

Quarterly Report

September 30, 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
3M	— 3 Month
5Y	— 5 Year
6M	— 6 Month
ACES	— Alternative Credit Enhancement Securities
ADR	— American Depositary Receipt
ASX	— Australian Securities Exchange
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
CMT	— Constant Maturity
COF	— Cost of Funds
CONV	— Convertible
CVA	— Dutch Certificate
ETF	— Exchange Traded Fund
EURIBOR	— Euro Interbank Offered Rate
GDR	— Global Depositary 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
MIBOR	— Mumbai Interbank Offered Rate
NIBOR	— Norwegian Interbank Offered Rate
NVDR	— Non-Voting Depository Receipt
PCL	— Public Company Limited
PIK	— Payment-in-Kind Bonds
PLC	— Public Limited Company
REIT	— Real Estate Investment Trust
REMIC	— Real Estate Mortgage Investment Conduit
SDR	— Special Drawing Rights
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 September 30, 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	\$322,044,359	31.27%
Medium-Duration Bond	325,367,297	16.99
Extended-Duration Bond	23,699,659	7.96
Global Bond	88,542,046	14.60
Defensive Market Strategies®	171,517,849	13.89
International Equity Index	11,947,840	1.69
International Equity	13,338,887	1.11
Emerging Markets Equity	12,944,750	2.09
Global Real Estate Securities	524,859	0.23
Strategic Alternatives	45,272,795	12.10

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 September 30, 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 September 30, 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 September 30, 2020 is disclosed.
ρ	— Perpetual bond. Maturity date represents the next call date.
α	— Millennium bond maturing in 3013.
«	— Century bond maturing in 2110.
◊	— Current yield is disclosed. Dividends are calculated based on a percentage of the issuer's net income.
δ	— Current yield is less than 0.01%
Ψ	— Security is valued at fair value by the Valuation Committee (see Note 1 in Notes to Schedules of Investments). As of September 30, 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	\$ —	0.00%
Global Bond	35,586	0.01
Small Cap Equity	1,956,000	0.36
International Equity	—	0.00
Strategic Alternatives	1,411,669	0.38

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).
(ZB)	— Par is denominated in Peruvian Sol (PEN)

COUNTERPARTY ABBREVIATIONS:

BAR	— Counterparty to contract is Barclays Capital.
BBH	— Counterparty to contract is Brown Brothers Harriman.
BNP	— Counterparty to contract is BNP Paribas.
BOA	— Counterparty to contract is Bank of America.
BOFA	— Counterparty to contract is Bank of America.
CITA	— Counterparty to contract is Citadel Securities.
CITI	— Counterparty to contract is Citibank NA London.
COWN	— Counterparty to contract is Cowen & Co.
CS	— Counterparty to contract is Credit Suisse International.
DEUT	— Counterparty to contract is Deutsche Bank AG.
EVR	— Counterparty to contract is Evercore Group LLC.
GSC	— Counterparty to contract is Goldman Sachs Capital Markets, LP.
HSBC	— Counterparty to contract is HSBC Securities.
JEF	— Counterparty to contract is Jefferies Group LLC.
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.
SC	— Counterparty to contract is Standard Chartered PLC.
SS	— Counterparty to contract is State Street Global Markets.
UBS	— Counterparty to contract is UBS AG.
WEST	— Counterparty to contract is Westpac Bank.

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 Bloomberg Barclays Global Aggregate Bond Index (USD-Hedged) is a flagship measure of global investment grade debt from twenty-four local currency markets. This benchmark includes treasury, government-related, corporate and securitized fixed-rate bonds from both developed and emerging markets issuers. All foreign currency exposure is hedged back to USD.

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.

ABBREVIATIONS, FOOTNOTES AND INDEX DEFINITIONS

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.

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.

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MYDESTINATION 2015 FUND SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	<u>Shares</u>	<u>Value</u>		<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS — 99.6%			GuideStone Emerging Markets Equity Fund (Institutional Class)∞	2,052,505	\$ 21,346,055
GuideStone Money Market Fund, 0.02% (Institutional Class)∞	9,689,652	\$ 9,689,652	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	577,719	4,927,941
GuideStone Low-Duration Bond Fund (Institutional Class)∞	7,475,094	101,960,277	GuideStone Strategic Alternatives Fund (Institutional Class)∞	3,187,053	31,711,180
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	10,655,318	169,845,766	Total Mutual Funds (Cost \$622,596,573)		<u>659,218,324</u>
GuideStone Global Bond Fund (Institutional Class)∞	6,840,039	68,400,387	TOTAL INVESTMENTS — 99.6% (Cost \$622,596,573)		<u>659,218,324</u>
GuideStone Defensive Market Strategies® Fund (Institutional Class)∞	5,286,694	70,154,430	Other Assets in Excess of Liabilities — 0.4%		<u>2,421,559</u>
GuideStone Equity Index Fund (Institutional Class)∞	3,005,779	111,213,809	NET ASSETS — 100.0%		<u><u>\$661,639,883</u></u>
GuideStone Small Cap Equity Fund (Institutional Class)∞	746,700	10,804,752			
GuideStone International Equity Index Fund (Institutional Class)∞	5,817,510	59,164,075			

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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>\$659,218,324</u>	<u>\$659,218,324</u>	\$ —	\$ —
Total Assets - Investments in Securities	<u><u>\$659,218,324</u></u>	<u><u>\$659,218,324</u></u>	<u><u>\$ —</u></u>	<u><u>\$ —</u></u>

MYDESTINATION 2025 FUND SCHEDULE OF INVESTMENTS

September 30, 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)∞	6,571,598	\$ 68,344,621
GuideStone Money Market Fund, 0.02% (Institutional Class)∞	21,326,859	\$ 21,326,859	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	1,741,559	14,855,500
GuideStone Low-Duration Bond Fund (Institutional Class)∞	7,235,861	98,697,146	GuideStone Strategic Alternatives Fund (Institutional Class)∞	4,079,782	<u>40,593,831</u>
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	22,892,143	364,900,756	Total Mutual Funds (Cost \$1,363,002,510)		<u>1,450,729,626</u>
GuideStone Global Bond Fund (Institutional Class)∞	11,442,744	114,427,441	TOTAL INVESTMENTS — 100.1% (Cost \$1,363,002,510)		<u>1,450,729,626</u>
GuideStone Defensive Market Strategies® Fund (Institutional Class)∞	12,604,161	167,257,216	Liabilities in Excess of Other Assets — (0.1)%		<u>(842,684)</u>
GuideStone Equity Index Fund (Institutional Class)∞	9,355,794	346,164,360	NET ASSETS — 100.0%		<u><u>\$1,449,886,942</u></u>
GuideStone Small Cap Equity Fund (Institutional Class)∞	2,323,171	33,616,284			
GuideStone International Equity Index Fund (Institutional Class)∞	17,752,764	180,545,612			

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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>\$1,450,729,626</u>	<u>\$1,450,729,626</u>	\$ —	\$ —
Total Assets - Investments in Securities	<u><u>\$1,450,729,626</u></u>	<u><u>\$1,450,729,626</u></u>	<u><u>\$ —</u></u>	<u><u>\$ —</u></u>

MYDESTINATION 2035 FUND SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
MUTUAL FUNDS — 100.1%					
GuideStone Money Market Fund, 0.02% (Institutional Class)∞	21,896,573	\$ 21,896,573	GuideStone Emerging Markets Equity Fund (Institutional Class)∞	6,911,560	\$ 71,880,224
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	11,604,393	184,974,028	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	1,693,896	14,448,934
GuideStone Global Bond Fund (Institutional Class)∞	4,687,137	46,871,364	GuideStone Strategic Alternatives Fund (Institutional Class)∞	252,016	2,507,561
GuideStone Defensive Market Strategies® Fund (Institutional Class)∞	4,970,129	65,953,609	Total Mutual Funds (Cost \$934,188,368)		1,008,078,684
GuideStone Equity Index Fund (Institutional Class)∞	9,939,673	367,767,888	TOTAL INVESTMENTS — 100.1% (Cost \$934,188,368)		1,008,078,684
GuideStone Small Cap Equity Fund (Institutional Class)∞	2,488,341	36,006,297	Liabilities in Excess of Other Assets — (0.1)%		(674,970)
GuideStone International Equity Index Fund (Institutional Class)∞	19,249,971	195,772,206	NET ASSETS — 100.0%		\$1,007,403,714

Futures Contracts outstanding at September 30, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
MSCI EAFE Index	12/2020	3	\$ 277,980	\$(7,589)
S&P 500® E-Mini	12/2020	3	502,800	2,393
10-Year U.S. Treasury Note	12/2020	2	279,063	122
Total Futures Contracts outstanding at September 30, 2020			\$1,059,843	\$(5,074)

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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:				
Mutual Funds	\$1,008,078,684	\$1,008,078,684	\$ —	\$ —
Total Assets - Investments in Securities	<u>\$1,008,078,684</u>	<u>\$1,008,078,684</u>	<u>\$ —</u>	<u>\$ —</u>
Other Financial Instruments***				
Futures Contracts	\$ 2,515	\$ 2,515	\$ —	\$ —
Total Assets - Other Financial Instruments	<u>\$ 2,515</u>	<u>\$ 2,515</u>	<u>\$ —</u>	<u>\$ —</u>
Liabilities:				
Other Financial Instruments***				
Futures Contracts	\$ (7,589)	\$ (7,589)	\$ —	\$ —
Total Liabilities - Other Financial Instruments	<u>\$ (7,589)</u>	<u>\$ (7,589)</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.

MYDESTINATION 2045 FUND SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
MUTUAL FUNDS — 100.0%					
GuideStone Money Market Fund, 0.02% (Institutional Class)∞	17,325,565	\$ 17,325,565	GuideStone Emerging Markets Equity Fund (Institutional Class)∞	6,286,082	\$ 65,375,255
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	4,094,485	65,266,090	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	1,485,989	12,675,486
GuideStone Global Bond Fund (Institutional Class)∞	1,650,108	16,501,084	Total Mutual Funds (Cost \$700,167,776)		763,578,933
GuideStone Defensive Market Strategies® Fund (Institutional Class)∞	2,844,484	37,746,300	TOTAL INVESTMENTS — 100.0% (Cost \$700,167,776)		763,578,933
GuideStone Equity Index Fund (Institutional Class)∞	9,140,653	338,204,152	Other Assets in Excess of Liabilities — 0.0%		198,040
GuideStone Small Cap Equity Fund (Institutional Class)∞	2,207,037	31,935,832	NET ASSETS — 100.0%		<u>\$763,776,973</u>
GuideStone International Equity Index Fund (Institutional Class)∞	17,556,457	178,549,169			

Futures Contracts outstanding at September 30, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
MSCI EAFE Index E-Mini	12/2020	5	\$ 463,300	\$(13,282)
S&P 500® E-Mini	12/2020	5	838,000	5,447
10-Year U.S. Treasury Note	12/2020	1	139,531	92
MSCI Emerging Markets E-Mini	12/2020	3	163,275	(2,586)
Total Futures Contracts outstanding at September 30, 2020			<u>\$1,604,106</u>	<u>\$(10,329)</u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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:				
Mutual Funds	\$763,578,933	\$763,578,933	\$ —	\$ —
Total Assets - Investments in Securities	<u>\$763,578,933</u>	<u>\$763,578,933</u>	<u>\$ —</u>	<u>\$ —</u>
Other Financial Instruments***				
Futures Contracts	\$ 5,539	\$ 5,539	\$ —	\$ —
Total Assets - Other Financial Instruments	<u>\$ 5,539</u>	<u>\$ 5,539</u>	<u>\$ —</u>	<u>\$ —</u>
Liabilities:				
Other Financial Instruments***				
Futures Contracts	\$ (15,868)	\$ (15,868)	\$ —	\$ —
Total Liabilities - Other Financial Instruments	<u>\$ (15,868)</u>	<u>\$ (15,868)</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.

MYDESTINATION 2055 FUND SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
MUTUAL FUNDS — 100.0%					
GuideStone Money Market Fund, 0.02% (Institutional Class)∞	6,722,913	\$ 6,722,913	GuideStone Emerging Markets Equity Fund (Institutional Class)∞	2,290,781	\$ 23,824,120
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	937,622	14,945,699	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	562,714	4,799,953
GuideStone Global Bond Fund (Institutional Class)∞	371,485	3,714,854	Total Mutual Funds (Cost \$251,952,475)		270,869,161
GuideStone Defensive Market Strategies® Fund (Institutional Class)∞	992,600	13,171,805	TOTAL INVESTMENTS — 100.0% (Cost \$251,952,475)		270,869,161
GuideStone Equity Index Fund (Institutional Class)∞	3,374,265	124,847,800	Other Assets in Excess of Liabilities — 0.0%		40,352
GuideStone Small Cap Equity Fund (Institutional Class)∞	801,674	11,600,218	NET ASSETS — 100.0%		<u>270,909,513</u>
GuideStone International Equity Index Fund (Institutional Class)∞	6,611,780	67,241,799			

Futures Contracts outstanding at September 30, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
MSCI EAFE Index E-Mini	12/2020	3	\$277,980	\$(2,097)
S&P 500® E-Mini	12/2020	2	335,200	6,658
MSCI Emerging Markets E-Mini	12/2020	2	108,850	340
Total Futures Contracts outstanding at September 30, 2020			<u>\$722,030</u>	<u>\$ 4,901</u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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:				
Mutual Funds	\$270,869,161	\$270,869,161	\$ —	\$ —
Total Assets - Investments in Securities	<u>\$270,869,161</u>	<u>\$270,869,161</u>	<u>\$ —</u>	<u>\$ —</u>
Other Financial Instruments***				
Futures Contracts	\$ 6,998	\$ 6,998	\$ —	\$ —
Total Assets - Other Financial Instruments	<u>\$ 6,998</u>	<u>\$ 6,998</u>	<u>\$ —</u>	<u>\$ —</u>
Liabilities:				
Other Financial Instruments***				
Futures Contracts	\$ (2,097)	\$ (2,097)	\$ —	\$ —
Total Liabilities - Other Financial Instruments	<u>\$ (2,097)</u>	<u>\$ (2,097)</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.

CONSERVATIVE ALLOCATION FUND

SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
MUTUAL FUNDS — 100.2%					
GuideStone Money Market Fund, 0.02% (Institutional Class)∞	8,903,826	\$ 8,903,826	GuideStone Emerging Markets Equity Fund (Institutional Class)∞	1,150,241	\$ 11,962,510
GuideStone Low-Duration Bond Fund (Institutional Class)∞	18,259,104	249,054,175	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	700,904	5,978,712
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	4,164,745	66,386,040	GuideStone Strategic Alternatives Fund (Institutional Class)∞	2,574,652	25,617,790
GuideStone Global Bond Fund (Institutional Class)∞	1,710,099	17,100,994	Total Mutual Funds (Cost \$506,769,698)		<u>521,683,715</u>
GuideStone Defensive Market Strategies® Fund (Institutional Class)∞	3,011,114	39,957,484	TOTAL INVESTMENTS — 100.2% (Cost \$506,769,698)		<u>521,683,715</u>
GuideStone Value Equity Fund (Institutional Class)∞	1,799,277	30,083,911	Liabilities in Excess of Other Assets — (0.2)%		<u>(911,836)</u>
GuideStone Growth Equity Fund (Institutional Class)∞	971,195	30,893,705	NET ASSETS — 100.0%		<u><u>\$520,771,879</u></u>
GuideStone Small Cap Equity Fund (Institutional Class)∞	245,414	3,551,134			
GuideStone International Equity Fund (Institutional Class)∞	2,534,916	32,193,434			

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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:				
Mutual Funds	\$521,683,715	\$521,683,715	\$ —	\$ —
Total Assets - Investments in Securities	<u>\$521,683,715</u>	<u>\$521,683,715</u>	<u>\$ —</u>	<u>\$ —</u>

BALANCED ALLOCATION FUND

SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
MUTUAL FUNDS — 100.0%					
GuideStone Money Market Fund, 0.02% (Institutional Class)∞	36,443,726	\$ 36,443,726	GuideStone International Equity Fund (Institutional Class)∞	14,539,240	\$ 184,648,344
GuideStone Low-Duration Bond Fund (Institutional Class)∞	7,172,943	97,838,939	GuideStone Emerging Markets Equity Fund (Institutional Class)∞	6,311,626	65,640,911
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	22,498,840	358,631,509	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	3,515,554	29,987,673
GuideStone Extended-Duration Bond Fund (Institutional Class)∞	3,449,880	67,755,640	GuideStone Strategic Alternatives Fund (Institutional Class)∞	6,071,547	60,411,894
GuideStone Global Bond Fund (Institutional Class)∞	13,037,927	130,379,275	Total Mutual Funds (Cost \$1,518,977,382)		<u>1,557,809,313</u>
GuideStone Defensive Market Strategies [®] Fund (Institutional Class)∞	12,176,724	161,585,124	TOTAL INVESTMENTS — 100.0% (Cost \$1,518,977,382)		<u>1,557,809,313</u>
GuideStone Value Equity Fund (Institutional Class)∞	9,911,598	165,721,917	Other Assets in Excess of Liabilities — 0.0%		<u>261,233</u>
GuideStone Growth Equity Fund (Institutional Class)∞	5,290,324	168,285,212	NET ASSETS — 100.0%		<u><u>\$1,558,070,546</u></u>
GuideStone Small Cap Equity Fund (Institutional Class)∞	2,106,368	30,479,149			

Futures Contracts outstanding at September 30, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
MSCI EAFE Index E-Mini	12/2020	8	\$ 741,280	\$10,695
S&P 500 [®] E-Mini	12/2020	8	1,340,800	46,472
10-Year U.S. Treasury Note	12/2020	3	418,594	(146)
U.S. Treasury Long Bond	12/2020	3	528,844	(2,084)
5-Year U.S. Treasury Note	12/2020	6	756,187	(10)
MSCI Emerging Markets E-Mini	12/2020	4	217,700	6,281
Total Futures Contracts outstanding at September 30, 2020			<u>\$4,003,405</u>	<u>\$61,208</u>

BALANCED ALLOCATION FUND

SCHEDULE OF INVESTMENTS (Continued)

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$1,557,809,313	\$1,557,809,313	\$ —	\$ —
Total Assets - Investments in Securities	<u>\$1,557,809,313</u>	<u>\$1,557,809,313</u>	<u>\$ —</u>	<u>\$ —</u>
Other Financial Instruments***				
Futures Contracts	\$ 63,448	\$ 63,448	\$ —	\$ —
Total Assets - Other Financial Instruments	<u>\$ 63,448</u>	<u>\$ 63,448</u>	<u>\$ —</u>	<u>\$ —</u>
Liabilities:				
Other Financial Instruments***				
Futures Contracts	\$ (2,240)	\$ (2,240)	\$ —	\$ —
Total Liabilities - Other Financial Instruments	<u>\$ (2,240)</u>	<u>\$ (2,240)</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.

GROWTH ALLOCATION FUND SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
MUTUAL FUNDS — 100.0%			GuideStone International Equity Fund (Institutional Class)∞	19,267,746	\$ 244,700,377
GuideStone Money Market Fund, 0.02% (Institutional Class)∞	26,670,636	\$ 26,670,636	GuideStone Emerging Markets Equity Fund (Institutional Class)∞	8,642,814	89,885,264
GuideStone Low-Duration Bond Fund (Institutional Class)∞	2,443,294	33,326,528	GuideStone Global Real Estate Securities Fund (Institutional Class)∞	4,044,080	34,496,002
GuideStone Medium-Duration Bond Fund (Institutional Class)∞	7,793,555	124,229,270	GuideStone Strategic Alternatives Fund (Institutional Class)∞	2,949,414	<u>29,346,670</u>
GuideStone Extended-Duration Bond Fund (Institutional Class)∞	1,209,575	23,756,060	Total Mutual Funds (Cost \$1,226,440,997)		<u>1,210,813,717</u>
GuideStone Global Bond Fund (Institutional Class)∞	4,546,060	45,460,602	TOTAL INVESTMENTS — 100.0% (Cost \$1,226,440,997)		<u>1,210,813,717</u>
GuideStone Defensive Market Strategies® Fund (Institutional Class)∞	4,292,059	56,955,616	Liabilities in Excess of Other Assets — (0.0)%		<u>(146,472)</u>
GuideStone Value Equity Fund (Institutional Class)∞	13,574,470	226,965,133	NET ASSETS — 100.0%		<u><u>\$1,210,667,245</u></u>
GuideStone Growth Equity Fund (Institutional Class)∞	7,236,141	230,181,644			
GuideStone Small Cap Equity Fund (Institutional Class)∞	3,098,819	44,839,915			

Futures Contracts outstanding at September 30, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
MSCI EAFE Index	12/2020	5	\$ 463,300	\$ 6,684
S&P 500® E-Mini	12/2020	6	1,005,600	34,854
5-Year U.S. Treasury Note	12/2020	3	378,094	(5)
MSCI Emerging Markets E-Mini	12/2020	2	<u>108,850</u>	<u>3,141</u>
Total Futures Contracts outstanding at September 30, 2020			<u><u>\$1,955,844</u></u>	<u><u>\$44,674</u></u>

GROWTH ALLOCATION FUND

SCHEDULE OF INVESTMENTS (Continued)

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$1,210,813,717	\$1,210,813,717	\$ —	\$ —
Total Assets - Investments in Securities	<u>\$1,210,813,717</u>	<u>\$1,210,813,717</u>	<u>\$ —</u>	<u>\$ —</u>
Other Financial Instruments***				
Futures Contracts	\$ 44,679	\$ 44,679	\$ —	\$ —
Total Assets - Other Financial Instruments	<u>\$ 44,679</u>	<u>\$ 44,679</u>	<u>\$ —</u>	<u>\$ —</u>
Liabilities:				
Other Financial Instruments***				
Futures Contracts	\$ (5)	\$ (5)	\$ —	\$ —
Total Liabilities - Other Financial Instruments	<u>\$ (5)</u>	<u>\$ (5)</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.

AGGRESSIVE ALLOCATION FUND

SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS — 100.1%		
GuideStone Money Market Fund, 0.02% (Institutional Class)∞	19,175,310	\$ 19,175,310
GuideStone Value Equity Fund (Institutional Class)∞	16,326,836	272,984,701
GuideStone Growth Equity Fund (Institutional Class)∞	8,637,451	274,757,302
GuideStone Small Cap Equity Fund (Institutional Class)∞	3,653,445	52,865,348
GuideStone International Equity Fund (Institutional Class)∞	23,111,787	293,519,691
GuideStone Emerging Markets Equity Fund (Institutional Class)∞	10,079,077	<u>104,822,404</u>
Total Mutual Funds (Cost \$1,054,306,280)		<u>1,018,124,756</u>
TOTAL INVESTMENTS — 100.1% (Cost \$1,054,306,280)		<u>1,018,124,756</u>
Liabilities in Excess of Other Assets — (0.1)%		<u>(1,149,881)</u>
NET ASSETS — 100.0%		<u><u>\$1,016,974,875</u></u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$1,018,124,756	\$1,018,124,756	\$ —	\$ —
Total Assets - Investments in Securities	<u>\$1,018,124,756</u>	<u>\$1,018,124,756</u>	<u>\$ —</u>	<u>\$ —</u>

**LOW-DURATION BOND FUND
SCHEDULE OF INVESTMENTS**

September 30, 2020 (Unaudited)

	<u>Par</u>	<u>Value</u>		<u>Par</u>	<u>Value</u>
AGENCY OBLIGATIONS — 4.4%					
Federal Home Loan Bank Discount Notes			Ballyrock CLO, Ltd., Series 2020-1A, Class A1 (Floating, ICE LIBOR USD 3M + 1.70%), 1.99%, 07/20/30 144A †	\$2,540,000	\$2,552,530
0.09%, 11/20/20Ω	\$1,700,000	\$ 1,699,787			
Federal Home Loan Mortgage Corporation			Barings CLO, Ltd., Series 2013-IA, Class AR (Floating, ICE LIBOR USD 3M + 0.80%, 0.80% Floor), 1.07%, 01/20/28 144A †	1,124,127	1,116,336
0.38%, 04/20/23	1,670,000	1,679,681			
0.25%, 06/26/23	3,260,000	3,264,708			
0.25%, 08/24/23	4,600,000	4,604,448	BDS, Ltd., Series 2020-FL5, Class A (Floating, ICE LIBOR USD 1M + 1.15%, 1.15% Floor), 1.30%, 02/16/37 144A †	750,000	736,377
0.77%, 07/15/25	3,000,000	3,001,555			
0.80%, 07/30/25	4,000,000	4,001,750			
0.69%, 08/05/25	6,000,000	5,978,350	Bear Stearns Asset Backed Securities I Trust, Series 2007-HE7, Class 1A1 (Floating, ICE LIBOR USD 1M + 1.00%, 1.00% Floor), 1.15%, 10/25/37†	179,998	179,803
0.38%, 09/23/25	6,450,000	6,431,901			
Federal National Mortgage Association			Bear Stearns Asset Backed Securities Trust, Series 2004-SD1, Class A2 (Floating, ICE LIBOR USD 1M + 0.45%, 0.45% Floor, 11.00% Cap), 0.60%, 12/25/42†	28,110	27,705
2.75%, 06/22/21	2,980,000	3,036,473			
0.25%, 07/10/23	1,875,000	1,875,651	Benefit Street Partners CLO II, Ltd., Series 2013-IIA, Class A2R (Floating, ICE LIBOR USD 3M + 1.75%), 2.03%, 07/15/29 144A †	300,000	300,085
1.13%, 04/16/25	3,000,000	3,001,511			
0.70%, 07/30/25	6,000,000	5,997,705	Black Diamond CLO, Ltd., Series 2013-1A, Class A2R (Floating, ICE LIBOR USD 3M + 1.45%), 1.72%, 02/06/26 144A †	86,201	86,113
0.38%, 08/25/25	728,000	726,058			
Total Agency Obligations (Cost \$45,219,437)		<u>45,299,578</u>	BMW Vehicle Lease Trust, Series 2018-1, Class A4 3.36%, 03/21/22	550,000	555,638
ASSET-BACKED SECURITIES — 15.7%			BSPT Issuer, Ltd., Series 2018-FL3, Class A (Floating, ICE LIBOR USD 1M + 1.05%, 1.05% Floor), 1.20%, 03/15/28 144A †	642,599	639,814
Adams Mill CLO, Ltd., Series 2014-1A, Class A2R (Floating, ICE LIBOR USD 3M + 1.10%), 1.38%, 07/15/26 144A †	430,338	428,914	BSPT Issuer, Ltd., Series 2018-FL4, Class AS (Floating, ICE LIBOR USD 1M + 1.30%, 1.30% Floor), 1.45%, 09/15/35 144A †	1,520,000	1,469,313
Ally Auto Receivables Trust, Series 2019-1, Class A3 2.91%, 09/15/23	1,680,000	1,713,117	CarMax Auto Owner Trust, Series 2018-4, Class A3 3.36%, 09/15/23	1,560,000	1,599,637
Ally Auto Receivables Trust, Series 2019-3, Class A3 1.93%, 05/15/24	1,000,000	1,019,816	CARS-DB4 LP, Series 2020-1A, Class A1 2.69%, 02/15/50 144A	340,186	349,614
AmeriCredit Automobile Receivables Trust, Series 2018-1, Class A3 3.07%, 12/19/22	264,068	266,173	Chesapeake Funding II LLC, Series 2017-4A, Class A1 2.12%, 11/15/29 144A	429,565	432,829
AmeriCredit Automobile Receivables Trust, Series 2019-2, Class A3 2.28%, 01/18/24	5,000,000	5,097,165	Chesapeake Funding II LLC, Series 2018-1A, Class A1 3.04%, 04/15/30 144A	383,279	391,751
AmeriCredit Automobile Receivables Trust, Series 2020-2, Class B 0.97%, 02/18/26	180,000	180,757	Chesapeake Funding II LLC, Series 2019-1A, Class B 3.11%, 04/15/31 144A	240,000	249,773
AMMC CLO XIII, Ltd., Series 2013-13A, Class A1LR (Floating, ICE LIBOR USD 3M + 1.26%), 1.52%, 07/24/29 144A †	1,978,376	1,978,734			
Anchorage Capital CLO 7, Ltd., Series 2015-7A, Class CR2 (Floating, ICE LIBOR USD 3M + 2.20%, 2.20% Floor), 2.45%, 01/28/31 144A †	450,000	440,065			
Apidos CLO XXI, Series 2015-21A, Class A1R (Floating, ICE LIBOR USD 3M + 0.93%, 0.93% Floor), 1.20%, 07/18/27 144A †	3,215,000	3,203,462			

	Par	Value		Par	Value
Chesapeake Funding II LLC, Series 2019-1A, Class C 3.36%, 04/15/31 144A	\$ 230,000	\$ 236,055	CWABS, Inc. Asset-Backed Certificates Trust, Series 2004-6, Class 1A1 (Floating, ICE LIBOR USD 1M + 0.54%, 0.27% Floor), 0.69%, 12/25/34†	\$ 814,720	\$ 784,005
Chesapeake Funding II LLC, Series 2019-1A, Class D 3.80%, 04/15/31 144A	370,000	377,738	Dell Equipment Finance Trust, Series 2018-2, Class A3 3.37%, 10/22/23 144A	913,479	922,492
Chesapeake Funding II LLC, Series 2020-1A, Class A1 0.87%, 08/16/32 144A	420,160	421,615	DLL LLC, Series 2018-ST2, Class A3 3.46%, 01/20/22 144A	775,193	782,158
Chesapeake Funding II LLC, Series 2020-1A, Class B 1.24%, 08/16/32 144A	100,000	100,103	Drive Auto Receivables Trust, Series 2019-2, Class A3 3.04%, 03/15/23	181,443	181,827
CIFC Funding 2015-II, Ltd., Series 2015-2A, Class AR2 (Floating, ICE LIBOR USD 3M + 1.01%, 1.01% Floor), 1.29%, 04/15/30 144A †	1,000,000	994,498	Drive Auto Receivables Trust, Series 2019-4, Class A3 2.16%, 05/15/23	340,000	342,343
CIFC Funding, Ltd., Series 2014-4RA, Class A1A (Floating, ICE LIBOR USD 3M + 1.13%, 1.13% Floor), 1.40%, 10/17/30 144A †	345,000	344,363	Drive Auto Receivables Trust, Series 2020-1, Class A3 2.02%, 11/15/23	380,000	385,050
CIFC Funding, Ltd., Series 2020-1A, Class A1 (Floating, ICE LIBOR USD 3M + 1.70%, 1.70% Floor), 1.94%, 07/15/32 144A †	2,660,000	2,676,128	Drive Auto Receivables Trust, Series 2020-1, Class B 2.08%, 07/15/24	1,150,000	1,173,327
CLNC, Ltd., Series 2019-FL1, Class A (Floating, ICE LIBOR USD 3M + 1.25%, 1.25% Floor), 1.41%, 08/20/35 144A †	1,290,000	1,275,221	Drive Auto Receivables Trust, Series 2020-1, Class C 2.36%, 03/16/26	850,000	871,519
CNH Equipment Trust, Series 2018-B, Class A3 3.19%, 11/15/23	828,779	848,076	Drive Auto Receivables Trust, Series 2020-2, Class B 1.42%, 03/17/25	400,000	404,895
CNH Equipment Trust, Series 2019-A, Class A3 3.01%, 04/15/24	1,350,000	1,386,954	Dryden XXV Senior Loan Fund, Series 2012-25A, Class ARR (Floating, ICE LIBOR USD 3M + 0.90%), 1.18%, 10/15/27 144A †	1,509,484	1,500,393
Credit Acceptance Auto Loan Trust, Series 2018-1A, Class A 3.01%, 02/16/27 144A	425,102	426,798	Dryden XXVI Senior Loan Fund, Series 2013-26A, Class AR (Floating, ICE LIBOR USD 3M + 0.90%), 1.18%, 04/15/29 144A †	1,000,000	991,566
Credit Acceptance Auto Loan Trust, Series 2018-2A, Class A 3.47%, 05/17/27 144A	1,049,947	1,061,213	Eaton Vance CLO, Ltd., Series 2013-1A, Class A1RR (Floating, ICE LIBOR USD 3M + 1.16%), 1.44%, 01/15/28 144A †	305,000	304,289
Credit Acceptance Auto Loan Trust, Series 2018-3A, Class A 3.55%, 08/15/27 144A	708,731	718,897	EDvestinU Private Education Loan Issue No. 1 LLC, Series 2019-A, Class A 3.58%, 11/25/38 144A	373,347	397,636
Credit Acceptance Auto Loan Trust, Series 2019-1A, Class A 3.33%, 02/15/28 144A	1,160,000	1,188,750	Enterprise Fleet Financing LLC, Series 2017-3, Class A2 2.13%, 05/22/23 144A	12,947	12,959
Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A 2.38%, 11/15/28 144A	580,000	596,860	Enterprise Fleet Financing LLC, Series 2018-2, Class A2 3.14%, 02/20/24 144A	1,110,797	1,122,494
Credit Acceptance Auto Loan Trust, Series 2020-1A, Class A 2.01%, 02/15/29 144A	1,290,000	1,321,285	Enterprise Fleet Financing LLC, Series 2019-2, Class A3 2.38%, 02/20/25 144A	630,000	650,956
Credit Acceptance Auto Loan Trust, Series 2020-2A, Class A 1.37%, 07/16/29 144A	300,000	303,817	FHLMC Structured Pass-Through Certificates, Series T-32 (Floating, ICE LIBOR USD 1M + 0.13%, 0.13% Floor), 0.28%, 08/25/31†	234,800	223,071
CSAB Mortgage-Backed Trust, Series 2006-2, Class A6A (Step to 6.22% on 11/25/20), 5.72%, 09/25/36 STEP	284,990	135,827			

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
First Investors Auto Owner Trust, Series 2018-2A, Class A2 3.56%, 06/15/23 144A	\$ 840,000	\$ 846,082	Kubota Credit Owner Trust, Series 2020-2A, Class A3 0.59%, 10/15/24 144A	\$1,520,000	\$1,526,192
Flatiron CLO, Ltd., Series 2015-1A, Class AR (Floating, ICE LIBOR USD 3M + 0.89%), 1.17%, 04/15/27 144A †	1,090,098	1,089,620	LA Arena Funding LLC, Series 1, Class A 7.66%, 12/15/26 144A	72,434	71,414
Ford Credit Auto Lease Trust, Series 2020-A, Class B 2.05%, 06/15/23	1,010,000	1,035,239	LCM XX LP, Series 20A, Class AR (Floating, ICE LIBOR USD 3M + 1.04%), 1.31%, 10/20/27 144A †	1,220,000	1,211,220
Ford Credit Auto Owner Trust, Series 2020-B, Class A3 0.56%, 10/15/24	1,930,000	1,939,921	Lendmark Funding Trust, Series 2018-1A, Class A 3.81%, 12/21/26 144A	960,000	983,725
Ford Credit Floorplan Master Owner Trust, Series 2020-1, Class A1 0.70%, 09/15/25	2,080,000	2,089,140	Lendmark Funding Trust, Series 2019-2A, Class A 2.78%, 04/20/28 144A	350,000	354,514
GM Financial Automobile Leasing Trust, Series 2018-3, Class A4 3.30%, 07/20/22	310,000	311,755	LoanCore Issuer, Ltd., Series 2018-CRE1, Class A (Floating, ICE LIBOR USD 1M + 1.13%, 1.13% Floor), 1.28%, 05/15/28 144A †	563,517	561,391
GM Financial Automobile Leasing Trust, Series 2020-1, Class A3 1.67%, 12/20/22	3,800,000	3,858,437	Madison Park Funding XIII, Ltd., Series 2014-13A, Class CR2 (Floating, ICE LIBOR USD 3M + 1.90%), 2.17%, 04/19/30 144A †	400,000	381,062
GM Financial Automobile Leasing Trust, Series 2020-2, Class A3 0.80%, 07/20/23	730,000	736,195	Madison Park Funding XIX, Ltd., Series 2015-19A, Class A2R2 (Floating, ICE LIBOR USD 3M + 1.50%, 1.50% Floor), 1.76%, 01/22/28 144A †	600,000	596,504
GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class B 2.03%, 04/16/25	390,000	402,606	Magnetite VII, Ltd., Series 2012-7A, Class A1R2 (Floating, ICE LIBOR USD 3M + 0.80%), 1.08%, 01/15/28 144A †	2,890,000	2,867,800
GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class C 2.18%, 05/16/25	300,000	310,499	Magnetite VIII, Ltd., Series 2014-8A, Class AR2 (Floating, ICE LIBOR USD 3M + 0.98%, 0.98% Floor), 1.26%, 04/15/31 144A †	530,000	522,651
GMF Floorplan Owner Revolving Trust, Series 2020-1, Class A 0.68%, 08/15/25 144A	1,460,000	1,465,472	Marathon CRE, Ltd., Series 2018-FL1, Class A (Floating, ICE LIBOR USD 1M + 1.15%, 1.15% Floor), 1.30%, 06/15/28 144A †	246,730	244,787
GreatAmerica Leasing Receivables Funding LLC, Series 2019-1, Class A3 3.05%, 09/15/22 144A	1,140,000	1,163,915	Mariner Finance Issuance Trust, Series 2019-AA, Class A 2.96%, 07/20/32 144A	308,000	313,667
Greystone CRE Notes, Ltd., Series 2019-FL2, Class A (Floating, ICE LIBOR USD 1M + 1.18%, 1.18% Floor), 1.33%, 09/15/37 144A †	1,770,000	1,729,987	Mariner Finance Issuance Trust, Series 2020-AA, Class A 2.19%, 08/21/34 144A	140,000	140,635
Harley-Davidson Motorcycle Trust, Series 2020-A, Class A3 1.87%, 10/15/24	700,000	711,979	Mercedes-Benz Auto Lease Trust, Series 2020-A, Class A2 1.82%, 03/15/22	2,406,819	2,418,143
Hyundai Auto Lease Securitization Trust, Series 2020-A, Class A4 2.00%, 12/15/23 144A	630,000	646,678	Mercedes-Benz Auto Receivables Trust, Series 2020-1, Class A3 0.55%, 02/18/25	1,200,000	1,205,685
Hyundai Auto Receivables Trust, Series 2016-B, Class D 2.68%, 09/15/23	680,000	685,858	Mill City Mortgage Loan Trust, Series 2016-1, Class A1 2.50%, 04/25/57 144A	426,386	432,411
KKR CLO, Ltd., Series 16, Class A2R (Floating, ICE LIBOR USD 3M + 1.80%, 1.80% Floor), 2.07%, 01/20/29 144A †	480,000	477,338			
KREF, Ltd., Series 2018-FL1, Class A (Floating, ICE LIBOR USD 1M + 1.10%, 1.10% Floor), 1.25%, 06/15/36 144A †	1,360,000	1,351,418			

	Par	Value		Par	Value
MMAF Equipment Finance LLC, Series 2020-A, Class A3 0.97%, 04/09/27 144A	\$1,500,000	\$1,520,778	Neuberger Berman CLO, Ltd., Series 2017-16SA, Class A (Floating, ICE LIBOR USD 3M + 0.85%), 1.13%, 01/15/28 144A †	\$1,055,775	\$1,053,698
MMAF Equipment Finance LLC, Series 2020-BA, Class A3 0.49%, 08/14/25 144A	1,360,000	1,360,176	Nissan Auto Lease Trust, Series 2020-A, Class A2A 1.80%, 05/16/22	2,367,591	2,384,726
Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2 3.13%, 02/15/68 144A	410,000	423,659	Nissan Auto Lease Trust, Series 2020-A, Class A4 1.88%, 04/15/25	730,000	747,395
Navient Private Education Refi Loan Trust, Series 2019-EA, Class A2B (Floating, ICE LIBOR USD 1M + 0.92%), 1.07%, 05/15/68 144A †	700,000	701,473	NLY Commercial Mortgage Trust, Series 2019-FL2, Class A (Floating, ICE LIBOR USD 1M + 1.30%, 1.30% Floor), 1.45%, 02/15/36 144A †	256,000	254,701
Navient Private Education Refi Loan Trust, Series 2019-FA, Class A1 2.18%, 08/15/68 144A	238,339	239,215	Oaktree CLO, Ltd., Series 2020-1A, Class A (Floating, ICE LIBOR USD 3M + 2.00%, 2.00% Floor), 2.34%, 07/15/29 144A †	1,970,000	1,976,754
Navient Private Education Refi Loan Trust, Series 2020-A, Class A2A 2.46%, 11/15/68 144A	600,000	627,665	OFSI Fund VI, Ltd., Series 2014-6A, Class BR (Floating, ICE LIBOR USD 3M + 1.50%), 1.78%, 03/20/25 144A †	196,470	195,397
Navient Private Education Refi Loan Trust, Series 2020-A, Class A2B (Floating, ICE LIBOR USD 1M + 0.90%), 1.05%, 11/15/68 144A †	100,000	99,677	OneMain Direct Auto Receivables Trust, Series 2018-1A, Class A 3.43%, 12/16/24 144A	962,814	975,004
Navient Private Education Refi Loan Trust, Series 2020-BA, Class A1 1.80%, 01/15/69 144A	888,577	892,824	Onemain Financial Issuance Trust, Series 2018-1A, Class A 3.30%, 03/14/29 144A	220,000	226,010
Navient Private Education Refi Loan Trust, Series 2020-FA, Class A 1.22%, 07/15/69 144A	980,000	984,556	Palmer Square CLO, Ltd., Series 2020-1A, Class A1 (Floating, ICE LIBOR USD 3M + 2.00%, 2.00% Floor), 2.29%, 04/20/29 144A †	2,460,000	2,467,920
Navient Private Education Refinancing Loan Trust, Series 2020-DA, Class A 1.69%, 05/15/69 144A	1,840,459	1,865,917	Palmer Square Loan Funding, Ltd., Series 2020-1A, Class A1 (Floating, ICE LIBOR USD 3M + 0.80%, 0.80% Floor), 1.05%, 02/20/28 144A †	1,107,883	1,102,838
Navient Student Loan Trust, Series 2016-6A, Class A2 (Floating, ICE LIBOR USD 1M + 0.75%), 0.90%, 03/25/66 144A †	851,649	852,530	PFS Financing Corp, Series 2019-B, Class A (Floating, ICE LIBOR USD 1M + 0.55%), 0.70%, 09/15/23 144A †	1,400,000	1,402,943
Navient Student Loan Trust, Series 2017-2A, Class A (Floating, ICE LIBOR USD 1M + 1.05%), 1.20%, 12/27/66 144A †	883,793	874,992	PFS Financing Corp, Series 2020-B, Class A 1.21%, 06/15/24 144A	1,500,000	1,517,098
Navient Student Loan Trust, Series 2017-5A, Class A (Floating, ICE LIBOR USD 1M + 0.80%), 0.95%, 07/26/66 144A †	952,626	930,220	PFS Financing Corporation, Series 2018-B, Class A 2.89%, 02/15/23 144A	2,330,000	2,351,169
Navient Student Loan Trust, Series 2018-EA, Class A2 4.00%, 12/15/59 144A	143,000	148,692	PFS Financing Corporation, Series 2019-A, Class A1 (Floating, ICE LIBOR USD 1M + 0.55%), 0.70%, 04/15/24 144A †	390,000	389,516
Navient Student Loan Trust, Series 2019-BA, Class A2A 3.39%, 12/15/59 144A	390,000	403,314	PFS Financing Corporation, Series 2019-A, Class A2 2.86%, 04/15/24 144A	1,500,000	1,541,212
Nelnet Student Loan Trust, Series 2016-1A, Class A (Floating, ICE LIBOR USD 1M + 0.80%), 0.95%, 09/25/65 144A †	945,491	937,620			

