIES® FUND
SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Meritor, Inc.			RingCentral, Inc.		
3.25%, 10/15/37 CONV	\$5,381,000	\$4,580,576	0.00%, 03/15/23Ω CONV	\$ 220,000	\$ 576,798
Microchip Technology, Inc.			0.00%, 03/01/25 144AΩ CONV	4,154,000	3,869,044
1.63%, 02/15/25 CONV	922,000	1,338,628	SailPoint Technologies Holding, Inc.		
1.63%, 02/15/27 CONV	8,494,000	8,738,998	0.13%, 09/15/24 144A CONV	2,550,000	2,180,250
Neurocrine Biosciences, Inc.			Silicon Laboratories, Inc.		
2.25%, 05/15/24 CONV	838,000	1,078,104	1.38%, 03/01/22 CONV	3,880,000	4,307,210
New Relic, Inc.			Snap, Inc.		
0.50%, 05/01/23 CONV	4,825,000	4,072,870	0.75%, 08/01/26 144A CONV	2,943,000	2,592,862
NextEra Energy Partners LP			Splunk, Inc.		
1.50%, 09/15/20 144A CONV	2,707,000	2,682,425	0.50%, 09/15/23 CONV	4,313,000	4,649,753
Nice Systems, Inc.			Square, Inc.		
1.25%, 01/15/24 CONV	482,000	851,634	0.50%, 05/15/23 CONV	2,654,000	2,749,562
Nuance Communications, Inc.			0.13%, 03/01/25 144A CONV	2,152,000	1,870,536
1.25%, 04/01/25 CONV	2,245,000	2,428,619	Starwood Property Trust, Inc. REIT		
1.00%, 12/15/35 CONV	1,647,000	1,578,032	4.38%, 04/01/23 CONV	4,485,000	3,566,163
NuVasive, Inc.			Supernus Pharmaceuticals, Inc.		
2.25%, 03/15/21 CONV	557,000	585,311	0.63%, 04/01/23 CONV	1,385,000	1,119,052
0.38%, 03/15/25 144A CONV	2,714,000	2,309,259	Tabula Rasa HealthCare, Inc.		
Oil States International, Inc.			1.75%, 02/15/26 144A CONV	891,000	873,737
1.50%, 02/15/23 CONV	751,000	590,004	Teradyne, Inc.		
Okta, Inc.			1.25%, 12/15/23 CONV	1,371,000	2,457,517
0.13%, 09/01/25 144A CONV	3,437,000	3,297,372	Tesla, Inc.		
ON Semiconductor Corporation			1.25%, 03/01/21 CONV	855,000	1,315,843
1.00%, 12/01/20 CONV	3,163,000	3,149,981	Tutor Perini Corporation		
1.63%, 10/15/23 CONVΔ	2,836,000	2,823,873	2.88%, 06/15/21 CONVΔ	1,609,000	1,487,316
OSI Systems, Inc.			Twilio, Inc.		
1.25%, 09/01/22 CONV	983,000	911,143	0.25%, 06/01/23 CONV	1,057,000	1,480,081
Palo Alto Networks, Inc.			Twitter, Inc.		
0.75%, 07/01/23 CONV	4,367,000	4,225,917	0.25%, 06/15/24 CONV	5,088,000	4,575,379
Pandora Media LLC			U.S. Bancorp		
1.75%, 12/01/23 CONV	1,567,000	1,621,021	(Variable, ICE LIBOR USD 3M + 2.91%), 5.30%, 04/15/27p^	3,536,000	3,397,513
Pegasystems, Inc.			Verint Systems, Inc.		
0.75%, 03/01/25 144A CONV	1,873,000	1,646,192	1.50%, 06/01/21 CONV	3,945,000	3,823,350
Plains All American Pipeline LP			Vonage Holdings Corporation		
(Variable, ICE LIBOR USD 3M + 4.11%), 6.13%, 11/15/22p^	2,368,000	1,188,132	1.75%, 06/01/24 144A CONV	755,000	612,903
Progressive Corporation (The)			Wayfair, Inc.		
(Variable, ICE LIBOR USD 3M + 2.54%), 5.38%, 03/15/23pΔ^	603,000	510,747	0.38%, 09/01/22 CONV	1,625,000	1,247,188
Proofpoint, Inc.			1.13%, 11/01/24 CONVΔ	509,000	349,249
0.25%, 08/15/24 144A CONV	2,444,000	2,300,415	1.00%, 08/15/26 144A CONV	1,992,000	1,159,062
Pure Storage, Inc.			Western Digital Corporation		
0.13%, 04/15/23 CONV	3,012,000	2,608,673	1.50%, 02/01/24 CONV	1,930,000	1,688,411
Q2 Holdings, Inc.			Workday, Inc.		
0.75%, 06/01/26 144A CONV	1,069,000	957,661	0.25%, 10/01/22 CONV	2,375,000	2,642,187
Repligen Corporation			Workiva, Inc.		
0.38%, 07/15/24 CONV	603,000	638,225	1.13%, 08/15/26 144A CONV	1,370,000	1,097,615
RH			Wright Medical Group, Inc.		
1.14%, 06/15/23Ω CONV	1,277,000	1,031,381	1.63%, 06/15/23 CONV	663,000	667,610

	Par	Value		Shares	Value
Zendesk, Inc. 0.25%, 03/15/23 CONV	\$2,184,000	\$ 2,588,358	Cerner Corporation, Issued by Morgan Stanley BV, Maturity Date 04/28/20 144A†††	12,600	\$ 844,011
Zillow Group, Inc. 1.50%, 07/01/23 CONV	1,910,000	1,619,198	Emerson Electric Co., Issued by Credit Suisse AG, Maturity Date 04/30/20 144A†††	7,300	338,589
0.75%, 09/01/24 144A CONV	2,045,000	2,081,717	Hologic, Inc., Issued by Morgan Stanley BV, Maturity Date 07/16/20 144A†††	6,200	216,628
Zynga, Inc. 0.25%, 06/01/24 144A CONV	3,224,000	3,314,370	Hologic, Inc., Issued by Royal Bank of Canada, Maturity Date 08/04/20 144A CONV	23,100	815,892
Total Corporate Bonds (Cost \$302,332,404)		<u>279,511,586</u>	Martin Marietta Minerals, Inc., Issued by Citigroup Global Markets Holdings, Inc., Maturity Date 09/01/20 144A†††	4,005	737,340
FOREIGN BONDS — 1.7%			Martin Marietta Minerals, Inc., Issued by Morgan Stanley BV, Maturity Date 09/14/20 144A†††	800	146,864
France — 1.0%			Martin Marietta Minerals, Inc., Issued by Royal Bank of Canada, Maturity Date 08/21/20 144A CONV	3,400	647,088
AXA SA 7.25%, 05/15/21 144A CONV	658,000	478,886	Raytheon Co., Issued by Goldman Sachs International, Maturity Date 08/31/20 144A†††	3,400	447,219
Cie Generale des Etablissements Michelin SCA 0.62%, 01/10/22Ω CONV	1,400,000	1,342,040	Raytheon Co., Issued by UBS AG, Maturity Date 06/24/20 144A†††	5,600	740,152
TOTAL SA 0.50%, 12/02/22 CONV	4,000,000	3,800,520	Schlumberger, Ltd., Issued by Citigroup Global Markets Holdings, Inc., Maturity Date 07/20/20 144A†††	27,000	384,210
Valeo SA 1.05%, 06/16/21Ω CONV	2,200,000	2,076,063	Southwest Airlines Co., Issued by Royal Bank of Canada, Maturity Date 07/24/20 144A CONV†††	23,500	838,480
Vinci SA 0.38%, 02/16/22 CONV	3,200,000	3,469,392	Total Equity-Linked Securities (Cost \$16,969,860)		<u>12,785,539</u>
		<u>11,166,901</u>	MONEY MARKET FUNDS — 4.2%		
Israel — 0.4%			GuideStone Money Market Fund, 0.46% (Institutional Class)∅∞	32,665,187	32,665,187
CyberArk Software, Ltd. 0.00%, 11/15/24 144AΩ CONVΔ	2,075,000	1,808,095	Northern Institutional Liquid Assets Portfolio (Shares), 0.71%∅§	11,123,867	11,123,867
Wix.com, Ltd. 0.00%, 07/01/23Ω CONVΔ	2,264,000	2,244,816	Northern Institutional U.S. Government Portfolio (Shares), 0.40%∅	1,103,119	1,103,119
		<u>4,052,911</u>	Total Money Market Funds (Cost \$44,892,173)		<u>44,892,173</u>
Netherlands — 0.3%				Par	
STMicronics NV 0.25%, 07/03/24 CONV	2,600,000	3,197,623	U.S. TREASURY OBLIGATIONS — 20.3%		
Total Foreign Bonds (Cost \$19,272,580)		<u>18,417,435</u>	U.S. Treasury Bills		
			1.70%, 04/02/20Ω‡‡	\$ 1,000,000	1,000,000
			2.32%, 04/23/20Ω	28,225,000	28,224,629
			1.87%, 07/16/20Ω	41,639,000	41,630,571
			1.58%, 10/08/20Ω	37,970,000	37,953,417
			U.S. Treasury Notes		
			1.50%, 06/15/20	26,044,000	26,119,752
			1.38%, 08/31/20	34,300,000	34,483,559
			1.38%, 10/31/20	30,957,300	31,181,620
EQUITY-LINKED SECURITIES — 1.2%					
Berkshire Hathaway, Inc., Issued by Merrill Lynch & Co. C.V., Maturity Date 08/21/20 144A†††	8,900	1,606,094			
Berkshire Hathaway, Inc., Issued by Wells Fargo Bank, N.A., Maturity Date 07/09/20 144A CONV†††	6,800	1,254,396			
Berkshire Hathaway, Inc., Issued by Wells Fargo Bank, N.A., Maturity Date 07/30/20 144A CONV†††	7,900	1,461,105			
Cerner Corporation, Issued by Credit Suisse AG, Maturity Date 04/20/20 144A†††	10,600	701,943			
Cerner Corporation, Issued by Credit Suisse AG, Maturity Date 06/22/20 144A†††	9,000	583,488			
Cerner Corporation, Issued by Merrill Lynch International & Co. CV, Maturity Date 05/29/20 144A†††	16,700	1,022,040			

DEFENSIVE MARKET STRATEGIES® FUND
SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Number of Contracts	Notional Amount	Value
2.00%, 11/30/20	\$13,314,000	\$ 13,486,406				
Total U.S. Treasury Obligations (Cost \$212,760,422)		214,079,954				
TOTAL INVESTMENTS — 100.9% (Cost \$1,068,366,452)		1,066,435,339				
	Number of Contracts	Notional Amount				
WRITTEN OPTIONS — (0.4)%						
Call Options — (0.0)%						
S&P 500®, Strike Price \$500.00, Expires 04/20/20 (MSCS)	(1,033,836)	\$(1,033,836)	(62,600)			
S&P 500®, Strike Price \$510.00, Expires 04/20/20 (MSCS)	(2,584,590)	(2,584,590)	(149,550)			
S&P 500®, Strike Price \$620.00, Expires 04/17/20 (MSCS)	(1,033,836)	(1,033,836)	(31,060)			
S&P 500®, Strike Price \$660.00, Expires 04/17/20 (MSCS)	(2,584,590)	(2,584,590)	(57,350)			
S&P 500®, Strike Price \$725.00, Expires 04/15/20 (MSCS)	(2,067,672)	(2,067,672)	(20,400)			
S&P 500®, Strike Price \$765.00, Expires 04/15/20 (MSCS)	(1,292,295)	(1,292,295)	(7,625)			
S&P 500®, Strike Price \$800.00, Expires 04/22/20 (MSCS)	(3,618,426)	(3,618,426)	(24,570)			
S&P 500®, Strike Price \$830.00, Expires 04/13/20 (MSCS)	(1,292,295)	(1,292,295)	(2,000)			
S&P 500®, Strike Price \$840.00, Expires 04/13/20 (MSCS)	(1,292,295)	(1,292,295)	(1,725)			
S&P 500®, Strike Price \$850.00, Expires 04/24/20 (MSCS)	(1,809,213)	(1,809,213)	(7,840)			
S&P 500®, Strike Price \$850.00, Expires 04/27/20 (MSCS)	(1,809,213)	(1,809,213)	(8,715)			
S&P 500®, Strike Price \$875.00, Expires 04/27/20 (MSCS)	(1,809,213)	(1,809,213)	(6,405)			
S&P 500®, Strike Price \$890.00, Expires 04/24/20 (MSCS)	(1,809,213)	(1,809,213)	(4,725)			
		(384,565)				
Put Options — (0.4)%						
S&P 500®, Strike Price \$0.00, Expires 04/13/20 (MSCS)	(15,507,540)	\$(15,507,540)	\$(41,340)			
S&P 500®, Strike Price \$0.00, Expires 04/15/20 (MSCS)	(3,359,967)	(3,359,967)	(12,090)			
S&P 500®, Strike Price \$0.00, Expires 04/17/20 (MSCS)	(16,024,458)	(16,024,458)	(74,400)			
S&P 500®, Strike Price \$1.00, Expires 04/01/20 (MSCS)	(17,316,753)	(17,316,753)	(1,892,415)			
S&P 500®, Strike Price \$50.00, Expires 04/13/20 (MSCS)	(2,584,590)	(2,584,590)	(8,780)			
S&P 500®, Strike Price \$70.00, Expires 04/17/20 (MSCS)	(2,584,590)	(2,584,590)	(15,950)			
S&P 500®, Strike Price \$100.00, Expires 04/13/20 (MSCS)	(1,033,836)	(1,033,836)	(4,212)			
S&P 500®, Strike Price \$150.00, Expires 04/09/20 (MSCS)	(20,159,802)	(20,159,802)	(88,140)			
S&P 500®, Strike Price \$150.00, Expires 04/22/20 (MSCS)	(1,550,754)	(1,550,754)	(16,770)			
S&P 500®, Strike Price \$175.00, Expires 04/22/20 (MSCS)	(1,292,295)	(1,292,295)	(15,325)			
S&P 500®, Strike Price \$175.00, Expires 04/24/20 (MSCS)	(6,978,393)	(6,978,393)	(92,070)			
S&P 500®, Strike Price \$190.00, Expires 04/22/20 (MSCS)	(15,507,540)	(15,507,540)	(194,100)			
S&P 500®, Strike Price \$220.00, Expires 04/24/20 (MSCS)	(10,596,819)	(10,596,819)	(163,590)			
S&P 500®, Strike Price \$250.00, Expires 04/27/20 (MSCS)	(11,372,196)	(11,372,196)	(206,096)			
S&P 500®, Strike Price \$275.00, Expires 04/27/20 (MSCS)	(6,719,934)	(6,719,934)	(132,080)			

	<u>Number of Contracts</u>	<u>Notional Amount</u>	<u>Value</u>		<u>Number of Contracts</u>	<u>Notional Amount</u>	<u>Value</u>
S&P 500®, Strike Price \$400.00, Expires 04/08/20 (MSCS)	(19,901,343)	\$(19,901,343)	\$(255,255)	S&P 500®, Strike Price \$950.00, Expires 04/15/20 (MSCS)	(8,270,688)	\$(8,270,688)	\$(23,520)
S&P 500®, Strike Price \$425.00, Expires 04/06/20 (MSCS)	(20,159,802)	(20,159,802)	(209,820)				(4,010,843)
S&P 500®, Strike Price \$585.00, Expires 04/03/20 (MSCS)	(20,159,802)	(20,159,802)	(486,330)	Total Written Options (Premiums received \$(5,273,616))			(4,395,408)
S&P 500®, Strike Price \$900.00, Expires 04/15/20 (MSCS)	(3,101,508)	(3,101,508)	(7,020)	Liabilities in Excess of Other Assets — (0.5)%			(5,507,269)
S&P 500®, Strike Price \$925.00, Expires 04/20/20 (MSCS)	(18,867,507)	(18,867,507)	(71,540)	NET ASSETS — 100.0%			<u>\$1,056,532,662</u>

Futures Contracts outstanding at March 31, 2020:

<u>Future Type</u>	<u>Expiration Date</u>	<u>Open Long (Short) Contracts</u>	<u>Notional Market Value of Contracts</u>	<u>Value and Unrealized Appreciation (Depreciation)</u>
S&P 500® E-Mini	06/2020	(115)	<u>\$(19,915,175)</u>	<u>\$(876,864)</u>

Forward Foreign Currency Contracts outstanding at March 31, 2020:

<u>Expiration Date</u>	<u>Currency Purchased</u>	<u>Amount of Currency Purchased</u>	<u>Currency Sold</u>	<u>Amount of Currency Sold</u>	<u>Counter-party</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
06/30/20	Euro	2,017,099	U.S. Dollars	2,167,794	CS	\$ 64,613
06/30/20	Swiss Francs	771,018	U.S. Dollars	790,355	UBS	14,142
06/30/20	Japanese Yen	27,795,280	U.S. Dollars	253,535	BOA	5,966
06/30/20	U.S. Dollars	468,960	Swiss Francs	446,283	UBS	3,298
06/30/20	U.S. Dollars	261,335	Japanese Yen	27,795,280	BOA	1,834
Subtotal Appreciation						<u>\$ 89,853</u>
06/30/20	Euro	415,001	U.S. Dollars	459,592	CS	\$(292)
06/30/20	U.S. Dollars	1,421,371	British Pounds	1,167,840	JPM	(31,405)
06/30/20	U.S. Dollars	12,296,527	Swiss Francs	11,909,642	UBS	(130,259)
06/30/20	U.S. Dollars	11,912,340	Euro	10,949,244	CS	(205,652)
Subtotal Depreciation						<u>\$(367,608)</u>
Total Forward Foreign Currency Contracts outstanding at March 31, 2020						<u>\$(277,755)</u>

DEFENSIVE MARKET STRATEGIES[®] FUND

SCHEDULE OF INVESTMENTS (Continued)

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	Total Value	Level 1 Quoted Prices	Level 2 Other Significant Observable Inputs	Level 3 Significant Unobservable Inputs
Assets:				
Investments in Securities:				
Common Stocks	\$ 422,574,387	\$422,574,387	\$ —	\$ —
Corporate Bonds	279,511,586	—	279,511,586	—
Equity-Linked Securities	12,785,539	—	1,462,980	11,322,559
Foreign Bonds	18,417,435	—	18,417,435	—
Foreign Common Stocks:				
France	4,429,844	—	4,429,844	—
Netherlands	6,177,995	229,986	5,948,009	—
Switzerland	20,912,223	7,478,044	13,434,179	—
Other ^{^^}	21,031,673	21,031,673	—	—
Total Foreign Common Stocks	<u>52,551,735</u>	<u>28,739,703</u>	<u>23,812,032</u>	<u>—</u>
Money Market Funds	44,892,173	44,892,173	—	—
Mutual Funds	12,138,838	12,138,838	—	—
Preferred Stocks	9,483,692	9,483,692	—	—
U.S. Treasury Obligations	214,079,954	—	214,079,954	—
Total Assets - Investments in Securities	<u>\$1,066,435,339</u>	<u>\$517,828,793</u>	<u>\$537,283,987</u>	<u>\$11,322,559</u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 89,853	\$ —	\$ 89,853	\$ —
Total Assets - Other Financial Instruments	<u>\$ 89,853</u>	<u>\$ —</u>	<u>\$ 89,853</u>	<u>\$ —</u>
Liabilities:				
Investments in Securities:				
Written Options:				
Call Options	\$ (384,565)	\$ (384,565)	\$ —	\$ —
Put Options	(4,010,843)	(4,010,843)	—	—
Total Written Options	<u>(4,395,408)</u>	<u>(4,395,408)</u>	<u>—</u>	<u>—</u>
Total Liabilities - Investments in Securities	<u>\$ (4,395,408)</u>	<u>\$ (4,395,408)</u>	<u>\$ —</u>	<u>\$ —</u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ (367,608)	\$ —	\$ (367,608)	\$ —
Futures Contracts	(876,864)	(876,864)	—	—
Total Liabilities - Other Financial Instruments	<u>\$ (1,244,472)</u>	<u>\$ (876,864)</u>	<u>\$ (367,608)</u>	<u>\$ —</u>

^{^^} Classifications as defined in the Schedule of Investments.

^{***} Other financial instruments are derivative instruments, such as futures contracts and forwards contracts, which are valued at the unrealized appreciation (depreciation) on the investment. Further details regarding the value of these investments can be found in the preceding "Futures Contracts outstanding" and "Forwards Foreign Currency Contracts outstanding" disclosures.

There were no transfers to or from Level 3 during the period ended March 31, 2020.

Management has determined that the amount of Level 3 securities compared to total net assets is not material; therefore, the reconciliation of Level 3 securities and assumptions is not shown for the period ended March 31, 2020.

EQUITY INDEX FUND SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 91.7%					
Communication Services — 10.3%					
Activision Blizzard, Inc.	58,450	\$ 3,476,606	Home Depot, Inc. (The)	82,780	\$ 15,455,854
Alphabet, Inc. Class A*	22,635	26,300,738	Kohl's Corporation Δ	15,822	230,843
Alphabet, Inc. Class C*	24,147	28,078,373	L Brands, Inc. Δ	34,382	397,456
AT&T, Inc.	580,816	16,930,787	Leggett & Platt, Inc.	4,991	133,160
CenturyLink, Inc. Δ	121,774	1,151,982	Lennar Corporation Class A	21,185	809,267
Charter Communications, Inc. Class A*	13,277	5,792,888	LKQ Corporation*	18,658	382,676
Comcast Corporation Class A	365,905	12,579,814	Lowe's Cos., Inc.	58,190	5,007,249
Discovery, Inc. Class A Δ *	27,796	540,354	Macy's, Inc. Δ	57,763	283,616
Discovery, Inc. Class C Δ *	15,921	279,254	Marriott International, Inc. Class A	24,143	1,806,138
DISH Network Corporation Class A Δ *	18,408	367,976	McDonald's Corporation	61,562	10,179,277
Electronic Arts, Inc.*	25,211	2,525,386	Mohawk Industries, Inc.*	2,387	181,985
Facebook, Inc. Class A*	187,870	31,336,716	Newell Brands, Inc.	39,118	519,487
Fox Corporation Class A	31,129	735,578	NIKE, Inc. Class B	94,490	7,818,103
Fox Corporation Class B	9,099	208,185	Nordstrom, Inc. Δ	18,747	287,579
Interpublic Group of Cos., Inc. (The)	47,139	763,181	Norwegian Cruise Line Holdings, Ltd. Δ *	15,478	169,639
Live Nation Entertainment, Inc. Δ *	10,940	497,333	NVR, Inc.*	266	683,383
Netflix, Inc.*	34,494	12,952,497	O'Reilly Automotive, Inc.*	5,716	1,720,802
News Corporation Class A	13,865	124,438	PulteGroup, Inc.	11,415	254,783
News Corporation Class B Δ	13,984	125,716	PVH Corporation	2,959	111,377
Omnicom Group, Inc.	24,095	1,322,816	Ralph Lauren Corporation Δ	2,058	137,536
Take-Two Interactive Software, Inc.*	10,102	1,198,198	Ross Stores, Inc.	25,592	2,225,736
T-Mobile US, Inc.*	23,800	1,996,820	Royal Caribbean Cruises, Ltd. Δ	15,182	488,405
Twitter, Inc.*	52,713	1,294,631	Starbucks Corporation	94,517	6,213,548
Verizon Communications, Inc.	331,314	17,801,501	Tapestry, Inc.	24,199	313,377
ViacomCBS, Inc. Class B Δ	34,540	483,905	Target Corporation	41,380	3,847,099
Walt Disney Co. (The)	142,641	13,779,121	Tiffany & Co.	9,641	1,248,509
		<u>182,644,794</u>	TJX Cos., Inc. (The)	90,590	4,331,108
			Tractor Supply Co.	7,490	633,280
			Ulta Beauty, Inc.*	3,840	674,688
			Under Armour, Inc. Class A Δ *	20,379	187,691
			Under Armour, Inc. Class C*	9,410	75,845
			VF Corporation	27,573	1,491,148
			Whirlpool Corporation Δ	2,806	240,755
			Yum! Brands, Inc.	25,974	1,779,998
				<u>161,570,131</u>	
Consumer Discretionary — 9.1%			Consumer Staples — 7.4%		
Advance Auto Parts, Inc.	6,948	648,387	Archer-Daniels-Midland Co.	58,262	2,049,657
Amazon.com, Inc.*	32,591	63,543,325	Campbell Soup Co. Δ	28,952	1,336,424
AutoZone, Inc.*	2,011	1,701,306	Church & Dwight Co., Inc.	27,416	1,759,559
Best Buy Co., Inc.	15,833	902,481	Clorox Co. (The)	12,213	2,115,902
Booking Holdings, Inc.*	3,419	4,599,649	Coca-Cola Co. (The)	369,705	16,359,446
BorgWarner, Inc.	6,279	153,019	Colgate-Palmolive Co.	85,113	5,648,099
Capri Holdings, Ltd.*	14,032	151,405	Conagra Brands, Inc.	41,499	1,217,581
CarMax, Inc. Δ *	16,274	876,029	Costco Wholesale Corporation	33,471	9,543,586
Carnival Corporation Δ	37,542	494,428	Coty, Inc. Class A Δ	45,699	235,807
Chipotle Mexican Grill, Inc.*	1,816	1,188,390	Estee Lauder Cos., Inc. (The) Class A	18,085	2,881,664
D.R. Horton, Inc.	20,166	685,644	General Mills, Inc.	62,909	3,319,708
Darden Restaurants, Inc.	9,727	529,732	Hershey Co. (The)	15,496	2,053,220
Dollar General Corporation	23,558	3,557,494	Hormel Foods Corporation Δ	43,964	2,050,481
Dollar Tree, Inc.*	18,243	1,340,313	J.M. Smucker Co. (The)	15,075	1,673,325
eBay, Inc.	59,500	1,788,570	Kellogg Co.	29,100	1,745,709
Expedia Group, Inc.	10,462	588,697	Kimberly-Clark Corporation	31,736	4,058,082
Ford Motor Co. Δ	395,246	1,909,038	Kraft Heinz Co. (The)	75,933	1,878,583
Gap, Inc. (The) Δ	36,887	259,684	Kroger Co. (The)	64,489	1,942,409
General Motors Co.	106,950	2,222,421	Lamb Weston Holdings, Inc.	17,029	972,356
Genuine Parts Co.	12,313	829,034			
H&R Block, Inc. Δ	32,961	464,091			
Hanesbrands, Inc. Δ	14,216	111,880			
Harley-Davidson, Inc. Δ	8,982	170,029			
Hasbro, Inc.	10,784	771,595			
Hilton Worldwide Holdings, Inc.	25,822	1,762,093			

See Notes to Schedules of Investments.

132

EQUITY INDEX FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
McCormick & Co., Inc. (Non-Voting Shares)	12,700	\$ 1,793,367	Citigroup, Inc.	179,525	\$ 7,561,593
Mondelez International, Inc. Class A	133,352	6,678,268	Citizens Financial Group, Inc.	37,570	706,692
Monster Beverage Corporation*	46,680	2,626,217	CME Group, Inc.	28,081	4,855,486
PepsiCo, Inc.	130,365	15,656,837	Comerica, Inc.	10,547	309,449
Procter & Gamble Co. (The)	206,021	22,662,310	Discover Financial Services	17,665	630,111
Sysco Corporation	37,870	1,728,008	E*TRADE Financial Corporation	10,478	359,605
Tyson Foods, Inc. Class A	35,391	2,048,077	Everest Re Group, Ltd.	3,173	610,549
Walgreens Boots Alliance, Inc.	61,239	2,801,684	Fifth Third Bancorp	52,084	773,447
Walmart, Inc.	111,926	12,717,032	First Republic Bank	11,885	977,898
		<u>131,553,398</u>	Franklin Resources, Inc.Δ	23,495	392,132
			Globe Life, Inc.	4,186	301,266
Energy — 2.4%			Goldman Sachs Group, Inc. (The)	27,330	4,224,945
Apache CorporationΔ	23,559	98,477	Hartford Financial Services Group, Inc. (The)	28,747	1,013,044
Archrock, Inc.	13	49	Huntington Bancshares, Inc.	83,830	688,244
Baker Hughes Co.	33,215	348,757	Intercontinental Exchange, Inc.	43,068	3,477,741
Cabot Oil & Gas Corporation	29,892	513,843	Invesco, Ltd.Δ	43,478	394,780
Chevron Corporation	148,265	10,743,282	JPMorgan Chase & Co.	250,114	22,517,763
Concho Resources, Inc.	15,869	679,987	KeyCorp	64,549	669,373
ConocoPhillips	89,387	2,753,119	Lincoln National Corporation	19,455	512,056
Devon Energy Corporation	38,557	266,429	Loews Corporation	12,502	435,445
Diamondback Energy, Inc.	10,890	285,318	M&T Bank Corporation	10,059	1,040,402
EOG Resources, Inc.	40,407	1,451,419	MarketAxess Holdings, Inc.	2,840	944,499
Exterran Corporation*	6	29	Marsh & McLennan Cos., Inc.	39,915	3,451,051
Exxon Mobil Corporation	332,330	12,618,570	MetLife, Inc.	79,589	2,433,036
Halliburton Co.	74,621	511,154	Moody's Corporation	11,483	2,428,654
Helmerich & Payne, Inc.Δ	4,961	77,640	Morgan Stanley	104,741	3,561,194
Hess CorporationΔ	18,891	629,070	MSCI, Inc.	5,076	1,466,761
HollyFrontier Corporation	10,771	263,997	Nasdaq, Inc.	9,140	867,843
Kinder Morgan, Inc.	146,006	2,032,403	Northern Trust Corporation	16,617	1,253,919
Marathon Oil CorporationΔ	69,854	229,820	People's United Financial, Inc.Δ	11,480	126,854
Marathon Petroleum Corporation	50,234	1,186,527	PNC Financial Services Group, Inc. (The)	34,137	3,267,594
National Oilwell Varco, Inc.	32,684	321,284	Principal Financial Group, Inc.	22,421	702,674
Noble Energy, Inc.	40,915	247,127	Progressive Corporation (The)	45,104	3,330,479
Occidental Petroleum CorporationΔ	79,090	915,862	Prudential Financial, Inc.	36,128	1,883,714
ONEOK, Inc.	35,809	780,994	Raymond James Financial, Inc.	9,228	583,210
Phillips 66	31,961	1,714,708	Regions Financial Corporation	83,579	749,704
Pioneer Natural Resources Co.	11,479	805,252	S&P Global, Inc.	17,423	4,269,506
Valero Energy Corporation	31,110	1,411,150	State Street Corporation	30,870	1,644,445
Williams Cos., Inc. (The)	96,309	1,362,772	SVB Financial Group*	2,215	334,642
		<u>42,249,039</u>	Synchrony Financial	55,655	895,489
Financials — 9.9%			T. Rowe Price Group, Inc.	15,490	1,512,599
Aflac, Inc.	66,659	2,282,404	Travelers Cos., Inc. (The)	21,004	2,086,747
Allstate Corporation (The)	28,840	2,645,493	Truist Financial Corporation	104,234	3,214,577
American Express Co.	47,721	4,085,395	U.S. Bancorp	117,801	4,058,244
American International Group, Inc.	67,569	1,638,548	Unum Group	8,642	129,716
Ameriprise Financial, Inc.	10,894	1,116,417	W.R. Berkley Corporation	11,267	587,799
Arthur J. Gallagher & Co.	15,093	1,230,230	Wells Fargo & Co.	318,305	9,135,353
Assurant, Inc.	2,341	243,675	Zions Bancorp NAA	7,446	199,255
Bank of America Corporation	683,906	14,519,324			<u>177,049,133</u>
Bank of New York Mellon Corporation (The)	72,967	2,457,529	Health Care — 13.7%		
Berkshire Hathaway, Inc. Class B*	156,738	28,656,409	Abbott Laboratories	143,145	11,295,572
BlackRock, Inc.	9,421	4,144,957	ABIOMED, Inc.*	6,766	982,153
Capital One Financial Corporation	34,907	1,760,011	Agilent Technologies, Inc.	32,843	2,352,216
Cboe Global Markets, Inc.	8,664	773,262	Alexion Pharmaceuticals, Inc.*	24,651	2,213,413
Charles Schwab Corporation (The)	92,054	3,094,855	Align Technology, Inc.*	8,080	1,405,516
Cincinnati Financial Corporation	10,988	829,045			

	Shares	Value		Shares	Value
Amgen, Inc.	55,832	\$ 11,318,821	C.H. Robinson Worldwide, Inc.Δ	12,459	\$ 824,786
Anthem, Inc.	21,194	4,811,886	Caterpillar, Inc.	44,540	5,168,422
Baxter International, Inc.	41,154	3,341,293	Cintas Corporation	6,438	1,115,190
Becton, Dickinson and Co.	21,279	4,889,276	Copart, Inc.*	11,178	765,917
Biogen, Inc.*	18,945	5,993,819	CSX Corporation	65,253	3,738,997
Boston Scientific Corporation*	120,221	3,922,811	Cummins, Inc.	10,680	1,445,218
Bristol-Myers Squibb Co.	237,755	13,252,464	Deere & Co.	24,563	3,393,624
Cardinal Health, Inc.	27,527	1,319,644	Delta Air Lines, Inc.	56,365	1,608,093
Centene Corporation*	58,326	3,465,148	Dover Corporation	13,712	1,150,985
Cerner Corporation	28,126	1,771,657	Emerson Electric Co.	55,944	2,665,732
Cigna Corporation	29,323	5,195,449	Equifax, Inc.	8,312	992,868
CVS Health Corporation	104,298	6,188,000	Expeditors International of Washington, Inc.	6,818	454,897
DanaHER Corporation	49,319	6,826,243	Fastenal Co.	36,004	1,125,125
DaVita, Inc.*	13,768	1,047,194	FedEx Corporation	21,581	2,616,912
DENTSPLY SIRONA, Inc.	26,241	1,018,938	Flowserve Corporation	4,858	116,058
Edwards Lifesciences Corporation*	19,109	3,604,340	Fortive Corporation	28,093	1,550,453
Eli Lilly & Co.	106,010	14,705,707	Fortune Brands Home & Security, Inc.	18,870	816,127
Gilead Sciences, Inc.	142,431	10,648,142	General Dynamics Corporation	20,407	2,700,050
HCA Healthcare, Inc.	23,088	2,074,457	General Electric Co.	659,185	5,233,929
Henry Schein, Inc.*	11,738	593,004	Honeywell International, Inc.	55,553	7,432,436
Hologic, Inc.*	29,305	1,028,605	Huntington Ingalls Industries, Inc.	2,805	511,099
Humana, Inc.	11,904	3,738,094	IDEX Corporation	5,716	789,437
IDEXX Laboratories, Inc.*	8,626	2,089,562	IHS Markit, Ltd.	29,494	1,769,640
Illumina, Inc.*	12,688	3,465,347	Illinois ToolWorks, Inc.	22,337	3,174,534
Incyte Corporation*	27,837	2,038,503	Ingersoll Rand, Inc.*	14,300	354,640
Intuitive Surgical, Inc.*	9,533	4,720,837	J.B. Hunt Transport Services, Inc.	3,269	301,500
IQVIA Holdings, Inc.*	15,811	1,705,374	Jacobs Engineering Group, Inc.	4,647	368,368
Johnson & Johnson	236,810	31,052,895	Kansas City Southern	10,006	1,272,563
Laboratory Corporation of America Holdings*	7,436	939,836	L3Harris Technologies, Inc.	16,801	3,026,196
McKesson Corporation	16,930	2,289,952	Lockheed Martin Corporation	19,185	6,502,756
Mettler-Toledo International, Inc.*	2,501	1,726,965	Masco Corporation	31,887	1,102,334
PerkinElmer, Inc.	11,320	852,170	Norfolk Southern Corporation	19,839	2,896,494
Quest Diagnostics, Inc.	16,017	1,286,165	Northrop Grumman Corporation	12,728	3,850,856
Regeneron Pharmaceuticals, Inc.*	9,873	4,820,887	Old Dominion Freight Line, Inc.	7,428	974,999
ResMed, Inc.	11,820	1,740,968	PACCAR, Inc.	22,794	1,393,397
Stryker Corporation	26,037	4,334,900	Parker-Hannifin CorporationΔ	8,815	1,143,570
Teleflex, Inc.	4,060	1,189,012	Quanta Services, Inc.	5,431	172,326
Thermo Fisher Scientific, Inc.	34,174	9,691,746	Raytheon Co.	22,977	3,013,434
UnitedHealth Group, Inc.	74,142	18,489,532	Republic Services, Inc.	19,655	1,475,304
Universal Health Services, Inc. Class B	9,989	989,710	Robert Half International, Inc.	4,920	185,730
Varian Medical Systems, Inc.*	9,565	981,943	Rockwell Automation, Inc.	8,494	1,281,830
Vertex Pharmaceuticals, Inc.*	29,389	6,993,113	Rollins, Inc.Δ	14,250	514,995
Waters CorporationΔ*	6,921	1,259,968	Roper Technologies, Inc.	6,043	1,884,268
Zimmer Biomet Holdings, Inc.	21,341	2,157,148	Snap-on, Inc.Δ	5,899	641,929
Zoetis, Inc.	78,966	9,293,509	Southwest Airlines Co.Δ	36,781	1,309,771
		<u>243,113,904</u>	Stanley Black & Decker, Inc.	10,352	1,035,200
			Textron, Inc.	19,700	525,399
Industrials — 7.3%			TransDigm Group, Inc.Δ	3,870	1,239,135
3M Co.	48,160	6,574,322	Union Pacific Corporation	55,813	7,871,865
A.O. Smith CorporationΔ	16,217	613,165	United Airlines Holdings, Inc.*	19,397	611,975
Alaska Air Group, Inc.	10,021	285,298	United Parcel Service, Inc. Class B	50,421	4,710,330
American Airlines Group, Inc.Δ	38,478	469,047	United Rentals, Inc.Δ*	7,513	773,088
AMETEK, Inc.	16,745	1,205,975	United Technologies Corporation	63,362	5,976,937
Arconic, Inc.	16,474	264,572	Verisk Analytics, Inc.	12,729	1,774,168
Boeing Co. (The)	41,191	6,143,226	W.W. Grainger, Inc.	3,321	825,268

EQUITY INDEX FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Waste Management, Inc.	33,085	\$ 3,062,348	Oracle Corporation	205,823	\$ 9,947,426
Westinghouse Air Brake Technologies Corporation	11,295	543,628	Paychex, Inc.	27,668	1,740,871
Xylem, Inc.	9,669	629,742	Paycom Software, Inc.Δ*	3,850	777,739
			PayPal Holdings, Inc.*	89,390	8,558,199
		129,962,477	Qorvo, Inc.*	4,807	387,588
Information Technology — 23.4%			QUALCOMM, Inc.	91,816	6,211,352
Adobe, Inc.*	36,755	11,696,911	salesforce.com, Inc.*	68,199	9,819,292
Advanced Micro Devices, Inc.*	82,934	3,771,838	ServiceNow, Inc.*	14,510	4,158,276
Akamai Technologies, Inc.*	6,606	604,383	Skyworks Solutions, Inc.	15,074	1,347,314
Alliance Data Systems Corporation	2,399	80,726	Synopsys, Inc.*	15,492	1,995,215
Amphenol Corporation Class A	18,535	1,350,831	Texas Instruments, Inc.	69,952	6,990,303
Analog Devices, Inc.	29,267	2,623,787	VeriSign, Inc.*	7,867	1,416,768
ANSYS, Inc.*	9,168	2,131,285	Visa, Inc. Class AΔ	132,519	21,351,461
Apple, Inc.	334,672	85,103,743	Western Digital Corporation	24,973	1,039,376
Applied Materials, Inc.	77,376	3,545,368	Western Union Co. (The)Δ	39,393	714,195
Arista Networks, Inc.*	4,638	939,427	Xerox Holdings Corporation	11,464	217,128
Autodesk, Inc.*	15,847	2,473,717	Xilinx, Inc.	18,364	1,431,290
Automatic Data Processing, Inc.	33,997	4,646,710	Zebra Technologies Corporation Class A*	4,187	768,733
Broadcom, Inc.	31,170	7,390,407			416,792,979
Broadridge Financial Solutions, Inc.	6,807	645,508	Materials — 1.8%		
Cadence Design Systems, Inc.*	14,000	924,560	Air Products & Chemicals, Inc.	16,602	3,313,925
CDW Corporation	11,000	1,025,970	Albemarle CorporationΔ	5,038	283,992
Cisco Systems, Inc.	338,843	13,319,918	Avery Dennison Corporation	3,272	333,319
Citrix Systems, Inc.	9,508	1,345,857	Ball Corporation	26,240	1,696,678
Cognizant Technology Solutions Corporation Class A	43,559	2,024,187	Celanese Corporation	9,582	703,223
Corning, Inc.Δ	59,799	1,228,271	CF Industries Holdings, Inc.	17,082	464,630
DXC Technology Co.	18,725	244,361	Corteva, Inc.	55,219	1,297,646
F5 Networks, Inc.*	2,480	264,442	Dow, Inc.	55,219	1,614,604
Fidelity National Information Services, Inc.	47,995	5,838,112	DuPont de Nemours, Inc.	62,802	2,141,548
Fiserv, Inc.*	43,328	4,115,727	Eastman Chemical Co.	14,389	670,240
FleetCor Technologies, Inc.Δ*	6,254	1,166,621	Ecolab, Inc.	18,944	2,952,043
FLIR Systems, Inc.	5,180	165,190	FMC Corporation	5,397	440,881
Fortinet, Inc.*	9,885	1,000,065	Freeport-McMoRan, Inc.Δ	112,863	761,825
Gartner, Inc.Δ*	5,295	527,223	International Flavors & Fragrances, Inc.Δ	8,221	839,200
Global Payments, Inc.	22,769	3,283,973	International Paper Co.	43,581	1,356,676
Hewlett Packard Enterprise Co.	113,804	1,105,037	Martin Marietta Materials, Inc.	5,969	1,129,514
HP, Inc.	132,336	2,297,353	Mosaic Co. (The)	26,057	281,937
Intel Corporation	342,984	18,562,294	Newmont Corporation	67,991	3,078,632
International Business Machines Corporation	72,240	8,013,583	Nucor Corporation	32,443	1,168,597
Intuit, Inc.	19,008	4,371,840	Packaging Corporation of America	6,567	570,213
Jack Henry & Associates, Inc.	5,530	858,477	PPG Industries, Inc.	18,443	1,541,835
Juniper Networks, Inc.	15,019	287,464	Sealed Air Corporation	10,710	264,644
Keysight Technologies, Inc.*	13,420	1,122,986	Sherwin-Williams Co. (The)	6,348	2,917,033
KLA Corporation	11,211	1,611,469	Vulcan Materials Co.	11,222	1,212,762
Lam Research Corporation	10,705	2,569,200	Westrock Co.	21,818	616,577
Leidos Holdings, Inc.	10,893	998,343			31,652,174
Mastercard, Inc. Class A	68,771	16,612,323	Real Estate — 2.8%		
Maxim Integrated Products, Inc.	19,970	970,742	Alexandria Real Estate Equities, Inc. REIT	4,819	660,492
Microchip Technology, Inc.Δ	16,977	1,151,041	American Tower Corporation REIT	34,001	7,403,718
Micron Technology, Inc.*	84,017	3,533,755	Apartment Investment & Management Co. Class A REIT	5,953	209,248
Microsoft Corporation	599,094	94,483,115	AvalonBay Communities, Inc. REIT	11,730	1,726,304
Motorola Solutions, Inc.	13,048	1,734,340	Boston Properties, Inc. REIT	11,272	1,039,617
NetApp, Inc.	21,788	908,342	CBRE Group, Inc. Class A*	26,915	1,014,965
NortonLifeLock, Inc.	47,298	884,946			
NVIDIA Corporation	46,907	12,364,685			

	Shares	Value		Shares	Value
Crown Castle International Corporation REIT	32,487	\$ 4,691,123	Sempra Energy	20,984	\$ 2,370,982
Digital Realty Trust, Inc. REITΔ	16,030	2,226,727	Southern Co. (The)	81,308	4,402,015
Duke Realty Corporation REIT	32,547	1,053,872	WEC Energy Group, Inc.Δ	32,075	2,826,770
Equinix, Inc. REIT	6,095	3,806,754	Xcel Energy, Inc.	35,982	2,169,715
Equity Residential REIT	36,341	2,242,603			<u>63,335,899</u>
Essex Property Trust, Inc. REIT	5,627	1,239,290	Total Common Stocks		
Extra Space Storage, Inc. REIT	8,534	817,216	(Cost \$1,396,157,876)		<u>1,629,529,681</u>
Federal Realty Investment Trust REIT	2,600	193,986	FOREIGN COMMON STOCKS — 2.9%		
Healthpeak Properties, Inc. REIT	46,597	1,111,338	Curacao — 0.1%		
Host Hotels & Resorts, Inc. REITΔ	47,435	523,682	Schlumberger, Ltd.	121,737	1,642,232
Iron Mountain, Inc. REITΔ	32,755	779,569	Ireland — 2.0%		
Kimco Realty Corporation REIT	56,971	550,910	Accenture PLC Class A	48,630	7,939,334
Mid-America Apartment Communities, Inc. REIT	7,607	783,749	Alllegion PLC	11,277	1,037,710
Prologis, Inc. REIT	48,593	3,905,419	Eaton Corporation PLC	34,612	2,689,006
Public Storage REIT	13,141	2,609,934	Johnson Controls International PLC	75,803	2,043,649
Realty Income Corporation REIT	28,647	1,428,339	Linde PLC	42,397	7,334,681
Regency Centers Corporation REIT	15,104	580,447	Medtronic PLCΔ	104,997	9,468,629
SBA Communications Corporation REIT	9,082	2,451,868	Pentair PLC	6,692	199,154
Simon Property Group, Inc. REIT	28,493	1,563,126	Seagate Technology PLCΔ	24,342	1,187,890
SL Green Realty Corporation REITΔ	7,249	312,432	STERIS PLC	6,583	921,422
UDR, Inc. REIT	16,995	620,997	Trane Technologies PLC	16,206	1,338,453
Ventas, Inc. REIT	33,547	899,060	Willis Towers Watson PLCΔ	8,889	1,509,797
Vornado Realty Trust REIT	15,993	579,107			<u>35,669,725</u>
Welltower, Inc. REIT	31,626	1,447,838	Jersey — 0.1%		
Weyerhaeuser Co. REIT	66,786	1,132,023	Amcors PLCΔ	120,129	975,448
		<u>49,605,753</u>	Aptiv PLC	15,022	739,683
Utilities — 3.6%					<u>1,715,131</u>
AES Corporation	56,201	764,334	Netherlands — 0.1%		
Alliant Energy Corporation	6,500	313,885	LyondellBasell Industries NV Class A	27,312	1,355,495
Ameren Corporation	19,884	1,448,152	Mylan NV*	84,301	1,256,928
American Electric Power Co., Inc.	43,060	3,443,939			<u>2,612,423</u>
American Water Works Co., Inc.	20,418	2,441,176	Switzerland — 0.4%		
Atmos Energy Corporation	8,640	857,347	Chubb, Ltd.	35,583	3,974,265
CenterPoint Energy, Inc.	50,231	776,069	Garmin, Ltd.	8,253	618,645
CMS Energy Corporation	24,417	1,434,499	TE Connectivity, Ltd.	28,610	1,801,858
Consolidated Edison, Inc.	33,879	2,642,562			<u>6,394,768</u>
Dominion Energy, Inc.	82,303	5,941,453	United Kingdom — 0.2%		
DTE Energy Co.	20,230	1,921,243	Aon PLCΔ	19,060	3,145,662
Duke Energy Corporation	63,450	5,131,836	Nielsen Holdings PLC	40,749	510,993
Edison International	25,039	1,371,887	TechnipFMC PLC	23,072	155,505
Entergy Corporation	11,610	1,090,992			<u>3,812,160</u>
Eversource Energy	17,247	949,447	Total Foreign Common Stocks		
Exelon Corporation	22,827	1,785,300	(Cost \$58,631,710)		<u>51,846,439</u>
FirstEnergy Corporation	79,694	2,933,536	MONEY MARKET FUNDS — 5.0%		
NextEra Energy, Inc.	37,260	1,493,008	GuideStone Money Market Fund,		
NiSource, Inc.	39,437	9,489,331	0.46%		
NRG Energy, Inc.	23,079	576,283	(Institutional Class)∅∞	87,384,309	87,384,309
Pinnacle West Capital Corporation	19,377	528,217			
PPL Corporation	4,108	311,345			
Public Service Enterprise Group, Inc.	73,784	1,820,989			
	46,751	2,099,587			

EQUITY INDEX FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value
Northern Institutional Liquid Assets Portfolio (Shares), 0.71%	1,704,921	\$ 1,704,921
Total Money Market Funds (Cost \$89,089,230)		<u>89,089,230</u>
	Par	
U.S. TREASURY OBLIGATION — 0.1%		
U.S. Treasury Bill 1.52%, 05/07/20	\$1,300,000	<u>1,299,930</u>
TOTAL INVESTMENTS — 99.7% (Cost \$1,545,176,832)		<u>1,771,765,280</u>
Other Assets in Excess of Liabilities — 0.3%		<u>5,735,790</u>
NET ASSETS — 100.0%		<u>\$1,777,501,070</u>

Futures Contracts outstanding at March 31, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
S&P 500® E-Mini	06/2020	700	<u>\$89,939,500</u>	<u>\$2,716,106</u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	Total Value	Level 1 Quoted Prices	Level 2 Other Significant Observable Inputs	Level 3 Significant Unobservable Inputs
Assets:				
Investments in Securities:				
Common Stocks	\$1,629,529,681	\$1,629,529,681	\$ —	\$ —
Foreign Common Stocks	51,846,439	51,846,439	—	—
Money Market Funds	89,089,230	89,089,230	—	—
U.S. Treasury Obligation	<u>1,299,930</u>	<u>—</u>	<u>1,299,930</u>	<u>—</u>
Total Assets - Investments in Securities	<u>\$1,771,765,280</u>	<u>\$1,770,465,350</u>	<u>\$1,299,930</u>	<u>\$ —</u>
Other Financial Instruments***				
Futures Contracts	\$ 2,716,106	\$ 2,716,106	\$ —	\$ —
Total Assets - Other Financial Instruments	<u>\$ 2,716,106</u>	<u>\$ 2,716,106</u>	<u>\$ —</u>	<u>\$ —</u>

*** Other financial instruments are derivative instruments, such as futures contracts, which are valued at the unrealized appreciation (depreciation) on the investment. Further details regarding the value of these investments can be found in the preceding "Futures Contracts outstanding" disclosure.