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
PFS Financing Corporation, Series 2020-F, Class A 0.93%, 08/15/24 144A	\$ 684,000	\$ 685,281	SMB Private Education Loan Trust, Series 2018-A, Class A2A 3.50%, 02/15/36 144A	\$1,043,112	\$1,106,640
Regional Management Issuance Trust, Series 2020-1, Class A 2.34%, 10/15/30 144A †††	110,000	109,996	SMB Private Education Loan Trust, Series 2018-B, Class A2B (Floating, ICE LIBOR USD 1M + 0.72%), 0.87%, 01/15/37 144A †	555,875	551,863
RR 10 LTD, Series 2020-10A, A1FL (Floating, ICE LIBOR USD 3M + 1.80%, 1.80% Floor), 2.05%, 07/15/33 144A †	2,830,000	2,847,010	SMB Private Education Loan Trust, Series 2019-A, Class A2A 3.44%, 07/15/36 144A	280,000	295,270
Santander Drive Auto Receivables Trust, Series 2020-2, Class B 0.96%, 11/15/24	130,000	130,506	SMB Private Education Loan Trust, Series 2020-A, Class A2A 2.23%, 09/15/37 144A	1,000,000	1,038,356
Santander Drive Auto Receivables Trust, Series 2020-2, Class C 1.46%, 09/15/25	440,000	445,755	SMB Private Education Loan Trust, Series 2020-A, Class A2B (Floating, ICE LIBOR USD 1M + 0.83%), 0.98%, 09/15/37 144A †	100,000	99,215
Santander Retail Auto Lease Trust, Series 2019-B, Class A3 2.30%, 01/20/23 144A	1,150,000	1,175,790	SMB Private Education Loan Trust, Series 2020-PTA, Class A2B (Floating, ICE LIBOR USD 1M + 0.85%), 1.00%, 09/15/54 144A †	3,000,000	2,966,764
Securitized Term Auto Receivables Trust, Series 2019-1A, Class A3 2.99%, 02/27/23 144A	604,924	615,669	SoFi Professional Loan Program LLC, Series 2015-D, Class A2 2.72%, 10/27/36 144A	473,701	481,649
SLC Student Loan Trust, Series 2006-2, Class A5 (Floating, ICE LIBOR USD 3M + 0.10%), 0.35%, 09/15/26†	146,633	146,588	SoFi Professional Loan Program LLC, Series 2016-A, Class A2 2.76%, 12/26/36 144A	163,529	165,641
SLM Private Credit Student Loan Trust, Series 2004-A, Class A3 (Floating, ICE LIBOR USD 3M + 0.40%), 0.65%, 06/15/33†	382,019	375,577	SoFi Professional Loan Program LLC, Series 2016-C, Class A2B 2.36%, 12/27/32 144A	72,724	73,691
SLM Private Credit Student Loan Trust, Series 2007-A, Class A4A (Floating, ICE LIBOR USD 3M + 0.24%), 0.55%, 12/16/41†	272,788	262,491	SoFi Professional Loan Program LLC, Series 2016-D, Class A2B 2.34%, 04/25/33 144A	78,992	80,448
SLM Student Loan Trust, Series 2003-5, Class A5 (Floating, 0.27% - Euribor 3M), 0.00%, 06/17/24(E) †	82,945	97,169	SoFi Professional Loan Program LLC, Series 2016-F, Class A2 3.02%, 02/25/40 144A	609,173	629,524
SLM Student Loan Trust, Series 2004-2, Class A5 (Floating, 0.18% - Euribor 3M), 0.00%, 01/25/24(E) †	333,643	391,304	SoFi Professional Loan Program LLC, Series 2019-B, Class A2FX 3.09%, 08/17/48 144A	210,000	220,585
SLM Student Loan Trust, Series 2005-8, Class A4 (Floating, ICE LIBOR USD 3M + 0.55%), 0.79%, 01/25/28†	605,947	606,194	SoFi Professional Loan Program Trust, Series 2018-C, Class A2FX 3.59%, 01/25/48 144A	245,000	259,259
SMB Private Education Loan Trust, Series 2015-C, Class A2A 2.75%, 07/15/27 144A	200,064	203,082	SoFi Professional Loan Program Trust, Series 2020-A, Class A2FX 2.54%, 05/15/46 144A	490,000	509,625
SMB Private Education Loan Trust, Series 2016-A, Class A2A 2.70%, 05/15/31 144A	232,052	237,923	SoFi Professional Loan Program, Series 2018-B, Class A2FX 3.34%, 08/25/47 144A	804,829	830,135
SMB Private Education Loan Trust, Series 2016-A, Class A2B (Floating, ICE LIBOR USD 1M + 1.50%), 1.65%, 05/15/31 144A †	631,972	636,441	Sound Point CLO XIV, Ltd., Series 2016-3A, Class AR (Floating, ICE LIBOR USD 3M + 1.15%), 1.41%, 01/23/29 144A †	345,000	344,653
SMB Private Education Loan Trust, Series 2016-B, Class A2A 2.43%, 02/17/32 144A	152,267	156,008	Springleaf Funding Trust, Series 2015-BA, Class A 3.48%, 05/15/28 144A	484,013	486,257

	Par	Value		Par	Value
Springleaf Funding Trust, Series 2017-AA, Class A 2.68%, 07/15/30 144A	\$ 328,645	\$ 329,200	VB-S1 Issuer LLC, Series 2020-1A, Class C2 3.03%, 06/15/50 144A	\$ 670,000	\$ 700,662
Starwood Waypoint Homes Trust, Series 2017-1, Class A (Floating, ICE LIBOR USD 1M + 0.95%, 0.95% Floor), 1.10%, 01/17/35 144A †	1,839,764	1,840,176	Venture XVII CLO, Ltd., Series 2014-17A, Class ARR (Floating, ICE LIBOR USD 3M + 0.88%), 1.16%, 04/15/27 144A †	345,471	343,750
Structured Asset Securities Corporation Mortgage Loan Trust, Series 2005-7XS, Class 2A1A (Floating, ICE LIBOR USD 1M + 1.50%, 1.50% Floor), 1.66%, 04/25/35†	167,505	164,665	Verizon Owner Trust, Series 2020-A, Class A1A 1.85%, 07/22/24	420,000	431,109
STWD, Ltd., Series 2019-FL1, Class A (Floating, ICE LIBOR USD 1M + 1.08%, 1.08% Floor), 1.23%, 07/15/38 144A †	1,330,000	1,314,329	Verizon Owner Trust, Series 2020-B, Class A 0.47%, 02/20/25	1,730,000	1,733,517
Taco Bell Funding LLC, Series 2018-1A, Class A2I 4.32%, 11/25/48 144A	815,475	836,876	Volvo Financial Equipment LLC, Series 2019-1A, Class A3 3.00%, 03/15/23 144A	1,500,000	1,531,730
TICP CLO VI, Ltd., Series 2016-6A, Class AR (Floating, ICE LIBOR USD 3M + 1.20%, 1.20% Floor), 1.48%, 01/15/29 144A †	285,000	283,981	Westlake Automobile Receivables Trust, Series 2018-3A, Class D 4.00%, 10/16/23 144A	300,000	309,711
Towd Point Mortgage Trust, Series 2016-3, Class A1 2.25%, 04/25/56 144A	282,930	286,876	Westlake Automobile Receivables Trust, Series 2019-3A, Class A2 2.15%, 02/15/23 144A	281,067	283,486
Towd Point Mortgage Trust, Series 2019-MH1, Class A1 3.00%, 11/25/58 144A	644,690	661,527	Westlake Automobile Receivables Trust, Series 2020-1A, Class C 2.52%, 04/15/25 144A	620,000	637,285
Towd Point Mortgage Trust, Series 2019-SJ3, Class A1 3.00%, 11/25/59 144A	1,341,570	1,365,108	Westlake Automobile Receivables Trust, Series 2020-2A, Class B 1.32%, 07/15/25 144A	910,000	915,975
Towd Point Mortgage Trust, Series 2020-1, Class A1 2.71%, 01/25/60 144A † γ	1,116,830	1,169,382	World Omni Select Auto Trust, Series 2020-A, Class A3 0.55%, 07/15/25	810,000	812,334
Towd Point Mortgage Trust, Series 2020-2, Class A1A 1.64%, 04/25/60 144A	3,103,044	3,164,677	Total Asset-Backed Securities (Cost \$160,094,920)		<u>161,270,615</u>
Transportation Finance Equipment Trust, Series 2019-1, Class A3 1.85%, 04/24/23 144A	610,000	620,587	CORPORATE BONDS — 22.4%		
TRESTLES CLO, Ltd. Series 2017-1A, Class A1A (Floating, ICE LIBOR USD 3M + 1.29%), 1.53%, 07/25/29 144A †	550,000	549,864	3M Co. 2.65%, 04/15/25	80,000	86,898
Trillium Credit Card Trust II, Series 2020-1A, Class B 2.33%, 12/26/24 144A	215,000	217,578	ADT Security Corporation (The) 4.13%, 06/15/23	180,000	188,617
TRTX Issuer, Ltd., Series 2019-FL3, Class A (Floating, ICE LIBOR USD 1M + 1.15%, 1.15% Floor), 1.30%, 10/15/34 144A †	1,870,000	1,839,647	AIG Global Funding 2.30%, 07/01/22 144A 0.80%, 07/07/23 144A	330,000 610,000	340,129 613,450
Tryon Park CLO, Ltd., Series 2013-1A, Class A1SR (Floating, ICE LIBOR USD 3M + 0.89%), 1.17%, 04/15/29 144A †	3,070,000	3,049,896	Air Lease Corporation 2.63%, 07/01/22 2.25%, 01/15/23 2.75%, 01/15/23	150,000 1,360,000 175,000	152,040 1,369,693 178,943
			Ally Financial, Inc. 1.45%, 10/02/23Δ 3.88%, 05/21/24Δ	2,135,000 400,000	2,134,196 426,775
			Ameren Corporation 2.50%, 09/15/24	610,000	647,024
			American Honda Finance Corporation 2.05%, 01/10/23 0.88%, 07/07/23	915,000 865,000	945,180 872,474
			American Tower Corporation REIT 2.25%, 01/15/22 2.40%, 03/15/25 1.30%, 09/15/25 1.95%, 05/22/26(E)	2,700,000 215,000 190,000 120,000	2,762,478 227,549 192,340 152,841

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Aon Corporation			4.70%, 04/15/25	\$ 690,000	\$ 784,854
2.20%, 11/15/22	\$ 855,000	\$ 885,306	Calpine Corporation		
Apple, Inc.			5.25%, 06/01/26 144A	200,000	208,151
1.70%, 09/11/22Δ	435,000	446,953	Cantor Fitzgerald LP		
0.75%, 05/11/23Δ	1,155,000	1,167,838	6.50%, 06/17/22 144A	750,000	809,597
Ardagh Packaging Finance PLC			Capital One Financial Corporation		
5.25%, 04/30/25 144A	250,000	261,586	3.90%, 01/29/24	800,000	871,587
Ares Capital Corporation			3.75%, 04/24/24	135,000	147,133
3.63%, 01/19/22	1,240,000	1,276,145	Carrier Global Corporation		
Assurant, Inc.			2.24%, 02/15/25 144A	50,000	52,212
(Floating, ICE LIBOR USD 3M +			Caterpillar Financial Services		
1.25%), 1.48%, 03/26/21†	226,000	225,933	Corporation		
AT&T, Inc.			0.65%, 07/07/23	1,270,000	1,276,923
1.05%, 09/05/23(E)	290,000	349,699	CCO Holdings LLC		
Athene Global Funding			5.13%, 05/01/27 144A	400,000	421,422
2.80%, 05/26/23 144A Δ	820,000	855,664	CDK Global, Inc.		
Aviation Capital Group LLC			4.88%, 06/01/27	125,000	131,875
2.88%, 01/20/22 144A	1,000,000	992,613	CDW LLC		
4.38%, 01/30/24 144A	1,000,000	994,967	5.50%, 12/01/24	275,000	300,609
Bank of America Corporation			Centene Corporation		
(Variable, ICE LIBOR USD 3M +			4.75%, 05/15/22	210,000	212,730
0.63%), 2.33%, 10/01/21^	765,000	765,000	4.75%, 01/15/25	395,000	406,475
(Floating, ICE LIBOR USD 3M +			5.38%, 08/15/26 144A	500,000	531,150
0.38%), 0.64%, 01/23/22† Δ	900,000	900,720	CenterPoint Energy Resources		
(Floating, ICE LIBOR USD 3M +			Corporation		
0.65%), 0.88%, 06/25/22†	750,000	752,735	3.55%, 04/01/23	200,000	214,374
3.30%, 01/11/23	335,000	355,795	Charter Communications		
(Variable, ICE LIBOR USD 3M +			Operating LLC		
0.79%), 3.00%, 12/20/23^	1,500,000	1,575,712	4.50%, 02/01/24	2,700,000	2,995,634
(Variable, ICE LIBOR USD 3M +			Cheniere Corpus Christi		
0.94%), 3.86%, 07/23/24^	1,000,000	1,083,710	Holdings LLC		
Bank of New York Mellon			5.88%, 03/31/25	630,000	718,745
Corporation (The)			Chevron Corporation		
1.95%, 08/23/22	640,000	660,226	1.14%, 05/11/23	365,000	372,299
BBVA USA			Chevron USA, Inc.		
3.50%, 06/11/21	1,600,000	1,629,204	0.43%, 08/11/23	725,000	726,224
Becton Dickinson Euro Finance			Cigna Corporation		
S.a.r.l.			(Floating, ICE LIBOR USD 3M +		
0.63%, 06/04/23(E)	900,000	1,064,711	0.65%), 0.90%, 09/17/21†	860,000	860,175
1.21%, 06/04/26(E)	120,000	144,646	CIT Bank NA		
Becton, Dickinson and Co.			(Variable, U.S. SOFR + 1.72%),		
2.89%, 06/06/22	1,300,000	1,346,349	2.97%, 09/27/25^	440,000	437,384
BGC Partners, Inc.			CIT Group, Inc.		
5.13%, 05/27/21Δ	1,400,000	1,422,651	4.13%, 03/09/21	1,030,000	1,032,343
BMW US Capital LLC			5.00%, 08/15/22	750,000	773,580
(Floating, ICE LIBOR USD 3M +			Citigroup, Inc.		
0.50%), 0.75%, 08/13/21			2.75%, 04/25/22	1,100,000	1,137,233
144A † Δ	3,000,000	3,006,582	2.70%, 10/27/22	1,700,000	1,773,354
3.80%, 04/06/23 144A	1,521,000	1,639,377	(Variable, ICE LIBOR USD 3M +		
Boeing Co. (The)			0.72%), 3.14%, 01/24/23^	1,850,000	1,909,274
2.30%, 08/01/21Δ	1,400,000	1,418,646	(Floating, ICE LIBOR USD 3M +		
2.13%, 03/01/22	400,000	402,950	1.02%), 1.27%, 06/01/24†	1,000,000	1,005,739
Bristol-Myers Squibb Co.			(Variable, U.S. SOFR + 2.75%),		
2.60%, 05/16/22	875,000	908,131	3.11%, 04/08/26^	525,000	569,433
Broadcom Corporation			Citizens Bank NA		
3.63%, 01/15/24	250,000	269,125	3.25%, 02/14/22	430,000	445,824
Broadcom, Inc.					
3.13%, 04/15/21	1,000,000	1,011,154			

	Par	Value		Par	Value
Clearway Energy Operating LLC			Energy Transfer Operating LP		
5.75%, 10/15/25	\$ 125,000	\$ 131,576	3.60%, 02/01/23	\$ 105,000	\$ 108,082
CNH Industrial Capital LLC			4.25%, 03/15/23Δ	1,000,000	1,041,055
3.88%, 10/15/21	145,000	149,022	2.90%, 05/15/25	260,000	261,792
1.95%, 07/02/23	590,000	601,464	Enstar Group, Ltd.		
Conagra Brands, Inc.			4.50%, 03/10/22	275,000	286,622
3.80%, 10/22/21	700,000	724,087	Equinix, Inc. REIT		
Cox Communications, Inc.			2.63%, 11/18/24	985,000	1,048,316
3.15%, 08/15/24 144A	290,000	312,368	1.25%, 07/15/25	380,000	383,040
Crown Americas LLC			1.00%, 09/15/25	350,000	347,913
4.75%, 02/01/26	150,000	156,159	Evergy, Inc.		
Crown Castle International Corporation REIT			2.45%, 09/15/24	1,020,000	1,081,362
1.35%, 07/15/25	570,000	576,841	Exelon Corporation		
Crown Castle Towers LLC			2.45%, 04/15/21	175,000	176,531
3.22%, 05/15/22 144A	1,500,000	1,522,360	Expedia Group, Inc.		
CVS Health Corporation			3.60%, 12/15/23 144A	370,000	378,311
3.35%, 03/09/21	903,000	914,872	Exxon Mobil Corporation		
4.10%, 03/25/25	217,000	245,375	1.57%, 04/15/23	1,825,000	1,878,779
1.30%, 08/21/27	265,000	261,538	0.14%, 06/26/24(E)	390,000	459,295
Daimler Finance North America LLC			Fidelity National Information Services, Inc.		
(Floating, ICE LIBOR USD 3M + 0.43%), 0.69%, 02/12/21 144A †	1,000,000	1,000,082	0.40%, 01/15/21(E)	415,000	487,059
2.30%, 02/12/21 144A	1,455,000	1,464,009	0.13%, 12/03/22(E)	300,000	353,178
2.88%, 03/10/21 144A	1,000,000	1,010,395	0.75%, 05/21/23(E)	380,000	453,934
3.35%, 05/04/21 144A	230,000	233,697	FirstEnergy Corporation		
2.55%, 08/15/22 144A Δ	1,000,000	1,031,766	2.85%, 07/15/22	2,357,000	2,417,487
Danaher Corporation			Ford Motor Credit Co. LLC		
1.70%, 03/30/24(E)	100,000	123,666	(Floating, ICE LIBOR USD 3M + 2.55%), 2.83%, 01/07/21 †	1,000,000	996,456
DCP Midstream Operating LP			3.34%, 03/18/21	300,000	300,450
5.38%, 07/15/25	150,000	155,037	(Floating, ICE LIBOR USD 3M + 0.81%), 1.04%, 04/05/21 †	500,000	492,717
Dell International LLC			4.14%, 02/15/23	345,000	348,871
4.42%, 06/15/21 144A	727,000	744,274	3.37%, 11/17/23	400,000	394,750
5.88%, 06/15/21 144A	92,000	92,230	5.58%, 03/18/24	300,000	312,476
5.45%, 06/15/23 144A	1,680,000	1,842,929	5.13%, 06/16/25	640,000	660,800
Diamondback Energy, Inc.			FS KKR Capital Corporation		
4.75%, 05/31/25Δ	700,000	755,897	4.75%, 05/15/22	1,000,000	1,014,005
Discover Bank			FS KKR Capital Corporation II		
3.35%, 02/06/23	1,840,000	1,947,730	4.25%, 02/14/25 144A	880,000	831,834
DISH DBS Corporation			GATX Corporation		
6.75%, 06/01/21	700,000	718,200	(Floating, ICE LIBOR USD 3M + 0.72%), 0.97%, 11/05/21 †	500,000	499,447
Dollar Tree, Inc.			GE Capital Funding LLC		
3.70%, 05/15/23	1,100,000	1,183,647	3.45%, 05/15/25 144A	760,000	816,231
Dominion Energy, Inc.			General Mills, Inc.		
(Floating, ICE LIBOR USD 3M + 0.53%), 0.78%, 09/15/23 †	1,800,000	1,803,143	0.45%, 01/15/26(E)	100,000	118,746
DTE Energy Co.			General Motors Co.		
0.55%, 11/01/22	2,465,000	2,465,608	5.40%, 10/02/23	230,000	253,792
Duke Energy Corporation			General Motors Financial Co., Inc.		
0.90%, 09/15/25	235,000	235,201	2.45%, 11/06/20	605,000	605,979
DuPont de Nemours, Inc.			(Floating, ICE LIBOR USD 3M + 0.85%), 1.12%, 04/09/21 †	3,200,000	3,198,661
2.17%, 05/01/23Δ	120,000	121,314	3.20%, 07/06/21	46,000	46,706
Elanco Animal Health, Inc.			4.20%, 11/06/21	395,000	407,763
4.91%, 08/27/21	245,000	252,044	(Floating, ICE LIBOR USD 3M + 1.55%), 1.82%, 01/14/22 †	590,000	593,119
Endeavor Energy Resources LP					
6.63%, 07/15/25 144A	150,000	154,359			

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
(Floating, ICE LIBOR USD 3M + 1.31%), 1.53%, 06/30/22†	\$ 344,000	\$ 343,034	Kinder Morgan Energy Partners LP	\$ 300,000	\$ 309,788
5.20%, 03/20/23	1,095,000	1,188,874	5.00%, 10/01/21	355,000	393,356
Gilead Sciences, Inc.			4.25%, 09/01/24		
0.75%, 09/29/23Δ	5,165,000	5,176,615	Kinder Morgan, Inc.		
Goldman Sachs Group, Inc. (The)			(Floating, ICE LIBOR USD 3M + 1.28%), 1.56%, 01/15/23†	660,000	663,756
(Floating, ICE LIBOR USD 3M + 0.78%), 1.04%, 10/31/22†	2,000,000	2,008,877	3.15%, 01/15/23	600,000	630,372
(Floating, 0.55% - Euribor 3M), 0.11%, 04/21/23(E) †	210,000	246,480	Kraft Heinz Foods Co.		
3.50%, 04/01/25	380,000	420,001	(Floating, ICE LIBOR USD 3M + 0.82%), 1.06%, 08/10/22†	400,000	398,010
Gray Oak Pipeline LLC			3.95%, 07/15/25	575,000	624,554
2.00%, 09/15/23 144A	445,000	447,774	Lehman Escrow Bonds		
HCA, Inc.			6.63%, 01/18/12#	600,000	7,200
5.38%, 02/01/25	525,000	575,655	Lennar Corporation		
HD Supply, Inc.			4.13%, 01/15/22	1,250,000	1,282,344
5.38%, 10/15/26 144A	400,000	419,416	Level 3 Financing, Inc.		
Hilton Domestic Operating Co., Inc.			5.25%, 03/15/26	250,000	259,300
5.38%, 05/01/25 144A	500,000	522,650	Live Nation Entertainment, Inc.		
Honeywell International, Inc.			6.50%, 05/15/27 144A	125,000	135,065
1.30%, 02/22/23(E)	260,000	314,699	Marathon Petroleum Corporation		
Howard Hughes Corporation (The)			4.70%, 05/01/25	130,000	147,121
5.38%, 03/15/25 144A	125,000	127,325	Marriott International, Inc.		
Humana, Inc.			2.88%, 03/01/21	600,000	603,751
2.90%, 12/15/22	1,700,000	1,778,787	Marsh & McLennan Cos., Inc.		
Hyundai Capital America			1.35%, 09/21/26(E)	145,000	179,631
1.25%, 09/18/23 144A	900,000	898,644	Masco Corporation		
Infor, Inc.			5.95%, 03/15/22	683,000	733,101
1.45%, 07/15/23 144A	365,000	370,271	MassMutual Global Funding II		
Intercontinental Exchange, Inc.			0.85%, 06/09/23 144A	950,000	960,433
0.70%, 06/15/23	325,000	325,895	McCormick & Co., Inc.		
International Lease Finance Corporation			2.70%, 08/15/22	200,000	208,340
8.63%, 01/15/22	1,200,000	1,290,776	McDonald's Corporation		
Interpublic Group of Cos., Inc. (The)			3.30%, 07/01/25	155,000	172,614
3.50%, 10/01/20	230,000	230,000	Medtronic Global Holdings SCA		
3.75%, 10/01/21	80,000	82,555	0.00%, 12/02/22(E)	805,000	945,885
Intuit, Inc.			0.38%, 03/07/23(E)	180,000	213,318
0.65%, 07/15/23	465,000	467,577	0.00%, 10/15/25(E)	100,000	116,933
IQVIA, Inc.			Metropolitan Life Global Funding I		
5.00%, 05/15/27 144A	200,000	210,107	0.90%, 06/08/23 144A	830,000	839,493
iStar, Inc. REIT			0.45%, 09/01/23 144A	1,760,000	1,757,888
4.75%, 10/01/24	150,000	145,391	Microchip Technology, Inc.		
Jackson National Life Global Funding			2.67%, 09/01/23 144A	745,000	771,641
3.30%, 02/01/22 144A	1,125,000	1,167,990	4.25%, 09/01/25 144A	250,000	259,717
JBS USA LUX SA			MMS USA Investments, Inc.		
5.75%, 06/15/25 144A	300,000	309,990	0.63%, 06/13/25(E)	100,000	118,082
John Deere Capital Corporation			Mondelez International, Inc.		
1.20%, 04/06/23	435,000	443,805	0.63%, 07/01/22	400,000	401,650
JPMorgan Chase & Co.			2.13%, 04/13/23	240,000	249,221
(Variable, ICE LIBOR USD 3M + 0.70%), 3.21%, 04/01/23^	460,000	478,157	Morgan Stanley		
(Variable, U.S. SOFR + 0.60%), 0.65%, 09/16/24^	975,000	975,798	3.13%, 01/23/23	1,000,000	1,057,863
(Variable, U.S. SOFR + 1.16%), 2.30%, 10/15/25^	290,000	305,412	(Floating, CAD Offered Rate 3M + 0.30%), 0.83%, 02/03/23(C) †	1,500,000	1,116,830
(Variable, U.S. SOFR + 1.85%), 2.08%, 04/22/26^	620,000	649,373	(Variable, ICE LIBOR USD 3M + 0.85%), 3.74%, 04/24/24^	750,000	807,814
			(Variable, 0.75% - Euribor 3M), 0.64%, 07/26/24(E) ^	200,000	237,484

	Par	Value		Par	Value
(Variable, U.S. SOFR + 1.15%), 2.72%, 07/22/25 [^]	\$ 790,000	\$ 839,957	OneMain Finance Corporation	\$ 735,000	\$ 764,863
(Variable, U.S. SOFR + 1.99%), 2.19%, 04/28/26 [^]	600,000	629,331	5.63%, 03/15/23		
MPLX LP			Oracle Corporation		
6.25%, 10/15/22	199,000	199,219	3.40%, 07/08/24	605,000	662,472
3.50%, 12/01/22	265,000	277,879	2.50%, 04/01/25	360,000	386,344
1.75%, 03/01/26	215,000	214,417	Otis Worldwide Corporation		
Mueller Water Products, Inc.			2.06%, 04/05/25	1,780,000	1,875,770
5.50%, 06/15/26 144A	150,000	155,409	Owl Rock Capital Corporation		
MUFG Union Bank NA			4.25%, 01/15/26	510,000	517,485
2.10%, 12/09/22	1,000,000	1,033,772	PACCAR Financial Corporation		
Mylan, Inc.			0.35%, 08/11/23	1,050,000	1,048,973
3.13%, 01/15/23 144A	1,700,000	1,789,683	Pacific Gas and Electric Co.		
National Rural Utilities Cooperative Finance Corporation			1.75%, 06/16/22	3,000,000	3,004,340
2.30%, 09/15/22	1,200,000	1,243,798	3.25%, 06/15/23	100,000	103,876
National Securities Clearing Corporation			4.25%, 08/01/23	200,000	213,199
1.20%, 04/23/23 144A	825,000	840,099	3.85%, 11/15/23 Δ	100,000	106,005
Navient Corporation			3.75%, 02/15/24	200,000	209,641
6.63%, 07/26/21	575,000	584,703	2.10%, 08/01/27	600,000	581,459
Netflix, Inc.			Pacific Life Global Funding II		
5.88%, 02/15/25	200,000	225,871	0.50%, 09/23/23 144A	1,810,000	1,809,244
New York Life Global Funding			Parsley Energy LLC		
1.10%, 05/05/23 144A	560,000	569,800	5.38%, 01/15/25 144A	150,000	150,000
NextEra Energy Capital Holdings, Inc.			PayPal Holdings, Inc.		
2.40%, 09/01/21	635,000	647,250	2.20%, 09/26/22	700,000	723,810
3.20%, 02/25/22	100,000	103,864	1.35%, 06/01/23	715,000	730,808
3.20%, 02/25/22	100,000	103,864	PBF Holding Co. LLC		
2.90%, 04/01/22	925,000	958,003	9.25%, 05/15/25 144A	125,000	128,306
1.95%, 09/01/22	1,900,000	1,958,274	Penske Truck Leasing Co. LP		
NextEra Energy Operating Partners LP			3.38%, 02/01/22 144A	325,000	335,703
4.25%, 07/15/24 144A	405,000	423,012	4.25%, 01/17/23 144A	165,000	177,630
NIKE, Inc.			3.45%, 07/01/24 144A	1,500,000	1,625,443
2.40%, 03/27/25	105,000	112,921	2.70%, 11/01/24 144A	1,105,000	1,173,709
Nissan Motor Acceptance Corporation			Phillips 66		
(Floating, ICE LIBOR USD 3M + 0.69%), 0.92%, 09/28/22 144A †	300,000	291,788	(Floating, ICE LIBOR USD 3M + 0.60%), 0.83%, 02/26/21 †	595,000	595,067
Northwest Airlines Pass-Through Trust, Series 2002-1, Class G2			Prime Security Services Borrower LLC		
6.26%, 11/20/21	19,537	19,379	5.25%, 04/15/24 144A	250,000	262,344
NRG Energy, Inc.			Protective Life Global Funding		
6.63%, 01/15/27	150,000	158,844	2.62%, 08/22/22 144A	575,000	598,441
Nuance Communications, Inc.			1.08%, 06/09/23 144A	395,000	400,747
5.63%, 12/15/26 Δ	125,000	132,187	PulteGroup, Inc.		
Nucor Corporation			5.00%, 01/15/27	125,000	141,641
2.00%, 06/01/25 Δ	60,000	62,722	Qorvo, Inc.		
Nutrition & Biosciences, Inc.			5.50%, 07/15/26	150,000	159,342
0.70%, 09/15/22 144A	315,000	315,611	Regions Financial Corporation		
1.23%, 10/01/25 144A	1,940,000	1,936,544	2.75%, 08/14/22	1,700,000	1,769,009
Occidental Petroleum Corporation			Reliance Standard Life Global Funding II		
2.60%, 08/13/21	144,000	141,570	2.63%, 07/22/22 144A	995,000	1,025,007
(Floating, ICE LIBOR USD 3M + 1.45%), 1.73%, 08/15/22 †	1,900,000	1,734,548	2.15%, 01/21/23 144A	465,000	476,239
2.70%, 08/15/22	165,000	154,472	2.75%, 01/21/27 144A	1,700,000	1,778,653
2.90%, 08/15/24	105,000	89,281	Roper Technologies, Inc.		
			1.00%, 09/15/25	195,000	195,560
			Ryder System, Inc.		
			2.88%, 06/01/22	3,050,000	3,161,514
			2.50%, 09/01/22	1,200,000	1,239,229

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
2.50%, 09/01/24	\$ 558,000	\$ 587,097	Toll Brothers Finance Corporation		
Sabine Pass Liquefaction LLC			4.38%, 04/15/23	\$ 200,000	\$ 209,776
6.25%, 03/15/22	1,100,000	1,167,737	Toyota Motor Credit Corporation		
5.75%, 05/15/24	285,000	323,007	0.45%, 07/22/22Δ	750,000	751,785
Santander Holdings USA, Inc.			0.50%, 08/14/23	1,345,000	1,348,860
4.45%, 12/03/21	475,000	493,908	Truist Financial Corporation		
3.70%, 03/28/22	1,115,000	1,156,138	2.20%, 03/16/23	1,185,000	1,233,534
SBA Tower Trust			US Bank NA		
1.88%, 01/15/26 144A †††	680,000	694,035	2.05%, 01/21/25	1,800,000	1,902,993
Sempra Energy			Valero Energy Corporation		
(Floating, ICE LIBOR USD 3M +			2.70%, 04/15/23	1,000,000	1,036,716
0.50%), 0.78%, 01/15/21†	630,000	630,059	(Floating, ICE LIBOR USD 3M +		
Signature Aviation US Holdings, Inc.			1.15%), 1.40%, 09/15/23†	1,900,000	1,894,304
5.38%, 05/01/26 144A	125,000	126,613	Ventas Realty LP REIT		
Simon International Finance SCA			2.65%, 01/15/25	695,000	726,688
REIT			ViaSat, Inc.		
1.38%, 11/18/22(E)	105,000	124,675	5.63%, 04/15/27 144A Δ	250,000	257,656
Sirius XM Radio, Inc.			Vistra Operations Co. LLC		
3.88%, 08/01/22 144A	900,000	910,687	5.63%, 02/15/27 144A	250,000	264,165
SLM Corporation			Volkswagen Group of America		
5.13%, 04/05/22	404,000	414,880	Finance LLC		
Smithfield Foods, Inc.			2.50%, 09/24/21 144A	410,000	417,689
2.65%, 10/03/21 144A	495,000	498,205	2.90%, 05/13/22 144A	1,330,000	1,375,684
Southern California Edison Co.			2.70%, 09/26/22 144A	2,000,000	2,074,706
2.90%, 03/01/21	1,000,000	1,010,652	3.13%, 05/12/23 144A	1,000,000	1,056,282
1.85%, 02/01/22	321,428	321,850	WEC Energy Group, Inc.		
Southern Co. Gas Capital Corporation			3.38%, 06/15/21	555,000	566,785
2.45%, 10/01/23	1,715,000	1,804,681	0.55%, 09/15/23	1,800,000	1,804,553
Southwest Airlines Co.			Wells Fargo & Co.		
4.75%, 05/04/23	675,000	722,066	3.07%, 01/24/23	50,000	51,588
Spectra Energy Partners LP			3.75%, 01/24/24	220,000	239,254
4.75%, 03/15/24	90,000	100,333	(Variable, U.S. SOFR + 1.60%),		
Sprint Corporation			1.65%, 06/02/24^	2,200,000	2,242,490
7.88%, 09/15/23	425,000	489,016	Wells Fargo Bank NA		
Sprint Spectrum Co. LLC			(Variable, ICE LIBOR USD 3M +		
3.36%, 09/20/21 144A	467,500	473,468	0.65%), 2.08%, 09/09/22^	1,730,000	1,754,793
4.74%, 03/20/25 144A	445,000	482,547	WESCO Distribution, Inc.		
Starbucks Corporation			7.13%, 06/15/25 144A	300,000	327,187
1.30%, 05/07/22	340,000	344,780	Westinghouse Air Brake Technologies		
Starwood Property Trust, Inc. REIT			Corporation		
3.63%, 02/01/21	270,000	270,790	4.40%, 03/15/24	800,000	869,775
State Street Corporation			3.20%, 06/15/25	325,000	343,117
(Variable, U.S. SOFR + 2.69%),			Williams Cos., Inc. (The)		
2.83%, 03/30/23 144A ^	265,000	274,342	4.00%, 11/15/21	175,000	180,275
Steel Dynamics, Inc.			3.70%, 01/15/23	80,000	84,605
2.40%, 06/15/25	35,000	36,558	Wisconsin Electric Power Co.		
Synchrony Financial			2.05%, 12/15/24	200,000	210,770
2.85%, 07/25/22	382,000	393,268	WRKCo, Inc.		
Targa Resources Partners LP			3.75%, 03/15/25	115,000	128,670
4.25%, 11/15/23	250,000	248,151	Zoetis, Inc.		
Target Corporation			3.45%, 11/13/20	300,000	300,280
2.25%, 04/15/25	135,000	144,871	Total Corporate Bonds		
TerraForm Power Operating LLC			(Cost \$226,377,513)		<u>230,891,736</u>
4.25%, 01/31/23 144A	150,000	154,092			
T-Mobile USA, Inc.					
1.50%, 02/15/26 144A	2,100,000	2,120,149			

	Par	Value		Par	Value
FOREIGN BONDS — 13.9%					
Australia — 0.6%					
Macquarie Group, Ltd. (Floating, ICE LIBOR USD 3M + 1.02%), 1.28%, 11/28/23 144A †	\$ 1,435,000	\$ 1,440,498	Baidu, Inc. 2.88%, 07/06/22	\$ 235,000	\$ 241,945
National Australia Bank, Ltd. 2.25%, 03/16/21 144A	1,500,000	1,513,276	Park Aerospace Holdings, Ltd. 3.63%, 03/15/21 144A	700,000	697,136
Telstra Corporation, Ltd. 3.50%, 09/21/22(E)	200,000	251,203	5.25%, 08/15/22 144A	650,000	652,917
Westpac Banking Corporation 3.15%, 01/16/24 144A	1,275,000	1,385,636			<u>2,500,098</u>
Woodside Finance, Ltd. 4.60%, 05/10/21 144A	1,300,000	1,315,965	Denmark — 0.3%		
3.70%, 09/15/26 144A	400,000	430,544	Danske Bank A/S (Variable, ICE LIBOR USD 3M + 1.25%), 3.00%, 09/20/22 144A ^	745,000	759,430
		<u>6,337,122</u>	(Variable, U.S. Treasury Yield Curve Rate CMT 1Y + 1.03%), 1.17%, 12/08/23 144A ^	2,100,000	2,103,172
Belgium — 0.0%			(Variable, U.S. Treasury Yield Curve Rate CMT 1Y + 1.35%), 1.62%, 09/11/26 144A ^	710,000	705,738
KBC Group NV 1.13%, 01/25/24(E)	200,000	242,503			<u>3,568,340</u>
Brazil — 0.2%			Finland — 0.0%		
Banco Bradesco SA 2.85%, 01/27/23 144A	1,495,000	1,516,020	CRH Finland Services OYJ 0.88%, 11/05/23(E)	180,000	216,492
Itau Unibanco Holding SA 2.90%, 01/24/23 144A	920,000	931,849	France — 0.6%		
		<u>2,447,869</u>	Air Liquide Finance SA 0.38%, 04/18/22(E)	100,000	118,038
Canada — 1.9%			APRR SA 0.00%, 01/20/23(E)	100,000	117,722
1011778 BC ULC 5.75%, 04/15/25 144A	200,000	213,814	Autoroutes du Sud de la France SA 2.95%, 01/17/24(E)	100,000	128,067
Bank of Nova Scotia (The) 1.95%, 02/01/23	1,000,000	1,033,896	Banque Federative du Credit Mutuel 0.13%, 02/05/24(E)	200,000	236,009
Canada Housing Trust No. 1 2.40%, 12/15/22(C) 144A	19,000,000	14,923,322	Banque Federative du Credit Mutuel SA 0.75%, 06/15/23(E)	100,000	120,078
GFL Environmental, Inc. 5.13%, 12/15/26 144A Δ	400,000	413,580	BNP Paribas SA 1.13%, 01/15/23(E)	230,000	277,676
National Bank of Canada 2.15%, 10/07/22 144A Δ	630,000	650,125	(Variable, U.S. SOFR + 2.07%), 2.22%, 06/09/26 144A ^	325,000	335,659
OMERS Finance Trust 1.13%, 04/14/23 144A Δ	1,770,000	1,801,439	Capgemini SE 0.63%, 06/23/25(E)	200,000	239,025
Schlumberger Finance Canada, Ltd. 1.40%, 09/17/25Δ	145,000	146,518	Credit Agricole SA 3.38%, 01/10/22 144A	1,600,000	1,653,127
Toronto-Dominion Bank (The) 0.38%, 04/25/24(E)	305,000	361,605	Dassault Systemes SE 0.00%, 09/16/22(E)	300,000	352,678
TransCanada PipeLines, Ltd. 3.75%, 10/16/23	45,000	48,800	Engie SA 0.38%, 02/28/23(E)	200,000	237,298
		<u>19,593,099</u>	JCDecaux SA 2.00%, 10/24/24(E)	100,000	122,371
Chile — 0.1%			Orange SA 0.75%, 09/11/23(E)	500,000	600,013
Banco del Estado de Chile 2.67%, 01/08/21 144A	725,000	729,441	RTE Réseau de Transport d'Electricite SADIR 4.13%, 02/03/21(E)	100,000	118,921
Banco Santander Chile 2.50%, 12/15/20 144A	635,000	638,470	Schneider Electric SE 0.00%, 06/12/23(E)	100,000	117,713
		<u>1,367,911</u>			
China — 0.2%					
Avolon Holdings Funding, Ltd. 5.50%, 01/15/23 144A	900,000	908,100			

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
0.25%, 09/09/24(E)	\$ 200,000	\$ 238,024	Eaton Capital Unlimited Co.		
Societe Generale SA			0.02%, 05/14/21(E)	\$ 175,000	\$ 205,214
0.00%, 05/27/22(E)	300,000	352,478	ESB Finance DAC		
Thales SA			3.49%, 01/12/24(E)	100,000	130,457
0.00%, 05/31/22(E)	100,000	117,357	Shire Acquisitions Investments Ireland DAC		
0.75%, 06/07/23(E)	100,000	119,486	2.88%, 09/23/23	200,000	212,105
Total Capital International SA			SMBC Aviation Capital Finance DAC		
2.13%, 03/15/23(E)	100,000	123,863	2.65%, 07/15/21 144A	390,000	393,387
0.25%, 07/12/23(E)	100,000	118,644	3.00%, 07/15/22 144A	540,000	550,962
Veolia Environnement SA			3.55%, 04/15/24 144A	800,000	840,300
0.67%, 03/30/22(E)	200,000	236,819	Willis Towers Watson PLC		
		<u>6,081,066</u>	5.75%, 03/15/21	131,000	133,939
Germany — 0.3%					<u>5,108,977</u>
Amphenol Technologies Holding GmbH			Italy — 0.0%		
0.75%, 05/04/26(E)	120,000	142,599	FCA Bank SpA		
BASF SE			0.50%, 09/18/23(E)	110,000	128,874
2.00%, 12/05/22(E)	195,000	239,379	Telecom Italia SpA		
0.10%, 06/05/23(E)	200,000	235,619	5.30%, 05/30/24 144A	200,000	216,805
Commerzbank AG					<u>345,679</u>
(Variable, 1.30% - Euribor 3M), 0.75%, 03/24/26(E) ^	100,000	116,895	Japan — 2.5%		
Covestro AG			Aircastle, Ltd.		
0.88%, 02/03/26(E)	70,000	83,239	5.13%, 03/15/21	2,000,000	2,029,406
Deutsche Bank AG			Central Nippon Expressway Co., Ltd.		
4.25%, 02/04/21	410,000	414,376	(Floating, ICE LIBOR USD 3M + 0.85%), 1.10%, 09/14/21†	1,000,000	999,855
E.ON SE			(Floating, ICE LIBOR USD 3M + 0.56%), 0.81%, 11/02/21†	1,000,000	1,002,679
0.00%, 10/24/22(E)	240,000	282,175	2.85%, 03/03/22	2,000,000	2,057,206
KION Group AG			Mitsubishi UFJ Financial Group, Inc.		
1.63%, 09/24/25(E)	100,000	117,644	3.54%, 07/26/21	65,000	66,727
Volkswagen Bank GmbH			2.62%, 07/18/22	885,000	917,762
1.88%, 01/31/24(E)	300,000	366,620	2.67%, 07/25/22	2,000,000	2,075,244
Volkswagen Leasing GmbH			(Variable, U.S. Treasury Yield Curve Rate CMT 1Y + 0.68%), 0.85%, 09/15/24^	1,745,000	1,746,852
(Floating, 0.45% - Euribor 3M), 0.00%, 08/02/21(E) †	300,000	351,739	1.41%, 07/17/25	700,000	710,946
1.00%, 02/16/23(E)	460,000	547,702	Mitsubishi UFJ Lease & Finance Co., Ltd.		
		<u>2,897,987</u>	2.25%, 09/07/21	500,000	506,832
India — 0.0%			Mizuho Financial Group, Inc.		
Shriram Transport Finance Co., Ltd.			(Variable, ICE LIBOR USD 3M + 0.84%), 2.72%, 07/16/23^	1,190,000	1,232,349
5.10%, 07/16/23 144A	275,000	257,108	0.52%, 06/10/24(E)	100,000	118,792
Indonesia — 0.1%			(Variable, ICE LIBOR USD 3M + 0.99%), 1.24%, 07/10/24^	520,000	524,429
Pelabuhan Indonesia III Persero PT			(Floating, ICE LIBOR USD 3M + 0.99%), 1.26%, 07/10/24†	1,000,000	1,009,924
4.50%, 05/02/23 144A	1,175,000	1,245,576	Nissan Motor Co., Ltd.		
Ireland — 0.5%			1.94%, 09/15/23(E)	100,000	119,289
Abbott Ireland Financing DAC			3.04%, 09/15/23 144A	3,685,000	3,738,166
0.88%, 09/27/23(E)	200,000	241,455	Nomura Holdings, Inc.		
0.10%, 11/19/24(E)	170,000	200,624	2.65%, 01/16/25	600,000	632,239
AerCap Ireland Capital DAC			1.85%, 07/16/25	800,000	814,839
5.00%, 10/01/21	900,000	927,970	ORIX Corporation		
3.50%, 05/26/22	400,000	404,080	3.20%, 01/19/22	700,000	721,636
3.30%, 01/23/23	155,000	155,604			
2.88%, 08/14/24	150,000	144,628			
3.50%, 01/15/25	350,000	341,173			
Aon PLC					
2.80%, 03/15/21Δ	225,000	227,079			

	Par	Value		Par	Value
Sumitomo Mitsui Financial Group, Inc.			0.00%, 02/20/23(E)	\$ 300,000	\$ 353,066
2.85%, 01/11/22	\$1,600,000	\$ 1,647,370	0.38%, 09/06/23(E)	235,000	280,009
1.47%, 07/08/25	1,100,000	1,122,035	Upjohn Finance BV		
Sumitomo Mitsui Trust Bank, Ltd.			0.82%, 06/23/22(E)	220,000	260,812
0.80%, 09/12/23 144A	750,000	751,659	Vonovia Finance BV		
Takeda Pharmaceutical Co., Ltd.			0.13%, 04/06/23(E)	200,000	235,408
4.00%, 11/26/21	1,100,000	1,142,307	1.63%, 04/07/24(E)	100,000	123,336
		<u>25,688,543</u>			<u>13,104,852</u>
Netherlands — 1.3%			Norway — 0.2%		
Airbus SE			Aker BP ASA		
1.38%, 06/09/26(E)	245,000	300,485	2.88%, 01/15/26 144A	895,000	887,434
BMW Finance NV			DNB Bank ASA		
2.25%, 08/12/22 144A	1,270,000	1,312,032	(Variable, U.S. Treasury Yield		
0.00%, 04/14/23(E)	290,000	339,939	Curve Rate CMT 5Y +		
Conti-Gummi Finance BV			0.85%), 1.13%, 09/16/26	555,000	553,696
1.13%, 09/25/24(E)	110,000	131,718	144A ^		
Daimler International Finance BV			Telenor ASA		
0.25%, 08/09/21(E)	25,000	29,437	0.00%, 09/25/23(E)	100,000	117,697
0.25%, 11/06/23(E)	90,000	105,535			<u>1,558,827</u>
Deutsche Telekom International Finance BV			Peru — 0.1%		
4.25%, 07/13/22(E)	320,000	404,893	Fondo MIVIVIENDA SA		
Enel Finance International NV			3.50%, 01/31/23 144A	690,000	720,984
2.88%, 05/25/22 144A	1,715,000	1,770,371	Qatar — 0.3%		
4.25%, 09/14/23 144A	400,000	438,277	QNB Finance, Ltd.		
0.00%, 06/17/24(E)	300,000	351,378	(Floating, ICE LIBOR USD 3M +		
Fiat Chrysler Automobiles NV			1.00%), 1.25%, 05/02/22†	3,000,000	2,998,216
3.38%, 07/07/23(E)	145,000	176,416	Singapore — 0.1%		
ING Bank NV			BOC Aviation, Ltd.		
0.00%, 04/08/22(E)	100,000	117,615	3.00%, 05/23/22Δ	700,000	715,297
(Floating, 0.40% - Euribor 3M),			South Korea — 0.6%		
0.00%, 04/08/22(E) †	200,000	235,913	Industrial Bank of Korea		
(Variable, EUR Swap Rate 5Y +			2.13%, 10/23/24 144A	3,100,000	3,267,414
2.25%), 3.63%, 02/25/26(E) ^	200,000	237,676	Kookmin Bank		
ING Groep NV			3.63%, 10/23/21	1,000,000	1,030,907
1.00%, 09/20/23(E)	200,000	241,552	Shinhan Bank Co., Ltd.		
innogy Finance BV			2.88%, 03/28/22Δ	500,000	516,678
0.75%, 11/30/22(E)	50,000	59,616	SK Telecom Co., Ltd.		
LeasePlan Corporation NV			3.75%, 04/16/23	900,000	965,167
2.88%, 10/24/24 144A	1,900,000	1,963,087			<u>5,780,166</u>
Mylan NV			Spain — 0.2%		
3.15%, 06/15/21	2,000,000	2,032,472	Amadeus Capital Markets SA		
NXP BV			1.63%, 11/17/21(E)	100,000	118,632
3.88%, 09/01/22 144A	300,000	317,188	Amadeus IT Group SA		
2.70%, 05/01/25 144A	50,000	53,036	2.50%, 05/20/24(E) Δ	300,000	366,647
3.88%, 06/18/26 144A	300,000	336,598	Banco de Sabadell SA		
Redexis Gas Finance BV			(Variable, 0.97% - EUR Swap		
1.88%, 05/28/25(E)	100,000	122,687	Rate 1Y), 0.63%,		
RELX Finance BV			11/07/25(E) ^	100,000	115,798
0.00%, 03/18/24(E)	100,000	117,225	(Variable, 1.55% - EUR Swap		
Sensata Technologies BV			Rate 1Y), 1.13%,		
5.00%, 10/01/25 144A	200,000	215,375	03/11/27(E) ^	100,000	117,573
Siemens Financieringsmaatschappij NV			Banco Santander SA		
0.00%, 09/05/21(E)	376,000	441,700	2.71%, 06/27/24	400,000	423,434

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
2.75%, 05/28/25	\$ 400,000	\$ 420,225	Lloyds Banking Group PLC		
		<u>1,562,309</u>	(Variable, ICE LIBOR USD 3M + 1.25%), 2.86%, 03/17/23^	\$2,500,000	\$ 2,570,748
Sweden — 0.3%			(Variable, U.S. Treasury Yield Curve Rate CMT 1Y + 1.10%), 1.33%, 06/15/23^	200,000	201,251
Akelius Residential Property AB			Motability Operations Group PLC		
1.13%, 03/14/24(E)	1,100,000	1,314,502	1.63%, 06/09/23(E)	240,000	295,835
Atlas Copco AB			National Grid Electricity Transmission PLC		
2.50%, 02/28/23(E)	255,000	318,193	0.19%, 01/20/25(E) Δ	100,000	118,195
Stadshypotek AB			Nationwide Building Society		
2.50%, 04/05/22 144A Δ	1,000,000	1,032,669	2.00%, 01/27/23 144A	900,000	926,732
Volvo Treasury AB			1.70%, 02/13/23 144A	2,900,000	2,986,930
(Floating, 0.65% - Euribor 3M), 0.16%, 09/13/21(E) †	200,000	234,914	(Variable, ICE LIBOR USD 3M + 1.18%), 3.62%, 04/26/23 144A ^	1,500,000	1,559,238
		<u>2,900,278</u>	Natwest Group PLC		
Switzerland — 0.8%			(Floating, ICE LIBOR USD 3M + 1.47%), 1.75%, 05/15/23†	1,810,000	1,818,059
Credit Suisse AG			3.88%, 09/12/23	240,000	257,544
2.80%, 04/08/22	435,000	450,624	(Variable, U.S. Treasury Yield Curve Rate CMT 1Y + 2.15%), 2.36%, 05/22/24^	375,000	385,078
1.00%, 05/05/23	1,645,000	1,663,305	NatWest Markets PLC		
Credit Suisse Group AG			3.63%, 09/29/22 144A	635,000	666,991
3.57%, 01/09/23 144A	750,000	776,227	2.38%, 05/21/23 144A	1,800,000	1,854,411
Credit Suisse Group Funding Guernsey, Ltd.			Royalty Pharma PLC		
3.80%, 09/15/22	1,650,000	1,746,934	0.75%, 09/02/23 144A	920,000	918,972
UBS AG			Santander UK Group Holdings PLC		
0.75%, 04/21/23(E)	200,000	239,706	2.88%, 08/05/21	3,500,000	3,572,783
UBS Group AG			3.57%, 01/10/23	350,000	361,746
3.49%, 05/23/23 144A	1,800,000	1,878,184	(Variable, ICE LIBOR USD 3M + 1.08%), 3.37%, 01/05/24^	215,000	224,671
(Variable, ICE LIBOR USD 3M + 0.95%), 2.86%, 08/15/23 144A ^	365,000	378,783	Santander UK PLC		
(Variable, U.S. Treasury Yield Curve Rate CMT 1Y + 0.83%), 1.01%, 07/30/24 144A Δ ^	690,000	692,041	1.63%, 02/12/23 144A Δ	2,100,000	2,160,113
(Variable, 0.55% - EUR Swap Rate 1Y), 0.25%, 01/29/26(E) ^	200,000	234,760	Sky, Ltd.		
		<u>8,060,564</u>	1.50%, 09/15/21(E)	100,000	119,202
United Arab Emirates — 0.1%			Standard Chartered PLC		
Abu Dhabi Government International Bond			(Variable, ICE LIBOR USD 3M + 1.20%), 2.74%, 09/10/22 144A ^	2,300,000	2,337,091
2.50%, 10/11/22 144A	655,000	678,735			<u>26,902,503</u>
United Kingdom — 2.6%			Total Foreign Bonds		
Barclays Bank PLC			(Cost \$140,113,611)		142,881,101
2.65%, 01/11/21	700,000	702,880	MORTGAGE-BACKED SECURITIES — 18.2%		
Barclays PLC			1211 Avenue of the Americas Trust, Series 2015-1211, Class A1A2		
(Variable, ICE LIBOR USD 3M + 1.40%), 4.61%, 02/15/23^	600,000	628,102	3.90%, 08/10/35 144A	447,000	497,585
(Variable, ICE LIBOR USD 3M + 1.36%), 4.34%, 05/16/24^	900,000	966,553	280 Park Avenue Mortgage Trust, Series 2017-280P, Class D		
BG Energy Capital PLC			(Floating, ICE LIBOR USD 1M + 1.54%, 1.54% Floor), 1.69%, 09/15/34 144A †	315,000	308,899
4.00%, 10/15/21 144A	1,000,000	1,035,260			
Informa PLC					
1.50%, 07/05/23(E)	200,000	234,118			

	Par	Value		Par	Value
American Home Mortgage Assets Trust, Series 2006-5, Class A1 (Floating, Federal Reserve U.S. 12 1Y CMT + 0.92%, 0.92% Floor), 1.94%, 11/25/46†	\$ 625,032	\$ 272,475	BX Commercial Mortgage Trust, Series 2019-XL, Class D (Floating, ICE LIBOR USD 1M + 1.45%, 1.45% Floor), 1.60%, 10/15/36 144A †	\$ 745,199	\$ 742,669
AOA Mortgage Trust, Series 2015-1177, Class A 2.96%, 12/13/29 144A	1,330,000	1,328,616	BX Commercial Mortgage Trust, Series 2020-BXLP, Class A (Floating, ICE LIBOR USD 1M + 0.80%, 0.80% Floor), 0.95%, 12/15/36 144A †	864,209	865,345
Avon Finance No. 2 PLC, Class A (Floating, SONIA Deposit Rates Swap 3M + 0.90%), 0.96%, 09/20/48(U) 144A †	1,500,000	1,931,650	BX Commercial Mortgage Trust, Series 2020-BXLP, Class E (Floating, ICE LIBOR USD 1M + 1.60%, 1.60% Floor), 1.75%, 12/15/36 144A †	349,680	346,398
Banc of America Funding Trust, Series 2006-J, Class 4A1 4.20%, 01/20/47† γ	153,872	149,881	BX Commercial Mortgage Trust, Series 2020-VKNG, Class B (Floating, ICE LIBOR USD 1M + 1.13%, 1.13% Floor), 1.33%, 10/15/37 144A †	1,420,000	1,425,475
Banc of America Mortgage Trust, Series 2003-L, Class 3A1 3.99%, 01/25/34† γ	24,731	23,602	Canterbury Finance PLC, No. 1, Class A2 (Floating, SONIA Deposit Rates Swap 3M + 1.35%), 1.41%, 05/16/56(U) †	1,000,000	1,289,208
Banc of America Mortgage Trust, Series 2004-2, Class 5A1 6.50%, 10/25/31	25,113	26,470	CFCRE Commercial Mortgage Trust, Series 2017-C8, Class ASB 3.37%, 06/15/50	1,500,000	1,639,182
Bancorp Commercial Mortgage Trust, Series 2019-CRE6, Class A (Floating, ICE LIBOR USD 1M + 1.05%, 1.05% Floor), 1.20%, 09/15/36 144A †	346,006	342,267	Chase Home Lending Mortgage Trust, Series 2019-ATR2, Class A11 (Floating, ICE LIBOR USD 1M + 0.90%, 6.50% Cap), 1.05%, 07/25/49 144A †	140,920	140,812
BANK, Series 2019-BN18, Class A2 3.47%, 05/15/62	610,000	660,742	Chase Home Lending Mortgage Trust, Series 2019-ATR2, Class A3 3.50%, 07/25/49 144A † γ	287,885	296,780
BBCMS Trust, Series 2013-TYSN, Class E 3.71%, 09/05/32 144A	200,000	194,376	CHC Commercial Mortgage Trust, Series 2019-CHC, Class D (Floating, ICE LIBOR USD 1M + 2.05%, 2.05% Floor), 2.20%, 06/15/34 144A †	2,130,805	1,933,422
Bear Stearns ALT-A Trust, Series 2004-10, Class 2A1 (Floating, ICE LIBOR USD 1M + 0.66%, 0.33% Floor, 11.50% Cap), 0.81%, 09/25/34†	29,866	29,915	CHL Mortgage Pass-Through Trust, Series 2004-29, Class 1A1 (Floating, ICE LIBOR USD 1M + 0.54%, 0.27% Floor, 11.50% Cap), 0.69%, 02/25/35†	54,021	51,208
Bear Stearns ARM Trust, Series 2003-8, Class 4A1 3.54%, 01/25/34† γ	89,399	91,184	Citigroup Commercial Mortgage Trust, Series 2016-P4, Class A4 2.90%, 07/10/49	641,000	697,813
Bear Stearns ARM Trust, Series 2004-5, Class 2A 3.43%, 07/25/34† γ	80,467	80,993	Citigroup Commercial Mortgage Trust, Series 2016-P5, Class AAB 2.84%, 10/10/49	1,010,000	1,071,527
Bear Stearns Commercial Mortgage Securities Trust, Series 2007-T26, Class AM 5.51%, 01/12/45† γ	120,449	120,547	COMM Mortgage Trust, Series 2012-CR4, Class ASB 2.44%, 10/15/45	303,347	308,164
Brass No. 8 PLC, Class A1 (Floating, ICE LIBOR USD 3M + 0.70%), 0.98%, 11/16/66 144A †	237,076	238,062	COMM Mortgage Trust, Series 2013-300P, Class A1 4.35%, 08/10/30 144A	515,000	551,664
BX Commercial Mortgage Trust, Series 2019-XL, Class A (Floating, ICE LIBOR USD 1M + 0.92%, 0.92% Floor), 1.07%, 10/15/36 144A †	1,699,243	1,702,803			
BX Commercial Mortgage Trust, Series 2019-XL, Class B (Floating, ICE LIBOR USD 1M + 1.08%, 1.08% Floor), 1.23%, 10/15/36 144A †	636,029	636,412			

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
COMM Mortgage Trust, Series 2013-CR8, Class A5 3.61%, 06/10/46	\$ 750,000	\$ 799,663	Federal Home Loan Mortgage Corporation 5.50%, 05/01/22	\$ 2,296	\$ 2,306
COMM Mortgage Trust, Series 2013-SFS, Class A1 1.87%, 04/12/35 144A	224,472	222,931	(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.36%, 2.36% Floor, 13.19% Cap), 2.77%, 07/01/27†	1,667	1,672
COMM Mortgage Trust, Series 2014-CR17, Class ASB 3.60%, 05/10/47	1,120,483	1,170,618	2.50%, 01/01/29 2.50%, 08/01/31	1,316,334 3,142,419	1,382,510 3,284,269
COMM Mortgage Trust, Series 2014-CR21, Class A3 3.53%, 12/10/47	573,965	622,616	(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.25%, 2.25% Floor, 11.09% Cap), 3.74%, 11/01/31†	15,036	15,103
COMM Mortgage Trust, Series 2014-UBS3, Class ASB 3.37%, 06/10/47	775,854	807,897	(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.25%, 2.25% Floor, 10.96% Cap), 3.75%, 04/01/32†	4,854	4,879
COMM Mortgage Trust, Series 2014-UBS5, Class ASB 3.55%, 09/10/47	306,495	320,395	(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.04%, 2.04% Floor, 9.69% Cap), 3.17%, 06/01/33†	272,746	286,365
COMM Mortgage Trust, Series 2015-CR24, Class ASB 3.45%, 08/10/48	458,217	484,430	(Floating, ICE LIBOR USD 1Y + 1.75%, 1.75% Floor, 10.76% Cap), 2.70%, 08/01/35†	87,710	92,160
COMM Mortgage Trust, Series 2015-CR25, Class ASB 3.54%, 08/10/48	1,130,252	1,206,271	(Floating, ICE LIBOR USD 1Y + 1.35%, 1.35% Floor, 10.36% Cap), 2.23%, 09/01/35†	93,031	96,464
COMM Trust, Series 2013-GAM, Class A1 1.71%, 02/10/28 144A	82,894	82,660	(Floating, ICE LIBOR USD 1Y + 1.63%, 1.63% Floor, 10.80% Cap), 3.38%, 10/01/35†	110,999	116,397
COMM, Series 2015-PC1, Class A4 3.62%, 07/10/50	585,000	630,591	4.50%, 07/01/47 4.50%, 03/01/49	76,596 3,360,800	86,084 3,792,964
Connecticut Avenue Securities Trust, Series 2020-R01, Class 1M1 (Floating, ICE LIBOR USD 1M + 0.80%, 0.80% Floor), 0.95%, 01/25/40 144A †	410,614	409,446	Federal Home Loan Mortgage Corporation REMIC, Series 3228 (Floating, ICE LIBOR USD 1M + 0.50%, 0.50% Floor, 6.50% Cap), 0.65%, 10/15/36†	1,283,176	1,294,032
Connecticut Avenue Securities Trust, Series 2020-R02, Class 2M1 (Floating, ICE LIBOR USD 1M + 0.75%), 0.90%, 01/25/40 144A †	507,270	506,661	Federal Home Loan Mortgage Corporation REMIC, Series 3710 4.00%, 08/15/25 STEP	72,094	77,765
CSAIL Commercial Mortgage Trust, Series 2015-C1, Class A4 3.51%, 04/15/50	1,000,000	1,096,758	Federal Home Loan Mortgage Corporation REMIC, Series 3959 4.50%, 11/15/41	205,609	227,503
CSAIL Commercial Mortgage Trust, Series 2016-C6, Class XA 2.06%, 01/15/49† IO γ	749,438	55,534	Federal Home Loan Mortgage Corporation REMIC, Series 3986 4.50%, 09/15/41	237,782	253,239
CSAIL Commercial Mortgage Trust, Series 2019-C15, Class A1 2.99%, 03/15/52	824,427	842,151	Federal Home Loan Mortgage Corporation REMIC, Series 4459 3.00%, 08/15/43	418,657	450,643
CSMC, Series 2020-NET, Class A 2.26%, 08/15/37 144A	315,000	325,840	Federal Home Loan Mortgage Corporation REMIC, Series 4493 3.00%, 02/15/44	354,805	375,440
Deutsche Alt-B Securities Mortgage Loan Trust Series, Series 2006-AB4, Class A6A1 (Step to 5.47% on 11/25/20), 5.87%, 10/25/36 STEP	150,855	144,972	Federal Home Loan Mortgage Corporation REMIC, Series 4494 3.75%, 10/15/42	379,134	394,551
Deutsche Alt-B Securities Mortgage Loan Trust Series, Series 2006-AB4, Class A6A2 (Step to 5.47% on 11/25/20), 5.89%, 10/25/36 STEP	150,855	144,970	Federal Home Loan Mortgage Corporation REMIC, Series 4777 3.50%, 10/15/45	1,606,363	1,695,012

	Par	Value		Par	Value
Federal Home Loan Mortgage Corporation REMIC, Series 4904 (Floating, ICE LIBOR USD 1M + 0.45%, 0.45% Floor, 6.50% Cap), 0.60%, 06/15/49†	\$1,282,949	\$1,289,858	3.00%, 02/01/33 (Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.41%, 2.41% Floor, 9.36% Cap), 2.85%, 06/01/33†	\$2,630,011	\$2,759,217
Federal Home Loan Mortgage Corporation REMIC, Series 4948 2.50%, 10/25/48	1,560,002	1,582,508	2.50%, 08/01/33 4.00%, 09/01/33 3.00%, 02/01/34	9,160 1,503,316 2,566,237	9,225 1,573,545 2,722,438
Federal Home Loan Mortgage Corporation REMIC, Series 4950 2.50%, 06/25/34	1,603,061	1,613,396	4.00%, 03/01/34 4.00%, 05/01/34 (Floating, ICE LIBOR USD 1Y + 1.66%, 1.66% Floor, 10.09% Cap), 3.67%, 02/01/35†	76,117 803,261	82,038 901,802
Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2020-DNA1 (Floating, ICE LIBOR USD 1M + 1.70%), 1.85%, 01/25/50 144A †	490,000	481,649	(Floating, ICE LIBOR USD 1Y + 1.61%, 1.61% Floor, 11.11% Cap), 2.23%, 09/01/35† (Floating, ICE LIBOR USD 1Y + 1.74%, 1.74% Floor, 11.11% Cap), 3.74%, 12/01/35†	122,820 24,293	128,693 24,527
Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2020-DNA2 (Floating, ICE LIBOR USD 1M + 1.85%, 1.85% Floor), 2.00%, 02/25/50 144A †	230,000	225,132	(Floating, ICE LIBOR USD 1Y + 1.73%, 1.73% Floor, 9.50% Cap), 3.18%, 05/01/38† 2.37%, 08/01/42†	4,639 835,881 204,518	4,661 882,832 205,475
Federal Home Loan Mortgage Corporation STACR Trust, Series 2019-DNA4 (Floating, ICE LIBOR USD 1M + 1.95%), 2.10%, 10/25/49 144A †	671,832	667,410	(Floating, ICE LIBOR USD 1Y + 1.74%, 1.74% Floor, 8.42% Cap), 3.22%, 09/01/42† (Floating, ICE LIBOR USD 1Y + 1.69%, 1.69% Floor, 7.71% Cap), 2.72%, 07/01/43†	436,563 653,672	459,179 684,635
Federal National Mortgage Association 5.00%, 05/01/21 5.00%, 11/01/21 (Floating, Federal Reserve U.S. 12 1Y CMT + 2.02%, 2.02% Floor, 10.91% Cap), 3.41%, 12/01/24 CONV †	10 29 3,058	11 31 3,052	(Floating, Federal Reserve U.S. 12 1Y CMT + 1.20%, 1.20% Floor, 8.50% Cap), 2.37%, 07/01/44† (Floating, Federal Reserve U.S. 12 1Y CMT + 1.20%, 1.20% Floor, 9.52% Cap), 2.37%, 10/01/44†	101,508 70,218	102,007 70,551
2.50%, 12/01/27 3.00%, 09/01/30 3.00%, 02/01/31 3.00%, 04/01/31 2.50%, 07/01/31 2.50%, 08/01/31 (Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.22%, 2.22% Floor, 11.68% Cap), 3.54%, 09/01/31†	553,479 265,562 1,501,769 22,991 2,103,068 1,037,940 31,997	579,395 284,478 1,580,290 24,654 2,196,734 1,085,578 32,139	(Floating, ICE LIBOR USD 1Y + 1.59%, 1.59% Floor, 7.71% Cap), 2.71%, 06/01/45† 4.50%, 03/01/47 4.50%, 05/01/47 4.50%, 07/01/47 4.50%, 11/01/47 4.50%, 06/01/48 4.50%, 11/01/48 4.50%, 02/01/49 4.50%, 04/01/49	821,346 248,636 790,320 91,119 924,076 108,108 339,880 949,786 248,056	857,826 273,532 869,475 101,528 1,022,445 123,669 383,507 1,102,698 287,996
2.50%, 10/01/31 2.50%, 11/01/31 2.50%, 01/01/32 2.00%, 02/01/32 3.00%, 03/01/32 (Floating, ICE LIBOR USD 1M + 1.31%, 1.31% Floor, 11.27% Cap), 1.44%, 08/01/32†	609,509 1,191,851 10,669 3,217,251 866,216	638,223 1,272,884 11,165 3,362,356 932,572	Federal National Mortgage Association REMIC, Series 2006-98 (Floating, ICE LIBOR USD 1M + 0.43%, 0.43% Floor, 7.00% Cap), 0.58%, 10/25/36†	170,907	172,850
3.00%, 11/01/32 3.00%, 12/01/32 (Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.24%, 2.24% Floor, 9.73% Cap), 3.88%, 12/01/32†	78,622 1,150,941 258,091	82,740 1,229,551 259,119	Federal National Mortgage Association REMIC, Series 2007-100 (Floating, ICE LIBOR USD 1M + 0.55%, 0.55% Floor, 7.00% Cap), 0.70%, 10/25/37†	269,775	274,279

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Federal National Mortgage Association REMIC, Series 2011-48 4.00%, 06/25/26 STEP	\$ 128,671	\$ 138,427	FHLMC Multifamily Structured Pass-Through Certificates, Series KIR2 2.75%, 03/25/27	\$ 359,487	\$ 382,092
Federal National Mortgage Association REMIC, Series 2012-79 (Floating, ICE LIBOR USD 1M + 0.45%, 0.45% Floor, 6.50% Cap), 0.60%, 07/25/42†	212,275	213,522	FHLMC Multifamily Structured Pass-Through Certificates, Series KJ18 3.07%, 08/25/22	266,406	274,520
Federal National Mortgage Association REMIC, Series 2015-38 (Floating, ICE LIBOR USD 1M + 0.31%, 0.31% Floor), 0.47%, 06/25/55†	238,816	238,182	FHLMC Structured Pass-Through Certificates, Series T-56 (Floating, ICE LIBOR USD 1M + 1.00%, 1.00% Floor, 8.50% Cap), 1.15%, 05/25/43†	403,684	415,030
Federal National Mortgage Association REMIC, Series 2016-11 (Floating, ICE LIBOR USD 1M + 0.50%, 0.50% Floor), 0.66%, 03/25/46†	1,154,902	1,155,314	FHLMC Structured Pass-Through Certificates, Series T-61, Class 1A1 (Floating, Federal Reserve U.S. 12 1Y CMT + 1.40%, 1.40% Floor), 2.42%, 07/25/44†	417,322	429,705
Federal National Mortgage Association REMIC, Series 2016-40 (Floating, ICE LIBOR USD 1M + 0.45%, 0.45% Floor), 0.61%, 07/25/46†	1,473,887	1,472,695	Finsbury Square PLC, Series 2020-2A, Class A (Floating, SONIA Deposit Rates Swap 3M + 1.30%), 1.36%, 06/16/70(U) 144A †	1,200,000	1,561,241
Federal National Mortgage Association REMIC, Series 2018-21 3.50%, 04/25/45	806,995	837,064	First Horizon Alternative Mortgage Securities Trust, Series 2004-AA1, Class A1 3.01%, 06/25/34† γ	120,014	118,617
Federal National Mortgage Association REMIC, Series 2019-30 (Floating, ICE LIBOR USD 1M + 0.50%, 0.50% Floor, 6.50% Cap), 0.65%, 07/25/49†	1,244,657	1,250,293	FNBA Mortgage Loan Trust, Series 2004-AR1, Class A2 (Floating, ICE LIBOR USD 1M + 0.40%, 0.40% Floor, 10.50% Cap), 0.56%, 08/19/34†	134,607	134,318
Federal National Mortgage Association REMIC, Series 2019-53 (Floating, ICE LIBOR USD 1M + 0.40%, 0.40% Floor), 0.56%, 09/25/49†	1,780,428	1,780,931	FREMF Mortgage Trust, Series 2012-K18, Class B 4.38%, 01/25/45 144A † γ	240,000	249,216
Federal National Mortgage Association REMIC, Series 2019-60 (Floating, ICE LIBOR USD 1M + 0.40%, 0.40% Floor), 0.56%, 10/25/59†	1,864,997	1,859,940	FREMF Mortgage Trust, Series 2012-K19, Class B 4.16%, 05/25/45 144A † γ	145,000	151,025
Federal National Mortgage Association REMIC, Series 2019-9 3.50%, 06/25/48	2,219,822	2,336,885	FREMF Mortgage Trust, Series 2012-K20, Class B 4.00%, 05/25/45 144A † γ	135,000	140,829
Federal National Mortgage Association STACR REMIC Trust (Floating, ICE LIBOR USD 1M + 1.50%), 1.65%, 06/25/50 144A †	304,500	305,654	FREMF Mortgage Trust, Series 2013-K27, Class B 3.62%, 01/25/46 144A † γ	130,000	136,896
			FREMF Mortgage Trust, Series 2013-K31, Class B 3.74%, 07/25/46 144A † γ	105,000	111,394
			FREMF Mortgage Trust, Series 2015-K720, Class B 3.51%, 07/25/22 144A † γ	285,000	294,834
			Gosforth Funding PLC, Series 2018-1A, Class A1 (Floating, ICE LIBOR USD 3M + 0.45%), 0.70%, 08/25/60 144A †	364,398	364,872

	Par	Value		Par	Value
Government National Mortgage Association			Government National Mortgage Association, Series 2012-102		
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 2.00% Floor, 12.00% Cap), 2.88%, 06/20/21†	\$ 162	\$ 164	3.50%, 08/20/39	\$ 464,930	\$ 474,411
3.00%, 03/20/22†	14,820	14,974	Government National Mortgage Association, Series 2013-H13		
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.50% Cap), 3.00%, 01/20/23†	3,120	3,145	(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 0.45%, 0.45% Floor, 15.00% Cap), 0.58%, 05/20/63†	1,262,537	1,252,608
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 10.00% Cap), 2.88%, 05/20/24†	11,388	11,699	Government National Mortgage Association, Series 2016-H07		
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.50% Cap), 3.25%, 07/20/25†	17,091	17,608	(Floating, ICE LIBOR USD 1M + 0.77%, 0.77% Floor), 0.92%, 02/20/66†	96,775	96,975
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.00% Cap), 3.25%, 08/20/25†	5,298	5,439	Government National Mortgage Association, Series 2016-H22		
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.00% Cap), 3.13%, 11/20/25†	18,467	19,062	(Floating, ICE LIBOR USD 1M + 0.77%, 0.77% Floor, 7.50% Cap), 0.92%, 10/20/66†	2,007,120	2,032,853
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.50% Cap), 3.13%, 12/20/26†	29,470	30,585	Government National Mortgage Association, Series 2017-H09		
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.00% Cap), 3.25%, 07/20/27†	670	694	(Floating, ICE LIBOR USD 1Y + 0.75%, 0.75% Floor, 7.50% Cap), 1.90%, 04/20/67†	2,628,122	2,685,222
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 10.00% Cap), 3.13%, 10/20/27†	11,063	11,491	Government National Mortgage Association, Series 2017-H10		
8.50%, 10/15/29	18,228	18,578	(Floating, ICE LIBOR USD 1Y + 0.75%, 0.75% Floor, 7.50% Cap), 1.90%, 04/20/67†	2,876,017	2,938,584
8.50%, 04/15/30	2,476	2,487	Government National Mortgage Association, Series 2020-17		
8.50%, 05/15/30	50,257	52,398	2.50%, 10/20/49	2,232,367	2,279,328
(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.50% Cap), 2.88%, 05/20/30†	15,515	16,216	GPMT, Ltd., Series 2018-FL1, Class A		
8.50%, 07/15/30	22,132	22,930	(Floating, ICE LIBOR USD 1M + 0.90%, 0.90% Floor), 1.06%, 11/21/35 144A †	163,311	162,478
8.50%, 08/15/30	3,339	3,395	GRACE Mortgage Trust, Series 2014-GRCE, Class A		
8.50%, 11/15/30	5,634	5,908	3.37%, 06/10/28 144A	1,350,000	1,358,435
8.50%, 12/15/30	16,120	17,540	GreenPoint Mortgage Funding Trust, Series 2005-AR5, Class 1A1		
8.50%, 02/15/31	13,536	14,126	(Floating, ICE LIBOR USD 1M + 0.54%, 0.27% Floor, 10.50% Cap), 0.69%, 11/25/45†	116,853	100,855
Government National Mortgage Association, Series 2007-30			GreenPoint Mortgage Funding Trust, Series 2006-OH1, Class A1		
(Floating, ICE LIBOR USD 1M + 0.30%, 0.30% Floor, 6.50% Cap), 0.46%, 05/20/37†	83,741	83,823	(Floating, ICE LIBOR USD 1M + 0.18%, 0.18% Floor), 0.33%, 01/25/37†	315,663	290,907
Government National Mortgage Association, Series 2011-H08			GS Mortgage Securities Corporation Trust, Series 2012-ALOH, Class A		
(Floating, ICE LIBOR USD 1M + 0.60%, 0.60% Floor, 10.50% Cap), 0.75%, 02/20/61†	699,437	702,255	3.55%, 04/10/34 144A	680,000	686,544
			GS Mortgage Securities Corporation Trust, Series 2017-500K, Class A		
			(Floating, ICE LIBOR USD 1M + 0.70%, 0.70% Floor), 0.85%, 07/15/32 144A †	1,500,000	1,497,832

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
GS Mortgage Securities Corporation Trust, Series 2019-SOHO, Class A (Floating, ICE LIBOR USD 1M + 0.90%, 0.90% Floor), 1.05%, 06/15/36 144A †	\$ 536,000	\$ 533,271	IndyMac INDX Mortgage Loan Trust, Series 2006-AR12, Class A1 (Floating, ICE LIBOR USD 1M + 0.19%, 0.19% Floor), 0.34%, 09/25/46†	\$ 408,987	\$ 369,740
GS Mortgage Securities Corporation Trust, Series 2019-SOHO, Class C (Floating, ICE LIBOR USD 1M + 1.30%, 1.30% Floor), 1.45%, 06/15/36 144A †	320,000	308,549	IndyMac INDX Mortgage Loan Trust, Series 2007-FLX3, Class A2 (Floating, ICE LIBOR USD 1M + 0.27%, 0.27% Floor), 0.42%, 06/25/37†	165,698	157,571
GS Mortgage Securities Trust, Series 2011-GC5, Class AS 5.21%, 08/10/44 144A	410,000	419,482	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-CBX, Class A4 3.48%, 06/15/45	1,220,533	1,247,096
GS Mortgage Securities Trust, Series 2013-GC12, Class A3 2.86%, 06/10/46	1,342,000	1,367,016	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-CBX, Class A4FX 3.48%, 06/15/45 144A	745,364	761,585
GS Mortgage Securities Trust, Series 2013-GC13, Class AAB 3.72%, 07/10/46	1,410,913	1,461,946	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-HSBC, Class D 4.67%, 07/05/32 144A † γ	610,000	629,391
GS Mortgage Securities Trust, Series 2013-GC14, Class A3 3.53%, 08/10/46	23,017	23,012	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2013-LC11, Class ASB 2.55%, 04/15/46	716,022	732,494
GS Mortgage Securities Trust, Series 2019-GC38, Class A2 3.87%, 02/10/52	373,644	403,649	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT, Class AFX 4.25%, 07/05/33 144A	190,000	201,118
GS Mortgage-Backed Securities Corporation Trust, Series 2020-PJ4, Class A2 3.00%, 01/25/51 144A † γ	528,192	544,285	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP, Class A (Floating, ICE LIBOR USD 1M + 0.96%, 0.96% Floor), 1.11%, 07/15/36 144A †	1,710,000	1,669,606
GSR Mortgage Loan Trust, Series 2004-11, Class 5A1 2.96%, 09/25/34† γ	144,887	143,271	JP Morgan Mortgage Trust, Series 2005-A1, Class 6T1 3.36%, 02/25/35† γ	16,224	15,416
GSR Mortgage Loan Trust, Series 2005-AR6, Class 2A1 3.68%, 09/25/35† γ	59,134	60,185	JP Morgan Mortgage Trust, Series 2016-2, Class A1 2.66%, 06/25/46 144A † γ	497,970	517,152
Hawaii Hotel Trust, Series 2019-MAUI, Class A (Floating, ICE LIBOR USD 1M + 1.15%, 1.15% Floor), 1.30%, 05/15/38 144A †	429,000	416,941	JP Morgan Mortgage Trust, Series 2017-1, Class A4 3.50%, 01/25/47 144A	328,722	331,372
Hawksmoor Mortgage Funding 2019-1 PLC (Floating, SONIA Deposit Rates Swap 3M + 1.05%), 1.11%, 05/25/53(U) †	523,370	677,310	JP Morgan Mortgage Trust, Series 2017-1, Class A5 3.50%, 01/25/47 144A	284,581	286,874
Hawksmoor Mortgages, Series 2019-1A, Class A (Floating, SONIA Deposit Rates Swap 3M + 1.05%), 1.11%, 05/25/53(U) 144A †	1,221,197	1,580,390	JP Morgan Mortgage Trust, Series 2017-3, Class 1A6 3.00%, 08/25/47 144A	571,866	575,065
Holmes Master Issuer PLC, Series 2018-2A, Class A2 (Floating, ICE LIBOR USD 3M + 0.42%), 0.70%, 10/15/54 144A †	1,497,289	1,497,105	JP Morgan Mortgage Trust, Series 2017-5, Class A1A 3.00%, 10/26/48 144A † γ	851,108	858,800
Impac CMB Trust, Series 2003-1, Class 1A1 (Floating, ICE LIBOR USD 1M + 0.80%, 0.40% Floor, 11.95% Cap), 0.95%, 03/25/33†	326	325	JP Morgan Mortgage Trust, Series 2017-6, Class A6 3.00%, 12/25/48 144A	119,209	119,918