VALUE EQUITY FUND

SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 81.7%					
Communication Services — 5.3%					
Activision Blizzard, Inc.	6,097	\$ 362,650	Costco Wholesale Corporation	1,869	\$ 532,908
AT&T, Inc.	267,444	7,795,993	General Mills, Inc.	18,276	964,425
Cable One, Inc.	36	59,184	Hershey Co. (The)	2,557	338,803
Charter Communications, Inc. Class A*	2,361	1,030,128	Hormel Foods Corporation Δ	4,202	195,981
Comcast Corporation Class A	380,440	13,079,527	J.M. Smucker Co. (The)	1,955	217,005
Discovery, Inc. Class A Δ *	132,435	2,574,536	Kellogg Co.	4,251	255,017
Electronic Arts, Inc.*	4,813	482,118	Keurig Dr. Pepper, Inc. Δ	4,770	115,768
InterActiveCorp*	1,005	180,126	Kimberly-Clark Corporation	4,480	572,858
Liberty Media Corporation Class A*	1,394	44,176	Kraft Heinz Co. (The)	9,702	240,027
Liberty Media Corporation-Liberty SiriusXM Class C*	1,401	44,300	Lamb Weston Holdings, Inc.	48,601	2,775,117
Take-Two Interactive Software, Inc.*	2,235	265,093	McCormick & Co., Inc. (Non-Voting Shares)	1,942	274,230
T-Mobile US, Inc.*	3,633	304,809	Mondelez International, Inc. Class A	125,726	6,296,357
Verizon Communications, Inc.	269,680	14,489,906	PepsiCo, Inc.	56,576	6,794,778
ViacomCBS, Inc. Class B	122,364	1,714,320	Post Holdings, Inc.*	36,817	3,054,706
Walt Disney Co. (The)	60,299	5,824,883	Procter & Gamble Co. (The)	158,535	17,438,850
		<u>48,251,749</u>	Sysco Corporation	7,233	330,042
			Tyson Foods, Inc. Class A	3,987	230,728
Consumer Discretionary — 5.8%			US Foods Holding Corporation*	1,803	31,931
Advance Auto Parts, Inc.	81,379	7,594,288	Walgreens Boots Alliance, Inc.	7,311	334,478
Aramark	148,573	2,967,003	Walmart, Inc.	54,452	6,186,836
Bed Bath & Beyond, Inc. Δ	169,899	715,275			<u>58,894,522</u>
Bright Horizons Family Solutions, Inc.*	398	40,596	Energy — 3.7%		
Carnival Corporation Δ	4,232	55,735	Baker Hughes Co.	179,546	1,885,233
Chipotle Mexican Grill, Inc.*	312	204,173	Cabot Oil & Gas Corporation	6,225	107,008
D.R. Horton, Inc.	4,944	168,096	Chevron Corporation	222,240	16,103,510
Darden Restaurants, Inc.	1,588	86,482	ConocoPhillips	10,123	311,788
Dollar General Corporation	57,756	8,721,734	EOG Resources, Inc.	5,257	188,831
Domino's Pizza, Inc.	566	183,424	Exxon Mobil Corporation	40,401	1,534,026
Dunkin' Brands Group, Inc.	1,548	82,199	Hess Corporation Δ	73,769	2,456,508
Ford Motor Co.	39,517	190,867	Kinder Morgan, Inc.	132,155	1,839,598
General Motors Co.	11,298	234,772	Marathon Petroleum Corporation	49,292	1,164,277
Genuine Parts Co.	604	40,667	Occidental Petroleum Corporation Δ	11,313	131,005
Home Depot, Inc. (The)	5,998	1,119,887	ONEOK, Inc.	5,760	125,626
Lennar Corporation Class A	201,797	7,708,645	Phillips 66	95,159	5,105,280
Lowe's Cos., Inc.	131,680	11,331,064	Valero Energy Corporation	65,059	2,951,076
McDonald's Corporation	17,664	2,920,742			<u>33,903,766</u>
NVR, Inc.*	55	141,301	Financials — 15.9%		
O'Reilly Automotive, Inc.*	1,064	320,317	Aflac, Inc.	7,113	243,549
Pool Corporation	728	143,249	AGNC Investment Corporation REIT	10,588	112,021
PulteGroup, Inc.	2,681	59,840	Alleghany Corporation	53	29,275
Ross Stores, Inc.	3,909	339,966	Allstate Corporation (The)	6,737	617,985
Service Corporation International Δ	2,860	111,855	American Express Co.	40,482	3,465,664
Target Corporation	72,767	6,765,148	American Financial Group, Inc.	1,199	84,026
TJX Cos., Inc. (The)	1,843	88,114	American International Group, Inc.	263,746	6,395,840
Yum! Brands, Inc.	5,231	358,480	Ameriprise Financial, Inc.	19,321	1,980,016
		<u>52,693,919</u>	Arch Capital Group, Ltd.*	4,673	132,994
			Arthur J. Gallagher & Co.	2,742	223,500
Consumer Staples — 6.4%			Bank of America Corporation	72,859	1,546,797
Campbell Soup Co. Δ	2,195	101,321	Bank of New York Mellon Corporation (The)	207,607	6,992,204
Church & Dwight Co., Inc.	3,914	251,201	Berkshire Hathaway, Inc. Class B*	129,738	23,719,999
Clorox Co. (The)	1,958	339,223	BlackRock, Inc.	10,545	4,639,484
Coca-Cola Co. (The)	85,107	3,765,985	Blackstone Group, Inc. (The) Class A	15,300	697,221
Colgate-Palmolive Co.	61,857	4,104,831	Brown & Brown, Inc.	1,358	49,187
Conagra Brands, Inc.	107,400	3,151,116	Capital One Financial Corporation	3,775	190,336

VALUE EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Cboe Global Markets, Inc.	1,646	\$ 146,906	Gilead Sciences, Inc.	73,125	\$ 5,466,825
Charles Schwab Corporation (The)	3,891	130,815	HCA Healthcare, Inc.	1,387	124,622
Cincinnati Financial Corporation	36,325	2,740,721	Henry Schein, Inc.*	3,986	201,373
Citigroup, Inc.	99,497	4,190,814	Hologic, Inc.*	156,914	5,507,681
CME Group, Inc.	8,931	1,544,259	Humana, Inc.	3,001	942,374
Erie Indemnity Co. Class AA	613	90,871	Johnson & Johnson	206,137	27,030,745
Everest Re Group, Ltd.	598	115,067	Laboratory Corporation of America Holdings*	2,042	258,088
Fidelity National Financial, Inc.	4,509	112,184	McKesson Corporation	24,895	3,367,298
First American Financial Corporation	2,496	105,855	Molina Healthcare, Inc.*	30,392	4,246,066
First Republic Bank	1,465	120,540	Quest Diagnostics, Inc.	51,498	4,135,289
Franklin Resources, Inc.	76,607	1,278,571	Regeneron Pharmaceuticals, Inc.*	714	348,639
Goldman Sachs Group, Inc. (The)	2,785	430,533	Thermo Fisher Scientific, Inc.	1,338	379,457
Intercontinental Exchange, Inc.	85,771	6,926,008	UnitedHealth Group, Inc.	33,425	8,335,527
JPMorgan Chase & Co.	210,963	18,992,999	Universal Health Services, Inc. Class B	2,919	289,215
M&T Bank Corporation	1,488	153,904	Vertex Pharmaceuticals, Inc.*	4,011	954,417
Markel Corporation*	180	167,020	Zimmer Biomet Holdings, Inc.	81,775	8,265,817
MarketAxess Holdings, Inc.	535	177,925			<u>106,585,071</u>
Marsh & McLennan Cos., Inc.	7,416	641,187			
MetLife, Inc.	95,922	2,932,336			
Morgan Stanley	9,663	328,542	Industrials — 10.5%		
Morningstar, Inc.	349	40,571	3M Co.	1,417	193,435
Nasdaq, Inc.	1,701	161,510	C.H. Robinson Worldwide, Inc.Δ	1,752	115,982
New York Community Bancorp, Inc.Δ	949,259	8,913,542	Caterpillar, Inc.	4,475	519,279
Northern Trust Corporation	50,705	3,826,199	CSX Corporation	4,370	250,401
Old Republic International Corporation	5,659	86,300	Deere & Co.	45,076	6,227,700
PNC Financial Services Group, Inc. (The)	47,652	4,561,249	Delta Air Lines, Inc.	72,539	2,069,538
Progressive Corporation (The)	12,391	914,951	Emerson Electric Co.	111,841	5,329,224
Prudential Financial, Inc.	4,196	218,779	Fastenal Co.	132,699	4,146,844
Reinsurance Group of America, Inc.	61,602	5,183,192	FedEx Corporation	2,194	266,044
RenaissanceRe Holdings, Ltd.	522	77,945	General Dynamics Corporation	2,134	282,349
Starwood Property Trust, Inc. REIT	4,940	50,635	General Electric Co.	1,557,834	12,369,202
TD Ameritrade Holding Corporation	320	11,091	HEICO Corporation	594	44,318
Travelers Cos., Inc. (The)	7,259	721,182	HEICO Corporation Class A	1,355	86,584
Truist Financial Corporation	136,064	4,196,214	Honeywell International, Inc.	3,333	445,922
U.S. Bancorp	261,971	9,024,901	Hubbell, Inc.	33,363	3,828,071
W.R. Berkley Corporation	1,841	96,045	IHS Markit, Ltd.	5,295	317,700
Wells Fargo & Co.	462,187	13,264,767	J.B. Hunt Transport Services, Inc.	97,684	9,009,395
Zions Bancorp NΔΔ	59,326	1,587,564	Jacobs Engineering Group, Inc.	63,495	5,033,249
		<u>145,383,792</u>	L3Harris Technologies, Inc.	12,877	2,319,405
			Lockheed Martin Corporation	3,866	1,310,381
Health Care — 11.7%			Norfolk Southern Corporation	27,989	4,086,394
Abbott Laboratories	9,378	740,018	Northrop Grumman Corporation	344	104,077
Alexion Pharmaceuticals, Inc.*	1,174	105,413	Raytheon Co.	26,897	3,527,542
Amgen, Inc.	10,204	2,068,657	Republic Services, Inc.	3,632	272,618
Anthem, Inc.	30,021	6,815,968	Rollins, Inc.Δ	2,364	85,435
Baxter International, Inc.	3,027	245,762	Roper Technologies, Inc.	732	228,245
Becton, Dickinson and Co.	2,315	531,918	Southwest Airlines Co.	1,619	57,653
Biogen, Inc.*	1,305	412,876	Spirit AeroSystems Holdings, Inc. Class A	97,874	2,342,125
Bristol-Myers Squibb Co.	91,175	5,082,095	Teledyne Technologies, Inc.*	390	115,935
Centene Corporation*	72,437	4,303,482	Terex CorporationΔ	13,748	197,421
Cerner Corporation	69,515	4,378,750	Textron, Inc.	88,707	2,365,816
Chemed Corporation	486	210,535	Uber Technologies, Inc.*	7,107	198,427
Cigna Corporation	2,381	421,866	Union Pacific Corporation	27,100	3,822,184
CVS Health Corporation	150,670	8,939,251	United Parcel Service, Inc. Class B	111,862	10,450,148
Danaher Corporation	5,352	740,770	United Technologies Corporation	56,860	5,363,604
Eli Lilly & Co.	12,502	1,734,277	WABCO Holdings, Inc.*	1,192	160,980

	Shares	Value		Shares	Value
Waste Management, Inc.	6,607	\$ 611,544	Materials — 3.6%		
Westinghouse Air Brake Technologies Corporation	154,983	7,459,332	Air Products & Chemicals, Inc.	59,640	\$11,904,740
		95,614,503	AptarGroup, Inc.	1,024	101,929
Information Technology — 11.2%			Ball Corporation	4,880	315,541
Adobe, Inc.*	3,518	1,119,568	Corteva, Inc.	513,454	12,066,169
Amdocs, Ltd.	2,635	144,846	Dow, Inc.	7,396	216,259
Amphenol Corporation Class A	4,332	315,716	DuPont de Nemours, Inc.	140,888	4,804,281
Analog Devices, Inc.	2,677	239,993	Freeport-McMoRan, Inc.	315,455	2,129,321
ANSYS, Inc.*	777	180,629	Martin Marietta Materials, Inc.	884	167,279
Apple, Inc.	28,508	7,249,299	Newmont Corporation	12,323	557,985
Applied Materials, Inc.	2,810	128,754	PPG Industries, Inc.	1,359	113,612
Arista Networks, Inc.*	760	153,938	Royal Gold, Inc.	1,050	92,096
Autodesk, Inc.*	287	44,801	Southern Copper CorporationΔ	1,035	29,146
Black Knight, Inc.*	1,808	104,973	Vulcan Materials Co.	2,224	240,348
Booz Allen Hamilton Holding Corporation	1,956	134,260			32,738,706
Broadcom, Inc.	35,770	8,481,067	Real Estate — 2.5%		
CDW Corporation	1,957	182,529	American Campus Communities, Inc. REIT	2,802	77,755
Cisco Systems, Inc.	304,740	11,979,329	American Homes 4 Rent Class A REIT	3,685	85,492
Citrix Systems, Inc.	1,959	277,296	American Tower Corporation REIT	6,658	1,449,779
Cognizant Technology Solutions Corporation Class A	137,815	6,404,263	Apartment Investment & Management Co. Class A REIT	198	6,960
Corning, Inc.	154,385	3,171,068	AvalonBay Communities, Inc. REIT	2,166	318,770
Cypress Semiconductor Corporation	5,536	129,100	Camden Property Trust REIT	1,681	133,202
Dell Technologies, Inc. Class C*	387	15,306	Cousins Properties, Inc. REITΔ	64,480	1,887,330
F5 Networks, Inc.*	1,060	113,028	Crown Castle International Corporation REIT	36,483	5,268,145
Fair Isaac Corporation*	177	54,461	CubeSmart REIT	3,271	87,630
Fidelity National Information Services, Inc.	8,489	1,032,602	EPR Properties REIT	1,951	47,253
Fiserv, Inc.*	21,449	2,037,441	Equity LifeStyle Properties, Inc. REIT	2,605	149,735
FLIR Systems, Inc.	1,364	43,498	Equity Residential REIT	5,105	315,029
Fortinet, Inc.*	1,395	141,132	Essex Property Trust, Inc. REIT	762	167,823
Guidewire Software, Inc.*	630	49,965	Extra Space Storage, Inc. REIT	2,396	229,441
HP, Inc.	31,790	551,874	Federal Realty Investment Trust REIT	962	71,775
Intel Corporation	136,811	7,404,211	Healthcare Trust of America, Inc. Class A REIT	4,852	117,807
International Business Machines Corporation	37,548	4,165,200	Healthpeak Properties, Inc. REIT	6,358	151,638
Intuit, Inc.	3,542	814,660	Invitation Homes, Inc. REIT	4,389	93,793
Jack Henry & Associates, Inc.	1,190	184,736	Jones Lang LaSalle, Inc.	20,322	2,052,116
Juniper Networks, Inc.	7,857	150,383	Kilroy Realty Corporation REIT	138	8,791
Leidos Holdings, Inc.	1,794	164,420	Mid-America Apartment Communities, Inc. REIT	1,474	151,866
Maxim Integrated Products, Inc.	75,064	3,648,861	National Retail Properties, Inc. REIT	4,497	144,758
Micron Technology, Inc.*	9,279	390,275	Omega Healthcare Investors, Inc. REIT	4,477	118,820
Microsoft Corporation	62,110	9,795,368	Prologis, Inc. REIT	5,867	471,531
Motorola Solutions, Inc.	2,618	347,985	Public Storage REIT	3,185	632,573
ON Semiconductor Corporation*	108,117	1,344,976	Realty Income Corporation REIT	6,150	306,639
Oracle Corporation	217,062	10,490,607	Regency Centers Corporation REIT	3,391	130,316
Palo Alto Networks, Inc.*	1,254	205,606	SBA Communications Corporation REIT	1,345	363,110
Paychex, Inc.	48,245	3,035,575	Simon Property Group, Inc. REIT	30,825	1,691,059
QUALCOMM, Inc.	50,717	3,431,005	STORE Capital Corporation REIT	3,507	63,547
RealPage, Inc.Δ*	1,652	87,440	Sun Communities, Inc. REIT	1,228	153,316
salesforce.com, Inc.*	13,009	1,873,036	UDR, Inc. REIT	5,516	201,555
Texas Instruments, Inc.	83,685	8,362,642	Ventas, Inc. REIT	6,077	162,864
Tyler Technologies, Inc.*	599	177,639	Welltower, Inc. REIT	60,423	2,766,165
Visa, Inc. Class AΔ	8,131	1,310,067			
Workday, Inc. Class A*	2,060	268,253			
		102,133,681			

VALUE EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Weyerhaeuser Co. REIT	176,501	\$ 2,991,692	Johnson Controls International PLC	262,067	\$ 7,065,326
WP Carey, Inc. REIT	3,550	206,184	Linde PLC	12,347	2,136,031
		<u>23,276,259</u>	Medtronic PLC	284,247	25,633,395
Utilities — 5.1%			nVent Electric PLC	79,243	1,336,829
AES Corporation	295,410	4,017,576	Willis Towers Watson PLC	17,518	2,975,432
Alliant Energy Corporation	2,301	111,115			<u>41,308,714</u>
Ameren Corporation	3,532	257,236	Netherlands — 1.0%		
American Electric Power Co., Inc.	13,664	1,092,847	Koninklijke Philips NVΔ	70,917	2,848,027
American Water Works Co., Inc.	2,729	326,279	LyondellBasell Industries NV Class A	2,652	131,619
Atmos Energy Corporation	1,281	127,114	Unilever NV	124,461	6,072,452
Avangrid, Inc.	1,414	61,905			<u>9,052,098</u>
CMS Energy Corporation	4,396	258,265	Singapore — 0.2%		
Consolidated Edison, Inc.	5,218	407,004	Flex, Ltd.*	213,191	1,785,475
Dominion Energy, Inc.	118,915	8,584,474	Switzerland — 3.9%		
DTE Energy Co.	1,594	151,382	Chubb, Ltd.	130,553	14,581,465
Duke Energy Corporation	18,943	1,532,110	Nestle SA	23,342	2,389,469
Edison International	48,274	2,644,933	Nestle SA ADR	48,899	5,036,108
Entergy Corporation	2,132	200,344	Novartis AG ADR	104,537	8,619,076
Essential Utilities, Inc.	1,009	41,066	TE Connectivity, Ltd.	74,591	4,697,741
Evergy, Inc.	3,022	166,361			<u>35,323,859</u>
Eversource Energy	4,321	337,945	United Kingdom — 0.1%		
Exelon Corporation	152,640	5,618,678	Aon PLC	3,007	496,275
NextEra Energy, Inc.	11,262	2,709,862	Total Foreign Common Stocks		
Pinnacle West Capital Corporation	103,609	7,852,526	(Cost \$112,613,342)		<u>97,379,871</u>
Sempra Energy	18,215	2,058,113	MONEY MARKET FUNDS — 7.6%		
Southern Co. (The)	24,351	1,318,363	GuideStone Money Market Fund,		
WEC Energy Group, Inc.	6,260	551,694	0.46%		
Xcel Energy, Inc.	107,407	6,476,642	(Institutional Class)Ø∞	67,788,883	67,788,883
		<u>46,903,834</u>	Northern Institutional Liquid Assets		
Total Common Stocks			Portfolio (Shares), 0.71%Ø§	1,487,063	1,487,063
(Cost \$864,267,931)		<u>746,379,802</u>	Northern Institutional		
FOREIGN COMMON STOCKS — 10.7%			U.S. Government Portfolio		
Curacao — 0.0%			(Shares), 0.40%Ø	158,928	158,928
Schlumberger, Ltd.	13,405	180,833	Total Money Market Funds		
France — 0.4%			(Cost \$69,434,874)		<u>69,434,874</u>
TOTAL SA ADR	97,698	3,638,274	TOTAL INVESTMENTS — 100.0%		
Germany — 0.6%			(Cost \$1,046,316,147)		<u>913,194,547</u>
Siemens AG	66,810	5,594,343	Other Assets in Excess of		
Ireland — 4.5%			Liabilities — 0.0%		<u>287,064</u>
Accenture PLC Class A	9,136	1,491,543	NET ASSETS — 100.0%		<u>\$913,481,611</u>
Eaton Corporation PLC	3,234	251,250			
Jazz Pharmaceuticals PLC*	4,200	418,908			

Futures Contracts outstanding at March 31, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
Micro S&P 500® E-Mini	06/2020	41	\$ 526,789	\$ (20,490)
S&P 500® E-Mini	06/2020	260	33,406,100	356,419
Total Futures Contracts outstanding at March 31, 2020			<u>\$33,932,889</u>	<u>\$335,929</u>

Forward Foreign Currency Contracts outstanding at March 31, 2020:

<u>Expiration Date</u>	<u>Currency Purchased</u>	<u>Amount of Currency Purchased</u>	<u>Currency Sold</u>	<u>Amount of Currency Sold</u>	<u>Counter-party</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
06/30/20	Swiss Francs	844,774	U.S. Dollars	862,647	UBS	\$ 18,809
06/30/20	Euro	467,361	U.S. Dollars	501,982	CS	15,266
06/30/20	U.S. Dollars	217,483	Swiss Francs	206,966	UBS	1,529
Subtotal Appreciation						<u>\$ 35,604</u>
06/30/20	Euro	491,161	U.S. Dollars	543,935	CS	\$ (346)
06/30/20	U.S. Dollars	11,227,098	Swiss Francs	10,855,465	UBS	(99,737)
06/30/20	U.S. Dollars	15,542,996	Euro	14,283,495	CS	(265,151)
Subtotal Depreciation						<u>\$(365,234)</u>
Total Forward Foreign Currency Contracts outstanding at March 31, 2020						<u><u>\$(329,630)</u></u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Common Stocks	\$746,379,802	\$746,379,802	\$ —	\$ —
Foreign Common Stocks:				
Germany	5,594,343	—	5,594,343	—
Switzerland	35,323,859	32,934,390	2,389,469	—
Other^^	<u>56,461,669</u>	<u>56,461,669</u>	<u>—</u>	<u>—</u>
Total Foreign Common Stocks	<u>97,379,871</u>	<u>89,396,059</u>	<u>7,983,812</u>	<u>—</u>
Money Market Funds	<u>69,434,874</u>	<u>69,434,874</u>	<u>—</u>	<u>—</u>
Total Assets - Investments in Securities	<u><u>\$913,194,547</u></u>	<u><u>\$905,210,735</u></u>	<u><u>\$7,983,812</u></u>	<u><u>\$ —</u></u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 35,604	\$ —	\$ 35,604	\$ —
Futures Contracts	<u>356,419</u>	<u>356,419</u>	<u>—</u>	<u>—</u>
Total Assets - Other Financial Instruments	<u><u>\$ 392,023</u></u>	<u><u>\$ 356,419</u></u>	<u><u>\$ 35,604</u></u>	<u><u>\$ —</u></u>
Liabilities:				
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ (365,234)	\$ —	\$ (365,234)	\$ —
Futures Contracts	<u>(20,490)</u>	<u>(20,490)</u>	<u>—</u>	<u>—</u>
Total Liabilities - Other Financial Instruments	<u><u>\$ (385,724)</u></u>	<u><u>\$ (20,490)</u></u>	<u><u>\$ (365,234)</u></u>	<u><u>\$ —</u></u>

^^ Classifications as defined in the Schedule of Investments.

*** Other financial instruments are derivative instruments, such as futures contracts and forwards contracts, which are valued at the unrealized appreciation (depreciation) on the investment. Further details regarding the value of these investments can be found in the preceding "Futures Contracts outstanding" and "Forwards Foreign Currency Contracts outstanding" disclosures.

GROWTH EQUITY FUND

SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 89.9%					
Communication Services — 12.5%					
Activision Blizzard, Inc.	44,600	\$ 2,652,808	Church & Dwight Co., Inc.	6,352	\$ 407,671
Alphabet, Inc. Class A*	21,423	24,892,455	Clorox Co. (The)	3,259	564,622
Alphabet, Inc. Class C*	29,976	34,856,393	Coca-Cola Co. (The)	42,251	1,869,607
AT&T, Inc.	68,878	2,007,794	Colgate-Palmolive Co.	218,654	14,509,879
Cable One, Inc.	59	96,997	Costco Wholesale Corporation	54,200	15,454,046
Charter Communications, Inc. Class A*	2,897	1,263,990	Estee Lauder Cos., Inc. (The) Class A	40,894	6,516,050
Comcast Corporation Class A	249,038	8,561,926	General Mills, Inc.	15,480	816,880
Electronic Arts, Inc.*	99,644	9,981,339	Hershey Co. (The)	4,150	549,875
Facebook, Inc. Class A*	296,086	49,387,145	Hormel Foods Corporation Δ	6,819	318,038
InterActiveCorp*	1,632	292,503	J.M. Smucker Co. (The)	3,419	379,509
Liberty Media Corporation Class A*	2,263	71,714	Kellogg Co.	6,898	413,811
Liberty Media Corporation-Liberty SiriusXM Class C*	2,274	71,904	Kimberly-Clark Corporation	1,080	138,100
Match Group, Inc. Δ *	115,741	7,643,536	Lamb Weston Holdings, Inc.	2,875	164,163
Netflix, Inc.*	37,254	13,988,877	McCormick & Co., Inc. (Non-Voting Shares)	2,990	422,218
Sea, Ltd. ADR*	79,500	3,522,645	Mondelez International, Inc. Class A	34,791	1,742,333
Take-Two Interactive Software, Inc.*	2,655	314,910	Monster Beverage Corporation*	374,755	21,083,716
T-Mobile US, Inc.*	4,936	414,130	PepsiCo, Inc.	8,199	984,700
Verizon Communications, Inc.	101,725	5,465,684	Procter & Gamble Co. (The)	102,626	11,288,860
Walt Disney Co. (The)	98,798	9,543,887	Sysco Corporation	12,099	552,077
Zillow Group, Inc. Class C Δ *	40,200	1,448,004	Tyson Foods, Inc. Class A	5,338	308,910
			US Foods Holding Corporation*	1,620	28,690
			Walmart, Inc.	19,109	2,171,165
		<u>176,478,641</u>			<u>80,849,342</u>
Consumer Discretionary — 10.1%			Energy — 0.4%		
Advance Auto Parts, Inc.	48,117	4,490,279	Cabot Oil & Gas Corporation	10,101	173,636
Amazon.com, Inc.*	45,719	89,139,249	Chevron Corporation	28,913	2,095,036
Booking Holdings, Inc.*	3,762	5,061,094	Exxon Mobil Corporation	861	32,692
Bright Horizons Family Solutions, Inc.*	645	65,790	ONEOK, Inc.	7,490	163,357
Chipotle Mexican Grill, Inc.*	506	331,126	Pioneer Natural Resources Co.	39,729	2,786,990
D.R. Horton, Inc.	8,961	304,674			<u>5,251,711</u>
Darden Restaurants, Inc.	2,887	157,226	Financials — 2.8%		
Dollar General Corporation	6,488	979,753	AGNC Investment Corporation REIT	15,046	159,187
Domino's Pizza, Inc.	918	297,496	Alleghany Corporation	148	81,748
Dunkin' Brands Group, Inc.	2,512	133,387	Allstate Corporation (The)	6,718	616,242
Floor & Decor Holdings, Inc. Class AA*	70,730	2,269,726	American Express Co.	76,806	6,575,362
Genuine Parts Co.	980	65,983	American Financial Group, Inc.	1,896	132,872
Home Depot, Inc. (The)	49,325	9,209,471	Arch Capital Group, Ltd.*	8,181	232,831
Lennar Corporation Class A	5,827	222,591	Arthur J. Gallagher & Co.	4,795	390,840
McDonald's Corporation	19,401	3,207,955	Berkshire Hathaway, Inc. Class B*	384	70,207
NVR, Inc.*	89	228,651	Brown & Brown, Inc.	2,204	79,829
O'Reilly Automotive, Inc.*	1,743	524,730	Cboe Global Markets, Inc.	3,062	273,283
Pool Corporation	1,261	248,127	Charles Schwab Corporation (The)	171,884	5,778,740
PulteGroup, Inc.	3,774	84,236	Cincinnati Financial Corporation	3,410	257,284
Ross Stores, Inc.	6,352	552,433	CME Group, Inc.	9,490	1,640,916
Service Corporation International Δ	4,164	162,854	Commerce Bancshares, Inc. Δ	1,554	78,244
Starbucks Corporation	112,197	7,375,831	Erie Indemnity Co. Class AA	995	147,499
Target Corporation	12,496	1,161,753	Everest Re Group, Ltd.	1,179	226,863
TJX Cos., Inc. (The)	104,299	4,986,535	FactSet Research Systems, Inc.	29,872	7,787,033
Yum China Holdings, Inc.	124,609	5,312,082	Fidelity National Financial, Inc.	7,317	182,047
Yum! Brands, Inc.	87,887	6,022,896	First American Financial Corporation	4,278	181,430
		<u>142,595,928</u>	First Republic Bank	2,377	195,580
			Intercontinental Exchange, Inc.	15,399	1,243,469
			M&T Bank Corporation	2,601	269,021
Consumer Staples — 5.7%			Markel Corporation*	292	270,944
Campbell Soup Co. Δ	3,562	164,422	MarketAxess Holdings, Inc.	868	288,671

	Shares	Value		Shares	Value
Marshall & McLennan Cos., Inc.	11,519	\$ 995,933	Honeywell International, Inc.	57,679	\$ 7,716,873
Morningstar, Inc.	567	65,914	IHS Markit, Ltd.	129,286	7,757,160
Nasdaq, Inc.	2,634	250,098	L3Harris Technologies, Inc.	44,147	7,951,758
New York Community Bancorp, Inc.Δ	21,375	200,711	Lockheed Martin Corporation	6,284	2,129,962
Old Republic International Corporation	8,724	133,041	Northrop Grumman Corporation	558	168,823
Progressive Corporation (The)	14,113	1,042,104	Raytheon Co.	7,070	927,231
Reinsurance Group of America, Inc.	878	73,875	Republic Services, Inc.	6,387	479,408
RenaissanceRe Holdings, Ltd.	1,061	158,428	Rollins, Inc.Δ	2,228	80,520
SEI Investments Co.	164,414	7,618,945	Roper Technologies, Inc.	26,308	8,203,097
Starwood Property Trust, Inc. REIT	8,016	82,164	Teledyne Technologies, Inc.*	368	109,395
Travelers Cos., Inc. (The)	7,527	747,807	Uber Technologies, Inc.*	293,868	8,204,795
W.R. Berkley Corporation	2,988	155,884	United Parcel Service, Inc. Class B	92,227	8,615,846
		<u>38,685,046</u>	United Technologies Corporation	74,874	7,062,864
			W.W. Grainger, Inc.	26,947	6,696,329
			WABCO Holdings, Inc.*	1,935	261,322
			Waste Management, Inc.	9,662	894,315
					<u>113,451,168</u>
Health Care — 14.2%			Information Technology — 31.6%		
Alexion Pharmaceuticals, Inc.*	63,242	5,678,499	Adobe, Inc.*	87,795	27,939,881
Align Technology, Inc.*	13,750	2,391,813	Akamai Technologies, Inc.*	108,957	9,968,476
Amgen, Inc.	87,255	17,689,206	Amdocs, Ltd.	4,276	235,052
BioMarin Pharmaceutical, Inc.*	60,473	5,109,968	Amphenol Corporation Class A	75,516	5,503,606
Bristol-Myers Squibb Co.	31,394	1,749,902	ANSYS, Inc.*	1,268	294,772
Centene Corporation*	4,230	251,304	Apple, Inc.	175,354	44,590,769
Cerner Corporation	131,094	8,257,611	Arista Networks, Inc.*	1,410	285,595
Chemed Corporation	718	311,038	Autodesk, Inc.*	166,598	26,005,948
Danaher Corporation	52,347	7,245,348	Automatic Data Processing, Inc.	28,692	3,921,623
DexCom, Inc.*	38,843	10,459,255	Black Knight, Inc.*	3,400	197,404
Edwards Lifesciences Corporation*	52,625	9,926,127	Booz Allen Hamilton Holding Corporation	2,570	176,405
Eli Lilly & Co.	20,413	2,831,691	Broadcom, Inc.	4,759	1,128,359
Henry Schein, Inc.*	6,095	307,919	CDW Corporation	3,013	281,022
Humana, Inc.	3,796	1,192,020	Cisco Systems, Inc.	258,246	10,151,650
Illumina, Inc.*	49,728	13,581,711	Citrix Systems, Inc.	3,593	508,589
Intuitive Surgical, Inc.*	20,197	10,001,756	Cypress Semiconductor Corporation	9,010	210,113
Johnson & Johnson	68,275	8,952,901	F5 Networks, Inc.*	1,522	162,291
Laboratory Corporation of America Holdings*	3,499	442,239	Fair Isaac Corporation*	460	141,537
Mirati Therapeutics, Inc.Δ*	21,853	1,679,840	Fidelity National Information Services, Inc.	69,646	8,471,739
Regeneron Pharmaceuticals, Inc.*	36,779	17,958,818	FLIR Systems, Inc.	2,324	74,112
Sarepta Therapeutics, Inc.Δ*	19,614	1,918,641	Fortinet, Inc.*	2,263	228,948
Thermo Fisher Scientific, Inc.	72,131	20,456,352	Genpact, Ltd.	188,807	5,513,164
UnitedHealth Group, Inc.	72,821	18,160,101	Guidewire Software, Inc.*	2,012	159,572
Universal Health Services, Inc. Class B	4,779	473,503	HP, Inc.	30,730	533,473
Varian Medical Systems, Inc.*	37,669	3,867,100	Intel Corporation	24,909	1,348,075
Vertex Pharmaceuticals, Inc.*	6,524	1,552,386	Intuit, Inc.	68,226	15,691,980
Zoetis, Inc.	234,556	27,604,896	Jack Henry & Associates, Inc.	1,932	299,924
		<u>200,051,945</u>	Juniper Networks, Inc.	12,750	244,035
			Leidos Holdings, Inc.	2,918	267,435
Industrials — 8.1%			Mastercard, Inc. Class A	38,554	9,313,104
AMERCOΔ	100	29,055	Microsoft Corporation	407,248	64,227,082
Boeing Co. (The)	33,950	5,063,303	Motorola Solutions, Inc.	4,325	574,879
C.H. Robinson Worldwide, Inc.Δ	47,056	3,115,107	Nutanix, Inc. Class AΔ*	146,096	2,308,317
Cintas Corporation	27,639	4,787,628	NVIDIA Corporation	96,352	25,398,387
CoStar Group, Inc.*	10,366	6,087,019	Oracle Corporation	415,909	20,100,882
Deere & Co.	67,211	9,285,872	Palo Alto Networks, Inc.*	31,671	5,192,777
Expeditors International of Washington, Inc.	167,085	11,147,911	Paychex, Inc.	8,772	551,934
Fortive Corporation	117,107	6,463,135			
HEICO Corporation	964	71,924			
HEICO Corporation Class A	2,199	140,516			

GROWTH EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
PayPal Holdings, Inc.*	76,793	\$ 7,352,162	SBA Communications Corporation REIT	45,824	\$ 12,371,105
QUALCOMM, Inc.	254,871	17,242,023	STORE Capital Corporation REIT	5,247	95,076
RealPage, Inc.Δ*	2,680	141,852	Sun Communities, Inc. REIT	2,620	327,107
salesforce.com, Inc.*	202,264	29,121,971	UDR, Inc. REIT	8,952	327,106
ServiceNow, Inc.*	33,550	9,614,759	Ventas, Inc. REIT	9,862	264,302
Splunk, Inc.Δ*	57,368	7,241,563	Welltower, Inc. REIT	11,523	527,523
Square, Inc. Class A*	52,800	2,765,664	WP Carey, Inc. REIT	5,781	335,760
Texas Instruments, Inc.	58,365	5,832,414			
TiVo Corporation	7	50			<u>32,587,004</u>
Twilio, Inc. Class AΔ*	29,300	2,622,057	Utilities — 1.0%		
Tyler Technologies, Inc.*	901	267,201	Alliant Energy Corporation	3,734	180,315
Visa, Inc. Class AΔ	372,799	60,065,375	Ameren Corporation	5,732	417,462
VMware, Inc. Class AΔ*	46,974	5,688,551	American Electric Power Co., Inc.	13,907	1,112,282
Workday, Inc. Class A*	32,071	4,176,286	American Water Works Co., Inc.	3,836	458,632
		<u>444,334,839</u>	Atmos Energy Corporation	2,111	209,474
Materials — 1.2%			Avangrid, Inc.	2,983	130,596
AptarGroup, Inc.	1,817	180,864	CMS Energy Corporation	7,028	412,895
Ball Corporation	7,312	472,794	Consolidated Edison, Inc.	8,477	661,206
Ecolab, Inc.	41,592	6,481,281	Dominion Energy, Inc.	16,539	1,193,950
Martin Marietta Materials, Inc.	1,497	283,277	DTE Energy Co.	3,455	328,121
Newmont Corporation	21,109	955,816	Duke Energy Corporation	18,870	1,526,206
Royal Gold, Inc.	1,535	134,635	Entergy Corporation	3,517	330,492
Sherwin-Williams Co. (The)	16,832	7,734,641	Essential Utilities, Inc.	559	22,751
Vulcan Materials Co.	3,455	373,382	Evergy, Inc.	4,904	269,965
		<u>16,616,690</u>	Eversource Energy	7,022	549,191
Real Estate — 2.3%			NextEra Energy, Inc.	11,898	2,862,897
American Campus Communities, Inc. REIT	3,918	108,725	Pinnacle West Capital Corporation	2,149	162,873
American Homes 4 Rent Class A REIT	4,700	109,040	Southern Co. (The)	24,663	1,335,255
American Tower Corporation REIT	10,823	2,356,708	WEC Energy Group, Inc.	10,232	901,746
Apartment Investment & Management Co. Class A REIT	322	11,318	Xcel Energy, Inc.	13,560	817,668
AvalonBay Communities, Inc. REIT	3,231	475,506			<u>13,883,977</u>
Camden Property Trust REIT	2,728	216,167	Total Common Stocks		<u>1,264,786,291</u>
Crown Castle International Corporation REIT	9,555	1,379,742	(Cost \$1,027,637,284)		
CubeSmart REIT	7,963	213,329	FOREIGN COMMON STOCKS — 6.8%		
EPR Properties REIT	3,166	76,681	China — 3.1%		
Equinix, Inc. REIT	14,653	9,151,824	Alibaba Group Holding, Ltd. ADR*	220,779	42,937,100
Equity LifeStyle Properties, Inc. REIT	4,228	243,025	Curacao — 0.2%		
Equity Residential REIT	7,692	474,673	Schlumberger, Ltd.	214,849	2,898,313
Essex Property Trust, Inc. REIT	1,237	272,437	France — 0.3%		
Extra Space Storage, Inc. REIT	3,887	372,219	Danone SA ADR	373,082	4,751,199
Federal Realty Investment Trust REIT	1,560	116,392	Ireland — 0.5%		
Healthcare Trust of America, Inc. Class A REIT	10,498	254,891	Accenture PLC Class A	14,851	2,424,574
Healthpeak Properties, Inc. REIT	7,977	190,251	Jazz Pharmaceuticals PLC*	7,248	722,916
Invitation Homes, Inc. REIT	4,626	98,858	Linde PLC	12,722	2,200,906
Kilroy Realty Corporation REIT	224	14,269	Medtronic PLC	15,088	1,360,636
Mid-America Apartment Communities, Inc. REIT	2,392	246,448	Willis Towers Watson PLC	3,094	525,516
National Retail Properties, Inc. REIT	7,296	234,858			<u>7,234,548</u>
Omega Healthcare Investors, Inc. REIT	6,933	184,002	Jersey — 0.2%		
Public Storage REIT	4,139	822,047	Aptiv PLC	56,219	2,768,224
Realty Income Corporation REIT	10,575	527,270	Netherlands — 0.3%		
Regency Centers Corporation REIT	4,901	188,345	NXP Semiconductor NV	50,612	4,197,253
			Switzerland — 1.9%		
			Alcon, Inc.*	35,800	1,819,356
			Chubb, Ltd.	11,695	1,306,215

	<u>Shares</u>	<u>Value</u>		<u>Shares</u>	<u>Value</u>
Novartis AG ADR	116,241	\$ 9,584,070	Northern Institutional Liquid Assets		
Roche Holding AG ADRA	354,726	14,391,234	Portfolio (Shares), 0.71%	3,663,605	\$ 3,663,605
		<u>27,100,875</u>	Total Money Market Funds		
United Kingdom — 0.3%			(Cost \$51,720,189)		<u>51,720,189</u>
Aon PLC	4,880	805,395	TOTAL INVESTMENTS — 100.4%		
Atlassian Corporation PLC Class A*	22,000	3,019,720	(Cost \$1,170,351,224)		<u>1,412,219,107</u>
		<u>3,825,115</u>	Liabilities in Excess of Other		
Total Foreign Common Stocks			Assets — (0.4)%		<u>(6,082,277)</u>
(Cost \$90,993,751)		<u>95,712,627</u>	NET ASSETS — 100.0%		<u>\$1,406,136,830</u>
MONEY MARKET FUNDS — 3.7%					
GuideStone Money Market Fund,					
0.46%					
(Institutional Class)	48,056,584	48,056,584			

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
	<u>Value</u>	<u>Quoted Prices</u>	<u>Other Significant</u>	<u>Significant</u>
			<u>Observable Inputs</u>	<u>Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Common Stocks	\$1,264,786,291	\$1,264,786,291	\$ —	\$ —
Foreign Common Stocks	95,712,627	95,712,627	—	—
Money Market Funds	<u>51,720,189</u>	<u>51,720,189</u>	—	—
Total Assets - Investments in Securities	<u>\$1,412,219,107</u>	<u>\$1,412,219,107</u>	<u>\$ —</u>	<u>\$ —</u>

SMALL CAP EQUITY FUND SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 89.3%					
Communication Services — 2.3%					
ATN International, Inc.	26,913	\$1,580,062	Rubicon Project, Inc. (The)*	74,706	\$ 414,618
Cogent Communications Holdings, Inc.	25,000	2,049,250	Steven Madden, Ltd.	59,585	1,384,160
comScore, Inc.Δ*	87,980	248,104	Strategic Education, Inc.	17,100	2,389,896
Liberty Latin America, Ltd. Class CΔ*	69,652	714,629	Taylor Morrison Home Corporation Class A*	53,090	583,990
Madison Square Garden Co. (The) Class A*	1,502	317,538	Tenneco, Inc. Class AΔ*	25,512	91,843
Marchex, Inc. Class BΔ*	8,831	12,805	Texas Roadhouse, Inc.	9,534	393,754
Nexstar Media Group, Inc. Class AΔ	7,838	452,488	Unifi, Inc.*	10,146	117,186
ORBCOMM, Inc.*	77,384	188,817	Universal Technical Institute, Inc.*	21,699	129,109
Scholastic CorporationΔ	25,034	638,117	Vera Bradley, Inc.*	8,146	33,562
Shenandoah Telecommunications Co.	50,885	2,506,086	Vista Outdoor, Inc.*	108,963	958,874
Tribune Publishing Co.	12,482	101,229	Visteon Corporation*	10,060	482,679
TrueCar, Inc.*	104,182	252,120	Wendy's Co. (The)	64,913	965,905
Yelp, Inc.*	42,474	765,806	Wingstop, Inc.	5,159	411,172
		<u>9,827,051</u>	YETI Holdings, Inc.Δ*	31,600	616,832
					<u>30,374,366</u>
Consumer Discretionary — 7.3%			Consumer Staples — 1.9%		
1-800-Flowers.com, Inc. Class AΔ*	50,600	669,438	BJ's Wholesale Club Holdings, Inc.*	119,407	3,041,296
American Axle & Manufacturing Holdings, Inc.Δ*	206,652	746,014	Central Garden & Pet Co. Class A*	31,237	798,730
American Eagle Outfitters, Inc.	107,206	852,288	Farmer Brothers, Co.Δ*	19,035	132,484
American Public Education, Inc.*	18,045	431,817	J&J Snack Foods CorporationΔ	10,884	1,316,964
Bassett Furniture Industries, Inc.	2,285	12,453	Post Holdings, Inc.Δ*	1,306	108,359
Callaway Golf Co.Δ	103,200	1,054,704	Rite Aid CorporationΔ*	37,734	566,010
Chegg, Inc.Δ*	90,196	3,227,213	Simply Good Foods Co. (The)Δ*	86,300	1,662,138
Chuy's Holdings, Inc.Δ*	20,706	208,509	SpartanNash Co.	11,309	161,945
Cooper-Standard Holdings, Inc.Δ*	49,289	506,198			<u>7,787,926</u>
Delta Apparel, Inc.*	983	10,233	Energy — 1.7%		
Fiesta Restaurant Group, Inc.Δ*	12,473	50,266	Arch Coal, Inc. Class AΔ	38,526	1,113,401
Five Below, Inc.Δ*	6,090	428,614	Berry Corporation	20,656	49,781
Floor & Decor Holdings, Inc. Class AΔ*	25,300	811,877	Delek US Holdings, Inc.Δ	68,849	1,085,060
Fossil Group, Inc.Δ*	60,490	199,012	Dorian LPG, Ltd.*	97,447	848,763
Garrett Motion, Inc.*	97,704	279,433	Dril-Quip, Inc.*	25,627	781,624
GoPro, Inc. Class AΔ*	191,640	502,097	Green Plains, Inc.Δ	128,598	623,700
Haverty Furniture Cos., Inc.	10,102	120,113	Gulf Island Fabrication, Inc.*	899	2,697
Hilton Grand Vacations, Inc.*	54,700	862,619	Matrix Service Co.*	30,902	292,642
Hooker Furniture Corporation	14,137	220,679	Par Pacific Holdings, Inc.*	55,256	392,318
Houghton Mifflin Harcourt Co.Δ*	89,250	167,790	Patterson-UTI Energy, Inc.Δ	60,794	142,866
Hudson, Ltd. Class A*	140,000	702,800	PDC Energy, Inc.Δ*	4,226	26,243
Jack in the Box, Inc.Δ	10,340	362,417	REX American Resources Corporation*	1,661	77,253
K12, Inc.*	5,649	106,540	SEACOR Holdings, Inc.Δ*	10,351	279,063
KB HomeΔ	28,194	510,311	Talos Energy, Inc.Δ*	10,918	62,779
Malibu Boats, Inc. Class A*	64,011	1,842,877	World Fuel Services Corporation	48,928	1,232,007
Modine Manufacturing Co.*	76,868	249,821			<u>7,010,197</u>
Monro, Inc.Δ	25,450	1,114,965	Financials — 15.2%		
National Vision Holdings, Inc.*	68,700	1,334,154	1st Source Corporation	4,960	160,853
Nautilus, Inc.*	62,482	163,078	Amalgamated Bank Class A	15,628	169,095
Office Depot, Inc.Δ	365,400	599,256	American Equity Investment Life Holding Co.	99,247	1,865,844
Ollie's Bargain Outlet Holdings, Inc.Δ*	30,100	1,394,834	American National Bankshares, Inc.Δ	1,935	46,247
OneSpaWorld Holdings, Ltd.Δ	129,900	527,394	Atlantic Capital Bancshares, Inc.*	8,357	99,198
Planet Fitness, Inc. Class AΔ*	12,800	623,360	BancFirst Corporation	15,203	507,324
Quotient Technology, Inc.*	73,965	480,773	Bancorp, Inc. (The)*	63,577	385,912
Rocky Brands, Inc.	1,387	26,839	Bank of Commerce HoldingsΔ	4,987	39,248
			Bank of Marin Bancorp	5,470	164,100
			BankFinancial Corporation	3,229	28,447

	Shares	Value		Shares	Value
Banner Corporation	24,526	\$ 810,339	Heritage Financial CorporationΔ	8,485	\$ 169,700
Baycom CorporationΔ*	3,779	45,537	Heritage Insurance Holdings, Inc.Δ	23,550	252,220
Bridgewater Bancshares, Inc.*	16,290	158,828	Home Bancorp, Inc.Δ	1,552	37,900
Brighthouse Financial, Inc.*	20,835	503,582	HomeStreet, Inc.	32,929	732,012
Bryn Mawr Bank Corporation	25,771	731,381	HomeTrust Bancshares, Inc.	11,524	183,462
Cadence Bancorp	31,547	206,633	Houlihan Lokey, Inc.	36,000	1,876,320
Cambridge BancorpΔ	672	34,944	IBERIABANK Corporation	12,492	451,711
Capital City Bank Group, Inc.	6,698	134,764	Independent Bank Corporation	37,110	1,605,971
Capstar Financial Holdings, Inc.	8,327	82,354	Independent Bank Group, Inc.	35,736	846,228
Carter Bank & TrustΔ	9,021	82,813	James River Group Holdings, Ltd.	26,684	967,028
CBTX, Inc.	7,976	141,734	Kearny Financial CorporationΔ	10,492	90,126
CenterState Bank Corporation	86,705	1,493,927	Kemper Corporation	9,241	687,253
Central Pacific Financial Corporation	39,867	633,885	Lakeland Bancorp, Inc.	19,752	213,519
Central Valley Community BancorpΔ	8,418	109,771	LendingClub CorporationΔ*	104,660	821,581
Chemung Financial CorporationΔ	1,633	53,856	LendingTree, Inc.Δ*	8,187	1,501,414
CIT Group, Inc.	8,815	152,147	Live Oak Bancshares, Inc.Δ	17,829	222,328
City Holding Co.Δ	16,253	1,081,312	Macatawa Bank Corporation	11,560	82,307
Coastal Financial CorporationΔ*	2,936	30,857	Marlin Business Services Corporation	3,146	35,141
Community Trust Bancorp, Inc.	9,644	306,583	Mercantile Bank Corporation	190	4,022
Cowen, Inc. Class A	8,361	80,767	Merchants Bancorp	6,349	96,378
Donegal Group, Inc. Class AΔ	3,588	54,538	Meridian Bancorp, Inc.	17,936	201,242
Donnelley Financial Solutions, Inc.Δ*	50,004	263,521	Metropolitan Bank Holding Corporation*	4,954	133,411
Eagle Bancorp, Inc.	44,175	1,334,527	MGIC Investment Corporation	33,707	214,039
East West Bancorp, Inc.	20,485	527,284	MidWestOne Financial Group, Inc.	1,045	21,882
Enova International, Inc.*	4,270	61,872	National General Holdings Corporation	44,899	743,078
Enterprise Financial Services Corporation	24,434	681,953	Nicolet Bankshares, Inc.Δ*	5,591	305,157
Equity Bancshares, Inc. Class AΔ*	116	2,001	NMI Holdings, Inc. Class A*	24,096	279,755
Essent Group, Ltd.	42,662	1,123,717	Northrim Bancorp, Inc.	1,556	42,012
Evercore, Inc. Class A	22,700	1,045,562	OFG Bancorp	37,263	416,600
FB Financial Corporation	8,999	177,460	Old National BancorpΔ	99,092	1,307,023
FedNat Holding Co.	9,844	113,009	Old Second Bancorp, Inc.	4,514	31,192
Financial Institutions, Inc.	9,539	173,037	OP Bancorp	6,502	48,505
First Bancorp	56,610	1,306,559	Pacific Premier Bancorp, Inc.	17,109	322,334
First BanCorp	193,022	1,026,877	Park National CorporationΔ	5,848	454,039
First Business Financial Services, Inc.	4,273	66,232	PCSB Financial Corporation	10,789	150,938
First Commonwealth Financial CorporationΔ	57,224	523,027	Peapack Gladstone Financial Corporation	17,299	310,517
First Defiance Financial Corporation	10,137	149,419	Peoples Bancorp, Inc.Δ	3,945	87,382
First Financial BancorpΔ	85,311	1,271,987	People's Utah Bancorp	5,425	105,082
First Financial Corporation	4,841	163,239	Preferred Bank	2,306	77,989
First Internet Bancorp	2,416	39,671	Primerica, Inc.	4,659	412,228
First Interstate BancSystem, Inc. Class AΔ	39,612	1,142,410	Protective Insurance Corporation Class B	3,760	51,700
First Merchants Corporation	8,188	216,900	QCR Holdings, Inc.	10,316	279,254
First Midwest Bancorp, Inc.Δ	14,479	191,630	Reinsurance Group of America, Inc.	6,528	549,266
Focus Financial Partners, Inc. Class AΔ*	87,300	2,008,773	Republic First Bancorp, Inc.*	15,762	34,519
Great Southern Bancorp, Inc.	6,017	243,087	Riverview Bancorp, Inc.	7,988	40,020
Great Western Bancorp, Inc.	60,638	1,241,866	RLI Corporation	2,746	241,456
Green Dot Corporation Class A*	42,362	1,075,571	Selective Insurance Group, Inc.	44,164	2,194,951
Guaranty Bancshares, Inc.	2,550	59,007	Shore Bancshares, Inc.	5,005	54,304
Hallmark Financial Services, Inc.*	7,688	31,060	Sierra Bancorp	6,326	111,211
Hamilton Lane, Inc. Class AΔ	43,016	2,379,215	SmartFinancial, Inc.	5,811	88,385
Hancock Whitney CorporationΔ	32,692	638,148	South Plains Financial, Inc.Δ	984	15,242
HCI Group, Inc.Δ	8,262	332,545	South State Corporation	3,330	195,571
Heartland Financial USA, Inc.	8,176	246,915	Southern First Bancshares, Inc.Δ*	1,115	31,633
Heritage Commerce Corporation	15,616	119,775	Southern Missouri Bancorp, Inc.	1,139	27,644

SMALL CAP EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Spirit of Texas Bancshares, Inc.*	4,049	\$ 41,867	Intercept Pharmaceuticals, Inc.Δ*	18,603	\$ 1,171,245
Stewart Information Services Corporation	23,422	624,665	iRhythm Technologies, Inc.Δ*	23,400	1,903,590
Stifel Financial Corporation	38,073	1,571,653	Jounce Therapeutics, Inc.Δ*	9,821	46,650
Territorial Bancorp, Inc.	1,966	48,265	Lannett Co., Inc.Δ*	17,272	120,040
Texas Capital Bancshares, Inc.*	5,424	120,250	LHC Group, Inc.*	10,700	1,500,140
Third Point Reinsurance, Ltd.*	80,178	594,119	Ligand Pharmaceuticals, Inc.Δ*	19,509	1,418,694
TriCo Bancshares	13,295	396,457	Magellan Health, Inc.*	27,373	1,316,915
TriState Capital Holdings, Inc.*	8,229	79,574	Menlo Therapeutics, Inc.Δ*	1,199	3,213
TrustCo Bank CorporationΔ	60,034	324,784	Merit Medical Systems, Inc.Δ*	50,093	1,565,406
UMB Financial Corporation	21,323	988,961	Minerva Neurosciences, Inc.Δ*	17,124	103,086
Umpqua Holdings Corporation	84,768	923,971	Molina Healthcare, Inc.*	2,787	389,372
United Community Banks, Inc.	56,568	1,035,760	NanoString Technologies, Inc.*	42,400	1,019,720
United Insurance Holdings CorporationΔ	9,205	85,054	Natera, Inc.*	65,238	1,948,007
Universal Insurance Holdings, Inc.	13,178	236,150	NuVasive, Inc.*	29,267	1,482,666
Valley National Bancorp	135,269	988,816	Orthofix Medical, Inc.*	11,138	311,975
Voya Financial, Inc.	7,877	319,412	Owens & Minor, Inc.Δ	116,079	1,062,123
Waddell & Reed Financial, Inc. Class AΔ	124,202	1,413,419	Phreesia, Inc.Δ*	46,000	967,380
Washington Federal, Inc.	34,367	892,167	Prestige Consumer Healthcare, Inc.Δ*	49,799	1,826,627
WesBanco, Inc.	44,910	1,064,367	Protagonist Therapeutics, Inc.*	3,051	21,540
WisdomTree Investments, Inc.Δ	202,200	471,126	PTC Therapeutics, Inc.*	54,190	2,417,416
WSFS Financial CorporationΔ	28,035	698,632	Quidel CorporationΔ*	26,027	2,545,701
		<u>63,750,327</u>	Repligen CorporationΔ*	25,695	2,480,595
Health Care — 15.3%			Retrophin, Inc.Δ*	103,619	1,511,801
Accelaron Pharma, Inc.Δ*	35,200	3,163,424	Silk Road Medical, Inc.*	28,700	903,476
Adamas Pharmaceuticals, Inc.Δ*	66,721	192,824	Spectrum Pharmaceuticals, Inc.Δ*	93,471	217,787
Adaptive Biotechnologies CorporationΔ*	58,500	1,625,130	Spero Therapeutics, Inc.Δ*	7,558	61,069
Addus HomeCare Corporation*	35,500	2,399,800	STAAR Surgical Co.Δ*	41,400	1,335,564
Aduro Biotech, Inc.Δ*	25,651	70,284	Supernus Pharmaceuticals, Inc.Δ*	48,032	864,096
Agius Pharmaceuticals, Inc.Δ*	31,108	1,103,712	Sutro Biopharma, Inc.Δ*	5,845	59,619
Allscripts Healthcare Solutions, Inc.Δ*	217,982	1,534,593	Tabula Rasa HealthCare, Inc.Δ*	33,323	1,742,460
AMAG Pharmaceuticals, Inc.Δ*	74,019	457,437	Tandem Diabetes Care, Inc.Δ*	29,300	1,885,455
Applied Genetic Technologies Corporation*	5,888	19,313	Teladoc Health, Inc.Δ*	17,858	2,768,169
Beyondspring, Inc.Δ*	7,892	101,097	Ultragenyx Pharmaceutical, Inc.Δ*	42,184	1,874,235
Blueprint Medicines CorporationΔ*	25,500	1,491,240	United Therapeutics Corporation*	4,106	389,351
Bridgebio Pharma, Inc.Δ*	24,400	707,600	UNITY Biotechnology, Inc.Δ*	12,407	71,961
Calithera Biosciences, Inc.*	5,496	24,402	Vanda Pharmaceuticals, Inc.*	92,642	959,771
ChemoCentryx, Inc.*	11,423	458,976	Varex Imaging Corporation*	33,286	755,925
Computer Programs & Systems, Inc.	12,546	279,148			<u>64,187,354</u>
Concert Pharmaceuticals, Inc.*	36,376	321,564	Industrials — 13.9%		
CONMED Corporation	21,092	1,207,939	ABM Industries, Inc.	49,799	1,213,104
Cross Country Healthcare, Inc.*	38,486	259,396	AECOM*	15,938	475,749
CryoLife, Inc.Δ*	54,306	918,858	AGCO Corporation	14,122	667,265
CryoPort, Inc.Δ*	72,600	1,239,282	Albany International Corporation Class A	29,287	1,386,154
Cytokinetics, Inc.Δ*	47,040	554,602	Apogee Enterprises, Inc.	8,964	186,630
Deciphera Pharmaceuticals, Inc.*	20,600	848,102	Applied Industrial Technologies, Inc.	34,066	1,557,498
Excicure, Inc.*	4,770	7,060	ArcBest Corporation	40,417	708,106
Global Blood Therapeutics, Inc.Δ*	17,500	894,075	Armstrong Flooring, Inc.Δ*	19,307	27,609
Harpoon Therapeutics, Inc.Δ*	1,900	22,002	ASGN, Inc.Δ*	65,405	2,310,105
HealthEquity, Inc.*	30,300	1,532,877	Astec Industries, Inc.	18,245	638,028
HMS Holdings Corporation*	7,600	192,052	Axon Enterprise, Inc.Δ*	19,300	1,365,861
ImmunoGen, Inc.*	17,849	60,865	Barnes Group, Inc.	21,973	919,131
Inspire Medical Systems, Inc.Δ*	24,500	1,476,860	BMC Stock Holdings, Inc.*	64,971	1,151,936
			Briggs & Stratton CorporationΔ	145,873	264,030
			BrightView Holdings, Inc.Δ*	74,078	819,303
			Builders FirstSource, Inc.*	36,993	452,424
			CAI International, Inc.*	4,766	67,391

	Shares	Value		Shares	Value
Casella Waste Systems, Inc. Class A*	69,754	\$2,724,591	WillScot CorporationΔ*	97,100	\$ 983,623
CIRCOR International, Inc.*	42,500	494,275			<u>57,979,998</u>
Clean Harbors, Inc.*	35,500	1,822,570	Information Technology — 17.7%		
Columbus McKinnon Corporation	43,811	1,095,275	2U, Inc.Δ*	38,200	810,604
Commercial Vehicle Group, Inc.*	38,978	58,857	ACI Worldwide, Inc.Δ*	59,400	1,434,510
Echo Global Logistics, Inc.*	40,031	683,729	ADTRAN, Inc.Δ	29,913	229,732
EMCOR Group, Inc.	40,418	2,478,432	Alpha & Omega Semiconductor, Ltd.*	20,883	133,860
ESCO Technologies, Inc.	15,784	1,198,163	Ambarella, Inc.*	19,144	929,633
Exponent, Inc.	27,500	1,977,525	American Software, Inc., Class A	4,896	69,572
Federal Signal Corporation	68,674	1,873,427	Anixter International, Inc.Δ*	8,055	707,793
Foundation Building Materials, Inc.*	25,871	266,213	Arlo Technologies, Inc.*	134,349	326,468
HC2 Holdings, Inc.Δ*	12,008	18,612	Arrow Electronics, Inc.*	1,320	68,468
Heidrick & Struggles International, Inc.	13,598	305,955	Avaya Holdings CorporationΔ*	129,606	1,048,513
Herc Holdings, Inc.*	28,728	587,775	Bel Fuse, Inc. Class B	11,103	108,143
Hub Group, Inc. Class A*	28,902	1,314,174	Belden, Inc.	30,547	1,102,136
Hyster-Yale Materials Handling, Inc.Δ	9,030	362,013	Benchmark Electronics, Inc.	56,760	1,134,632
Insteel Industries, Inc.	20,014	265,186	Bill.Com Holdings, Inc.Δ*	27,100	926,820
Kadant, Inc.	16,652	1,243,072	Blackbaud, Inc.Δ	10,104	561,277
Kelly Services, Inc. Class A	27,444	348,264	Bottomline Technologies de, Inc.Δ*	42,900	1,572,285
LB Foster Co. Class A*	6,890	85,160	Box, Inc. Class A*	7,604	106,760
LSI Industries, Inc.	8,538	32,274	Brooks Automation, Inc.	76,334	2,328,187
Lydall, Inc.*	7,988	51,602	Cabot Microelectronics Corporation	10,600	1,209,884
Manitowoc Co., Inc. (The)*	47,670	405,195	Calix, Inc.*	27,678	195,960
ManpowerGroup, Inc.	7,720	409,083	Cirrus Logic, Inc.*	32,548	2,136,125
MasTec, Inc.Δ*	32,529	1,064,674	Daktronics, Inc.	28,537	140,687
Mobile Mini, Inc.	39,691	1,041,095	DASAN Zhone Solutions, Inc.*	7,017	29,401
MRC Global, Inc.*	43,511	185,357	Diebold Nixdorf, Inc.Δ*	21,251	74,804
MYR Group, Inc.*	44,332	1,161,055	EMCORE CorporationΔ*	17,294	38,739
Orion Group Holdings, Inc.*	8,429	21,915	Envestnet, Inc.Δ*	40,400	2,172,712
Park-Ohio Holdings Corporation	4,897	92,749	Evo Payments, Inc. Class AΔ*	75,300	1,152,090
Parsons CorporationΔ*	52,300	1,671,508	ExlService Holdings, Inc.*	68,884	3,584,035
Patrick Industries, Inc.	15,600	439,296	Harmonic, Inc.*	73,427	422,940
Pitney Bowes, Inc.Δ	380,112	775,428	I3 Verticals, Inc. Class A*	68,300	1,303,847
Powell Industries, Inc.	10,164	260,910	II-VI, Inc.Δ*	52,358	1,492,203
Proto Labs, Inc.Δ*	14,200	1,081,046	Infinera CorporationΔ*	136,101	721,335
Quanex Building Products Corporation	23,885	240,761	Intevac, Inc.*	10,683	43,693
RBC Bearings, Inc.*	5,900	665,461	j2 Global, Inc.	59,480	4,452,078
Resideo Technologies, Inc.Δ*	54,201	262,333	KBR, Inc.	43,707	903,861
REV Group, Inc.Δ	45,998	191,812	Littelfuse, Inc.	18,200	2,428,244
Rexnord Corporation	169,039	3,832,114	MACOM Technology Solutions Holdings, Inc.*	11,338	214,628
Rush Enterprises, Inc. Class A	24,500	782,040	MaxLinear, Inc.*	82,039	957,395
Sterling Construction Co., Inc.*	16,048	152,456	Medallia, Inc.Δ*	22,600	452,904
Systemax, Inc.Δ	2,470	43,793	MKS Instruments, Inc.	15,700	1,278,765
Terex Corporation	67,106	963,642	NeoPhotonics Corporation*	19,642	142,405
Tetra Tech, Inc.	26,435	1,866,840	NETGEAR, Inc.*	52,562	1,200,516
TriNet Group, Inc.*	49,500	1,864,170	NetScout Systems, Inc.*	58,193	1,377,428
Triumph Group, Inc.	68,470	462,857	New Relic, Inc.*	35,700	1,650,768
TrueBlue, Inc.Δ*	45,037	574,672	NIC, Inc.	63,400	1,458,200
US Ecology, Inc.	34,176	1,038,950	nLight, Inc.Δ*	56,500	592,685
US Xpress Enterprises, Inc. Class AΔ*	15,204	50,781	Onto Innovation, Inc.*	42,300	1,255,041
Vectrus, Inc.*	2,679	110,937	Paylocity Holding Corporation*	37,727	3,332,049
Veritiv Corporation*	3,328	26,158	Pegasystems, Inc.	10,000	712,300
Wabash National Corporation	53,374	385,360	Plantronics, Inc.Δ	14,423	145,095
Werner Enterprises, Inc.	25,151	911,975	Pluralsight, Inc. Class AΔ*	74,300	815,814
WESCO International, Inc.*	20,240	462,484	Priority Technology Holdings, Inc.Δ*	122,900	238,426
			Q2 Holdings, Inc.Δ*	75,797	4,476,571

SMALL CAP EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Rapid7, Inc.Δ*	43,174	\$ 1,870,729	CorePoint Lodging, Inc. REITA	48,817	\$ 191,363
RealPage, Inc.*	30,000	1,587,900	Cousins Properties, Inc. REIT	20,732	606,826
Repay Holdings CorporationΔ*	81,700	1,172,395	EastGroup Properties, Inc. REIT	15,879	1,659,038
Ribbon Communications, Inc.*	83,266	252,296	Equity Commonwealth REIT	13,623	431,985
Rogers CorporationΔ*	10,900	1,029,178	First Industrial Realty Trust, Inc. REIT	62,246	2,068,435
Rosetta Stone, Inc.*	90,235	1,265,095	Forestar Group, Inc.Δ*	16,767	173,538
SailPoint Technologies Holding, Inc.Δ*	74,300	1,130,846	Franklin Street Properties Corporation REITA	29,590	169,551
ScanSource, Inc.*	1,521	32,534	Getty Realty Corporation REIT	8,708	206,728
Semtech Corporation*	39,982	1,499,325	Investors Real Estate Trust REIT	17,267	949,685
Silicon Laboratories, Inc.Δ*	16,640	1,421,222	Kennedy-Wilson Holdings, Inc.	147,025	1,973,076
SMART Global Holdings, Inc.Δ*	11,023	267,859	Kite Realty Group Trust REIT	92,794	878,759
Smartsheet, Inc. Class AΔ*	35,900	1,490,209	Lexington Realty Trust REIT	104,662	1,039,294
Super Micro Computer, Inc.*	40,405	859,818	Life Storage, Inc. REIT	1,262	119,322
Synaptics, Inc.*	27,011	1,563,127	Mack-Cali Realty Corporation REIT	66,936	1,019,435
Synchronoss Technologies, Inc.Δ*	74,136	226,115	National Health Investors, Inc. REIT	8,418	416,859
Telenav, Inc.*	37,083	160,199	New Senior Investment Group, Inc. REIT	41,989	107,492
TiVo Corporation	155,528	1,101,138	Paramount Group, Inc. REIT	23,173	203,922
Unisys Corporation*	16,930	209,086	Pebblebrook Hotel Trust REITA	47,941	522,077
Veeco Instruments, Inc.*	42,423	405,988	Physicians Realty Trust REIT	146,592	2,043,492
		<u>73,948,080</u>	Piedmont Office Realty Trust, Inc. Class A REIT	96,060	1,696,420
Materials — 4.8%			Retail Value, Inc. REIT	20,785	254,616
AdvanSix, Inc.Δ*	20,184	192,555	RPT Realty REIT	105,133	633,952
Ashland Global Holdings, Inc.	9,775	489,434	SITE Centers Corporation REIT	48,199	251,117
Balchem Corporation	14,741	1,455,232	SL Green Realty Corporation REIT	9,351	403,028
Boise Cascade Co.	113,437	2,697,532	Spirit Realty Capital, Inc. REIT	14,630	382,575
Coeur Mining, Inc.Δ*	98,129	314,994	Sunstone Hotel Investors, Inc. REITA	157,459	1,371,468
Element Solutions, Inc.*	18,719	156,491			<u>22,609,135</u>
Ferro CorporationΔ*	54,820	513,115	Utilities — 3.8%		
Huntsman Corporation	4,771	68,846	ALLETE, Inc.	16,235	985,140
Kaiser Aluminum Corporation	22,764	1,577,090	Avista Corporation	22,374	950,671
Kraton Corporation*	37,634	304,835	Black Hills Corporation	20,328	1,301,602
Louisiana-Pacific Corporation	72,497	1,245,498	Genie Energy, Ltd. Class BA	12,244	87,912
Minerals Technologies, Inc.	38,391	1,392,058	Northwest Natural Holding Co.	3,395	209,641
Neenah, Inc.	33,581	1,448,349	NorthWestern Corporation	38,346	2,294,241
O-I Glass, Inc.Δ	39,495	280,809	NRG Energy, Inc.	17,585	479,367
Olympic Steel, Inc.	15,057	155,840	PNM Resources, Inc.	20,272	770,336
PH Glatfelter Co.Δ	14,961	182,823	Portland General Electric Co.	44,552	2,135,823
PolyOne Corporation	94,100	1,785,077	South Jersey Industries, Inc.Δ	97,713	2,442,825
Quaker Chemical CorporationΔ	10,181	1,285,657	Southwest Gas Holdings, Inc.Δ	19,233	1,337,848
Rayonier Advanced Materials, Inc.	44,407	47,071	Spire, Inc.	38,557	2,871,725
Ryerson Holding Corporation*	14,431	76,773			<u>15,867,131</u>
Schnitzer Steel Industries, Inc. Class AΔ	48,508	632,544	Total Common Stocks		
Stepan Co.	15,767	1,394,749	(Cost \$472,562,408)		<u>373,381,240</u>
TimkenSteel CorporationΔ*	54,800	177,004	FOREIGN COMMON STOCKS — 3.0%		
Trinseo SA	44,677	809,101	France — 0.1%		
Valvoline, Inc.	6,769	88,606	Talend SA ADRA*	22,000	493,460
Verso Corporation Class A*	7,061	79,648	Germany — 0.3%		
Worthington Industries, Inc.Δ	45,255	1,187,944	MorphoSys AG ADR*	43,900	1,078,623
		<u>20,039,675</u>	Ireland — 0.2%		
Real Estate — 5.4%			Adient PLC*	42,107	381,910
Altisource Portfolio Solutions SAΔ*	5,223	40,060	Osmotica Pharmaceuticals PLCΔ*	6,276	19,958
American Assets Trust, Inc. REIT	34,701	867,525	Prothema Corporation PLC*	38,289	409,692
Armada Hoffler Properties, Inc. REIT	110,722	1,184,725			
Camden Property Trust REIT	6,149	487,247			
Consolidated-Tomoka Land Co.Δ	5,637	255,525			

	<u>Shares</u>	<u>Value</u>
Strongbridge Biopharma PLC Δ *	29,449	\$ 55,659
		<u>867,219</u>
Israel — 0.1%		
Tufin Software Technologies, Ltd. Δ *	58,400	512,752
Jersey — 1.1%		
Mimecast, Ltd.*	23,164	817,689
Quotient, Ltd. Δ *	147,900	584,205
WNS Holdings, Ltd. ADR*	79,262	3,406,681
		<u>4,808,575</u>
Netherlands — 0.5%		
Argenx SE ADR*	6,100	803,553
Wright Medical Group NV Δ *	47,031	1,347,438
		<u>2,150,991</u>
Switzerland — 0.2%		
CRISPR Therapeutics AG*	18,000	763,380
United Kingdom — 0.5%		
Cushman & Wakefield PLC Δ *	62,500	733,750
LivaNova PLC*	28,056	1,269,534
		<u>2,003,284</u>
Total Foreign Common Stocks (Cost \$16,393,779)		<u>12,678,284</u>
PREFERRED STOCK — 0.4%		
CuriosityStream LLC 0.00 CONV Ψ †††* (Cost \$1,956,000)	195,600	1,956,000
Total Preferred Stocks (Cost \$1,956,000)		<u>1,956,000</u>
MONEY MARKET FUNDS — 9.5%		
GuideStone Money Market Fund, 0.46% (Institutional Class) \emptyset ∞	28,670,566	28,670,566
Northern Institutional Liquid Assets Portfolio (Shares), 0.71% \emptyset \S	10,878,160	10,878,160
Northern Institutional U.S. Government Portfolio (Shares), 0.40% \emptyset	76,507	76,507
Total Money Market Funds (Cost \$39,625,233)		<u>39,625,233</u>
TOTAL INVESTMENTS — 102.2% (Cost \$530,537,420)		<u>427,640,757</u>
Liabilities in Excess of Other Assets — (2.2)%		<u>(9,396,604)</u>
NET ASSETS — 100.0%		<u>\$418,244,153</u>

SMALL CAP EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

Futures Contracts outstanding at March 31, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
CME Russell 2000 Index E-Mini	06/2020	235	<u>\$13,484,300</u>	<u>\$186,599</u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	Total Value	Level 1 Quoted Prices	Level 2 Other Significant Observable Inputs	Level 3 Significant Unobservable Inputs
Assets:				
Investments in Securities:				
Common Stocks	\$373,381,240	\$373,381,240	\$ —	\$ —
Foreign Common Stocks	12,678,284	12,678,284	—	—
Money Market Funds	39,625,233	39,625,233	—	—
Preferred Stock	<u>1,956,000</u>	<u>—</u>	<u>—</u>	<u>1,956,000</u>
Total Assets - Investments in Securities	<u>\$427,640,757</u>	<u>\$425,684,757</u>	<u>\$ —</u>	<u>\$1,956,000</u>
Other Financial Instruments***				
Futures Contracts	\$ 186,599	\$ 186,599	\$ —	\$ —
Total Assets - Other Financial Instruments	<u>\$ 186,599</u>	<u>\$ 186,599</u>	<u>\$ —</u>	<u>\$ —</u>

*** Other financial instruments are derivative instruments, such as futures contracts, which are valued at the unrealized appreciation (depreciation) on the investment. Further details regarding the value of these investments can be found in the preceding "Futures Contracts outstanding" disclosure.

There were no transfers to or from Level 3 during the period ended March 31, 2020.

Management has determined that the amount of Level 3 securities compared to total net assets is not material; therefore, the reconciliation of Level 3 securities and assumptions is not shown for the period ended March 31, 2020.

INTERNATIONAL EQUITY INDEX FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Neste OYJ	18,222	\$ 605,837	Kering SA	4,371	\$ 2,279,097
Nokia OYJΔ	282,487	870,021	Klepierre REIT	14,221	271,075
Nokian Renkaat OYJ	5,395	128,822	L'Oreal SA	13,292	3,440,115
Nordea Bank Abp	1,819	10,098	Legrand SA	12,486	796,382
Nordea Bank Abp (Stockholm Exchange)	163,500	919,755	Natixis SA	54,091	172,239
Orion OYJ Class B	7,634	310,675	Orange SA	111,352	1,348,190
Sampo OYJ, A Shares	22,968	662,600	Peugeot SA	23,149	301,383
Stora Enso OYJ, R Shares	39,220	392,155	Publicis Groupe SA	10,125	289,362
UPM-Kymmene OYJΔ	27,891	760,502	Renault SA	7,966	151,391
Wartsila OYJ Abp	14,669	107,120	Safran SA	15,415	1,365,725
		<u>6,546,281</u>	Sanofi	58,199	5,038,574
France — 9.2%			Sartorius Stedim Biotech	1,344	268,201
Accor SA	16,778	450,759	Schneider Electric SE	28,797	2,434,007
Aeroports de Paris	2,564	247,698	SCOR SE	5,564	122,415
Air Liquide SA	24,987	3,189,528	SEB SA	1,701	210,679
Alstom SA	8,266	341,321	SES SA	12,769	74,908
Amundi SA 144A	3,229	186,828	Societe Generale SA	43,102	706,104
Arkema SA	2,715	185,365	Sodexo SA	8,013	538,115
Atos SE	4,922	327,930	Suez	19,394	197,031
AXA SA	101,488	1,718,390	Teleperformance	2,595	537,468
BioMerieux	2,764	312,908	Thales SA	5,883	487,205
BNP Paribas SA	56,855	1,659,895	TOTAL SAAΔ	125,180	4,716,634
Bollore SA*	311	1,005	Ubisoft Entertainment SA*	5,285	386,286
Bollore SA (Euronext Paris Exchange)	53,565	145,570	Valeo SA	12,169	198,060
Bouygues SA	11,283	327,446	Veolia Environnement SA	34,427	727,129
Bureau Veritas SA	15,449	291,197	Vinci SAAΔ	26,567	2,170,772
Capgemini SE	7,893	659,558	Vivendi SA	46,091	974,520
Carrefour SA	29,040	460,408	Wendel SE	1,720	136,489
Casino Guichard Perrachon SAAΔ	2,250	86,108	Worldline SA 144A*	8,642	510,061
Cie de St-Gobain	30,007	720,031			<u>55,308,024</u>
Cie Generale des Etablissements Michelin SCA	7,665	671,338	Germany — 7.0%		
CNP Assurances	6,718	65,048	adidas AG	10,242	2,274,004
Covivio REIT	2,833	159,103	Allianz SE	20,895	3,558,368
Credit Agricole SA	64,703	457,832	Aroundtown SA	56,832	284,470
Danone SA	35,410	2,266,178	BASF SE	49,207	2,300,032
Dassault Aviation SA	92	75,549	Bayerische Motoren Werke AG	20,141	1,028,183
Dassault Systemes SA	7,719	1,126,905	Beiersdorf AG	5,172	520,773
Edenred	13,224	548,789	Brenntag AG	4,261	154,811
Eiffage SA	4,139	293,801	Carl Zeiss Meditec AG	3,097	294,898
Electricite de France SA	30,955	242,053	Commerzbank AG	39,511	140,653
Engie SA	112,687	1,153,967	Continental AG	4,845	345,440
EssilorLuxottica SA	18,486	1,957,201	Covestro AG 144A	8,920	270,706
Eurazeo SE	3,083	138,333	Daimler AG	47,832	1,428,464
Eurofins Scientific SE Millicom International Cellular SA SDR	602	293,776	Delivery Hero SE 144A*	7,307	537,241
Eutelsat Communications SA	8,399	87,309	Deutsche Bank AG	106,092	674,436
Faurecia SE	3,831	112,178	Deutsche Boerse AG	9,353	1,284,953
Gecina SA REIT	2,894	380,821	Deutsche Lufthansa AG	24,903	232,921
Getlink SE	19,820	239,716	Deutsche Post AG	55,483	1,487,423
Hermes International	2,906	1,977,275	Deutsche Telekom AG	165,905	2,142,736
ICADE REIT	2,606	204,541	Deutsche Wohnen SE	21,048	797,692
Iliad SAAΔ	1,222	164,645	E.ON SE	142,291	1,459,576
Ingenico Group	2,895	302,613	Evonik Industries AG	6,879	143,656
Ipsen SA	3,144	161,161	Fraport AG Frankfurt Airport ServicesWorldwide	2,669	107,441
JCDecaux SAAΔ	3,731	66,330	Fresenius Medical Care AG & Co. KGaA	9,321	608,438
			Fresenius SE & Co. KGaA	22,478	836,917

	Shares	Value		Shares	Value
GEA Group AG	7,555	\$ 156,069	Swire Pacific, Ltd. Class A	22,500	\$ 143,229
Hannover Rueck SE	3,483	491,820	Swire Properties, Ltd.	63,800	178,241
HeidelbergCement AG	7,836	334,778	Techtronic Industries Co., Ltd.	56,000	355,595
Henkel AG & Co. KGaA	5,645	414,670	Vitasoy International Holdings, Ltd.	58,000	174,544
HOCHTIEF AG	586	38,477	WH Group, Ltd. 144A	557,000	514,116
Infineon Technologies AG	66,670	962,432	Wharf Real Estate Investment Co., Ltd.	92,000	375,262
KION Group AG	3,162	136,086	Wheelock & Co., Ltd.	75,000	508,196
Knorr-Bremse AG	2,858	251,264	Yue Yuen Industrial Holdings, Ltd.	84,000	128,360
LANXESS AG	3,845	153,047			
METRO AG	14,082	119,939			20,214,754
MTU Aero Engines AG	2,932	423,958			
Muenchener Rueckversicherungs-Gesellschaft AG	7,748	1,557,894	Ireland — 0.7%		
Puma SE	6,431	377,854	AIB Group PLC*	35,314	39,157
RWE AG	34,335	897,916	Bank of Ireland Group PLC	40,646	75,767
SAP SE	48,749	5,442,727	CRH PLC	45,968	1,243,111
Siemens AG	38,441	3,218,862	DCC PLC	3,336	208,337
Siemens Healthineers AG 144A	9,703	375,084	James Hardie Industries PLC CDI	16,895	196,163
Symrise AG	6,729	622,492	Kerry Group PLC Class A	9,365	1,086,575
Telefonica Deutschland Holding AG	56,298	138,218	Kingspan Group PLC	10,626	573,002
thyssenkrupp AG*	21,536	113,434	Smurfit Kappa Group PLC	17,166	486,283
TUI AG	23,283	101,911			3,908,395
Uniper SE	8,857	217,557	Israel — 0.5%		
United Internet AG	5,566	161,848	Azrieli Group, Ltd.	1,239	70,840
Volkswagen AG	1,484	194,697	Bank Hapoalim BM	48,532	290,798
Vonovia SE	26,657	1,326,013	Bank Leumi Le-Israel BM	65,831	362,990
Wirecard AG	6,517	734,271	Check Point Software Technologies, Ltd.Δ*	5,794	582,529
Zalando SE 144A*	5,038	189,883	CyberArk Software, Ltd.*	1,717	146,906
		42,067,433	Elbit Systems, Ltd.	512	66,349
			Isracard, Ltd.	2	4
			Israel Chemicals, Ltd.	44,785	142,634
Hong Kong — 3.4%			Israel Discount Bank, Ltd. Class A	52,953	154,404
AIA Group, Ltd.	605,800	5,424,721	Nice, Ltd.*	2,756	398,506
ASM Pacific Technology, Ltd.	23,700	219,754	Teva Pharmaceutical Industries, Ltd. ADR*	65,101	584,607
Bank of East Asia, Ltd. (The)	70,050	149,698	Wix.com, Ltd.Δ*	1,160	116,951
BOC Hong Kong Holdings, Ltd.	154,000	422,733			2,917,518
CK Asset Holdings, Ltd.	142,500	773,161	Italy — 1.8%		
CK Hutchison Holdings, Ltd.	149,000	993,109	Assicurazioni Generali SpA	62,284	843,624
CK Infrastructure Holdings, Ltd.	35,000	185,286	Atlantia SpA	29,878	371,159
CLP Holdings, Ltd.	91,000	833,561	Enel SpA	395,596	2,728,761
Hang Lung Properties, Ltd.	117,000	235,935	Eni SpA	137,591	1,367,307
Hang Seng Bank, Ltd.	44,300	754,751	FinecoBank Banca Fineco SpA	27,715	249,354
Henderson Land Development Co., Ltd.	105,275	398,454	Intesa Sanpaolo SpA	710,538	1,149,694
HK Electric Investments & HK Electric Investments, Ltd.	86,500	83,046	Leonardo SpA	20,334	134,432
HKT Trust & HKT, Ltd.	253,000	344,092	Mediobanca Banca di Credito Finanziario SpA	21,353	116,442
Hong Kong & China Gas Co., Ltd.	606,929	993,804	Moncler SpA	14,899	541,410
Hong Kong Exchanges and Clearing, Ltd.	63,422	1,900,079	Pirelli & C SpA 144A	23,808	83,999
Kerry Properties, Ltd.	66,000	172,590	Poste Italiane SpA 144A	25,999	218,829
Link REIT	120,200	1,013,103	Prysmian SpA	8,844	140,415
MTR Corporation, Ltd.	109,227	561,824	Recordati SpA	8,616	363,015
New World Development Co., Ltd.	409,867	437,032	Snam SpA	106,584	487,121
NWS Holdings, Ltd.	21,399	21,807	Telecom Italia SpA*	77,209	31,252
PCCW, Ltd.	102,000	55,933	Telecom Italia SpA (Borsa Italiana Exchange)	635,892	248,444
Power Assets Holdings, Ltd.	77,000	456,783	Tenaris SA	20,917	126,189
Sino Land Co., Ltd.	166,604	209,681			
Sun Hung Kai Properties, Ltd.	91,500	1,196,274			

INTERNATIONAL EQUITY INDEX FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Terna Rete Elettrica Nazionale SpA	90,920	\$ 571,511	FANUC Corporation	9,700	\$1,296,171
UniCredit SpA	99,177	767,292	Fast Retailing Co., Ltd.	2,900	1,183,322
		<u>10,540,250</u>	Fuji Electric Co., Ltd.Δ	2,700	60,540
Japan — 24.4%			FUJIFILM Holdings Corporation	21,200	1,044,727
ABC-Mart, Inc.	100	5,005	Fujitsu, Ltd.	10,600	954,728
Acom Co., Ltd.	3,200	12,995	Fukuoka Financial Group, Inc.	5,700	75,191
Advantest CorporationΔ	10,700	426,181	GMO Payment Gateway, Inc.	4,000	280,342
Aeon Co., Ltd.Δ	41,800	926,039	Hakuhodo DY Holdings, Inc.	25,700	259,312
AEON Financial Service Co., Ltd.	800	8,547	Hamamatsu Photonics KK	1,200	48,762
Aeon Mall Co., Ltd.	900	11,359	Hankyu Hanshin Holdings, Inc.	13,100	440,098
AGC, Inc.	7,200	175,446	Hikari Tsushin, Inc.	1,200	200,800
Aisin Seiki Co., Ltd.	5,800	142,049	Hino Motors, Ltd.	2,100	11,200
Ajinomoto Co., Inc.	31,600	588,849	Hirose Electric Co., Ltd.	605	62,371
Alfresa Holdings Corporation	4,500	83,752	Hisamitsu Pharmaceutical Co., Inc.Δ	3,300	153,134
Alps Alpine Co., Ltd.Δ	9,400	90,575	Hitachi Chemical Co., Ltd.	8,300	353,193
Amada Holdings Co., Ltd.	8,700	68,190	Hitachi Construction Machinery Co., Ltd.Δ	7,500	150,420
ANA Holdings, Inc.	7,400	180,292	Hitachi High-Tech Corporation	600	44,323
Aozora Bank, Ltd.Δ	500	9,542	Hitachi Metals, Ltd.	2,000	20,993
Asahi Intecc Co., Ltd.	7,400	183,017	Hitachi, Ltd.	45,600	1,309,924
Asahi Kasei Corporation	73,700	516,403	Honda Motor Co., Ltd.	77,400	1,731,937
Astellas Pharma, Inc.	106,900	1,647,047	Hoshizaki Corporation	2,100	157,084
Bandai Namco Holdings, Inc.	11,900	577,189	Hoya Corporation	18,800	1,598,593
Bank of Kyoto, Ltd. (The)Δ	600	19,015	Hulic Co., Ltd.	26,200	265,146
Benesse Holdings, Inc.Δ	7,600	193,406	Idemitsu Kosan Co., Ltd.Δ	8,736	199,388
Bridgestone Corporation	25,700	786,693	IHI Corporation	3,400	39,595
Brother Industries, Ltd.	11,600	175,699	Iida Group Holdings Co., Ltd.	2,500	34,553
Calbee, Inc.	7,900	213,196	Inpex Corporation	43,600	244,599
Canon, Inc.	61,400	1,334,279	Isetan Mitsukoshi Holdings, Ltd.Δ	12,100	70,202
Casio Computer Co., Ltd.Δ	2,100	29,382	Isuzu Motors, Ltd.	18,100	119,784
Central Japan Railway Co.	8,800	1,410,387	ITOCHU Corporation	68,300	1,413,442
Chiba Bank, Ltd. (The)	40,000	174,126	J. Front Retailing Co., Ltd.	17,300	142,783
Chubu Electric Power Co., Inc.	38,800	547,592	Japan Airlines Co., Ltd.	6,100	112,102
Chugai Pharmaceutical Co., Ltd.	14,500	1,677,589	Japan Airport Terminal Co., Ltd.Δ	400	15,373
Chugoku Electric Power Co., Inc. (The)Δ	3,100	43,252	Japan Exchange Group, Inc.	17,100	300,087
Coca-Cola Bottlers Japan Holdings, Inc.	26,600	545,925	Japan Post Holdings Co., Ltd.	91,500	715,769
Concordia Financial Group, Ltd.	55,000	160,085	Japan Prime Realty Investment Corporation REIT	9	27,192
Credit Saison Co., Ltd.	2,000	23,204	Japan Real Estate Investment Corporation REIT	46	270,401
CyberAgent, Inc.Δ	5,700	220,909	Japan Retail Fund Investment Corporation REIT	40	45,471
Dai Nippon Printing Co., Ltd.	10,500	223,137	JFE Holdings, Inc.	23,900	154,874
Daicel Corporation	3,100	22,553	JGC Holdings CorporationΔ	11,500	91,793
Daifuku Co., Ltd.Δ	5,500	344,676	JSR Corporation	2,200	40,210
Dai-ichi Life Holdings, Inc.	59,800	710,133	JTEKT CorporationΔ	2,600	17,560
Daiichi Sankyo Co., Ltd.	28,700	1,971,020	JXTG Holdings, Inc.	137,150	467,323
Daikin Industries, Ltd.	11,800	1,424,426	Kajima Corporation	17,500	178,877
Daito Trust Construction Co., Ltd.	3,500	325,022	Kakaku.com, Inc.Δ	3,900	71,329
Daiwa House Industry Co., Ltd.	24,600	607,800	Kansai Electric Power Co., Inc. (The)Δ	34,300	381,790
Daiwa House REIT Investment Corporation	101	247,543	Kansai Paint Co., Ltd.Δ	12,800	242,790
Daiwa Securities Group, Inc.	49,000	189,351	Kao Corporation	24,200	1,971,531
Denso Corporation	23,900	763,712	KDDI Corporation	81,200	2,398,534
Dentsu Group, Inc.	10,700	206,745	Keihan Holdings Co., Ltd.	400	17,743
Disco Corporation	1,500	291,829	Keikyu CorporationΔ	14,200	238,906
East Japan Railway Co.	17,000	1,286,397	Keio Corporation	7,300	430,944
Eisai Co., Ltd.	13,800	1,009,435	Keisei Electric Railway Co., Ltd.	1,500	43,347
Electric Power Development Co., Ltd.	8,700	174,363	Keyence Corporation	8,800	2,829,311
FamilyMart Co., Ltd.	15,400	276,521			

	Shares	Value		Shares	Value
Kikkoman Corporation	13,800	\$ 585,113	Nintendo Co., Ltd.	5,500	\$2,137,595
Kintetsu Group Holdings Co., Ltd.Δ	11,300	522,989	Nippon Building Fund, Inc. REIT	44	295,986
Kobayashi Pharmaceutical Co., Ltd.	2,300	212,798	Nippon Express Co., Ltd.	4,000	195,115
Koito Manufacturing Co., Ltd.	4,300	144,563	Nippon Paint Holdings Co., Ltd.Δ	7,300	379,981
Komatsu, Ltd.	50,300	814,026	Nippon Prologis REIT, Inc.	121	304,447
Konami Holdings Corporation	5,500	168,699	Nippon Steel Corporation	49,400	421,101
Konica Minolta, Inc.	23,900	96,290	Nippon Telegraph & Telephone Corporation	72,000	1,721,997
Kose Corporation	1,400	173,238	Nissan Chemical Corporation	5,900	213,682
Kubota Corporation	59,800	760,599	Nissan Motor Co., Ltd.	143,600	480,444
Kuraray Co., Ltd.	7,300	73,448	Nisshin Seifun Group, Inc.Δ	15,300	255,239
KuritaWater Industries, Ltd.	900	20,648	Nissin Foods Holdings Co., Ltd.	4,300	356,844
Kyocera Corporation	16,300	961,876	Nitori Holdings Co., Ltd.	5,200	702,733
Kyowa Kirin Co., Ltd.	29,300	654,840	Nitto Denko CorporationΔ	7,100	315,375
Kyushu Electric Power Co., Inc.	24,000	192,486	Nomura Holdings, Inc.	160,800	678,592
Kyushu Railway Co.	11,000	315,980	Nomura Real Estate Master Fund, Inc. REIT	184	234,033
Lawson, Inc.	3,900	214,070	Nomura Research Institute, Ltd.	17,157	362,403
LINE Corporation*	5,200	251,058	NSK, Ltd.	22,800	145,126
Lion Corporation	11,600	247,385	NTT Data Corporation	29,300	280,476
LIXIL Group Corporation	11,900	146,622	NTT DOCOMO, Inc.	60,100	1,879,514
M3, Inc.	17,400	513,250	Obayashi Corporation	26,400	224,018
Makita CorporationΔ	7,900	240,980	Obic Co., Ltd.	2,600	338,753
Marubeni Corporation	64,200	318,629	Odakyu Electric Railway Co., Ltd.Δ	9,000	197,651
Marui Group Co., Ltd.	6,200	103,718	Oji Holdings CorporationΔ	31,000	164,801
Maruichi Steel Tube, Ltd.Δ	400	9,580	Olympus Corporation	54,000	778,426
Mazda Motor Corporation	20,700	109,314	Omron Corporation	12,000	620,432
McDonald's Holdings Co. Japan, Ltd.	5,400	243,550	Ono Pharmaceutical Co., Ltd.	29,800	684,817
Medipal Holdings Corporation	4,500	84,087	Oracle Corporation	700	61,056
MEIJI Holdings Co., Ltd.	8,000	566,929	Oriental Land Co., Ltd.	11,700	1,493,588
MINEBEA MITSUMI, Inc.	13,700	202,355	ORIX Corporation	76,900	917,468
MISUMI Group, Inc.Δ	9,900	214,146	Orix JREIT, Inc.	119	156,516
Mitsubishi Chemical Holdings Corporation	60,200	357,469	Osaka Gas Co., Ltd.	14,000	262,887
Mitsubishi Corporation	63,100	1,334,706	Otsuka Corporation	6,900	294,151
Mitsubishi Electric Corporation	91,900	1,122,670	Otsuka Holdings Co., Ltd.	22,100	862,306
Mitsubishi Estate Co., Ltd.	63,800	942,272	Pan Pacific International Holdings Corporation	18,400	348,447
Mitsubishi Gas Chemical Co., Inc.	5,500	59,350	Panasonic Corporation	112,600	852,428
Mitsubishi Heavy Industries, Ltd.	13,700	345,266	Park24 Co., Ltd.	7,600	112,037
Mitsubishi Materials CorporationΔ	3,100	63,374	PeptiDream, Inc.Δ*	5,900	205,374
Mitsubishi Motors CorporationΔ	37,400	105,376	Persol Holdings Co., Ltd.Δ	9,400	94,057
Mitsubishi UFJ Financial Group, Inc.	620,000	2,319,764	Pigeon CorporationΔ	6,500	248,854
Mitsubishi UFJ Lease & Finance Co., Ltd.	38,900	190,408	Pola Orbis Holdings, Inc.	7,300	134,206
Mitsui & Co., Ltd.	81,900	1,137,076	Rakuten, Inc.Δ	35,400	266,883
Mitsui Chemicals, Inc.Δ	9,400	176,928	Recruit Holdings Co., Ltd.	71,500	1,846,937
Mitsui Fudosan Co., Ltd.	49,800	862,273	Renesas Electronics CorporationΔ*	45,200	160,780
Mizuho Financial Group, Inc.	1,187,900	1,362,853	Resona Holdings, Inc.	92,600	277,643
MonotaRO Co., Ltd.	4,000	105,686	Ricoh Co., Ltd.	52,300	381,857
MS&AD Insurance Group Holdings, Inc.	18,400	513,381	Rinnai CorporationΔ	2,600	183,275
Murata Manufacturing Co., Ltd.	27,700	1,377,099	Rohm Co., Ltd.	3,100	168,275
Nagoya Railroad Co., Ltd.	1,600	44,985	Ryohin Keikaku Co., Ltd.	11,000	122,327
NEC Corporation	15,600	568,046	Santen Pharmaceutical Co., Ltd.	34,300	588,649
Nexon Co., Ltd.	18,700	305,574	SBI Holdings, Inc.	9,400	136,961
NGK Insulators, Ltd.Δ	11,900	154,876	Secom Co., Ltd.	11,500	951,145
NGK Spark Plug Co., Ltd.	4,500	63,078	Seibu Holdings, Inc.	13,200	145,507
NH Foods, Ltd.	6,500	226,204	Seiko Epson Corporation	17,200	185,123
Nidec Corporation	20,800	1,071,918	Sekisui Chemical Co., Ltd.	16,800	221,325
Nikon CorporationΔ	13,200	121,153	Sekisui House, Ltd.	31,600	521,148

INTERNATIONAL EQUITY INDEX FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Seven & i Holdings Co., Ltd.	40,100	\$1,324,298	Tokyo Century CorporationΔ	2,400	\$ 75,098
Seven Bank, Ltd.	4,800	12,388	Tokyo Electric Power Co. Holdings, Inc.*	56,100	195,157
Sharp Corporation	9,500	98,615	Tokyo Electron, Ltd.	7,700	1,435,076
Shimadzu Corporation	15,100	394,083	Tokyo Gas Co., Ltd.	20,300	478,334
Shimamura Co., Ltd.	200	12,087	Tokyu Corporation	36,400	572,005
Shimano, Inc.	3,200	456,363	Tokyu Fudosan Holdings Corporation	34,600	166,187
Shimizu Corporation	26,800	208,553	Toppa Printing Co., Ltd.	14,000	213,752
Shin-Etsu Chemical Co., Ltd.	17,900	1,759,341	Toray Industries, Inc.	85,700	370,955
Shinsei Bank, Ltd.	400	5,298	Toshiba Corporation	25,300	554,534
Shionogi & Co., Ltd.Δ	19,000	935,930	Tosoh Corporation	16,800	189,859
Shiseido Co., Ltd.	23,000	1,351,766	TOTO, Ltd.Δ	6,700	221,021
Shizuoka Bank, Ltd. (The)	5,000	30,359	Toyo Seikan Group Holdings, Ltd.	2,300	26,237
Showa Denko KK	5,600	114,890	Toyo Suisan Kaisha, Ltd.	4,200	202,997
SMC Corporation	3,000	1,257,731	Toyoda Gosei Co., Ltd.	500	8,509
Softbank Corporation	70,500	898,078	Toyota Industries CorporationΔ	5,300	252,703
SoftBank Group Corporation	78,300	2,772,007	Toyota Motor Corporation	113,916	6,865,139
Sohgo Security Services Co., Ltd.	600	29,124	Toyota Tsusho Corporation	7,800	182,203
Sompo Holdings, Inc.	13,600	419,205	Trend Micro, Inc.	4,300	212,344
Sony Corporation	61,800	3,660,635	Tsuruha Holdings, Inc.Δ	1,900	250,510
Sony Financial Holdings, Inc.	4,600	77,242	Unicharm Corporation	30,400	1,137,989
Square Enix Holdings Co., Ltd.	4,200	187,638	United Urban Investment Corporation REIT	156	156,072
Stanley Electric Co., Ltd.Δ	7,300	143,289	USS Co., Ltd.	5,700	78,161
Subaru Corporation	30,200	577,275	Welcia Holdings Co., Ltd.	2,300	161,497
SUMCO Corporation	14,200	180,437	West Japan Railway Co.	7,800	533,481
Sumitomo Chemical Co., Ltd.	51,000	150,677	Yakult Honsha Co., Ltd.Δ	11,800	695,138
Sumitomo Corporation	45,500	518,893	Yamada Denki Co., Ltd.	7,600	30,271
Sumitomo Dainippon Pharma Co., Ltd.	12,500	162,267	Yamaha Corporation	5,400	209,279
Sumitomo Electric Industries, Ltd.	34,000	355,231	Yamaha Motor Co., Ltd.	10,200	122,654
Sumitomo Heavy Industries, Ltd.	9,500	169,969	Yamato Holdings Co., Ltd.Δ	10,600	165,584
Sumitomo Metal Mining Co., Ltd.	9,900	202,401	Yamazaki Baking Co., Ltd.	7,200	150,068
Sumitomo Mitsui Financial Group, Inc.	65,400	1,588,788	Yaskawa Electric Corporation	9,000	244,716
Sumitomo Mitsui Trust Holdings, Inc.	13,800	396,476	Yokogawa Electric Corporation	2,500	29,907
Sumitomo Realty & Development Co., Ltd.	18,000	439,521	Yokohama Rubber Co., Ltd. (The)	1,000	12,397
Sumitomo Rubber Industries, Ltd.	15,700	147,467	Z Holdings Corporation	146,400	466,746
Sundrug Co., Ltd.	6,600	211,492	ZOZO, Inc.Δ	5,700	76,502
Suntory Beverage & Food, Ltd.	26,800	1,012,743			<u>146,744,379</u>
Suzuken Co., Ltd.	1,900	69,031	Jersey — 0.6%		
Suzuki Motor CorporationΔ	19,400	461,938	Experian PLC	47,391	1,317,060
Systemex CorporationΔ	7,300	528,337	Ferguson PLC	15,304	946,284
T&D Holdings, Inc.Δ	22,500	182,399	Glencore PLC*	516,891	782,340
Taiheiyo Cement Corporation	7,100	120,936	WPP PLC	75,700	514,679
Taisei Corporation	11,000	335,479			<u>3,560,363</u>
Taisho Pharmaceutical Holdings Co., Ltd.Δ	5,400	331,448	Netherlands — 4.7%		
Taiyo Nippon Sanso CorporationΔ	1,200	17,756	ABN AMRO Bank NV CVA 144A	19,173	155,584
Takeda Pharmaceutical Co., Ltd.	84,536	2,573,962	Adyen NV 144A*	790	671,417
TDK Corporation	7,200	553,602	Aegon NV	91,686	228,977
Teijin, Ltd.	2,600	43,979	AerCap Holdings NV*	7,106	161,946
Terumo Corporation	35,700	1,223,131	Airbus SE	28,116	1,812,973
THK Co., Ltd.	9,100	183,353	Akzo Nobel NV	11,693	769,034
Tobu Railway Co., Ltd.	10,900	380,268	ArcelorMittal SA	27,312	257,838
Toho Co., Ltd.	2,900	88,673	ASML Holding NV	21,044	5,547,512
Toho Gas Co., Ltd.Δ	300	13,524	CNH Industrial NVΔ	43,467	247,557
Tohoku Electric Power Co., Inc.Δ	19,200	184,567	EXOR NV	4,203	216,619
Tokio Marine Holdings, Inc.	32,100	1,468,722	Ferrari NV	4,491	691,771