	Par	Value		Par	Value
JP Morgan Mortgage Trust, Series 2020-7, Class A3 3.00%, 01/25/51 144A † γ	\$ 428,283	\$ 443,490	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C13, Class A3 3.77%, 11/15/46	\$ 484,630	\$ 518,354
JP Morgan Mortgage Trust, Series 2020-LTV1, Class A11 (Floating, ICE LIBOR USD 1M + 1.00%, 6.00% Cap), 1.18%, 06/25/50 144A †	390,809	391,219	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class AAB 2.66%, 05/15/46	154,356	157,681
JPMBB Commercial Mortgage Securities Trust, Series 2014-C23, Class ASB 3.66%, 09/15/47	291,181	307,032	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18, Class ASB 3.62%, 10/15/47	432,638	456,741
JPMBB Commercial Mortgage Securities Trust, Series 2015-C33, Class A3 3.50%, 12/15/48	326,989	364,567	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class ASB 3.04%, 04/15/48	1,850,946	1,934,955
JPMCC Commercial Mortgage Securities Trust, Series 2017-JP7, Class A3 3.38%, 09/15/50	1,500,000	1,599,514	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25, Class ASB 3.38%, 10/15/48	824,432	877,947
KNDL Mortgage Trust, Series 2019-KNSQ, Class A (Floating, ICE LIBOR USD 1M + 0.80%, 0.80% Floor), 0.95%, 05/15/36 144A †	409,000	410,043	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C32, Class XA 0.85%, 12/15/49† IO γ	1,919,901	67,787
KNDL Mortgage Trust, Series 2019-KNSQ, Class D (Floating, ICE LIBOR USD 1M + 1.35%, 1.35% Floor), 1.50%, 05/15/36 144A †	136,000	135,752	Morgan Stanley Capital I Trust, Series 2014-CPT, Class A 3.35%, 07/13/29 144A	815,000	826,290
Lanark Master Issuer PLC, Series 2018-2A, Class 1A (Floating, ICE LIBOR USD 3M + 0.42%), 0.68%, 12/22/69†	685,000	685,138	Morgan Stanley Capital I Trust, Series 2018-H4, Class A4 4.31%, 12/15/51	249,000	298,756
Lanark Master Issuer PLC, Series 2019-1A, Class 1A1 (Floating, ICE LIBOR USD 3M + 0.77%), 1.03%, 12/22/69 144A †	1,358,000	1,361,471	National Rmbs Trust, Series 2012-2, Class A1 (Floating, Australian BBSW 1M + 1.10%), 1.19%, 06/20/44(A) †	88,103	63,229
Luminent Mortgage Trust, Series 2006-7, Class 2A1 (Floating, ICE LIBOR USD 1M + 0.17%, 0.17% Floor, 10.50% Cap), 0.32%, 12/25/36†	384,734	356,929	NCUA Guaranteed Notes Trust, Series 2011-C1, Class 2A (Floating, ICE LIBOR USD 1M + 0.53%, 0.53% Floor, 8.00% Cap), 0.68%, 03/09/21†	390,074	391,049
MASTR Adjustable Rate Mortgages Trust, Series 2003-6, Class 3A1 3.79%, 12/25/33† γ	94,949	99,782	New Residential Mortgage Loan Trust, Series 2017-3A, Class A1 4.00%, 04/25/57 144A	1,269,354	1,380,257
MF1 Multifamily Housing Mortgage Loan Trust, Series 2020-FL3, Class AS (Floating, ICE LIBOR USD 1M + 2.85%), 3.00%, 07/15/35 144A †	260,000	263,185	New Residential Mortgage Loan Trust, Series 2017-4A, Class A1 4.00%, 05/25/57 144A	1,226,050	1,349,312
MF1, Ltd., Series 2019-FL2, Class A (Floating, ICE LIBOR USD 1M + 1.13%, 1.13% Floor), 1.28%, 12/25/34 144A †	1,900,000	1,872,608	New Residential Mortgage Loan Trust, Series 2018-1A, Class A1A 4.00%, 12/25/57 144A † γ	1,541,760	1,675,016
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12, Class ASB 3.82%, 10/15/46	839,971	873,100	New Residential Mortgage Loan Trust, Series 2019-RPL3, Class A1 2.75%, 07/25/59 144A	1,692,628	1,782,754
			New Residential Mortgage Loan Trust, Series 2020-1A, Class A1B 3.50%, 10/25/59 144A † γ	771,009	829,514
			New Residential Mortgage Loan Trust, Series 2020-RPL1, Class A1 2.75%, 11/25/59 144A	2,129,816	2,254,829

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Permanent Master Issuer PLC, Series 2018-1A, Class 1A1 (Floating, ICE LIBOR USD 3M + 0.38%), 0.66%, 07/15/58 144A †	\$ 207,500	\$ 207,576	Structured Asset Mortgage Investments II Trust, Series 2005-AR5, Class A1 (Floating, ICE LIBOR USD 1M + 0.25%, 0.25% Floor, 11.00% Cap), 0.41%, 07/19/35†	\$ 38,014	\$ 36,102
PFP, Ltd., Series 2019-5, Class A (Floating, ICE LIBOR USD 1M + 0.97%, 0.97% Floor), 1.12%, 04/14/36 144A †	245,165	242,039	Structured Asset Mortgage Investments II Trust, Series 2005-AR8, Class A1A (Floating, ICE LIBOR USD 1M + 0.28%, 0.28% Floor, 10.50% Cap), 0.43%, 02/25/36†	303,428	282,844
PFP, Ltd., Series 2019-6, Class A (Floating, ICE LIBOR USD 1M + 1.05%, 1.05% Floor), 1.20%, 04/14/37 144A †	2,000,000	1,966,870	TBW Mortgage-Backed Trust, Series 2007-2, Class A6A (Step to 4.61% on 11/25/20), 6.01%, 07/25/37 STEP	224,697	136,633
Residential Mortgage Securities 32 PLC, Class A (Floating, SONIA Deposit Rates Swap 3M + 1.25%), 1.31%, 06/20/70(U) 144A †	1,000,000	1,298,067	TORRENS Trust, Series 2013-1, Class A (Floating, Australian BBSW 1M + 0.95%), 1.04%, 04/12/44(A) †	464,956	332,860
RFMSI Trust, Series 2003-S9, Class A1 6.50%, 03/25/32	4,846	5,114	Towd Point Mortgage Funding PLC, Series 2019-GR4A, Class A1 (Floating, ICE LIBOR GBP 3M + 1.03%), 1.08%, 10/20/51(U) 144A †	1,524,924	1,977,319
Ripon Mortgages PLC, Series 1X, Class A2 (Floating, ICE LIBOR GBP 3M + 0.80%), 0.87%, 08/20/56(U) †	803,703	1,038,186	Towd Point Mortgage Funding, Series 2019-A13A, Class A1 (Floating, SONIA Deposit Rates Swap 3M + 0.90%), 0.97%, 07/20/45(U) 144A †	2,408,276	3,106,708
Seasoned Credit Risk Transfer Trust Series, Series 2019-4, Class MA 3.00%, 02/25/59	992,670	1,058,518	UBS Commercial Mortgage Trust, Series 2017-C1, Class A4 3.46%, 06/15/50	500,000	558,974
Seasoned Credit Risk Transfer Trust, Series 2018-2, Class MA 3.50%, 11/25/57	461,878	497,476	UBS Commercial Mortgage Trust, Series 2019-C16, Class ASB 3.46%, 04/15/52	540,000	615,791
Sequoia Mortgage Trust, Series 2017-CH1, Class A2 3.50%, 08/25/47 144A	324,655	333,739	UBS Commercial Mortgage Trust, Series 2019-C18, Class A4 3.04%, 12/15/52	330,000	369,978
Sequoia Mortgage Trust, Series 2017-CH2, Class A10 4.00%, 12/25/47 144A	97,881	98,774	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), 2.42%, 06/25/42†	5,820	5,559
Silverstone Master Issuer PLC, Series 2019-1A, Class 1A (Floating, ICE LIBOR USD 3M + 0.57%), 0.84%, 01/21/70 144A †	144,000	144,356	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2003-AR8, Class A 2.88%, 08/25/33† γ	114,231	115,871
STACR Trust, Series 2018-DNA2, Class M1 (Floating, ICE LIBOR USD 1M + 0.80%), 0.95%, 12/25/30 144A †	179,966	179,643	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), 0.46%, 01/25/45†	227,012	218,311
STACR Trust, Series 2018-HRP1, Class M2 (Floating, ICE LIBOR USD 1M + 1.65%), 1.80%, 04/25/43 144A †	1,074,196	1,036,397	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), 1.76%, 01/25/47†	240,472	223,799
STACR Trust, Series 2018-HRP2, Class M2 (Floating, ICE LIBOR USD 1M + 1.25%), 1.40%, 02/25/47 144A †	1,465,014	1,425,709			
Structured Adjustable Rate Mortgage Loan Trust, Series 2004-13, Class A2 (Floating, ICE LIBOR USD 1M + 0.30%, 0.30% Floor), 0.45%, 09/25/34†	57,524	54,272			

	Par	Value		Par	Value
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), 2.00%, 06/25/46†	\$ 503,549	\$ 487,025	WFRBS Commercial Mortgage Trust, Series 2014-LC14, Class ASB 3.52%, 03/15/47	\$ 479,044	\$ 496,639
Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY1, Class 1A1 3.51%, 02/25/37† γ	187,054	167,891	Total Mortgage-Backed Securities (Cost \$184,991,990)		<u>187,528,466</u>
Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY5, Class 2A1 3.33%, 05/25/37† γ	212,323	179,798	MUNICIPAL BONDS — 0.3%		
Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-OA5, Class A1B (Floating, Federal Reserve U.S. 12 1Y CMT + 0.84%, 0.84% Floor), 1.86%, 05/25/47†	38,130	3,430	North Texas Higher Education Authority, Inc. (Floating, ICE LIBOR USD 3M + 1.10%, 15.00% Cap), 1.33%, 04/01/40†	1,301,091	1,306,608
Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class ASB 3.48%, 08/15/50	773,464	810,350	South Carolina Public Service Authority, Series D 2.39%, 12/01/23	385,000	404,123
Wells Fargo Commercial Mortgage Trust, Series 2015-C26, Class A4 3.17%, 02/15/48	500,000	542,451	South Carolina State Public Service Authority Taxable Obligation Revenue Bonds, Series E, Unrefunded Balance 3.72%, 12/01/23	326,000	355,752
Wells Fargo Commercial Mortgage Trust, Series 2016-NXS5, Class A6FL (Floating, ICE LIBOR USD 1M + 1.55%, 1.55% Floor), 1.70%, 01/15/59 144A †	2,000,000	2,010,595	State of California, General Obligation, Series C (Floating, ICE LIBOR USD 1M + 0.00%), 0.93%, 04/01/47†	1,500,000	<u>1,499,303</u>
Wells Fargo Commercial Mortgage Trust, Series 2017-C39, Class A5 3.42%, 09/15/50	1,096,000	1,243,915	Total Municipal Bonds (Cost \$3,482,938)		<u>3,565,786</u>
Wells Fargo Commercial Mortgage Trust, Series 2020-SOP, Class A (Floating, ICE LIBOR USD 1M + 1.14%, 1.14% Floor), 1.29%, 01/15/35 144A †	1,500,000	1,458,560	U.S. TREASURY OBLIGATIONS — 19.7%		
Wells Fargo Mortgage Backed Securities Trust, Series 2020-RR1, Class A1 3.00%, 05/25/50 144A † γ	349,510	360,105	U.S. Cash Management Bill 0.08%, 11/17/20Ω	2,700,000	<u>2,699,718</u>
WFRBS Commercial Mortgage Trust, Series 2011-C4, Class AFL (Floating, ICE LIBOR USD 1M + 1.45%, 1.45% Floor), 1.60%, 06/15/44 144A †	2,007,109	2,008,554	U.S. Treasury Bill 0.27%, 03/25/21Ω Δ	5,600,000	<u>5,597,346</u>
WFRBS Commercial Mortgage Trust, Series 2011-C5, Class A4 3.67%, 11/15/44	971,928	989,122	U.S. Treasury Inflationary Index Bonds 0.13%, 04/15/22 0.75%, 07/15/28	4,464,026 3,612,735	4,543,895 <u>4,166,390</u>
WFRBS Commercial Mortgage Trust, Series 2012-C8, Class AFL (Floating, ICE LIBOR USD 1M + 1.00%, 1.00% Floor), 1.15%, 08/15/45 144A †	515,266	515,209	U.S. Treasury Notes 2.50%, 01/31/21‡‡ Δ 2.63%, 05/15/21 2.13%, 09/30/21 1.50%, 11/30/21‡‡ 0.38%, 03/31/22‡‡ Δ 0.13%, 08/31/22 1.50%, 01/15/23 0.25%, 06/15/23 0.13%, 07/15/23 0.13%, 09/15/23 1.50%, 10/31/24 0.38%, 07/31/27‡‡ Δ 0.63%, 05/15/30Δ	1,000,000 3,000,000 23,000,000 20,000,000 39,400,000 55,881,000 1,300,000 12,802,000 14,500,000 8,215,000 650,000 3,100,000 2,100,000	1,007,924 3,046,713 23,458,732 20,317,969 39,548,519 55,883,183 1,340,574 12,838,006 14,490,938 8,208,261 683,998 3,084,984 <u>2,094,094</u>
WFRBS Commercial Mortgage Trust, Series 2014-C21, Class ASB 3.39%, 08/15/47	582,152	605,227	Total U.S. Treasury Obligations (Cost \$202,270,515)		<u>203,011,244</u>

LOW-DURATION BOND FUND SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Number of Contracts	Notional Amount	Value
MONEY MARKET FUNDS — 5.9%						
GuideStone Money Market Fund, 0.02% (Institutional Class)Ø ∞	49,010,956	\$ 49,010,956	FNCL 2.00% expiration date 10/2020, Strike Price			
Northern Institutional Liquid Assets Portfolio (Shares), 0.10%Ø §	9,618,428	9,618,428	\$101.60, Expires 10/07/20 (MSCS)	(1,200,000)	\$(117,600,000)	\$ (2)
Northern Institutional U.S. Government Portfolio (Shares), 0.00%Ø	2,067,586	<u>2,067,586</u>	FNCL 2.00% expiration date 10/2020, Strike Price			
Total Money Market Funds (Cost \$60,696,970)		<u>60,696,970</u>	\$101.84, Expires 10/07/20 (MSCS)	(1,500,000)	(147,000,000)	(9)
TOTAL INVESTMENTS — 100.5% (Cost \$1,023,247,894)		<u>1,035,145,496</u>	FNCL 2.00% expiration date 10/2020, Strike Price			
	Number of Contracts	Notional Amount				
WRITTEN OPTIONS — (0.0)%						
Call Options — (0.0)%						
FNCL 2.00% expiration date 10/2020, Strike Price \$103.60, Expires 10/07/20 (MSCS)	(1,200,000)	\$(117,600,000)	FNCL 2.00% expiration date 11/2020, Strike Price \$101.92, Expires 11/05/20 (MSCS)	(700,000)	(68,600,000)	(627)
FNCL 2.00% expiration date 11/2020, Strike Price \$102.44, Expires 11/05/20 (MSCS)	(500,000)	(49,000,000)	FNCL 2.00% expiration date 11/2020, Strike Price \$102.38, Expires 11/05/20 (MSCS)	(700,000)	(68,600,000)	(1,156)
FNCL 2.00% expiration date 11/2020, Strike Price \$103.38, Expires 11/05/20 (MSCS)	(700,000)	(68,600,000)	FNCL 2.00% expiration date 11/2020, Strike Price \$102.44, Expires 11/05/20 (MSCS)	(500,000)	(49,000,000)	(913)
FNCL 2.00% expiration date 11/2020, Strike Price \$103.92, Expires 11/05/20 (MSCS)	(700,000)	(68,600,000)	FNCL 2.00% expiration date 12/2020, Strike Price \$102.09, Expires 12/07/20 (MSCS)	(300,000)	(29,400,000)	(1,125)
FNCL 2.00% expiration date 12/2020, Strike Price \$104.09, Expires 12/07/20 (MSCS)	(300,000)	(29,400,000)	G2SF 2.00% expiration date 11/2020, Strike Price \$102.16, Expires 11/12/20 (MSCS)	(5,500,000)	(539,000,000)	(4,793)
		<u>(562)</u>	G2SF 3.00% expiration date 12/2020, Strike Price \$102.19, Expires 12/14/20 (MSCS)	(5,900,000)	(572,300,000)	(9,956)
		<u>(9,394)</u>				
Put Options — (0.0)%						
FNCL 2.00% expiration date 10/2020, Strike Price \$101.55, Expires 10/07/20 (MSCS)	(600,000)	(58,800,000)				(1)

	Number of Contracts	Notional Amount	Value
G2SF 3.00% expiration date 12/2020, Strike Price \$104.00, Expires 12/14/20 (MSCS)	(1,200,000)	\$(116,400,000)	\$ (1,840)
			<u>(20,621)</u>
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)	(711)
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)	(6,159)
			<u>(6,870)</u>
Total Written Options (Premiums received \$ (110,945))			<u>(36,885)</u>
Liabilities in Excess of Other Assets — (0.5)%			<u>(5,196,369)</u>
NET ASSETS — 100.0%			<u>\$1,029,912,242</u>

Futures Contracts outstanding at September 30, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
Euro-Bobl	12/2020	(49)	\$ (7,765,524)	\$ (6,287)
Euro-Bund	12/2020	(18)	(3,683,088)	(22,557)
Euro-Schatz	12/2020	(122)	(16,061,839)	(5,011)
Short Euro BTP	12/2020	50	6,640,171	18,537
90-Day Eurodollar	12/2020	61	15,212,637	13,725
10-Year U.S. Treasury Note	12/2020	(38)	(5,302,187)	(20,691)
Ultra 10-Year U.S. Treasury Note	12/2020	(27)	(4,317,891)	4,366
Ultra Long U.S. Treasury Bond	12/2020	(20)	(4,436,250)	31,893
Long GILT	12/2020	(35)	(6,147,034)	5,855
2-Year U.S. Treasury Note	12/2020	1,601	353,758,461	131,122
5-Year U.S. Treasury Note	12/2020	(648)	(81,668,249)	(72,663)
90-Day Bank Acceptance	06/2021	303	56,598,457	83,566
5-Year U.S. Treasury Note	06/2022	348	86,799,900	(65,250)
90-Day Bank Acceptance	09/2022	13	2,426,242	1,062
90-Day Bank Acceptance	12/2022	223	41,608,914	22,789

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
90-Day Bank Acceptance	03/2023	15	\$ 2,797,820	\$ —
Total Futures Contracts outstanding at September 30, 2020			<u>\$436,460,540</u>	<u>\$120,456</u>

Forward Foreign Currency Contracts outstanding at September 30, 2020:

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counter- party	Net Unrealized Appreciation (Depreciation)
10/05/20	U.S. Dollars	21,958,771	Euro	18,364,000	UBS	\$ 425,603
10/02/20	U.S. Dollars	11,674,938	British Pounds	8,830,000	UBS	281,147
02/03/21	U.S. Dollars	7,251,070	Canadian Dollars	9,464,000	CIBC	139,612
02/03/21	U.S. Dollars	7,983,346	Canadian Dollars	10,520,000	HSBC	78,386
10/02/20	U.S. Dollars	1,390,548	British Pounds	1,049,000	JPM	36,971
10/02/20	U.S. Dollars	2,428,797	Australian Dollars	3,346,275	UBS	32,027
10/02/20	U.S. Dollars	1,416,633	Canadian Dollars	1,849,000	BNP	28,026
10/02/20	U.S. Dollars	2,119,652	Canadian Dollars	2,790,607	HSBC	23,894
10/02/20	Japanese Yen	269,338,007	U.S. Dollars	2,534,560	UBS	19,255
10/02/20	Japanese Yen	342,410,925	U.S. Dollars	3,229,759	BNP	16,920
10/02/20	U.S. Dollars	822,812	Australian Dollars	1,125,725	HSBC	16,511
11/04/20	U.S. Dollars	10,940,214	Euro	9,313,000	BNP	13,068
10/02/20	Japanese Yen	225,980,828	U.S. Dollars	2,130,948	MSCS	11,761
10/02/20	Japanese Yen	155,670,240	U.S. Dollars	1,464,571	HSBC	11,466
10/02/20	U.S. Dollars	528,252	Euro	441,000	JPM	11,201
10/02/20	U.S. Dollars	1,131,523	Canadian Dollars	1,492,609	MSCS	10,567
11/04/20	Japanese Yen	993,400,000	U.S. Dollars	9,412,483	BNP	10,487
10/06/20	U.S. Dollars	411,193	Australian Dollars	560,000	BNP	10,087
03/22/21	U.S. Dollars	842,000	Euro	708,000	HSBC	8,534
12/16/20	New Zealand Dollars	1,187,572	Australian Dollars	1,090,000	WEST	4,701
12/16/20	Euro	680,000	Norwegian Kroner	7,416,436	BOA	3,426
12/16/20	U.S. Dollars	789,681	Euro	670,000	JPM	2,704
10/06/20	Australian Dollars	551,000	U.S. Dollars	392,463	BOA	2,196
12/16/20	Euro	690,000	U.S. Dollars	808,872	RBS	1,597
10/05/20	U.S. Dollars	125,656	Euro	106,000	BOA	1,363
10/05/20	U.S. Dollars	25,052	Euro	21,160	BNP	241
Subtotal Appreciation						<u>\$1,201,751</u>
10/05/20	U.S. Dollars	63,249	Euro	54,000	HSBC	\$ (70)
10/05/20	U.S. Dollars	94,423	Euro	81,000	CIBC	(555)
03/22/21	Euro	800,000	U.S. Dollars	943,108	HSBC	(1,338)
11/04/20	U.S. Dollars	392,491	Australian Dollars	551,000	BOA	(2,196)
12/16/20	Australian Dollars	1,090,000	New Zealand Dollars	1,186,616	JPM	(4,068)
12/16/20	Euro	670,000	U.S. Dollars	791,847	BOA	(4,870)
12/16/20	U.S. Dollars	804,522	Euro	690,000	BOA	(5,947)
10/02/20	British Pounds	256,000	U.S. Dollars	339,880	BNP	(9,551)
03/22/21	U.S. Dollars	2,578,980	Euro	2,200,000	HSBC	(10,885)
11/04/20	U.S. Dollars	10,912,275	Euro	9,313,000	UBS	(14,871)
12/16/20	Norwegian Kroner	7,271,061	Euro	680,000	JPM	(19,016)
Subtotal Depreciation						<u>\$ (73,367)</u>
Total Forward Foreign Currency Contracts outstanding at September 30, 2020						<u>\$1,128,384</u>

Swap Agreements outstanding at September 30, 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	<u>\$(41,494)</u>	<u>\$(35,993)</u>	<u>\$(5,501)</u>
						<u>\$(41,494)</u>	<u>\$(35,993)</u>	<u>\$(5,501)</u>
Centrally Cleared Credit Default Swaps on Credit Indexes—Buy Protection								
Markit CDX.NA.IG.32 Index (Pay Quarterly)	(1.00)%	6/20/2024		USD	10,100,000	\$ (90,576)	\$(198,363)	\$107,787
Markit CDX.NA.IG.33 Index (Pay Quarterly)	(1.00)%	12/20/2024		USD	27,050,000	(225,875)	(698,526)	472,651
Markit CDX.NA.IG.34 Index (Pay Quarterly)	1.00%	6/20/2025		USD	6,200,000	(44,073)	(89,933)	45,860
						<u>\$(360,524)</u>	<u>\$(986,822)</u>	<u>\$626,298</u>
Centrally Cleared Interest Rate Swaps								
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-Month LIBOR + .098% (Quarterly)	3-Month LIBOR (Quarterly)	1/13/2023	USD	25,000,000	\$ 2,532	\$ —	\$ 2,532	
Subtotal Appreciation					\$ 2,532	\$ —	\$ 2,532	
2.75% (Semiannually)	3-Month LIBOR (Quarterly)	12/18/2029	USD	12,500,000	\$(2,465,149)	\$(878,595)	\$(1,586,554)	
1.63% (Semiannually)	3-Month LIBOR (Quarterly)	1/6/2030	USD	800,000	(72,164)	(4,194)	(67,970)	
Subtotal Depreciation					<u>\$(2,537,313)</u>	<u>\$(882,789)</u>	<u>\$(1,654,524)</u>	
Net Centrally Cleared Interest Rate Swaps outstanding at September 30, 2020						<u>\$(2,534,781)</u>	<u>\$(882,789)</u>	<u>\$(1,651,992)</u>

LOW-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$ 45,299,578	\$ —	\$ 45,299,578	\$ —
Asset-Backed Securities	161,270,615	—	161,160,619	109,996
Corporate Bonds	230,891,736	—	230,197,701	694,035
Foreign Bonds	142,881,101	—	142,881,101	—
Money Market Funds	60,696,970	60,696,970	—	—
Mortgage-Backed Securities	187,528,466	—	187,528,466	—
Municipal Bonds	3,565,786	—	3,565,786	—
U.S. Treasury Obligations	203,011,244	—	203,011,244	—
Total Assets - Investments in Securities	<u>\$1,035,145,496</u>	<u>\$60,696,970</u>	<u>\$973,644,495</u>	<u>\$804,031</u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 1,201,751	\$ —	\$ 1,201,751	\$ —
Futures Contracts	312,915	312,915	—	—
Swap Agreements	628,830	—	628,830	—
Total Assets - Other Financial Instruments	<u>\$ 2,143,496</u>	<u>\$ 312,915</u>	<u>\$ 1,830,581</u>	<u>\$ —</u>
Liabilities:				
Investments in Securities:				
Written Options:				
Call Options	\$ (9,394)	\$ —	\$ (9,394)	\$ —
Put Options	(20,621)	—	(20,621)	—
Put Swaptions	(6,870)	—	(6,870)	—
Total Written Options	<u>(36,885)</u>	<u>—</u>	<u>(36,885)</u>	<u>—</u>
Total Liabilities - Investments in Securities	<u>\$ (36,885)</u>	<u>\$ —</u>	<u>\$ (36,885)</u>	<u>\$ —</u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ (73,367)	\$ —	\$ (73,367)	\$ —
Futures Contracts	(192,459)	(192,459)	—	—
Swap Agreements	(1,660,025)	—	(1,660,025)	—
Total Liabilities - Other Financial Instruments	<u>\$ (1,925,851)</u>	<u>\$ (192,459)</u>	<u>\$ (1,733,392)</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.

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 September 30, 2020.

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Par	Value		Par	Value
AGENCY OBLIGATIONS — 0.8%					
Federal Home Loan Mortgage Corporation			Bear Stearns Asset Backed Securities Trust, Series 2007-SD1, Class 1A2A		
0.70%, 08/18/25	\$14,300,000	\$14,252,578	6.00%, 10/25/36	\$ 987,868	\$ 697,273
Federal National Mortgage Association			Bear Stearns Asset Backed Securities Trust, Series 2007-SD1, Class 1A3A		
6.63%, 11/15/30	670,000	<u>1,030,257</u>	6.50%, 10/25/36	2,079,265	1,546,167
Total Agency Obligations (Cost \$15,112,767)		<u>15,282,835</u>	Benefit Street Partners CLO II, Ltd., Series 2013-IIA, Class A1R		
			(Floating, ICE LIBOR USD 3M + 1.25%), 1.53%, 07/15/29	1,399,255	1,392,501
			144A †		
ASSET-BACKED SECURITIES — 5.0%			BlueMountain CLO, Ltd., Series 2015-1A, Class A1R		
Access Group, Inc., Series 2015-1, Class A			(Floating, ICE LIBOR USD 3M + 1.33%), 1.60%, 04/13/27	148,531	148,625
(Floating, ICE LIBOR USD 1M + 0.70%), 0.85%, 07/25/56	208,295	204,869	144A †		
AGL Core CLO 8, Ltd., Series 2020-8A, Class A1			BlueMountain CLO, Ltd., Series 2016-1A, Class CR		
(Floating, ICE LIBOR USD 3M + 1.50%, 1.50% Floor), 1.75%, 10/20/31 144A †	390,000	390,000	(Floating, ICE LIBOR USD 3M + 1.85%), 2.12%, 04/20/27	800,000	760,418
Allegro CLO XI, Ltd., Series 2019-2A, Class A1A			144A †		
(Floating, ICE LIBOR USD 3M + 1.39%, 1.39% Floor), 1.66%, 01/19/33 144A †	500,000	502,715	BSPRT Issuer, Ltd., Series 2018-FL4, Class A		
Ameriquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates, Series 2005-R10, Class M3			(Floating, ICE LIBOR USD 1M + 1.05%, 1.05% Floor), 1.20%, 09/15/35 144A †	2,600,000	2,574,192
(Floating, ICE LIBOR USD 1M + 0.45%, 0.45% Floor), 0.60%, 01/25/36 †	2,900,000	2,860,145	Canyon CLO, Ltd., Series 2020-1A, Class B		
AMMC CLO XI, Ltd., Series 2012-11A, Class A1R2			(Floating, ICE LIBOR USD 3M + 2.75%, 2.75% Floor), 3.15%, 07/15/28 144A †	750,000	754,296
(Floating, ICE LIBOR USD 3M + 1.01%), 1.28%, 04/30/31	710,000	701,984	Carlyle Global Market Strategies CLO, Ltd., Series 2014-3RA, Class A1A		
144A †			(Floating, ICE LIBOR USD 3M + 1.05%), 1.29%, 07/27/31	317,387	314,072
Apex Credit CLO, Ltd., Series 2017-1A, Class A1			144A †		
(Floating, ICE LIBOR USD 3M + 1.47%, 1.47% Floor), 1.73%, 04/24/29 144A †	295,811	294,973	CarMax Auto Owner Trust, Series 2017-2, Class A3	298,300	299,001
Apidos CLO XXIII, Series 2015-23A, Class AR			1.93%, 03/15/22		
(Floating, ICE LIBOR USD 3M + 1.22%, 1.22% Floor), 2.82%, 04/15/33 144A †	1,500,000	1,496,451	Carrington Mortgage Loan Trust, Series 2005-OPT2, Class M4		
Ares XLIII CLO, Ltd., Series 2017-43A, Class A			(Floating, ICE LIBOR USD 1M + 0.98%, 0.65% Floor), 1.12%, 05/25/35 †	2,356,424	2,353,132
(Floating, ICE LIBOR USD 3M + 1.22%), 1.50%, 10/15/29	250,000	249,513	144A †		
144A †			Catamaran CLO, Ltd., Series 2013-1A, Class AR		
Ballyrock CLO, Ltd., Series 2018-1A, Class C			(Floating, ICE LIBOR USD 3M + 0.85%), 1.09%, 01/27/28	1,403,001	1,395,976
(Floating, ICE LIBOR USD 3M + 3.15%), 3.42%, 04/20/31	750,000	716,032	144A †		
144A †			Community Funding CLO, Series 2015-1A, Class A		
Ballyrock CLO, Ltd., Series 2019-2A, Class A1B			5.75%, 11/01/27 144A STEP	846,785	856,287
(Floating, ICE LIBOR USD 3M + 1.75%, 1.75% Floor), 2.00%, 11/20/30 144A †	500,000	500,768	Countrywide Asset-Backed Certificates, Series 2006-1, Class AV3		
			(Floating, ICE LIBOR USD 1M + 0.30%, 0.30% Floor), 0.45%, 07/25/36 †	491,760	488,103

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Credit Suisse European Mortgage Capital, Ltd., Series 2019-IOTF, Class A (Floating, ICE LIBOR USD 3M + 2.90%), 3.17%, 08/09/24 144A †	\$ 985,000	\$ 976,350	Greywolf CLO V, Ltd., Series 2015-1A, Class A1R (Floating, ICE LIBOR USD 3M + 1.16%, 1.16% Floor), 1.40%, 01/27/31 144A †	\$ 500,000	\$ 496,716
CWABS, Inc. Asset-Backed Certificates, Series 2004-1, Class M1 (Floating, ICE LIBOR USD 1M + 0.75%, 0.50% Floor), 0.90%, 03/25/34†	218,002	217,358	Halcyon Loan Advisors Funding, Ltd., Series 2015-2A, Class AR (Floating, ICE LIBOR USD 3M + 1.08%, 1.08% Floor), 1.32%, 07/25/27 144A †	393,413	392,413
CWHEQ Revolving Home Equity Loan Trust, Series 2005-F, Class 2A (Floating, ICE LIBOR USD 1M + 0.24%, 0.24% Floor, 16.00% Cap), 0.39%, 12/15/35†	38,213	36,800	Halsey Point CLO I, Ltd., Series 2019-1A, Class A1A1 (Floating, ICE LIBOR USD 3M + 1.35%, 1.35% Floor), 1.62%, 01/20/33 144A †	480,000	479,479
CWHEQ Revolving Home Equity Loan Trust, Series 2006-E, Class 2A (Floating, ICE LIBOR USD 1M + 0.14%, 0.14% Floor, 16.00% Cap), 0.29%, 07/15/36†	125,854	121,444	Higher Education Funding I, Series 2014-1, Class A (Floating, ICE LIBOR USD 3M + 1.05%), 1.30%, 05/25/34 144A †	768,313	767,264
Dryden 75 CLO, Ltd., Series 2019-75A, Class AR (Floating, ICE LIBOR USD 3M + 1.20%, 1.20% Floor), 1.48%, 07/15/30 144A †	250,000	249,176	Jackson Mill CLO, Ltd., Series 2015-1A, Class DR (Floating, ICE LIBOR USD 3M + 2.80%, 2.80% Floor), 3.08%, 04/15/27 144A †	750,000	671,905
ECMC Group Student Loan Trust, Series 2017-1A, Class A (Floating, ICE LIBOR USD 1M + 1.20%), 1.35%, 12/27/66 144A †	1,418,021	1,420,483	KKR CLO, Ltd., Series 21, Class A (Floating, ICE LIBOR USD 3M + 1.00%), 1.28%, 04/15/31 144A †	550,000	545,095
Elmwood CLO IV, Ltd., Series 2020-1A, Class A (Floating, ICE LIBOR USD 3M + 1.24%, 1.24% Floor), 2.42%, 04/15/33 144A †	3,800,000	3,801,200	KREF, Ltd., Series 2018-FL1, Class A (Floating, ICE LIBOR USD 1M + 1.10%, 1.10% Floor), 1.25%, 06/15/36 144A †	1,450,000	1,440,851
Federal National Mortgage Association Grantor Trust, Series 2017-T1 2.90%, 06/25/27	99,691	110,692	LCM XVIII LP, Series 19A, Class AR (Floating, ICE LIBOR USD 3M + 1.24%, 1.24% Floor), 1.52%, 07/15/27 144A †	250,000	250,346
Financial Asset Securities Corporation AAA Trust, Series 2005-1A, Class 1A3B (Floating, ICE LIBOR USD 1M + 0.41%, 0.41% Floor), 0.56%, 02/27/35 144A †	462,253	420,086	LP Credit Card ABS Master Trust, Series 2018-1, Class A (Floating, ICE LIBOR USD 1M + 1.55%), 1.74%, 08/20/24 144A †	1,209,083	1,239,419
Flagship Credit Auto Trust, Series 2019-3, Class A 2.33%, 02/15/24 144A	1,222,053	1,240,470	Madison Park Funding XXX, Ltd., Series 2018-30A, Class A (Floating, ICE LIBOR USD 3M + 0.75%, 0.75% Floor), 1.03%, 04/15/29 144A †	2,750,000	2,715,304
GMACM Home Equity Loan Trust, Series 2007-HE3, Class 2A1 7.00%, 09/25/37† γ	50,969	51,349	Magnetite VIII, Ltd., Series 2014-8A, Class CR2 (Floating, ICE LIBOR USD 3M + 1.85%, 1.85% Floor), 2.13%, 04/15/31 144A †	500,000	484,944
GoldenTree Loan Opportunities IX, Ltd., Series 2014-9A, Class AR2 (Floating, ICE LIBOR USD 3M + 1.11%, 1.11% Floor), 1.38%, 10/29/29 144A †	1,000,000	1,000,714	Mill City Mortgage Loan Trust, Series 2017-2, Class A3 2.91%, 07/25/59 144A † γ	310,539	324,218
Golub Capital Partners CLO 45M, Ltd., Series 2019-45A, Class A (Floating, ICE LIBOR USD 3M + 1.72%, 1.72% Floor), 1.99%, 10/20/31 144A †	250,000	248,380	Mississippi Higher Education Assistance Corporation, Series 2014-1, Class A1 (Floating, ICE LIBOR USD 1M + 0.68%, 0.68% Floor), 0.83%, 10/25/35†	415,168	411,989
			NADG NNN Operating LP, Series 2019-1, Class A 3.37%, 12/28/49 144A	886,663	914,130

	Par	Value		Par	Value
Navient Student Loan Trust, Series 2016-6A, Class A3 (Floating, ICE LIBOR USD 1M + 1.30%), 1.45%, 03/25/66 144A †	\$6,000,000	\$6,062,657	PHEAA Student Loan Trust, Series 2016-1A, Class A (Floating, ICE LIBOR USD 1M + 1.15%, 1.15% Floor), 1.30%, 09/25/65 144A †	\$ 478,124	\$ 478,458
Navient Student Loan Trust, Series 2016-7A, Class A (Floating, ICE LIBOR USD 1M + 1.15%), 1.30%, 03/25/66 144A †	398,534	399,138	PHEAA Student Loan Trust, Series 2016-2A, Class A (Floating, ICE LIBOR USD 1M + 0.95%), 1.10%, 11/25/65 144A †	429,672	429,257
Navient Student Loan Trust, Series 2017-2A, Class A (Floating, ICE LIBOR USD 1M + 1.05%), 1.20%, 12/27/66 144A †	1,325,690	1,312,488	RAMP Trust, Series 2005-EFC6, Class M2 (Floating, ICE LIBOR USD 1M + 0.65%, 0.43% Floor, 14.00% Cap), 0.79%, 11/25/35†	805,884	804,519
Navient Student Loan Trust, Series 2020-1A, Class A1B (Floating, ICE LIBOR USD 1M + 1.05%, 1.05% Floor), 1.20%, 06/25/69 144A †	2,290,000	2,323,016	Recette CLO, Ltd., Series 2015-1A, Class AR (Floating, ICE LIBOR USD 3M + 0.92%), 1.19%, 10/20/27 144A †	159,381	159,331
Ocean Trails CLO IX, Series 2020-9A, Class A1 (Floating, ICE LIBOR USD 3M + 1.87%, 1.87% Floor), 2.15%, 10/15/29 144A †	1,080,000	1,075,839	Santander Drive Auto Receivables Trust, Series 2020-2, Class A2A 0.62%, 05/15/23	1,700,000	1,702,337
Octagon Investment Partners 36, Ltd., Series 2018-1A, Class A1 (Floating, ICE LIBOR USD 3M + 0.97%), 1.25%, 04/15/31 144A †	700,000	700,091	Saxon Asset Securities Trust, Series 2004-1, Class M1 (Floating, ICE LIBOR USD 1M + 0.80%, 0.53% Floor, 10.28% Cap), 0.94%, 03/25/35†	192,141	188,368
Octagon Investment Partners 45, Ltd., Series 2019-1A, Class A (Floating, ICE LIBOR USD 3M + 1.33%, 1.33% Floor), 1.61%, 10/15/32 144A †	750,000	753,932	SBA Small Business Investment Cos., Series 2018-10B, Class 1 3.55%, 09/10/28	167,914	180,452
OHA Credit Funding 7, Ltd., Series 2020-7A, Class A (Floating, ICE LIBOR USD 3M + 1.25%, 1.25% Floor), 1.50%, 10/19/32 144A †	270,000	270,338	Scholar Funding Trust, Series 2010-A, Class A (Floating, ICE LIBOR USD 3M + 0.75%), 1.00%, 10/28/41 144A †	208,042	202,936
OHA Loan Funding, Ltd., Series 2015-1A, Class A1R2 (Floating, ICE LIBOR USD 3M + 1.34%, 1.34% Floor), 1.62%, 11/15/32 144A †	1,170,000	1,173,362	Shackleton CLO, Ltd., Series 2014-6RA, Class A (Floating, ICE LIBOR USD 3M + 1.02%, 1.02% Floor), 1.29%, 07/17/28 144A †	490,398	489,797
Orec, Ltd., Series 2018-CRE1, Class A (Floating, ICE LIBOR USD 1M + 1.18%, 1.18% Floor), 1.33%, 06/15/36 144A †	750,000	742,946	SLC Student Loan Trust, Series 2005-3, Class A3 (Floating, ICE LIBOR USD 3M + 0.12%), 0.37%, 06/15/29†	418,643	415,522
Owl Rock CLO III, Ltd., Series 2020-3A, Class A1L (Floating, ICE LIBOR USD 3M + 1.80%), 2.07%, 04/20/32 144A †	600,000	595,970	SLM Student Loan Trust, Series 2003-10A, Class A3 (Floating, ICE LIBOR USD 3M + 0.47%), 0.72%, 12/15/27 144A †	1,290,890	1,283,641
PHEAA Student Loan Trust, Series 2012-1A, Class A1 (Floating, ICE LIBOR USD 1M + 0.55%), 0.70%, 05/25/57 144A †	522,801	511,027	SLM Student Loan Trust, Series 2005-4, Class A3 (Floating, ICE LIBOR USD 3M + 0.12%), 0.36%, 01/25/27†	75,643	74,979
			SLM Student Loan Trust, Series 2005-5, Class A4 (Floating, ICE LIBOR USD 3M + 0.14%, 0.14% Floor), 0.38%, 10/25/28†	519,943	515,947