	Shares	Value		Shares	Value
Fiat Chrysler Automobiles NV	57,382	\$ 409,635	DBS Group Holdings, Ltd.	87,612	\$ 1,143,175
ING Groep NV	221,110	1,132,989	Hongkong Land Holdings, Ltd.	42,500	159,008
Just Eat Takeaway.com NV 144AΔ*	5,460	412,901	Jardine Cycle & Carriage, Ltd.	8,811	121,144
Koninklijke Ahold Delhaize NV	67,756	1,578,482	Jardine Matheson Holdings, Ltd.	9,200	463,054
Koninklijke DSM NV	9,439	1,061,783	Jardine Strategic Holdings, Ltd.	7,400	165,380
Koninklijke KPN NV	232,251	555,408	Keppel Corporation, Ltd.	55,600	206,794
Koninklijke Philips NV	48,889	2,007,254	Oversea-Chinese Banking Corporation, Ltd.	196,243	1,189,022
Koninklijke Vopak NV	1,980	103,970	SATS, Ltd.	9,200	20,450
NN Group NV	19,451	528,596	Singapore Airlines, Ltd.Δ	93,900	381,152
NXP Semiconductor NV	13,293	1,102,388	Singapore Exchange, Ltd.	7,800	50,236
Prosus NV*	26,477	1,844,074	Singapore Press Holdings, Ltd.Δ	116,700	150,894
QIAGEN NVΔ*	14,497	585,348	Singapore Technologies Engineering, Ltd.	16,100	35,224
Randstad NV	7,963	281,030	Singapore Telecommunications, Ltd.	353,400	630,015
STMicroelectronics NV	30,848	663,127	Suntec REIT	26,900	23,525
Unibail-Rodamco-Westfield REITΔ	6,095	349,405	United Overseas Bank, Ltd.	53,959	740,320
Unilever NV	75,938	3,732,451	UOL Group, Ltd.	7,561	34,689
Wolters Kluwer NV	17,980	1,272,699	Venture Corporation, Ltd.	10,300	98,119
		<u>28,382,768</u>	Wilmar International, Ltd.	188,000	425,145
New Zealand — 0.3%			Yangzijiang Shipbuilding Holdings, Ltd.	88,700	<u>51,467</u>
a2 Milk Co., Ltd.*	45,565	465,475			<u>7,267,816</u>
Auckland International Airport, Ltd.	67,484	201,083	Spain — 2.4%		
Fisher & Paykel Healthcare Corporation, Ltd.	24,725	449,463	ACS Actividades de Construccion y Servicios SAA	16,162	320,967
Fletcher Building, Ltd.	50,457	105,015	Aena SME SA 144A	3,930	426,383
Meridian Energy, Ltd.	83,938	200,327	Amadeus IT Group SA	22,411	1,054,861
Spark New Zealand, Ltd.	86,942	211,597	Banco Bilbao Vizcaya Argentaria SA	362,375	1,122,114
		<u>1,632,960</u>	Banco de Sabadell SAA	172,284	87,127
Norway — 0.6%			Banco Santander SA	811,780	1,931,081
Aker BP ASAA	5,224	65,528	Bankia SA	11,453	12,489
DNB ASA	42,506	473,556	Bankinter SA	24,002	87,070
Equinor ASA	57,972	722,687	CaixaBank SA	130,072	240,712
Gjensidige Forsikring ASA*	19,578	333,398	Cellnex Telecom SA 144AΔ*	11,970	542,989
Mowi ASA	26,051	393,877	Enagas SA	10,800	213,054
Norsk Hydro ASA	56,215	121,209	Endesa SA	13,556	286,850
Orkla ASA	60,619	519,366	Ferrovial SAA	27,393	650,221
Schibsted ASA, B Shares	13,134	237,592	Grifols SAA	11,220	375,392
Telenor ASA	35,082	512,749	Iberdrola SA	320,149	3,131,382
Yara International ASA	5,948	188,070	Industria de Diseno Textil SA	55,596	1,440,695
		<u>3,568,032</u>	Mapfre SA	10,729	18,201
Papua New Guinea — 0.0%			Naturgy Energy Group SAA	9,739	170,859
Oil Search, Ltd.	54,263	78,695	Red Electrica Corporation SA	14,624	262,786
Portugal — 0.2%			Repsol SA	79,833	712,211
EDP - Energias de Portugal SA	199,200	801,458	Siemens Gamesa Renewable Energy SAA	6,866	101,316
Galp Energia SGPS SA	27,004	308,823	Telefonica SA	228,227	<u>1,038,682</u>
Jeronimo Martins SGPS SA	14,871	268,409			<u>14,227,442</u>
		<u>1,378,690</u>	Sweden — 2.4%		
Singapore — 1.2%			Alfa Laval AB	9,705	166,159
Ascendas REIT	144,607	286,324	Assa Abloy AB, B Shares	55,581	1,037,626
CapitaLand Commercial Trust REIT	41,879	44,939	Atlas Copco AB, A Shares	37,852	1,258,740
CapitaLand Mall Trust REIT	117,500	147,329	Atlas Copco AB, B Shares	15,381	447,423
CapitaLand, Ltd.	199,700	400,185	Boliden ABΔ	9,794	175,703
City Developments, Ltd.	37,300	189,136	Electrolux AB, Series B	13,970	172,581
ComfortDelGro Corporation, Ltd.	29,600	31,519	Epiroc AB, A Shares	8,156	80,593
Dairy Farm International Holdings, Ltd.	17,300	79,571			

INTERNATIONAL EQUITY INDEX FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Epiroc AB, B Shares	46,082	\$ 454,217	Schindler Holding AG (Swiss Exchange)Δ	2,186	\$ 478,248
Essity AB, B Shares	39,754	1,217,808	SGS SA	263	606,603
Hennes & Mauritz AB, B SharesΔ	37,981	486,035	Sika AG	6,515	1,069,847
Hexagon AB, B Shares	13,938	589,371	Sonova Holding AG	2,427	432,769
Husqvarna AB, B Shares	23,565	117,229	Straumann Holding AGΔ	601	439,394
ICA Gruppen AB	5,526	230,796	Swatch Group AG (The)	1,344	263,959
Industrivarden AB, C Shares	8,930	170,987	Swatch Group AG (The) (Swiss Exchange)	15,046	582,503
Investor AB, B Shares	39,998	1,804,457	Swiss Life Holding AG	1,166	391,363
Kinnevik AB Class B	8,239	134,373	Swiss Prime Site AG	4,727	460,081
L E Lundbergforetagen AB, B Shares	660	26,755	Swiss Re AG	14,300	1,101,084
Lundin Petroleum AB	8,084	152,598	Swisscom AGΔ	1,391	744,854
Millicom International Cellular SA SDR	3,847	106,883	Temenos AG*	3,832	499,500
Sandvik AB	58,653	825,053	UBS Group AG*	188,589	1,728,629
Securitas AB, B Shares	14,981	160,933	Vifor Pharma AG	2,839	388,397
Skandinaviska Enskilda Banken AB, A Shares*	83,522	559,352	Zurich Insurance Group AG	7,246	2,545,568
Skanska AB, B Shares*	13,311	200,319			<u>62,582,295</u>
SKF AB, B SharesΔ	13,321	181,527			
Svenska Handelsbanken AB, A SharesΔ*	65,615	541,134	United Kingdom — 13.0%		
Swedbank AB, A Shares	47,217	520,767	3i Group PLC	54,344	526,573
Tele2 AB, B Shares	19,177	255,496	Admiral Group PLC	16,537	455,431
Telefonaktiebolaget LM Ericsson, B SharesΔ	152,650	1,235,696	Anglo American PLC	52,533	920,568
Telia Co. AB	126,527	452,888	Antofagasta PLC	23,560	225,009
Volvo AB, B Shares	76,978	914,956	Ashtead Group PLC	21,261	459,534
		<u>14,678,455</u>	Associated British Foods PLC	28,326	634,494
Switzerland — 10.4%			AstraZeneca PLC	67,126	5,980,852
ABB, Ltd.Δ	91,674	1,593,389	Auto Trader Group PLC 144A	48,519	262,187
Adecco Group AG	8,557	337,203	Aviva PLC	201,169	661,394
Alcon, Inc.*	19,678	1,008,118	BAE Systems PLC	180,364	1,158,843
Baloise Holding AG	1,016	132,458	Barclays PLC	927,489	1,054,029
Barry Callebaut AG	273	546,423	Barratt Developments PLC	50,118	270,904
Chocoladefabriken Lindt & Spruengli AG	7	607,560	Berkeley Group Holdings PLC	6,733	300,518
Chocoladefabriken Lindt & Spruengli AG (Swiss Exchange)	120	1,007,217	BHP Group PLC	110,955	1,721,984
Cie Financiere Richemont SA	30,015	1,604,418	BP PLC	1,010,534	4,144,144
Clariant AG*	5,445	90,628	British Land Co. PLC (The) REIT	38,543	160,732
Coca-Cola HBC AG*	37,576	805,866	BT Group PLC	453,308	659,367
Credit Suisse Group AG*	124,795	1,007,265	Bunzl PLC	22,304	446,451
Dufry AG*	1,201	36,859	Burberry Group PLC	26,208	426,004
EMS-Chemie Holding AG	209	130,348	Carnival PLC	15,573	185,877
Geberit AG	1,465	641,933	Centrica PLC	288,146	135,772
Givaudan SA	428	1,316,946	Coca-Cola European Partners PLC	29,712	1,115,091
Julius Baer Group, Ltd.*	11,052	370,214	Compass Group PLC	87,542	1,363,914
Kuehne + Nagel International AG	1,638	223,129	Croda International PLC	8,758	462,051
LafargeHolcim, Ltd.*	1,494	53,822	Direct Line Insurance Group PLC	64,437	235,240
LafargeHolcim, Ltd. (Swiss Exchange)*	19,045	695,019	easyJet PLC	11,091	76,856
Lonza Group AG*	3,814	1,568,789	Evrax PLC	40,533	115,970
Nestle SA	148,986	15,251,368	G4S PLC	106,286	120,890
Novartis AG	113,732	9,382,758	GlaxoSmithKline PLC	271,005	5,085,183
Pargesa Holding SA	251	16,572	Halma PLC	16,991	399,052
Partners Group Holding AG	623	426,547	Hargreaves Lansdown PLC	13,678	232,401
Roche Holding AG	36,735	11,819,193	HSBC Holdings PLC	1,014,717	5,696,389
Schindler Holding AG	838	175,454	Informa PLC	87,112	474,474
			InterContinental Hotels Group PLC	14,742	627,173
			Intertek Group PLC	8,134	475,230
			ITV PLC	231,678	190,123
			J Sainsbury PLC	118,172	305,759
			JD Sports Fashion PLC	19,923	111,584

	Shares	Value		Shares	Value
Johnson Matthey PLC	6,759	\$ 148,928	Weir Group PLC (The)	10,978	\$ 97,640
Kingfisher PLC	173,177	304,187	Whitbread PLC	10,221	378,806
Land Securities Group PLC REIT	42,490	293,008	Wm Morrison Supermarkets PLC	146,161	319,311
Legal & General Group PLC	311,903	736,933			<u>78,309,286</u>
Lloyds Banking Group PLC	3,505,062	1,370,310	Total Foreign Common Stocks		
London Stock Exchange Group PLC	15,493	1,385,939	(Cost \$675,479,925)		<u>551,946,514</u>
M&G PLC*	116,852	162,542	FOREIGN PREFERRED STOCKS — 0.5%		
Marks & Spencer Group PLC	94,323	114,342	Germany — 0.5%		
Meggitt PLC	30,413	109,325	Henkel AG & Co. KGaA 2.38%∅	11,912	952,741
Melrose Industries PLC	264,795	294,249	Porsche Automobil Holding SE 7.00%∅	9,371	391,712
Micro Focus International PLC	13,331	65,783	Sartorius AG 0.31%∅	1,809	432,488
Mondi PLC	32,296	545,015	Volkswagen AG 5.28%∅	9,233	<u>1,063,611</u>
National Grid PLC	233,974	2,733,817			<u>2,840,552</u>
Next PLC	7,706	386,601	Total Foreign Preferred Stocks		
NMC Health PLC†††	5,827	67,919	(Cost \$3,718,549)		<u>2,840,552</u>
Ocado Group PLC*	22,804	342,066	MONEY MARKET FUNDS — 7.6%		
Pearson PLC	41,042	280,976	GuideStone Money Market Fund, 0.46% (Institutional Class)∅∞	34,495,262	34,495,262
Persimmon PLC	14,726	348,103	Northern Institutional Liquid Assets Portfolio (Shares), 0.71%∅§	11,139,156	<u>11,139,156</u>
Prudential PLC	130,037	1,629,344			
Reckitt Benckiser Group PLC	40,801	3,108,041	Total Money Market Funds		
RELX PLC	105,410	2,249,706	(Cost \$45,634,418)		<u>45,634,418</u>
Rentokil Initial PLC	101,023	482,484			
Rio Tinto PLC	55,193	2,530,173	Par		
Rolls-Royce Holdings PLC*	96,721	408,787	U.S. TREASURY OBLIGATION — 0.2%		
Royal Bank of Scotland Group PLC	286,152	394,568	U.S. Treasury Bill 1.52%, 05/07/20Ω‡‡ (Cost \$1,198,169)	\$1,200,000	<u>1,199,935</u>
Royal Dutch Shell PLC, A Shares	212,406	3,690,274			
Royal Dutch Shell PLC, B Shares	190,228	3,190,896	TOTAL INVESTMENTS — 100.2%		
RSA Insurance Group PLC	43,200	225,435	(Cost \$726,310,721)		<u>601,843,633</u>
Sage Group PLC (The)	68,811	500,362	Liabilities in Excess of Other Assets — (0.2)%		<u>(1,405,434)</u>
Schroders PLC	6,913	211,344			
Segro PLC REIT	55,077	520,664	NET ASSETS — 100.0%		<u>\$600,438,199</u>
Severn Trent PLC	9,681	274,040			
Smith & Nephew PLC	46,538	819,837			
Smiths Group PLC	15,525	234,073			
Spirax-Sarco Engineering PLC	3,375	338,826			
SSE PLC	73,551	1,181,895			
St. James's Place PLC	18,780	175,366			
Standard Chartered PLC	155,394	859,141			
Standard Life Aberdeen PLC	114,480	315,943			
Taylor Wimpey PLC	203,676	293,082			
Tesco PLC	462,243	1,305,387			
Unilever PLC	57,888	2,919,303			
United Utilities Group PLC	27,605	309,008			
Vodafone Group PLC	1,284,807	1,777,460			

Futures Contracts outstanding at March 31, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
MSCI EAFE Index E-Mini	06/2020	579	<u>\$45,141,735</u>	<u>\$4,149,448</u>

INTERNATIONAL EQUITY INDEX FUND

SCHEDULE OF INVESTMENTS (Continued)

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Common Stock	\$ 222,214	\$ 222,214	\$ —	\$ —
Foreign Common Stocks:				
Ireland	3,908,395	1,086,575	2,821,820	—
Israel	2,917,518	1,430,997	1,486,521	—
Japan	146,744,379	161,497	146,582,882	—
Netherlands	28,382,768	5,637,872	22,744,896	—
United Kingdom	78,309,286	1,115,091	77,126,276	67,919
Other ^{^^}	<u>291,684,168</u>	<u>—</u>	<u>291,684,168</u>	<u>—</u>
Total Foreign Common Stocks	<u>551,946,514</u>	<u>9,432,032</u>	<u>542,446,563</u>	<u>67,919</u>
Foreign Preferred Stocks	2,840,552	—	2,840,552	—
Money Market Funds	45,634,418	45,634,418	—	—
U.S. Treasury Obligation	<u>1,199,935</u>	<u>—</u>	<u>1,199,935</u>	<u>—</u>
Total Assets - Investments in Securities	<u>\$601,843,633</u>	<u>\$55,288,664</u>	<u>\$546,487,050</u>	<u>\$ 67,919</u>
Other Financial Instruments^{***}				
Futures Contracts	<u>\$ 4,149,448</u>	<u>\$ 4,149,448</u>	<u>\$ —</u>	<u>\$ —</u>
Total Assets - Other Financial Instruments	<u>\$ 4,149,448</u>	<u>\$ 4,149,448</u>	<u>\$ —</u>	<u>\$ —</u>

^{^^} Classifications as defined in the Schedule of Investments.

^{***} Other financial instruments are derivative instruments, such as futures contracts, which are valued at the unrealized appreciation (depreciation) on the investment. Further details regarding the value of these investments can be found in the preceding "Futures Contracts outstanding" disclosure.

Management has determined that the amount of Level 3 securities compared to total net assets is not material; therefore, the reconciliation of Level 3 securities and assumptions is not shown for the period ended March 31, 2020.

INTERNATIONAL EQUITY FUND

SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 2.8%					
Consumer Discretionary — 1.7%					
Lululemon Athletica, Inc.*	35,005	\$ 6,635,198	Scentre Group REIT‡‡	310,945	\$ 297,831
MercadoLibre, Inc.*	9,215	4,502,264	Sonic Healthcare, Ltd.	8,561	128,670
Trip.com Group, Ltd. ADR*	27,300	640,185	South32, Ltd.	771,519	851,687
Yum China Holdings, Inc.	120,135	5,121,355	Stockland REIT‡‡	248,994	382,882
		<u>16,899,002</u>	Sydney Airport	26,029	89,933
			Telstra Corporation, Ltd.	143,234	268,872
Health Care — 1.1%			Transurban Group	49,870	371,464
Mettler-Toledo International, Inc.*	6,570	4,536,651	Vicinity Centres REIT‡‡	420,907	263,294
ResMed, Inc.	47,925	7,058,873	Wesfarmers, Ltd.	26,696	565,694
		<u>11,595,524</u>	WiseTech Global, Ltd.	27,867	289,705
					<u>32,274,990</u>
Real Estate — 0.0%			Austria — 0.1%		
Brookfield Property REIT, Inc.			ams AG*	48,582	474,864
Class AΔ	942	7,998	CA Immobilien Anlagen AG	762	25,985
			IMMOFINANZ AG*	2,206	39,947
Total Common Stocks		<u>28,502,524</u>	Verbund AG	5,273	190,177
(Cost \$27,296,369)					<u>730,973</u>
FOREIGN COMMON STOCKS — 92.3%			Belgium — 0.7%		
Australia — 3.2%			Ackermans & van Haaren NV	378	49,053
Afterpay, Ltd.*	48,194	560,421	Ageas‡‡	22,224	926,119
AGL Energy, Ltd.	15,825	165,614	Colruyt SA	1,119	60,659
AMP, Ltd.*	1,281,111	1,046,211	Galapagos NV*	4,520	887,626
Ansell, Ltd.	16,842	278,902	Groupe Bruxelles Lambert SA‡‡	1,870	147,134
ASX, Ltd.‡‡	2,303	108,104	KBC Group NV	75,346	3,418,839
Aurizon Holdings, Ltd.	212,600	550,968	Proximus SADP	2,401	55,138
AusNet Services	46,798	49,138	Sofina SAA	236	47,993
Australia & New Zealand Banking			UCB SA	12,165	1,040,864
Group, Ltd.‡‡	44,157	463,092			<u>6,633,425</u>
BHP Group, Ltd.‡‡	46,115	836,586	Canada — 2.0%		
BlueScope Steel, Ltd.‡‡	287,237	1,503,836	Canadian National Railway Co.Δ	60,097	4,665,330
Brambles, Ltd.	228,497	1,476,946	Canadian Pacific Railway, Ltd.	33,265	7,304,662
Caltex Australia, Ltd.	9,191	124,104	Cenovus Energy, Inc.	345,299	696,830
CIMIC Group, Ltd.‡‡	72,850	1,031,796	Open Text Corporation	26,900	940,630
Coca-Cola Amatil, Ltd.	42,215	227,846	Shopify, Inc. Class AΔ*	13,985	5,830,766
Coles Group, Ltd.	27,241	253,697	Waste Connections, Inc.	4,429	343,670
CSL, Ltd.	52,059	9,436,820			<u>19,781,888</u>
Dexus REIT‡‡	79,685	441,582	China — 0.8%		
Evolution Mining, Ltd.‡‡	305,076	713,005	Alibaba Group Holding, Ltd. ADR*	730	141,971
Fortescue Metals Group, Ltd.‡‡	376,195	2,305,408	Baidu, Inc. ADR*	9,695	977,159
Goodman Group REIT‡‡	74,732	547,761	Tencent Holdings, Ltd.	144,500	7,142,290
GPT Group (The) REITΨ†††*	63,198	—			<u>8,261,420</u>
GPT Group (The) REIT (Athens			Denmark — 1.5%		
Exchange)	154,301	342,804	Coloplast A/S Class B	3,486	505,562
Iluka Resources, Ltd.	106,616	450,849	Danske Bank A/S	12,095	134,610
Lendlease Group	32,482	203,655	DSV Panalpina A/SΔ	46,708	4,247,115
Magellan Financial Group, Ltd.	2,369	62,830	FLSmidth & Co. A/S*	8,996	201,630
Medibank Pvt., Ltd.	30,158	49,595	Genmab A/S‡‡*	5,528	1,110,402
Mirvac Group REIT‡‡	418,072	531,158	GN Store Nord A/S‡‡	40,109	1,778,358
Newcrest Mining, Ltd.‡‡	20,705	284,336	H Lundbeck A/S	20,699	607,772
Northern Star Resources, Ltd.	9,281	60,122	ISS A/SΔ	275,027	3,762,513
Orica, Ltd.	129,817	1,215,246	Orsted A/S 144A	4,219	413,030
Qantas Airways, Ltd.	106,048	206,328	Pandora A/S‡‡	43,123	1,385,591
QBE Insurance Group, Ltd.	558,096	2,907,119			
Rio Tinto, Ltd.‡‡	4,796	247,087			
Santos, Ltd.	39,923	81,992			

INTERNATIONAL EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Rockwool International A/S, B Shares‡‡	4,876	\$ 878,262	Sopra Steria Group	1,166	\$ 127,541
Tryg A/S	10,589	257,734	SPIE SA	5,982	60,171
		15,282,579	Thales SA‡‡	3,821	316,439
			TOTAL SA‡‡	44,926	1,692,759
Finland — 0.4%			Valeo SA	88,661	1,443,026
Elisa OYJ	665	41,046			84,873,769
Fortum OYJ‡‡	40,950	595,702	Germany — 8.6%		
Huhtamaki OYJ	2,651	84,878	adidas AG	6,484	1,439,626
Kesko OYJ, B Shares	1,633	92,344	Allianz SE	88,002	14,986,527
Nokia OYJ	84,123	259,087	Aroundtown SA	15,489	77,530
Orion OYJ Class B‡‡	20,733	843,756	Aurubis AG	1,075	43,747
Sampo OYJ, A Shares	7,887	227,531	Bayerische Motoren Werke AG	71,355	3,642,619
Stora Enso OYJ, R Shares	9,029	90,280	Beiersdorf AG	58,753	5,915,888
UPM-Kymmene OYJ‡‡Δ	54,595	1,488,638	Brenntag AG	3,610	131,159
		3,723,262	Continental AG	142,584	10,165,996
			Covestro AG 144A	43,138	1,309,160
France — 8.4%			Daimler AG	258,657	7,724,580
Accor SA	70,300	1,888,684	Deutsche Boerse AG	33,456	4,596,322
Aeroports de Paris	401	38,739	Deutsche Lufthansa AG	10,971	102,613
Air Liquide SA	42,304	5,400,000	Deutsche Telekom AG	311,524	4,023,470
Alstom SA	2,693	111,200	Deutsche Wohnen SE	7,707	292,085
Amundi SA 144A	1,133	65,555	E.ON SE‡‡	39,702	407,251
Arkema SA	1,131	77,219	Evonik Industries AG	250,883	5,239,248
Atos SE‡‡	20,873	1,390,670	Fresenius Medical Care AG & Co. KGaA‡‡	38,190	2,492,890
AXA SA	40,762	690,180	Fresenius SE & Co. KGaA‡‡	5,433	202,285
BNP Paribas SA‡‡	132,148	3,858,092	Hannover Rueck SE	805	113,671
Bouygues SA	4,818	139,824	HeidelbergCement AG‡‡	14,960	639,137
Bureau Veritas SA	43,185	813,990	Henkel AG & Co. KGaA	6,200	455,439
Capgemini SE‡‡	13,812	1,154,163	HOCHTIEF AG	6,514	427,707
Carrefour SA	4,082	64,717	HUGO BOSS AG	16,160	404,518
Christian Dior SE	13,709	4,778,325	Infinion Technologies AG‡‡	44,238	638,609
Cie de St-Gobain‡‡	340,991	8,182,229	KION Group AG	5,859	252,159
Cie Generale des Etablissements Michelin SCA‡‡	1,187	103,963	MTU Aero Engines AG	489	70,708
CNP Assurances‡‡	22,991	222,612	Muenchener Rueckversicherungs-Gesellschaft AG‡‡	11,460	2,304,268
Credit Agricole SA	18,152	128,442	Nemetschek SE	1,196	58,302
Danone SA	12,735	815,018	ProSiebenSat.1 Media SE‡‡	98,004	768,988
Dassault Aviation SA	89	73,086	Rheinmetall AG‡‡	8,727	606,499
Dassault Systemes SA	1,157	168,912	RWE AG‡‡	31,824	832,249
Electricite de France SA	24,907	194,761	SAP SE	91,785	10,247,609
Engie SA‡‡	241,390	2,471,944	Siemens AG‡‡	19,095	1,598,922
EssilorLuxottica SA	46,595	4,933,236	Siemens Healthineers AG 144A	12,478	482,356
Eutelsat Communications SA	24,863	258,455	Software AG‡‡	47,875	1,426,848
Gecina SA REIT	674	88,692	Talanx AG	1,279	43,033
Hermes International	845	574,948	Telefonica Deutschland Holding AG	21,061	51,707
Ingenico Group	964	100,766	thyssenkrupp AG*	233,672	1,230,790
Klepierre REIT‡‡	4,327	82,479	Uniper SE	6,650	163,346
L'Oreal SA	25,560	6,615,207	Vonovia SE	17,943	892,548
Natixis SA‡‡	408,489	1,300,727			86,502,409
Orange SA‡‡	100,668	1,218,834	Hong Kong — 4.7%		
Peugeot SA‡‡	214,893	2,797,753	AIA Group, Ltd.	1,487,400	13,319,133
Publicis Groupe SA‡‡	90,975	2,599,968	China Mobile, Ltd.	1,089,000	8,161,272
Rexel SA	16,005	117,851	CK Asset Holdings, Ltd.	261,000	1,416,105
Sanofi	165,716	14,346,849	CK Hutchison Holdings, Ltd.	1,577,500	10,514,289
Schneider Electric SE‡‡	107,070	9,049,869	CK Infrastructure Holdings, Ltd.‡‡	19,500	103,231
Societe BIC SA	1,239	68,818			
Societe Generale SA	256,732	4,205,823			
Sodexo SA	614	41,233			

	Shares	Value		Shares	Value
CLP Holdings, Ltd.	74,500	\$ 682,420	Eni SpA‡‡	673,886	\$ 6,696,725
ENN Energy Holdings, Ltd.	8,300	80,404	Hera SpA	13,866	50,166
Hang Lung Properties, Ltd.	25,000	50,413	Intesa Sanpaolo SpA	2,008,837	3,250,421
Hang Seng Bank, Ltd.	10,600	180,595	Leonardo SpA‡‡	113,670	751,492
HK Electric Investments & HK Electric Investments, Ltd.	50,000	48,004	Recordati SpA	2,783	117,255
HKT Trust & HKT, Ltd.	38,000	51,682	Snam SpA	44,354	202,711
Hong Kong & China Gas Co., Ltd.	171,000	280,001	Terna Rete Elettrica Nazionale SpA	25,576	160,767
Hong Kong Exchanges and Clearing, Ltd.‡‡	19,700	590,198	Unipol Gruppo SpA‡‡	47,464	161,865
Kerry Properties, Ltd.	360,500	942,706	UnipolSai Assicurazioni SpA	23,763	58,483
Link REIT‡‡	76,200	642,250			<u>23,141,795</u>
MTR Corporation, Ltd.	34,500	177,456	Japan — 18.8%		
PCCW, Ltd.‡‡	62,000	33,999	ABC-Mart, Inc.	1,300	65,063
Power Assets Holdings, Ltd.	26,500	157,204	Activia Properties, Inc. REIT	12	38,953
WH Group, Ltd. 144A	11,031,825	10,182,474	Advance Residence Investment Corporation REIT	18	52,311
Yue Yuen Industrial Holdings, Ltd.	109,000	166,563	Ajinomoto Co., Inc.	15,300	285,107
		<u>47,780,399</u>	Alfresa Holdings Corporation	19,700	366,647
			Alps Alpine Co., Ltd.	47,700	459,620
India — 1.1%			Amada Holdings Co., Ltd.	10,800	84,650
Axis Bank, Ltd.	144,418	722,044	ANA Holdings, Inc.	1,900	46,291
HDFC Bank, Ltd. ADR	114,140	4,389,825	Aozora Bank, Ltd.	16,700	318,706
Tata Consultancy Services, Ltd.	229,287	5,515,969	Astellas Pharma, Inc.	166,900	2,571,488
		<u>10,627,838</u>	Bandai Namco Holdings, Inc.	3,800	184,312
			Bridgestone Corporation	11,500	352,022
Indonesia — 0.0%			Brother Industries, Ltd.‡‡	63,300	958,772
PT Bank Mandiri Persero Tbk	1,887,300	536,582	Calbee, Inc.	9,300	250,978
			Canon, Inc.	16,500	358,560
Ireland — 1.6%			Capcom Co., Ltd.	7,900	247,704
Accenture PLC Class A	41,810	6,825,900	Casio Computer Co., Ltd.	5,400	75,553
Glanbia PLC	4,310	46,917	Central Japan Railway Co.	2,200	352,597
ICON PLC*	21,440	2,915,840	Chubu Electric Power Co., Inc.	23,400	330,249
Kerry Group PLC Class A	3,673	426,160	Chugai Pharmaceutical Co., Ltd.	3,400	393,366
Kingspan Group PLC	3,022	162,960	Chugoku Electric Power Co., Inc. (The)Δ	8,300	115,803
Ryanair Holdings PLC ADR*	46,910	2,490,452	Coca-Cola Bottlers Japan Holdings, Inc.	329,400	6,760,434
STERIS PLC	26,513	3,711,025	COMSYS Holdings Corporation	2,000	51,219
		<u>16,579,254</u>	Cosmos Pharmaceutical Corporation	200	47,765
			Credit Saison Co., Ltd.	9,500	110,217
Israel — 0.1%			Dai Nippon Printing Co., Ltd.	2,700	57,378
Amot Investments, Ltd.	3,125	18,342	Daicel Corporation	11,700	85,118
Azrieli Group, Ltd.	354	20,240	Daikin Industries, Ltd.	53,500	6,458,203
Bank Hapoalim BM	18,785	112,557	Daito Trust Construction Co., Ltd.‡‡	1,000	92,863
Bank Leumi Le-Israel BM	23,213	127,996	Daiwa House Industry Co., Ltd.‡‡	9,100	224,837
Check Point Software Technologies, Ltd.Δ*	3,447	346,562	Daiwa House REIT Investment CorporationΔ	45	110,292
Elbit Systems, Ltd.	396	51,317	Daiwa Office Investment Corporation REIT	7	38,847
Israel Discount Bank, Ltd. Class A	15,362	44,794	East Japan Railway Co.	6,700	506,992
Nice, Ltd.*	1,209	174,816	Ezaki Glico Co., Ltd.	2,500	104,693
Paz Oil Co., Ltd.	538	44,930	Fast Retailing Co., Ltd.	500	204,021
Shufersal, Ltd.	17,007	96,241	Frontier Real Estate Investment Corporation REIT	14	39,662
Strauss Group, Ltd.	5,388	141,545	FUJIFILM Holdings Corporation	227,200	11,196,316
		<u>1,179,340</u>	Fujitsu, Ltd.‡‡	87,900	7,917,040
			GLP J-REIT	44	49,894
Italy — 2.3%			GungHo Online Entertainment, Inc.	12,250	170,748
A2A SpA‡‡	1,211,543	1,494,737			
Azimut Holding SpA‡‡	30,910	439,933			
Banca Generali SpA‡‡	23,275	483,642			
BPER Banca‡‡	137,854	419,483			
Buzzi Unicem SpA	6,357	116,100			
Enel SpA‡‡	1,266,774	8,738,015			

INTERNATIONAL EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Hachijuni Bank, Ltd. (The)	41,100	\$ 148,077	Mitsubishi Electric Corporation	517,800	\$6,325,558
Hankyu Hanshin Holdings, Inc.	3,900	131,022	Mitsubishi Estate Co., Ltd. ‡‡	22,000	324,921
Haseko Corporation ‡‡	143,400	1,525,037	Mitsubishi Gas Chemical Co., Inc.	18,100	195,314
Hitachi High-Tech Corporation	900	66,485	Mitsubishi UFJ Financial Group, Inc.	46,300	173,234
Hitachi Transport System, Ltd.	700	15,181	Mitsui Fudosan Co., Ltd. ‡‡	16,000	277,035
Hitachi, Ltd. ‡‡	54,600	1,568,462	Mizuho Financial Group, Inc.	441,000	505,950
Honda Motor Co., Ltd.	415,400	9,295,174	Mori Trust Sogo REIT, Inc.	30	36,388
Hoshizaki Corporation	1,700	127,163	Morinaga & Co., Ltd.	2,500	102,341
House Foods Group, Inc.	4,400	143,177	MS&AD Insurance Group Holdings, Inc.	23,100	644,516
Hoya Corporation ‡‡	123,000	10,458,878	Murata Manufacturing Co., Ltd.	12,500	621,434
Invincible Investment Corporation REIT	135	30,456	Nagoya Railroad Co., Ltd.	2,200	61,855
Isuzu Motors, Ltd. Δ	323,700	2,142,207	Nankai Electric Railway Co., Ltd.	2,500	56,790
Ito En, Ltd.	3,500	184,875	NEC Corporation	3,400	123,805
Izumi Co., Ltd.	2,900	79,881	NH Foods, Ltd.	6,300	219,244
Japan Airlines Co., Ltd. ‡‡	79,800	1,466,520	Nichirei Corporation	4,000	112,631
Japan Hotel REIT Investment Corporation	93	27,148	Nikon Corporation	92,500	848,990
Japan Post Bank Co., Ltd.	12,500	115,439	Nintendo Co., Ltd. ‡‡	5,200	2,020,999
Japan Post Holdings Co., Ltd.	26,100	204,170	Nippon Building Fund, Inc. REIT	42	282,532
Japan Prime Realty Investment Corporation REIT	13	39,277	Nippon Express Co., Ltd.	11,100	541,445
Japan Real Estate Investment Corporation REIT	38	223,375	Nippon Paper Industries Co., Ltd. Δ	3,500	49,763
Japan Retail Fund Investment Corporation REIT	111	126,182	Nippon Prologis REIT, Inc.	42	105,676
JXTG Holdings, Inc.	65,700	223,865	Nippon Telegraph & Telephone Corporation	277,000	6,624,903
Kagome Co., Ltd.	4,200	108,899	Nissin Foods Holdings Co., Ltd.	2,200	182,571
Kajima Corporation	24,400	249,405	Nitori Holdings Co., Ltd.	1,000	135,141
Kaken Pharmaceutical Co., Ltd.	2,200	102,555	Nitto Denko Corporation ‡‡	22,100	981,660
Kamigumi Co., Ltd.	28,900	487,819	Nomura Holdings, Inc.	87,300	368,415
Kansai Electric Power Co., Inc. (The)	11,900	132,458	Nomura Real Estate Master Fund, Inc. REIT	78	99,210
Kao Corporation	3,100	252,552	NS Solutions Corporation	5,800	140,878
KDDI Corporation	44,200	1,305,606	NTT DOCOMO, Inc.	46,800	1,463,581
Keihan Holdings Co., Ltd.	1,400	62,100	Obayashi Corporation	24,400	207,047
Keio Corporation	1,200	70,840	Odakyu Electric Railway Co., Ltd.	6,200	136,160
Keisei Electric Railway Co., Ltd.	1,800	52,017	Olympus Corporation	477,200	6,878,982
Kenedix Office Investment Corporation REIT	7	37,068	Ono Pharmaceutical Co., Ltd.	6,300	144,777
Kewpie Corporation	11,000	220,163	Oracle Corporation	600	52,334
Keyence Corporation	17,200	5,530,016	Oriental Land Co., Ltd.	4,000	510,628
Kinden Corporation	3,500	51,500	ORIX Corporation ‡‡	73,900	881,676
Kintetsu Group Holdings Co., Ltd.	3,000	138,847	Orix JREIT, Inc.	59	77,600
Koito Manufacturing Co., Ltd.	12,600	423,602	Osaka Gas Co., Ltd.	4,400	82,622
Komatsu, Ltd.	117,200	1,896,697	Otsuka Corporation	3,200	136,418
Konami Holdings Corporation	1,600	49,076	Otsuka Holdings Co., Ltd.	189,300	7,386,181
Kyocera Corporation	186,400	10,999,612	Pan Pacific International Holdings Corporation	7,600	143,924
Kyowa Kirin Co., Ltd.	5,000	111,748	Persol Holdings Co., Ltd.	12,400	124,076
Kyushu Electric Power Co., Inc.	3,200	25,665	Pola Orbis Holdings, Inc.	28,900	531,310
Kyushu Railway Co.	13,600	390,666	Resona Holdings, Inc. ‡‡	349,000	1,046,409
Lawson, Inc.	2,000	109,780	Rohm Co., Ltd.	3,600	195,416
Mabuchi Motor Co., Ltd.	11,900	353,071	Sankyu, Inc.	1,300	48,438
Marubeni Corporation	126,900	629,813	Santen Pharmaceutical Co., Ltd.	1,200	20,594
Mazda Motor Corporation	180,800	954,778	SCSK Corporation	3,200	141,574
McDonald's Holdings Co. Japan, Ltd.	1,100	49,612	Secom Co., Ltd.	3,900	322,562
Mebuki Financial Group, Inc.	67,300	136,506	Seibu Holdings, Inc.	4,100	45,195
Medipal Holdings Corporation	7,700	143,882	Sekisui Chemical Co., Ltd.	404,700	5,331,557
MEIJI Holdings Co., Ltd.	4,000	283,465	Sekisui House REIT, Inc.	70	44,876
MINEBEA MITSUMI, Inc.	26,200	386,986	Sekisui House, Ltd.	15,100	249,030
			Seven & i Holdings Co., Ltd.	14,100	465,651

	Shares	Value		Shares	Value
Shimamura Co., Ltd.	5,000	\$ 302,169	Yamazaki Baking Co., Ltd.	6,400	\$ 133,393
Shimano, Inc.	1,400	199,659			<u>189,341,298</u>
Shimizu Corporation	37,200	289,485	Jersey — 2.5%		
Shin-Etsu Chemical Co., Ltd.	600	58,972	Clarivate Analytics PLC*	2,416	50,132
Shinsei Bank, Ltd.	68,200	903,295	Experian PLC	509,033	14,146,708
Shionogi & Co., Ltd.‡‡	21,400	1,054,153	Ferguson PLC	13,247	819,095
Showa Denko KK	39,500	810,387	Glencore PLC*	2,449,176	3,706,948
Skylark Holdings Co., Ltd.	3,400	50,405	Man Group PLC‡‡	518,059	792,810
Softbank Corporation	32,200	410,186	WPP PLC	868,715	5,906,336
SoftBank Group Corporation	13,700	485,013			<u>25,422,029</u>
Sohgo Security Services Co., Ltd.	1,200	58,247	Mexico — 0.4%		
Sojitz Corporation‡‡	390,700	916,053	Grupo Televisa SAB SA ADR	165,900	962,220
Sony Corporation‡‡	39,500	2,339,726	Wal-Mart de Mexico SAB de CV	1,432,900	3,375,900
Sotetsu Holdings, Inc.	1,800	46,138			<u>4,338,120</u>
Sugi Holdings Co., Ltd.	2,000	107,099	Netherlands — 2.8%		
SUMCO Corporation	13,400	170,272	Aalberts NV	3,238	77,575
Sumitomo Corporation	41,600	474,417	Akzo Nobel NV	756	49,721
Sumitomo Dainippon Pharma Co., Ltd.‡‡	55,200	716,573	ASM International NV	21,877	2,225,807
Sumitomo Electric Industries, Ltd.	117,500	1,227,638	ASML Holding NV	3,917	1,032,579
Sumitomo Heavy Industries, Ltd.	19,200	343,517	ASML Holding NV (NASDAQ Exchange)Δ	19,890	5,204,019
Sumitomo Mitsui Financial Group, Inc.	26,500	643,775	ASR Nederland NV	29,107	731,848
Sumitomo Mitsui Trust Holdings, Inc.	2,000	57,460	CNH Industrial NVΔ	504,947	2,875,821
Sumitomo Realty & Development Co., Ltd.‡‡	6,000	146,507	EXOR NV	40,723	2,098,830
Sundrug Co., Ltd.	9,700	310,829	Ferrari NV	23,820	3,669,113
Suntory Beverage & Food, Ltd.	5,800	219,176	Fiat Chrysler Automobiles NV	17,836	127,327
Suzuken Co., Ltd.	4,400	159,860	ING Groep NV‡‡	66,977	343,197
Sysmex Corporation	12,900	933,636	Koninklijke Ahold Delhaize NV	233,813	5,447,041
Taiheiyo Cement Corporation	29,600	504,186	Koninklijke KPN NV	53,736	128,505
Taisei Corporation	18,300	558,115	Prosus NV*	8,058	561,225
Takeda Pharmaceutical Co., Ltd.	327,400	9,968,712	Randstad NV	21,428	756,236
TDK Corporation	1,600	123,023	Signify NV 144A*	27,614	535,166
Teijin, Ltd.	17,000	287,555	STMicroelectronics NV	7,075	152,088
Terumo Corporation	120,500	4,128,496	Unilever NV	16,315	801,903
TIS, Inc.	3,300	54,727	Wolters Kluwer NV	15,557	1,101,189
Tobu Railway Co., Ltd.	4,000	139,548			<u>27,919,190</u>
Tohoku Electric Power Co., Inc.	6,400	61,522	New Zealand — 0.1%		
Tokio Marine Holdings, Inc.	164,000	7,503,749	Air New Zealand, Ltd.	32,482	16,278
Tokyo Electric Power Co. Holdings, Inc.*	37,700	131,148	Auckland International Airport, Ltd.	25,121	74,853
Tokyo Electron, Ltd.‡‡	9,900	1,845,098	Contact Energy, Ltd.	13,374	45,518
Tokyo Gas Co., Ltd.	5,800	136,667	Fisher & Paykel Healthcare Corporation, Ltd.	8,827	160,461
Tokyu Corporation	8,300	130,430	Fletcher Building, Ltd.	24,649	51,302
Toshiba Corporation	22,300	488,779	Meridian Energy, Ltd.	19,723	47,071
Tosoh Corporation	16,300	184,208	Precinct Properties New Zealand, Ltd.	41,151	41,708
Toyo Suisan Kaisha, Ltd.	5,400	260,996	Ryman Healthcare, Ltd.	5,960	36,153
Toyota Boshoku Corporation	6,400	75,698	Spark New Zealand, Ltd.	24,073	58,588
Toyota Industries Corporation	43,600	2,078,837	Z Energy, Ltd.	19,618	33,606
Toyota Motor Corporation	27,400	1,651,259			<u>565,538</u>
United Urban Investment Corporation REIT	36	36,017	Nigeria — 0.0%		
West Japan Railway Co.	4,300	294,098	Afriland Properties PLCΨ†††*	364,373	—
Yamaguchi Financial Group, Inc.	13,200	74,427			

INTERNATIONAL EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Norway — 0.2%			Iberdrola SA	250,646	\$ 2,451,572
DNB ASA	15,435	\$ 171,960	Naturgy Energy Group SA	7,630	133,859
Leroy Seafood Group ASA	131,550	643,931	Red Electrica Corporation SA	45,014	808,879
Mowi ASA	9,577	144,799			<u>20,462,890</u>
Orkla ASA	14,190	121,576	Sweden — 2.5%		
Salmar ASA	22,883	757,060	Assa Abloy AB, B Shares	7,588	141,658
Telenor ASA	14,417	210,715	Atlas Copco AB, A Shares	125,697	4,179,960
		<u>2,050,041</u>	Atlas Copco AB, B Shares	6,930	201,589
Portugal — 0.3%			Essity AB, B Shares	38,595	1,182,303
EDP - Energias de Portugal SA	40,870	164,436	Getinge AB, B Shares	71,882	1,359,225
Galp Energia SGPS SA	293,109	3,352,049	Hennes & Mauritz AB, B SharesΔ	181,088	2,317,345
		<u>3,516,485</u>	ICA Gruppen AB	1,340	55,966
Singapore — 2.6%			Investor AB, B Shares‡‡	8,150	367,676
Ascendas REIT‡‡	183,900	364,125	SKF AB, B SharesΔ	126,287	1,720,934
CapitaLand Commercial Trust REIT	108,000	115,890	Swedish Orphan Biovitrum AB*	42,548	706,778
CapitaLand Mall Trust REIT‡‡	216,500	271,463	Telefonaktiebolaget LM Ericsson, B Shares	184,262	1,491,594
ComfortDelGro Corporation, Ltd.	151,500	161,322	Telia Co. AB	2,658,072	9,514,252
Dairy Farm International Holdings, Ltd.	11,500	52,894	Volvo AB, B Shares	165,055	1,961,833
DBS Group Holdings, Ltd.	288,000	3,757,867			<u>25,201,113</u>
Hongkong Land Holdings, Ltd.	12,900	48,264	Switzerland — 10.0%		
Jardine Matheson Holdings, Ltd.	85,045	4,280,479	ABB, Ltd.Δ	395,859	6,880,442
Jardine Strategic Holdings, Ltd.	2,200	49,167	Adecco Group AG‡‡	31,116	1,226,177
Keppel Corporation, Ltd.	27,800	103,397	Alcon, Inc.*	101,304	5,189,878
Mapletree Commercial Trust REIT	189,600	243,177	Chocoladefabriken Lindt & Spruengli AG	33	512,187
Mapletree Logistics Trust REIT	40,300	44,639	Chubb, Ltd.	43,090	4,812,722
Olam International, Ltd.	80,100	80,210	Cie Financiere Richemont SA	27,817	1,486,926
Oversea-Chinese Banking Corporation, Ltd.	68,200	413,219	Coca-Cola HBC AG*	20,028	429,526
SATS, Ltd.	17,700	39,345	Credit Suisse Group AG*	489,301	3,949,322
Singapore Airlines, Ltd.	9,200	37,344	Geberit AG	7,639	3,347,253
Singapore Exchange, Ltd.‡‡	22,200	142,978	Givaudan SA	110	338,467
Singapore Technologies Engineering, Ltd.‡‡	18,800	41,131	Kuehne + Nagel International AG	3,818	520,090
Singapore Telecommunications, Ltd.	2,376,200	4,236,109	LafargeHolcim, Ltd. (Swiss Exchange)*	37,209	1,357,887
Suntec REIT	302,800	264,808	Nestle SA	204,454	20,929,505
United Overseas Bank, Ltd.	710,777	9,751,897	Novartis AG‡‡	197,034	16,255,076
UOL Group, Ltd.	14,686	67,378	Partners Group Holding AG	202	138,303
Venture Corporation, Ltd.	46,300	441,058	Roche Holding AG	51,652	16,614,996
Wilmar International, Ltd.	178,200	402,983	SGS SA	58	133,776
Yangzijiang Shipbuilding Holdings, Ltd.	2,266,300	1,314,999	Sika AG	47,412	7,785,659
		<u>26,726,143</u>	Sonova Holding AG	2,020	360,195
South Africa — 0.2%			Swatch Group AG (The)	6,035	1,185,265
Naspers, Ltd. N Shares	14,262	2,026,836	Swiss Re AG	4,365	336,100
South Korea — 0.3%			Swisscom AGΔ	172	92,103
NAVER Corporation	15,240	2,118,884	UBS Group AG*	398,233	3,650,250
Samsung Electronics Co., Ltd.	13,800	536,565	Zurich Insurance Group AG	10,464	3,676,073
		<u>2,655,449</u>			<u>101,208,178</u>
Spain — 2.0%			Taiwan — 1.9%		
Amadeus IT Group SA	151,871	7,148,397	Taiwan Semiconductor Manufacturing Co., Ltd.	28,000	252,065
Banco Bilbao Vizcaya Argentaria SA	49,808	154,233	Taiwan Semiconductor Manufacturing Co., Ltd. ADR	390,727	18,672,843
Banco Santander SA	2,883,725	6,859,871			<u>18,924,908</u>
Enagas SA	47,339	933,866			
Endesa SA‡‡	93,203	1,972,213			

	Shares	Value		Shares	Value
Turkey — 0.0%					
Yapi ve Kredi Bankasi AS*	1	\$ —			
United Kingdom — 12.2%					
3i Group PLC‡‡	15,222	147,496	National Grid PLC	66,274	\$ 774,364
Admiral Group PLC	6,666	183,583	Next PLC	6,075	304,776
Aggreko PLC	46,740	279,343	Ninety One PLC*	68,493	147,095
Anglo American PLC	37,597	658,835	Persimmon PLC	48,853	1,154,820
Ashmore Group PLC	22,584	99,443	Prudential PLC	110,400	1,383,295
Ashtead Group PLC	98,426	2,127,375	Quilter PLC 144A	88,390	128,081
AstraZeneca PLC	3,984	354,970	Reckitt Benckiser Group PLC	8,810	671,107
Avast PLC 144A	35,553	171,888	RELX PLC	25,769	549,973
Aviva PLC	85,578	281,359	Rio Tinto PLC‡‡	26,481	1,213,949
Babcock International Group PLC	25,780	121,669	Rolls-Royce Holdings PLC*	819,008	3,461,497
BAE Systems PLC	68,341	439,092	Royal Bank of Scotland Group PLC	1,006,150	1,387,355
Barclays PLC‡‡	818,658	930,350	Royal Dutch Shell PLC, A Shares‡‡	49,834	865,800
Barratt Developments PLC	185,738	1,003,973	Royal Dutch Shell PLC, B Shares‡‡	544,534	9,134,047
Bellway PLC	31,466	833,597	Royal Mail PLC	309,105	476,492
Berkeley Group Holdings PLC	20,637	921,103	RSA Insurance Group PLC	28,660	149,560
BHP Group PLC‡‡	56,049	869,862	Sage Group PLC (The)	14,651	106,535
BP PLC	1,660,604	6,810,045	Schroders PLC	67,518	2,064,162
Britvic PLC	12,806	110,987	Segro PLC REIT	16,315	154,232
BT Group PLC‡‡	678,718	987,241	Severn Trent PLC	3,931	111,275
Bunzl PLC	66,256	1,326,223	Smith & Nephew PLC‡‡	330,720	5,826,134
Centrica PLC	901,204	424,640	Smiths Group PLC	61,496	927,187
Close Brothers Group PLC	9,578	133,177	SSE PLC	692,261	11,123,980
Coca-Cola European Partners PLC	8,106	304,218	Standard Chartered PLC	46,029	254,485
Compass Group PLC	318,252	4,958,402	Tate & Lyle PLC	74,913	609,480
ConvaTec Group PLC 144A	72,968	167,772	Taylor Wimpey PLC	640,585	921,777
Dialog Semiconductor PLC‡‡*	31,972	831,049	Tesco PLC	3,240,587	9,151,507
Direct Line Insurance Group PLC	32,201	117,556	Travis Perkins PLC	168,543	1,832,185
Dunelm Group PLC	41,424	358,787	Unilever PLC	20,177	1,017,530
Evrax PLC	191,442	547,739	United Utilities Group PLC	11,297	126,458
G4S PLC	3,009,385	3,422,884	WH Smith PLC	14,981	210,422
GlaxoSmithKline PLC	715,346	13,422,872	Wm Morrison Supermarkets PLC	206,264	450,615
Hays PLC	152,882	217,752			<u>122,538,430</u>
Hikma Pharmaceuticals PLC	4,201	105,640	Total Foreign Common Stocks		
Howden Joinery Group PLC	20,017	125,921	(Cost \$1,131,355,582)		<u>930,806,571</u>
Inchcape PLC‡‡	69,078	368,658	FOREIGN PREFERRED STOCKS — 0.1%		
Informa PLC	13,766	74,979	Germany — 0.1%		
Investec PLC	136,987	255,202	Bayerische		
J Sainsbury PLC	16,007	41,417	MotorenWerke AG		
JD Sports Fashion PLC	108,851	609,646	5.88%∅	9,226	391,232
John Wood Group PLC	649,590	1,236,073	Henkel AG & Co.		
Jupiter Fund Management PLC	21,335	52,311	KGaA		
Kingfisher PLC	2,975,178	5,225,930	2.38%∅	5,950	475,891
Land Securities Group PLC REIT	18,535	127,816	Porsche Automobil		
Liberty Global PLC Class A∆*	99,200	1,637,792	Holding SE		
Liberty Global PLC Class C*	15,726	247,055	7.00%‡‡∅	2,638	110,269
Lloyds Banking Group PLC‡‡	25,384,276	9,924,025	Volkswagen AG		
London Stock Exchange Group PLC	5,849	523,227	5.28%‡‡∅	4,649	535,549
M&G PLC*	122,550	170,468			<u>1,512,941</u>
Marks & Spencer Group PLC	227,826	276,179	Total Foreign Preferred Stocks		
Meggitt PLC	59,046	212,251	(Cost \$2,541,707)		<u>1,512,941</u>
Melrose Industries PLC	48,805	54,234	MONEY MARKET FUNDS — 7.6%		
Micro Focus International PLC	21,180	104,515	GuideStone Money Market Fund,		
Moneysupermarket.com Group PLC	244,784	909,634	0.46%		
			(Institutional Class)∅∞	73,682,865	73,682,865

	<u>Shares</u>	<u>Value</u>
Whitbread PLC	(7,667)	\$ (284,151)
		<u>(3,927,112)</u>
Total Foreign Common Stocks Sold Short (Proceeds \$(52,123,990))		<u>(40,237,976)</u>
FOREIGN PREFERRED STOCKS SOLD SHORT — (0.0)%		
Germany — (0.0)%		
Sartorius AG 0.31%, ♂ (Proceeds \$(311,377))	(1,624)	(388,260)
TOTAL SECURITIES SOLD SHORT — (4.0)% (Proceeds \$(52,435,367))		<u>(40,626,236)</u>
Other Assets in Excess of Liabilities — 1.2%		<u>11,715,785</u>
NET ASSETS — 100.0%		<u><u>\$1,008,202,377</u></u>

INTERNATIONAL EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

Futures Contracts outstanding at March 31, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
AEX Index	04/2020	37	\$ 3,939,374	\$ 287,990
IBEX 35 Index	04/2020	53	3,953,574	307,130
Hang Seng Index	04/2020	(1)	(152,978)	(1,602)
MSCI Singapore Index	04/2020	(51)	(1,009,702)	8,883
Topix Index [®]	06/2020	61	7,959,358	403,189
ASX SPI 200 Index	06/2020	24	1,885,528	89,991
DAX Index	06/2020	15	4,097,618	241,776
FTSE 100 Index [®]	06/2020	(18)	(1,259,974)	(77,957)
FTSE/MIB Index	06/2020	39	3,639,769	409,941
MSCI EAFE Index E-Mini	06/2020	339	26,430,135	239,714
S&P/TSX 60 Index	06/2020	(11)	(1,272,820)	2,623
Total Futures Contracts outstanding at March 31, 2020			<u>\$48,209,882</u>	<u>\$1,911,678</u>

Forward Foreign Currency Contracts outstanding at March 31, 2020:

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counter- party	Net Unrealized Appreciation (Depreciation)
06/17/20	U.S. Dollars	23,203,991	Norwegian Kroner	216,092,000	CITI	\$ 2,412,688
06/17/20	Norwegian Kroner	131,530,000	U.S. Dollars	11,995,549	CITI	659,617
06/17/20	U.S. Dollars	16,430,404	British Pounds	12,680,000	CITI	659,019
06/17/20	U.S. Dollars	9,074,986	Australian Dollars	13,927,000	CITI	506,733
06/17/20	Japanese Yen	1,602,670,000	U.S. Dollars	14,561,313	CITI	393,914
06/17/20	U.S. Dollars	8,698,749	Swedish Kronor	83,815,000	CITI	211,464
06/17/20	British Pounds	5,046,000	U.S. Dollars	6,068,635	CITI	207,580
06/17/20	U.S. Dollars	8,697,629	Swiss Francs	8,197,875	CITI	148,376
06/17/20	Swiss Francs	9,459,000	U.S. Dollars	9,736,648	CITI	127,784
06/17/20	Swedish Kronor	31,873,000	U.S. Dollars	3,127,476	CITI	100,052
06/17/20	U.S. Dollars	4,932,007	Canadian Dollars	6,836,000	CITI	70,823
06/17/20	Australian Dollars	2,083,000	U.S. Dollars	1,222,353	CITI	59,163
06/17/20	Danish Kroner	15,176,000	U.S. Dollars	2,202,236	CITI	46,213
06/17/20	U.S. Dollars	5,360,752	Euro	4,808,751	CITI	41,186
06/17/20	Euro	4,715,000	U.S. Dollars	5,186,937	CITI	28,919
06/17/20	U.S. Dollars	856,668	Singapore Dollars	1,190,000	CITI	18,421
06/17/20	New Zealand Dollars	911,000	U.S. Dollars	532,001	CITI	11,252
06/17/20	U.S. Dollars	597,695	New Zealand Dollars	987,000	CITI	9,122
06/17/20	Swiss Francs	571,000	U.S. Dollars	586,839	NT	8,635
06/17/20	U.S. Dollars	339,997	Israeli Shekels	1,178,000	CITI	6,074
06/17/20	Hong Kong Dollars	8,159,987	U.S. Dollars	1,048,414	CITI	3,794
06/17/20	Singapore Dollars	129,000	U.S. Dollars	89,553	CITI	1,316
06/17/20	Israeli Shekels	307,000	U.S. Dollars	85,744	CITI	1,280
06/17/20	U.S. Dollars	64,964	Danish Kroner	435,000	CITI	515
Subtotal Appreciation						<u>\$ 5,733,940</u>
06/17/20	Singapore Dollars	220,000	U.S. Dollars	157,890	CITI	\$ (2,921)
06/17/20	U.S. Dollars	1,382,063	Hong Kong Dollars	10,741,000	CITI	(2,959)
06/17/20	U.S. Dollars	384,053	Singapore Dollars	555,000	CITI	(6,894)
06/17/20	U.S. Dollars	1,368,059	Swiss Francs	1,330,000	NT	(18,947)
06/17/20	U.S. Dollars	652,785	Norwegian Kroner	6,992,000	CITI	(19,950)
06/17/20	U.S. Dollars	294,943	Israeli Shekels	1,115,000	CITI	(21,121)
06/17/20	Danish Kroner	11,917,000	U.S. Dollars	1,795,175	CITI	(29,573)
06/17/20	U.S. Dollars	2,396,600	Danish Kroner	16,456,000	CITI	(41,492)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
06/17/20	U.S. Dollars	1,293,812	Australian Dollars	2,174,000	CITI	\$ (43,689)
06/17/20	Israeli Shekels	5,555,000	U.S. Dollars	1,620,135	CITI	(45,484)
06/17/20	Japanese Yen	618,224,000	U.S. Dollars	5,842,245	CITI	(73,321)
06/17/20	U.S. Dollars	1,184,017	New Zealand Dollars	2,136,000	CITI	(89,736)
06/17/20	U.S. Dollars	4,556,069	British Pounds	3,757,000	CITI	(116,888)
06/17/20	U.S. Dollars	5,538,583	Japanese Yen	608,127,000	CITI	(136,121)
06/17/20	U.S. Dollars	9,744,400	Canadian Dollars	13,902,000	CITI	(141,523)
06/17/20	U.S. Dollars	14,685,084	Swiss Francs	14,253,125	CITI	(178,959)
06/17/20	Swiss Francs	14,854,000	U.S. Dollars	15,687,663	CITI	(196,990)
06/17/20	Canadian Dollars	6,942,000	U.S. Dollars	5,204,179	CITI	(267,617)
06/17/20	Norwegian Kroner	63,589,000	U.S. Dollars	6,430,339	CITI	(312,120)
06/17/20	British Pounds	6,366,000	U.S. Dollars	8,253,704	CITI	(335,673)
06/17/20	Swedish Kronor	83,592,000	U.S. Dollars	8,808,620	CITI	(343,916)
06/17/20	Euro	20,960,000	U.S. Dollars	23,534,985	CITI	(348,487)
06/17/20	U.S. Dollars	22,854,775	Euro	20,975,249	CITI	(348,593)
06/17/20	New Zealand Dollars	24,181,000	U.S. Dollars	15,334,082	CITI	(914,322)
06/17/20	Australian Dollars	25,698,000	U.S. Dollars	17,026,039	CITI	(1,215,961)
Subtotal Depreciation						<u>\$(5,253,257)</u>
Total Forward Foreign Currency Contracts outstanding at March 31, 2020						<u>\$ 480,683</u>

Swap Agreements outstanding at March 31, 2020:

Pay Rate Index/Pay Rate	Receive Rate/Receive Rate Index	Maturity Date	Counterparty	Currency	Notional Amount	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation (Depreciation)
Total Return Swaps								
MSCI Canada Net Return CAD Index	Financing Index: 1-Month CDOR - 0.65%	6/17/2020	GSC	CAD	105,943	\$ 14,181	\$ —	\$ 14,181
MSCI Sweden Net Return SEK Index	Financing Index: 1-Month STIBOR - 2.39%	6/17/2020	GSC	SEK	37,936,621	396,565	—	396,565
Increases in total return of Swiss Market Index (At Termination)	Decreases in total return of Swiss Market Index (At Termination)	6/19/2020	CITI	CHF	1,276,100	1,293	—	1,293
Subtotal Appreciation						<u>\$ 412,039</u>	<u>\$ —</u>	<u>\$ 412,039</u>
Financing Index: 1-Month EURIBOR - 0.30%	MSCI Spain Net Return EUR Index	6/17/2020	GSC	EUR	936,871	\$(235,071)	\$ —	\$(235,071)
Financing Index: 1-Month EURIBOR - 1.75%	MSCI Italy Net Return EUR Index	6/17/2020	GSC	EUR	1,670,632	(415,074)	—	(415,074)
Subtotal Depreciation						<u>\$(650,145)</u>	<u>\$ —</u>	<u>\$(650,145)</u>
Net Total Return Swaps outstanding at March 31, 2020						<u>\$(238,106)</u>	<u>\$ —</u>	<u>\$(238,106)</u>

INTERNATIONAL EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Common Stocks	\$ 28,502,524	\$ 28,502,524	\$ —	\$ —
Foreign Common Stocks:				
Canada	19,781,888	19,781,888	—	—
China	8,261,420	1,119,130	7,142,290	—
India	10,627,838	4,389,825	6,238,013	—
Ireland	16,579,254	16,416,294	162,960	—
Israel	1,179,340	346,562	832,778	—
Jersey	25,422,029	50,132	25,371,897	—
Mexico	4,338,120	4,338,120	—	—
Netherlands	27,919,190	6,866,433	21,052,757	—
Switzerland	101,208,178	4,812,722	96,395,456	—
Taiwan	18,924,908	18,672,843	252,065	—
United Kingdom	122,538,430	2,336,160	120,202,270	—
Other ^{^^}	<u>574,025,976</u>	<u>—</u>	<u>574,025,976</u>	<u>—**</u>
Total Foreign Common Stocks	<u>930,806,571</u>	<u>79,130,109</u>	<u>851,676,462</u>	<u>—</u>
Foreign Preferred Stocks	1,512,941	—	1,512,941	—
Money Market Funds	<u>76,290,792</u>	<u>76,290,792</u>	<u>—</u>	<u>—</u>
Total Assets - Investments in Securities	<u><u>\$1,037,112,828</u></u>	<u><u>\$183,923,425</u></u>	<u><u>\$853,189,403</u></u>	<u><u>\$ —</u></u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 5,733,940	\$ —	\$ 5,733,940	\$ —
Futures Contracts	1,991,237	1,991,237	—	—
Swap Agreements	<u>412,039</u>	<u>—</u>	<u>412,039</u>	<u>—</u>
Total Assets - Other Financial Instruments	<u><u>\$ 8,137,216</u></u>	<u><u>\$ 1,991,237</u></u>	<u><u>\$ 6,145,979</u></u>	<u><u>\$ —</u></u>

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Liabilities:				
Investments in Securities:				
Foreign Common Stocks Sold Short:				
Germany	\$ (8,925,377)	\$(633,047)	\$ (8,292,330)	\$ —
Other ^{^^}	<u>(31,312,599)</u>	<u>—</u>	<u>(31,312,599)</u>	<u>—</u>
Total Foreign Common Stocks Sold Short	<u>(40,237,976)</u>	<u>(633,047)</u>	<u>(39,604,929)</u>	<u>—</u>
Foreign Preferred Stocks Sold Short	<u>(388,260)</u>	<u>—</u>	<u>(388,260)</u>	<u>—</u>
Total Liabilities - Investments in Securities	<u><u>\$(40,626,236)</u></u>	<u><u>\$(633,047)</u></u>	<u><u>\$(39,993,189)</u></u>	<u><u>\$ —</u></u>
Other Financial Instruments^{***}				
Forward Foreign Currency Contracts	\$ (5,253,257)	\$ —	\$ (5,253,257)	\$ —
Futures Contracts	(79,559)	(79,559)	—	—
Swap Agreements	<u>(650,145)</u>	<u>—</u>	<u>(650,145)</u>	<u>—</u>
Total Liabilities - Other Financial Instruments	<u><u>\$(5,982,961)</u></u>	<u><u>\$(79,559)</u></u>	<u><u>\$(5,903,402)</u></u>	<u><u>\$ —</u></u>

^{^^} Classifications as defined in the Schedule of Investments.

^{**} Level 3 security has zero value.

^{***} Other financial instruments are derivative instruments, such as futures contracts, forwards contracts and swap agreements, which are valued at the unrealized appreciation (depreciation) on the investment. Further details regarding the value of these investments can be found in the preceding "Futures Contracts outstanding", "Forwards Foreign Currency Contracts outstanding" and "Swap Agreements outstanding" disclosures.

EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 3.2%					
Communication Services — 0.1%					
Autohome, Inc. ADR*	1,273	\$ 90,409	JBS SA	307,000	\$ 1,201,744
JOYY, Inc. ADR*	1,059	56,402	Localiza Rent a Car SA	137,075	693,012
Momo, Inc. ADR	2,542	55,136	Lojas Renner SA	314,129	2,031,885
Sea, Ltd. ADR*	9,803	434,371	Magazine Luiza SA	74,200	562,344
		<u>636,318</u>	Minerva SA*	425,000	650,247
			Notre Dame Intermedica Participacoes SA	11,400	97,982
Consumer Discretionary — 1.6%			Petrobras Distribuidora SA	330,800	1,002,058
Huazhu Group, Ltd. ADR	3,029	87,023	Raia Drogasil SA*	63,000	1,228,210
MercadoLibre, Inc.*	4,500	2,198,610	Sao Martinho SA	116,300	327,227
Pinduoduo, Inc. ADR*	5,417	195,175	TIM Participacoes SA ADRA*	74,771	909,215
Trip.com Group, Ltd. ADR*	67,073	1,572,862	TOTVS SA*	22,800	204,038
Yum China Holdings, Inc.	56,994	2,429,654	Vale SA ADR*	7,379	61,172
		<u>6,483,324</u>	WEG SA	20,000	128,789
			Wiz Solucoes e Corretagem de Seguros SA	142,800	252,286
Financials — 0.3%			YDUQS Part	114,855	495,131
Intercorp Financial Services, Inc.Δ*	12,483	346,029			<u>17,999,019</u>
LexinFintech Holdings, Ltd. ADRA*	32,845	291,335			
XP, Inc. Class A*	28,266	545,251			
		<u>1,182,615</u>	Canada — 0.1%		
			Parex Resources, Inc.*	67,975	574,790
Health Care — 0.5%					
Zai Lab, Ltd. ADR*	36,258	1,866,562	Chile — 0.5%		
			Aguas Andinas SA Class A	437,204	128,725
Industrials — 0.2%			Banco de Chile ADRA	7,668	123,531
Copa Holdings SA Class A	15,259	691,080	Banco de Credito e Inversiones SA*	1,824	61,802
ZTO Express Cayman, Inc. ADR*	8,419	222,935	Banco Santander Chile ADRA	3,609	54,604
		<u>914,015</u>	Cencosud SA	638,394	663,910
			Empresas CMPC SA	31,143	66,340
Information Technology — 0.5%			Enel Americas SA ADR	51,761	313,672
Globant SA*	8,684	763,150	Enel Chile SA ADRA	15,286	50,749
Huami Corporation ADR*	29,004	380,532	SACI Falabella	316,910	696,527
Pagseguro Digital, Ltd. Class AA*	15,793	305,279			<u>2,159,860</u>
StoneCo, Ltd. Class AA*	28,799	626,954			
		<u>2,075,915</u>	China — 22.0%		
			58.com, Inc. ADR*	10,999	535,871
Materials — 0.0%			Agricultural Bank of China, Ltd. Class A	571,300	270,537
Southern Copper Corporation	2,441	68,738	Alibaba Group Holding, Ltd. ADR*	129,607	25,205,969
			Anhui Conch Cement Co., Ltd. Class A	23,400	179,172
Total Common Stocks			Anhui Conch Cement Co., Ltd. Class H	91,000	625,135
(Cost \$15,511,952)		<u>13,227,487</u>	Autobio Diagnostics Co., Ltd. Class A	40,800	664,957
FOREIGN COMMON STOCKS — 88.7%			BAIC Motor Corporation, Ltd. Class H 144A	564,000	221,854
Brazil — 4.4%			Baidu, Inc. ADR*	6,128	617,641
Atacadao SA*	115,100	452,771	Bank of Beijing Co., Ltd. Class A	89,700	60,830
B3 SA - Brasil Bolsa Balcao	451,100	3,093,222	Bank of China, Ltd. Class A	203,500	99,461
Banco BTG Pactual SA*	54,300	351,543	Bank of Communications Co., Ltd. Class A	110,200	79,903
Banco do Brasil SA*	359,800	1,921,528	Bank of Ningbo Co., Ltd. Class A	27,000	87,200
BB Seguridade Participacoes SA	93,700	452,622	Bank of Shanghai Co., Ltd. Class A	49,180	56,776
BRF SA*	39,200	113,916	Baoshan Iron & Steel Co., Ltd. Class A	60,900	41,566
CCR SA	73,700	168,786	Beijing Capital International Airport Co., Ltd. Class H	222,000	140,894
Cia Brasileira de Distribuicao*	3,900	48,892	BOE Technology Group Co., Ltd. Class A	228,500	117,675
Cia de Saneamento Basico do Estado de Sao Paulo ADR*	67,395	497,375			
Cielo SA	372,800	322,140			
Embraer SA ADR*	4,479	33,145			
Fleury SA	28,400	109,203			
Hypera SA*	47,700	265,209			
IRB Brasil Resseguros SA*	173,200	323,327			

	Shares	Value		Shares	Value
BYD Co., Ltd. Class A	6,200	\$ 51,943	Huatai Securities Co., Ltd. Class A	39,636	\$ 95,589
China CITIC Bank Corporation, Ltd. Class H	1,497,000	736,170	Huaxia Bank Co., Ltd. Class A	66,807	60,642
China Communications Services Corporation, Ltd. Class H	1,114,000	801,026	Industrial & Commercial Bank of China, Ltd. Class A	169,700	122,728
China Construction Bank Corporation Class H	180,000	146,312	Industrial Bank Co., Ltd. Class A	40,800	90,873
China Everbright Bank Co., Ltd. Class A	131,700	66,728	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	26,909	112,426
China Evergrande Group	224,785	368,451	JD.com, Inc. ADR*	18,849	763,385
China Fortune Land Development Co., Ltd. Class A	18,753	54,582	Jiangsu Hengrui Medicine Co., Ltd. Class A	17,928	230,094
China International Travel Service Corporation, Ltd. Class A	114,812	1,075,168	Luxshare Precision Industry Co., Ltd. Class A	35,265	186,969
China Life Insurance Co., Ltd. Class H	655,000	1,264,837	NARI Technology Co., Ltd. Class A	170,251	467,251
China Medical System Holdings, Ltd.	1,017,000	1,087,948	NetEase, Inc. ADR	5,281	1,694,990
China Mengniu Dairy Co., Ltd.*	130,000	448,333	New China Life Insurance Co., Ltd. Class A	10,500	58,317
China Merchants Bank Co., Ltd. Class A	37,756	170,366	New Oriental Education & Technology Group, Inc. ADR*	9,412	1,018,755
China Merchants Bank Co., Ltd. Class H	420,500	1,881,221	PetroChina Co., Ltd. Class A	88,200	57,168
China Merchants Securities Co., Ltd. Class A	30,100	72,142	Pharmaron Beijing Co., Ltd. Class H 144A*	35,935	230,337
China Minsheng Banking Corporation, Ltd. Class A	83,400	66,842	PICC Property & Casualty Co., Ltd. Class H	763,803	731,403
China National Building Material Co., Ltd. Class H	1,218,000	1,308,509	Ping An Bank Co., Ltd. Class A	50,900	91,041
China Oilfield Services, Ltd. Class H	1,029,792	786,160	Ping An Insurance Group Co. of China, Ltd. Class A	20,100	194,494
China Pacific Insurance Group Co., Ltd. Class A	21,100	83,077	Ping An Insurance Group Co. of China, Ltd. Class H	721,496	7,046,318
China Petroleum & Chemical Corporation Class A	100,700	62,563	SAIC Motor Corporation, Ltd. Class A	14,400	41,279
China Railway Construction Corporation, Ltd. Class A	75,200	102,898	Sany Heavy Industry Co., Ltd. Class A	70,500	169,264
China Shipbuilding Industry Co., Ltd. Class A	102,700	60,374	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	300,000	376,607
China State Construction Engineering Corporation, Ltd. Class A	128,500	94,480	Shanghai International Airport Co., Ltd. Class A	40,700	345,881
China Tower Corporation, Ltd. Class H 144A	8,935,900	1,985,565	Shanghai Pudong Development Bank Co., Ltd. Class A	60,200	85,681
China United Network Communications, Ltd. Class A	133,600	97,292	Shenwan Hongyuan Group Co., Ltd. Class A	160,100	98,738
China Vanke Co., Ltd. Class H	52,150	169,845	Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	23,700	862,107
China Yangtze Power Co., Ltd. Class A	101,550	246,919	Sinopec Engineering Group Co., Ltd. Class H	110,000	45,787
CITIC Securities Co., Ltd. Class A	48,700	150,997	Sunac China Holdings, Ltd.	67,859	309,489
Contemporary Amperex Technology Co., Ltd. Class A	15,599	263,010	Suning.com Co., Ltd. Class A	70,175	88,618
Country Garden Holdings Co., Ltd.	207,632	248,228	Sunny Optical Technology Group Co., Ltd.	100,600	1,330,723
CRRC Corporation, Ltd. Class A	92,300	84,422	TAL Education Group ADR*	19,490	1,038,037
Foshan Haitian Flavouring & Food Co., Ltd. Class A	13,700	240,490	Tencent Holdings, Ltd.	452,830	22,382,306
Gree Electric Appliances, Inc. of Zhuhai Class A	219,300	1,596,912	Vipshop Holdings, Ltd. ADR*	8,678	135,203
Guotai Junan Securities Co., Ltd. Class A	45,900	104,432	Weichai Power Co., Ltd. Class H	216,000	344,065
Haier Smart Home Co., Ltd. Class A	42,600	85,669	Wuhan Raycus Fiber Laser Technologies Co., Ltd. Class A	56,800	616,999
Haitong Securities Co., Ltd. Class A	60,600	108,925	WuXi AppTec Co., Ltd. Class H 144A	46,620	566,707
Haitong Securities Co., Ltd. Class H	1,356,591	1,232,250	Yifeng Pharmacy Chain Co., Ltd. Class A	64,200	839,009
Hangzhou Hikvision Digital Technology Co., Ltd. Class A	44,900	174,304	Yonghui Superstores Co., Ltd. Class A	87,700	125,766
			ZTE Corporation Class H*	27,200	83,021
					<u>89,722,898</u>

EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Czech Republic — 0.1%					
Moneta Money Bank AS 144A	174,515	\$ 359,425	Shimao Property Holdings, Ltd.	33,000	\$ 114,366
Egypt — 0.1%			Sino Biopharmaceutical, Ltd.	434,000	566,403
Commercial International Bank Egypt SAE GDR	67,806	245,395	Sinotruk Hong Kong, Ltd.	635,500	1,043,887
Greece — 0.3%			SSY Group, Ltd.	1,198,050	928,281
Hellenic Exchanges - Athens Stock Exchange SA	43,145	157,781	Techtronic Industries Co., Ltd.	55,000	349,245
JUMBO SA	35,510	476,691	Topsports International Holdings, Ltd. 144A	309,000	320,271
Sarantis SA	49,653	381,146	Uni-President China Holdings, Ltd.	680,000	657,215
		1,015,618	Vitasoy International Holdings, Ltd.	384,000	1,155,605
Hong Kong — 10.6%			Xinyi Solar Holdings, Ltd.	580,000	321,783
AAC Technologies Holdings, Inc.Δ	184,000	938,312			43,343,596
AIA Group, Ltd.	982,825	8,800,845	Hungary — 0.4%		
ANTA Sports Products, Ltd.	74,000	536,996	OTP Bank Nyrt PLC	53,168	1,525,088
BYD Electronic International Co., Ltd.	526,500	865,723	India — 7.8%		
China Jinmao Holdings Group, Ltd.	122,000	77,775	Abbott India, Ltd.	1,136	229,944
China Lesso Group Holdings, Ltd.	297,000	384,495	Aditya Birla Fashion and Retail, Ltd.*	78,857	158,992
China Mobile, Ltd.	339,996	2,548,026	AIA Engineering, Ltd.	17,253	317,079
China Overseas Land & Investment, Ltd.	632,633	1,939,610	Amber Enterprises India, Ltd.	21,805	352,588
China Resources Cement Holdings, Ltd.	156,398	183,740	Ambuja Cements, Ltd.*	91,621	188,353
China Resources Land, Ltd.	859,987	3,510,031	Atul, Ltd.	4,035	211,423
China Resources Pharmaceutical Group, Ltd. 144A	189,000	112,848	Aurobindo Pharma, Ltd.	49,471	266,954
China Resources Power Holdings Co., Ltd.	596,000	653,656	Avenue Supermarts, Ltd. 144A*	18,926	547,350
CITIC, Ltd.	36,000	37,310	Axis Bank, Ltd.	119,365	596,787
CNOOC, Ltd.	635,361	660,251	Bajaj Finance, Ltd.	9,275	271,081
Country Garden Services Holdings Co., Ltd.	84,000	337,998	Bharti Airtel, Ltd.*	260,574	1,518,658
CSPC Pharmaceutical Group, Ltd.	1,397,124	2,748,268	Coal India, Ltd.	376,339	691,555
Dali Foods Group Co., Ltd. 144A	429,000	297,523	Colgate-Palmolive India, Ltd.	8,038	132,618
ENN Energy Holdings, Ltd.	220,900	2,139,913	Crompton Greaves Consumer Electricals, Ltd.	93,591	257,825
Far East Horizon, Ltd.	66,000	52,827	Dalmia Bharat, Ltd.	27,350	177,782
FIT Hon Teng, Ltd. 144A	636,000	134,953	Divi's Laboratories, Ltd.	30,172	787,170
Haier Electronics Group Co., Ltd.	335,000	884,354	Dr. Reddy's Laboratories, Ltd.	24,762	1,008,126
Hansoh Pharmaceutical Group Co., Ltd. 144AΔ*	14,000	46,781	GAIL India, Ltd.	1,209,011	1,213,730
Hengan International Group Co., Ltd.	227,100	1,696,250	Godrej Industries, Ltd.	94,351	350,696
Hong Kong Exchanges and Clearing, Ltd.	62,772	1,880,606	HCL Technologies, Ltd.	280,445	1,617,705
Hua Hong Semiconductor, Ltd. 144AΔ	421,000	756,979	HDFC Bank, Ltd. ADR	27,000	1,038,420
IMAX China Holding, Inc. 144A	42,000	64,716	Hero MotoCorp, Ltd.	12,949	273,055
Innovent Biologics, Inc. 144A*	232,500	970,143	Hindalco Industries, Ltd.	198,309	249,830
Kingboard Laminates Holdings, Ltd.	1,018,074	931,538	Hindustan Petroleum Corporation, Ltd.	28,273	70,892
Kingdee International Software Group Co., Ltd.	319,000	419,594	Hindustan Unilever, Ltd.	8,848	268,333
Kunlun Energy Co., Ltd.	1,024,000	591,779	Housing Development Finance Corporation, Ltd.	107,564	2,321,699
Li Ning Co., Ltd.	389,500	1,120,546	ICICI Bank, Ltd. ADR	9,405	79,943
Longfor Group Holdings, Ltd. 144A	38,884	187,145	ICICI Lombard General Insurance Co., Ltd. 144A	34,942	499,180
Meituan Dianping Class B*	48,500	578,180	Info Edge India, Ltd.	18,970	511,077
Minth Group, Ltd.Δ	174,000	369,950	Infosys, Ltd.	71,564	592,906
Nexteer Automotive Group, Ltd.	482,000	239,107	Infosys, Ltd. ADR	185,013	1,518,957
Shenzhou International Group Holdings, Ltd.	17,900	187,772	Larsen & Toubro Infotech, Ltd. 144A	12,609	236,008
			Mahindra & Mahindra, Ltd.	455,923	1,702,423
			Marico, Ltd.	709,474	2,567,930
			Maruti Suzuki India, Ltd.	8,613	485,818
			Navin Fluorine International, Ltd.	25,014	401,503
			Nestle India, Ltd.	227	49,081
			NTPC, Ltd.	119,935	133,398
			Oil & Natural Gas Corporation, Ltd.	901,446	807,101

	Shares	Value		Shares	Value
Power Grid Corporation of India, Ltd.	666,357	\$ 1,399,780	Grupo Financiero Banorte SAB de CV Series O	69,310	\$ 189,910
Prestige Estates Projects, Ltd.	72,927	161,525	Grupo Mexico SAB de CV Series B	16,800	31,153
SBI Life Insurance Co., Ltd. 144A	26,142	221,553	Infraestructura Energetica Nova SAB de CV	29,000	89,008
Tata Consultancy Services, Ltd.	180,225	4,335,682	Kimberly-Clark de Mexico SAB de CV Series A	279,701	425,167
TeamLease Services, Ltd.*	13,941	299,106	Wal-Mart de Mexico SAB de CV	463,813	1,092,739
Tech Mahindra, Ltd.	25,210	187,788			<u>7,038,471</u>
Wipro, Ltd.	70,926	184,510			
Zee Entertainment Enterprises, Ltd.	35,664	58,040			
		<u>31,551,954</u>			
Indonesia — 1.3%			Netherlands — 1.4%		
PT Adaro Energy Tbk	5,361,200	320,345	Prosus NV*	58,232	4,055,750
PT Bank Central Asia Tbk	1,212,916	2,043,666	Yandex NV Class A*	45,953	1,564,700
PT Bank Mandiri Persero Tbk	2,545,552	723,731			<u>5,620,450</u>
PT Bank Negara Indonesia Persero Tbk	709,531	165,482			
PT BFI Finance Indonesia Tbk	5,778,700	84,965	Peru — 1.1%		
PT Indofood CBP Sukses Makmur Tbk	63,200	39,420	Alicorp SAA Class C	122,838	263,067
PT Indofood Sukses Makmur Tbk	821,436	317,782	Banco BBVA Peru SA	253,856	173,821
PT Link Net Tbk	2,532,800	409,458	Credicorp, Ltd.	25,547	3,655,009
PT Map Aktif Adiperkasa*	583,300	69,888	Intercorp Financial Services, Inc.	7,526	225,404
PT Pakuwon Jati Tbk	4,229,600	79,147			<u>4,317,301</u>
PT Perusahaan Gas Negara Tbk	247,900	11,680	Philippines — 0.4%		
PT Semen Indonesia Persero Tbk	511,600	237,652	Ayala Land, Inc.	1,790,400	1,056,524
PT Telekomunikasi Indonesia Persero Tbk	2,148,900	417,352	BDO Unibank, Inc.	34,770	70,287
PT United Tractors Tbk	312,660	321,976	International Container Terminal Services, Inc.	133,280	194,899
		<u>5,242,544</u>	JG Summit Holdings, Inc.	34,530	35,432
			Jollibee Foods Corporation	110,860	230,759
			SM Prime Holdings, Inc.	203,800	113,179
					<u>1,701,080</u>
Isle of Man — 0.0%			Poland — 0.9%		
NEPI Rockcastle PLC	10,920	45,791	Bank Polska Kasa Opieki SA	40,887	547,995
Malaysia — 0.6%			CD Projekt SA	20,004	1,377,704
AirAsia Group Bhd	209,140	38,159	Cyfrowy Polsat SA	46,774	267,988
DiGi.Com Bhd	226,700	228,400	Dino Polska SA 144A*	14,491	563,687
Hartalega Holdings Bhd	47,300	75,148	Grupa Lotos SA	19,286	240,698
Hong Leong Bank Bhd.	47,700	147,558	PGE Polska Grupa Energetyczna SA*	86,953	79,706
Malayan Banking Bhd	510,116	880,103	Polski Koncern Naftowy ORLEN SA	21,780	291,456
Malaysia Airports Holdings	141,600	141,465	Powszechna Kasa Oszczednosci Bank Polski SA	73,561	399,288
Petronas Gas Bhd	52,800	187,444			<u>3,768,522</u>
RHB Bank Bhd	499,500	543,508	Qatar — 0.1%		
Sime Darby Bhd	410,700	161,699	Industries Qatar QSC	17,530	31,918
Tenaga Nasional Bhd	17,600	48,983	Qatar Islamic Bank SAQ	6,620	25,935
		<u>2,452,467</u>	Qatar National Bank QPSC	108,220	494,538
					<u>552,391</u>
Mexico — 1.7%			Russia — 1.7%		
Alfa SAB de CV Series A	557,200	148,916	Gazprom PJSC ADR	134,246	608,771
Alpek SAB de CV	1,078,700	387,873	LUKOIL PJSC ADR	26,058	1,535,642
America Movil SAB de CV, Series L	1,952,100	1,160,274	LUKOIL PJSC ADR (OTC Exchange)	17,105	1,011,932
Arca Continental SAB de CV	86,600	349,540	Magnit PJSC GDR	4,887	43,111
Bolsa Mexicana de Valores SAB de CV	169,100	257,401	MMC Norilsk Nickel PJSC ADR	21,255	526,494
Fibra Uno Administracion SA de CV REIT	123,161	96,670	Mobile TeleSystems PJSC ADR	8,795	66,842
Fomento Economico Mexicano SAB de CV ADR	39,000	2,359,890	Novatek PJSC GDR	1,991	225,766
Gruma SAB de CV Series B	23,975	184,412	Novolipetsk Steel PJSC GDR	13,678	212,624
Grupo Cementos de Chihuahua SAB de CV	89,982	265,518	PhosAgro PJSC GDR	10,672	109,012

EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Polyus PJSC GDR	1,494	\$ 101,387	Remgro, Ltd.	6,798	\$ 46,478
Rosneft Oil Co. PJSC GDR	16,843	67,796	RMB Holdings, Ltd.	31,440	85,968
Sberbank of Russia PJSC ADR	195,735	1,843,790	Santam, Ltd.	15,712	235,441
Sberbank of Russia PJSC ADR (OTC Exchange)	14,170	133,198	Transaction Capital, Ltd.	353,371	240,294
Severstal PJSC GDR	27,255	298,611	Truworths International, Ltd.	149,965	209,450
Surgutneftegas PJSC ADR	19,506	80,818			13,923,331
		<u>6,865,794</u>			
Saudi Arabia — 0.9%			South Korea — 11.5%		
Advanced Petrochemical Co.	7,684	90,478	BGF retail Co., Ltd.	2,880	311,956
Alinma Bank	153,506	840,444	BNK Financial Group, Inc.	93,275	338,496
Almarai Co. JSC	8,446	105,179	CJ ENM Co., Ltd.	385	32,553
Arab National Bank	18,935	91,277	Daelim Industrial Co., Ltd.	7,375	442,213
Bank Al	66,044	198,123	Hana Financial Group, Inc.	21,091	396,798
Bank AlBilad	12,990	69,973	Hankook Tire & Technology Co., Ltd.	17,930	283,145
Banque Saudi Fransi	14,452	99,198	Hyundai Department Store Co., Ltd.	879	42,267
Bupa Arabia for Cooperative Insurance Co.	2,345	56,889	Hyundai Marine & Fire Insurance Co., Ltd.	15,455	285,772
Etiihad Etisalat Co.*	38,363	220,455	Hyundai Mobis Co., Ltd.	2,080	287,722
Jarir Marketing Co.	2,240	75,683	Industrial Bank of Korea	14,941	91,291
National Commercial Bank	24,674	227,435	KCC Corporation	755	79,469
National Industrialization Co.*	43,515	106,137	Kia Motors Corporation	85,786	1,805,703
Riyad Bank	38,497	152,968	Koh Young Technology, Inc.	18,670	1,182,738
Samba Financial Group	34,788	185,330	Korea Investment Holdings Co., Ltd.	13,774	555,323
Saudi Arabian Fertilizer Co.	4,884	80,119	Korea Zinc Co., Ltd.	2,002	582,617
Saudi Arabian Oil Co. 144A	24,146	193,772	Kumho Petrochemical Co., Ltd.	13,861	731,740
Saudi Basic Industries Corporation	18,254	337,832	LG Chem, Ltd.	6,958	1,723,369
Saudi British Bank (The)	9,115	48,678	LG Electronic, Inc.	36,823	1,447,804
Saudi Industrial Investment Group	13,510	56,589	LG Household & Health Care, Ltd.	1,100	1,007,587
Saudi Telecom Co.	5,260	121,910	LG Uplus Corporation	13,101	115,096
Savola Group (The)*	8,113	76,965	NAVER Corporation	6,377	886,622
United Electronics Co.	10,983	166,108	NCSOFT Corporation	6,523	3,481,356
Yanbu National Petrochemical Co.	14,426	158,819	Orion Corporation	4,735	447,361
		<u>3,760,361</u>	Pearl Abyss Corporation*	1,948	284,173
			Posco International Corporation	5,552	51,414
			Samsung Electro-Mechanics Co., Ltd.	15,960	1,264,652
Slovenia — 0.1%			Samsung Electronics Co., Ltd.	422,390	16,423,165
Nova Ljubljanska Banka dd GDR	71,821	592,501	Samsung Fire & Marine Insurance Co., Ltd.	15,246	1,928,200
			SK Hynix, Inc.	151,634	10,251,073
South Africa — 3.4%			SK Telecom Co., Ltd.	561	81,595
Anglo American Platinum, Ltd.	13,569	566,812			<u>46,843,270</u>
Bid Corporation, Ltd.	22,999	271,089			
Clicks Group, Ltd.	28,231	406,908	Taiwan — 12.6%		
Discovery, Ltd.Δ	230,263	1,004,039	Accton Technology Corporation	12,000	64,207
Gold Fields, Ltd. ADR	88,813	421,862	Advantech Co., Ltd.	88,000	725,091
Growthpoint Properties, Ltd. REIT	120,580	86,767	Airtac International Group	65,000	958,444
Harmony Gold Mining Co., Ltd. ADR*	405,634	884,282	ASE Technology Holding Co., Ltd.	33,000	63,922
Impala Platinum Holdings, Ltd.	135,582	564,918	Catcher Technology Co., Ltd.	192,000	1,228,197
Investec, Ltd.	115,468	218,695	China Life Insurance Co., Ltd.*	684,249	378,458
JSE, Ltd.Δ	291,985	1,677,149	Chroma ATE, Inc.	176,000	717,443
Liberty Holdings, Ltd.	12,616	46,481	Chunghwa Telecom Co., Ltd.	21,000	74,451
Life Healthcare Group Holdings, Ltd.	65,904	68,021	CTBC Financial Holding Co., Ltd.	149,423	87,986
Momentum Metropolitan Holdings	250,369	218,236	E.Sun Financial Holding Co., Ltd.	2,032,000	1,622,056
Mr Price Group, Ltd.	42,202	267,805	First Financial Holding Co., Ltd.	964,142	623,030
MultiChoice Group, Ltd.*	30,826	146,492	Foxconn Technology Co., Ltd.	24,000	39,085
Naspers, Ltd. N Shares	41,593	5,910,965	Fubon Financial Holding Co., Ltd.	64,406	79,607
Ninety One, Ltd.*	57,734	110,881	Globalwafers Co., Ltd.	52,000	580,859
Northam Platinum, Ltd.*	46,773	178,457	Hon Hai Precision Industry Co., Ltd.	157,000	361,456
Pick n Pay Stores, Ltd.Δ	16,481	55,841	Hua Nan Financial Holdings Co., Ltd.	62,000	36,884

	Shares	Value		Shares	Value
Inventec Corporation	84,000	\$ 64,411	Sok Marketler Ticaret AS*	164,079	\$ 230,792
Kingpak Technology, Inc.	43,069	168,076	Türkiye Is Bankasi AS Class C*	42,265	30,160
Largan Precision Co., Ltd.	39,500	4,987,636			1,457,845
Lite-On Technology Corporation	206,000	280,242			
MediaTek, Inc.	303,000	3,252,168	United Kingdom — 2.5%		
Nanya Technology Corporation	409,000	719,834	Anglo American PLC	72,890	1,277,296
Nien Made Enterprise Co., Ltd.	40,000	237,640	Antofagasta PLC	303,042	2,894,188
Novatek Microelectronics Corporation	73,000	411,589	Network International Holdings PLC 144A*	34,437	167,447
Pegatron Corporation	210,000	400,735	TCS Group Holding PLC GDR	60,253	696,525
Phison Electronics Corporation	33,000	266,840	Unilever PLC	98,235	4,954,010
Pou Chen Corporation	113,000	95,510			9,989,466
Powertech Technology, Inc.	103,763	293,857			
President Chain Store Corporation	568,000	5,310,109	Total Foreign Common Stocks		
Silergy Corporation	69,000	2,238,064	(Cost \$421,078,635)		361,216,516
SinoPac Financial Holdings Co., Ltd.	104,000	37,898	FOREIGN PREFERRED STOCKS — 0.3%		
Taishin Financial Holding Co., Ltd.	94,000	36,187	Brazil — 0.3%		
Taiwan Business Bank	486,150	154,721	Azul SA ADR		
Taiwan Cooperative Financial Holding Co., Ltd.	393,593	237,689	0.00%Δ*	42,905	437,202
Taiwan Semiconductor Manufacturing Co., Ltd.	1,272,000	11,450,946	Banco Bradesco SA		
Taiwan Semiconductor Manufacturing Co., Ltd. ADR	213,390	10,197,908	9.05%∅	143,720	577,524
Taiwan Union Technology Corporation	55,000	218,930	Banco Pan SA		
Uni-President Enterprises Corporation	82,000	177,482	0.00%*	42,340	39,276
United Microelectronics Corporation	2,601,000	1,166,188	Cia Energetica de Minas Gerais		
Wistron Corporation	1,084,000	876,339	4.76%∅	29,300	50,129
Zhen Ding Technology Holding, Ltd.	105,000	320,889	Itausa - Investimentos Itau SA		
		51,243,064	0.84%∅	29,309	49,073
					1,153,204
Thailand — 1.8%			Colombia — 0.0%		
Advanced Info Service PCL NVDR	263,100	1,595,207	Banco Davivienda SA		
Airports of Thailand PCL	309,900	479,239	3.26%∅	23,852	179,683
Bangkok Bank PCL NVDR	338,570	1,033,691	Total Foreign Preferred Stocks		
Bangkok Dusit Medical Services PCL NVDR	108,600	62,184	(Cost \$2,472,973)		1,332,887
Bumrungrad Hospital PCL NVDR	33,000	114,241	MONEY MARKET FUNDS — 6.7%		
Central Pattana PCL NVDR	24,400	31,328	GuideStone Money Market Fund, 0.46%		
CP ALL PCL	417,200	774,631	(Institutional Class)∅∞	16,156,254	16,156,254
Indorama Ventures PCL NVDR	244,300	158,131	Northern Institutional Liquid Assets Portfolio (Shares), 0.71%∅§	1,038,555	1,038,555
Kasikornbank PCL NVDR	600,200	1,669,303	Northern Institutional U.S. Government Portfolio (Shares), 0.40%∅	10,036,439	10,036,439
Krung Thai Bank PCL NVDR	1,360,300	469,053	Total Money Market Funds		
PTT Exploration & Production PCL	262,100	542,747	(Cost \$27,231,248)		27,231,248
Ratch Group PCL NVDR	149,100	258,257	TOTAL INVESTMENTS — 98.9%		
Thai Union Group PCL NVDR	279,900	116,212	(Cost \$466,294,808)		403,008,138
		7,304,224	Other Assets in Excess of Liabilities — 1.1%		4,291,459
Turkey — 0.4%			NET ASSETS — 100.0%		\$407,299,597
Arcelik AS*	170,018	346,323			
Enerjisa Enerji AS 144A	684,885	702,154			
Eregli Demir ve Celik Fabrikalari TAS	29,175	33,058			
Mavi Giyim Sanayi Ve Ticaret AS Class B 144A*	22,825	115,358			

EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

Futures Contracts outstanding at March 31, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
MSCI Singapore Index	04/2020	(109)	\$(2,157,991)	\$ 31,995
MSCI Taiwan Index	04/2020	119	4,414,900	(39,700)
Euro-BTP	04/2020	(25)	(385,417)	(3,442)
SGX Nifty 50 Index	04/2020	(5)	(85,705)	(7,967)
FTSE/JSE Top 40 Index	06/2020	(16)	(367,135)	(37,170)
Mexican Bolsa Index	06/2020	33	491,971	(19,396)
MSCI Emerging Markets E-Mini	06/2020	76	3,203,020	50,669
SET50 Index	06/2020	(294)	(1,331,074)	(40,036)
Total Futures Contracts outstanding at March 31, 2020			<u>\$ 3,782,569</u>	<u>\$(65,047)</u>

Forward Foreign Currency Contracts outstanding at March 31, 2020:

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counter- party	Net Unrealized Appreciation (Depreciation)
06/17/20	U.S. Dollars	25,844,918	Brazilian Reals	118,460,000	CITI	\$ 3,159,678
06/17/20	U.S. Dollars	14,590,772	Mexican Pesos	310,068,000	CITI	1,671,847
06/17/20	U.S. Dollars	20,035,026	Chilean Pesos	16,327,508,000	CITI	919,237
06/17/20	U.S. Dollars	5,428,951	Russian Rubles	394,118,000	CITI	443,119
06/17/20	U.S. Dollars	4,927,904	South African Rand	81,748,000	CITI	404,450
06/17/20	U.S. Dollars	21,888,308	South Korean Won	26,258,017,334	CITI	285,785
06/17/20	U.S. Dollars	4,294,757	Czech Republic Koruna	100,200,000	CITI	258,803
06/17/20	U.S. Dollars	1,995,117	Indonesian Rupiahs	29,828,869,000	CITI	189,904
06/17/20	South Korean Won	14,622,276,000	U.S. Dollars	11,846,920	CITI	182,856
06/17/20	U.S. Dollars	6,017,586	Israeli Shekels	20,639,000	CITI	167,140
06/17/20	U.S. Dollars	9,213,620	Indian Rupees	697,057,000	CITI	153,821
06/17/20	Israeli Shekels	14,392,000	U.S. Dollars	3,956,557	CITI	123,079
06/17/20	U.S. Dollars	8,335,298	Chinese Offshore Yuan	58,433,188	CITI	104,460
06/17/20	U.S. Dollars	6,163,347	Singapore Dollars	8,610,000	CITI	98,386
06/17/20	U.S. Dollars	2,797,702	Colombian Pesos	11,100,000,000	CITI	80,710
06/17/20	U.S. Dollars	1,897,493	Thai Baht	59,800,000	CITI	74,628
06/17/20	Singapore Dollars	3,230,000	U.S. Dollars	2,248,044	CITI	27,197
06/17/20	Hong Kong Dollars	116,146,000	U.S. Dollars	14,950,278	CITI	26,427
10/10/23	U.S. Dollars	1,196,266	Chinese Offshore Yuan	8,649,000	SC	24,814
06/17/20	U.S. Dollars	1,118,702	Polish Zloty	4,546,000	CITI	20,132
06/17/20	Chilean Pesos	2,220,000,000	U.S. Dollars	2,580,098	CITI	19,016
04/02/20	Israeli Shekels	1,593,663	U.S. Dollars	434,094	CITI	15,903
04/02/20	South Korean Won	534,967,650	U.S. Dollars	423,815	CITI	15,638
06/17/20	Mexican Pesos	17,400,000	U.S. Dollars	710,092	CITI	14,876
06/17/20	U.S. Dollars	1,487,301	Hungarian Forint	481,000,000	CITI	13,943
06/17/20	Czech Republic Koruna	15,100,000	U.S. Dollars	594,546	CITI	13,667
06/17/20	Taiwan Dollars	34,377,000	U.S. Dollars	1,143,736	CITI	6,268
06/17/20	U.S. Dollars	431,573	Philippine Pesos	22,000,000	CITI	5,681
06/17/20	Euro	326,749	U.S. Dollars	356,289	CITI	5,169
06/17/20	U.S. Dollars	214,157	Euro	190,000	CITI	3,974
06/17/20	Peruvian Nuevo Soles	480,000	U.S. Dollars	135,527	CITI	3,875
06/17/20	U.S. Dollars	2,226,231	Saudi Riyals	8,353,000	CITI	2,145
06/17/20	Russian Rubles	28,000,000	U.S. Dollars	352,172	CITI	2,045
04/06/20	South Korean Won	64,087,200	U.S. Dollars	51,270	CITI	1,375
06/17/20	Chinese Offshore Yuan	2,336,000	U.S. Dollars	328,309	CITI	737
06/17/20	Philippine Pesos	8,000,000	U.S. Dollars	154,202	CITI	668
06/17/20	Thai Baht	3,671,000	U.S. Dollars	111,434	CITI	468