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
SLM Student Loan Trust, Series 2007-1, Class A5 (Floating, ICE LIBOR USD 3M + 0.09%), 0.33%, 01/26/26†	\$1,042,755	\$1,040,812	Venture 39 CLO, Ltd., Series 2020-39A, Class A1 (Floating, ICE LIBOR USD 3M + 1.28%, 1.28% Floor), 2.03%, 04/15/33 144A †	\$2,525,000	\$ 2,525,008
SMB Private Education Loan Trust, Series 2020-BA, Class A1A 1.29%, 07/15/53 144A	650,000	651,037	Vibrant CLO VI, Ltd., Series 2017-6A, Class A (Floating, ICE LIBOR USD 3M + 1.24%), 1.47%, 06/20/29 144A †	2,750,000	2,740,259
Sound Point CLO XX, Ltd., Series 2018-2A, Class A (Floating, ICE LIBOR USD 3M + 1.10%), 1.34%, 07/26/31 144A †	500,000	493,733	Voya CLO, Ltd., Series 2016-3A, Class A1R (Floating, ICE LIBOR USD 3M + 1.19%), 1.46%, 10/18/31 144A †	500,000	498,718
Soundview Home Loan Trust, Series 2006-OPT2, Class A3 (Floating, ICE LIBOR USD 1M + 0.18%, 0.18% Floor), 0.33%, 05/25/36†	57,705	57,751	Voya CLO, Ltd., Series 2017-3A, Class A1A (Floating, ICE LIBOR USD 3M + 1.23%), 1.50%, 07/20/30 144A †	4,150,000	4,152,348
Specialty Underwriting & Residential Finance Trust, Series 2004-BC3, Class M1 (Floating, ICE LIBOR USD 1M + 0.93%, 0.62% Floor), 1.08%, 07/25/35†	1,188,201	1,182,619	Voya CLO, Ltd., Series 2018-3A, Class A1A (Floating, ICE LIBOR USD 3M + 1.15%, 1.15% Floor), 1.43%, 10/15/31 144A †	1,500,000	1,494,289
Structured Asset Investment Loan Trust, Series 2005-1, Class M3 (Floating, ICE LIBOR USD 1M + 0.78%, 0.52% Floor), 0.93%, 02/25/35 144A †	2,700,000	2,709,289	Voya CLO, Ltd., Series 2019-1A, Class AR (Floating, ICE LIBOR USD 3M + 1.06%, 1.06% Floor), 1.34%, 04/15/31 144A †	1,700,000	1,690,710
TIAA CLO II, Ltd., Series 2017-1A, Class A (Floating, ICE LIBOR USD 3M + 1.28%), 1.55%, 04/20/29 144A †	3,950,000	3,949,808	Wellfleet CLO, Ltd., Series 2020-2A, Class A (Floating, ICE LIBOR USD 3M + 1.85%, 1.85% Floor), 2.05%, 07/15/31 144A †	510,000	506,972
Tralee CLO III, Ltd., Series 2014-3A, Class AR (Floating, ICE LIBOR USD 3M + 1.03%), 1.30%, 10/20/27 144A †	573,976	573,324	Whitebox CLO II, Ltd., Series 2020-2A, Class A1 (Floating, ICE LIBOR USD 3M + 1.75%), 1.99%, 10/24/31 144A †	620,000	623,100
Tralee CLO VI, Ltd., Series 2019-6A, Class AS (Floating, ICE LIBOR USD 3M + 1.30%), 1.54%, 10/25/32 144A †	620,000	631,428	Whitehorse XII, Ltd., Series 2018-12A, Class D (Floating, ICE LIBOR USD 3M + 3.65%, 3.65% Floor), 3.93%, 10/15/31 144A †	750,000	725,422
Tryon Park CLO, Ltd., Series 2013-1A, Class A1SR (Floating, ICE LIBOR USD 3M + 0.89%), 1.17%, 04/15/29 144A †	2,440,000	2,424,022	Zais CLO 13, Ltd., Series 2019-13A, Class A1A (Floating, ICE LIBOR USD 3M + 1.49%), 1.77%, 07/15/32 144A †	250,000	242,893
United States Small Business Administration, Series 2019-20D, Class 1 2.98%, 04/01/39	213,068	227,129	Total Asset-Backed Securities (Cost \$95,772,596)		<u>95,069,426</u>
United States Small Business Administration, Series 2019-25G, Class 1 2.69%, 07/01/44	212,316	232,661	CORPORATE BONDS — 32.6%		
Utah State Board of Regents, Series 2015-1, Class A (Floating, ICE LIBOR USD 1M + 0.60%, 0.60% Floor), 0.75%, 02/25/43†	326,642	323,678	3M Co. 2.38%, 08/26/29	210,000	227,305
			3.05%, 04/15/30	50,000	57,231
			3.70%, 04/15/50	790,000	960,887
			Abbott Laboratories 3.75%, 11/30/26	148,000	172,043

	Par	Value		Par	Value
4.75%, 11/30/36	\$ 200,000	\$ 268,019	Ameren Corporation		
4.90%, 11/30/46	210,000	298,723	3.50%, 01/15/31	\$ 125,000	\$ 143,248
Acadia Healthcare Co., Inc.			American Airlines Pass-Through Trust, Series 2013-1, Class A		
5.63%, 02/15/23	634,000	639,614	4.00%, 07/15/25	817,112	682,131
Activision Blizzard, Inc.			American Campus Communities Operating Partnership LP REIT		
3.40%, 09/15/26	1,300,000	1,483,448	3.75%, 04/15/23	525,000	552,518
Adobe, Inc.			3.88%, 01/30/31	175,000	191,663
2.30%, 02/01/30	650,000	700,716	American Electric Power Co., Inc.		
AEP Transmission Co. LLC			2.30%, 03/01/30	750,000	771,886
3.65%, 04/01/50	75,000	87,873	American Express Co.		
Aetna, Inc.			2.50%, 07/30/24	170,000	181,196
2.80%, 06/15/23	50,000	52,729	3.00%, 10/30/24	35,000	38,010
Agree LP REIT			American Homes 4 Rent LP REIT		
2.90%, 10/01/30	175,000	182,054	4.90%, 02/15/29	309,000	369,017
Air Lease Corporation			American Honda Finance Corporation (Floating, ICE LIBOR USD 3M + 0.45%), 0.73%, 02/15/22†	3,200,000	3,208,690
3.38%, 07/01/25	655,000	670,038	2.90%, 02/16/24	55,000	58,922
3.75%, 06/01/26	875,000	890,956	American International Group, Inc.		
3.25%, 10/01/29	45,000	42,850	4.13%, 02/15/24	75,000	83,186
Air Products and Chemicals, Inc.			2.50%, 06/30/25	150,000	160,436
2.80%, 05/15/50	50,000	53,599	3.90%, 04/01/26	825,000	941,885
Alaska Airlines Pass-Through Trust, Series 2020-1, Class A			4.20%, 04/01/28	1,850,000	2,148,174
4.80%, 08/15/27 144A	1,700,000	1,778,625	3.40%, 06/30/30	625,000	693,807
Alexandria Real Estate Equities, Inc. REIT			6.25%, 03/15/37	278,000	307,031
3.80%, 04/15/26	900,000	1,033,548	American Tower Corporation REIT		
2.75%, 12/15/29	1,400,000	1,525,196	5.00%, 02/15/24	30,000	33,950
3.38%, 08/15/31	360,000	406,590	3.38%, 05/15/24	825,000	893,832
Allegion US Holding Co., Inc.			3.38%, 10/15/26	1,500,000	1,662,407
3.20%, 10/01/24	400,000	424,276	2.10%, 06/15/30	525,000	529,759
Alliant Energy Finance LLC			American Tower Trust #1 REIT		
3.75%, 06/15/23 144A	275,000	295,497	3.07%, 03/15/23 144A	940,000	961,110
4.25%, 06/15/28 144A	75,000	87,304	Amgen, Inc.		
Ally Financial, Inc.			3.63%, 05/22/24	50,000	55,075
1.45%, 10/02/23Δ	250,000	249,906	4.66%, 06/15/51	34,000	44,342
Alphabet, Inc.			Anthem, Inc.		
0.45%, 08/15/25	60,000	59,886	2.95%, 12/01/22	390,000	410,287
2.00%, 08/15/26	65,000	69,790	3.35%, 12/01/24	130,000	142,952
0.80%, 08/15/27	130,000	129,658	3.65%, 12/01/27	250,000	285,214
1.10%, 08/15/30	150,000	149,686	4.10%, 03/01/28	35,000	40,753
2.05%, 08/15/50	230,000	216,466	Apache Corporation		
Amazon.com, Inc.			3.25%, 04/15/22	24,000	23,726
0.80%, 06/03/25	310,000	314,222	4.38%, 10/15/28	50,000	45,844
1.20%, 06/03/27	390,000	396,037	4.25%, 01/15/30	60,000	54,168
3.15%, 08/22/27	270,000	308,231	5.10%, 09/01/40	180,000	161,550
1.50%, 06/03/30	360,000	368,368	4.75%, 04/15/43	40,000	35,675
4.80%, 12/05/34	1,750,000	2,415,216	4.25%, 01/15/44	300,000	255,750
3.88%, 08/22/37	200,000	249,637	Apple, Inc.		
4.95%, 12/05/44	220,000	313,787	2.00%, 11/13/20	260,000	260,547
4.05%, 08/22/47	290,000	378,099	1.55%, 08/04/21Δ	20,000	20,197
2.50%, 06/03/50	310,000	318,187	3.00%, 02/09/24	50,000	53,874
4.25%, 08/22/57	160,000	219,365	3.45%, 05/06/24	30,000	33,096
Ambac LSNI LLC			2.85%, 05/11/24	40,000	43,197
(Floating, ICE LIBOR USD 3M + 5.00%), 6.00%, 02/12/23 144A †	1,453,228	1,455,044	1.13%, 05/11/25	630,000	645,709
Amdocs, Ltd.			2.45%, 08/04/26	595,000	648,901
2.54%, 06/15/30	1,975,000	2,054,639			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
2.90%, 09/12/27	\$3,050,000	\$3,423,772	4.45%, 03/03/26	\$ 420,000	\$ 484,760
4.50%, 02/23/36	10,000	13,372	3.50%, 04/19/26	1,260,000	1,413,559
Applied Materials, Inc.			(Variable, U.S. SOFR + 1.15%),		
1.75%, 06/01/30	300,000	309,920	1.32%, 06/19/26^	60,000	60,549
Arch Capital Finance LLC			4.25%, 10/22/26	480,000	556,559
4.01%, 12/15/26	600,000	697,371	3.25%, 10/21/27	875,000	969,071
Arch Capital Group, Ltd.			4.18%, 11/25/27	825,000	946,777
7.35%, 05/01/34	175,000	266,807	(Variable, ICE LIBOR USD 3M +		
Archer-Daniels-Midland Co.			1.37%), 3.59%, 07/21/28^	860,000	966,420
3.25%, 03/27/30	150,000	172,301	(Variable, ICE LIBOR USD 3M +		
Arrow Electronics, Inc.			1.04%), 3.42%, 12/20/28^	694,000	773,264
4.50%, 03/01/23	1,200,000	1,283,041	(Variable, ICE LIBOR USD 3M +		
AT&T, Inc.			1.31%), 4.27%, 07/23/29^	525,000	616,691
4.45%, 04/01/24	725,000	810,430	(Variable, ICE LIBOR USD 3M +		
4.13%, 02/17/26	1,000,000	1,147,443	1.19%), 2.88%, 10/22/30^	500,000	540,912
3.80%, 02/15/27	40,000	45,192	(Variable, ICE LIBOR USD 3M +		
4.25%, 03/01/27	1,460,000	1,696,987	0.99%), 2.50%, 02/13/31^	75,000	79,017
2.30%, 06/01/27	2,380,000	2,497,836	(Variable, U.S. SOFR + 2.15%),		
1.65%, 02/01/28	540,000	542,299	2.59%, 04/29/31^	4,635,000	4,943,886
4.10%, 02/15/28	60,000	69,549	6.11%, 01/29/37	500,000	707,438
2.75%, 06/01/31	1,700,000	1,798,494	(Variable, ICE LIBOR USD 3M +		
2.25%, 02/01/32	1,700,000	1,706,285	1.81%), 4.24%, 04/24/38^	30,000	36,604
5.25%, 03/01/37	225,000	281,964	(Variable, U.S. SOFR + 1.93%),		
4.90%, 08/15/37	200,000	242,251	2.68%, 06/19/41^	35,000	35,931
3.50%, 06/01/41	400,000	422,108	5.00%, 01/21/44	790,000	1,092,544
3.10%, 02/01/43	570,000	559,068	(Variable, ICE LIBOR USD 3M +		
4.35%, 06/15/45	94,000	105,646	1.19%), 3.95%, 01/23/49Δ ^	270,000	329,391
5.45%, 03/01/47	575,000	747,361	(Variable, ICE LIBOR USD 3M +		
4.50%, 03/09/48	197,000	226,823	1.52%), 4.33%, 03/15/50^	195,000	248,800
3.50%, 09/15/53 144A	1,848,000	1,795,331	(Variable, ICE LIBOR USD 3M +		
3.55%, 09/15/55 144A	301,000	293,166	3.15%), 4.08%, 03/20/51^	990,000	1,232,784
3.65%, 09/15/59 144A	37,000	36,535	Barrick North America Finance LLC		
AutoNation, Inc.			5.70%, 05/30/41	150,000	212,420
4.75%, 06/01/30	225,000	265,510	Bausch Health Americas, Inc.		
Avangrid, Inc.			9.25%, 04/01/26 144A	200,000	220,260
3.20%, 04/15/25	275,000	302,738	Becton, Dickinson and Co.		
Baker Hughes a GE Co. LLC			3.36%, 06/06/24	830,000	898,698
4.08%, 12/15/47	35,000	35,110	3.73%, 12/15/24	171,000	188,836
Bank of America Corporation			3.70%, 06/06/27	685,000	777,130
3.30%, 01/11/23	120,000	127,449	2.82%, 05/20/30	650,000	702,421
(Variable, ICE LIBOR USD 3M +			4.69%, 12/15/44	270,000	334,608
0.79%), 3.00%, 12/20/23^	329,000	345,606	4.67%, 06/06/47	575,000	712,327
(Floating, ICE LIBOR USD 3M +			Berkshire Hathaway Energy Co.		
0.79%), 1.04%, 03/05/24†	1,500,000	1,506,849	3.25%, 04/15/28	400,000	454,136
(Variable, ICE LIBOR USD 3M +			3.70%, 07/15/30 144A	400,000	471,930
0.78%), 3.55%, 03/05/24^	560,000	596,727	6.13%, 04/01/36	25,000	35,728
4.00%, 04/01/24	420,000	465,842	4.25%, 10/15/50 144A	50,000	62,593
(Floating, ICE LIBOR USD 3M +			Berkshire Hathaway Finance		
0.96%), 1.22%, 07/23/24†	900,000	911,327	Corporation		
(Variable, ICE LIBOR USD 3M +			1.85%, 03/12/30Δ	725,000	759,464
0.94%), 3.86%, 07/23/24^	600,000	650,226	4.25%, 01/15/49	460,000	600,709
4.20%, 08/26/24	1,295,000	1,443,473	Block Financial LLC		
(Variable, ICE LIBOR USD 3M +			3.88%, 08/15/30	1,600,000	1,616,600
3.71%), 6.25%, 09/05/24p ^	300,000	321,197	BMW US Capital LLC		
(Variable, ICE LIBOR USD 3M +			1.85%, 09/15/21 144A	60,000	60,742
4.17%), 6.50%, 10/23/24p ^	150,000	166,785	Boeing Co. (The)		
4.00%, 01/22/25	440,000	490,454	4.88%, 05/01/25	850,000	926,222
(Variable, ICE LIBOR USD 3M +			2.70%, 02/01/27	70,000	68,368
1.09%), 3.09%, 10/01/25^	2,200,000	2,374,504	2.80%, 03/01/27	110,000	107,487

	Par	Value		Par	Value
5.15%, 05/01/30	\$ 580,000	\$ 653,644	3.30%, 10/30/24	\$ 345,000	\$ 374,287
3.60%, 05/01/34	35,000	33,784	Carrier Global Corporation		
3.25%, 02/01/35	650,000	611,667	1.92%, 02/15/23 144A	80,000	82,358
6.63%, 02/15/38	210,000	253,313	2.24%, 02/15/25 144A	240,000	250,617
3.55%, 03/01/38	70,000	63,927	2.49%, 02/15/27 144A	1,265,000	1,325,387
5.71%, 05/01/40	340,000	402,557	2.72%, 02/15/30 144A	2,175,000	2,280,656
3.75%, 02/01/50	240,000	220,394	2.70%, 02/15/31 144A	120,000	125,353
5.81%, 05/01/50	1,825,000	2,216,351	3.38%, 04/05/40 144A	130,000	136,686
5.93%, 05/01/60	240,000	298,583	3.58%, 04/05/50 144A	140,000	149,550
Booking Holdings, Inc.			Catalent Pharma Solutions, Inc.		
4.10%, 04/13/25	175,000	197,116	5.00%, 07/15/27 144A	130,000	135,420
Boston Properties LP REIT			CenterPoint Energy, Inc.		
4.50%, 12/01/28	930,000	1,095,422	4.25%, 11/01/28	700,000	835,125
Boston Scientific Corporation			CH Robinson Worldwide, Inc.		
3.45%, 03/01/24	40,000	43,398	4.20%, 04/15/28	1,500,000	1,752,334
2.65%, 06/01/30	1,900,000	2,020,611	Charles Schwab Corporation (The)		
BP Capital Markets America, Inc.			3.25%, 05/22/29	10,000	11,508
2.94%, 04/06/23	30,000	31,747	Charter Communications		
3.22%, 11/28/23	370,000	397,976	Operating LLC		
3.79%, 02/06/24	50,000	54,857	4.46%, 07/23/22	1,700,000	1,800,715
3.12%, 05/04/26	570,000	629,750	4.91%, 07/23/25	8,890,000	10,289,488
4.23%, 11/06/28	1,550,000	1,840,350	4.20%, 03/15/28	510,000	579,539
3.63%, 04/06/30	490,000	563,457	5.05%, 03/30/29	460,000	552,111
3.00%, 02/24/50	620,000	599,694	6.38%, 10/23/35	15,000	20,613
Brighthouse Financial, Inc.			6.48%, 10/23/45	140,000	188,169
3.70%, 06/22/27	800,000	831,084	4.80%, 03/01/50	130,000	148,561
Bristol-Myers Squibb Co.			Cheniere Corpus Christi		
2.25%, 08/15/21	270,000	274,842	Holdings LLC		
2.60%, 05/16/22	300,000	311,359	5.13%, 06/30/27	30,000	33,439
3.55%, 08/15/22	170,000	180,437	Chevron Corporation		
2.90%, 07/26/24	750,000	813,011	2.90%, 03/03/24	65,000	69,866
3.88%, 08/15/25	1,735,000	1,980,307	1.55%, 05/11/25	2,210,000	2,292,623
3.20%, 06/15/26	120,000	135,526	2.95%, 05/16/26	350,000	390,503
3.40%, 07/26/29	500,000	583,235	2.00%, 05/11/27	100,000	105,933
5.00%, 08/15/45	110,000	155,180	Choice Hotels International, Inc.		
4.25%, 10/26/49	75,000	99,033	3.70%, 12/01/29	1,500,000	1,593,022
Broadcom Corporation			Chubb INA Holdings, Inc.		
3.13%, 01/15/25	625,000	666,430	2.30%, 11/03/20	90,000	90,128
3.88%, 01/15/27	3,025,000	3,355,964	3.35%, 05/03/26	120,000	136,085
3.50%, 01/15/28	28,000	30,281	Cigna Corporation		
Broadcom, Inc.			3.40%, 09/17/21	240,000	247,062
2.25%, 11/15/23	410,000	426,577	3.75%, 07/15/23	539,000	584,554
3.63%, 10/15/24	950,000	1,036,432	4.13%, 11/15/25	180,000	206,677
4.70%, 04/15/25	1,985,000	2,257,876	4.38%, 10/15/28	460,000	547,934
3.15%, 11/15/25	470,000	509,667	2.40%, 03/15/30	1,250,000	1,299,083
4.25%, 04/15/26	1,975,000	2,226,696	4.80%, 08/15/38	455,000	566,581
3.46%, 09/15/26	3,431,000	3,762,315	3.20%, 03/15/40	750,000	798,496
Calpine Corporation			4.90%, 12/15/48	500,000	651,185
4.50%, 02/15/28 144A	495,000	507,781	Cimarex Energy Co.		
Camden Property Trust REIT			3.90%, 05/15/27	650,000	655,637
3.15%, 07/01/29	65,000	72,328	4.38%, 03/15/29	300,000	310,827
Cameron LNG LLC			Cintas Corporation No. 2		
2.90%, 07/15/31 144A	90,000	99,141	2.90%, 04/01/22	180,000	186,276
3.30%, 01/15/35 144A	610,000	690,195	3.70%, 04/01/27	190,000	219,470
Capital One Financial Corporation			Cisco Systems, Inc.		
3.50%, 06/15/23	325,000	347,781	5.50%, 01/15/40	75,000	111,570
3.90%, 01/29/24	65,000	70,816			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Citigroup, Inc.			3.25%, 11/01/39	\$ 400,000	\$ 446,086
(Variable, ICE LIBOR USD 3M +			3.75%, 04/01/40	165,000	193,780
4.07%), 5.95%, 01/30/23p ^	\$ 170,000	\$ 175,112	3.40%, 07/15/46	50,000	55,829
3.50%, 05/15/23	1,000,000	1,069,290	4.00%, 03/01/48	40,000	48,684
(Variable, U.S. SOFR + 1.67%),			4.70%, 10/15/48	200,000	267,637
1.68%, 05/15/24^	2,190,000	2,245,494	3.45%, 02/01/50	1,220,000	1,383,418
(Variable, ICE LIBOR USD 3M +			CommonSpirit Health		
1.02%), 4.04%, 06/01/24^	620,000	672,109	4.35%, 11/01/42	40,000	43,612
(Variable, ICE LIBOR USD 3M +			Commonwealth Edison Co.		
3.91%), 5.95%, 05/15/25p ^	650,000	682,200	3.80%, 10/01/42	300,000	353,621
4.40%, 06/10/25	450,000	508,283	Conagra Brands, Inc.		
5.50%, 09/13/25	290,000	344,132	3.25%, 09/15/22	1,300,000	1,367,755
(Variable, U.S. SOFR + 2.75%),			Concho Resources, Inc.		
3.11%, 04/08/26^	190,000	206,081	3.75%, 10/01/27	170,000	183,741
3.40%, 05/01/26	2,075,000	2,308,178	4.30%, 08/15/28	480,000	531,254
(Variable, ICE LIBOR USD 3M +			ConocoPhillips		
4.52%), 6.25%, 08/15/26p ^	150,000	166,730	6.50%, 02/01/39	40,000	58,657
3.20%, 10/21/26	500,000	552,286	ConocoPhillips Co.		
4.30%, 11/20/26	1,675,000	1,922,189	6.95%, 04/15/29	220,000	305,698
4.45%, 09/29/27	1,080,000	1,253,892	Consolidated Edison Co. of New		
(Variable, ICE LIBOR USD 3M +			York, Inc.		
1.39%), 3.67%, 07/24/28^	150,000	168,822	3.35%, 04/01/30	130,000	150,040
4.13%, 07/25/28	2,425,000	2,796,940	3.95%, 04/01/50	140,000	171,646
(Variable, U.S. SOFR + 3.91%),			Continental Resources, Inc.		
4.41%, 03/31/31^	790,000	948,879	4.50%, 04/15/23	1,835,000	1,752,113
(Variable, U.S. SOFR + 2.11%),			4.38%, 01/15/28Δ	320,000	277,773
2.57%, 06/03/31^	590,000	619,689	4.90%, 06/01/44	10,000	7,553
6.63%, 06/15/32	50,000	69,918	CoStar Group, Inc.		
8.13%, 07/15/39	60,000	104,560	2.80%, 07/15/30 144A	625,000	648,699
6.68%, 09/13/43	10,000	15,394	Costco Wholesale Corporation		
5.30%, 05/06/44	24,000	32,051	1.60%, 04/20/30	550,000	560,653
4.65%, 07/30/45	919,000	1,205,397	Cox Communications, Inc.		
4.75%, 05/18/46	40,000	50,280	3.35%, 09/15/26 144A	45,000	50,115
4.65%, 07/23/48	160,000	211,736	3.50%, 08/15/27 144A	35,000	39,259
Citizens Financial Group, Inc.			CRH America Finance, Inc.		
2.85%, 07/27/26	65,000	71,504	3.95%, 04/04/28 144A	500,000	568,013
CNOOC Finance 2015 USA LLC			Crown Castle International		
3.50%, 05/05/25Δ	1,820,000	2,001,973	Corporation REIT		
Coca-Cola Co. (The)			3.15%, 07/15/23	2,325,000	2,474,728
2.95%, 03/25/25	105,000	115,521	3.10%, 11/15/29	70,000	76,002
2.88%, 10/27/25Δ	65,000	72,211	3.30%, 07/01/30	525,000	575,070
3.38%, 03/25/27	120,000	137,770	4.15%, 07/01/50	50,000	57,355
1.45%, 06/01/27	265,000	273,042	CSC Holdings LLC		
2.50%, 06/01/40	20,000	21,053	3.38%, 02/15/31 144A	780,000	756,210
2.60%, 06/01/50	130,000	131,210	CSX Corporation		
2.50%, 03/15/51	150,000	150,330	3.25%, 06/01/27	65,000	73,577
Comcast Corporation			3.80%, 04/15/50	25,000	29,921
3.10%, 04/01/25	245,000	270,284	CVS Health Corporation		
3.38%, 08/15/25	275,000	306,879	3.35%, 03/09/21	112,000	113,472
3.95%, 10/15/25	477,000	548,113	2.75%, 12/01/22	210,000	219,080
3.15%, 03/01/26	130,000	145,351	3.70%, 03/09/23	311,000	333,378
3.30%, 02/01/27	344,000	388,657	2.63%, 08/15/24	205,000	218,708
3.30%, 04/01/27	1,710,000	1,935,817	4.10%, 03/25/25	191,000	215,975
4.15%, 10/15/28	970,000	1,170,460	3.88%, 07/20/25	788,000	888,731
3.40%, 04/01/30	150,000	173,499	3.63%, 04/01/27	200,000	224,329
4.25%, 10/15/30	810,000	995,531	4.30%, 03/25/28	3,420,000	4,008,079
5.65%, 06/15/35	420,000	598,498	3.75%, 04/01/30	290,000	331,717
6.50%, 11/15/35	30,000	45,553			
3.90%, 03/01/38	30,000	35,690			

	Par	Value		Par	Value
4.13%, 04/01/40	\$ 80,000	\$ 91,490	Dominion Energy, Inc.		
5.13%, 07/20/45	250,000	316,828	3.07%, 08/15/24 STEP	\$ 675,000	\$ 726,967
5.05%, 03/25/48	730,000	934,801	3.38%, 04/01/30	225,000	254,307
4.25%, 04/01/50	330,000	389,944	Duke Energy Corporation		
CVS Pass-Through Trust			3.75%, 04/15/24	200,000	219,821
6.94%, 01/10/30	541,583	646,329	3.15%, 08/15/27	550,000	608,385
CyrusOne LP REIT			2.45%, 06/01/30	1,800,000	1,902,006
2.90%, 11/15/24	1,500,000	1,592,903	Duke Energy Ohio, Inc.		
D.R. Horton, Inc.			3.65%, 02/01/29	350,000	406,957
4.38%, 09/15/22	800,000	849,094	Duke Realty LP REIT		
DAE Funding LLC			1.75%, 07/01/30	300,000	299,292
5.00%, 08/01/24 144A Δ	700,000	707,070	DuPont de Nemours, Inc.		
Daimler Finance North America LLC			4.21%, 11/15/23	175,000	192,326
3.75%, 11/05/21 144A	1,600,000	1,654,106	4.49%, 11/15/25	350,000	403,613
3.40%, 02/22/22 144A	1,700,000	1,760,984	4.73%, 11/15/28	350,000	420,692
2.55%, 08/15/22 144A	1,700,000	1,754,002	5.32%, 11/15/38	55,000	69,878
2.70%, 06/14/24 144A	1,900,000	2,011,543	5.42%, 11/15/48	25,000	33,537
Deere & Co.			East Ohio Gas Co. (The)		
3.10%, 04/15/30	50,000	57,228	2.00%, 06/15/30 144A	125,000	129,747
3.75%, 04/15/50	760,000	957,915	3.00%, 06/15/50 144A	35,000	35,681
Dell International LLC			Eaton Corporation		
4.42%, 06/15/21 144A	626,000	640,874	2.75%, 11/02/22	410,000	429,954
5.45%, 06/15/23 144A	2,775,000	3,044,124	4.15%, 11/02/42	200,000	247,266
6.02%, 06/15/26 144A	1,055,000	1,240,227	Ecolab, Inc.		
8.10%, 07/15/36 144A	175,000	230,576	4.80%, 03/24/30	30,000	38,355
8.35%, 07/15/46 144A	75,000	99,334	3.95%, 12/01/47	68,000	86,217
Delta Air Lines, Inc.			Elanco Animal Health, Inc.		
7.00%, 05/01/25 144A	2,250,000	2,473,967	5.27%, 08/28/23	225,000	241,734
4.50%, 10/20/25 144A	700,000	719,403	Emory University		
4.75%, 10/20/28 144A	350,000	363,918	1.57%, 09/01/25	1,600,000	1,651,394
Depository Trust & Clearing Corporation (The)			Enable Midstream Partners LP		
(Variable, ICE LIBOR USD 3M + 3.17%), 3.42%, 12/15/20 144A † p	750,000	675,161	4.95%, 05/15/28	900,000	880,069
Devon Energy Corporation			Energizer Holdings, Inc.		
5.85%, 12/15/25	492,000	551,742	7.75%, 01/15/27 144A	425,000	465,109
5.60%, 07/15/41	312,000	316,024	Energy Transfer Operating LP		
4.75%, 05/15/42	340,000	316,776	4.65%, 06/01/21	150,000	152,382
5.00%, 06/15/45	910,000	866,145	4.20%, 09/15/23	625,000	660,373
DH Europe Finance II S.a.r.l.			4.50%, 04/15/24	230,000	243,898
2.20%, 11/15/24	675,000	713,644	(Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 5.13%), 6.75%, 05/15/25p ^	200,000	154,500
2.60%, 11/15/29	225,000	245,098	5.50%, 06/01/27	1,175,000	1,295,539
Diamond Sports Group LLC			4.95%, 06/15/28	110,000	116,631
5.38%, 08/15/26 144A	405,000	287,516	5.25%, 04/15/29	1,410,000	1,515,831
Diamondback Energy, Inc.			3.75%, 05/15/30	320,000	310,666
5.38%, 05/31/25	70,000	72,701	5.30%, 04/15/47	200,000	186,386
3.25%, 12/01/26	90,000	90,419	6.00%, 06/15/48	50,000	50,424
3.50%, 12/01/29	160,000	155,530	6.25%, 04/15/49	70,000	72,541
Discover Financial Services			Energy Transfer Partners LP		
3.75%, 03/04/25	450,000	489,221	4.50%, 11/01/23	310,000	330,228
Discovery Communications LLC			Entercom Media Corporation		
3.63%, 05/15/30	1,800,000	2,004,787	6.50%, 05/01/27 144A Δ	175,000	152,873
DISH DBS Corporation			Entergy Louisiana LLC		
5.88%, 11/15/24	210,000	215,663	5.40%, 11/01/24	1,200,000	1,415,451
Dollar Tree, Inc.			Enterprise Products Operating LLC		
4.00%, 05/15/25	325,000	367,033	4.15%, 10/16/28	600,000	702,787
4.20%, 05/15/28	400,000	471,021	3.13%, 07/31/29	100,000	109,288

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
2.80%, 01/31/30	\$ 570,000	\$ 608,207	Fifth Third Bancorp		
7.55%, 04/15/38	50,000	70,208	2.38%, 01/28/25	\$ 375,000	\$ 397,824
5.70%, 02/15/42	60,000	76,333	FirstEnergy Corporation		
4.85%, 03/15/44	50,000	57,033	4.25%, 03/15/23	290,000	307,927
4.80%, 02/01/49	30,000	34,766	1.60%, 01/15/26Δ	100,000	99,504
4.20%, 01/31/50	380,000	405,380	3.90%, 07/15/27	740,000	814,783
3.70%, 01/31/51	150,000	148,725	2.65%, 03/01/30Δ	750,000	762,702
3.95%, 01/31/60	120,000	119,241	2.25%, 09/01/30	325,000	318,423
(Variable, ICE LIBOR USD 3M + 2.78%), 3.02%, 06/01/67†	455,000	351,144	7.38%, 11/15/31	1,825,000	2,561,927
EOG Resources, Inc.			Fiserv, Inc.		
4.15%, 01/15/26	160,000	183,362	2.75%, 07/01/24	1,090,000	1,165,443
4.38%, 04/15/30	40,000	47,242	3.85%, 06/01/25	65,000	73,311
3.90%, 04/01/35	260,000	291,955	3.20%, 07/01/26	725,000	806,546
4.95%, 04/15/50	260,000	321,082	4.20%, 10/01/28	375,000	445,656
EPR Properties REIT			Florida Power & Light Co.		
4.75%, 12/15/26	1,200,000	1,144,107	3.80%, 12/15/42	425,000	514,173
EQM Midstream Partners LP			Ford Motor Credit Co. LLC		
4.75%, 07/15/23	325,000	324,935	5.75%, 02/01/21	200,000	201,750
4.13%, 12/01/26	1,800,000	1,718,190	3.34%, 03/18/21	1,850,000	1,852,775
5.50%, 07/15/28	300,000	302,754	5.88%, 08/02/21	320,000	326,600
EQT Corporation			2.98%, 08/03/22	1,800,000	1,777,500
7.88%, 02/01/25	20,000	22,197	Fox Corporation		
3.90%, 10/01/27	30,000	27,675	4.03%, 01/25/24	515,000	567,500
Equinix, Inc. REIT			4.71%, 01/25/29	470,000	564,356
2.63%, 11/18/24	1,700,000	1,809,277	3.50%, 04/08/30	125,000	141,493
Equitable Holdings, Inc.			5.48%, 01/25/39	325,000	435,817
4.35%, 04/20/28	1,300,000	1,482,351	5.58%, 01/25/49	80,000	110,867
ERAC USA Finance LLC			Freeport-McMoRan, Inc.		
4.50%, 08/16/21 144A	709,000	733,041	3.88%, 03/15/23	10,000	10,322
Estee Lauder Cos., Inc. (The)			4.55%, 11/14/24	10,000	10,773
3.13%, 12/01/49	30,000	33,095	5.45%, 03/15/43	192,000	213,243
Exelon Corporation			GE Capital Funding LLC		
4.05%, 04/15/30	325,000	382,142	4.05%, 05/15/27 144A Δ	1,900,000	2,050,552
5.63%, 06/15/35	415,000	551,826	General Dynamics Corporation		
4.70%, 04/15/50	25,000	31,962	3.25%, 04/01/25	30,000	33,235
Exelon Generation Co. LLC			3.50%, 05/15/25	40,000	44,931
3.25%, 06/01/25	1,615,000	1,768,234	4.25%, 04/01/40	60,000	75,748
Expedia Group, Inc.			4.25%, 04/01/50	180,000	236,606
3.60%, 12/15/23 144A	300,000	306,739	General Electric Co.		
6.25%, 05/01/25 144A	1,300,000	1,435,700	3.15%, 09/07/22	230,000	240,302
4.63%, 08/01/27 144A	150,000	157,930	2.70%, 10/09/22	75,000	77,804
3.80%, 02/15/28	300,000	303,329	3.10%, 01/09/23	250,000	262,437
Exxon Mobil Corporation			3.45%, 05/01/27	195,000	206,761
1.57%, 04/15/23	50,000	51,473	3.63%, 05/01/30	525,000	545,206
3.18%, 03/15/24	60,000	64,989	6.75%, 03/15/32	80,000	100,727
2.99%, 03/19/25	660,000	724,314	6.88%, 01/10/39	555,000	714,573
3.04%, 03/01/26	280,000	309,382	4.25%, 05/01/40	325,000	330,811
3.48%, 03/19/30	540,000	624,170	4.35%, 05/01/50	1,105,000	1,130,415
4.11%, 03/01/46	230,000	273,747	General Mills, Inc.		
4.33%, 03/19/50	190,000	239,118	4.20%, 04/17/28	600,000	709,260
3.45%, 04/15/51	250,000	276,283	General Motors Co.		
Federal Realty Investment Trust REIT			5.40%, 10/02/23	535,000	590,341
3.50%, 06/01/30	1,900,000	2,061,524	4.00%, 04/01/25	200,000	215,317
Fidelity National Information Services, Inc.			6.13%, 10/01/25	190,000	221,049
4.25%, 05/15/28	60,000	71,984	6.60%, 04/01/36	35,000	42,640
			5.15%, 04/01/38	50,000	53,159

	Par	Value		Par	Value
5.95%, 04/01/49	\$ 50,000	\$ 58,759	5.00%, 11/15/45	\$ 230,000	\$ 237,912
General Motors Financial Co., Inc.			HCA, Inc.		
2.45%, 11/06/20	130,000	130,210	5.38%, 02/01/25	600,000	657,891
4.38%, 09/25/21	400,000	412,748	5.25%, 04/15/25	120,000	138,643
3.45%, 04/10/22	230,000	236,516	5.25%, 06/15/26	10,000	11,686
5.20%, 03/20/23	1,900,000	2,062,886	5.38%, 09/01/26	1,600,000	1,771,000
5.10%, 01/17/24	60,000	65,559	4.50%, 02/15/27	35,000	39,363
4.30%, 07/13/25	300,000	326,570	5.50%, 06/15/47	50,000	62,133
4.35%, 01/17/27	560,000	609,026	Healthcare Realty Trust, Inc. REIT		
5.65%, 01/17/29	100,000	116,728	2.05%, 03/15/31	175,000	172,925
Genesis Energy LP			Healthcare Trust of America		
6.50%, 10/01/25	400,000	346,750	Holdings LP REIT		
Gilead Sciences, Inc.			3.10%, 02/15/30	1,500,000	1,616,696
3.70%, 04/01/24	230,000	252,794	Healthpeak Properties, Inc. REIT		
4.50%, 02/01/45	300,000	376,569	3.50%, 07/15/29	65,000	72,555
4.75%, 03/01/46	20,000	26,138	Hewlett Packard Enterprise Co.		
GlaxoSmithKline Capital, Inc.			2.25%, 04/01/23Δ	1,000,000	1,031,642
6.38%, 05/15/38	45,000	69,610	4.45%, 10/02/23	1,350,000	1,484,580
Glencore Funding LLC			4.65%, 10/01/24	550,000	622,729
3.00%, 10/27/22 144A	10,000	10,358	4.90%, 10/15/25	950,000	1,087,692
4.13%, 05/30/23 144A	20,000	21,464	6.35%, 10/15/45	155,000	197,835
4.13%, 03/12/24 144A	1,185,000	1,285,475	Home Depot, Inc. (The)		
4.63%, 04/29/24 144A	658,000	725,731	2.50%, 04/15/27	150,000	163,378
4.00%, 03/27/27 144A	535,000	585,024	3.90%, 12/06/28	270,000	320,102
3.88%, 10/27/27 144A	350,000	382,638	2.70%, 04/15/30	170,000	189,660
Global Payments, Inc.			3.30%, 04/15/40	450,000	513,435
2.65%, 02/15/25	400,000	424,765	3.35%, 04/15/50	830,000	966,430
3.20%, 08/15/29	225,000	246,070	Honeywell International, Inc.		
2.90%, 05/15/30	1,600,000	1,714,840	1.35%, 06/01/25Δ	180,000	185,793
Goldman Sachs Capital II			Humana, Inc.		
(Variable, ICE LIBOR USD 3M +			3.15%, 12/01/22	70,000	73,554
0.77%), 4.00%, 11/02/20† p	3,000	2,783	4.50%, 04/01/25	40,000	45,971
Goldman Sachs Group, Inc. (The)			3.95%, 03/15/27	150,000	171,575
5.25%, 07/27/21	160,000	166,449	4.63%, 12/01/42	60,000	74,903
3.20%, 02/23/23	250,000	265,224	4.95%, 10/01/44	70,000	92,887
3.85%, 07/08/24	150,000	165,101	4.80%, 03/15/47	10,000	13,134
3.50%, 01/23/25	1,700,000	1,868,093	Huntington Bancshares, Inc.		
3.50%, 04/01/25	320,000	353,685	4.00%, 05/15/25	550,000	627,344
4.25%, 10/21/25	1,170,000	1,332,644	Huntsman International LLC		
3.50%, 11/16/26	700,000	775,266	4.50%, 05/01/29	325,000	365,839
(Variable, ICE LIBOR USD 3M +			Hyundai Capital America		
1.16%), 3.81%, 04/23/29^	940,000	1,071,253	2.75%, 09/27/26	70,000	72,531
(Variable, ICE LIBOR USD 3M +			IHS Markit, Ltd.		
1.30%), 4.22%, 05/01/29^	480,000	560,522	4.00%, 03/01/26 144A	1,125,000	1,256,979
6.75%, 10/01/37	110,000	160,187	Intel Corporation		
6.25%, 02/01/41	750,000	1,123,395	2.88%, 05/11/24	30,000	32,456
5.15%, 05/22/45	250,000	331,010	3.70%, 07/29/25	80,000	90,944
4.75%, 10/21/45	420,000	554,263	4.60%, 03/25/40	135,000	180,710
Goodman US Finance Three LLC			3.73%, 12/08/47	76,000	91,085
REIT			4.75%, 03/25/50	800,000	1,107,603
3.70%, 03/15/28 144A	1,000,000	1,095,654	4.95%, 03/25/60	230,000	337,695
Great-West Lifeco Finance 2018 LP			Intercontinental Exchange, Inc.		
4.05%, 05/17/28 144A Δ	225,000	263,319	3.00%, 06/15/50	1,825,000	1,920,400
Guardian Life Global Funding			International Business Machines		
1.10%, 06/23/25 144A	100,000	100,901	Corporation		
Halliburton Co.			3.00%, 05/15/24	720,000	780,570
3.80%, 11/15/25	40,000	43,512			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Intuit, Inc.			Keysight Technologies, Inc.		
1.35%, 07/15/27	\$ 175,000	\$ 178,044	3.00%, 10/30/29	\$ 475,000	\$ 519,858
1.65%, 07/15/30	125,000	127,217	Kilroy Realty LP REIT		
ITC Holdings Corporation			3.80%, 01/15/23	400,000	416,584
2.95%, 05/14/30 144A	1,900,000	2,047,350	4.75%, 12/15/28	1,750,000	2,034,098
JetBlue Pass-Through Trust, Series			Kimberly-Clark Corporation		
2019-1, Class AA			2.88%, 02/07/50	5,000	5,575
2.75%, 05/15/32	2,074,395	2,041,370	Kinder Morgan Energy Partners LP		
JM Smucker Co. (The)			3.95%, 09/01/22	520,000	548,417
2.38%, 03/15/30	225,000	235,283	3.50%, 09/01/23	2,250,000	2,401,910
Johnson & Johnson			4.25%, 09/01/24	980,000	1,085,884
0.55%, 09/01/25Δ	180,000	180,183	Kinder Morgan, Inc.		
2.45%, 03/01/26	110,000	120,509	4.30%, 03/01/28	60,000	68,406
0.95%, 09/01/27	2,250,000	2,262,525	5.20%, 03/01/48	10,000	11,754
3.55%, 03/01/36	60,000	73,041	KKR Group Finance Co. II LLC		
3.63%, 03/03/37	390,000	478,102	5.50%, 02/01/43 144A	30,000	38,258
JPMorgan Chase & Co.			Kraft Heinz Foods Co.		
(Variable, ICE LIBOR USD 3M +			3.95%, 07/15/25	57,000	61,912
3.80%), 4.05%, 02/01/21† p	1,260,000	1,242,946	3.00%, 06/01/26	170,000	174,897
(Variable, ICE LIBOR USD 3M +			4.25%, 03/01/31 144A	60,000	65,994
0.73%), 3.56%, 04/23/24^	860,000	922,746	L3Harris Technologies, Inc.		
(Variable, U.S. SOFR + 1.46%),			5.05%, 04/27/45	110,000	149,803
1.51%, 06/01/24^	840,000	857,649	Lam Research Corporation		
(Variable, ICE LIBOR USD 3M +			1.90%, 06/15/30	350,000	363,948
0.89%), 3.80%, 07/23/24^	1,775,000	1,924,116	Lehman Escrow Bonds		
3.88%, 09/10/24	860,000	954,780	0.00%, 01/18/12#	200,000	2,400
(Variable, ICE LIBOR USD 3M +			0.00%, 01/24/13#	2,300,000	27,600
1.00%), 4.02%, 12/05/24^	2,900,000	3,184,646	0.00%, 07/19/17Ψ ††† #	150,000	—
(Variable, U.S. SOFR + 3.13%),			0.00%, 12/28/17Ψ ††† #	3,340,000	—
4.60%, 02/01/25p ^	875,000	858,594	0.00%, 11/16/20††† #	2,330,000	—
(Variable, U.S. SOFR + 1.16%),			Level 3 Financing, Inc.		
2.30%, 10/15/25^	950,000	1,000,486	3.40%, 03/01/27 144A	1,600,000	1,726,549
(Variable, U.S. SOFR + 1.85%),			Life Storage LP REIT		
2.08%, 04/22/26^	460,000	481,793	3.88%, 12/15/27	900,000	1,008,256
2.95%, 10/01/26	700,000	770,944	Lincoln National Corporation		
(Variable, ICE LIBOR USD 3M +			3.05%, 01/15/30	20,000	21,647
1.25%), 3.96%, 01/29/27^	875,000	997,740	Lockheed Martin Corporation		
4.25%, 10/01/27	780,000	909,724	3.10%, 01/15/23	40,000	42,429
3.63%, 12/01/27	900,000	1,008,940	3.55%, 01/15/26	310,000	352,672
(Variable, ICE LIBOR USD 3M +			4.50%, 05/15/36	50,000	63,711
0.95%), 3.51%, 01/23/29^	1,520,000	1,712,503	Louisville Gas and Electric Co.		
(Variable, ICE LIBOR USD 3M +			4.25%, 04/01/49	50,000	63,098
1.12%), 4.01%, 04/23/29^	15,000	17,420	Lowe's Cos., Inc.		
(Variable, ICE LIBOR USD 3M +			4.50%, 04/15/30	110,000	136,782
1.26%), 4.20%, 07/23/29^	380,000	450,538	5.00%, 04/15/40	690,000	908,072
(Variable, ICE LIBOR USD 3M +			5.13%, 04/15/50	1,225,000	1,699,418
1.33%), 4.45%, 12/05/29^	170,000	204,677	Marathon Petroleum Corporation		
(Variable, U.S. SOFR + 3.79%),			3.80%, 04/01/28	125,000	135,871
4.49%, 03/24/31^	75,000	91,744	6.50%, 03/01/41	50,000	61,029
(Variable, U.S. SOFR + 2.04%),			Marriott International, Inc.		
2.52%, 04/22/31Δ ^	1,385,000	1,477,516	2.13%, 10/03/22	1,500,000	1,504,980
(Variable, U.S. SOFR + 2.52%),			Mars, Inc.		
2.96%, 05/13/31^	300,000	322,685	2.70%, 04/01/25 144A	400,000	432,113
(Variable, ICE LIBOR USD 3M +			3.20%, 04/01/30 144A	475,000	543,862
1.36%), 3.88%, 07/24/38^	45,000	53,195	Marsh & McLennan Cos., Inc.		
4.95%, 06/01/45	400,000	542,929	3.75%, 03/14/26	1,100,000	1,244,593
(Variable, U.S. SOFR + 2.44%),			4.38%, 03/15/29	500,000	606,246
3.11%, 04/22/51^	320,000	345,440			
Keurig Dr. Pepper, Inc.					
5.09%, 05/25/48	475,000	641,070			
3.80%, 05/01/50	100,000	115,477			

	Par	Value		Par	Value
Mastercard, Inc.			(Variable, ICE LIBOR USD 3M + 1.63%), 4.43%, 01/23/30^	\$ 570,000	\$ 682,018
3.30%, 03/26/27	\$ 250,000	\$ 285,385			
3.85%, 03/26/50	310,000	398,040	(Variable, U.S. SOFR + 1.14%), 2.70%, 01/22/31^	2,350,000	2,508,384
McDonald's Corporation			(Variable, U.S. SOFR + 3.12%), 3.62%, 04/01/31^	1,400,000	1,612,518
3.30%, 07/01/25	170,000	189,319	(Variable, ICE LIBOR USD 3M + 1.46%), 3.97%, 07/22/38^	30,000	35,640
1.45%, 09/01/25	40,000	41,315	(Variable, ICE LIBOR USD 3M + 1.43%), 4.46%, 04/22/39^	30,000	37,412
3.70%, 01/30/26	350,000	399,124	MPLX LP		
3.50%, 03/01/27	360,000	408,173	4.88%, 12/01/24	230,000	257,092
3.50%, 07/01/27	60,000	68,466	4.88%, 06/01/25	100,000	113,344
3.80%, 04/01/28	90,000	105,164	4.25%, 12/01/27	35,000	39,287
3.60%, 07/01/30	160,000	187,034	4.00%, 03/15/28	50,000	54,483
4.45%, 09/01/48	50,000	62,475	4.80%, 02/15/29	250,000	286,405
3.63%, 09/01/49	130,000	146,780	2.65%, 08/15/30	650,000	636,359
4.20%, 04/01/50	1,085,000	1,327,705	4.50%, 04/15/38	470,000	482,309
McKesson Corporation			4.70%, 04/15/48	570,000	580,273
3.80%, 03/15/24	65,000	71,217	5.50%, 02/15/49	595,000	670,267
Medtronic, Inc.			MPT Operating Partnership LP REIT		
3.50%, 03/15/25	14,000	15,789	4.63%, 08/01/29	435,000	453,353
4.63%, 03/15/45	36,000	49,719	Mylan, Inc.		
MetLife Capital Trust IV			5.40%, 11/29/43	60,000	75,607
7.88%, 12/15/37 144A	300,000	414,442	Nasdaq, Inc.		
MetLife, Inc.			3.25%, 04/28/50	125,000	131,298
6.40%, 12/15/36	50,000	62,337	National Retail Properties, Inc. REIT		
Metropolitan Life Global Funding I			3.90%, 06/15/24Δ	255,000	276,217
3.45%, 12/18/26 144A	1,700,000	1,945,973	3.60%, 12/15/26	250,000	270,633
Microchip Technology, Inc.			2.50%, 04/15/30	1,800,000	1,789,648
3.92%, 06/01/21	350,000	357,829	National Securities Clearing Corporation		
2.67%, 09/01/23 144A	675,000	699,138	1.50%, 04/23/25 144A	400,000	412,696
Micron Technology, Inc.			Navient Corporation		
2.50%, 04/24/23	250,000	259,832	7.25%, 01/25/22	490,000	503,169
Microsoft Corporation			NBCUniversal Media LLC		
2.88%, 02/06/24	535,000	576,285	5.95%, 04/01/41	25,000	37,439
2.70%, 02/12/25	120,000	130,809	NetApp, Inc.		
2.40%, 08/08/26	1,540,000	1,684,441	1.88%, 06/22/25	1,700,000	1,763,600
3.30%, 02/06/27	800,000	915,353	2.38%, 06/22/27Δ	45,000	47,018
3.45%, 08/08/36	10,000	12,164	New York Life Global Funding		
4.10%, 02/06/37	77,000	100,192	0.95%, 06/24/25 144A	200,000	202,121
2.53%, 06/01/50	18,000	18,943	New York Life Insurance Co.		
3.95%, 08/08/56	108,000	143,011	3.75%, 05/15/50 144A	300,000	339,790
2.68%, 06/01/60	22,000	23,380	Newell Brands, Inc.		
Mid-America Apartments LP REIT			4.35%, 04/01/23	132,000	138,142
1.70%, 02/15/31	325,000	321,063	4.70%, 04/01/26	150,000	159,965
MidAmerican Energy Co.			NextEra Energy Capital Holdings, Inc.		
3.65%, 04/15/29	350,000	417,616	2.25%, 06/01/30	1,900,000	1,972,521
Mileage Plus Holdings LLC			Niagara Mohawk Power Corporation		
6.50%, 06/20/27 144A	290,000	302,688	4.28%, 12/15/28 144A	2,000,000	2,411,698
Mondelez International, Inc.			Nielsen Finance LLC		
1.50%, 05/04/25	670,000	689,270	5.88%, 10/01/30 144A	83,000	86,061
Morgan Stanley			NIKE, Inc.		
3.70%, 10/23/24	1,150,000	1,277,090	2.40%, 03/27/25	140,000	150,561
(Variable, U.S. SOFR + 1.15%), 2.72%, 07/22/25^	765,000	813,376	2.75%, 03/27/27	220,000	245,045
(Variable, U.S. SOFR + 1.99%), 2.19%, 04/28/26^	785,000	823,374	2.85%, 03/27/30	230,000	258,848
3.63%, 01/20/27	1,475,000	1,673,942			
3.95%, 04/23/27	1,375,000	1,560,942			
(Variable, ICE LIBOR USD 3M + 1.14%), 3.77%, 01/24/29^	220,000	251,436			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
3.25%, 03/27/40	\$ 150,000	\$ 172,242	Omega Healthcare Investors, Inc.		
3.38%, 03/27/50	960,000	1,126,850	REIT		
NiSource, Inc.			3.63%, 10/01/29	\$1,600,000	\$1,623,691
3.49%, 05/15/27	925,000	1,032,427	OneMain Finance Corporation		
3.60%, 05/01/30	100,000	114,222	7.75%, 10/01/21	1,600,000	1,677,120
3.95%, 03/30/48	450,000	525,135	ONEOK, Inc.		
Nissan Motor Acceptance Corporation			6.35%, 01/15/31	1,600,000	1,863,351
(Floating, ICE LIBOR USD 3M +			Oracle Corporation		
0.89%), 1.16%, 01/13/22			3.85%, 07/15/36	60,000	70,976
144A †	1,900,000	1,878,325	3.60%, 04/01/40	400,000	460,140
Noble Energy, Inc.			4.00%, 07/15/46	375,000	445,990
3.85%, 01/15/28Δ	550,000	624,964	3.85%, 04/01/60	425,000	505,006
6.00%, 03/01/41	10,000	13,909	Otis Worldwide Corporation		
4.95%, 08/15/47	110,000	144,940	2.06%, 04/05/25	130,000	136,994
Northrop Grumman Corporation			2.29%, 04/05/27	330,000	351,527
2.93%, 01/15/25	870,000	947,162	2.57%, 02/15/30	1,815,000	1,953,826
3.25%, 01/15/28	670,000	753,783	Pacific Gas and Electric Co.		
4.75%, 06/01/43	200,000	261,269	1.75%, 06/16/22	1,400,000	1,402,025
5.25%, 05/01/50	355,000	511,902	3.40%, 08/15/24	600,000	627,614
Northwell Healthcare, Inc.			3.15%, 01/01/26Δ	1,300,000	1,336,244
6.15%, 11/01/43	375,000	540,685	2.95%, 03/01/26Δ	800,000	815,809
Northwestern Mutual Life Insurance			2.10%, 08/01/27	370,000	358,567
Co. (The)			2.50%, 02/01/31	610,000	582,231
6.06%, 03/30/40 144A	300,000	435,164	4.50%, 07/01/40	40,000	40,863
3.85%, 09/30/47 144A	250,000	283,431	3.30%, 08/01/40	200,000	184,581
NRG Energy, Inc.			3.50%, 08/01/50Δ	345,000	313,008
3.75%, 06/15/24 144A	625,000	668,328	Pacific Life Global Funding II		
Nutrition & Biosciences, Inc.			1.20%, 06/24/25 144A	1,700,000	1,723,155
1.83%, 10/15/27 144A	650,000	653,577	Parsley Energy LLC		
2.30%, 11/01/30 144A	1,125,000	1,135,963	5.38%, 01/15/25 144A	20,000	20,000
3.27%, 11/15/40 144A	275,000	278,900	4.13%, 02/15/28 144A	30,000	28,272
Nuveen LLC			PayPal Holdings, Inc.		
4.00%, 11/01/28 144A	225,000	267,681	1.35%, 06/01/23	220,000	224,864
NVIDIA Corporation			1.65%, 06/01/25	1,380,000	1,431,503
2.85%, 04/01/30	120,000	135,154	2.65%, 10/01/26	2,775,000	3,030,500
3.50%, 04/01/40	540,000	635,577	Penske Truck Leasing Co. LP		
3.50%, 04/01/50	1,460,000	1,720,106	3.38%, 02/01/22 144A	1,000,000	1,032,931
3.70%, 04/01/60	460,000	550,854	PepsiCo, Inc.		
Occidental Petroleum Corporation			0.75%, 05/01/23	300,000	303,244
3.13%, 02/15/22	100,000	94,886	2.25%, 03/19/25	20,000	21,445
2.70%, 08/15/22	250,000	234,049	2.63%, 03/19/27	30,000	32,989
2.70%, 02/15/23	20,000	18,350	1.63%, 05/01/30	250,000	257,393
6.95%, 07/01/24	290,000	281,387	2.88%, 10/15/49	100,000	107,929
2.90%, 08/15/24	1,790,000	1,522,037	3.63%, 03/19/50	40,000	48,723
5.55%, 03/15/26	485,000	440,055	3.88%, 03/19/60	170,000	215,360
3.40%, 04/15/26	500,000	400,000	Phillips 66		
3.20%, 08/15/26	260,000	206,700	3.70%, 04/06/23	400,000	428,547
3.00%, 02/15/27	150,000	117,918	3.85%, 04/09/25	100,000	111,236
7.88%, 09/15/31	280,000	272,825	3.90%, 03/15/28	475,000	536,993
6.45%, 09/15/36	280,000	239,225	Physicians Realty LP REIT		
4.63%, 06/15/45	130,000	94,250	3.95%, 01/15/28	2,400,000	2,504,284
6.60%, 03/15/46	220,000	189,888	Plains All American Pipeline LP		
4.40%, 04/15/46	60,000	42,715	3.65%, 06/01/22	200,000	204,892
4.10%, 02/15/47	260,000	176,150	3.80%, 09/15/30	250,000	243,117
4.20%, 03/15/48	80,000	55,100			

	Par	Value		Par	Value
PNC Financial Services Group, Inc. (The)			Sabine Pass Liquefaction LLC		
3.50%, 01/23/24	\$ 35,000	\$ 38,179	6.25%, 03/15/22	\$ 475,000	\$ 504,250
Post Holdings, Inc.			5.63%, 04/15/23	400,000	438,433
5.50%, 12/15/29 144A	350,000	374,946	5.63%, 03/01/25	450,000	515,213
Prime Security Services Borrower LLC			5.00%, 03/15/27	425,000	479,747
3.38%, 08/31/27 144A	770,000	740,062	4.20%, 03/15/28	300,000	326,167
Principal Life Global Funding II			4.50%, 05/15/30 144A	1,600,000	1,806,430
1.25%, 06/23/25 144A	90,000	91,778	Sabra Health Care LP REIT		
Procter & Gamble Co. (The)			3.90%, 10/15/29	1,500,000	1,464,514
2.45%, 03/25/25	155,000	168,046	salesforce.com, Inc.		
2.80%, 03/25/27	75,000	84,303	3.25%, 04/11/23	300,000	321,487
3.00%, 03/25/30	130,000	151,109	Santander Holdings USA, Inc.		
3.55%, 03/25/40	160,000	195,280	4.50%, 07/17/25	60,000	66,623
3.60%, 03/25/50	220,000	280,328	3.24%, 10/05/26	1,100,000	1,178,660
Progress Energy, Inc.			Schlumberger Holdings Corporation		
7.75%, 03/01/31	350,000	513,018	4.00%, 12/21/25 144A	190,000	213,026
Qorvo, Inc.			3.90%, 05/17/28 144A	252,000	271,699
3.38%, 04/01/31 144A	655,000	666,872	4.30%, 05/01/29 144A	30,000	33,352
QUALCOMM, Inc.			Sempra Energy		
4.80%, 05/20/45	35,000	47,310	3.40%, 02/01/28	275,000	302,833
Range Resources Corporation			3.80%, 02/01/38	30,000	33,672
5.00%, 03/15/23	322,000	306,504	ServiceNow, Inc.		
4.88%, 05/15/25Δ	10,000	9,051	1.40%, 09/01/30	1,000,000	979,579
Raymond James Financial, Inc.			Sherwin-Williams Co. (The)		
4.65%, 04/01/30	75,000	91,381	3.13%, 06/01/24	75,000	81,096
Raytheon Co.			3.45%, 06/01/27	350,000	393,627
3.13%, 10/15/20	200,000	200,207	2.95%, 08/15/29	475,000	523,788
Raytheon Technologies Corporation			Simon Property Group LP REIT		
3.15%, 12/15/24 144A	120,000	129,754	2.75%, 06/01/23	368,000	385,354
3.95%, 08/16/25	530,000	602,966	2.45%, 09/13/29	1,600,000	1,587,374
3.50%, 03/15/27 144A	550,000	619,510	Southern California Edison Co.		
4.13%, 11/16/28	665,000	788,524	3.70%, 08/01/25	1,800,000	1,997,401
2.25%, 07/01/30	240,000	254,487	4.20%, 03/01/29	400,000	458,805
5.70%, 04/15/40	15,000	21,228	Southern Co. (The)		
4.50%, 06/01/42	90,000	113,964	3.25%, 07/01/26	1,400,000	1,564,191
4.05%, 05/04/47	175,000	209,319	Southern Co. Gas Capital Corporation		
4.63%, 11/16/48	75,000	98,294	3.25%, 06/15/26	300,000	330,441
Realty Income Corporation REIT			Southern Copper Corporation		
3.25%, 01/15/31	1,800,000	1,995,412	5.25%, 11/08/42	2,310,000	2,917,720
Regency Centers LP REIT			Southern Natural Gas Co. LLC		
2.95%, 09/15/29	775,000	803,502	8.00%, 03/01/32	400,000	568,759
Regeneron Pharmaceuticals, Inc.			Southern Power Co.		
1.75%, 09/15/30	1,500,000	1,472,851	4.95%, 12/15/46	50,000	56,576
Regions Financial Corporation			Southwestern Electric Power Co.		
3.80%, 08/14/23	138,000	149,743	2.75%, 10/01/26	65,000	70,059
Reinsurance Group of America, Inc.			Spirit AeroSystems, Inc.		
3.90%, 05/15/29	65,000	74,257	3.95%, 06/15/23	1,500,000	1,335,000
RELX Capital, Inc.			Spirit Airlines Pass-Through Trust, Series 2015-1, Class A		
3.50%, 03/16/23	300,000	319,245	4.10%, 04/01/28	1,062,136	957,847
Republic Services, Inc.			Spirit Realty LP REIT		
2.50%, 08/15/24	190,000	202,348	4.45%, 09/15/26	1,200,000	1,289,259
Roper Technologies, Inc.			4.00%, 07/15/29	750,000	780,709
4.20%, 09/15/28	500,000	597,318	Sprint Spectrum Co. LLC		
Ross Stores, Inc.			3.36%, 09/20/21 144A	50,000	50,638
4.70%, 04/15/27	60,000	70,789	5.15%, 03/20/28 144A	1,100,000	1,298,688

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Starbucks Corporation			3.88%, 04/15/30 144A	\$1,735,000	\$1,970,734
3.80%, 08/15/25	\$ 625,000	\$ 707,464	2.55%, 02/15/31 144A	1,895,000	1,962,955
2.55%, 11/15/30	1,900,000	2,022,642	3.00%, 02/15/41 144A	325,000	322,394
3.50%, 11/15/50	35,000	37,478	Transcontinental Gas Pipe Line Co. LLC		
State Street Corporation			7.85%, 02/01/26	350,000	453,641
(Variable, ICE LIBOR USD 3M + 1.03%), 4.14%, 12/03/29^	60,000	72,352	3.25%, 05/15/30 144A	200,000	216,614
(Variable, U.S. SOFR + 2.65%), 3.15%, 03/30/31 144A ^	240,000	274,809	TransDigm, Inc.		
Steel Dynamics, Inc.			6.50%, 05/15/25	50,000	49,938
2.40%, 06/15/25	140,000	146,232	6.38%, 06/15/26	350,000	352,188
Stifel Financial Corporation			7.50%, 03/15/27	300,000	312,000
4.00%, 05/15/30	1,900,000	2,108,078	Truist Bank		
Stryker Corporation			2.25%, 03/11/30	475,000	491,053
1.95%, 06/15/30	850,000	869,427	Truist Financial Corporation		
Sunoco Logistics Partners Operations LP			3.75%, 12/06/23	55,000	60,118
4.25%, 04/01/24	100,000	105,051	2.50%, 08/01/24	40,000	42,602
5.95%, 12/01/25	300,000	342,830	U.S. Bancorp		
4.00%, 10/01/27	35,000	35,787	1.45%, 05/12/25	2,380,000	2,468,201
5.30%, 04/01/44	20,000	18,670	3.15%, 04/27/27	60,000	67,788
5.40%, 10/01/47	100,000	94,677	U.S. Bank NA		
Sysco Corporation			3.15%, 04/26/21	300,000	304,228
6.60%, 04/01/40	125,000	169,678	UDR, Inc. REIT		
6.60%, 04/01/50	250,000	352,552	3.20%, 01/15/30	1,200,000	1,330,609
Targa Resources Partners LP			2.10%, 08/01/32	150,000	149,133
5.88%, 04/15/26	350,000	360,001	Union Pacific Corporation		
6.50%, 07/15/27	355,000	370,975	3.75%, 07/15/25	210,000	239,320
5.50%, 03/01/30 144A	120,000	120,239	3.95%, 09/10/28	530,000	626,398
TD Ameritrade Holding Corporation			3.80%, 10/01/51	5,000	5,963
3.30%, 04/01/27	65,000	73,069	3.75%, 02/05/70	80,000	90,752
Teachers Insurance & Annuity Association of America			United Airlines Pass-Through Trust, Series 2016-2, Class A		
6.85%, 12/16/39 144A	46,000	68,795	3.10%, 10/07/28	673,131	569,041
4.90%, 09/15/44 144A	655,000	829,015	United Airlines Pass-Through Trust, Series 2016-2, Class AA		
Tennessee Gas Pipeline Co. LLC			2.88%, 10/07/28	673,131	642,111
2.90%, 03/01/30 144A	860,000	893,458	United Parcel Service, Inc.		
Texas Instruments, Inc.			3.90%, 04/01/25	60,000	68,430
1.75%, 05/04/30	370,000	382,801	5.30%, 04/01/50	100,000	149,184
Textron, Inc.			UnitedHealth Group, Inc.		
2.45%, 03/15/31	1,700,000	1,694,702	2.88%, 12/15/21	180,000	185,691
Time Warner Cable LLC			2.38%, 10/15/22	40,000	41,635
4.13%, 02/15/21	400,000	401,567	3.50%, 06/15/23	90,000	97,416
7.30%, 07/01/38	620,000	879,473	3.75%, 07/15/25	230,000	262,807
5.88%, 11/15/40	130,000	162,498	1.25%, 01/15/26	90,000	92,516
Time Warner Entertainment Co. LP			2.00%, 05/15/30	280,000	294,026
8.38%, 03/15/23	975,000	1,146,599	4.25%, 06/15/48	160,000	204,354
8.38%, 07/15/33	390,000	598,127	4.45%, 12/15/48	50,000	66,395
TJX Cos, Inc. (The)			3.70%, 08/15/49	170,000	203,769
2.25%, 09/15/26	40,000	42,638	2.90%, 05/15/50	250,000	264,705
TJX Cos., Inc. (The)			3.88%, 08/15/59	190,000	233,467
3.50%, 04/15/25	180,000	200,688	3.13%, 05/15/60	30,000	32,347
3.75%, 04/15/27	50,000	57,404	USAA Capital Corporation		
T-Mobile USA, Inc.			1.50%, 05/01/23 144A	150,000	153,922
3.50%, 04/15/25 144A	1,495,000	1,641,958	Valero Energy Corporation		
1.50%, 02/15/26 144A	400,000	403,838	2.70%, 04/15/23	700,000	725,701
3.75%, 04/15/27 144A	2,325,000	2,611,300	2.85%, 04/15/25	350,000	367,835
2.05%, 02/15/28 144A	1,260,000	1,291,588	6.63%, 06/15/37	30,000	37,778

	Par	Value		Par	Value
Vanguard Group (The)			3.30%, 04/22/24	\$ 60,000	\$ 65,538
3.05%, 08/22/50	\$ 390,000	\$ 390,000	3.55%, 06/26/25	70,000	79,359
Ventas Realty LP REIT			3.70%, 06/26/28	620,000	734,105
3.00%, 01/15/30	1,700,000	1,734,735	4.05%, 06/29/48	250,000	327,447
VEREIT Operating Partnership LP REIT			Walt Disney Co. (The)		
4.63%, 11/01/25	600,000	663,384	3.70%, 09/15/24	625,000	692,754
3.95%, 08/15/27	150,000	160,195	2.20%, 01/13/28	1,300,000	1,371,306
3.40%, 01/15/28	200,000	209,083	2.65%, 01/13/31Δ	400,000	433,043
Verizon Communications, Inc.			6.65%, 11/15/37	150,000	226,937
3.50%, 11/01/24	1,175,000	1,298,435	Washington Prime Group LP REIT		
3.38%, 02/15/25	3,005,000	3,352,702	6.45%, 08/15/24Δ	1,700,000	867,179
2.63%, 08/15/26	1,905,000	2,085,192	Waste Management, Inc.		
4.13%, 03/16/27	60,000	71,020	3.50%, 05/15/24	140,000	153,346
3.00%, 03/22/27	70,000	78,048	4.15%, 07/15/49	150,000	191,536
4.33%, 09/21/28	2,018,000	2,450,204	WEA Finance LLC REIT		
3.88%, 02/08/29	360,000	426,788	3.75%, 09/17/24 144A	770,000	809,723
3.15%, 03/22/30	1,465,000	1,659,523	Wells Fargo & Co.		
4.50%, 08/10/33	230,000	292,312	4.60%, 04/01/21	70,000	71,490
5.25%, 03/16/37	555,000	770,439	3.45%, 02/13/23	200,000	212,156
3.85%, 11/01/42	40,000	47,767	(Floating, ICE LIBOR USD 3M + 1.23%), 1.49%, 10/31/23†	600,000	607,599
4.13%, 08/15/46	380,000	471,238	4.48%, 01/16/24	396,000	439,479
4.86%, 08/21/46	290,000	397,299	3.75%, 01/24/24	1,325,000	1,440,962
5.50%, 03/16/47	40,000	60,497	3.55%, 09/29/25	1,500,000	1,671,862
5.01%, 04/15/49	716,000	1,035,107	(Variable, ICE LIBOR USD 3M + 0.75%), 2.16%, 02/11/26^	35,000	36,366
4.00%, 03/22/50	160,000	198,073	3.00%, 04/22/26	900,000	980,522
ViacomCBS, Inc.			(Variable, U.S. SOFR + 2.00%), 2.19%, 04/30/26^	1,540,000	1,608,721
4.75%, 05/15/25	30,000	34,502	4.10%, 06/03/26	440,000	496,552
6.88%, 04/30/36	30,000	41,367	3.00%, 10/23/26	2,210,000	2,419,102
Visa, Inc.			4.30%, 07/22/27	2,240,000	2,569,588
3.15%, 12/14/25	450,000	504,063	(Variable, U.S. SOFR + 2.10%), 2.39%, 06/02/28^	35,000	36,571
2.05%, 04/15/30	270,000	290,022	4.15%, 01/24/29	645,000	759,103
2.70%, 04/15/40	270,000	293,379	(Variable, ICE LIBOR USD 3M + 1.17%), 2.88%, 10/30/30^	410,000	441,005
4.30%, 12/14/45	460,000	614,042	(Variable, ICE LIBOR USD 3M + 3.77%), 4.48%, 04/04/31^	170,000	206,815
Vistra Operations Co. LLC			5.95%, 12/15/36	140,000	184,035
3.55%, 07/15/24 144A	1,150,000	1,225,839	5.38%, 11/02/43	190,000	252,248
VMware, Inc.			4.65%, 11/04/44	70,000	85,819
2.95%, 08/21/22	1,800,000	1,875,061	4.90%, 11/17/45	370,000	472,039
4.65%, 05/15/27	700,000	818,172	4.40%, 06/14/46	70,000	83,892
3.90%, 08/21/27	535,000	597,917	4.75%, 12/07/46	260,000	324,832
Volkswagen Group of America Finance LLC			(Variable, ICE LIBOR USD 3M + 4.24%), 5.01%, 04/04/51^	2,960,000	4,072,570
3.88%, 11/13/20 144A	2,400,000	2,409,295	Wells Fargo Bank NA		
(Floating, ICE LIBOR USD 3M + 0.86%), 1.08%, 09/24/21 144A †	1,600,000	1,606,331	(Floating, ICE LIBOR USD 3M + 0.62%), 0.87%, 05/27/22†	2,400,000	2,407,201
3.13%, 05/12/23 144A	1,600,000	1,690,051	Welltower, Inc. REIT		
Voya Financial, Inc.			3.63%, 03/15/24	65,000	70,342
5.70%, 07/15/43	170,000	228,757	4.25%, 04/01/26	898,000	1,030,163
W.R. Grace & Co-Conn			Western Midstream Operating LP		
4.88%, 06/15/27 144A	730,000	755,240	(Floating, ICE LIBOR USD 3M + 1.85%), 2.12%, 01/13/23†	80,000	74,425
Wachovia Capital Trust III			4.10%, 02/01/25	620,000	591,536
(Variable, ICE LIBOR USD 3M + 0.93%), 5.57%, 11/02/20† ρ	560,000	560,549	3.95%, 06/01/25	200,000	188,960
Walgreens Boots Alliance, Inc.			4.50%, 03/01/28	60,000	56,700
3.45%, 06/01/26	30,000	32,804			
4.10%, 04/15/50	975,000	978,400			
Walmart, Inc.					
3.40%, 06/26/23	100,000	108,121			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
5.05%, 02/01/30	\$ 780,000	\$ 760,188	5.00%, 09/30/43	\$ 170,000	\$ 239,345
5.45%, 04/01/44	75,000	64,266	Commonwealth Bank of Australia		
5.30%, 03/01/48	45,000	36,450	3.90%, 07/12/47 144A	110,000	136,837
5.50%, 08/15/48	20,000	16,600	Newcrest Finance Pty, Ltd.		
6.25%, 02/01/50	130,000	120,645	3.25%, 05/13/30 144A	175,000	191,278
WestRock RKT LLC			Westpac Banking Corporation		
4.00%, 03/01/23	30,000	32,076	2.60%, 11/23/20	310,000	311,058
Weyerhaeuser Co. REIT			(Variable, USD ICE Swap Rate		
7.38%, 03/15/32	50,000	72,989	5Y + 2.24%), 4.32%,		
Williams Cos., Inc. (The)			11/23/31^	175,000	198,110
3.90%, 01/15/25	300,000	328,194	(Variable, U.S. Treasury Yield		
7.50%, 01/15/31	100,000	131,877	Curve Rate CMT 5Y +		
7.75%, 06/15/31	585,000	771,000	2.00%), 4.11%, 07/24/34^	275,000	310,754
8.75%, 03/15/32	181,000	258,307			<u>1,408,055</u>
Willis North America, Inc.			Austria — 0.0%		
2.95%, 09/15/29	175,000	188,940	Suzano Austria GmbH		
WP Carey, Inc. REIT			3.75%, 01/15/31	80,000	<u>80,296</u>
4.60%, 04/01/24	160,000	177,512	Brazil — 0.2%		
4.00%, 02/01/25	105,000	114,990	Brazil Notas do Tesouro Nacional		
3.85%, 07/15/29	900,000	974,332	Serie F		
WPX Energy, Inc.			10.00%, 01/01/21(B)	2,892,000	524,626
5.25%, 10/15/27	60,000	61,001	10.00%, 01/01/23(B)	8,338,000	1,650,787
4.50%, 01/15/30	50,000	49,249	10.00%, 01/01/27(B)	1,013,000	205,725
WRKCo, Inc.			Brazilian Government International		
3.75%, 03/15/25	500,000	559,434	Bond		
4.00%, 03/15/28	1,100,000	1,260,686	4.63%, 01/13/28	480,000	521,374
Xerox Holdings Corporation			5.63%, 01/07/41	340,000	369,923
5.00%, 08/15/25 144A	1,240,000	1,227,005	5.00%, 01/27/45	350,000	354,128
Zimmer Biomet Holdings, Inc.			Vale Overseas, Ltd.		
3.05%, 01/15/26	1,900,000	2,087,340	6.25%, 08/10/26	105,000	124,294
3.55%, 03/20/30	825,000	925,598	6.88%, 11/21/36	284,000	<u>370,062</u>
Zoetis, Inc.					<u>4,120,919</u>
2.00%, 05/15/30	3,075,000	3,175,478	Canada — 0.5%		
4.45%, 08/20/48	25,000	<u>32,966</u>	1011778 BC ULC		
Total Corporate Bonds		<u>624,608,501</u>	4.00%, 10/15/30 144A	446,000	450,554
(Cost \$584,304,503)			Alimentation Couche-Tard, Inc.		
FOREIGN BONDS — 12.9%			2.70%, 07/26/22 144A	275,000	283,820
Argentina — 0.1%			3.55%, 07/26/27 144A	75,000	84,068
Argentine Bonos del Tesoro			Bank of Montreal		
18.20%, 10/03/21(ZA)	13,860,000	164,386	1.85%, 05/01/25Δ	500,000	522,810
Argentine Republic Government			(Variable, USD Swap 5Y +		
International Bond			1.43%), 3.80%, 12/15/32^	100,000	111,540
1.00%, 07/09/29	93,932	43,068	Bank of Nova Scotia (The)		
(Step to 0.50% on 07/09/21),			3.40%, 02/11/24	65,000	70,663
0.13%, 07/09/30 STEP	1,614,303	682,043	1.30%, 06/11/25	270,000	275,511
(Step to 1.13% on 07/09/21),			Barrick Gold Corporation		
0.13%, 07/09/35 STEP	451,796	171,005	5.25%, 04/01/42	560,000	768,845
(Step to 2.50% on 07/09/21),			Bausch Health Cos., Inc.		
0.13%, 07/09/41 STEP	810,000	323,595	9.00%, 12/15/25 144A	600,000	654,180
Provincia de Buenos Aires			Bell Canada, Inc.		
6.50%, 02/15/23 144A	230,000	91,425	4.46%, 04/01/48	40,000	49,482
7.88%, 06/15/27 144A	180,000	<u>71,100</u>	Bombardier, Inc.		
		<u>1,546,622</u>	7.50%, 03/15/25 144A	250,000	187,812
Australia — 0.1%			Canadian Imperial Bank of Commerce		
BHP Billiton Finance (USA), Ltd.			0.95%, 06/23/23	2,370,000	2,392,271
2.88%, 02/24/22Δ	20,000	20,673			

	Par	Value		Par	Value
GFL Environmental, Inc.			4.13%, 05/15/51	\$ 440,000	\$ 459,580
3.75%, 08/01/25 144A	\$1,025,000	\$ 1,032,585	Ecopetrol SA		
Royal Bank of Canada			5.88%, 05/28/45	1,250,000	1,364,062
2.15%, 10/26/20	270,000	270,365			<u>2,627,082</u>
3.20%, 04/30/21Δ	300,000	305,116	Denmark — 0.2%		
1.60%, 04/17/23Δ	430,000	441,558	Danske Bank A/S		
1.15%, 06/10/25Δ	260,000	263,933	5.00%, 01/12/22 144A	540,000	567,509
Suncor Energy, Inc.			(Variable, ICE LIBOR USD 3M +		
2.80%, 05/15/23Δ	225,000	235,978	1.25%), 3.00%, 09/20/22		
3.10%, 05/15/25	475,000	510,815	144A ^	290,000	295,617
Teck Resources, Ltd.			5.38%, 01/12/24 144A	340,000	382,958
3.90%, 07/15/30 144A Δ	275,000	288,429	1.23%, 06/22/24 144A	280,000	282,739
6.00%, 08/15/40	10,000	11,358	(Variable, ICE LIBOR USD 3M +		
Toronto-Dominion Bank (The)			1.59%), 3.24%, 12/20/25		
3.25%, 06/11/21	370,000	377,691	144A ^	220,000	233,856
0.75%, 06/12/23	500,000	503,586	(Variable, U.S. Treasury Yield		
1.15%, 06/12/25Δ	260,000	264,523	Curve Rate CMT 1Y +		
		<u>10,357,493</u>	1.35%), 1.62%, 09/11/26	1,800,000	1,789,194
			144A ^		<u>3,551,873</u>
Chile — 0.1%					
Chile Government International Bond			Dominican Republic — 0.0%		
2.45%, 01/31/31	1,800,000	1,897,218	Dominican Republic International		
Latam Airlines Pass-Through Trust,			Bond		
Series 2015-1, Class A			6.40%, 06/05/49 144A	540,000	544,590
4.20%, 11/15/27	688,654	573,304			
		<u>2,470,522</u>	Finland — 0.0%		
China — 0.2%			Nokia OYJ		
Avolon Holdings Funding, Ltd.			4.38%, 06/12/27	9,000	9,574
3.95%, 07/01/24 144A	400,000	380,002	Nordea Bank Abp		
2.88%, 02/15/25 144A	800,000	734,760	4.88%, 05/13/21 144A	640,000	656,648
Bluestar Finance Holdings, Ltd.					<u>666,222</u>
(Variable, 6.65% - U.S. Treasury			France — 0.8%		
Yield Curve Rate CMT 3Y),			BNP Paribas SA		
3.88%, 06/24/23p ^	660,000	660,865	3.50%, 03/01/23 144A	925,000	981,161
China Government Bond			(Variable, USD Swap 5Y +		
3.31%, 11/30/25(Y)	1,000,000	152,075	4.15%), 6.63%, 03/25/24		
Global Aircraft Leasing Co., Ltd.			144A p Δ ^	200,000	212,500
Cash coupon 6.50% or PIK			3.38%, 01/09/25 144A	450,000	488,689
7.25%, 09/15/24 144A	362,687	203,558	(Variable, ICE LIBOR USD 3M +		
Huarong Finance 2019 Co., Ltd.			2.24%), 4.71%, 01/10/25		
3.75%, 05/29/24	200,000	209,397	144A ^	880,000	975,152
3.38%, 02/24/30	200,000	200,057	(Variable, U.S. SOFR + 2.07%),		
Huarong Finance II Co., Ltd.			2.22%, 06/09/26 144A ^	1,390,000	1,435,589
5.50%, 01/16/25	200,000	223,583	4.40%, 08/14/28 144A	1,340,000	1,573,677
4.88%, 11/22/26	200,000	223,494	(Variable, U.S. SOFR + 1.61%),		
Park Aerospace Holdings, Ltd.			1.90%, 09/30/28 144A ^	1,800,000	1,802,716
5.25%, 08/15/22 144A	210,000	210,943	(Variable, ICE LIBOR USD 3M +		
4.50%, 03/15/23 144A	20,000	19,830	2.57%), 5.20%, 01/10/30		
5.50%, 02/15/24 144A	60,000	60,503	144A ^	380,000	469,109
Sinopec Group Overseas			(Variable, USD Swap 5Y +		
Development 2014, Ltd.			1.48%), 4.38%, 03/01/33		
4.38%, 04/10/24 144A	390,000	431,143	144A ^	440,000	490,503
		<u>3,710,210</u>	BPCE SA		
Colombia — 0.1%			4.00%, 09/12/23 144A	750,000	815,651
Colombia Government International			4.63%, 09/12/28 144A	375,000	445,101
Bond			Credit Agricole SA		
3.00%, 01/30/30	200,000	204,875	(Variable, USD Swap 5Y +		
5.63%, 02/26/44	480,000	598,565	4.32%), 6.88%, 09/23/24		
			144A p ^	300,000	323,273
			4.38%, 03/17/25	275,000	304,117