<u>Expiration Date</u>	<u>Currency Purchased</u>	<u>Amount of Currency Purchased</u>	<u>Currency Sold</u>	<u>Amount of Currency Sold</u>	<u>Counterparty</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
06/17/20	South African Rand	6,700,000	U.S. Dollars	370,307	CITI	\$ 431
06/17/20	U.S. Dollars	29,131	Peruvian Nuevo Soles	100,000	CITI	89
06/17/20	U.S. Dollars	7,483	Taiwan Dollars	222,000	CITI	56
06/17/20	Saudi Riyals	440,000	U.S. Dollars	117,117	CITI	38
Subtotal Appreciation						<u>\$ 8,542,535</u>
04/06/20	U.S. Dollars	1,767	Israeli Shekels	6,487	CITI	\$ (65)
06/17/20	U.S. Dollars	8,243	Taiwan Dollars	249,000	CITI	(86)
06/17/20	U.S. Dollars	3,872	Israeli Shekels	14,000	CITI	(96)
06/17/20	U.S. Dollars	625,500	Saudi Riyals	2,350,000	CITI	(216)
04/02/20	U.S. Dollars	18,919	Israeli Shekels	69,549	CITI	(719)
06/17/20	Israeli Shekels	191,000	U.S. Dollars	54,863	CITI	(721)
04/06/20	South Korean Won	67,048,675	U.S. Dollars	56,206	CITI	(1,129)
06/17/20	U.S. Dollars	188,725	Thai Baht	6,230,000	CITI	(1,182)
06/17/20	U.S. Dollars	142,407	Euro	130,000	CITI	(1,402)
06/17/20	Peruvian Nuevo Soles	519,874	U.S. Dollars	152,437	CITI	(1,455)
06/17/20	U.S. Dollars	1,959,989	South Korean Won	2,385,069,666	CITI	(2,212)
06/17/20	U.S. Dollars	149,526	Russian Rubles	12,000,000	CITI	(2,281)
06/17/20	Saudi Riyals	9,056,000	U.S. Dollars	2,413,688	CITI	(2,420)
06/17/20	U.S. Dollars	438,372	Hungarian Forint	144,000,000	CITI	(2,716)
06/17/20	Euro	236,251	U.S. Dollars	265,472	CITI	(4,125)
06/17/20	U.S. Dollars	1,943,653	Chinese Offshore Yuan	13,830,000	CITI	(4,427)
06/17/20	U.S. Dollars	195,378	Peruvian Nuevo Soles	690,000	CITI	(5,011)
06/17/20	U.S. Dollars	131,263	Indonesian Rupiahs	2,300,000,000	CITI	(7,931)
06/17/20	U.S. Dollars	1,202,051	Polish Zloty	5,040,000	CITI	(15,898)
06/17/20	U.S. Dollars	8,904,351	Hong Kong Dollars	69,182,000	CITI	(16,477)
06/17/20	U.S. Dollars	1,607,603	Philippine Pesos	84,000,000	CITI	(18,531)
06/17/20	U.S. Dollars	657,020	Czech Republic Koruna	16,800,000	CITI	(19,667)
06/17/20	Taiwan Dollars	132,779,000	U.S. Dollars	4,468,214	CITI	(26,395)
06/17/20	Thai Baht	36,759,000	U.S. Dollars	1,163,219	CITI	(42,706)
06/17/20	U.S. Dollars	3,403,203	Colombian Pesos	14,080,000,000	CITI	(43,215)
06/17/20	Philippine Pesos	321,063,000	U.S. Dollars	6,282,708	CITI	(67,336)
06/17/20	Singapore Dollars	6,820,000	U.S. Dollars	4,885,842	CITI	(81,773)
06/17/20	U.S. Dollars	7,404,424	Indian Rupees	576,000,000	CITI	(81,971)
06/17/20	Chinese Offshore Yuan	55,762,773	U.S. Dollars	7,943,865	CITI	(89,178)
06/17/20	U.S. Dollars	2,605,195	Mexican Pesos	64,700,000	CITI	(90,519)
06/17/20	Czech Republic Koruna	31,600,000	U.S. Dollars	1,363,849	CITI	(91,033)
06/17/20	Hungarian Forint	528,656,000	U.S. Dollars	1,718,752	CITI	(99,417)
06/17/20	South Korean Won	13,877,079,000	U.S. Dollars	11,587,547	CITI	(170,846)
06/17/20	Indonesian Rupiahs	24,977,689,788	U.S. Dollars	1,738,259	CITI	(226,634)
06/17/20	Polish Zloty	21,342,000	U.S. Dollars	5,482,384	CITI	(324,952)
06/17/20	Chilean Pesos	11,131,364,000	U.S. Dollars	13,485,348	CITI	(453,059)
06/17/20	Indian Rupees	1,178,437,000	U.S. Dollars	16,084,312	CITI	(767,914)
06/17/20	South African Rand	115,636,000	U.S. Dollars	7,276,676	CITI	(878,060)
06/17/20	Brazilian Reals	68,832,000	U.S. Dollars	14,144,395	CITI	(962,980)
06/17/20	Colombian Pesos	28,980,000,000	U.S. Dollars	8,240,212	CITI	(1,146,662)
06/17/20	Russian Rubles	632,122,000	U.S. Dollars	9,466,887	CITI	(1,470,159)
06/17/20	Mexican Pesos	506,979,000	U.S. Dollars	25,853,563	CITI	(4,730,380)
Subtotal Depreciation						<u>\$(11,953,956)</u>
Total Forward Foreign Currency Contracts outstanding at March 31, 2020						<u>\$ (3,411,421)</u>

EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

Swap Agreements outstanding at March 31, 2020:

Pay Rate Index/Pay Rate	Receive Rate/Receive Rate Index	Maturity Date	Counterparty	Currency	Notional Amount	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation (Depreciation)
Total Return Swaps								
Decreases in total return of TAIEX Index (At Termination)	Increases in total return of TAIEX Index (At Termination)	4/15/2020	CITI	TWD	21,109,000	\$ 5,561	\$ —	\$ 5,561
Decreases in total return of TAIEX Index (At Termination)	Increases in total return of TAIEX Index (At Termination)	4/15/2020	GSC	TWD	11,514,000	4,440	—	4,440
Increases in total return of Tel Aviv 35 Index (At Termination)	Decreases in total return of Tel Aviv 35 Index (At Termination)	4/24/2020	GSC	ILS	2,393,244	86,990	—	86,990
Decreases in total return of HSCEI Index (At Termination)	Increases in total return of HSCEI Index (At Termination)	4/28/2020	GSC	HKD	56,358,900	101,889	—	101,889
Decreases in total return of HSCEI Index (At Termination)	Increases in total return of HSCEI Index (At Termination)	4/28/2020	CITI	HKD	6,743,800	11,017	—	11,017
MSCI Emerging Markets								
Thailand Net Total Return USD Index	Financing Index: 1-Month ICE LIBOR USD + 0.15%	6/17/2020	GSC	USD	271,535	66,052	—	66,052
MSCI Poland Net Return PLN Index	Financing Index: 1-Month WIBOR - 0.08%	6/17/2020	GSC	PLN	913,280	39,777	—	39,777
MSCI Singapore Net Return SGD Index	Financing Index: 1-Month SIBOR	6/17/2020	GSC	SGD	3,079,917	451,040	—	451,040
MSCI South Africa Net Return ZAR Index	Financing Index: 1-Month SAFE South Africa JIBAR - 0.50%	6/17/2020	GSC	ZAR	30,734,919	367,610	—	367,610
Subtotal Appreciation						<u>\$1,134,376</u>	<u>\$ —</u>	<u>\$1,134,376</u>
Decreases in total return of BIST 30 Index (At Termination)	Increases in total return of BIST 30 Index (At Termination)	4/30/2020	CITI	TRY	4,650,150	\$ (218,762)	\$ —	\$ (218,762)
Increases in total return of SGX Nifty 50 Index (At Termination)	Decreases in total return of SGX Nifty 50 Index (At Termination)	4/30/2020	CITI	USD	634,217	(47,814)	—	(47,814)
Decreases in total return of KOSPI 200 Index (At Termination)	Increases in total return of KOSPI 200 Index (At Termination)	6/11/2020	CITI	KRW	5,841,000,000	(551,637)	—	(551,637)
Financing Index: 1-Month HIBOR - 0.30%	MSCI China Net Return HKD Index	6/17/2020	GSC	HKD	385,728	(4,773)	—	(4,773)
Financing Index: 1-Month ICE LIBOR USD + 0.50%	MSCI Emerging Markets Korea Net Total Return USD Index	6/17/2020	GSC	USD	202,322	(37,029)	—	(37,029)
Increases in total return of FTSE/JSE Shareholder Weighted Top 40 Index (At Termination)	Decreases in total return of FTSE/JSE Shareholder Weighted Top 40 Index (At Termination)	6/18/2020	GSC	ZAR	1,951,320	(8,499)	—	(8,499)
Increases in total return of WIG 20 Index (At Termination)	Decreases in total return of WIG 20 Index (At Termination)	6/19/2020	CITI	PLN	1,731,660	(18,291)	—	(18,291)
Subtotal Depreciation						<u>\$ (886,805)</u>	<u>\$ —</u>	<u>\$ (886,805)</u>
Net Total Return Swaps outstanding at March 31, 2020						<u>\$ 247,571</u>	<u>\$ —</u>	<u>\$ 247,571</u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Common Stocks	\$ 13,227,487	\$ 13,227,487	\$ —	\$ —
Foreign Common Stocks:				
Brazil	17,999,019	17,999,019	—	—
Canada	574,790	574,790	—	—
Chile	2,159,860	1,396,993	762,867	—
China	89,722,898	31,009,851	58,713,047	—
Greece	1,015,618	381,146	634,472	—
India	31,551,954	2,637,320	28,914,634	—
Isle of Man	45,791	45,791	—	—
Mexico	7,038,471	7,038,471	—	—
Netherlands	5,620,450	5,620,450	—	—
Peru	4,317,301	4,317,301	—	—
Russia	6,865,794	1,211,972	5,653,822	—
Saudi Arabia	3,760,361	193,772	3,566,589	—
Slovenia	592,501	592,501	—	—
South Africa	13,923,331	2,290,781	11,632,550	—
Taiwan	51,243,064	10,197,908	41,045,156	—
Thailand	7,304,224	479,239	6,824,985	—
Turkey	1,457,845	702,154	755,691	—
United Kingdom	9,989,466	696,525	9,292,941	—
Other ^{^^}	<u>106,033,778</u>	<u>—</u>	<u>106,033,778</u>	<u>—</u>
Total Foreign Common Stocks	<u>361,216,516</u>	<u>87,385,984</u>	<u>273,830,532</u>	<u>—</u>
Foreign Preferred Stocks	1,332,887	1,332,887	—	—
Money Market Funds	<u>27,231,248</u>	<u>27,231,248</u>	<u>—</u>	<u>—</u>
Total Assets - Investments in Securities	<u><u>\$403,008,138</u></u>	<u><u>\$129,177,606</u></u>	<u><u>\$273,830,532</u></u>	<u><u>\$ —</u></u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 8,542,535	\$ —	\$ 8,542,535	\$ —
Futures Contracts	82,664	82,664	—	—
Swap Agreements	<u>1,134,376</u>	<u>—</u>	<u>1,134,376</u>	<u>—</u>
Total Assets - Other Financial Instruments	<u><u>\$ 9,759,575</u></u>	<u><u>\$ 82,664</u></u>	<u><u>\$ 9,676,911</u></u>	<u><u>\$ —</u></u>
Liabilities:				
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ (11,953,956)	\$ —	\$ (11,953,956)	\$ —
Futures Contracts	(147,711)	(147,711)	—	—
Swap Agreements	<u>(886,805)</u>	<u>—</u>	<u>(886,805)</u>	<u>—</u>
Total Liabilities - Other Financial Instruments	<u><u>\$ (12,988,472)</u></u>	<u><u>\$ (147,711)</u></u>	<u><u>\$ (12,840,761)</u></u>	<u><u>\$ —</u></u>

^{^^} Classifications as defined in the Schedule of Investments.

^{***} Other financial instruments are derivative instruments, such as futures contracts, forwards contracts and swap agreements, which are valued at the unrealized appreciation (depreciation) on the investment. Further details regarding the value of these investments can be found in the preceding "Futures Contracts outstanding", "Forwards Foreign Currency Contracts outstanding" and "Swap Agreements outstanding" disclosures.

GLOBAL REAL ESTATE SECURITIES FUND

SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 51.8%					
Consumer Discretionary — 0.3%					
Hyatt Hotels Corporation Class AΔ	9,440	\$ 452,176	Rexford Industrial Realty, Inc. REIT	54,262	\$ 2,225,285
Real Estate — 51.5%			Ryman Hospitality Properties, Inc. REIT	23,348	837,026
Agree Realty Corporation REIT	36,865	2,281,943	Simon Property Group, Inc. REIT	10,670	585,356
Alexandria Real Estate Equities, Inc. REIT	26,498	3,631,816	STAG Industrial, Inc. REIT	1,215	27,362
American Assets Trust, Inc. REIT	14,323	358,075	STORE Capital Corporation REIT	47,774	865,665
American Campus Communities, Inc. REIT	34,657	961,732	Sun Communities, Inc. REIT	10,487	1,309,302
American Homes 4 Rent Class A REIT	49,009	1,137,009	UDR, Inc. REIT	40,974	1,497,190
American Tower Corporation REIT	9,459	2,059,697	Ventas, Inc. REIT	36,344	974,019
Apartment Investment & Management Co. Class A REIT	80,295	2,822,369	Weingarten Realty Investors REIT	32,114	463,405
AvalonBay Communities, Inc. REIT	2,630	387,057	Welltower, Inc. REIT	85,263	3,903,340
Boston Properties, Inc. REIT	16,938	1,562,192			<u>101,740,982</u>
Brixmor Property Group, Inc. REIT	136,285	1,294,708	Total Common Stocks		
Camden Property Trust REIT	16,143	1,279,171	(Cost \$124,030,139)		<u>102,193,158</u>
Columbia Property Trust, Inc. REIT	25,408	317,600	FOREIGN COMMON STOCKS — 42.6%		
Cousins Properties, Inc. REIT	56,445	1,652,145	Australia — 2.6%		
Crown Castle International Corporation REIT	10,557	1,524,431	Dexus REIT	125,284	694,274
CubeSmart REIT	32,094	859,798	Goodman Group REIT	106,412	779,964
CyrusOne, Inc. REIT	37,023	2,286,170	GPT Group (The) REIT (Athens Exchange)	624,260	1,386,891
DiamondRock Hospitality Co. REIT	100,602	511,058	Ingenia Communities Group REIT	83,388	166,794
Digital Realty Trust, Inc. REITΔ	33,511	4,655,013	Mirvac Group REIT	1,000,153	1,270,689
Duke Realty Corporation REIT	58,349	1,889,341	Scentre Group REIT	142,397	136,391
EastGroup Properties, Inc. REIT	12,052	1,259,193	Shopping Centres Australasia Property Group REIT	405,092	561,827
Equinix, Inc. REIT	3,106	1,939,914	Viva Energy REIT	147,895	207,795
Equity LifeStyle Properties, Inc. REIT	61,096	3,511,798			<u>5,204,625</u>
Equity Residential REIT	58,022	3,580,538	Austria — 0.1%		
Essential Properties Realty Trust, Inc. REITΔ	77,184	1,008,023	CA Immobilien Anlagen AGΔ	6,359	216,851
Essex Property Trust, Inc. REIT	6,827	1,503,578	Belgium — 1.2%		
Extra Space Storage, Inc. REIT	46,227	4,426,698	Aedifica SA REIT	7,693	798,542
Federal Realty Investment Trust REIT	7,950	593,150	Retail Estates NV REIT	2,597	134,292
Four Corners Property Trust, Inc. REIT	52,987	991,387	VGP NV	2,472	255,188
Healthpeak Properties, Inc. REIT	166,654	3,974,698	Warehouses De Pauw CVA REIT	30,505	870,750
Highwoods Properties, Inc. REIT	75,524	2,675,060	Xior Student Housing NV REIT	8,959	389,873
Host Hotels & Resorts, Inc. REIT	20,354	224,708			<u>2,448,645</u>
Hudson Pacific Properties, Inc. REIT	47,890	1,214,490	Canada — 2.8%		
Invitation Homes, Inc. REIT	190,118	4,062,822	Canadian Apartment Properties REIT	50,660	1,533,155
Kilroy Realty Corporation REIT	34,836	2,219,053	Dream Office REIT	31,603	524,134
Kimco Realty Corporation REIT	108,841	1,052,492	First Capital REIT	41,801	404,852
Life Storage, Inc. REIT	26,848	2,538,478	Granite REIT	36,306	1,499,657
Medical Properties Trust, Inc. REIT	112,577	1,946,456	InterRent REIT	123,098	1,164,240
Mid-America Apartment Communities, Inc. REIT	25,121	2,588,217	Minto Apartment REIT	29,400	407,376
National Retail Properties, Inc. REIT	32,721	1,053,289			<u>5,533,414</u>
New Senior Investment Group, Inc. REIT	46,606	119,311	France — 1.1%		
Omega Healthcare Investors, Inc. REIT	18,761	497,917	Covivio REIT	3,793	213,018
Pebblebrook Hotel Trust REITΔ	43,838	477,396	Gecina SA REIT	13,338	1,755,144
Physicians Realty Trust REIT	54,661	761,974	Klepierre REITΔ	6,820	130,000
Prologis, Inc. REIT	130,580	10,494,715			<u>2,098,162</u>
Realty Income Corporation REIT	57,488	2,866,352	Germany — 5.3%		
			alstria office REIT-AG	29,771	427,242
			Aroundtown SA	231,021	1,156,366
			Deutsche Wohnen SE	85,307	3,233,026
			TAG Immobilien AG*	19,854	390,459

	Shares	Value		Shares	Value
Vonovia SE	107,773	\$ 5,361,009	Mapletree Industrial Trust REIT	819,234	\$ 1,391,195
		<u>10,568,102</u>	Mapletree Logistics Trust REIT	1,682,100	<u>1,863,225</u>
Hong Kong — 6.1%					<u>6,660,505</u>
CK Asset Holdings, Ltd.	183,397	995,055	Spain — 0.4%		
Hysan Development Co., Ltd.	116,306	375,599	Arima Real Estate SOCIMI SA REIT*	39,726	353,230
Link REIT	378,567	3,190,744	Inmobiliaria Colonial Socimi SA REIT	39,891	<u>376,038</u>
New World Development Co., Ltd.	2,740,868	2,922,523			<u>729,268</u>
Sino Land Co., Ltd.	748,000	941,402			
Sun Hung Kai Properties, Ltd.	93,025	1,216,212	Sweden — 2.0%		
Swire Properties, Ltd.	851,990	2,380,243	Castellum AB	47,966	808,728
		<u>12,021,778</u>	Fabege AB	131,812	1,681,720
Japan — 11.2%			Fastighets AB Balder, B Shares*	25,055	905,772
Activia Properties, Inc. REIT	668	2,168,383	Nyfos AB*	45,300	226,905
AEON REIT Investment CorporationΔ	340	326,810	Pandex AB	9,765	80,625
Comforia Residential REIT, Inc.	163	466,057	Samhallsbyggnadsbolaget i Norden AB	149,929	<u>287,424</u>
Daibiru Corporation	61,200	504,145			<u>3,991,174</u>
Daiwa House REIT Investment CorporationΔ	188	460,774	Switzerland — 1.2%		
Daiwa Office Investment Corporation REIT	79	438,418	PSP Swiss Property AG	19,221	2,403,570
Frontier Real Estate Investment Corporation REIT	295	835,732	Swiss Prime Site AG	413	<u>40,198</u>
Global One Real Estate Investment Corporation REIT	1,257	1,059,945			<u>2,443,768</u>
GLP J-REIT	447	506,874	United Kingdom — 4.9%		
Hulic Reit, Inc.	866	1,007,543	Assura PLC REIT	604,008	626,119
Invesco Office J-REIT, Inc.	2,831	375,003	Big Yellow Group PLC REIT	41,927	518,721
Invincible Investment Corporation REIT	577	130,171	British Land Co. PLC (The) REIT	219,231	914,234
Japan Real Estate Investment Corporation REIT	220	1,293,223	Derwent London PLC REIT	14,598	589,692
Japan Rental Housing Investments, Inc. REIT	1,085	918,522	Grainger PLC	220,881	702,918
LaSalle Logiport REIT	409	554,418	Great Portland Estates PLC REIT	155,571	1,310,707
Mitsubishi Estate Co., Ltd.	239,872	3,542,705	Helical PLC	48,510	206,923
Mitsui Fudosan Co., Ltd.	111,218	1,925,708	Primary Health Properties PLC REIT	154,941	307,640
Mori Hills Investment Corporation REIT	355	474,748	PRS REIT PLC (The)	378,544	359,695
Mori Trust Hotel Reit, Inc.	657	500,915	Safestore Holdings PLC REIT	40,906	323,469
Mori Trust Sogo REIT, Inc.	622	754,446	Segro PLC REIT	188,412	1,781,131
Orix JREIT, Inc.	331	435,352	Tritax Big Box REIT PLC	258,891	360,386
Premier Investment Corporation REIT	579	640,710	Tritax EuroBox PLC 144A	225,362	247,086
Sumitomo Realty & Development Co., Ltd.	87,428	2,134,804	UNITE Group PLC (The) REIT	109,067	1,088,427
Tokyu Fudosan Holdings Corporation	62,153	298,527	Urban & Civic PLC	99,401	<u>254,363</u>
XYMAX REIT Investment Corporation	450	353,010			<u>9,591,511</u>
		<u>22,106,943</u>	Total Foreign Common Stocks		<u>84,142,264</u>
			(Cost \$99,631,888)		
Netherlands — 0.3%			MONEY MARKET FUNDS — 5.0%		
Unibail-Rodamco-Westfield REITΔ	9,202	<u>527,518</u>	GuideStone Money Market Fund, 0.4% (Institutional Class)∞	9,510,198	9,510,198
Singapore — 3.4%					
Ascendas REIT	287,928	570,101			
CapitaLand, Ltd.	700,800	1,404,353			
City Developments, Ltd.	166,410	843,810			
Frasers Centrepoint Trust REIT	140,023	219,081			
Keppel DC REIT	229,757	368,740			

GLOBAL REAL ESTATE SECURITIES FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value
Northern Institutional Liquid Assets Portfolio (Shares), 0.71%	395,026	\$ 395,026
Total Money Market Funds (Cost \$9,905,224)		<u>9,905,224</u>
TOTAL INVESTMENTS — 99.4% (Cost \$233,567,251)		<u>196,240,646</u>
Other Assets in Excess of Liabilities — 0.6%		<u>1,210,163</u>
NET ASSETS — 100.0%		<u><u>\$197,450,809</u></u>

Futures Contracts outstanding at March 31, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
S&P MidCap 400 Index E-Mini	06/2020	23	<u>\$3,306,940</u>	<u>\$59,091</u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	Total Value	Level 1 Quoted Prices	Level 2 Other Significant Observable Inputs	Level 3 Significant Unobservable Inputs
Assets:				
Investments in Securities:				
Common Stocks	\$102,193,158	\$102,193,158	\$ —	\$ —
Foreign Common Stocks:				
Belgium	2,448,645	255,188	2,193,457	—
Canada	5,533,414	5,533,414	—	—
United Kingdom	9,591,511	359,695	9,231,816	—
Other ^{^^}	<u>66,568,694</u>	<u>—</u>	<u>66,568,694</u>	<u>—</u>
Total Foreign Common Stocks	<u>84,142,264</u>	<u>6,148,297</u>	<u>77,993,967</u>	<u>—</u>
Money Market Funds	<u>9,905,224</u>	<u>9,905,224</u>	<u>—</u>	<u>—</u>
Total Assets - Investments in Securities	<u><u>\$196,240,646</u></u>	<u><u>\$118,246,679</u></u>	<u><u>\$77,993,967</u></u>	<u><u>\$ —</u></u>
Other Financial Instruments^{***}				
Futures Contracts	\$ 59,091	\$ 59,091	\$ —	\$ —
Total Assets - Other Financial Instruments	<u><u>\$ 59,091</u></u>	<u><u>\$ 59,091</u></u>	<u><u>\$ —</u></u>	<u><u>\$ —</u></u>

^{^^} Classifications as defined in the Schedule of Investments.

^{***} Other financial instruments are derivative instruments, such as futures contracts, which are valued at the unrealized appreciation (depreciation) on the investment. Further details regarding the value of these investments can be found in the preceding "Futures Contracts outstanding" disclosure.

STRATEGIC ALTERNATIVES FUND

SCHEDULE OF INVESTMENTS

March 31, 2020 (Unaudited)

	Par	Value		Par	Value
ASSET-BACKED SECURITIES — 3.6%					
American Express Credit Account Master Trust, Series 2017-2, Class A (Floating, ICE LIBOR USD 1M + 0.45%), 1.15%, 09/16/24†	\$1,165,000	\$1,157,873	Navient Student Loan Trust, Series 2019-7A, Class A1 (Floating, ICE LIBOR USD 1M + 0.50%, 0.50% Floor), 1.45%, 01/25/68 144A †	\$ 578,896	\$ 569,749
Capital One Multi-Asset Execution Trust, Series 2016-A7, Class A7 (Floating, ICE LIBOR USD 1M + 0.51%), 1.21%, 09/16/24†	791,000	785,661	Nissan Auto Receivables Owners Trust, Series 2019-C, Class A2B (Floating, ICE LIBOR USD 1M + 0.24%), 0.94%, 09/15/22†	470,000	468,685
Capital One Prime Auto Receivables Trust, Series 2019-1, Class A2 2.58%, 04/15/22	811,708	813,608	USAA Auto Owner Trust, Series 2019-1, Class A2 2.26%, 02/15/22	409,401	410,507
CARDS II Trust, Series 2019-1A, Class A (Floating, ICE LIBOR USD 1M + 0.39%), 1.09%, 05/15/24 144A †	370,000	363,782	Verizon Owner Trust, Series 2017-3A, Class A1A 2.06%, 04/20/22 144A	305,864	306,244
Chase Issuance Trust, Series 2016-A3, Class A3 (Floating, ICE LIBOR USD 1M + 0.55%), 1.25%, 06/15/23†	500,000	496,849	Verizon Owner Trust, Series 2019-A, Class A1B (Floating, ICE LIBOR USD 1M + 0.33%), 1.10%, 09/20/23†	605,000	596,556
Chase Issuance Trust, Series 2017-A2, Class A (Floating, ICE LIBOR USD 1M + 0.40%), 1.10%, 03/15/24†	1,125,000	1,114,045	Verizon Owner Trust, Series 2019-B, Class A1B (Floating, ICE LIBOR USD 1M + 0.45%), 1.22%, 12/20/23†	525,000	517,794
Citibank Credit Card Issuance Trust, Series 2016-A3, Class A3 (Floating, ICE LIBOR USD 1M + 0.49%), 1.50%, 12/07/23†	1,125,000	1,124,559	Total Asset-Backed Securities (Cost \$12,780,753)		<u>12,637,603</u>
Evergreen Credit Card Trust, Series 2019-1, Class A (Floating, ICE LIBOR USD 1M + 0.48%), 1.18%, 01/15/23 144A †	1,080,000	1,026,507	CERTIFICATES OF DEPOSIT — 0.3%		
Ford Credit Auto Lease Trust, Series 2019-B, Class A2B (Floating, ICE LIBOR USD 1M + 0.26%), 0.96%, 02/15/22†	480,340	479,169	US Bank NA (Floating, ICE LIBOR USD 3M + 0.40%), 1.40%, 12/09/22† (Cost \$1,100,000)	1,100,000	<u>1,071,113</u>
Ford Credit Auto Owner Trust, Series 2019-A, Class A2A 2.78%, 02/15/22	274,916	275,068	CORPORATE BONDS — 19.6%		
Ford Credit Auto Owner Trust, Series 2019-B, Class A2B (Floating, ICE LIBOR USD 1M + 0.24%), 0.94%, 02/15/22†	252,473	251,259	AES Corporation 4.50%, 03/15/23	500,000	493,128
Golden Credit Card Trust, Series 2019-2A, Class A (Floating, ICE LIBOR USD 1M + 0.35%, 0.35% Floor), 1.05%, 10/15/23 144A †	380,000	371,382	4.88%, 05/15/23	860,000	833,121
Hyundai Auto Lease Securitization Trust, Series 2020-A, Class A2 1.90%, 05/16/22 144A	750,000	751,433	Alliance Data Systems Corporation 4.75%, 12/15/24 144A	1,000,000	767,500
Navient Student Loan Trust, Series 2019-1A, Class A1 (Floating, ICE LIBOR USD 1M + 0.33%), 1.28%, 12/27/67 144A †	248,367	248,291	Allison Transmission, Inc. 5.00%, 10/01/24 144A	500,000	488,735
Navient Student Loan Trust, Series 2019-4A, Class A1 (Floating, ICE LIBOR USD 1M + 0.28%, 0.28% Floor), 1.23%, 07/25/68 144A †	514,308	508,582	AMC Networks, Inc. 4.75%, 12/15/22	332,000	323,713
			5.00%, 04/01/24	1,500,000	1,447,500
			American Honda Finance Corporation (Floating, ICE LIBOR USD 3M + 0.35%), 2.09%, 11/05/21†	1,379,000	1,317,248
			AmeriGas Partners LP 5.63%, 05/20/24	750,000	699,352
			5.50%, 05/20/25	1,250,000	1,159,337
			APX Group, Inc. 7.88%, 12/01/22	1,052,000	997,106
			8.50%, 11/01/24 144A	1,500,000	1,381,882
			AT&T, Inc. (Floating, ICE LIBOR USD 3M + 0.95%), 2.78%, 07/15/21†	1,400,000	1,368,411
			(Floating, ICE LIBOR USD 3M + 0.89%), 2.59%, 02/15/23†	40,000	37,767
			Berry Global, Inc. 5.50%, 05/15/22	542,000	537,946

STRATEGIC ALTERNATIVES FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
BMW US Capital LLC (Floating, ICE LIBOR USD 3M + 0.41%), 2.26%, 04/12/21 144A †	\$ 245,000	\$ 237,514	7.13%, 06/15/24 144A	\$1,250,000	\$1,295,312
(Floating, ICE LIBOR USD 3M + 0.50%), 2.21%, 08/13/21 144A †	500,000	480,804	Dominion Energy Gas Holdings LLC (Floating, ICE LIBOR USD 3M + 0.60%), 1.34%, 06/15/21†	985,000	946,927
Bristol-Myers Squibb Co. (Floating, ICE LIBOR USD 3M + 0.38%), 2.07%, 05/16/22 144A †	1,000,000	975,992	ESH Hospitality, Inc. REIT 5.25%, 05/01/25 144A	850,000	719,317
CalAtlantic Group, Inc. 6.63%, 05/01/20	1,250,000	1,251,562	Florida Power & Light Co. (Floating, ICE LIBOR USD 3M + 0.40%), 2.14%, 05/06/22†	900,000	848,980
Capital One Financial Corporation (Floating, ICE LIBOR USD 3M + 0.95%), 1.95%, 03/09/22†	405,000	387,776	Fresenius US Finance II, Inc. 4.50%, 01/15/23 144A	1,000,000	1,006,503
Capital One NA (Floating, ICE LIBOR USD 3M + 1.15%), 2.92%, 01/30/23†	930,000	861,348	GameStop Corporation 6.75%, 03/15/21 144A	300,000	215,250
Caterpillar Financial Services Corporation (Floating, ICE LIBOR USD 3M + 0.28%), 1.28%, 09/07/21†	1,250,000	1,204,102	Goldman Sachs Group, Inc. (The) (Floating, ICE LIBOR USD 3M + 0.75%), 2.43%, 02/23/23†	745,000	714,836
Cedar Fair LP 5.38%, 06/01/24	250,000	227,186	Group 1 Automotive, Inc. 5.00%, 06/01/22	1,000,000	927,479
Central Garden & Pet Co. 6.13%, 11/15/23	300,000	290,624	Hughes Satellite Systems Corporation 7.63%, 06/15/21	1,000,000	1,025,460
Cheniere Energy Partners LP 5.25%, 10/01/25	1,000,000	927,470	Iron Mountain, Inc. REIT 6.00%, 08/15/23	1,500,000	1,516,882
Choice Hotels International, Inc. 5.75%, 07/01/22	595,000	548,888	John Deere Capital Corporation (Floating, ICE LIBOR USD 3M + 0.48%), 1.48%, 09/08/22†	250,000	239,353
Cigna Corporation (Floating, ICE LIBOR USD 3M + 0.65%), 1.49%, 09/17/21†	295,000	283,277	KAR Auction Services, Inc. 5.13%, 06/01/25 144A	500,000	480,628
CIT Group, Inc. 5.00%, 08/15/22	500,000	488,740	KGA Escrow LLC 7.50%, 08/15/23 144A	1,500,000	1,378,117
Citigroup, Inc. (Floating, ICE LIBOR USD 3M + 0.96%), 2.75%, 04/25/22†	385,000	377,057	Kinder Morgan, Inc. 3.15%, 01/15/23	1,000,000	976,817
Clear Channel Outdoor Holdings, Inc. 9.25%, 02/15/24 144A	638,000	551,076	Lennar Corporation 4.75%, 04/01/21	1,000,000	995,460
CNH Industrial Capital LLC 4.38%, 04/05/22	1,000,000	983,948	Level 3 Financing, Inc. 5.38%, 08/15/22	210,000	211,208
Colfax Corporation 6.00%, 02/15/24 144A	500,000	485,628	LPL Holdings, Inc. 5.75%, 09/15/25 144A	600,000	580,482
Credit Acceptance Corporation 5.13%, 12/31/24 144A	250,000	229,375	LSB Industries, Inc. 9.63%, 05/01/23 144A	750,000	629,059
Crown Americas LLC 4.50%, 01/15/23	450,000	457,862	Morgan Stanley (Floating, U.S. SOFR + 0.70%), 1.61%, 01/20/23†	1,515,000	1,412,747
CVR Energy, Inc. 5.25%, 02/15/25 144A	1,700,000	1,334,500	MPLX LP (Floating, ICE LIBOR USD 3M + 0.90%), 1.90%, 09/09/21†	925,000	874,297
CVS Health Corporation (Floating, ICE LIBOR USD 3M + 0.72%), 1.72%, 03/09/21†	1,080,000	1,057,942	NCR Corporation 6.38%, 12/15/23	1,100,000	1,093,119
Daimler Finance North America LLC (Floating, ICE LIBOR USD 3M + 0.90%), 2.59%, 02/15/22 144A †	1,240,000	1,149,634	New York Life Global Funding (Floating, ICE LIBOR USD 3M + 0.44%), 2.29%, 07/12/22 144A †	815,000	783,160
Dell International LLC 5.88%, 06/15/21 144A	330,000	331,650	Newmark Group, Inc. 6.13%, 11/15/23	500,000	509,497
			NGPL PipeCo LLC 4.38%, 08/15/22 144A	1,029,000	983,248
			Nielsen Co Luxembourg S.a.r.l. (The) 5.50%, 10/01/21 144A	1,755,000	1,731,746

	Par	Value		Par	Value
Otis Worldwide Corporation (Floating, ICE LIBOR USD 3M + 0.45%), 1.89%, 04/05/23 144A †	\$ 295,000	\$ 279,876	FOREIGN BONDS — 3.2%		
Owens-Brockway Glass Container, Inc. 5.00%, 01/15/22 144A	500,000	500,170	Australia — 0.1%		
Party City Holdings, Inc. 6.13%, 08/15/23 144A	3,000,000	720,000	Westpac Banking Corporation (Floating, ICE LIBOR USD 3M + 0.39%), 2.23%, 01/13/23†	\$ 210,000	\$ 199,369
PBF Holding Co. LLC 7.25%, 06/15/25	1,350,000	913,349	Canada — 0.4%		
PBF Logistics LP 6.88%, 05/15/23	550,000	345,109	Bausch Health Cos., Inc. 7.00%, 03/15/24 144A	500,000	512,498
Penske Automotive Group, Inc. 5.38%, 12/01/24	400,000	332,982	Quebecor Media, Inc. 5.75%, 01/15/23	250,000	255,286
PulteGroup, Inc. 4.25%, 03/01/21	1,000,000	983,700	Toronto-Dominion Bank (The) (Floating, U.S. SOFR + 0.48%), 1.36%, 01/27/23†	720,000	674,714
Realogy Group LLC 5.25%, 12/01/21 144A	2,675,000	2,492,431			<u>1,442,498</u>
Realogy Group LLC 4.88%, 06/01/23 144A	500,000	423,750	China — 0.3%		
Sabine Pass Liquefaction LLC 5.63%, 02/01/21	250,000	242,586	Global Aircraft Leasing Co., Ltd. Cash coupon 6.50% or PIK 7.25%, 09/15/24 144A	1,500,000	977,250
Starwood Property Trust, Inc. REIT 3.63%, 02/01/21	1,250,000	1,179,750	France — 0.3%		
Suburban Propane Partners LP 5.50%, 06/01/24	546,000	517,319	Banjay Entertainment SASU 5.38%, 03/01/25 144A	1,250,000	1,153,125
Sunoco LP 4.88%, 01/15/23	1,000,000	963,745	Ireland — 0.4%		
Targa Resources Partners LP 5.25%, 05/01/23	1,750,000	1,515,946	Fly Leasing, Ltd. 6.38%, 10/15/21	1,500,000	1,440,938
T-Mobile USA, Inc. 6.50%, 01/15/24	500,000	511,235	Netherlands — 0.2%		
Toyota Motor Credit Corporation (Floating, ICE LIBOR USD 3M + 0.54%), 2.41%, 01/08/21†	1,350,000	1,334,702	OCI NV 5.25%, 11/01/24 144A	750,000	656,250
UnitedHealth Group, Inc. (Floating, ICE LIBOR USD 3M + 0.26%), 1.00%, 06/15/21†	1,000,000	992,301	Russia — 0.5%		
Univision Communications, Inc. 6.75%, 09/15/22 144A	400,000	387,374	Russian Federal Bond - OFZ 7.65%, 04/10/30(Q)	106,610,000	1,454,383
US Foods, Inc. 5.88%, 06/15/24 144A	1,000,000	916,755	7.25%, 05/10/34(Q)	8,200,000	109,165
Verizon Communications, Inc. (Floating, ICE LIBOR USD 3M + 1.00%), 1.74%, 03/16/22†	1,400,000	1,332,899			<u>1,563,548</u>
Wolverine Escrow LLC 8.50%, 11/15/24 144A	1,350,000	1,085,056	United Kingdom — 1.0%		
XPO Logistics, Inc. 6.75%, 08/15/24 144A	500,000	492,028	Connect Finco S.a.r.l. 6.75%, 10/01/26 144A	2,000,000	1,660,000
Yum! Brands, Inc. 7.75%, 04/01/25 144A	100,000	105,250	eG Global Finance PLC 8.50%, 10/30/25 144A	1,500,000	1,344,382
Total Corporate Bonds (Cost \$74,969,441)		<u>68,254,402</u>	GlaxoSmithKline Capital PLC (Floating, ICE LIBOR USD 3M + 0.35%), 2.05%, 05/14/21†	580,000	557,341
					<u>3,561,723</u>
			Total Foreign Bonds (Cost \$12,868,093)		<u>10,994,701</u>
			LOAN AGREEMENTS — 1.4%		
			APX Group, Inc. Initial Loan (Floating, ICE LIBOR USD 3M+ 5.00%), 6.70%, 12/31/25†	987,500	821,941

**STRATEGIC ALTERNATIVES FUND
SCHEDULE OF INVESTMENTS (Continued)**

	Par	Value		Par	Value
Asurion LLC Replacement B-2 Term Loan (Floating, ICE LIBOR USD 1M+ 6.50%), 7.49%, 08/04/25†	\$3,000,000	\$2,780,625	Federal National Mortgage Association REMIC, Series 2015-34 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.15%, 06/25/45† IO	\$1,355,011	\$234,578
Banijay Group S.A.S Cov-Lite Term Loan 0.00%, 03/04/25Σ	200,000	180,000	Federal National Mortgage Association REMIC, Series 2016-69 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.15%, 10/25/46† IO	725,799	132,436
PetSmart, Inc. Amended Loan (Floating, ICE LIBOR USD 3M+ 4.00%, 1.00% Floor), 5.00%, 03/11/22†	757,381	728,320	Federal National Mortgage Association REMIC, Series 2017-31 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.15%, 05/25/47† IO	733,282	108,507
Whatabrands LLC 2020 Refinancing Term Loan (Floating, ICE LIBOR USD 1M+ 2.75%), 3.77%, 07/31/26†	497,503	417,022	Federal National Mortgage Association REMIC, Series 2017-86 (Floating, 6.15% - ICE LIBOR USD 1M, 6.15% Cap), 5.20%, 11/25/47† IO	1,034,605	204,739
Total Loan Agreements (Cost \$5,416,738)		<u>4,927,908</u>	Federal National Mortgage Association REMIC, Series 2018-17 (Floating, 3.45% - ICE LIBOR USD 1M, 2.50% Cap), 2.50%, 03/25/48† IO	6,556,564	383,093
MORTGAGE-BACKED SECURITIES — 3.8%			Federal National Mortgage Association REMIC, Series 2018-38 (Floating, 6.20% - ICE LIBOR USD 1M, 6.20% Cap), 5.25%, 06/25/48† IO	756,452	74,088
DBUBS, Series 2011-LC1A, Class A3 5.00%, 11/10/46 144A	275,602	276,204	Federal National Mortgage Association REMIC, Series 2018-8 (Floating, 6.15% - ICE LIBOR USD 1M, 6.15% Cap), 5.20%, 02/25/48† IO	659,227	74,863
Federal Home Loan Mortgage Corporation REMIC, Series 4248 (Floating, 6.00% - ICE LIBOR USD 1M, 6.00% Cap), 5.30%, 09/15/43† IO	558,113	89,410	Federal National Mortgage Association STRIP, Series 405 (Floating, 5.05% - ICE LIBOR USD 1M, 5.05% Cap), 4.10%, 10/25/40† IO	1,468,940	233,356
Federal Home Loan Mortgage Corporation REMIC, Series 4286 (Floating, 6.00% - ICE LIBOR USD 1M, 6.00% Cap), 5.30%, 12/15/43† IO	330,338	48,045	Government National Mortgage Association, Series 2010-101 (Floating, 6.00% - ICE LIBOR USD 1M, 6.00% Cap), 5.23%, 08/20/40† IO	279,426	54,116
Federal Home Loan Mortgage Corporation REMIC, Series 4320 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.40%, 07/15/39† IO	1,608,575	306,755	Government National Mortgage Association, Series 2010-85 (Floating, 5.94% - ICE LIBOR USD 1M, 5.94% Cap), 5.17%, 07/20/40† IO	233,667	49,033
Federal Home Loan Mortgage Corporation REMIC, Series 4468 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.40%, 05/15/45† IO	551,128	80,025			
Federal Home Loan Mortgage Corporation REMIC, Series 4583 (Floating, 6.00% - ICE LIBOR USD 1M, 6.00% Cap), 5.30%, 05/15/46† IO	1,380,300	217,228			
Federal Home Loan Mortgage Corporation REMIC, Series 4792 (Floating, 6.20% - ICE LIBOR USD 1M, 6.20% Cap), 5.50%, 05/15/48† IO	1,507,685	131,133			
Federal Home Loan Mortgage Corporation REMIC, Series 4936 5.30%, 12/25/49† IO	1,492,235	226,329			
Federal National Mortgage Association REMIC, Series 2012-115 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.15%, 10/25/42† IO	622,903	110,802			

	Shares	Value		Shares	Value
NXP Semiconductor NV ††	3,900	\$ 323,427	Materials — (0.1)%		
QIAGEN NV*	35,952	1,495,603	International Flavors & Fragrances, Inc.	(2,664)	\$ (271,941)
Wright Medical Group NV*	36,948	1,058,560			
		<u>3,309,890</u>	Total Common Stocks Sold Short		<u>(4,885,994)</u>
Total Foreign Common Stocks			(Proceeds \$(6,075,378))		
(Cost \$5,380,373)		<u>4,999,117</u>	FOREIGN COMMON STOCKS SOLD SHORT — (0.5)%		
RIGHTS — 0.0%			Ireland — (0.1)%		
Alder Biopharmaceuticals, Inc. ††† *	3,505	7,010	Accenture PLC Class A	(933)	(152,322)
Pan American Silver Corporation*	16,022	5,447	Johnson Controls International PLC	(4,672)	(125,957)
					<u>(278,279)</u>
Total Rights			Netherlands — (0.1)%		
(Cost \$13,526)		<u>12,457</u>	NXP Semiconductor NV ††	(3,900)	(323,427)
MUTUAL FUNDS — 0.4%			United Kingdom — (0.3)%		
Escrow Altaba, Inc.			Aon PLC	(6,776)	(1,118,311)
Ψ ††† *					
(Cost \$1,325,654)	67,544	1,411,670	Total Foreign Common Stocks Sold Short		<u>(1,720,017)</u>
			(Proceeds \$(1,921,002))		
MONEY MARKET FUNDS — 36.1%			MUTUAL FUNDS SOLD SHORT — (2.3)%		
GuideStone Money Market Fund, 0.46%			Consumer Staples Select SPDR Fund	(6,442)	(350,896)
(Institutional Class) Ø ∞	52,282,959	52,282,959	Industrial Select Sector SPDR Fund	(17,079)	(1,007,832)
Northern Institutional U.S. Government Portfolio (Shares), 0.40% Ø	73,882,855	73,882,855	iShares Expanded Tech-Software Sector ETF	(2,601)	(546,964)
			iShares Russell 2000 ETF	(6,495)	(743,418)
Total Money Market Funds			SPDR S&P Retail ETF	(7,361)	(219,210)
(Cost \$126,165,814)		<u>126,165,814</u>	SPDR S&P500 ETF Trust	(19,747)	(5,089,789)
TOTAL INVESTMENTS — 95.8%			Total Mutual Funds Sold Short		<u>(7,958,109)</u>
(Cost \$344,828,587)		<u>334,390,860</u>	(Proceeds \$(8,814,635))		
COMMON STOCKS SOLD SHORT — (1.4)%			TOTAL SECURITIES SOLD SHORT — (4.2)%		<u>(14,564,120)</u>
Communication Services — (0.2)%			(Proceeds \$(16,811,015))		
Charter Communications, Inc. Class A *	(290)	(130,726)			
Facebook, Inc. Class A *	(2,874)	(479,384)			
		<u>(610,110)</u>			
Financials — (0.7)%					
Charles Schwab Corporation (The)	(27,491)	(924,247)	WRITTEN OPTIONS — (0.4)%		
Fidelity National Financial, Inc.	(660)	(16,421)	Call Options — (0.0)%		
Morgan Stanley	(50,679)	(1,723,086)	NIKE, Inc., Strike Price \$95.00, Expires 04/17/20 (Evercore)	(57)	\$(471,618)
		<u>(2,663,754)</u>	Pepsico, Strike Price \$125.00, Expires 05/15/20 (Evercore)	(35)	(420,350)
Industrials — (0.4)%			Walgreens Boots Alliance, Inc., Strike Price \$75.00, Expires 04/17/20 (CITI)	(75)	(343,125)
American Airlines Group, Inc.	(11,032)	(134,480)			<u>(600)</u>
Fastenal Co.	(2,975)	(92,969)			<u>(17,738)</u>
FedEx Corporation	(836)	(101,373)			
General Electric Co.	(20,947)	(166,319)			
IDEX Corporation	(642)	(88,667)			
Ingersoll Rand, Inc. *	(2,601)	(64,508)			
Jacobs Engineering Group, Inc.	(5,200)	(412,204)			
PACCAR, Inc.	(3,276)	(200,262)			
TransDigm Group, Inc.	(248)	(79,407)			
		<u>(1,340,189)</u>			

**STRATEGIC ALTERNATIVES FUND
SCHEDULE OF INVESTMENTS (Continued)**

	<u>Number of Contracts</u>	<u>Notional Amount</u>	<u>Value</u>		<u>Number of Contracts</u>	<u>Notional Amount</u>	<u>Value</u>
Call Swaptions — (0.0)%							
Pay (.1)% (Annually); Receive 6-Month EURIBOR (Semiannually): Interest Rate Swap Maturing 5/29/2025 EUR, Strike Price \$(0.10), Expires 05/27/20 (BAR)	1	\$(10,420,000)	\$(18,247)	S&P 500®, Strike Price \$2,190.00, Expires 04/22/20 (MSCS)	(23)	\$(15,507,540)	\$(74,405)
Pay (.34)% (Annually); Receive 3-Month EURIBOR (Quarterly): Interest Rate Swap Maturing 3/29/2022 EUR, Strike Price \$(0.34), Expires 03/25/21 (BAR)	1	(29,130,000)	<u>(22,677)</u> <u>(40,924)</u>	S&P 500®, Strike Price \$2,220.00, Expires 04/24/20 (MSCS)	(13)	(10,596,819)	(51,870)
				S&P 500®, Strike Price \$2,250.00, Expires 04/27/20 (MSCS)	(23)	(11,372,196)	(107,732)
				S&P 500®, Strike Price \$2,400.00, Expires 04/08/20 (MSCS)	(22)	(19,901,343)	(72,930)
				S&P 500®, Strike Price \$2,425.00, Expires 04/06/20 (MSCS)	(22)	(20,159,802)	(59,180)
				S&P 500®, Strike Price \$2,585.00, Expires 04/03/20 (MSCS)	(22)	(20,159,802)	(137,170)
				S&P 500®, Strike Price \$2,855.00, Expires 04/01/20 (MSCS)	(22)	(17,316,753)	<u>(621,390)</u> <u>(1,262,818)</u>
Put Options — (0.4)%				Put Swaptions — (0.0)%			
S&P 500®, Strike Price \$1,900.00, Expires 04/15/20 (MSCS)	(4)	(3,101,508)	(2,340)	Pay 3-Month EURIBOR (Quarterly); Receive (.34)% (Annually): Interest Rate Swap Maturing 3/29/2022 EUR, Strike Price \$(0.34), Expires 03/25/21 (BAR)	1	(29,130,000)	(45,517)
S&P 500®, Strike Price \$1,925.00, Expires 04/20/20 (MSCS)	(24)	(18,867,507)	(23,520)	Pay 6-Month EURIBOR (Semiannually); Receive (.35)% (Annually): Interest Rate Swap Maturing 5/29/2025 EUR, Strike Price \$(0.35), Expires 05/27/20 (BAR)	1	(10,420,000)	(16,137)
S&P 500®, Strike Price \$1,950.00, Expires 04/15/20 (MSCS)	(11)	(8,270,688)	(8,085)				
S&P 500®, Strike Price \$2,000.00, Expires 04/13/20 (MSCS)	(24)	(15,507,540)	(16,536)				
S&P 500®, Strike Price \$2,000.00, Expires 04/15/20 (MSCS)	(4)	(3,359,967)	(3,720)				
S&P 500®, Strike Price \$2,000.00, Expires 04/17/20 (MSCS)	(21)	(16,024,458)	(25,200)				
S&P 500®, Strike Price \$2,070.00, Expires 04/17/20 (MSCS)	(2)	(2,584,590)	(3,190)				
S&P 500®, Strike Price \$2,150.00, Expires 04/09/20 (MSCS)	(22)	(20,159,802)	(24,860)				
S&P 500®, Strike Price \$2,175.00, Expires 04/24/20 (MSCS)	(9)	(6,978,393)	(30,690)				

	<u>Number of Contracts</u>	<u>Notional Amount</u>	<u>Value</u>		<u>Number of Contracts</u>	<u>Notional Amount</u>	<u>Value</u>
Pay 6-Month EURIBOR (Semiannually); Receive (.35)% (Annually): Interest Rate Swap Maturing 8/17/2025 EUR, Strike Price \$(0.35), Expires 08/13/20 (BNP)	1	\$ (5,940,000)	\$(17,316)	Pay 6-Month EURIBOR (Semiannually); Receive (.4)% (Annually): Interest Rate Swap Maturing 6/30/2025 EUR, Strike Price \$(0.40), Expires 06/26/20 (BAR)	1	\$ (2,730,000)	\$ (3,998)
Pay 6-Month EURIBOR (Semiannually); Receive (.35)% (Annually): Interest Rate Swap Maturing 8/17/2025 EUR, Strike Price \$(0.35), Expires 08/13/20 (BNP)	1	(5,940,000)	(17,316)				(100,284)
				Total Written Options (Premiums received \$ (1,672,898))			(1,421,764)
				Other Assets in Excess of Liabilities — 8.8%			30,735,980
				NET ASSETS — 100.0%			<u>\$349,140,956</u>

Futures Contracts outstanding at March 31, 2020:

<u>Future Type</u>	<u>Expiration Date</u>	<u>Open Long (Short) Contracts</u>	<u>Notional Market Value of Contracts</u>	<u>Value and Unrealized Appreciation (Depreciation)</u>
10-Year Commonwealth Treasury Bond	06/2020	1	\$ 92,641	\$ 4,648
3-Year Australian Bond	06/2020	3	216,101	231
10-Year U.S. Treasury Note	06/2020	(14)	(1,941,625)	(31,375)
U.S. Treasury Long Bond	06/2020	12	2,148,750	86,229
Ultra 10-Year U.S. Treasury Note	06/2020	11	1,716,344	15,632
Ultra Long U.S. Treasury Bond	06/2020	1	221,875	(560)
2-Year U.S. Treasury Note	06/2020	(64)	(14,104,500)	(910)
5-Year U.S. Treasury Note	06/2020	11	1,378,953	(242)
Long GILT	06/2020	1	169,162	8,510
1-Month SOFR	07/2020	133	55,387,847	450,536
30-Day Federal Fund	07/2020	(133)	(55,387,847)	(465,606)
Total Futures Contracts outstanding at March 31, 2020			<u>\$ (10,102,299)</u>	<u>\$ 67,093</u>