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
(Variable, U.S. SOFR Index + 1.68%), 1.91%, 06/16/26 144A ^	\$2,025,000	\$ 2,071,876	SMBC Aviation Capital Finance DAC	\$ 900,000	\$ 952,310
4.13%, 01/10/27 144A Δ	450,000	517,013	4.13%, 07/15/23 144A		<u>7,469,461</u>
(Variable, USD Swap 5Y + 1.64%), 4.00%, 01/10/33 144A ^	250,000	274,557	Isle of Man — 0.0%		
Danone SA			Sasol Financing International, Ltd.		
2.59%, 11/02/23 144A	650,000	686,284	4.50%, 11/14/22	370,000	<u>359,790</u>
2.95%, 11/02/26 144A	310,000	344,243	Israel — 0.2%		
XLIT, Ltd.			Israel Government International Bond		
4.45%, 03/31/25	349,000	<u>395,111</u>	3.25%, 01/17/28	1,500,000	1,712,897
		<u>14,606,322</u>	2.75%, 07/03/30Δ	2,060,000	2,283,613
			3.88%, 07/03/50	400,000	<u>482,000</u>
Germany — 0.6%					<u>4,478,510</u>
Deutsche Bank AG			Italy — 0.4%		
3.15%, 01/22/21	1,600,000	1,609,853	Intesa Sanpaolo SpA		
4.25%, 10/14/21	1,500,000	1,544,843	3.13%, 07/14/22 144A	580,000	596,781
5.00%, 02/14/22	1,400,000	1,465,131	3.38%, 01/12/23 144A	220,000	228,628
3.95%, 02/27/23	1,900,000	1,993,743	5.02%, 06/26/24 144A	1,310,000	1,377,893
(Variable, U.S. SOFR + 2.16%), 2.22%, 09/18/24^	2,100,000	2,116,105	3.25%, 09/23/24 144A	1,400,000	1,479,002
4.10%, 01/13/26	65,000	69,436	5.71%, 01/15/26 144A	200,000	218,304
Volkswagen Bank GmbH			UniCredit SpA		
1.88%, 01/31/24(E)	1,500,000	<u>1,833,102</u>	6.57%, 01/14/22 144A	530,000	562,621
		<u>10,632,213</u>	7.83%, 12/04/23 144A	3,100,000	<u>3,634,618</u>
					<u>8,097,847</u>
Hong Kong — 0.0%			Japan — 1.3%		
AIA Group, Ltd.			Aircastle, Ltd.		
3.90%, 04/06/28 144A	200,000	<u>228,330</u>	5.13%, 03/15/21	764,000	775,233
			5.50%, 02/15/22	1,300,000	1,329,788
India — 0.0%			Japan Finance Organization for Municipalities		
Vedanta Holdings Mauritius II, Ltd.			2.13%, 10/25/23 144A	2,200,000	2,305,172
13.00%, 08/21/23 144A Δ	200,000	<u>206,175</u>	Mitsubishi UFJ Financial Group, Inc.		
			3.00%, 02/22/22	180,000	186,054
Indonesia — 0.2%			1.41%, 07/17/25	2,100,000	2,132,838
Indonesia Government International Bond			3.74%, 03/07/29	65,000	74,702
4.88%, 05/05/21	570,000	584,769	4.29%, 07/26/38	30,000	37,238
3.85%, 07/18/27 144A	500,000	563,561	3.75%, 07/18/39	700,000	810,996
3.50%, 01/11/28	450,000	493,034	Mitsubishi UFJ Lease & Finance Co., Ltd.		
5.25%, 01/08/47 144A	200,000	259,921	3.41%, 02/28/22 144A	1,500,000	1,548,291
4.35%, 01/11/48	500,000	578,739	Mizuho Financial Group, Inc.		
3.70%, 10/30/49	580,000	<u>624,031</u>	(Floating, ICE LIBOR USD 3M + 0.99%), 1.26%, 07/10/24†	1,700,000	1,716,870
		<u>3,104,055</u>	(Variable, ICE LIBOR USD 3M + 0.83%), 2.23%, 05/25/26^	1,600,000	1,665,399
			Nissan Motor Co., Ltd.		
Ireland — 0.4%			3.04%, 09/15/23 144A	930,000	943,418
AerCap Ireland Capital DAC			3.52%, 09/17/25 144A	2,490,000	2,515,059
5.00%, 10/01/21	150,000	154,662	4.35%, 09/17/27 144A	770,000	772,494
4.63%, 07/01/22	550,000	564,940	Panasonic Corporation		
3.30%, 01/23/23	525,000	527,047	2.54%, 07/19/22 144A	1,302,000	1,344,057
4.88%, 01/16/24	350,000	362,835	Sumitomo Mitsui Financial Group, Inc.		
3.15%, 02/15/24	330,000	327,013	2.06%, 07/14/21	260,000	263,595
6.50%, 07/15/25	290,000	313,520	4.44%, 04/02/24 144A	1,450,000	1,594,073
AIB Group PLC					
4.75%, 10/12/23 144A	950,000	1,032,867			
GE Capital International Funding Co. Unlimited Co.					
3.37%, 11/15/25	2,772,000	2,969,791			
4.42%, 11/15/35	250,000	264,476			

	Par	Value		Par	Value
2.45%, 09/27/24	\$ 1,600,000	\$ 1,692,262	Enel Finance International NV		
Takeda Pharmaceutical Co., Ltd.			4.25%, 09/14/23 144A	\$1,500,000	\$ 1,643,538
4.40%, 11/26/23	1,300,000	1,444,958	Equate Petrochemical BV		
2.05%, 03/31/30	700,000	708,676	4.25%, 11/03/26 144A	520,000	546,975
		<u>23,861,173</u>	ING Groep NV		
Kazakhstan — 0.0%			4.63%, 01/06/26 144A	1,600,000	1,879,272
KazMunayGas National Co. JSC			(Variable, U.S. Treasury Yield		
5.38%, 04/24/30 144A	200,000	234,400	Curve Rate CMT 1Y +		
			1.10%), 1.40%, 07/01/26		
Kuwait — 0.1%			144A ^	1,000,000	1,013,029
Kuwait International Government			Lukoil Securities BV		
Bond			3.88%, 05/06/30 144A	210,000	222,348
3.50%, 03/20/27 144A	590,000	665,225	Mylan NV		
3.50%, 03/20/27	900,000	1,014,750	2.25%, 11/22/24(E)	1,500,000	1,873,615
		<u>1,679,975</u>	3.95%, 06/15/26	1,700,000	1,914,923
Luxembourg — 0.0%			NXP BV		
ArcelorMittal SA			3.88%, 09/01/22 144A	950,000	1,004,429
6.13%, 06/01/25	350,000	403,659	2.70%, 05/01/25 144A	1,870,000	1,983,535
4.55%, 03/11/26	200,000	216,975	3.88%, 06/18/26 144A	1,500,000	1,682,988
7.25%, 10/15/39	70,000	88,550	3.40%, 05/01/30 144A	250,000	274,451
		<u>709,184</u>	Petrobras Global Finance BV		
Mexico — 0.7%			5.30%, 01/27/25	356,000	389,197
Banco Actinver SA			7.38%, 01/17/27	120,000	142,272
4.80%, 12/18/32 144A	1,530,000	1,158,975	6.00%, 01/27/28	540,000	600,642
Mexican Bonos			6.85%, 06/05/15π	550,000	586,471
10.00%, 12/05/24(M)	25,130,000	1,351,802	Prosus NV		
7.75%, 11/13/42(M)	40,935,200	2,006,207	4.85%, 07/06/27 144A	420,000	479,909
8.00%, 11/07/47(M)	76,370,000	3,820,037	3.68%, 01/21/30 144A	200,000	216,272
Mexico City Airport Trust			Shell International Finance BV		
3.88%, 04/30/28 144A	360,000	308,025	3.50%, 11/13/23	55,000	59,883
5.50%, 07/31/47	200,000	163,804	2.88%, 05/10/26	660,000	731,854
5.50%, 07/31/47 144A	270,000	221,135	2.75%, 04/06/30	1,600,000	1,753,913
Mexico Government International			6.38%, 12/15/38	25,000	37,262
Bond			4.55%, 08/12/43	120,000	150,392
4.50%, 04/22/29	200,000	224,677	4.38%, 05/11/45	230,000	282,976
4.75%, 04/27/32	2,300,000	2,601,300	4.00%, 05/10/46	190,000	222,451
4.50%, 01/31/50	270,000	286,200	Syngenta Finance NV		
Petroleos Mexicanos			3.93%, 04/23/21 144A	2,350,000	2,380,589
6.88%, 08/04/26	200,000	192,749	4.44%, 04/24/23 144A	1,075,000	1,136,153
6.63%, 06/15/35	19,000	15,808	5.18%, 04/24/28 144A	200,000	220,511
5.50%, 06/27/44	170,000	126,345			<u>25,680,076</u>
6.38%, 01/23/45	370,000	284,155	Nigeria — 0.0%		
		<u>12,761,219</u>	Nigeria Government International		
Netherlands — 1.3%			Bond		
ABN AMRO Bank NV			8.75%, 01/21/31	210,000	215,177
4.75%, 07/28/25 144A	200,000	225,825	Norway — 0.1%		
Cooperatieve Rabobank UA			Yara International ASA		
4.63%, 12/01/23	400,000	444,754	4.75%, 06/01/28 144A	1,100,000	1,290,643
4.38%, 08/04/25	670,000	759,873	Panama — 0.0%		
(Variable, U.S. Treasury Yield			Panama Government International		
Curve Rate CMT 1Y +			Bond		
1.00%), 1.34%, 06/24/26			2.25%, 09/29/32	290,000	292,900
144A ^	310,000	314,447	4.50%, 04/01/56	280,000	352,100
5.25%, 08/04/45	370,000	505,327			<u>645,000</u>

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Peru — 0.3%			3.85%, 04/12/23	\$ 400,000	\$ 427,356
Peruvian Government International Bond			2.75%, 05/28/25	2,300,000	2,416,292
8.20%, 08/12/26(ZB)	\$ 7,000,000	\$2,581,931	3.31%, 06/27/29	400,000	435,754
6.35%, 08/12/28(ZB)	4,000,000	1,341,404	Telefonica Emisiones SA		
2.78%, 01/23/31	930,000	1,007,888	4.57%, 04/27/23	500,000	548,421
5.63%, 11/18/50	330,000	526,942	5.21%, 03/08/47	400,000	476,765
		<u>5,458,165</u>			<u>4,505,558</u>
Poland — 0.1%			Sweden — 0.0%		
Republic of Poland Government International Bond			Svenska Handelsbanken AB		
4.00%, 01/22/24	1,180,000	1,316,060	3.35%, 05/24/21	250,000	255,051
			Swedbank AB		
Qatar — 0.3%			1.30%, 06/02/23 144A	330,000	336,554
Qatar Government International Bond					<u>591,605</u>
3.38%, 03/14/24 144A	560,000	604,192	Switzerland — 1.0%		
3.38%, 03/14/24	1,700,000	1,834,156	Credit Suisse AG		
4.00%, 03/14/29 144A	460,000	538,770	6.50%, 08/08/23 144A	225,000	255,624
5.10%, 04/23/48	1,000,000	1,392,715	2.95%, 04/09/25	665,000	726,794
4.82%, 03/14/49 144A	1,220,000	1,646,665	Credit Suisse Group AG		
		<u>6,016,498</u>	(Variable, U.S. SOFR + 1.56%), 2.59%, 09/11/25 144A ^	250,000	261,209
Romania — 0.1%			(Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 4.33%), 7.25%, 09/12/25 144A p ^	400,000	433,778
Romanian Government International Bond			(Variable, U.S. SOFR + 2.04%), 2.19%, 06/05/26 144A ^	610,000	629,302
3.62%, 05/26/30(E) 144A	510,000	677,671	4.28%, 01/09/28 144A	1,800,000	2,045,516
3.00%, 02/14/31 144A	130,000	133,738	(Variable, ICE LIBOR USD 3M + 1.41%), 3.87%, 01/12/29 144A ^	425,000	474,884
2.00%, 01/28/32(E) 144A	70,000	81,121	(Variable, U.S. SOFR + 3.73%), 4.19%, 04/01/31 144A ^	955,000	1,105,180
3.38%, 01/28/50(E) 144A	60,000	72,020	Credit Suisse Group Funding		
3.38%, 01/28/50(E)	70,000	84,023	Guernsey, Ltd.		
4.00%, 02/14/51 144A	280,000	289,800	3.45%, 04/16/21	800,000	813,486
		<u>1,338,373</u>	3.80%, 09/15/22	1,300,000	1,376,373
Russia — 0.4%			4.55%, 04/17/26	2,440,000	2,847,286
Gazprom PJSC Via Gaz Capital SA			UBS AG		
5.15%, 02/11/26 144A	340,000	379,603	1.75%, 04/21/22 144A	470,000	478,705
7.29%, 08/16/37	100,000	141,707	UBS Group AG		
Russian Federal Bond - OFZ			3.49%, 05/23/23 144A	2,480,000	2,587,720
7.00%, 01/25/23(Q)	34,070,000	459,762	(Variable, ICE LIBOR USD 3M + 0.95%), 2.86%, 08/15/23 144A ^	2,200,000	2,283,076
7.00%, 08/16/23(Q)	52,440,000	712,811	(Variable, USD Swap 5Y + 4.34%), 7.00%, 01/31/24 144A p ^	840,000	897,284
7.75%, 09/16/26(Q)	9,710,000	138,206	4.13%, 09/24/25 144A	440,000	501,997
8.15%, 02/03/27(Q)	63,930,000	928,940	4.25%, 03/23/28 144A	1,090,000	1,266,072
7.05%, 01/19/28(Q)	110,471,000	1,513,780			<u>18,984,286</u>
6.90%, 05/23/29(Q)	157,060,000	2,129,875	Taiwan — 0.0%		
7.25%, 05/10/34(Q)	48,570,000	675,380	TSMC Global, Ltd.		
7.70%, 03/16/39(Q)	94,210,000	1,381,537	0.75%, 09/28/25 144A	400,000	396,691
		<u>8,461,601</u>			
Saudi Arabia — 0.1%			Turkey — 0.1%		
Saudi Arabian Oil Co.			Turkish Airlines Pass-Through Trust, Series 2015-1, Class A		
2.75%, 04/16/22 144A	1,800,000	1,845,135	4.20%, 03/15/27 144A	1,062,000	882,463
South Korea — 0.1%					
Export-Import Bank of Korea					
5.00%, 04/11/22	900,000	960,301			
Spain — 0.2%					
Banco Santander SA					
(Floating, ICE LIBOR USD 3M + 1.12%), 1.39%, 04/12/23†	200,000	200,970			

	Par	Value		Par	Value
United Arab Emirates — 0.3%			(Variable, U.S. SOFR + 1.93%), 2.10%, 06/04/26^	\$ 370,000	\$ 375,008
Abu Dhabi Government International Bond			(Variable, ICE LIBOR USD 3M + 1.55%), 4.04%, 03/13/28^	300,000	331,744
2.50%, 10/11/22 144A	\$ 610,000	\$ 632,104	(Variable, USD ICE Swap Rate 5Y + 3.61%), 6.50%, 03/23/28p ^	340,000	361,313
3.13%, 10/11/27 144A	500,000	556,563	(Variable, ICE LIBOR USD 3M + 1.53%), 4.58%, 06/19/29^	800,000	924,205
3.13%, 04/16/30 144A	1,500,000	1,684,320	4.95%, 03/31/30	400,000	482,837
3.88%, 04/16/50 144A	1,700,000	2,082,500	(Variable, ICE LIBOR USD 3M + 1.61%), 3.97%, 05/22/30^	400,000	447,248
DP World PLC			6.50%, 09/15/37	500,000	679,269
5.63%, 09/25/48 144A	620,000	709,900	Lloyds Bank PLC		
		<u>5,665,387</u>	(Step to 0.00% on 04/02/22), 7.50%, 04/02/32 STEP	2,000,000	1,665,675
United Kingdom — 2.3%			Lloyds Banking Group PLC		
Anglo American Capital PLC			(Variable, ICE LIBOR USD 3M + 1.25%), 2.86%, 03/17/23^	1,900,000	1,953,768
3.63%, 09/11/24 144A	700,000	753,506	3.90%, 03/12/24	210,000	228,429
4.00%, 09/11/27 144A	220,000	243,030	4.38%, 03/22/28	800,000	928,727
AstraZeneca PLC			4.55%, 08/16/28	230,000	271,490
6.45%, 09/15/37	45,000	68,443	Nationwide Building Society		
Barclays Bank PLC			(Variable, ICE LIBOR USD 3M + 1.06%), 3.77%, 03/08/24 144A ^	2,000,000	2,127,066
1.70%, 05/12/22	200,000	203,529	(Variable, ICE LIBOR USD 3M + 1.39%), 4.36%, 08/01/24 144A ^	1,300,000	1,410,610
7.63%, 11/21/22	1,700,000	1,870,678	(Variable, ICE LIBOR USD 3M + 1.86%), 3.96%, 07/18/30 144A ^	375,000	423,903
Barclays PLC			Natwest Group PLC		
(Floating, ICE LIBOR USD 3M + 2.11%), 2.35%, 08/10/21†	1,600,000	1,627,074	2.50%, 03/22/23(E)	1,400,000	1,725,355
(Variable, ICE LIBOR USD 3M + 1.40%), 4.61%, 02/15/23^	950,000	994,495	(Floating, ICE LIBOR USD 3M + 1.47%), 1.75%, 05/15/23†	1,300,000	1,305,788
(Variable, ICE LIBOR USD 3M + 2.45%), 2.85%, 05/07/26^	800,000	832,968	(Variable, ICE LIBOR USD 3M + 1.48%), 3.50%, 05/15/23^	429,000	444,492
(Variable, ICE LIBOR USD 3M + 1.90%), 4.97%, 05/16/29^	1,060,000	1,241,179	3.88%, 09/12/23	579,000	621,325
(Variable, ICE LIBOR USD 3M + 3.05%), 5.09%, 06/20/30^	1,250,000	1,401,202	6.00%, 12/19/23	110,000	123,781
BP Capital Markets PLC			5.13%, 05/28/24	280,000	307,371
3.56%, 11/01/21Δ	30,000	31,055	(Variable, ICE LIBOR USD 3M + 1.55%), 4.52%, 06/25/24^	2,205,000	2,378,452
3.81%, 02/10/24	350,000	384,928	(Variable, ICE LIBOR USD 3M + 1.76%), 4.27%, 03/22/25^	1,215,000	1,320,453
3.54%, 11/04/24	60,000	66,297	(Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 2.10%), 3.75%, 11/01/29^	200,000	206,882
3.51%, 03/17/25	330,000	367,777	Reckitt Benckiser Treasury Services PLC		
3.28%, 09/19/27	35,000	38,915	2.75%, 06/26/24 144A	600,000	639,149
British Telecommunications PLC			Royalty Pharma PLC		
9.63%, 12/15/30	25,000	40,113	1.20%, 09/02/25 144A	425,000	424,049
Gazprom PJSC via Gaz Finance PLC			Santander UK PLC		
3.25%, 02/25/30 144A	470,000	470,428	2.88%, 06/18/24	925,000	988,459
GlaxoSmithKline Capital PLC			Seyn Trent Utilities Finance PLC		
2.85%, 05/08/22	20,000	20,820	6.25%, 06/07/29(U)	100,000	183,839
5.25%, 12/19/33(U)	100,000	191,323	Society of Lloyd's		
Hammerson PLC REIT			4.75%, 10/30/24(U)	100,000	139,472
3.50%, 10/27/25(U)	100,000	120,177			
HSBC Holdings PLC					
(Variable, ICE LIBOR USD 3M + 1.06%), 3.26%, 03/13/23^	300,000	310,258			
(Variable, USD ICE Swap Rate 5Y + 3.45%), 6.25%, 03/23/23p ^	280,000	281,887			
(Floating, ICE LIBOR USD 3M + 1.00%), 1.27%, 05/18/24†	300,000	299,041			
(Variable, ICE LIBOR USD 3M + 1.21%), 3.80%, 03/11/25^	625,000	675,844			
4.25%, 08/18/25	220,000	239,355			
(Variable, U.S. SOFR + 1.54%), 1.65%, 04/18/26Δ ^	1,050,000	1,047,120			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Standard Chartered PLC (Variable, ICE LIBOR USD 3M + 1.15%), 4.25%, 01/20/23 144A ^	\$1,000,000	\$ 1,037,825	EyeCare Partners LLC Initial Delayed Draw Term Loan 0.00%, 02/18/27† Σ	\$ 77,568	\$ 73,374
Vodafone Group PLC 3.75%, 01/16/24	4,475,000	4,889,925	EyeCare Partners LLC Initial Term Loan (Floating, ICE LIBOR USD 1M + 3.75%), 3.90%, 02/18/27†	330,770	312,889
4.38%, 05/30/28	480,000	568,931	Focus Financial Partners LLC Tranche B-3 Term Loan (Floating, ICE LIBOR USD 1M + 2.00%), 2.15%, 07/03/24†	336,733	328,651
6.15%, 02/27/37	10,000	13,811	Four Seasons Holdings, Inc. Term Loan 2013 (Floating, ICE LIBOR USD 1M + 2.00%), 2.15%, 11/30/23†	49,486	48,289
5.00%, 05/30/38	55,000	68,643	Froneri International, Ltd. Facility B2 (Floating, ICE LIBOR USD 1M + 2.25%), 2.40%, 01/29/27†	269,325	259,466
		43,820,736	Genesee & Wyoming, Inc. Initial Term Loan (Floating, ICE LIBOR USD 3M + 2.00%), 2.22%, 12/30/26†	59,700	58,879
Total Foreign Bonds (Cost \$239,461,047)		247,586,293	Global Medical Response, Inc. 2018 Term Loan (Floating, ICE LIBOR USD 3M + 3.25%, 1.00% Floor), 4.25%, 04/28/22†	455,940	455,514
LOAN AGREEMENTS — 0.7%			Global Medical Response, Inc. Term Loan B 0.00%, 09/24/25† Σ	150,000	146,906
1011778 B.C. Unlimited Liability Co. Term B-4 Loan (Floating, ICE LIBOR USD 1M + 1.75%), 1.90%, 11/19/26†	119,100	114,460	HCA, Inc. Tranche B-12 Term Loan (Floating, ICE LIBOR USD 1M + 1.75%), 1.90%, 03/13/25†	1,050,352	1,047,442
Allied Universal Holdco LLC Initial Term Loan (Floating, ICE LIBOR USD 1M + 4.25%), 4.40%, 07/10/26†	198,472	196,718	Hilton Worldwide Finance LLC Refinanced Series B-2 Term Loan (Floating, ICE LIBOR USD 1M + 1.75%), 1.90%, 06/22/26†	768,355	743,242
APi Group DE, Inc. Initial Term Loan (Floating, ICE LIBOR USD 1M + 2.50%), 2.65%, 10/01/26†	228,275	224,327	iHeartCommunications, Inc. New Term Loan (Floating, ICE LIBOR USD 1M + 3.00%), 3.15%, 05/01/26†	187,423	178,286
Asurion LLC New B-7 Term Loan (Floating, ICE LIBOR USD 1M + 3.00%), 3.15%, 11/03/24†	265,872	261,829	Jane Street Group LLC New Dollar Term Loan (Floating, ICE LIBOR USD 1M + 3.00%), 3.15%, 01/31/25†	294,612	293,048
athenahealth, Inc. Term B Loan (Floating, ICE LIBOR USD 3M + 4.50%), 4.75%, 02/11/26†	782,021	773,223	Level 3 Financing, Inc. Tranche B 2027 Term Loan (Floating, ICE LIBOR USD 1M + 1.75%), 1.90%, 03/01/27†	107,945	104,774
Atlantic Aviation FBO, Inc. Term Loan (Floating, ICE LIBOR USD 1M + 3.75%), 3.90%, 12/06/25†	88,425	86,730	LifePoint Health, Inc. Term B Loan (Floating, ICE LIBOR USD 1M + 3.75%), 3.90%, 11/16/25†	158,845	154,642
Charter Communications Operating LLC Term B-1 Loan 0.00%, 04/30/25† Σ (Floating, ICE LIBOR USD 1M + 1.75%), 1.90%, 04/30/25†	39,897	39,267	McAfee LLC Term B USD Loan (Floating, ICE LIBOR USD 1M + 3.75%), 3.90%, 09/30/24†	632,044	628,622
Clarios Global LP Initial Dollar Term Loan (Floating, ICE LIBOR USD 1M + 3.50%), 3.65%, 04/30/26†	366,300	357,829	Michaels Stores, Inc. 2018 New Replacement Term B Loan (Floating, ICE LIBOR USD 1M + 2.50%, 1.00% Floor), 3.50%, 01/30/23†	681,793	681,281
DCert Buyer, Inc. Initial Term Loan (Floating, ICE LIBOR USD 1M + 4.00%), 4.15%, 10/16/26†	437,800	433,354			
Delta Air Lines, Inc. Term Loan 0.00%, 04/29/23† Σ (Floating, ICE LIBOR USD 3M + 4.75%, 1.00% Floor), 5.75%, 04/29/23†	39,900	39,900			
Diamond Sports Group LLC Term Loan (Floating, ICE LIBOR USD 1M + 3.25%), 3.40%, 08/24/26†	9,403	7,381			
Elanco Animal Health, Inc. Term Loan (Floating, ICE LIBOR USD 1M + 1.75%), 1.91%, 08/01/27†	507,836	494,346			

	<u>Par</u>	<u>Value</u>		<u>Par</u>	<u>Value</u>
Michaels Stores, Inc. 2020 Refinancing Term B Loan 0.00%, 09/17/27† Σ	\$ 130,000	\$ 128,050	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1, Class A5 2.76%, 05/15/53 144A	\$1,300,000	\$1,429,654
MPH Acquisition Holdings LLC Initial Term Loan (Floating, ICE LIBOR USD 3M + 2.75%, 1.00% Floor), 3.75%, 06/07/23†	606,397	597,844	AREIT Trust, Series 2020-CRE4, Class A (Floating, ICE LIBOR USD 1M + 2.62%, 2.62% Floor), 2.77%, 04/14/37 144A †	1,300,000	1,314,722
Nexstar Broadcasting, Inc. Term B-4 Loan (Floating, ICE LIBOR USD 1M + 2.75%), 2.91%, 09/18/26†	721,071	706,801	Banc of America Funding Trust, Series 2005-D, Class A1 3.68%, 05/25/35† γ	334,133	338,523
Option Care Health, Inc. Term B Loan (Floating, ICE LIBOR USD 1M + 4.50%), 4.65%, 08/06/26†	267,975	266,189	Banc of America Mortgage Trust, Series 2004-F, Class 1A1 2.87%, 07/25/34† γ	30,438	29,988
Reynolds Consumer Products LLC Initial Term Loan (Floating, ICE LIBOR USD 1M + 1.75%), 1.90%, 02/04/27†	544,120	537,930	Bancorp Commercial Mortgage Trust, Series 2018-CRE4, Class A (Floating, ICE LIBOR USD 1M + 0.90%, 0.95% Floor), 1.05%, 09/15/35 144A †	164,815	163,380
T-Mobile USA, Inc. Term Loan (Floating, ICE LIBOR USD 1M + 3.00%), 3.15%, 04/01/27†	289,275	289,404	BANK, Series 2017-BNK9, Class XA 0.95%, 11/15/54† IO γ	9,854,656	452,349
Univision Communications, Inc. 2020 Replacement First-Lien Term Loan (Floating, ICE LIBOR USD 1M + 3.75%, 1.00% Floor), 4.75%, 03/15/26†	111,719	109,057	BANK, Series 2018-BN10, Class D 2.60%, 02/15/61 144A	200,000	147,714
VFH Parent LLC Initial Term Loan (Floating, ICE LIBOR USD 1M + 3.00%), 3.15%, 03/01/26†	148,130	147,321	BCCRE Trust, Series 2015-GTP, Class A 3.97%, 08/10/33 144A	1,600,000	1,754,593
Western Digital Corporation U.S. Term B-4 Loan (Floating, ICE LIBOR USD 1M + 1.75%), 1.91%, 04/29/23†	210,000	209,100	BCCRE Trust, Series 2015-GTP, Class D 4.71%, 08/10/33 144A † γ	390,000	370,759
Total Loan Agreements (Cost \$12,943,909)		<u>12,758,822</u>	BBCMS Mortgage Trust, Series 2017-C1, Class D 3.67%, 02/15/50 144A † γ	200,000	156,563
MORTGAGE-BACKED SECURITIES — 40.3%			BBCMS Mortgage Trust, Series 2018-C2, Class A5 4.31%, 12/15/51	1,700,000	2,041,324
280 Park Avenue Mortgage Trust, Series 2017-280P, Class A (Floating, ICE LIBOR USD 1M + 0.88%, 0.88% Floor), 1.03%, 09/15/34 144A †	1,200,000	1,200,557	BBCMS Mortgage Trust, Series 2020-C6, Class ASB 2.60%, 02/15/53	1,800,000	1,982,343
A10 Bridge Asset Financing LLC, Series 2020-C, Class A 2.02%, 08/15/40 144A	1,900,000	1,902,841	BCAP LLC, Series 2014-RR2, Class 7A1 (Floating, ICE LIBOR USD 1M + 0.20%, 0.20% Floor), 0.38%, 01/26/38 144A †	474,340	465,844
Alba PLC, Series 2007-1, Class A3 (Floating, ICE LIBOR GBP 3M + 0.17%), 0.22%, 03/17/39(U) †	639,760	783,762	Bear Stearns ALT-A Trust, Series 2005-4, Class 23A2 3.50%, 05/25/35† γ	117,184	116,809
Alternative Loan Trust, Series 2006-OA11, Class A1B (Floating, ICE LIBOR USD 1M + 0.19%, 0.19% Floor), 0.34%, 09/25/46†	287,509	269,253	Bear Stearns ARM Trust, Series 2002-11, Class 1A1 3.68%, 02/25/33† γ	6,472	6,388
American Home Mortgage Investment Trust, Series 2005-2, Class 4A1 (Floating, ICE LIBOR USD 6M + 1.50%, 1.50% Floor, 11.00% Cap), 1.81%, 09/25/45†	194,544	194,299	Bear Stearns Structured Products, Inc. Trust, Series 2007-R6, Class 1A1 3.07%, 01/26/36† γ	344,267	290,652
			BX Commercial Mortgage Trust, Series 2019-XL, Class F (Floating, ICE LIBOR USD 1M + 2.00%, 2.00% Floor), 2.15%, 10/15/36 144A †	1,395,468	1,382,770

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Cantor Commercial Real Estate Lending, Series 2019-CF2, Class E 2.50%, 11/15/52 144A	\$ 550,000	\$ 392,461	CSAIL Commercial Mortgage Trust, Series 2018-C14, Class D 5.05%, 11/15/51 144A † γ	\$ 300,000	\$ 279,418
CHL Mortgage Pass-Through Trust, Series 2003-58, Class 2A2 3.99%, 02/19/34† γ	191,630	192,902	CSMC Trust, Series 2010-16, Class B9 3.34%, 06/25/50 144A † γ	2,126,724	1,732,492
CHL Mortgage Pass-Through Trust, Series 2004-HYB5, Class 2A1 2.98%, 04/20/35† γ	162,827	162,650	CSMC Trust, Series 2018-J1, Class A2 3.50%, 02/25/48 144A † γ	2,859,348	2,982,596
CHT Mortgage Trust, Series 2017-CSMO, Class A (Floating, ICE LIBOR USD 1M + 0.93%, 0.93% Floor), 1.08%, 11/15/36 144A †	310,000	300,436	CSMC, Series 2017-TIME, Class A 3.65%, 11/13/39 144A	530,000	532,017
CIM Trust, Series 2017-6, Class A1 3.02%, 06/25/57 144A	1,818,655	1,854,617	CSMC, Series 2020-NET, Class A 2.26%, 08/15/37 144A	2,000,000	2,068,826
Citigroup Commercial Mortgage Trust, Series 2019-GC41, Class A5 2.87%, 08/10/56	1,450,000	1,612,622	DBJPM Mortgage Trust, Series 2016-C1, Class D 3.50%, 05/10/49 144A † γ	500,000	356,513
Citigroup Commercial Mortgage Trust, Series 2020-GC46, Class D 2.60%, 02/15/53 144A	650,000	508,827	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust Series, Series 2006-AR1, Class 3A1 3.54%, 02/25/36† γ	652,564	624,790
COMM Mortgage Trust, Series 2013-CR12, Class AM 4.30%, 10/10/46	50,000	54,025	Eurohome UK Mortgages PLC, Series 2007-1, Class A (Floating, ICE LIBOR GBP 3M + 0.15%), 0.21%, 06/15/44(U) †	1,593,169	1,993,511
COMM Mortgage Trust, Series 2013-CR12, Class B 4.76%, 10/10/46	40,000	40,366	Fannie Mae Connecticut Avenue Securities, Series 2018-C01, Class 1M2 (Floating, ICE LIBOR USD 1M + 2.25%, 2.25% Floor), 2.40%, 07/25/30†	147,037	145,701
COMM Mortgage Trust, Series 2013-CR12, Class C 5.24%, 10/10/46† γ	20,000	19,636	Fannie Mae Connecticut Avenue Securities, Series 2018-C03, Class 1M2 (Floating, ICE LIBOR USD 1M + 2.15%, 2.15% Floor), 2.30%, 10/25/30†	141,677	139,530
COMM Mortgage Trust, Series 2013-CR6, Class B 3.40%, 03/10/46 144A	390,000	397,123	Federal Home Loan Mortgage Corporation 8.00%, 08/01/24	334	362
COMM Mortgage Trust, Series 2014-277P, Class A 3.73%, 08/10/49 144A † γ	160,000	171,644	5.50%, 02/01/27	16,880	18,729
COMM Mortgage Trust, Series 2014-UBS6, Class A5 3.64%, 12/10/47	2,400,000	2,639,114	4.50%, 10/01/29	1,459	1,592
COMM Mortgage Trust, Series 2015-DC1, Class C 4.45%, 02/10/48† γ	80,000	76,365	7.50%, 11/01/29	2,538	2,999
COMM Mortgage Trust, Series 2017-COR2, Class C 4.71%, 09/10/50† γ	500,000	495,366	7.50%, 12/01/29	2,708	3,195
COMM Mortgage Trust, Series 2019-GC44, Class D 2.50%, 08/15/57 144A	450,000	367,429	(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.23%, 2.23% Floor, 11.36% Cap), 2.61%, 07/01/31†	2,566	2,569
Connecticut Avenue Securities Trust, Series 2018-R07, Class 1M2 (Floating, ICE LIBOR USD 1M + 2.40%), 2.55%, 04/25/31 144A †	314,986	314,541	7.50%, 11/01/31	7,235	7,266
Connecticut Avenue Securities Trust, Series 2019-R02, Class 1M2 (Floating, ICE LIBOR USD 1M + 2.30%, 2.30% Floor), 2.45%, 08/25/31 144A †	385,581	384,876	(Floating, ICE LIBOR USD 1Y + 1.98%, 1.98% Floor, 10.50% Cap), 3.73%, 04/01/32†	959	965
			2.00%, 10/01/32	220,301	229,022
			3.00%, 10/01/32	109,274	114,751
			3.50%, 08/01/33	508,782	542,394
			5.00%, 08/01/33	3,083	3,548
			5.00%, 09/01/33	608	698
			5.00%, 10/01/33	1,750	2,012
			(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.37%, 2.37% Floor, 9.23% Cap), 3.87%, 03/01/34†	648	652

	Par	Value		Par	Value
5.00%, 12/01/34	\$ 53,277	\$ 61,284	4.00%, 06/01/48	\$ 2,592,439	\$ 2,838,379
5.50%, 05/01/35	170,379	193,071	4.50%, 06/01/48	87,636	94,949
5.00%, 07/01/35	2,618	3,014	4.50%, 08/01/48	1,402,012	1,564,128
5.00%, 11/01/35	79,279	91,186	5.00%, 08/01/48	244,468	268,555
5.50%, 11/01/35	18,898	22,233	3.00%, 09/01/48	154,099	166,247
5.00%, 12/01/35	7,519	8,665	5.00%, 11/01/48	147,295	161,697
6.00%, 02/01/36	183,190	204,435	4.00%, 04/01/49	411,796	447,452
5.00%, 02/01/37	6,896	7,934	4.50%, 04/01/49	180,751	199,395
5.50%, 07/01/37	19,805	23,043	3.00%, 07/01/49	324,078	343,265
3.00%, 02/01/38	181,078	189,712	3.00%, 09/01/49	795,227	850,742
3.00%, 04/01/38	118,175	123,952	5.00%, 10/01/49	12,458,058	13,651,772
5.50%, 04/01/38	4,861	5,653	3.00%, 01/01/50	95,087	101,819
7.00%, 03/01/39	12,039	14,118	3.50%, 02/01/50	183,160	198,473
4.50%, 06/01/39	56,058	62,992	4.00%, 02/01/50	166,425	179,153
6.50%, 09/01/39	24,627	28,659	3.00%, 03/01/50	1,520,289	1,622,648
4.00%, 02/01/41	39,929	44,032	3.50%, 03/01/50	283,128	299,745
5.00%, 06/01/41	2,298	2,602	4.00%, 03/01/50	172,355	184,588
3.50%, 10/01/42	92,081	100,154	4.50%, 03/01/50	93,336	100,795
4.00%, 10/01/42	36,372	39,941	4.50%, 04/01/50	363,686	394,841
3.50%, 11/01/42	195,299	212,583	3.00%, 07/01/50	596,238	633,167
3.50%, 12/01/42	53,990	58,734	Federal Home Loan Mortgage Corporation Reference REMIC, Series R007		
3.50%, 01/01/43	43,075	46,876	6.00%, 05/15/36	120,948	144,605
3.50%, 02/01/43	170,999	185,549	Federal Home Loan Mortgage Corporation REMIC, Series 3325		
3.50%, 03/01/43	453,022	493,006	(Floating, ICE LIBOR USD 1M + 0.50%, 0.50% Floor, 6.75% Cap), 0.65%, 06/15/37†	81,001	82,174
4.00%, 04/01/43	95,305	104,729	Federal Home Loan Mortgage Corporation REMIC, Series 3621		
3.50%, 05/01/43	315,705	348,528	(Floating, 6.23% - ICE LIBOR USD 1M, 6.23% Cap), 6.08%, 01/15/40† IO	163,736	39,561
4.00%, 05/01/43	41,499	47,502	Federal Home Loan Mortgage Corporation REMIC, Series 3947		
4.00%, 06/01/43	50,139	57,392	(Floating, 5.95% - ICE LIBOR USD 1M, 5.95% Cap), 5.80%, 10/15/41† IO	98,450	17,555
4.00%, 07/01/43	160,502	182,836	Federal Home Loan Mortgage Corporation REMIC, Series 3973		
4.00%, 08/01/43	91,255	100,306	(Floating, 6.49% - ICE LIBOR USD 1M, 6.49% Cap), 6.34%, 12/15/41† IO	211,659	48,634
4.50%, 12/01/43	616,424	689,411	Federal Home Loan Mortgage Corporation REMIC, Series 4099		
3.50%, 02/01/44	47,393	51,552	(Floating, 6.00% - ICE LIBOR USD 1M, 6.00% Cap), 5.85%, 08/15/42† IO	168,697	30,400
4.50%, 02/01/44	509,712	570,276	Federal Home Loan Mortgage Corporation REMIC, Series 4194		
4.50%, 03/01/44	151,265	169,194	3.50%, 04/15/43 IO	245,671	24,502
3.50%, 03/01/45	489,080	532,093	Federal Home Loan Mortgage Corporation REMIC, Series 4210		
4.50%, 07/01/45	94,501	106,289	3.00%, 05/15/43	365,972	370,027
4.00%, 12/01/45	299,244	325,451	Federal Home Loan Mortgage Corporation REMIC, Series 4239		
3.50%, 06/01/46	55,488	60,518	3.50%, 06/15/27 IO	185,582	11,827
4.00%, 09/01/46	978,500	1,044,764			
3.00%, 01/01/47	116,857	123,087			
4.50%, 01/01/47	422,340	460,575			
(Floating, U.S. Treasury Yield Curve Rate CMT 5Y + 1.29%, 1.29% Floor, 7.21% Cap), 2.45%, 03/01/47†	848,144	877,605			
3.50%, 04/01/47	8,400,867	9,133,317			
3.50%, 06/01/47	57,316	61,519			
4.00%, 07/01/47	481,361	517,447			
5.00%, 07/01/47	257,001	283,801			
4.00%, 08/01/47	105,310	114,416			
3.00%, 09/01/47	953,195	1,026,464			
3.50%, 09/01/47	816,576	865,290			
4.00%, 03/01/48	1,214,264	1,302,731			
3.50%, 04/01/48	1,221,083	1,292,106			
4.00%, 04/01/48	1,314,584	1,407,484			
4.50%, 04/01/48	288,493	317,877			
3.50%, 06/01/48	384,121	410,997			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Federal Home Loan Mortgage Corporation REMIC, Series 4298 4.00%, 04/15/43 IO	\$ 146,161	\$ 7,620	(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.13%, 2.13% Floor, 11.84% Cap), 3.26%, 08/01/27†	\$ 8,330	\$ 8,388
Federal Home Loan Mortgage Corporation REMIC, Series 4310 (Floating, 5.95% - ICE LIBOR USD 1M, 5.95% Cap), 5.80%, 02/15/44† IO	82,833	14,844	(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 10.62% Cap), 1.93%, 11/01/27 CONV †	7,445	7,385
Federal Home Loan Mortgage Corporation REMIC, Series 4335 (Floating, 6.00% - ICE LIBOR USD 1M, 6.00% Cap), 5.85%, 05/15/44† IO	84,413	17,386	3.08%, 01/01/28	140,000	156,805
Federal Home Loan Mortgage Corporation REMIC, Series 4415 2.86%, 04/15/41† IO γ	99,882	6,355	2.50%, 06/01/28	34,597	36,376
Federal Home Loan Mortgage Corporation REMIC, Series 4638 (Floating, ICE LIBOR USD 1M + 0.44%, 9999.00% Cap), 0.60%, 07/15/40†	268,261	270,606	3.16%, 05/01/29	147,483	169,882
Federal Home Loan Mortgage Corporation REMIC, Series 4793 3.00%, 05/15/48	691,364	727,740	2.79%, 08/01/29	500,000	565,323
Federal Home Loan Mortgage Corporation REMIC, Series 4813 3.00%, 06/15/48	513,503	537,744	2.14%, 04/01/30	100,000	108,110
Federal Home Loan Mortgage Corporation REMIC, Series 4989 (Floating, ICE LIBOR USD 1M + 0.35%), 0.51%, 08/15/40†	1,018,675	1,001,061	2.26%, 04/01/30	396,767	431,850
Federal Home Loan Mortgage Corporation REMIC, Series 5010 2.50%, 09/25/50 IO	698,127	91,675	(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.38%, 2.38% Floor, 10.65% Cap), 2.64%, 06/01/30 CONV †	10,147	10,171
Federal Home Loan Mortgage Corporation REMIC, Series 5013 2.50%, 09/25/50 IO	199,618	27,529	8.00%, 10/01/30	7,369	8,893
Federal Home Loan Mortgage Corporation STRIP, Series 353 (Floating, 6.00% - ICE LIBOR USD 1M, 6.00% Cap), 5.85%, 12/15/46† IO	319,693	71,306	(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.51%, 2.51% Floor, 12.62% Cap), 4.38%, 12/01/30 CONV †	3,064	3,078
Federal National Mortgage Association 9.50%, 05/01/22	16	16	(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 10.55% Cap), 1.93%, 01/01/31†	4,316	4,260
(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 12.75% Cap), 1.99%, 07/01/22†	507	506	4.50%, 04/01/31	32,203	35,523
5.50%, 09/01/23	7,575	7,856	4.50%, 05/01/31	115,725	127,689
5.50%, 10/01/23	1,770	1,831	4.50%, 06/01/31	35,518	39,188
5.00%, 06/01/24	54,685	59,799	2.24%, 10/01/31	100,000	108,803
9.50%, 07/01/24	9	9	4.50%, 11/01/31	52,220	57,610
2.81%, 04/01/25	50,000	54,288	6.00%, 11/01/31	1,607	1,878
5.50%, 05/01/25	1,002	1,019	4.50%, 12/01/31	79,299	87,493
(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 12.05% Cap), 1.93%, 07/01/27†	6,411	6,373	6.00%, 01/01/32	49,091	54,869
			2.32%, 02/01/32	100,000	108,664
			6.00%, 03/01/32	1,905	2,128
			1.85%, 04/01/32	100,000	105,929
			1.95%, 04/01/32	100,000	105,939
			6.00%, 04/01/32	92,979	104,191
			(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 10.95% Cap), 1.93%, 06/01/32†	5,999	5,916
			(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 12.22% Cap), 1.99%, 08/01/32†	6,097	6,016
			(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 2.13%, 2.13% Floor, 9.75% Cap), 3.63%, 02/01/33†	828	831
			(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 11.95% Cap), 1.99%, 05/01/33†	8,748	8,662
			5.00%, 07/01/33	15,843	18,178
			5.00%, 09/01/33	19,144	21,960
			3.50%, 05/01/34	97,906	107,718
			6.00%, 10/01/34	24,553	27,376