Forward Foreign Currency Contracts outstanding at March 31, 2020:

<u>Expiration Date</u>	<u>Currency Purchased</u>	<u>Amount of Currency Purchased</u>	<u>Currency Sold</u>	<u>Amount of Currency Sold</u>	<u>Counterparty</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
04/22/20	U.S. Dollars	16,149,252	Norwegian Kroner	145,502,469	SS	\$ 2,151,701
04/22/20	U.S. Dollars	15,547,687	Australian Dollars	22,477,696	JPM	1,719,843
04/22/20	U.S. Dollars	13,552,046	New Zealand Dollars	20,525,056	SC	1,307,002
04/22/20	U.S. Dollars	12,939,380	New Zealand Dollars	19,544,711	JPM	1,279,201
04/22/20	Australian Dollars	56,617,639	U.S. Dollars	33,568,598	JPM	1,261,479
04/22/20	U.S. Dollars	9,679,274	Norwegian Kroner	87,872,774	SC	1,225,783
04/22/20	U.S. Dollars	6,405,705	Norwegian Kroner	56,895,728	JPM	932,252
04/22/20	U.S. Dollars	9,045,657	New Zealand Dollars	13,672,189	SS	888,966
04/22/20	U.S. Dollars	7,799,563	Australian Dollars	11,294,302	RBC	851,526
04/22/20	U.S. Dollars	9,425,821	Canadian Dollars	12,315,693	JPM	672,111
04/22/20	U.S. Dollars	5,309,297	Australian Dollars	7,672,394	SC	589,388

STRATEGIC ALTERNATIVES FUND

SCHEDULE OF INVESTMENTS (Continued)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
04/22/20	U.S. Dollars	2,801,749	South African Rand	40,868,833	GSC	\$ 524,770
04/22/20	Norwegian Kroner	71,415,337	U.S. Dollars	6,443,439	SS	426,822
04/22/20	Japanese Yen	2,397,563,378	U.S. Dollars	21,898,517	CITI	425,824
04/22/20	U.S. Dollars	8,494,638	British Pounds	6,512,405	CITI	401,425
04/22/20	U.S. Dollars	3,610,191	Australian Dollars	5,220,396	SS	398,704
04/22/20	New Zealand Dollars	22,783,375	U.S. Dollars	13,206,611	JPM	385,723
04/22/20	U.S. Dollars	1,693,112	Mexican Pesos	31,732,305	GSC	359,953
04/22/20	U.S. Dollars	22,665,717	Euro	20,262,213	SS	298,313
06/17/20	U.S. Dollars	3,313,114	Hungarian Forint	990,356,057	MSCS	279,540
06/17/20	U.S. Dollars	4,904,938	New Zealand Dollars	7,762,068	MSCS	276,215
04/22/20	U.S. Dollars	5,753,058	British Pounds	4,411,753	SC	270,405
04/22/20	U.S. Dollars	17,538,187	Euro	15,642,926	GSC	270,001
04/07/20	U.S. Dollars	2,066,989	Indonesian Rupiahs	29,451,183,174	MSCS	262,605
06/04/20	U.S. Dollars	1,933,719	Russian Rubles	133,163,607	MSCS	245,698
04/02/20	U.S. Dollars	2,285,024	Brazilian Reals	10,629,586	MSCS	239,339
04/22/20	U.S. Dollars	2,659,536	Brazilian Reals	12,601,625	SC	238,001
04/22/20	U.S. Dollars	2,752,758	New Zealand Dollars	4,242,911	CITI	221,480
04/22/20	U.S. Dollars	1,064,397	Mexican Pesos	20,306,049	RBC	211,285
06/17/20	U.S. Dollars	7,337,408	Canadian Dollars	10,028,687	MSCS	205,855
04/07/20	U.S. Dollars	1,223,608	Colombian Pesos	4,208,856,228	MSCS	187,982
04/22/20	U.S. Dollars	2,194,641	Turkish Lira	13,372,339	RBC	186,237
04/22/20	U.S. Dollars	2,605,582	Canadian Dollars	3,407,273	RBC	183,771
06/17/20	U.S. Dollars	5,158,213	Israeli Shekels	17,610,629	MSCS	166,208
04/22/20	U.S. Dollars	1,828,231	Czech Republic Koruna	41,538,362	GSC	156,853
04/22/20	U.S. Dollars	1,713,723	Hungarian Forint	510,055,302	CITI	153,469
04/22/20	U.S. Dollars	1,735,022	Polish Zloty	6,572,869	GSC	146,358
04/22/20	U.S. Dollars	1,047,730	Norwegian Kroner	9,419,010	GSC	141,607
04/22/20	Japanese Yen	812,124,564	U.S. Dollars	7,421,950	SC	139,955
06/17/20	Euro	4,346,363	Swedish Kronor	46,152,509	MSCS	134,560
06/17/20	U.S. Dollars	5,155,020	Swiss Francs	4,821,463	MSCS	126,898
06/17/20	U.S. Dollars	2,494,768	South African Rand	42,798,103	MSCS	126,571
04/22/20	U.S. Dollars	2,943,357	Swedish Kronor	27,932,903	SC	118,187
04/22/20	U.S. Dollars	2,878,974	South Korean Won	3,368,571,519	GSC	112,503
06/17/20	Israeli Shekels	10,090,304	U.S. Dollars	2,748,199	MSCS	112,057
04/22/20	U.S. Dollars	8,153,712	Euro	7,286,974	CITI	109,641
04/22/20	Japanese Yen	613,359,598	U.S. Dollars	5,602,865	GSC	108,287
04/22/20	U.S. Dollars	574,468	South African Rand	8,384,475	SS	107,333
04/22/20	U.S. Dollars	516,729	Mexican Pesos	9,852,541	SC	102,797
04/22/20	U.S. Dollars	3,472,319	Japanese Yen	362,058,264	SC	101,099
06/17/20	U.S. Dollars	2,194,490	Australian Dollars	3,406,561	MSCS	98,686
04/22/20	Swiss Francs	7,166,948	U.S. Dollars	7,358,765	GSC	96,336
06/17/20	U.S. Dollars	1,561,065	Mexican Pesos	35,207,429	MSCS	94,153
04/22/20	Japanese Yen	539,135,146	U.S. Dollars	4,926,848	SS	93,180
04/22/20	U.S. Dollars	974,280	Brazilian Reals	4,637,573	GSC	83,121
06/17/20	British Pounds	1,515,882	U.S. Dollars	1,804,831	MSCS	80,624
04/22/20	British Pounds	1,261,486	U.S. Dollars	1,492,295	CITI	75,401
05/28/20	U.S. Dollars	560,957	Indonesian Rupiahs	8,016,122,246	MSCS	73,809
04/22/20	U.S. Dollars	1,227,067	Canadian Dollars	1,622,585	GSC	73,771
06/17/20	Norwegian Kroner	13,724,001	U.S. Dollars	1,247,915	MSCS	72,542
04/27/20	U.S. Dollars	344,042	Mexican Pesos	6,479,688	MSCS	72,022
06/17/20	U.S. Dollars	4,268,744	Euro	3,798,394	MSCS	66,862
06/17/20	Euro	2,159,633	Czech Republic Koruna	57,698,186	MSCS	65,016
05/14/20	Euro	3,360,483	U.S. Dollars	3,651,889	MSCS	60,904
06/17/20	Euro	2,975,197	U.S. Dollars	3,231,792	MSCS	59,447
04/22/20	U.S. Dollars	1,855,357	Japanese Yen	193,222,472	GSC	56,212
05/22/20	U.S. Dollars	1,103,321	Russian Rubles	82,480,087	MSCS	55,352

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
04/22/20	U.S. Dollars	1,162,732	Swedish Kronor	10,954,941	JPM	\$ 54,735
06/17/20	Euro	1,068,660	Norwegian Kroner	11,720,236	MSCS	54,515
06/17/20	U.S. Dollars	1,656,763	Thai Baht	52,628,998	MSCS	52,489
04/22/20	U.S. Dollars	583,432	Hungarian Forint	173,640,910	SS	52,266
04/22/20	U.S. Dollars	2,738,602	Euro	2,435,817	SC	49,711
04/23/20	U.S. Dollars	895,339	Canadian Dollars	1,191,865	MSCS	48,178
04/22/20	U.S. Dollars	654,709	Australian Dollars	986,491	MSCS	47,838
04/22/20	Swiss Francs	4,761,819	U.S. Dollars	4,910,041	CITI	43,232
04/22/20	Euro	2,062,341	U.S. Dollars	2,235,163	SS	41,450
05/12/20	U.S. Dollars	579,270	Turkish Lira	3,602,515	MSCS	41,283
04/27/20	U.S. Dollars	1,489,568	Swedish Kronor	14,326,284	MSCS	40,410
06/17/20	U.S. Dollars	403,884	Czech Republic Koruna	9,077,761	MSCS	38,241
06/17/20	U.S. Dollars	1,249,780	Swedish Kronor	11,971,145	MSCS	37,556
05/27/20	U.S. Dollars	567,697	Turkish Lira	3,575,449	MSCS	35,911
04/17/20	U.S. Dollars	3,190,352	Taiwan Dollars	95,159,359	MSCS	35,737
06/17/20	Australian Dollars	1,368,690	U.S. Dollars	807,786	MSCS	34,267
04/22/20	U.S. Dollars	2,712,556	Euro	2,426,860	RBC	33,552
04/28/20	U.S. Dollars	1,592,691	Indian Rupees	118,841,060	MSCS	32,543
04/21/20	U.S. Dollars	1,701,169	South Korean Won	2,032,581,327	MSCS	31,873
04/22/20	U.S. Dollars	591,744	South Korean Won	682,482,511	SS	31,250
04/22/20	Swiss Francs	3,839,140	U.S. Dollars	3,962,645	SC	30,850
06/17/20	Canadian Dollars	2,271,809	U.S. Dollars	1,587,178	MSCS	28,340
04/22/20	Euro	2,077,846	U.S. Dollars	2,265,604	SC	28,124
04/22/20	Euro	2,138,228	U.S. Dollars	2,332,409	CITI	27,976
05/11/20	U.S. Dollars	382,184	Turkish Lira	2,373,435	MSCS	27,648
05/20/20	U.S. Dollars	388,846	Turkish Lira	2,424,992	MSCS	27,487
04/22/20	U.S. Dollars	1,214,601	Japanese Yen	127,518,540	CITI	27,243
06/17/20	Japanese Yen	323,766,678	U.S. Dollars	2,994,598	MSCS	26,614
05/13/20	U.S. Dollars	289,144	Czech Republic Koruna	6,533,726	MSCS	26,160
05/04/20	U.S. Dollars	560,884	Turkish Lira	3,577,117	MSCS	25,537
04/29/20	U.S. Dollars	618,261	British Pounds	476,902	MSCS	25,500
06/17/20	U.S. Dollars	275,472	Polish Zloty	1,050,930	MSCS	21,509
06/17/20	U.S. Dollars	1,022,244	Japanese Yen	107,465,356	MSCS	19,437
04/21/20	South Korean Won	1,550,416,921	U.S. Dollars	1,253,965	MSCS	19,342
05/13/20	U.S. Dollars	183,645	Hungarian Forint	54,216,000	MSCS	17,706
04/27/20	U.S. Dollars	175,851	Norwegian Kroner	1,649,270	MSCS	17,183
06/17/20	Canadian Dollars	1,127,900	Japanese Yen	84,272,827	MSCS	15,680
05/05/20	U.S. Dollars	569,558	Brazilian Reals	2,887,680	MSCS	15,155
06/02/20	South Korean Won	671,840,780	U.S. Dollars	537,873	MSCS	14,364
05/14/20	U.S. Dollars	1,388,493	Euro	1,244,035	MSCS	14,035
04/20/20	U.S. Dollars	195,846	Turkish Lira	1,211,839	MSCS	13,727
06/17/20	Euro	186,407	Hungarian Forint	62,882,386	MSCS	13,592
05/14/20	U.S. Dollars	192,078	Turkish Lira	1,197,148	MSCS	13,397
06/04/20	U.S. Dollars	187,085	Turkish Lira	1,172,805	MSCS	13,044
04/15/20	U.S. Dollars	72,057	South African Rand	1,058,865	MSCS	12,997
04/16/20	U.S. Dollars	749,044	Indian Rupees	55,904,883	MSCS	12,954
06/17/20	Swiss Francs	953,948	U.S. Dollars	982,356	MSCS	12,480
04/22/20	Euro	1,633,486	U.S. Dollars	1,791,062	GSC	12,139
06/17/20	Euro	220,820	Polish Zloty	962,865	MSCS	11,595
04/22/20	U.S. Dollars	4,496,049	Swiss Francs	4,311,169	RBC	11,545
06/17/20	Mexican Pesos	9,934,362	U.S. Dollars	402,984	MSCS	10,929
04/24/20	U.S. Dollars	106,037	New Zealand Dollars	160,167	MSCS	10,485
04/22/20	Australian Dollars	236,036	U.S. Dollars	135,318	MSCS	9,886
06/17/20	Norwegian Kroner	6,538,996	Euro	561,182	MSCS	8,356
05/21/20	U.S. Dollars	434,352	Polish Zloty	1,763,000	MSCS	8,303
04/22/20	New Zealand Dollars	1,325,355	U.S. Dollars	783,417	CITI	7,276

STRATEGIC ALTERNATIVES FUND

SCHEDULE OF INVESTMENTS (Continued)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
04/22/20	British Pounds	844,299	U.S. Dollars	1,042,034	SC	\$ 7,209
06/17/20	U.S. Dollars	402,199	Chinese Offshore Yuan	2,804,274	MSCS	7,192
06/17/20	New Zealand Dollars	1,396,600	U.S. Dollars	826,392	MSCS	6,437
04/20/20	U.S. Dollars	610,261	Indian Rupees	45,929,390	MSCS	6,111
06/17/20	U.S. Dollars	151,938	British Pounds	117,399	MSCS	5,917
06/19/20	U.S. Dollars	268,946	Turkish Lira	1,781,563	MSCS	5,719
04/22/20	U.S. Dollars	1,298,960	British Pounds	1,040,925	SS	5,363
04/22/20	U.S. Dollars	53,660	Chilean Pesos	41,320,643	GSC	5,351
04/28/20	Indian Rupees	15,648,389	U.S. Dollars	201,194	MSCS	4,239
04/20/20	U.S. Dollars	728,910	Taiwan Dollars	21,862,833	MSCS	3,817
04/21/20	U.S. Dollars	41,096	Chilean Pesos	32,175,030	MSCS	3,481
06/17/20	Canadian Dollars	1,124,559	Euro	719,882	MSCS	3,340
06/17/20	Australian Dollars	694,912	Canadian Dollars	597,052	MSCS	2,955
05/22/20	Chilean Pesos	452,768,325	U.S. Dollars	526,990	MSCS	2,767
04/07/20	Colombian Pesos	2,012,869,336	U.S. Dollars	492,626	MSCS	2,659
05/13/20	U.S. Dollars	316,922	Israeli Shekels	1,112,000	MSCS	2,365
04/17/20	Taiwan Dollars	28,049,100	U.S. Dollars	927,835	MSCS	2,016
06/17/20	U.S. Dollars	31,528	Turkish Lira	202,562	MSCS	1,581
04/07/20	Indonesian Rupiahs	7,291,695,794	U.S. Dollars	445,322	MSCS	1,419
04/22/20	U.S. Dollars	507,087	Swiss Francs	486,139	SC	1,402
04/22/20	Norwegian Kroner	5,325,698	U.S. Dollars	510,984	SC	1,356
06/17/20	Polish Zloty	857,359	Euro	186,184	MSCS	1,225
04/30/20	Japanese Yen	11,440,110	U.S. Dollars	105,731	MSCS	837
04/22/20	U.S. Dollars	1,068,800	Swiss Francs	1,026,999	CITI	509
04/23/20	Swiss Francs	245,634	U.S. Dollars	255,084	MSCS	440
06/17/20	Euro	396,864	Canadian Dollars	616,925	MSCS	317
Subtotal Appreciation						\$ 24,382,677
05/14/20	Euro	90,693	U.S. Dollars	100,457	MSCS	\$ (256)
06/17/20	Norwegian Kroner	2,401,000	Canadian Dollars	325,275	MSCS	(295)
06/17/20	U.S. Dollars	87,544	New Zealand Dollars	147,357	MSCS	(329)
04/22/20	U.S. Dollars	88,266	Hong Kong Dollars	687,101	MSCS	(352)
04/23/20	U.S. Dollars	221,195	Swiss Francs	213,000	MSCS	(381)
06/17/20	U.S. Dollars	202,971	Swedish Kronor	2,009,830	MSCS	(549)
04/22/20	Euro	703,591	U.S. Dollars	777,334	CITI	(642)
04/30/20	U.S. Dollars	154,439	Japanese Yen	16,710,338	MSCS	(1,222)
04/22/20	Euro	1,036,337	U.S. Dollars	1,145,598	SS	(1,588)
06/04/20	Russian Rubles	3,303,435	U.S. Dollars	43,499	MSCS	(1,624)
06/17/20	Polish Zloty	1,335,015	Euro	293,167	MSCS	(1,694)
05/05/20	Brazilian Reals	469,424	U.S. Dollars	92,237	MSCS	(2,113)
06/17/20	Euro	187,012	Japanese Yen	22,401,360	MSCS	(2,160)
04/17/20	U.S. Dollars	1,021,206	Taiwan Dollars	30,874,307	MSCS	(2,304)
04/20/20	Taiwan Dollars	22,910,662	U.S. Dollars	762,205	MSCS	(2,359)
06/17/20	Euro	186,184	Czech Republic Koruna	5,172,002	MSCS	(2,361)
06/17/20	Euro	551,022	Canadian Dollars	860,585	MSCS	(2,421)
05/08/20	U.S. Dollars	491,333	Colombian Pesos	2,012,869,336	MSCS	(2,832)
05/28/20	U.S. Dollars	440,081	Indonesian Rupiahs	7,291,695,794	MSCS	(3,043)
05/04/20	Turkish Lira	1,327,106	U.S. Dollars	201,908	MSCS	(3,296)
06/17/20	Japanese Yen	44,073,483	Euro	374,785	MSCS	(3,328)
04/22/20	U.S. Dollars	10,455,077	Swiss Francs	10,054,229	SS	(3,391)
04/15/20	Singapore Dollars	103,302	U.S. Dollars	76,482	MSCS	(3,785)
04/22/20	U.S. Dollars	452,162	Canadian Dollars	641,962	SC	(4,129)
04/22/20	U.S. Dollars	3,170,385	Swiss Francs	3,051,876	SC	(4,194)
06/17/20	U.S. Dollars	574,604	Canadian Dollars	814,490	MSCS	(4,592)
04/22/20	U.S. Dollars	4,524,939	Swiss Francs	4,354,462	JPM	(4,598)
05/22/20	U.S. Dollars	366,236	Chilean Pesos	316,976,998	MSCS	(4,639)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
06/17/20	Canadian Dollars	563,129	Japanese Yen	43,417,219	MSCS	\$ (4,696)
04/22/20	U.S. Dollars	1,146,291	Australian Dollars	1,871,035	SC	(4,733)
06/17/20	Swiss Francs	1,187,052	Euro	1,123,363	MSCS	(4,762)
04/28/20	U.S. Dollars	346,400	Indian Rupees	26,778,823	MSCS	(5,153)
04/22/20	Chilean Pesos	41,327,274	U.S. Dollars	53,564	CITI	(5,248)
06/17/20	Chinese Offshore Yuan	2,125,801	U.S. Dollars	304,812	MSCS	(5,374)
06/17/20	Euro	373,973	Australian Dollars	681,472	MSCS	(5,561)
06/17/20	New Zealand Dollars	2,122,427	Norwegian Kroner	13,219,956	MSCS	(6,300)
06/17/20	Swiss Francs	189,333	Australian Dollars	332,157	MSCS	(6,904)
06/17/20	Australian Dollars	609,992	Japanese Yen	41,015,235	MSCS	(7,449)
04/21/20	U.S. Dollars	416,328	South Korean Won	516,056,769	MSCS	(7,492)
06/04/20	Turkish Lira	791,393	U.S. Dollars	125,898	MSCS	(8,458)
05/21/20	Polish Zloty	2,039,000	U.S. Dollars	502,350	MSCS	(9,603)
04/22/20	Japanese Yen	200,644,101	U.S. Dollars	1,877,885	SC	(9,635)
04/17/20	Taiwan Dollars	97,960,134	U.S. Dollars	3,258,775	MSCS	(11,312)
04/22/20	U.S. Dollars	2,917,432	Euro	2,653,438	SC	(11,692)
05/13/20	Hungarian Forint	37,186,149	U.S. Dollars	125,960	MSCS	(12,144)
06/17/20	Thai Baht	12,895,775	U.S. Dollars	405,651	MSCS	(12,553)
05/22/20	U.S. Dollars	402,971	Russian Rubles	32,724,661	MSCS	(12,820)
06/17/20	Australian Dollars	622,863	Euro	358,050	MSCS	(12,882)
06/17/20	New Zealand Dollars	974,233	Euro	537,093	MSCS	(13,186)
05/27/20	Turkish Lira	1,267,821	U.S. Dollars	202,087	MSCS	(13,520)
05/14/20	Turkish Lira	1,171,186	U.S. Dollars	188,536	MSCS	(13,729)
04/22/20	U.S. Dollars	8,950,761	Swiss Francs	8,618,938	GSC	(14,709)
04/20/20	Indian Rupees	92,323,284	U.S. Dollars	1,230,510	MSCS	(16,101)
05/11/20	Turkish Lira	1,381,602	U.S. Dollars	222,767	MSCS	(16,388)
04/22/20	South Korean Won	1,351,645,495	U.S. Dollars	1,126,747	SC	(16,696)
06/17/20	Turkish Lira	2,256,425	U.S. Dollars	350,620	MSCS	(17,037)
06/17/20	Canadian Dollars	838,898	British Pounds	493,821	MSCS	(17,662)
04/20/20	Turkish Lira	2,407,008	U.S. Dollars	379,901	MSCS	(18,166)
06/17/20	Swiss Francs	582,340	British Pounds	503,052	MSCS	(18,396)
04/22/20	U.S. Dollars	1,068,618	Japanese Yen	116,877,985	GSC	(19,663)
04/24/20	New Zealand Dollars	306,327	U.S. Dollars	202,801	MSCS	(20,052)
04/22/20	Swiss Francs	5,903,892	U.S. Dollars	6,162,220	CITI	(20,957)
06/17/20	U.S. Dollars	1,126,504	Japanese Yen	122,978,434	MSCS	(21,064)
06/17/20	Hungarian Forint	126,072,518	U.S. Dollars	407,741	MSCS	(21,566)
06/08/20	Indonesian Rupiahs	2,618,315,537	U.S. Dollars	181,802	MSCS	(23,046)
06/17/20	Euro	710,492	British Pounds	650,473	MSCS	(23,093)
06/17/20	Czech Republic Koruna	8,784,934	U.S. Dollars	377,130	MSCS	(23,281)
04/22/20	Japanese Yen	204,646,427	U.S. Dollars	1,928,987	CITI	(23,470)
04/29/20	British Pounds	454,583	U.S. Dollars	589,349	MSCS	(24,329)
04/23/20	Canadian Dollars	589,264	U.S. Dollars	443,695	MSCS	(24,855)
04/22/20	U.S. Dollars	1,002,130	Japanese Yen	110,475,817	SS	(26,539)
06/17/20	U.S. Dollars	1,814,097	Mexican Pesos	44,184,418	MSCS	(26,837)
04/22/20	New Zealand Dollars	1,652,347	U.S. Dollars	1,012,971	SS	(27,198)
04/15/20	South African Rand	2,257,049	U.S. Dollars	153,595	MSCS	(27,704)
05/12/20	Turkish Lira	2,414,097	U.S. Dollars	388,889	MSCS	(28,376)
04/21/20	South Korean Won	1,436,743,365	U.S. Dollars	1,208,851	MSCS	(28,899)
04/22/20	Australian Dollars	2,215,449	U.S. Dollars	1,393,462	SC	(30,561)
06/17/20	U.S. Dollars	2,884,501	Euro	2,638,900	MSCS	(34,720)
04/22/20	Swiss Francs	2,783,966	U.S. Dollars	2,931,054	GSC	(35,156)
04/27/20	Norwegian Kroner	3,450,606	U.S. Dollars	371,808	MSCS	(39,844)
04/22/20	U.S. Dollars	4,640,369	Euro	4,241,486	CITI	(41,795)
06/17/20	U.S. Dollars	977,636	Australian Dollars	1,657,619	MSCS	(42,174)
05/13/20	Czech Republic Koruna	10,552,000	U.S. Dollars	466,969	MSCS	(42,249)
04/22/20	British Pounds	843,299	U.S. Dollars	1,091,861	SC	(43,862)

STRATEGIC ALTERNATIVES FUND

SCHEDULE OF INVESTMENTS (Continued)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
06/17/20	Israeli Shekels	7,945,534	U.S. Dollars	2,296,166	MSCS	\$ (43,882)
04/28/20	Indian Rupees	77,551,190	U.S. Dollars	1,063,767	MSCS	(45,673)
05/14/20	U.S. Dollars	2,518,275	Euro	2,324,201	MSCS	(49,593)
04/27/20	Swedish Kronor	14,285,000	U.S. Dollars	1,495,506	MSCS	(50,523)
06/17/20	Canadian Dollars	3,037,203	U.S. Dollars	2,212,077	MSCS	(52,274)
04/22/20	Turkish Lira	3,231,531	U.S. Dollars	537,880	SS	(52,534)
06/17/20	Japanese Yen	261,907,731	U.S. Dollars	2,496,962	MSCS	(52,985)
04/22/20	Turkish Lira	3,309,827	U.S. Dollars	550,903	GSC	(53,798)
04/22/20	Czech Republic Koruna	14,165,640	U.S. Dollars	625,785	SS	(55,802)
06/17/20	U.S. Dollars	2,041,760	British Pounds	1,686,539	MSCS	(55,961)
06/17/20	Norwegian Kroner	8,449,025	Euro	787,235	MSCS	(57,936)
04/27/20	Mexican Pesos	7,008,843	U.S. Dollars	357,817	MSCS	(63,582)
04/22/20	Australian Dollars	1,388,511	U.S. Dollars	921,926	MSCS	(67,742)
04/22/20	Mexican Pesos	20,279,804	U.S. Dollars	920,199	SC	(68,190)
04/22/20	New Zealand Dollars	1,579,878	U.S. Dollars	1,010,980	SC	(68,440)
06/17/20	British Pounds	1,768,213	U.S. Dollars	2,268,854	MSCS	(69,550)
06/17/20	Swedish Kronor	14,382,870	U.S. Dollars	1,529,133	MSCS	(72,692)
06/17/20	South African Rand	27,884,635	U.S. Dollars	1,620,313	MSCS	(77,344)
04/22/20	Euro	6,066,203	U.S. Dollars	6,773,953	GSC	(77,489)
06/17/20	Euro	933,019	Norwegian Kroner	11,587,137	MSCS	(82,727)
06/17/20	Hungarian Forint	707,710,032	Euro	2,034,485	MSCS	(82,804)
06/17/20	Swedish Kronor	43,664,445	Euro	4,073,669	MSCS	(84,844)
04/22/20	U.S. Dollars	4,814,540	Japanese Yen	526,901,776	JPM	(91,581)
06/17/20	Swiss Francs	3,946,058	U.S. Dollars	4,213,656	MSCS	(98,463)
04/22/20	Swiss Francs	3,863,193	U.S. Dollars	4,121,508	SC	(102,992)
04/07/20	Colombian Pesos	2,195,986,893	U.S. Dollars	644,589	MSCS	(104,247)
04/22/20	Chilean Pesos	883,735,613	U.S. Dollars	1,138,614	RBC	(105,429)
05/08/20	Colombian Pesos	2,365,746,910	U.S. Dollars	688,478	MSCS	(107,680)
04/22/20	U.S. Dollars	6,777,101	Euro	6,239,929	GSC	(111,139)
06/17/20	U.S. Dollars	1,067,589	Norwegian Kroner	12,255,991	MSCS	(111,622)
04/22/20	U.S. Dollars	6,396,789	Japanese Yen	699,032,009	SC	(112,081)
04/22/20	Czech Republic Koruna	27,372,394	U.S. Dollars	1,213,746	CITI	(112,364)
06/17/20	New Zealand Dollars	4,240,518	U.S. Dollars	2,643,221	MSCS	(114,489)
04/22/20	South Korean Won	2,698,242,451	U.S. Dollars	2,338,368	CITI	(122,412)
06/17/20	Australian Dollars	3,242,592	U.S. Dollars	2,124,071	MSCS	(129,144)
04/22/20	Canadian Dollars	3,956,261	U.S. Dollars	2,954,789	SC	(142,770)
05/28/20	Indonesian Rupiahs	13,215,018,823	U.S. Dollars	946,522	MSCS	(143,432)
04/22/20	Polish Zloty	6,573,235	U.S. Dollars	1,733,896	CITI	(145,144)
04/22/20	Euro	10,402,413	U.S. Dollars	11,628,669	SC	(145,473)
04/22/20	South African Rand	16,953,523	U.S. Dollars	1,094,129	RBC	(149,575)
04/22/20	U.S. Dollars	6,809,328	Japanese Yen	747,683,312	CITI	(152,546)
04/22/20	U.S. Dollars	3,366,371	Norwegian Kroner	36,651,159	CITI	(159,523)
04/22/20	South African Rand	15,347,933	U.S. Dollars	1,017,531	GSC	(162,432)
04/02/20	Brazilian Reals	10,481,743	U.S. Dollars	2,184,367	MSCS	(167,136)
04/22/20	U.S. Dollars	9,676,147	Japanese Yen	1,057,675,428	RBC	(172,146)
06/17/20	Euro	8,989,828	U.S. Dollars	10,120,728	MSCS	(175,947)
05/22/20	Russian Rubles	114,945,352	U.S. Dollars	1,648,085	MSCS	(187,622)
04/22/20	British Pounds	3,146,646	U.S. Dollars	4,106,510	CITI	(196,052)
04/22/20	Hungarian Forint	683,679,523	U.S. Dollars	2,300,325	GSC	(208,957)
04/22/20	South African Rand	16,957,298	U.S. Dollars	1,164,650	CITI	(219,885)
06/17/20	Mexican Pesos	51,279,170	U.S. Dollars	2,361,775	MSCS	(225,238)
04/22/20	U.S. Dollars	8,414,388	Swedish Kronor	85,421,605	SC	(225,263)
04/07/20	Indonesian Rupiahs	22,159,487,380	U.S. Dollars	1,604,995	MSCS	(247,350)
06/17/20	Czech Republic Koruna	83,736,902	Euro	3,302,579	MSCS	(280,562)
04/22/20	Swedish Kronor	61,872,072	U.S. Dollars	6,566,244	SC	(308,422)
04/22/20	U.S. Dollars	5,255,738	Mexican Pesos	132,723,156	SS	(320,318)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
06/17/20	Norwegian Kroner	35,043,323	U.S. Dollars	3,698,924	MSCS	\$ (327,228)
04/22/20	British Pounds	5,411,393	U.S. Dollars	7,061,706	SS	(336,761)
04/22/20	British Pounds	6,699,645	U.S. Dollars	8,731,245	RBC	(405,341)
04/22/20	Euro	29,291,208	U.S. Dollars	32,767,752	JPM	(433,265)
04/22/20	U.S. Dollars	15,987,391	Canadian Dollars	23,148,463	GSC	(466,001)
04/22/20	Swedish Kronor	100,239,643	U.S. Dollars	10,618,198	RBC	(479,831)
04/22/20	Mexican Pesos	75,694,576	U.S. Dollars	3,965,891	SS	(785,758)
04/22/20	British Pounds	16,018,571	U.S. Dollars	20,891,773	JPM	(984,885)
04/22/20	Mexican Pesos	98,572,511	U.S. Dollars	5,175,984	GSC	(1,034,689)
04/22/20	Brazilian Reals	23,162,950	U.S. Dollars	5,547,746	GSC	(1,096,739)
04/22/20	New Zealand Dollars	19,658,957	U.S. Dollars	12,944,939	CITI	(1,216,601)
04/22/20	U.S. Dollars	23,288,215	British Pounds	19,754,492	RBC	(1,261,444)
04/22/20	Norwegian Kroner	96,352,764	U.S. Dollars	10,776,878	CITI	(1,507,599)
04/22/20	Canadian Dollars	30,226,959	U.S. Dollars	23,052,360	GSC	(1,567,736)
04/22/20	Norwegian Kroner	183,720,474	U.S. Dollars	20,659,076	GSC	(2,984,896)
Subtotal Depreciation						<u>\$(22,960,703)</u>
Total Forward Foreign Currency Contracts outstanding at March 31, 2020						<u>\$ 1,421,974</u>

Swap Agreements outstanding at March 31, 2020:

Pay Rate Index/Pay Rate	Receive Rate/Receive Rate Index	Maturity Date	Counterparty	Currency	Notional Amount	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation (Depreciation)
Interest Rate Swaps								
6-Month THB FIX								
(Semiannually)	1.25% (Semiannually)	6/18/2021	CITI	THB	126,010,000	\$ 20,866	\$1,685	\$ 19,181
3-Month TELBOR (Quarterly)	1.41% (Annually)	12/18/2029	DEUT	ILS	3,165,000	45,417	—	45,417
3-Month TELBOR (Quarterly)	1.34% (Annually)	12/18/2029	BAR	ILS	2,560,000	32,337	—	32,337
3-Month TELBOR (Quarterly)	1.02% (Annually)	3/18/2030	BOA	ILS	5,865,000	16,248	1,999	14,249
Subtotal Appreciation						<u>\$114,868</u>	<u>\$3,684</u>	<u>\$111,184</u>
3-Month TELBOR (Quarterly)	1.02% (Annually)	3/18/2030	CITI	ILS	1,140,000	\$ 3,158	\$5,032	\$ (1,874)
Subtotal Depreciation						<u>\$ 3,158</u>	<u>\$5,032</u>	<u>\$ (1,874)</u>
Net Interest Rate Swaps outstanding at March 31, 2020						<u>\$118,026</u>	<u>\$8,716</u>	<u>\$109,310</u>

Pay Rate Index/Pay Rate	Receive Rate/Receive Rate Index	Maturity Date	Currency	Notional Amount	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation (Depreciation)
Centrally Cleared Interest Rate Swaps							
6-Month CLP-TNA (Semiannually)	3.60% (Semiannually)	3/20/2021	CLP	1,566,750,000	\$ 57,240	\$ 6,095	\$ 51,145
6-Month THB FIX (Semiannually)	1.75% (Semiannually)	3/20/2021	THB	52,420,000	17,951	345	17,606
1-Day Brazil Cetip DI Interbank							
Deposit Rate (Upon termination)	5.44% (Upon termination)	1/3/2022	BRL	43,011,181	246,091	79,688	166,403
1-Day Brazil Cetip DI Interbank							
Deposit Rate (Upon termination)	4.81% (Upon termination)	1/3/2022	BRL	14,334,937	39,190	—	39,190
28-Day Mexico Interbank TIIE							
(Lunar)	6.00% (Lunar)	6/15/2022	MXN	77,450,000	19,612	996	18,616
3-Month JIBAR (Quarterly)	6.50% (Quarterly)	6/17/2022	ZAR	137,250,000	174,195	59,438	114,757
6-Month PRIBOR (Semiannually)	2.26% (Annually)	9/16/2022	CZK	134,775,000	178,376	3,581	174,795
6-Month PRIBOR (Semiannually)	1.85% (Annually)	9/16/2022	CZK	89,275,000	87,974	945	87,029
1-Day Brazil Cetip DI Interbank							
Deposit Rate (Upon termination)	6.66% (Upon termination)	1/2/2023	BRL	8,165,532	83,633	34,332	49,301

STRATEGIC ALTERNATIVES FUND

SCHEDULE OF INVESTMENTS (Continued)

Pay Rate Index/Pay Rate	Receive Rate/Receive Rate Index	Maturity Date	Currency	Notional Amount	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation (Depreciation)
1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	5.75% (Upon termination)	1/2/2023	BRL	6,062,449	\$ 22,367	\$ 18,437	\$ 3,930
1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	6.37% (Upon termination)	1/2/2023	BRL	2,150,019	13,090	—	13,090
6.26% (Upon termination)	1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	1/2/2025	BRL	687,690	861	(1,078)	1,939
1.00% (Semiannually)	6-Month LIBOR (Semiannually)	3/18/2025	GBP	30,000	(895)	(1,041)	146
1-Day SONIA (Annually)	0.40% (Annually)	3/18/2025	GBP	6,640,000	67,589	3,663	63,926
3-Month CDOR (Semiannually)	1.75% (Semiannually)	3/18/2025	CAD	4,170,000	115,905	71,281	44,624
3-Month New Zealand BBR FRA (Quarterly)	1.50% (Semiannually)	3/18/2025	NZD	5,410,000	139,374	70,448	68,926
1-Day SONIA (Annually)	0.27% (Annually)	6/17/2025	GBP	7,200,000	9,562	2,480	7,082
7-Day CFETS Repo Rate (Quarterly)	2.50% (Quarterly)	6/17/2025	CNY	57,220,000	93,463	23,725	69,738
6-Month ASX BBSW (Semiannually)	1.00% (Semiannually)	3/11/2030	AUD	6,130,000	(40,191)	(96,762)	56,571
0.50% (Annually)	6-Month EURIBOR (Semiannually)	3/18/2030	EUR	3,070,000	(182,675)	(183,653)	978
3-Month CDOR (Semiannually)	2.00% (Semiannually)	3/18/2030	CAD	2,030,000	122,011	56,358	65,653
6-Month ASX BBSW (Semiannually)	1.75% (Semiannually)	3/18/2030	AUD	8,010,000	405,289	271,404	133,885
6.40% (Lunar)	28-Day Mexico Interbank THIE (Lunar)	6/5/2030	MXN	22,820,000	46,409	345	46,064
0.31% (Annually)	1-Day SONIA (Annually)	6/17/2030	GBP	1,950,000	(247)	(5,584)	5,337
6-Month EURIBOR (Semiannually)	(0.25)% (Annually)	6/17/2030	EUR	4,620,000	(125,815)	(188,898)	63,083
1.75% (Semiannually)	3-Month LIBOR (Quarterly)	6/18/2030	USD	3,570,000	(143,368)	(155,755)	12,387
Subtotal Appreciation					\$ 1,446,991	\$ 70,790	\$ 1,376,201
6-Month THB FIX (Semiannually)	1.75% (Semiannually)	6/19/2021	THB	174,100,000	\$ 60,352	\$ 68,877	\$ (8,525)
6-Month THB FIX (Semiannually)	1.75% (Semiannually)	6/20/2021	THB	49,950,000	19,671	21,046	(1,375)
4.50% (Quarterly)	1-Day COP-IBR-OIS (Quarterly)	3/18/2022	COP	25,213,015,000	(124,846)	(13,325)	(111,521)
1.80% (Semiannually)	1-Day CLP-TNA (Semiannually)	6/17/2022	CLP	778,835,000	(16,580)	217	(16,797)
1-Day MIBOR (Semiannually)	4.75% (Semiannually)	6/17/2022	INR	591,770,000	26,576	59,944	(33,368)
4.00% (Quarterly)	1-Day COP-IBR-OIS (Quarterly)	6/17/2022	COP	7,066,150,000	(14,297)	(570)	(13,727)
6.24% (Upon termination)	1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	1/2/2023	BRL	5,678,032	(31,596)	—	(31,596)
6.94% (Upon termination)	1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	1/2/2023	BRL	3,750,231	(35,065)	—	(35,065)
7.22% (Upon termination)	1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	1/2/2023	BRL	3,969,719	(43,164)	—	(43,164)
1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	5.33% (Upon termination)	1/2/2024	BRL	8,388,052	(39,700)	(2,166)	(37,534)
6.84% (Upon termination)	1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	1/2/2024	BRL	3,348,486	(20,327)	—	(20,327)
1-Month LIBOR + .09% (Quarterly)	3-Month LIBOR (Quarterly)	7/25/2024	USD	40,700,000	(41,491)	651	(42,142)
1.75% (Semiannually)	3-Month LIBOR (Quarterly)	3/18/2025	USD	10,000	(628)	(484)	(144)
2.00% (Annually)	6-Month NIBOR (Semiannually)	3/18/2025	NOK	77,440,000	(425,373)	(110,300)	(315,073)
1.40% (Annually)	6-Month WIBOR (Semiannually)	6/17/2025	PLN	12,370,000	(78,129)	(10,333)	(67,796)
6-Month THB FIX (Semiannually)	1.25% (Semiannually)	6/17/2025	THB	96,930,000	29,633	76,400	(46,767)
1.51% (Annually)	6-Month PRIBOR (Semiannually)	9/16/2026	CZK	30,350,000	(60,712)	(1,543)	(59,169)
2.01% (Annually)	6-Month PRIBOR (Semiannually)	9/16/2026	CZK	46,250,000	(150,704)	(4,371)	(146,333)
0.50% (Semiannually)	6-Month LIBOR (Semiannually)	3/10/2030	GBP	3,400,000	31,902	65,144	(33,242)
0.50% (Annually)	3-Month STIBOR (Quarterly)	3/18/2030	SEK	27,280,000	(31,180)	(18,452)	(12,728)
0.57% (Annually)	1-Day SONIA (Annually)	3/18/2030	GBP	2,580,000	(85,685)	6,359	(92,044)
1-Day COP-IBR-OIS (Quarterly)	5.60% (Quarterly)	3/18/2030	COP	2,319,780,000	2,474	6,117	(3,643)
2.00% (Annually)	6-Month NIBOR (Semiannually)	3/18/2030	NOK	10,290,000	(90,119)	(2,202)	(87,917)
2.00% (Semiannually)	3-Month LIBOR (Quarterly)	3/18/2030	USD	360,000	(46,147)	(43,006)	(3,141)
6-Month ASX BBSW (Semiannually)	1.75% (Semiannually)	3/19/2030	AUD	3,390,000	51,614	54,384	(2,770)
0.40% (Annually)	1-Day SONIA (Annually)	6/17/2030	GBP	3,660,000	(41,692)	(13,489)	(28,203)
1.50% (Annually)	6-Month PRIBOR (Semiannually)	6/17/2030	CZK	25,045,000	(78,772)	(8,066)	(70,706)

<u>Pay Rate Index/Pay Rate</u>	<u>Receive Rate/Receive Rate Index</u>	<u>Maturity Date</u>	<u>Currency</u>	<u>Notional Amount</u>	<u>Market Value</u>	<u>Upfront Premiums Paid/ (Received)</u>	<u>Unrealized Appreciation (Depreciation)</u>
1.75% (Annually)	6-Month WIBOR (Semiannually)	6/17/2030	PLN	2,209,166	\$ (35,483)	\$ (2,648)	\$ (32,835)
6-Month EURIBOR (Semiannually)	0.25% (Annually)	6/18/2030	EUR	1,590,000	4,095	27,456	(23,361)
0.40% (Annually)	1-Day SONIA (Annually)	6/17/2040	GBP	1,320,000	(16,956)	(5,444)	(11,512)
1.75% (Semiannually)	3-Month LIBOR (Quarterly)	6/19/2040	USD	850,000	(57,240)	(32,513)	(24,727)
6-Month LIBOR (Semiannually)	0.50% (Semiannually)	6/20/2040	JPY	132,510,000	26,875	26,890	(15)
1.75% (Semiannually)	3-Month LIBOR (Quarterly)	6/20/2050	USD	1,460,000	(96,196)	(66,712)	(29,484)
6-Month LIBOR (Semiannually)	0.50% (Semiannually)	6/20/2050	JPY	203,450,000	33,557	35,270	(1,713)
Subtotal Depreciation					<u>\$ (1,375,333)</u>	<u>\$ 113,131</u>	<u>\$ (1,488,464)</u>
Net Centrally Cleared Interest Rate Swaps outstanding at March 31, 2020					<u>\$ 71,658</u>	<u>\$ 183,921</u>	<u>\$ (112,263)</u>

<u>Pay Rate Index/Pay Rate</u>	<u>Receive Rate/Receive Rate Index</u>	<u>Maturity Date</u>	<u>Counterparty</u>	<u>Currency</u>	<u>Notional Amount</u>	<u>Market Value</u>	<u>Upfront Premiums Paid/ (Received)</u>	<u>Unrealized Appreciation (Depreciation)</u>
Total Return Swaps								
Faurecia	Financing Index: 1-Month EURIBOR - .45% (Monthly)	11/5/2020	CITI	EUR	69,178	\$ 45,011	\$ —	\$ 45,011
Peugeot Citroen SA	Financing Index: 1-Month EURIBOR - .45% (Monthly)	11/5/2020	CITI	EUR	359,403	228,038	—	228,038
Worldline SA	Financing Index: 1-Month EURIBOR - .45% (Monthly)	11/5/2020	CITI	EUR	776,770	311,417	—	311,417
Subtotal Appreciation					<u>\$ 584,466</u>	<u>\$ —</u>	<u>\$ 584,466</u>	
Financing Index: 1-Month EURIBOR + .45% (Monthly)	Ingenico Group	11/5/2020	CITI	EUR	883,996	\$(386,502)	\$ —	\$(386,502)
Subtotal Depreciation					<u>\$(386,502)</u>	<u>\$ —</u>	<u>\$(386,502)</u>	
Net Total Return Swaps outstanding at March 31, 2020					<u>\$ 197,964</u>	<u>\$ —</u>	<u>\$ 197,964</u>	

STRATEGIC ALTERNATIVES FUND

SCHEDULE OF INVESTMENTS (Continued)

VALUATION HIERARCHY

The following is a summary of the inputs used, as of March 31, 2020, in valuing the Fund's investments carried at fair value:

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Assets:				
Investments in Securities:				
Asset-Backed Securities	\$ 12,637,603	\$ —	\$ 12,637,603	\$ —
Certificates Of Deposit	1,071,113	—	1,071,113	—
Common Stocks:				
Financials	6,495,740	5,888,782	359,830	247,128
Other^^	<u>13,624,025</u>	<u>13,624,025</u>	—	—
Total Common Stocks	<u>20,119,765</u>	<u>19,512,807</u>	<u>359,830</u>	<u>247,128</u>
Corporate Bonds	68,254,402	—	68,254,402	—
Foreign Bonds	10,994,701	—	10,994,701	—
Foreign Common Stocks:				
Denmark	55,085	—	55,085	—
Netherlands	3,309,890	3,035,641	274,249	—
Other^^	<u>1,634,142</u>	<u>1,634,142</u>	—	—
Total Foreign Common Stocks	<u>4,999,117</u>	<u>4,669,783</u>	<u>329,334</u>	—
Loan Agreements	4,927,908	—	4,927,908	—
Money Market Funds	126,165,814	126,165,814	—	—
Mortgage-Backed Securities	13,378,698	—	13,378,698	—
Mutual Funds	1,411,670	—	—	1,411,670
Purchased Option:				
Call Option	75	75	—	—
Rights	12,457	—	5,447	7,010
U.S. Treasury Obligations	<u>70,417,537</u>	—	<u>70,417,537</u>	—
Total Assets - Investments in Securities	<u><u>\$334,390,860</u></u>	<u><u>\$150,348,479</u></u>	<u><u>\$182,376,573</u></u>	<u><u>\$1,665,808</u></u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 24,382,677	\$ —	\$ 24,382,677	\$ —
Futures Contracts	565,786	565,786	—	—
Swap Agreements	<u>2,071,851</u>	—	<u>2,071,851</u>	—
Total Assets - Other Financial Instruments	<u><u>\$ 27,020,314</u></u>	<u><u>\$ 565,786</u></u>	<u><u>\$ 26,454,528</u></u>	<u><u>\$ —</u></u>

	<u>Total Value</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Other Significant Observable Inputs</u>	<u>Level 3 Significant Unobservable Inputs</u>
Liabilities:				
Investments in Securities:				
Common Stocks Sold Short	\$ (4,885,994)	\$ (4,885,994)	\$ —	\$ —
Foreign Common Stocks Sold Short	(1,720,017)	(1,720,017)	—	—
Mutual Funds Sold Short	(7,958,109)	(7,958,109)	—	—
Written Options:				
Call Options	(17,738)	(17,738)	—	—
Call Swaptions	(40,924)	—	(40,924)	—
Put Options	(1,262,818)	(1,262,818)	—	—
Put Swaptions	(100,284)	—	(100,284)	—
Total Written Options	<u>(1,421,764)</u>	<u>(1,280,556)</u>	<u>(141,208)</u>	<u>—</u>
Total Liabilities - Investments in Securities	<u>\$ (15,985,884)</u>	<u>\$ (15,844,676)</u>	<u>\$ (141,208)</u>	<u>\$ —</u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	(22,960,703)	\$ —	\$ (22,960,703)	\$ —
Futures Contracts	(498,693)	(498,693)	—	—
Swap Agreements	(1,876,840)	—	(1,876,840)	—
Total Liabilities - Other Financial Instruments	<u>\$ (25,336,236)</u>	<u>\$ (498,693)</u>	<u>\$ (24,837,543)</u>	<u>\$ —</u>

^^ Classifications as defined in the Schedule of Investments.

*** Other financial instruments are derivative instruments, such as futures contracts, forwards contracts and swap agreements, which are valued at the unrealized appreciation (depreciation) on the investment. Further details regarding the value of these investments can be found in the preceding "Futures Contracts outstanding", "Forwards Foreign Currency Contracts outstanding" and "Swap Agreements outstanding" disclosures.

Management has determined that the amount of Level 3 securities compared to total net assets is not material; therefore, the reconciliation of Level 3 securities and assumptions is not shown for the period ended March 31, 2020.

NOTES TO SCHEDULES OF INVESTMENTS (Unaudited)

1. VALUATION OF SECURITIES

Each series of GuideStone Funds (each, a “Fund” and collectively, the “Funds”), except the Money Market Fund, values securities traded on national securities exchanges or included in national market systems at the last quoted sale price, or official close price, on the principal exchange on which they were traded, or, in the absence of any sale or official close price, at the closing bid price. The Valuation Committee is comprised of individuals from GuideStone Capital Management (“GSCM”) who previously have been identified to the Board of Trustees. Non-exchange traded securities for which an over-the-counter quotation is readily available are valued at the last quoted bid price.

Debt securities, excluding asset-backed and mortgage-backed securities, are valued at the mean of the last bid and ask prices available, which approximates fair value. Asset-backed and mortgage-backed securities are generally valued at the last bid price, if available.

Short-term securities maturing in more than 60 days from the valuation date are valued at the mean of the last bid and ask prices; those maturing in 60 days or less are generally valued at amortized cost which approximates current market value.

Investments in open-end mutual funds, including the Guidestone Select Funds, the Northern Institutional Liquid Assets Portfolio and the Northern Institutional U.S. Governmental Portfolio are valued at their closing NAV each business day.

Forward foreign exchange contracts are valued based upon closing exchange rates from each respective foreign market.

Futures contracts are valued at the closing settlement price on the exchange on which they are primarily traded.

Options, rights and warrants for which the primary market is a national securities exchange are valued at the last sale price on the exchange on which they are traded, or, in the absence of any sale, at the closing bid price. Options, rights and warrants not traded on a national securities exchange are valued at the last quoted bid price.

Swap agreements are valued daily based upon the terms specific to each agreement with its counterparty. (Please see Note 2, “Derivative Financial Instruments” for additional information regarding the valuation of swap agreements).

To the extent available, valuations of portfolio securities are provided by independent pricing services approved by the Board of Trustees. Securities for which market quotations are not readily available are valued at fair value according to methods established in good faith by the Board of Trustees. Due to the potential excessive volatility at the time valuations are developed, pricing may materially vary from the actual amounts realized upon sale of the securities.

For securities that principally trade on a foreign market or exchange, a significant gap in time can exist between the time of a particular security’s last trade and the time at which a Fund calculates its Net Asset Value (“NAV”). The closing prices of such securities may no longer reflect their market value at the time the Fund calculates its NAV if an event that could materially affect the value of those securities (a “Significant Event”) has occurred between the time of the security’s last close and the time that the Fund calculates its NAV. A Significant Event may relate to a single issuer or to an entire market sector. If a Fund becomes aware of a Significant Event that has occurred with respect to a security or group of securities after the closing of the exchange or market on which the security or securities principally trade, but before the time at which the Fund calculates its NAV, a Valuation Committee meeting may be called. The Trust uses Intercontinental Exchange (“ICE”) as a third party fair valuation vendor. ICE provides a fair value for foreign equity securities held by the Trust based on certain factors and methodologies applied by ICE in the event that there is movement in the U.S. market that exceeds a specific threshold established by the Valuation Committee in consultation with, and approved by, the Board of Trustees. Such methodologies generally involve tracking valuation correlations between the U.S. market and each non-U.S. security. As part of the valuation procedures, a “confidence interval” is used, when the threshold is exceeded, to determine the level of correlation between the value of a foreign equity security and movements in the U.S. market before a particular security will be fair valued. In the event that the threshold established by the Valuation Committee

is exceeded on a specific day, the Trust will typically value non-U.S. equity securities in its portfolio that exceed the applicable confidence interval based upon the fair values provided by ICE.

The Target Date and Target Risk Funds value their investments in the underlying Select Funds daily at the closing NAV of each respective Fund.

The Financial Accounting Standards Board's ("FASB") "Fair Value Measurements and Disclosures" defines fair value as the price that a fund would receive to sell an asset or pay to transfer a liability in an orderly transaction between market participants at the measurement date. It establishes and requires disclosure of a fair value hierarchy, separately for each major category of assets and liabilities, that segregates fair value measurements into levels (Levels 1, 2, and 3). Categorizations of fair value measurements, and the criteria used to determine each categorization, are as follows:

Level 1 – quoted prices in active markets for identical securities

Level 2 – prices determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.)

Level 3 – prices determined using significant unobservable inputs (including the valuation committee's own assumptions in determining the fair value of investments)

Valuation levels are not necessarily an indication of the risk associated with investing in those securities. Changes in valuation techniques may result in transfers into or out of an assigned level within the disclosure hierarchy. In accordance with the requirements of U.S. GAAP, the amounts of transfers in and out of level 3, if material, are disclosed in the Note to Schedule of Investments for each respective fund.

a. Fixed Income Securities

The Low-Duration Bond Fund, Medium-Duration Bond Fund, Extended-Duration Bond Fund, and Global Bond Fund (the "Fixed Income Funds") and the Strategic Alternatives Fund may invest in mortgage-related and other asset-backed securities. These securities include mortgage pass-through securities, collateralized mortgage obligations, commercial mortgage-backed securities, stripped mortgage-backed securities, asset-backed securities, collateralized debt obligations and/or other securities that directly or indirectly represent a participation in, or are secured by and payable from, mortgage loans on real property. Mortgage-related and other asset-backed securities are interests in pools of loans or other receivables. Mortgage-related securities are created from pools of residential or commercial mortgage loans, including mortgage loans made by savings and loan institutions, mortgage bankers, commercial banks and others. Asset-backed securities are created from many types of assets, including auto loans, credit card receivables, home equity loans and student loans. These securities provide a monthly payment which consists of both interest and principal payments. Interest payments may be determined by fixed or adjustable rates. The rate of pre-payments on underlying mortgages will affect the price and volatility of a mortgage-related security and may have the effect of shortening or extending the effective duration of the security relative to what was anticipated at the time of purchase. The timely payment of principal and interest of certain mortgage-related securities is guaranteed with the full faith and credit of the U.S. government. Pools created and guaranteed by non-governmental issuers, including government-sponsored corporations, may be supported by various forms of insurance or guarantees, but there can be no assurance that the private insurers or guarantors can meet their obligations under the insurance policies or guarantee arrangements.

Collateralized Mortgage Obligations ("CMOs") are debt obligations of a legal entity that are collateralized by mortgages and divided into classes. CMOs are structured into multiple classes, often referred to as "tranches," with each class bearing a different stated maturity and entitled to a different schedule for payments of principal and interest, including pre-payments. Commercial Mortgage-Backed Securities ("CMBS") include securities that reflect an interest in, and are secured by, mortgage loans on commercial real property. Many of the risks of investing in CMBS reflect the risks of investing in the real estate securing the

underlying mortgage loans. These risks reflect the effects of local and other economic conditions on real estate markets, the ability of tenants to make loan payments and the ability of a property to attract and retain tenants. CMOs and CMBS may be less liquid and may exhibit greater price volatility than other types of mortgage- or asset-backed securities.

Stripped Mortgage-Backed Securities (“SMBS”) are derivative multi-class mortgage securities. SMBS are usually structured with two classes that receive different proportions of the interest and principal distributions on a pool of mortgage assets. A common type of SMBS will have one class receiving some of the interest and most of the principal from the mortgage assets, while the other class will receive most of the interest and the remainder of the principal. In the most extreme case, one class will receive all of the interest (the interest-only or “IO” class), while the other class will receive the entire principal (the principal-only or “PO” class). Payments received for IOs are included in interest income. Because little to no principal will be received at the maturity of an IO, adjustments are made to the book value of the security on a monthly basis until maturity. These adjustments are included in interest income. Payments received for POs are treated as reductions to the cost and par value of the securities.

Inflation-indexed bonds are fixed-income securities whose principal value is periodically adjusted to the rate of inflation. The interest rate on these bonds is generally fixed at issuance at a rate lower than typical bonds. Over the life of an inflation-indexed bond, however, interest will be paid based on a principal value, which is adjusted for inflation. Any increase or decrease in the principal amount of an inflation-indexed bond will be included as interest income, even though investors do not receive their principal until maturity.

“TBA” (to be announced) commitments are commitments to purchase or sell mortgage-backed securities for a fixed price at a future date, typically not exceeding 45 days. TBAs may be considered securities in themselves and involve a risk of loss if the value of the security to be purchased declines prior to settlement date. This risk is in addition to the risk of decline in each Fund’s other assets. Unsettled TBAs are valued at the current market value of the underlying securities, according to the procedures described in the section entitled “Valuation of Securities”.

The Fixed Income Funds may enter into dollar roll transactions, pursuant to which they sell a mortgage-backed TBA or security and simultaneously purchase a similar, but not identical, TBA with the same issuer, rate and terms. The Funds may execute a “roll” to obtain better underlying mortgage securities or to increase yield. The Funds account for dollar roll transactions as purchases and sales, which has the effect of increasing their portfolio turnover rates. Risks associated with dollar rolls are that actual mortgages received by the Funds may be less favorable than those anticipated or that counterparties may fail to perform under the terms of the contracts.

U.S. government securities are obligations of and, in certain cases, guaranteed by, the U.S. government, its agencies or instrumentalities. The U.S. government does not guarantee the NAV of the Funds’ shares. Some U.S. government securities, such as Treasury bills, notes and bonds and securities guaranteed by the Government National Mortgage Association (“GNMA” or “Ginnie Mae”), are supported by the full faith and credit of the U.S. government; others, such as those of the Federal Home Loan Bank, are supported by the right of the issuer to borrow from the U.S. Department of the Treasury (the “U.S. Treasury”); others, such as those of the Federal National Mortgage Association (“FNMA” or “Fannie Mae”), are supported by the discretionary authority of the U.S. government to purchase the agency’s obligations; and still others, such as those of the Student Loan Marketing Association, are supported only by the credit of the instrumentality. U.S. government securities may include zero coupon securities, which do not distribute interest on a current basis and tend to be subject to greater risk than interest-paying securities of similar maturities.

Government-related guarantors (i.e., not backed by the full faith and credit of the U.S. government) include FNMA and the Federal Home Loan Mortgage Corporation (“FHLMC” or “Freddie Mac”). FNMA is a government-sponsored corporation, the common stock of which is owned entirely by private stockholders. FNMA purchases conventional (i.e., not insured or guaranteed by any government agency) residential mortgages from a list of approved seller/servicers which include state and federally chartered savings and loan associations, mutual savings banks, commercial banks and credit unions and mortgage bankers.

Pass-through securities issued by FNMA are guaranteed as to timely payment of principal and interest by FNMA, but are not backed by the full faith and credit of the U.S. government. FHLMC issues Participation Certificates (“PCs”), which are pass-through securities, each representing an undivided interest in a pool of residential mortgages. FHLMC guarantees the timely payment of interest and ultimate collection of principal, but PCs are not backed by the full faith and credit of the U.S. government.

b. Foreign Currency Translations

Investment securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollar amounts at the date of valuation. Purchases and sales of investment securities and income and expense items denominated in foreign currencies are translated into U.S. dollar amounts on the respective dates of such transactions.

The Funds isolate that portion of the results of operations resulting from changes in foreign exchange rates on investments from the fluctuations arising from changes in market prices of securities held.

Reported net realized foreign exchange gains or losses arise from sales of portfolio securities, sales and maturities of short-term securities, sales of foreign currencies, currency gains or losses realized between the trade and settlement dates on securities transactions and the difference between the amounts of dividends, interest, and foreign withholding taxes recorded on the Fund’s books and the U.S. dollar equivalent of the amounts actually received or paid. Net unrealized foreign exchange gains and losses arise from changes in the values of assets and liabilities, including investments in securities at fiscal period end, resulting from changes in the exchange rate.

c. Loan Participations

The Fixed Income Funds, Defensive Market Strategies Fund and Strategic Alternatives Fund may invest in direct debt instruments which are interests in amounts owed to lenders or lending syndicates by corporate borrowers. Investments in loans may be in the form of participations in loans. A loan is often administered by a bank or other financial institution (the “lender”) that acts as agent for all holders. The agent administers the terms of the loan, as specified in the loan agreement. The holder may invest in multiple series of a loan, which may have varying terms and carry different associated risks. The holder generally has no right to enforce compliance with the terms of the loan agreement with the borrower. As a result, these instruments may be subject to the credit risk of both the borrower and the lender that is selling the loan agreement. When investing in a loan participation, the holder has the right to receive payments of principal, interest and any fees to which it is entitled only from the lender selling the loan agreement and only upon receipt of payments by the lender from the borrower.

The Fixed Income Funds, Defensive Market Strategies Fund, and Strategic Alternatives Fund may invest in floating rate loans, some of which may be unfunded corporate loan commitments (“commitments”). Commitments may obligate the holder to furnish temporary financing to a borrower until permanent financing can be arranged. The holder may receive a commitment fee based on the undrawn portion of the underlying line of credit portion of a floating rate loan. In certain circumstances, the holder may receive a prepayment penalty fee upon the prepayment of a floating rate loan by a borrower. Fees earned or paid are recorded as a component of interest income or interest expense.

d. REITs

The Fixed Income Funds, Global Real Estate Securities Fund (the “Real Assets Fund”) and Defensive Market Strategies[®] Fund, Equity Index Fund, Value Equity Fund, Growth Equity Fund, Small Cap Equity Fund, International Equity Index Fund, International Equity Fund, and Emerging Markets Equity Fund (the “Equity Funds”) may invest in real estate investment trusts (“REITs”) that involve risks not associated with investing in stocks. Risks include declines in the value of real estate, general and economic conditions, changes in the value of the underlying property and defaults by borrowers. The value of assets in the real estate industry may go through cycles of relative underperformance and outperformance in comparison to equity securities markets in general.

Dividend income from REITs is recorded using management's estimate of the income included in distributions received from REIT investments. The actual amounts of income, return of capital and capital gains are only determined by each REIT after its fiscal year-end and may differ from the estimated amount. Estimates of income are adjusted in the Funds to the actual amounts when the amounts are determined.

e. Repurchase Agreements

Each Fund may agree to purchase securities from financial institutions subject to the seller's agreement to repurchase them at a mutually agreed upon date and price. It is the Fund's policy that repurchase agreements are fully collateralized by U.S. Treasury and Government Agency securities. All collateral is held by the Fund's custodian bank or a bank with which the custodian bank has entered into a subcustodian agreement, or is segregated in the Federal Reserve Book Entry System. In connection with transactions in repurchase agreements, if the seller defaults and the value of the collateral declines, or if the seller enters an insolvency proceeding, realization of the collateral by the Fund may be delayed or limited.

f. Short Sales

A short sale is a transaction in which a Fund sells a security it does not own. The Fund's obligation to replace the security borrowed and sold short will be collateralized by cash equivalents maintained in a segregated account with the broker. Cash deposited with the broker is recorded as an asset. If the price of the security sold short increases between the time of the short sale and the time the Fund replaces the borrowed security, the Fund will realize a loss; and if the price declines during the period, the Fund will realize a gain. Any realized gain will be decreased, and any realized loss increased, by the amount of transaction costs.

The Fixed Income Funds and Strategic Alternatives Fund may sell short U.S. Treasury securities and derivatives such as, but not limited to, swaps, futures contracts and currency forwards to manage risk (e.g., duration, currency, credit, etc.). The Fixed Income Funds may occasionally enter into a short sale to initiate a dollar roll transaction. The Low-Duration Bond Fund may be involved in dollar roll transactions with U.S. Treasury securities throughout the year. The Strategic Alternatives Fund may establish short positions in stocks of companies with a market value of up to 40% of the Fund's assets. The Defensive Market Strategies Fund may establish short positions in stocks of companies with a market value of up to 30% of the Fund's assets. The International Equity Fund may establish short positions in stocks of foreign companies with a market value of up to 10% of the Fund's assets.

At March 31, 2020, the values of securities sold short in the International Equity Fund and Strategic Alternatives Fund amounted to \$40,626,236 and \$14,564,120, respectively.

g. Security Transactions

Security transactions are accounted for on the date securities are purchased or sold (the trade date).

h. Synthetic Convertible Instruments

The Defensive Market Strategies Fund establishes synthetic convertible instruments. Synthetic convertible instruments combine fixed-income securities (which may be convertible or non-convertible) with the right to acquire equity securities. In establishing a synthetic instrument, a basket of fixed-income securities are pooled with a basket of options or warrants that produce the characteristics similar to a convertible security. The risks of investing in synthetic convertible instruments include unfavorable price movements in the underlying security and the credit risk of the issuing financial institution. There may be no guarantee of a return of principal with synthetic convertible instruments and the appreciation potential may be limited. Synthetic convertible instruments may be more volatile and less liquid than other investments held by the Fund.

2. DERIVATIVE FINANCIAL INSTRUMENTS

The Funds may engage in various portfolio strategies to seek to increase their return by hedging their portfolios against adverse movements in the equity, debt and currency markets. Losses may arise due to changes in the value of the contract if the counterparty does not perform under the contract. The Funds, in their normal course of business, may enter into contracts that contain a variety of representations and warranties and which provide general indemnifications. The Funds' exposure may include future claims that may be made against the Funds that have not yet occurred.

FASB "Derivatives and Hedging" includes required disclosure for (i) the nature and terms of the derivative, reasons for entering into the derivative, the events or circumstances that would require the seller to perform under the derivative, and the current status of the payment/performance risk of the derivative, (ii) the maximum potential amount of future payments (undiscounted) the seller could be required to make under the derivative, (iii) the fair value of the derivative and (iv) the nature of any recourse provisions and assets held either as collateral or by third parties. FASB "Guarantees" require additional disclosures about the current status of the payment/performance risk of a guarantee. All of this information has been incorporated for the current period as part of the Schedules of Investments within the Swap agreements outstanding disclosure and in the Notes to Financial Statements.

Financial Futures Contracts — The Funds (except the Money Market Fund) may purchase or sell financial futures contracts and the options on such futures contracts for the purpose of hedging risk on existing securities, demonstrating purchase of securities or gaining market exposure on cash balances. Financial futures contracts are contracts for the delivery of securities at a specified future date at an agreed upon price or yield. Upon entering into a contract, the Funds deposit and maintain as collateral such initial margin as required by the exchange on which the transaction is effected.

Pursuant to the contract, the Funds agree to pay to or receive from the broker an amount of cash equal to the daily fluctuation in the value of the contract. Such payments or receipts are known as variation margin and are recorded by the Funds as unrealized gains or losses until the contract is closed or settled.

Risks of entering into futures contracts include the possibility that there will be an imperfect price correlation between the futures and the underlying securities. Second, it is possible that a lack of liquidity for futures contracts could exist in the secondary market, resulting in an inability to close a futures position prior to its maturity date. Third, the purchase of a futures contract involves the risk that a Fund could lose more than the original margin deposit required to initiate a futures transaction. Futures contracts involve, to varying degrees, risk of loss in excess of the variation margin.

Foreign Currency Options and Futures — The Fixed Income Funds, Strategic Alternatives Fund and Defensive Market Strategies Fund may also enter into futures contracts on foreign currencies and related options on transactions as a short or long hedge against possible variations in foreign exchange rates.

Forward Foreign Exchange Contracts — Certain Funds may enter into forward foreign currency exchange contracts to hedge against adverse exchange rate fluctuation to the U.S. dollar or between different foreign currencies in connection with either specific security transactions or portfolio positions. Each contract is valued daily and the change in value is recorded as an unrealized gain or loss. When the contract is closed, a realized gain or loss is recorded equal to the difference between the opening value and the closing value of the contract. These contracts may involve market risk in excess of the unrealized gain or loss. The Funds could be exposed to risk if the counterparties to the contracts are unable to meet the terms of the contract and from unanticipated movements in the value of a foreign currency relative to the U.S. dollar.

Options — Certain Funds are authorized to write and purchase put and call options. The risk in writing a call option is that the Funds give up the opportunity for profit if the market price of the security increases. The risk in writing a put option is that the Funds may incur a loss if the market price of the security decreases and the option is exercised. The risk in purchasing an option is that the Funds pay a premium whether or not the option is exercised. The Funds also have the

additional risk of being unable to enter into a closing transaction at an acceptable price if a liquid secondary market does not exist. The Funds also may write over-the-counter options where completing the obligation depends upon the credit standing of the other party and that party's ability to perform. Option contracts also involve the risk that they may not work as intended due to unanticipated developments in market conditions or other causes.

Options purchased are recorded as an asset and written options are recorded as liabilities to the extent of premiums paid or received. Each Fund will realize a gain or loss when the option transaction expires or closes. When an option is exercised, the proceeds on sales for a written call option, the purchase cost for a written put option or the cost of a security for a purchased put or call option is adjusted by the amount of the premium received or paid.

When a Fund writes a call or put option, an amount equal to the premium received is recorded as a liability and subsequently marked to market to reflect the current value of the option written.

Certain Funds may write swaption contracts to manage exposure to fluctuations in interest rates and to enhance portfolio yield. Swaption contracts written by the Funds represent an option that gives the purchaser the right, but not the obligation, to enter into a previously agreed upon swap agreement on a future date. If a written call swaption is exercised, the writer will enter a swap and is obligated to pay the fixed-rate and receive a floating rate in exchange. If a written put swaption is exercised, the writer will enter a swap and is obligated to pay the floating rate and receive a fixed rate in exchange. Swaptions are marked-to-market daily based upon quotations from market makers. When a Fund writes a swaption, the premium received is recorded as a liability and is subsequently adjusted to the current market value of the swaption.

Entering into a swaption contract involves, to varying degrees, the elements of credit, market and interest rate risk in excess of the associated option and swap agreement amounts. The Funds bear the market risk arising from any change in index values or interest rates.

Swap Agreements — Each Select Fund, except the Money Market Fund, may enter into swap agreements, such as total return swaps. The Equity Funds may enter into equity swap agreements, and the International Equity Fund and Emerging Markets Equity Fund may also enter into cross-currency swap agreements. The Fixed Income Funds may enter into interest rate, credit default, and cross-currency swap agreements. The Strategic Alternatives Fund may enter into equity and interest rate swap agreements.

Swap agreements are privately negotiated agreements between a Fund and a counterparty to exchange or swap investment cash flows, assets, foreign currencies or market-linked returns at specified, future intervals. A swap may be entered into in order to, among other things, change the maturity of a Fund's portfolio, to protect a Fund's value from changes in interest rates, to expose a Fund to a different security or market or to help a Fund achieve a strategy relative to an index or other benchmark. By entering into a swap agreement, a Fund is exposed to the risk of unanticipated movements in interest rates or in the value of an underlying security or index (or the risk that the counterparty will not fulfill its obligation under the agreement).

Swaps are marked-to-market daily based upon values from third party vendors or quotations from market makers to the extent available; and the change in value, if any, is recorded as an unrealized gain or loss. In the event that market quotations are not readily available or deemed reliable, certain swap agreements may be valued pursuant to guidelines established by the Board of Trustees. In the event that market quotes are not readily available and the swap cannot be valued pursuant to one of the valuation methods, the value of the swap will be determined in good faith by the Valuation Committee, generally based upon recommendations provided by the Fund's sub-adviser.

Payments received or made at the beginning of the measurement period represent payments made or received upon entering into the swap agreement to compensate for differences between the stated terms of the swap agreement and prevailing market conditions (credit spreads, currency exchange rates, interest rates, and other relevant factors). These upfront payments are recorded as realized gains or losses upon termination or maturity of the swap. A liquidation payment received or made at the termination of the swap is recorded as realized gain or loss. Net periodic payments received or paid by a Fund are included as part of realized gains or losses.

Certain of the Funds' derivative agreements contain provisions that require the Fund to maintain a predetermined level of net assets, and/or provide limits regarding the decline of the Fund's NAV over one-month, three-month and 12-month periods. If a Fund were to violate such provisions, the counterparties to the derivative instruments could request immediate payment or demand immediate collateralization on derivative instruments in net liability positions. For the period ended March 31, 2020, all of the Funds maintained the required level of net assets and/or the NAVs of the Funds did not decline below the limits set forth in the derivative agreements.

Entering into these agreements involves, to varying degrees, elements of credit, market and documentation risk. Such risks involve the possibility that there will be no liquid market for these agreements, that the counterparty to the agreements may default on its obligation to perform or disagree as to the meaning of contractual terms in the agreements and that there may be unfavorable changes in interest rates.

Credit Default Swaps — Credit default swap ("CDS") agreements involve one party making a stream of payments (referred to as the buyer of protection) to another party (the seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event for the referenced entity, obligation or index. As a seller of protection on CDS agreements, a Fund will generally receive from the buyer of protection a fixed rate of income throughout the term of the swap provided that there is no credit event. As the seller, a Fund would effectively add leverage to its portfolio because, in addition to its total net assets, a Fund would be subject to investment exposure on the notional amount of the swap. In connection with these agreements, securities are set aside as collateral by the Fund's custodian.

Upfront payments made or received in connection with CDS agreements are amortized over the expected life of the CDS agreements as unrealized gains or losses on swap agreements. The change in value of the CDS agreements is recorded daily as unrealized appreciation or depreciation. A realized gain or loss is recorded upon a credit event (as defined in the CDS agreement) or the maturity or termination of the agreement.

The sub-advisers monitor a variety of factors including cash flow assumptions, market activity, market sentiment and valuation as part of their ongoing process of assessing payment and performance risk. As payment and performance risk increases, the value of a CDS increases, resulting in recognition of unrealized gains for long positions and unrealized losses for short positions. Conversely, as payment and performance risk decreases, unrealized gains are recognized for short positions and unrealized losses are recognized for long positions. Any current or future declines in the fair value of the swap may be partially offset by upfront payments received by the Fund as a seller of protection if applicable. The change in value is recorded within unrealized appreciation (depreciation) until the occurrence of a credit event or the termination of the swap, at which time a realized gain (loss) is recorded.

If a Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, a Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation, other deliverable obligations or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index. If a Fund is a buyer of protection and a

credit event occurs, as defined under the terms of that particular swap agreement, a Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation, other deliverable obligations or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index. Recovery values are assumed by market makers considering either industry standard recovery rates or entity specific factors and considerations until a credit event occurs. If a credit event has occurred, the recovery value is determined by a facilitated auction whereby a minimum number of allowable broker bids, together with a specified valuation method, are used to calculate the settlement value.

CDS agreements on corporate issues or sovereign issues of an emerging country involve one party making a stream of payments to another party in exchange for the right to receive a specified return in the event of a default or other credit event. If a credit event occurs and cash settlement is not elected, a variety of other deliverable obligations may be delivered in lieu of the specific referenced obligation. The ability to deliver other obligations may result in a cheapest-to-deliver option (the buyer of protection's right to choose the deliverable obligation with the lowest value following a credit event). A Fund may use CDS on corporate issues or sovereign issues of an emerging country to provide a measure of protection against defaults of the issuers (i.e., to reduce risk where a Fund owns or has exposure to the referenced obligation) or to take an active long or short position with respect to the likelihood of a particular issuer's default.

CDS agreements on asset-backed securities involve one party making a stream of payments to another party in exchange for the right to receive a specified return in the event of a default or other credit event. Unlike CDS on corporate issues or sovereign issues of an emerging country, deliverable obligations in most instances would be limited to the specific referenced obligation as performance for asset-backed securities can vary across deals. Prepayments, principal paydowns, and other write down or loss events on the underlying loans will reduce the outstanding principal balance of the referenced obligation. These reductions may be temporary or permanent as defined under the terms of the swap agreement and the notional amount for the swap agreement will be adjusted by corresponding amounts. A Fund may use CDS on asset-backed securities to provide a measure of protection against defaults of the referenced obligation or to take an active long or short position with respect to the likelihood of a particular referenced obligation's default.

CDS agreements on credit indexes involve one party making a stream of payments to another party in exchange for the right to receive a specified return in the event of a write-down, principal shortfall, interest shortfall or default of all or part of the referenced entities comprising the credit index. A credit index is a list of a basket of credit instruments or exposures designed to be representative of some part of the credit market as a whole. These indexes are made up of reference credits that are judged by a poll of dealers to be the most liquid entities in the CDS market based on the sector of the index. Components of the indexes may include, but are not limited to, investment grade securities, high yield securities, asset-backed securities, emerging markets, and/or various credit ratings within each sector. Credit indexes are traded using CDS with standardized terms including a fixed spread and standard maturity dates. An index CDS references all the names in the index, and if there is a default, the credit event is settled based on that name's weight in the index. The composition of the indexes changes periodically, usually every six months, and for most indexes, each name has an equal weight in the index. A Fund may use CDS on credit indexes to hedge a portfolio of CDS or bonds with a CDS on indexes which is less expensive than it would be to buy many CDS to achieve a similar effect. CDS on indexes are benchmarks for protecting investors owning bonds against default, and traders use them to speculate on changes in credit quality.

Implied credit spreads, represented in absolute terms, utilized in determining the market value of CDS agreements on corporate issues or sovereign issues of an emerging country as of period end are disclosed in the Schedules of Investments and serve as an indicator of the current status of the payment/performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling

protection and may include upfront payments required to be made to enter into the agreement. For CDS agreements on asset-backed securities and credit indexes, the quoted market prices and resulting values serve as the indicator of the current status of the payment/performance risk. Wider credit spreads and increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

The maximum potential amount of future payments (undiscounted) that a Fund as a seller of protection could be required to make under a CDS agreement would be an amount equal to the notional amount of the agreement. These potential amounts would be partially offset by any recovery values of the respective referenced obligations, upfront payments received upon entering into the agreement, or net amounts received from the settlement of buy protection CDS agreements entered into by a Fund for the same referenced entity or entities.

CDS involve greater risks than if the Funds had invested in the referenced obligation directly. In addition to general market risks, CDS are subject to liquidity risk and counterparty credit risk. The Funds enter into CDS with counterparties meeting defined criteria for financial strength. A buyer also may lose its investment and recover nothing should a credit event not occur. If a credit event did occur, the value of the referenced obligation received by the seller, coupled with the periodic payments previously received, may be less than the full notional value it pays to the buyer, resulting in a loss of value.

The maximum potential amount of future payments (undiscounted) that a Fund as a seller of protection could be required to make under a credit default swap agreement equals the notional amount of the agreement. Notional amounts of each individual credit default swap agreement outstanding as of period end for which a Fund is the seller of protection are disclosed in the Schedules of Investments. These potential amounts would be partially offset by any recovery values of the respective referenced obligations, upfront payments received upon entering into the agreement, or net amounts received from the settlement of buy protection credit default swap agreements entered into by a Fund for the same referenced entity or entities.

Centrally Cleared Swap Agreements — Centrally cleared swaps are either interest rate or CDS agreements brokered by the Chicago Mercantile Exchange, London Clearing House or the Intercontinental Exchange (the "Exchanges") where the Exchanges are the counterparty to both the buyer and seller of protection. Centrally cleared swaps involve a lesser degree of risk because the Exchanges, as counterparties, monitor risk factors for the involved parties. Centrally cleared swaps are subject to general market risks and to liquidity risk. Pursuant to the agreement, the Funds agree to pay to or receive from the broker an amount of cash equal to the daily fluctuation in the value of the contract (the "margin") and daily interest on the margin. In the case of centrally cleared interest rate swaps, the daily settlement also includes the daily portion of interest. Such payments are recorded by the Funds as unrealized gains or losses until the contract is closed or settled.

Centrally cleared swaps require no payments at the beginning of the measurement period nor are there liquidation payments at the termination of the swap.

Cross-Currency Swap Agreements — Cross-currency swap agreements involve two parties exchanging two different currencies with an agreement to reverse the exchange at a later date at specified exchange rates. The exchange of currencies at the inception date of the contract takes place at the current spot rate. The re-exchange at maturity may take place at the same exchange rate, a specified rate, or the then current spot rate. Interest payments, if applicable, are made between the parties based on interest rates available in the two currencies at the inception of the contract. The terms of cross-currency swap agreements may extend for many years. Cross-currency swaps are usually negotiated with commercial and investment banks. Some cross-currency swaps may not provide for exchanging principal cash flows but only for exchanging interest cash flows.

Interest Rate Swap Agreements — Interest rate swap agreements involve the exchange by a Fund with another party of their respective commitments to pay or receive interest with respect to the notional amount of principal. Certain forms of interest rate swap agreements may include: (i) interest rate caps, under which, in return for a premium, one party agrees to make payments to the other to the extent that interest rates exceed a specified rate, or “cap”, (ii) interest rate floors, under which, in return for a premium, one party agrees to make payments to the other to the extent that interest rates fall below a specified rate, or “floor”, (iii) interest rate collars, under which a party sells a cap and purchases a floor or vice versa in an attempt to protect itself against interest rate movements exceeding given minimum or maximum levels, (iv) callable interest rate swaps, under which the counterparty may terminate the swap transaction in whole at zero cost by a predetermined date and time prior to the maturity date, (v) spread locks, which allow the interest rate swap users to lock in the forward differential (or spread) between the interest rate swap rate and a specified benchmark or (vi) basis swap, under which two parties can exchange variable interest rates based on different money markets.

Total Return Swap Agreements — Total return swap agreements on commodities involve commitments where exchanged cash flows are based on the price of a commodity and in return a Fund receives either fixed or determined by floating price rate. One party would receive payments based on the market value of the commodity involved and pay a fixed amount. Total return swap agreements on indexes involve commitments to pay interest in exchange for a market-linked return. One counterparty pays out the total return of a specific reference asset, which may be an equity, index or bond, and in return receives a regular stream of payments. To the extent the total return of the security or index underlying the transaction exceeds or falls short of the offsetting interest rate obligation, a Fund will receive a payment from or make a payment to the counterparty.

Forward Rate Agreements — Forward rate agreements represent an agreement between counterparties to exchange cash flows based on the difference between two interest rates, applied to a notional principal amount on a fixed future date. The Funds enter into forward rate agreements to gain yield exposure based on anticipated market conditions at the specified termination date of the agreement.

Variance Swap Agreements — Variance swap agreements involve two parties exchanging cash payments based on the difference between the stated level of variance (“Variance Strike Price”) and the actual variance realized on an underlying asset or index. As a receiver of the realized price variance, a Fund would receive the payoff amount when the realized price variance of the underlying asset is greater than the strike price and would owe the payoff amount when the variance is less than the strike price. As a payer of the realized price variance, a Fund would owe the payoff amount when the realized price variance of the underlying asset is greater than the strike price and would receive the payoff amount when the variance is less than the strike. A Fund may enter into variance swaps in an attempt to hedge market risk or adjust exposure to the markets.

Derivative Holdings Categorized by Risk Exposure

FASB “Derivatives and Hedging” also requires all companies to disclose information intended to enable financial statement users to understand how and why the entity uses derivative instruments, how derivatives are accounted for, and how derivative instruments affect the entity’s financial position, results of operations, and cash flows.

Asset Derivative Value

Fund	Total Value at 3/31/20	Interest Rate Contracts	Foreign Exchange Contracts	Credit Contracts	Equity Contracts
Low-Duration Bond					
Forwards	\$ 1,887,014	\$ —	\$ 1,887,014	\$ —	\$ —
Futures	3,004,769	3,004,769	—	—	—
Swaps	1,312,617	153,759	—	1,158,858	—
Totals	\$ 6,204,400	\$ 3,158,528	\$ 1,887,014	\$ 1,158,858	\$ —
Medium-Duration Bond					
Forwards	\$ 6,839,179	\$ —	\$ 6,839,179	\$ —	\$ —
Futures	24,087,422	18,924,850	—	—	5,162,572
Purchased Options	435,058	290,872	144,186	—	—
Swaps	1,810,749	1,492,454	—	318,295	—
Totals	\$ 33,172,408	\$ 20,708,176	\$ 6,983,365	\$ 318,295	\$ 5,162,572
Global Bond					
Forwards	\$ 9,422,819	\$ —	\$ 9,422,819	\$ —	\$ —
Futures	1,286,585	1,286,585	—	—	—
Purchased Options	322,280	—	322,280	—	—
Swaps	1,885,048	—	—	1,885,048	—
Totals	\$ 12,916,732	\$ 1,286,585	\$ 9,745,099	\$ 1,885,048	\$ —
Defensive Market Strategies					
Forwards	\$ 89,853	\$ —	\$ 89,853	\$ —	\$ —
Equity Index					
Futures	\$ 2,716,106	\$ —	\$ —	\$ —	\$ 2,716,106
Value Equity					
Forwards	\$ 35,604	\$ —	\$ 35,604	\$ —	\$ —
Futures	356,419	—	—	—	356,419
Totals	\$ 392,023	\$ —	\$ 35,604	\$ —	\$ 356,419
Small Cap Equity					
Futures	\$ 186,599	\$ —	\$ —	\$ —	\$ 186,599
International Equity Index					
Futures	\$ 4,149,448	\$ —	\$ —	\$ —	\$ 4,149,448
International Equity					
Forwards	\$ 5,733,940	\$ —	\$ 5,733,940	\$ —	\$ —
Futures	1,991,237	—	—	—	1,991,237
Swaps	412,039	—	—	—	412,039
Totals	\$ 8,137,216	\$ —	\$ 5,733,940	\$ —	\$ 2,403,276
Emerging Markets Equity					
Forwards	\$ 8,542,535	\$ —	\$ 8,542,535	\$ —	\$ —
Futures	82,664	—	—	—	82,664
Swaps	1,134,376	—	—	—	1,134,376
Totals	\$ 9,759,575	\$ —	\$ 8,542,535	\$ —	\$ 1,217,040
Global Real Estate Securities					
Futures	\$ 59,091	\$ —	\$ —	\$ —	\$ 59,091

Asset Derivative Value

Fund	Total Value at 3/31/20	Interest Rate Contracts	Foreign Exchange Contracts	Credit Contracts	Equity Contracts
Strategic Alternatives					
Forwards	\$ 24,382,677	\$ —	\$ 24,382,677	\$ —	\$ —
Futures	565,786	565,786	—	—	—
Purchased Options	75	—	—	—	75
Swaps	2,071,851	1,487,385	—	—	584,466
Totals	\$ 27,020,389	\$ 2,053,171	\$ 24,382,677	\$ —	\$ 584,541

Liabilities Derivative Value

Fund	Total Value at 3/31/20	Interest Rate Contracts	Foreign Exchange Contracts	Credit Contracts	Equity Contracts
Low-Duration Bond					
Forwards	\$ 913,685	\$ —	\$ 913,685	\$ —	\$ —
Futures	1,345,503	1,345,503	—	—	—
Written Options	285,032	—	—	285,032	—
Swaps	1,968,412	1,962,571	—	5,841	—
Totals	\$ 4,512,632	\$ 3,308,074	\$ 913,685	\$ 290,873	\$ —
Medium-Duration Bond					
Forwards	\$ 6,291,216	\$ —	\$ 6,291,216	\$ —	\$ —
Futures	10,768,043	7,285,374	—	—	3,482,669
Written Options	2,997,496	2,680,478	317,018	—	—
Swaps	14,920,170	13,290,539	—	1,629,631	—
Totals	\$ 34,976,925	\$ 23,256,391	\$ 6,608,234	\$ 1,629,631	\$ 3,482,669
Global Bond					
Forwards	\$ 9,000,270	\$ —	\$ 9,000,270	\$ —	\$ —
Futures	3,617,196	3,617,196	—	—	—
Swaps	893,890	—	—	893,890	—
Totals	\$ 13,511,356	\$ 3,617,196	\$ 9,000,270	\$ 893,890	\$ —
Defensive Market Strategies					
Forwards	\$ 367,608	\$ —	\$ 367,608	\$ —	\$ —
Futures	876,864	—	—	—	876,864
Written Options	4,395,408	—	—	—	4,395,408
Totals	\$ 5,639,880	\$ —	\$ 367,608	\$ —	\$ 5,272,272
Value Equity					
Forwards	\$ 365,234	\$ —	\$ 365,234	\$ —	\$ —
Futures	20,490	—	—	—	20,490
Totals	\$ 385,724	\$ —	\$ 365,234	\$ —	\$ 20,490
International Equity					
Forwards	\$ 5,253,257	\$ —	\$ 5,253,257	\$ —	\$ —
Futures	79,559	—	—	—	79,559
Swaps	650,145	—	—	—	650,145
Totals	\$ 5,982,961	\$ —	\$ 5,253,257	\$ —	\$ 729,704

Liabilities Derivative Value

Fund	Total Value at 3/31/20	Interest Rate Contracts	Foreign Exchange Contracts	Credit Contracts	Equity Contracts
Emerging Markets Equity					
Forwards	\$ 11,953,956	\$ —	\$ 11,953,956	\$ —	\$ —
Futures	147,711	—	—	—	147,711
Swaps	886,805	—	—	—	886,805
Totals	<u>\$ 12,988,472</u>	<u>\$ —</u>	<u>\$ 11,953,956</u>	<u>\$ —</u>	<u>\$ 1,034,516</u>
Strategic Alternatives					
Forwards	\$ 22,960,703	\$ —	\$ 22,960,703	\$ —	\$ —
Futures	498,693	498,693	—	—	—
Written Options	1,421,764	141,208	—	—	1,280,556
Swaps	1,876,840	1,490,338	—	—	386,502
Totals	<u>\$ 26,758,000</u>	<u>\$ 2,130,239</u>	<u>\$ 22,960,703</u>	<u>\$ —</u>	<u>\$ 1,667,058</u>

Volume of Derivative Transactions

The table below summarizes the average balance of derivative holdings by Fund during the period ended March 31, 2020. The average balance of derivatives held is indicative of the trading volume of each Fund.

Long Derivative Volume

Fund	Forward Foreign Currency Contracts	Financial Futures Contracts	Purchased Option Contracts	Swap Contracts
MyDestination 2015	\$ —	\$ 7,665,850	\$ —	\$ —
MyDestination 2025	—	19,213,976	—	—
MyDestination 2035	—	19,437,894	—	—
MyDestination 2045	—	14,179,708	—	—
MyDestination 2055	—	4,422,561	—	—
Conservative Allocation	—	9,188,985	—	—
Balanced Allocation	—	27,546,688	—	—
Growth Allocation	—	23,420,334	—	—
Aggressive Allocation	—	19,477,770	—	—
Low-Duration Bond	93,641,131	276,461,218	—	13,944,916
Medium-Duration Bond	160,393,625	1,128,904,269	448,813	342,477,299
Global Bond	189,493,615	132,653,477	61,810	20,107,640
Defensive Market Strategies	25,718,933	—	—	—
Equity Index	—	71,787,880	—	—
Value Equity	44,118,458	25,924,670	—	—
Growth Equity	—	32,957,220	—	—
Small Cap Equity	—	10,041,585	—	—
International Equity Index	—	42,223,093	—	—
International Equity	127,540,008	74,502,060	—	7,615,869
Emerging Markets Equity	143,866,557	15,574,639	—	25,929,129
Global Real Estate Securities	—	5,886,310	—	—
Strategic Alternatives	486,235,744	48,417,238	16,185	157,952,648

Short Derivative Volume

Fund	Forward Foreign Currency Contracts	Financial Futures Contracts	Written Option Contracts	Swap Contracts
Low-Duration Bond	\$ 23,693,585	\$ 76,053,688	\$ 32,233	\$ 62,240,294
Medium-Duration Bond	95,186,874	458,239,497	1,590,111	211,016,911
Global Bond	170,824,585	90,767,311	—	38,737,876
Defensive Market Strategies	2,295,944	22,478,100	3,144,707	—
Value Equity	1,570,436	—	—	—
International Equity	142,249,309	23,531,383	—	12,480,545
Emerging Markets Equity	154,164,582	8,798,247	—	4,633,794
Strategic Alternatives	486,041,454	62,495,378	1,048,234	152,142,672

3. SECURITIES LENDING

Through an agreement with Northern Trust (the Funds' custodian) the Select Funds may lend portfolio securities to certain brokers, dealers and other financial institutions that pay the Select Funds a negotiated fee. When loaning securities, the Select Funds retain the benefits of owning the securities, including the economic equivalent of dividends or interest generated by the security. The Select Funds also have the ability to terminate the loans at any time and can do so in order to vote proxies or sell the securities. The Select Funds receive cash or U.S. government securities, such as U.S. Treasury Bills and U.S. Treasury Notes, as collateral against the loaned securities in an amount at least equal to the market value of the loaned securities. The adequacy of the collateral is monitored on a daily basis and the market value of the securities loaned is determined at the close of each business day. However, in the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. Cash collateral has been invested in a short-term government money market fund managed by an affiliate of Northern Trust, which invests 99.5% or more of its total assets in U.S. government securities. This investment is presented on the Funds' Schedules of Investments. The Funds do not have control of non-cash securities lending collateral, as such, this amount is not presented on the Funds' Schedules of Investments.

Securities lending transactions are entered into by the Funds under a Securities Lending Authorization Agreement which permits the Funds, under certain circumstances including an event of default (such as bankruptcy or insolvency), to offset amounts payable by the Fund to the same counterparty against amounts to be received and create one single net payment due to or from the Fund. Securities lending transactions pose certain risks to the Funds. There is a risk that a borrower may default on its obligations to return loaned securities. A Fund will be responsible for the risks associated with the investment of cash collateral, including any collateral invested in an unaffiliated or affiliated money market fund. A Fund may lose money on its investment of cash collateral or may fail to earn sufficient income on its investment to meet obligations to the borrower. In addition, delays may occur in the recovery of securities from borrowers, which could interfere with a Fund's ability to vote proxies or to settle transactions.

At March 31, 2020, the market values of loaned securities and collateral received were as follows:

Fund	Value of Securities Loaned	Value of Non-cash Collateral	Value of Cash Collateral	Total Value of Collateral *
Low-Duration Bond	\$ 49,706,042	\$ 36,041,986	\$14,695,885	\$ 50,737,871
Medium-Duration Bond	58,769,971	53,034,321	7,032,245	60,066,566
Extended-Duration Bond	38,581,530	38,332,990	1,038,681	39,371,671
Global Bond	61,318,045	49,016,084	13,839,807	62,855,891
Defensive Market Strategies	35,363,306	25,368,182	11,123,867	36,492,049
Equity Index	59,459,828	59,297,186	1,704,921	61,002,107

<u>Fund</u>	<u>Value of Securities Loaned</u>	<u>Value of Non-cash Collateral</u>	<u>Value of Cash Collateral</u>	<u>Total Value of Collateral *</u>
Value Equity	\$ 19,194,849	\$ 18,144,933	\$ 1,487,063	\$ 19,631,996
Growth Equity	110,111,683	109,009,107	3,663,605	112,672,712
Small Cap Equity	86,193,588	77,422,038	10,878,160	88,300,198
International Equity Index	26,719,094	18,115,675	11,139,156	29,254,831
International Equity	30,395,077	31,163,243	2,607,873	33,771,116
Emerging Markets Equity	6,342,340	6,174,111	1,038,555	7,212,666
Global Real Estate Securities	6,397,102	6,199,207	395,026	6,594,233

*As of the end of the reporting period, the value of the collateral pledged from the counterparty exceeded the value of the securities out on loan resulting in a net amount of \$0. Refer to the Fund's Schedule of Investments for details on the securities out on loan.

4. MARKET AND CREDIT RISK

In the normal course of business, the Funds trade financial instruments and enter into financial transactions where the risk of potential loss exists due to changes in the market (market risk) or due to the failure of the other party to a transaction to perform (credit and counterparty risks).

Market Risks — A Fund's investments in derivatives and other financial instruments expose the Fund to various risks such as, but not limited to, interest rate, foreign currency, equity and commodity risks.

Interest rate risk is the risk that fixed income securities will decline in value because of changes in interest rates. As nominal interest rates rise, the value of certain fixed income securities held by a Fund is likely to decrease. A nominal interest rate can be described as the sum of a real interest rate and an expected inflation rate. Fixed income securities with longer durations tend to be more sensitive to changes in interest rates, usually making them more volatile than securities with shorter durations. Duration is useful primarily as a measure of the sensitivity of a fixed income's market price to interest rate (i.e. yield) movements.

If a Fund invests directly in foreign currencies or in securities that trade in, and receive revenues in, foreign currencies, or in derivatives that provide exposure to foreign currencies, it will be subject to the risk that those currencies will decline in value relative to the base currency of the Fund, or, in the case of hedging positions, that the Fund's base currency will decline in value relative to the currency being hedged. Currency rates in foreign countries may fluctuate significantly over short periods of time for a number of reasons, including changes in interest rates, intervention (or the failure to intervene) by U.S. or foreign governments, central banks or supranational entities such as the International Monetary Fund, or by the imposition of currency controls or other political developments in the United States or abroad. As a result, a Fund's investments in foreign currency denominated securities may reduce the returns of the Fund.

The market values of equities, such as common stocks and preferred stocks, or equity related investments such as futures and options, may decline due to general market conditions which are not specifically related to a particular company, such as real or perceived adverse economic conditions, changes in the general outlook for corporate earnings, changes in interest or currency rates or adverse investor sentiment. Market values may also decline due to factors which affect a particular industry or industries, such as labor shortages or increased production costs and competitive conditions within an industry. Equity securities and equity related investments generally have greater market price volatility than fixed income securities.

A Fund's investments in commodity-linked derivative instruments may subject the Fund to greater market price volatility than investments in traditional securities. The value of commodity-linked derivative instruments may be affected by changes in overall market movements, commodity index volatility, changes in interest rates, or factors affecting a particular industry or commodity, such as drought, floods, weather, livestock disease, embargoes, tariffs and international economic, political and regulatory developments.

In countries with limited or developing markets, investments may present greater risks than in more developed markets and the prices of such investments may be volatile. The consequences of political, social or economic changes in these markets may have disruptive effects on the market prices of these investments and the income they generate, as well as the Fund's ability to repatriate such amounts.

Credit and Counterparty Risks — A Fund will be exposed to credit risk on parties with whom it trades and will also bear the risk of settlement default. A Fund minimizes concentrations of credit risk by undertaking transactions with a large number of customers and counterparties on recognized and reputable exchanges. A Fund could lose money if the issuer or guarantor of a fixed income security, or the counterparty to a derivatives contract, repurchase agreement or a loan of portfolio securities, is unable or unwilling to make timely principal and/or interest payments, or to otherwise honor its obligations. Securities are subject to varying degrees of credit risk, which are often reflected in credit ratings.

Similar to credit risk, a Fund may be exposed to counterparty risk, or the risk that an institution or other entity with which the Fund has unsettled or open transactions will default. Financial assets, which potentially expose a Fund to counterparty risk, consist principally of cash due from counterparties and investments. The investment advisers minimize counterparty risks to the Funds by performing extensive reviews of each counterparty and obtaining approval from the Counterparty Risk Committee prior to entering into transactions with a third party. All transactions in listed securities are settled/paid for upon delivery using approved counterparties. The risk of default is considered minimal, as delivery of securities sold is only made once a Fund has received payment. Payment is made on a purchase once the securities have been delivered by the counterparty. The trade will fail if either party fails to meet its obligation.

Brexit Risks — Each Fund may face potential risks associated with the United Kingdom's decision to leave the European Union (the "EU"). In June 2016, the United Kingdom approved a referendum to leave the EU, commonly referred to as "Brexit," which sparked depreciation in the value of the British Pound, short-term declines in global stock markets, and heightened risk of continued worldwide economic volatility. The United Kingdom officially left the EU on January 31, 2020, with a transitional period set to end on December 31, 2020. Brexit created and may continue to create an uncertain political and economic environment in the United Kingdom and other EU countries. This long-term uncertainty may affect other countries in the EU and elsewhere. Further, the UK's departure from the EU may cause volatility within the EU, triggering prolonged economic downturns in certain European countries or sparking additional member states to contemplate departing the EU. Any of these events may have a significant adverse effect on global markets and economies, which in turn could negatively impact the value of each Fund's investments.

LIBOR Risks — The United Kingdom's Financial Conduct Authority, which regulates LIBOR, has announced plans to phase out the use of LIBOR by the end of 2021. There remains uncertainty regarding the future use of LIBOR and the nature of any replacement rate. The transition process away from LIBOR may involve, among other things, increased volatility or illiquidity in markets for instruments that currently rely on LIBOR. The transition process may also result in a reduction in the value of certain instruments held by a Fund or reduce the effectiveness of related Fund transactions such as hedges. Volatility, the potential reduction in value, and/or the hedge effectiveness of financial instruments may be heightened for financial instruments that do not include fallback provisions that address the cessation of LIBOR. Any potential effects of the transition away from LIBOR on any of the Funds or on financial instruments in which a Fund invests, as well as other unforeseen effects, could result in losses to a Fund.

5. RECENT PRONOUNCEMENTS

In August 2018, the FASB issued ASU 2018-13 ("ASU 2018-13"), "Disclosure Framework -- Changes to the Disclosure Requirements for Fair Value Measurement," which amends the fair value measurement disclosure requirements of the Accounting Standards Codification 820 ("ASC 820"). The amendments of ASU 2018-13 include new, eliminated, and modified disclosure requirements of the ASC 820. In addition, the amendments clarify that materiality is an appropriate consideration of entities when evaluating disclosure requirements.

6. REGULATORY EXAMINATIONS

Federal and state regulatory authorities from time to time make inquiries and conduct examinations regarding compliance by the Trust and its affiliates with securities and other laws and regulations affecting the Funds. There are currently no such matters which the Trust and its affiliates believe will be material to these financial statements.

7. SUBSEQUENT EVENTS

The recent outbreak of the novel coronavirus, first detected in December 2019, rapidly became a pandemic and has resulted in disruptions to the economies of many nations, individual companies and the markets in general, the impact of which cannot necessarily be foreseen at the present time. This has created closed borders, quarantines, supply chain disruptions and general anxiety, negatively impacting global markets in an unforeseeable manner. The impact of the novel coronavirus and other such future infectious diseases in certain regions or countries may be greater or less due to the nature or level of their public health response or due to other factors. Health crises caused by the recent coronavirus outbreak or future infectious diseases may exacerbate other pre-existing political, social and economic risks in certain countries. The impact of such health crises may be quick, severe and of unknowable duration. This pandemic and other epidemics and pandemics that may arise in the future could result in continued volatility in the financial markets and lead to increased levels of Fund redemptions, which could have a negative impact on the Funds and could adversely affect a Fund's performance.