	Par	Value		Par	Value
(Floating, ICE LIBOR USD 1Y + 1.55%, 1.55% Floor, 9.67% Cap), 3.55%, 12/01/34†	\$ 12,192	\$ 12,337	4.50%, 11/01/41	\$ 185,499	\$ 207,682
2.00%, 05/01/35	37,257	38,752	4.00%, 06/01/42	21,251	22,796
6.00%, 05/01/35	293,398	345,340	3.50%, 09/01/42	37,274	40,533
6.00%, 07/01/35	60,878	70,357	4.00%, 10/01/42	126,791	139,141
5.50%, 09/01/35	26,475	29,368	2.50%, 11/01/42	17,595	18,754
5.00%, 10/01/35	52,866	60,786	4.00%, 11/01/42	1,256,590	1,412,262
6.00%, 10/01/35	13,328	15,633	2.50%, 12/01/42	12,989	13,845
(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 10.54% Cap), 1.93%, 11/01/35†	2,737	2,742	3.00%, 12/01/42	13,231	14,513
2.00%, 11/01/35	1,162,742	1,209,963	3.50%, 12/01/42	57,349	62,225
(Floating, Federal Reserve U.S. 12 1Y CMT + 1.96%, 1.96% Floor, 8.99% Cap), 3.14%, 11/01/35†	26,361	27,257	4.00%, 12/01/42	86,779	95,940
6.00%, 11/01/35	187,524	211,462	2.50%, 01/01/43	12,825	13,670
5.50%, 04/01/36	2,267	2,430	3.00%, 01/01/43	246,466	264,346
(Floating, COF 11th District San Francisco + 1.25%, 3.93% Floor, 12.90% Cap), 4.07%, 05/01/36†	21,669	22,878	3.50%, 01/01/43	1,148,211	1,248,600
5.50%, 11/01/36	43,588	50,750	2.50%, 02/01/43	18,426	19,635
3.00%, 12/01/36	113,927	119,992	2.50%, 03/01/43	1,194,789	1,273,212
5.50%, 03/01/37	2,616	3,067	3.00%, 03/01/43	155,240	170,121
6.00%, 07/01/37	450,729	529,758	3.50%, 03/01/43	499,118	541,190
6.50%, 10/01/37	40,071	46,176	2.50%, 04/01/43	1,071,148	1,140,659
7.00%, 10/01/37	1,269	1,483	3.00%, 04/01/43	231,828	254,306
7.00%, 11/01/37	4,798	5,446	4.00%, 04/01/43	45,056	51,038
(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 10.69% Cap), 1.93%, 12/01/37†	15,750	15,629	2.50%, 05/01/43	21,129	22,516
3.00%, 12/01/37	120,930	127,165	3.00%, 05/01/43	146,754	160,982
7.00%, 12/01/37	3,126	3,802	2.50%, 06/01/43	20,852	22,220
(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 10.53% Cap), 1.93%, 01/01/38†	7,746	7,715	3.00%, 06/01/43	47,635	52,254
7.00%, 02/01/38	1,661	1,916	4.00%, 06/01/43	383,329	430,274
4.50%, 03/01/38	3,344	3,664	3.00%, 07/01/43	385,106	422,446
4.50%, 04/01/38	40,634	44,944	4.00%, 07/01/43	398,348	445,430
5.00%, 04/01/38	51,007	58,568	2.50%, 08/01/43	794,724	846,894
5.00%, 06/01/38	54,683	62,475	4.00%, 08/01/43	127,531	139,978
5.50%, 08/01/38	31,612	36,671	4.50%, 09/01/43	407,512	456,085
7.00%, 11/01/38	12,041	14,037	2.50%, 10/01/43	25,358	27,006
7.00%, 02/01/39	5,096	5,901	4.50%, 10/01/43	132,191	147,792
6.00%, 12/01/39	190,775	224,700	4.50%, 11/01/43	85,579	95,620
(Floating, Federal Reserve U.S. 12 1Y CMT + 1.40%, 1.40% Floor, 9.69% Cap), 2.57%, 06/01/40†	21,809	22,251	4.50%, 12/01/43	129,265	144,468
2.57%, 10/01/40†	77,502	77,792	4.50%, 01/01/44	78,731	87,983
(Floating, COF 11th District San Francisco + 1.25%, 1.25% Floor, 10.25% Cap), 1.93%, 11/01/40†	6,822	6,748	4.50%, 02/01/44	563,310	632,614
4.50%, 04/01/41	74,602	83,808	4.50%, 10/01/44	293,337	330,477
6.00%, 07/01/41	162,196	196,604	4.00%, 01/01/45	116,852	130,198
4.50%, 08/01/41	38,257	42,999	4.50%, 02/01/45	826,679	961,230
			3.50%, 04/01/45	953,746	1,029,133
			4.50%, 04/01/45	448,863	508,118
			4.50%, 05/01/45	50,948	58,368
			3.50%, 06/01/45	367,676	391,961
			4.50%, 06/01/45	520,133	578,350
			3.00%, 11/01/45	1,060,385	1,117,189
			3.50%, 12/01/45	163,749	176,959
			3.50%, 01/01/46	324,780	356,439
			3.00%, 05/01/46	437,090	470,567
			3.00%, 07/01/46	492,039	527,700
			3.00%, 08/01/46	1,004,854	1,078,179
			3.00%, 09/01/46	393,137	415,171
			3.00%, 10/01/46	64,266	68,561
			3.00%, 11/01/46	2,173,999	2,317,068
			3.50%, 11/01/46	48,928	52,821
			4.50%, 11/01/46	496,536	545,334
			5.00%, 11/01/46	727,993	830,324
			3.50%, 12/01/46	661,888	711,903

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
3.50%, 02/01/47	\$ 3,666,168	\$ 3,889,571	3.00%, 01/01/50	\$ 191,681	\$ 203,550
4.50%, 03/01/47	662,208	732,833	3.00%, 02/01/50	1,988,773	2,130,473
4.00%, 04/01/47	102,122	110,909	3.50%, 02/01/50	984,044	1,046,495
3.50%, 05/01/47	508,998	543,829	3.00%, 03/01/50	391,670	421,799
4.00%, 05/01/47	107,051	116,004	4.50%, 03/01/50	259,224	281,535
4.50%, 06/01/47	689,753	779,719	5.00%, 03/01/50	392,115	430,164
4.50%, 07/01/47	1,004,854	1,107,718	3.50%, 04/01/50	558,418	593,915
4.00%, 08/01/47	906,162	969,429	3.00%, 06/01/50	1,179,131	1,248,604
3.00%, 09/01/47	1,121,054	1,202,237	3.00%, 08/01/50	199,373	211,604
3.50%, 09/01/47	16,215,756	17,745,908	3.00%, 09/01/50	497,036	527,675
3.50%, 10/01/47	16,253,713	17,799,870	4.00%, 02/01/56	439,438	496,722
4.00%, 10/01/47	387,694	415,170	4.50%, 04/01/56	672,558	768,851
3.50%, 11/01/47	21,551,965	23,598,658	5.50%, 09/01/56	628,500	741,504
4.50%, 11/01/47	238,162	263,284	4.00%, 01/01/57	270,901	306,216
3.50%, 12/01/47	21,679,459	23,744,210	3.50%, 03/01/57	1,982,825	2,192,139
4.00%, 12/01/47	433,820	477,052	4.00%, 06/01/57	466,378	524,713
3.50%, 01/01/48	349,114	370,335	4.50%, 09/01/57	730,030	834,091
4.00%, 01/01/48	492,412	539,650	Federal National Mortgage		
3.50%, 02/01/48	1,548,827	1,639,722	Association ACES, Series		
4.00%, 02/01/48	1,569,841	1,736,717	2015-M1		
4.00%, 03/01/48	1,195,580	1,321,523	0.60%, 09/25/24† IO γ	3,015,399	72,063
4.50%, 05/01/48	577,813	628,625	Federal National Mortgage		
5.00%, 05/01/48	231,241	255,382	Association ACES, Series		
4.00%, 06/01/48	713,657	784,346	2016-M11		
3.50%, 07/01/48	1,023,395	1,084,178	2.94%, 07/25/39	110,134	113,644
4.00%, 07/01/48	1,290,544	1,414,850	Federal National Mortgage		
4.50%, 07/01/48	505,907	556,341	Association ACES, Series		
3.50%, 08/01/48	8,621,415	9,402,392	2017-M8		
4.00%, 08/01/48	3,819,880	4,151,343	3.06%, 05/25/27	100,000	113,312
4.50%, 08/01/48	676,729	747,044	Federal National Mortgage		
5.00%, 08/01/48	124,391	136,449	Association ACES, Series		
4.00%, 09/01/48	1,090,789	1,165,196	2019-M23		
4.50%, 09/01/48	870,583	956,055	2.72%, 10/25/31	299,939	325,582
4.00%, 10/01/48	358,042	383,962	Federal National Mortgage		
4.50%, 10/01/48	1,175,990	1,294,368	Association ACES, Series		
5.00%, 10/01/48	584,150	640,333	2019-M27		
3.50%, 11/01/48	698,767	744,931	2.70%, 11/25/40	200,000	233,087
4.00%, 11/01/48	174,116	190,202	Federal National Mortgage		
4.50%, 11/01/48	348,924	386,889	Association ACES, Series		
5.00%, 11/01/48	4,785,131	5,359,796	2020-M33		
4.50%, 12/01/48	788,283	852,624	2.36%, 01/25/31† IO γ	7,100,000	968,416
3.50%, 02/01/49	75,417	82,156	Federal National Mortgage		
4.50%, 02/01/49	108,775	118,757	Association ACES, Series		
4.00%, 05/01/49	89,263	97,366	2020-M6		
4.50%, 05/01/49	358,153	388,220	2.50%, 10/25/37	97,189	103,720
3.00%, 07/01/49	81,538	86,853	Federal National Mortgage		
4.50%, 07/01/49	136,343	149,021	Association Interest STRIP, Series		
4.50%, 08/01/49	136,599	149,301	409		
3.00%, 09/01/49	2,542,902	2,719,214	3.00%, 04/25/27 IO	160,023	8,873
4.50%, 09/01/49	967,794	1,073,799	4.50%, 11/25/39 IO	29,939	4,529
5.00%, 09/01/49	1,147,722	1,283,102	3.50%, 11/25/41 IO	117,216	10,480
3.50%, 10/01/49	805,835	872,838	4.00%, 11/25/41 IO	147,004	20,036
4.00%, 10/01/49	87,505	94,731	4.00%, 04/25/42 IO	275,329	38,678
3.00%, 11/01/49	447,540	474,192	Federal National Mortgage		
3.00%, 12/01/49	731,400	778,040	Association REMIC, Series		
3.50%, 12/01/49	267,679	289,932	1991-137		
4.00%, 12/01/49	669,844	720,564	868.32%, 10/25/21 IO	6	23

	Par	Value		Par	Value
Federal National Mortgage Association REMIC, Series 1991-97 1,009.30%, 08/25/21 IO	\$ 3	\$ 13	Federal National Mortgage Association REMIC, Series 2012-28 6.50%, 06/25/39	\$ 5,143	\$ 5,645
Federal National Mortgage Association REMIC, Series 2000-32 (Floating, ICE LIBOR USD 1M + 0.45%, 0.45% Floor, 9.00% Cap), 0.60%, 10/18/30†	5,315	5,330	Federal National Mortgage Association REMIC, Series 2012-35 (Floating, 6.50% - ICE LIBOR USD 1M, 6.50% Cap), 6.35%, 04/25/42† IO	91,873	19,809
Federal National Mortgage Association REMIC, Series 2005-29 5.50%, 04/25/35	313,552	371,332	Federal National Mortgage Association REMIC, Series 2012-46 6.00%, 05/25/42	93,438	110,137
Federal National Mortgage Association REMIC, Series 2007-24 (Floating, 6.75% - ICE LIBOR USD 1M, 6.75% Cap), 6.60%, 03/25/37† IO	381,228	96,102	Federal National Mortgage Association REMIC, Series 2012-70 (Floating, 6.65% - ICE LIBOR USD 1M, 6.65% Cap), 6.50%, 02/25/41† IO	11,740	896
Federal National Mortgage Association REMIC, Series 2011-52 5.00%, 06/25/41	221,762	256,728	Federal National Mortgage Association REMIC, Series 2012-74 (Floating, 6.65% - ICE LIBOR USD 1M, 6.65% Cap), 6.50%, 03/25/42† IO	115,325	22,062
Federal National Mortgage Association REMIC, Series 2011-59 5.50%, 07/25/41	698,062	789,494	Federal National Mortgage Association REMIC, Series 2012-75 (Floating, 6.60% - ICE LIBOR USD 1M, 6.60% Cap), 6.45%, 07/25/42† IO	29,309	6,576
Federal National Mortgage Association REMIC, Series 2011-96 (Floating, 6.55% - ICE LIBOR USD 1M, 6.55% Cap), 6.40%, 10/25/41† IO	281,465	58,831	Federal National Mortgage Association REMIC, Series 2013-124 (Floating, 5.95% - ICE LIBOR USD 1M, 5.95% Cap), 5.80%, 12/25/43† IO	376,559	81,154
Federal National Mortgage Association REMIC, Series 2012-101 4.00%, 09/25/27 IO	80,498	4,874	Federal National Mortgage Association REMIC, Series 2013-14 4.00%, 03/25/43 IO	122,417	14,720
Federal National Mortgage Association REMIC, Series 2012-111 7.00%, 10/25/42	18,092	21,908	Federal National Mortgage Association REMIC, Series 2013-17 3.00%, 03/25/28 IO	629,722	42,802
Federal National Mortgage Association REMIC, Series 2012-118 3.50%, 12/25/39 IO	118,320	3,488	Federal National Mortgage Association REMIC, Series 2013-29 4.00%, 04/25/43 IO	318,437	41,236
Federal National Mortgage Association REMIC, Series 2012-133 (Floating, 6.15% - ICE LIBOR USD 1M, 6.15% Cap), 6.00%, 12/25/42† IO	96,584	18,123	Federal National Mortgage Association REMIC, Series 2013-54 (Floating, 6.15% - ICE LIBOR USD 1M, 6.15% Cap), 6.00%, 06/25/43† IO	162,627	35,753
Federal National Mortgage Association REMIC, Series 2012-153 7.00%, 07/25/42	62,254	76,642			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Federal National Mortgage Association REMIC, Series 2013-9			FHLMC Multifamily Structured Pass-Through Certificates, Series K099		
5.50%, 04/25/42	\$ 406,062	\$470,163	1.01%, 09/25/29† IO γ	\$1,088,346	\$ 75,191
6.50%, 07/25/42	167,698	204,365	FHLMC Multifamily Structured Pass-Through Certificates, Series K723		
Federal National Mortgage Association REMIC, Series 2014-47			1.07%, 08/25/23† IO γ	3,213,827	66,997
2.87%, 08/25/44† IO γ	284,858	18,815	FHLMC Multifamily Structured Pass-Through Certificates, Series K735		
Federal National Mortgage Association REMIC, Series 2015-55			1.10%, 05/25/26† IO γ	853,221	41,033
2.57%, 08/25/55† IO γ	102,328	4,847	FHLMC Multifamily Structured Pass-Through Certificates, Series K736		
Federal National Mortgage Association REMIC, Series 2015-56			1.44%, 07/25/26† IO γ	1,999,371	126,841
(Floating, 6.15% - ICE LIBOR USD 1M, 6.15% Cap), 6.00%, 08/25/45† IO	51,051	12,969	FHLMC Structured Agency Credit Risk Debt Notes, Series 2016-DNA1, Class M3		
Federal National Mortgage Association REMIC, Series 2017-76			(Floating, ICE LIBOR USD 1M + 5.55%), 5.73%, 07/25/28†	241,065	256,574
(Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.95%, 10/25/57† IO	694,431	158,048	FHLMC Structured Agency Credit Risk Debt Notes, Series 2016-DNA4, Class M3		
Federal National Mortgage Association REMIC, Series 2017-85			(Floating, ICE LIBOR USD 1M + 3.80%, 3.80% Floor), 3.95%, 03/25/29†	240,629	250,186
(Floating, 6.20% - ICE LIBOR USD 1M, 6.20% Cap), 6.05%, 11/25/47† IO	230,255	45,817	FHLMC Structured Pass-Through Certificates, Series T-61, Class 1A1		
Federal National Mortgage Association REMIC, Series 2020-47			(Floating, Federal Reserve U.S. 12 1Y CMT + 1.40%, 1.40% Floor), 2.42%, 07/25/44†	421,048	433,541
2.00%, 07/25/50	301,502	303,319	Finsbury Square PLC, Series 2020-2A, Class A		
Federal National Mortgage Association REMIC, Series 2020-56			(Floating, SONIA Deposit Rates Swap 3M + 1.30%), 1.36%, 06/16/70(U) 144A †	1,400,000	1,821,448
2.50%, 08/25/50 IO	398,008	54,143	First Horizon Alternative Mortgage Securities Trust, Series 2004-AA1, Class A1		
FHLMC Multifamily Structured Pass-Through Certificates, Series K016			3.01%, 06/25/34† γ	160,018	158,157
1.64%, 10/25/21† IO γ	169,180	1,965	FREMF Mortgage Trust, Series 2012-K20, Class X2A		
FHLMC Multifamily Structured Pass-Through Certificates, Series K068			0.20%, 05/25/45 144A IO	4,987,443	12,925
0.56%, 08/25/27† IO γ	2,412,576	65,854	Government National Mortgage Association		
FHLMC Multifamily Structured Pass-Through Certificates, Series K091			7.00%, 01/15/26	2,092	2,276
0.70%, 03/25/29† IO γ	1,415,753	61,709	7.00%, 07/15/27	17,465	19,725
3.51%, 03/25/29	140,000	166,236	7.00%, 01/15/28	10,153	10,308
FHLMC Multifamily Structured Pass-Through Certificates, Series K093			7.00%, 03/15/28	22,920	26,505
1.09%, 05/25/29† IO γ	1,995,530	142,300	7.00%, 07/15/28	3,137	3,462
FHLMC Multifamily Structured Pass-Through Certificates, Series K094			7.50%, 07/15/28	8,926	9,094
1.02%, 06/25/29† IO γ	999,033	67,342	6.50%, 08/15/28	1,759	1,960
FHLMC Multifamily Structured Pass-Through Certificates, Series K095			7.00%, 08/15/28	4,709	5,226
1.08%, 06/25/29† IO γ	1,197,585	85,967	7.50%, 08/15/28	5,718	6,481
			6.50%, 09/15/28	3,066	3,469
			7.00%, 10/15/28	10,262	10,353
			7.50%, 03/15/29	8,474	10,008
			(Floating, U.S. Treasury Yield Curve Rate CMT 1Y + 1.50%, 1.50% Floor, 11.00% Cap), 3.13%, 11/20/29†	15,599	16,275

	Par	Value		Par	Value
8.50%, 08/15/30	\$ 407	\$ 420	4.00%, 10/20/45	\$ 211,855	\$ 228,813
8.50%, 11/20/30	4,749	5,666	3.50%, 09/20/46	1,853,782	1,975,036
6.50%, 08/15/31	27,371	31,829	3.00%, 11/20/46	101,598	107,555
7.50%, 08/15/31	6,248	6,899	3.50%, 04/20/47	928,181	989,875
6.50%, 10/15/31	27,948	32,091	4.00%, 06/20/47	2,512,368	2,702,674
6.00%, 11/15/31	81,685	94,744	3.00%, 09/20/47	29,261	30,844
6.50%, 11/15/31	47,641	52,670	4.00%, 09/20/47	1,002,649	1,076,285
6.00%, 12/15/31	14,545	17,298	3.50%, 10/20/47	818,437	886,530
6.00%, 01/15/32	55,935	63,343	4.00%, 11/20/47	619,097	663,035
6.00%, 02/15/32	72,788	81,355	4.00%, 12/20/47	279,402	299,681
6.50%, 02/15/32	30,197	34,540	3.00%, 02/20/48	146,624	153,542
6.00%, 04/15/32	35,500	39,552	4.00%, 02/20/48	190,264	205,412
7.50%, 04/15/32	7,704	8,338	4.00%, 03/20/48	314,959	336,723
6.50%, 06/15/32	40,170	45,523	4.00%, 04/20/48	210,597	224,691
6.50%, 08/15/32	52,005	58,556	4.50%, 05/20/48	2,599,583	2,812,810
6.50%, 09/15/32	56,696	66,356	3.50%, 06/15/48	199,306	210,663
6.00%, 10/15/32	58,200	69,409	4.50%, 06/20/48	572,544	618,446
5.50%, 11/15/32	8,442	9,538	4.50%, 07/20/48	38,551	41,811
6.00%, 11/15/32	49,605	55,974	4.50%, 08/20/48	4,667,452	5,030,128
6.00%, 12/15/32	24,425	27,923	5.00%, 08/20/48	529,439	577,005
6.50%, 12/15/32	7,927	9,055	4.50%, 09/20/48	2,655,335	2,871,781
5.50%, 01/15/33	5,392	6,059	5.00%, 09/20/48	421,216	458,967
6.00%, 01/15/33	18,706	21,129	4.50%, 10/20/48	525,936	567,920
5.50%, 02/15/33	10,718	12,539	5.00%, 10/20/48	3,172,651	3,473,673
6.00%, 02/15/33	19,702	23,496	5.00%, 11/20/48	4,171,729	4,545,021
5.50%, 03/15/33	11,017	12,740	4.50%, 12/20/48	216,338	232,801
6.50%, 04/15/33	126,714	153,023	5.00%, 12/20/48	2,841,113	3,089,113
6.00%, 06/15/33	17,162	19,117	4.50%, 01/20/49	8,064,012	8,666,859
5.50%, 07/15/33	12,186	13,919	5.00%, 01/20/49	7,519,698	8,179,504
5.50%, 08/15/33	4,648	5,237	4.00%, 02/20/49	3,806,538	4,052,352
5.50%, 09/15/33	2,711	3,053	4.50%, 02/20/49	798,594	858,415
6.00%, 10/15/33	32,546	36,304	5.00%, 02/20/49	173,446	188,882
6.50%, 10/15/33	62,881	73,084	4.00%, 03/20/49	3,055,329	3,248,236
5.50%, 04/15/34	5,999	6,739	4.50%, 03/20/49	574,912	618,130
5.50%, 05/15/34	2,443	2,697	5.00%, 03/20/49	1,041,033	1,132,742
6.50%, 08/15/34	81,209	94,795	4.00%, 05/20/49	2,434,381	2,588,863
5.50%, 09/15/34	47,869	55,747	4.50%, 05/20/49	685,127	733,778
5.50%, 12/15/34	49,256	57,764	5.00%, 08/20/49	10,672,322	11,605,096
5.50%, 01/15/35	34,860	40,861	3.50%, 10/20/49	363,989	375,156
6.00%, 09/20/38	110,496	127,115	4.00%, 10/20/49	98,452	106,075
5.00%, 07/20/40	8,604	9,823	4.50%, 10/20/49	3,790,890	4,062,524
5.00%, 09/20/40	39,103	44,642	4.00%, 11/20/49	97,039	105,049
4.00%, 10/20/40	4,948	5,402	5.00%, 11/20/49	949,537	1,032,358
6.00%, 10/20/40	16,076	18,503	4.50%, 12/20/49	1,846,097	1,977,725
6.00%, 01/20/41	14,375	16,550	3.00%, 01/20/50	292,782	307,051
4.50%, 04/20/41	166,432	184,973	3.50%, 01/20/50	1,000,001	1,051,586
3.00%, 09/15/42	402,300	423,262	4.00%, 01/20/50	98,884	107,805
3.00%, 10/15/42	168,983	176,634	3.50%, 02/20/50	197,906	210,040
3.00%, 11/15/42	74,660	78,009	4.00%, 02/20/50	97,441	105,756
4.00%, 08/20/43	294,737	323,510	4.00%, 03/20/50	99,181	108,619
3.50%, 06/20/44	112,745	122,175	4.00%, 04/20/50	397,191	431,531
4.00%, 10/20/44	142,156	154,725	3.50%, 05/15/50	198,815	210,108
3.00%, 01/15/45	2,757,399	2,873,763	2.00%, 10/01/50 TBA	23,000,000	23,896,641
4.00%, 01/20/45	226,319	246,283	2.50%, 10/01/50 TBA	20,100,000	21,110,496
3.00%, 03/20/45	316,440	333,580	2.50%, 10/20/50	6,000,000	6,310,481
3.50%, 03/20/45	51,860	55,374	2.00%, 11/01/50 TBA	23,000,000	23,849,922
3.50%, 04/15/45	459,046	482,791	2.50%, 11/01/50 TBA	12,000,000	12,581,250
4.00%, 05/20/45	25,873	28,038	3.50%, 11/01/50 TBA	8,000,000	8,426,562

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
4.50%, 11/01/50 TBA	\$16,300,000	\$17,484,297	Government National Mortgage Association, Series 2013-53		
Government National Mortgage Association, Series 2007-30			3.50%, 04/20/43 IO	\$ 84,492	\$ 8,593
(Floating, ICE LIBOR USD 1M + 0.30%, 0.30% Floor, 6.50% Cap), 0.46%, 05/20/37†	87,672	87,758	Government National Mortgage Association, Series 2014-117		
Government National Mortgage Association, Series 2007-51			(Floating, 5.60% - ICE LIBOR USD 1M, 5.60% Cap), 5.44%, 08/20/44† IO	57,236	11,288
(Floating, 6.58% - ICE LIBOR USD 1M, 6.58% Cap), 6.42%, 08/20/37† IO	800,313	130,051	Government National Mortgage Association, Series 2014-118		
Government National Mortgage Association, Series 2010-31			(Floating, 6.20% - ICE LIBOR USD 1M, 6.20% Cap), 6.04%, 08/20/44† IO	161,877	37,470
(Floating, 6.50% - ICE LIBOR USD 1M, 6.50% Cap), 6.34%, 03/20/39† IO	879	3	Government National Mortgage Association, Series 2014-17		
Government National Mortgage Association, Series 2010-85			2.60%, 06/16/48† γ	33,855	35,430
(Floating, 6.65% - ICE LIBOR USD 1M, 6.65% Cap), 6.49%, 01/20/40† IO	20,450	1,777	Government National Mortgage Association, Series 2014-93		
Government National Mortgage Association, Series 2010-H28			0.53%, 11/16/55† IO γ	2,194,202	72,209
(Floating, ICE LIBOR USD 1M + 0.40%, 0.40% Floor, 10.50% Cap), 0.55%, 12/20/60†	178,388	178,380	Government National Mortgage Association, Series 2015-167		
Government National Mortgage Association, Series 2011-H08			4.00%, 04/16/45 IO	83,555	12,143
(Floating, ICE LIBOR USD 1M + 0.48%, 0.48% Floor, 10.50% Cap), 0.63%, 03/20/61†	226,987	227,403	Government National Mortgage Association, Series 2015-H11		
Government National Mortgage Association, Series 2011-H09			(Floating, ICE LIBOR USD 1M + 0.55%, 0.55% Floor, 7.50% Cap), 0.70%, 05/20/65†	2,059,621	2,068,133
(Floating, ICE LIBOR USD 1M + 0.50%, 0.50% Floor, 10.50% Cap), 0.65%, 03/20/61†	161,476	161,825	Government National Mortgage Association, Series 2015-H14		
Government National Mortgage Association, Series 2012-144			(Floating, ICE LIBOR USD 1M + 0.43%, 0.43% Floor, 11.00% Cap), 0.58%, 05/20/65†	2,122,598	2,124,035
0.39%, 01/16/53† IO γ	6,007,604	120,686	(Floating, ICE LIBOR USD 1M + 0.57%, 0.57% Floor, 7.50% Cap), 0.72%, 06/20/65†	3,575,875	3,592,603
Government National Mortgage Association, Series 2012-34			Government National Mortgage Association, Series 2015-H15		
(Floating, 6.05% - ICE LIBOR USD 1M, 6.05% Cap), 5.89%, 03/20/42† IO	29,186	7,506	(Floating, ICE LIBOR USD 1M + 0.58%, 0.58% Floor, 7.50% Cap), 0.73%, 06/20/65†	1,383,765	1,391,403
Government National Mortgage Association, Series 2012-66			(Floating, ICE LIBOR USD 1M + 0.60%, 0.60% Floor, 7.50% Cap), 0.75%, 06/20/65†	3,342,113	3,361,864
3.50%, 02/20/38 IO	61,751	1,886	Government National Mortgage Association, Series 2015-H16		
Government National Mortgage Association, Series 2012-H27			(Floating, ICE LIBOR USD 1M + 0.60%, 0.60% Floor), 0.75%, 07/20/65†	3,291,854	3,312,293
1.76%, 10/20/62† IO γ	542,254	27,542	Government National Mortgage Association, Series 2015-H17		
Government National Mortgage Association, Series 2012-H30			(Floating, ICE LIBOR USD 1M + 0.46%, 0.46% Floor), 0.62%, 06/20/65†	500,669	501,403
(Floating, ICE LIBOR USD 1M + 0.35%, 0.35% Floor, 10.50% Cap), 0.50%, 12/20/62†	795,853	794,993	Government National Mortgage Association, Series 2015-H18		
Government National Mortgage Association, Series 2013-107			(Floating, ICE LIBOR USD 1M + 0.60%, 0.60% Floor, 7.50% Cap), 0.75%, 07/20/65†	474,608	477,407
2.70%, 11/16/47† γ	261,705	277,454			

	Par	Value		Par	Value
Government National Mortgage Association, Series 2015-H19 (Floating, ICE LIBOR USD 1M + 0.60%, 0.60% Floor), 0.75%, 08/20/65†	\$ 536,890	\$ 540,021	Government National Mortgage Association, Series 2020-47 3.50%, 04/20/50 IO	\$ 489,149	\$ 83,104
Government National Mortgage Association, Series 2015-H22 (Floating, ICE LIBOR USD 1M + 0.60%, 0.60% Floor, 7.50% Cap), 0.75%, 09/20/65†	540,587	543,948	Government National Mortgage Association, Series 2020-H09 (Floating, ICE LIBOR USD 1M + 1.25%, 1.25% Floor, 11.00% Cap), 1.41%, 04/20/70†	189,402	195,314
Government National Mortgage Association, Series 2015-H23 (Floating, ICE LIBOR USD 1M + 0.62%, 0.62% Floor, 7.50% Cap), 0.77%, 09/20/65†	591,849	595,925	(Floating, ICE LIBOR USD 1M + 1.15%, 1.15% Floor), 1.31%, 05/20/70†	499,507	524,427
Government National Mortgage Association, Series 2015-H26 (Floating, ICE LIBOR USD 1M + 0.52%, 0.52% Floor, 11.00% Cap), 0.67%, 10/20/65†	1,170,955	1,176,250	Government National Mortgage Association, Series 2020-H13 (Floating, ICE LIBOR USD 1M + 0.45%, 0.45% Floor, 7.50% Cap), 0.61%, 07/20/70†	200,073	200,410
Government National Mortgage Association, Series 2015-H30 (Floating, ICE LIBOR USD 1M + 0.68%, 0.68% Floor), 0.83%, 08/20/61†	4,230	4,269	GPMT, Ltd., Series 2018-FL1, Class A (Floating, ICE LIBOR USD 1M + 0.90%, 0.90% Floor), 1.06%, 11/21/35 144A †	299,404	297,877
Government National Mortgage Association, Series 2016-152 0.84%, 08/15/58† IO γ	4,318,892	256,355	GreenPoint Mortgage Funding Trust, Series 2006-OH1, Class A1 (Floating, ICE LIBOR USD 1M + 0.18%, 0.18% Floor), 0.33%, 01/25/37†	399,839	368,482
Government National Mortgage Association, Series 2017-190 0.64%, 03/16/60† IO γ	5,912,361	296,364	GS Mortgage Securities Corporation II, Series 2018-SRP5, Class A (Floating, ICE LIBOR USD 1M + 1.30%, 1.30% Floor), 1.45%, 09/15/31 144A †	1,530,000	1,232,863
Government National Mortgage Association, Series 2017-H15 (Floating, ICE LIBOR USD 1Y + 0.80%, 0.80% Floor, 7.50% Cap), 1.44%, 07/20/67†	1,699,862	1,738,649	GS Mortgage Securities Trust, Series 2013-GC16, Class B 5.16%, 11/10/46	130,000	137,502
2.31%, 07/20/67† IO γ	531,853	63,237	GS Mortgage Securities Trust, Series 2015-GC30, Class AS 3.78%, 05/10/50	370,000	405,139
Government National Mortgage Association, Series 2017-H18 0.84%, 09/20/67† IO γ	4,178,911	343,638	GS Mortgage Securities Trust, Series 2019-GC42, Class D 2.80%, 09/01/52 144A	450,000	384,407
Government National Mortgage Association, Series 2017-H20 2.00%, 10/20/67† IO γ	182,150	18,249	GSR Mortgage Loan Trust, Series 2005-AR6, Class 2A1 3.68%, 09/25/35† γ	285,233	290,303
Government National Mortgage Association, Series 2017-H22 1.96%, 11/20/67† IO γ	1,447,999	146,365	Harben Finance PLC, Series 2017-1X, Class A (Floating, ICE LIBOR GBP 3M + 0.80%), 0.87%, 08/20/56(U) †	487,016	628,857
Government National Mortgage Association, Series 2018-H07 (Floating, ICE LIBOR USD 1M + 0.30%, 0.30% Floor, 11.00% Cap), 0.45%, 05/20/68†	894,259	891,896	Hawksmoor Mortgages, Series 2019-1A, Class A (Floating, SONIA Deposit Rates Swap 3M + 1.05%), 1.11%, 05/25/53(U) 144A †	6,367,670	8,240,605
Government National Mortgage Association, Series 2019-123 3.00%, 10/20/49	215,382	227,662	Impac CMB Trust, Series 2004-8, Class 1A (Floating, ICE LIBOR USD 1M + 0.72%, 0.36% Floor, 11.00% Cap), 0.87%, 10/25/34†	27,308	25,832
Government National Mortgage Association, Series 2019-28 3.15%, 06/16/60	205,255	216,440	IndyMac ARM Trust, Series 2001-H2, Class A1 2.82%, 01/25/32† γ	5,176	4,870
Government National Mortgage Association, Series 2020-123 2.50%, 08/20/50 IO	698,685	96,538			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-C6, Class D 5.32%, 05/15/45† γ	\$ 280,000	\$ 239,313	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25, Class A4 3.37%, 10/15/48	\$1,400,000	\$1,520,879
JP Morgan Mortgage Trust, Series 2005-A1, Class 6T1 3.36%, 02/25/35† γ	21,294	20,233	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27, Class ASB 3.56%, 12/15/47	800,000	851,689
JP Morgan Mortgage Trust, Series 2018-3, Class A1 3.50%, 09/25/48 144A † γ	1,699,078	1,750,945	Morgan Stanley Capital I Trust, Series 2014-CPT, Class B 3.56%, 07/13/29 144A † γ	800,000	811,144
JP Morgan Mortgage Trust, Series 2018-4, Class A1 3.50%, 10/25/48 144A † γ	597,716	615,840	Morgan Stanley Capital I Trust, Series 2019-BPR, Class A (Floating, ICE LIBOR USD 1M + 1.40%, 1.40% Floor), 1.55%, 05/15/36 144A †	1,050,000	1,008,210
JPMBB Commercial Mortgage Securities Trust, Series 2013-C17, Class B 5.05%, 01/15/47† γ	50,000	53,542	Morgan Stanley Capital I Trust, Series 2020-CNP, Class A 2.51%, 04/05/42 144A † γ	1,600,000	1,688,301
JPMBB Commercial Mortgage Securities Trust, Series 2014-C25, Class ASB 3.41%, 11/15/47	695,339	733,731	MortgageIT Trust, Series 2005-4, Class A1 (Floating, ICE LIBOR USD 1M + 0.28%, 0.28% Floor, 11.50% Cap), 0.43%, 10/25/35†	182,885	183,561
JPMBB Commercial Mortgage Securities Trust, Series 2015-C32, Class ASB 3.36%, 11/15/48	733,712	778,227	MSCG Trust, Series 2015-ALDR, Class A2 3.58%, 06/07/35 144A † γ	580,000	573,330
London Wall Mortgage Capital PLC, Series 2017-FL1, Class A (Floating, ICE LIBOR GBP 3M + 0.85%), 0.92%, 11/15/49(U) †	436,138	561,968	Nomura Resecuritization Trust, Series 2014-7R, Class 2A3 (Floating, ICE LIBOR USD 1M + 0.20%, 0.20% Floor), 0.38%, 12/26/35 144A †	52,694	52,606
Ludgate Funding PLC, Series 2007-1, Class A2A (Floating, ICE LIBOR GBP 3M + 0.16%), 0.31%, 01/01/61(U) †	660,679	808,892	OBX Trust, Series 2018-1, Class A2 (Floating, ICE LIBOR USD 1M + 0.65%), 0.80%, 06/25/57 144A †	1,885,952	1,887,838
Ludgate Funding PLC, Series 2008-W1X, Class A1 (Floating, ICE LIBOR GBP 3M + 0.60%), 0.75%, 01/01/61(U) †	533,754	666,238	ResLoc UK PLC, Series 2007-1X, Class A3A (Floating, 0.16% - Euribor 3M), 0.00%, 12/15/43(E) †	928,445	1,045,370
Manhattan West, Series 2020-1MW, Class A 2.13%, 09/10/39 144A	1,700,000	1,771,290	(Floating, ICE LIBOR GBP 3M + 0.16%), 0.22%, 12/15/43(U) †	232,111	283,065
Mansard Mortgages PLC, Series 2007-1X, Class A2 (Floating, ICE LIBOR GBP 3M + 0.18%), 0.26%, 04/15/47(U) †	654,030	799,632	Ripon Mortgages PLC, Series 1A, Class A1 (Floating, ICE LIBOR GBP 3M + 0.80%), 0.87%, 08/20/56(U) 144A †	1,942,282	2,508,951
MASTR Adjustable Rate Mortgages Trust, Series 2004-13, Class 3A7 3.23%, 11/21/34† γ	144,771	146,433	Ripon Mortgages PLC, Series 1X, Class A1 (Floating, ICE LIBOR GBP 3M + 0.80%), 0.87%, 08/20/56(U) †	140,648	181,683
MASTR Adjustable Rate Mortgages Trust, Series 2004-4, Class 4A1 3.19%, 05/25/34† γ	74,123	75,483	Ripon Mortgages PLC, Series 1X, Class A2 (Floating, ICE LIBOR GBP 3M + 0.80%), 0.87%, 08/20/56(U) †	2,531,664	3,270,287
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class AS 3.46%, 05/15/46	140,000	146,355	Rosslyn Portfolio Trust, Series 2017-ROSS, Class A (Floating, ICE LIBOR USD 1M + 0.95%, 1.94% Floor), 1.94%, 06/15/33 144A †	383,924	378,489
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19, Class B 4.00%, 12/15/47	370,000	395,354			
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class AS 3.56%, 04/15/48	480,000	520,262			

	Par	Value		Par	Value
Sequoia Mortgage Trust, Series 2003-4, Class 1A2 (Floating, ICE LIBOR USD 6M + 0.66%, 0.33% Floor, 11.50% Cap), 0.98%, 07/20/33†	\$ 45,193	\$ 42,694	UBS-Barclays Commercial Mortgage Trust, Series 2012-C4, Class D 4.62%, 12/10/45 144A † γ	\$ 320,000	\$ 170,501
Sequoia Mortgage Trust, Series 6, Class A (Floating, ICE LIBOR USD 1M + 0.64%, 0.32% Floor, 11.00% Cap), 0.80%, 04/19/27†	173,701	168,854	Uniform Mortgage Backed Securities 1.50%, 10/01/35 TBA	1,800,000	1,841,906
Shops at Crystals Trust, Series 2016-CSTL, Class A 3.13%, 07/05/36 144A	340,000	339,833	2.00%, 10/01/35 TBA	6,100,000	6,342,570
Stratton Mortgage Funding PLC, Series 2019-1, Class A (Floating, SONIA Deposit Rates Swap 3M + 1.20%), 1.26%, 05/25/51(U) †	1,515,782	1,957,094	2.00%, 10/01/50 TBA	9,700,000	10,029,648
Structured Adjustable Rate Mortgage Loan Trust, Series 2005-19XS, Class 2A1 (Floating, ICE LIBOR USD 1M + 0.30%, 0.30% Floor), 0.45%, 10/25/35†	389,217	386,729	3.00%, 10/01/50 TBA	9,000,000	9,428,730
Structured Asset Mortgage Investments II Trust, Series 2005-AR5, Class A1 (Floating, ICE LIBOR USD 1M + 0.25%, 0.25% Floor, 11.00% Cap), 0.41%, 07/19/35†	49,893	47,384	3.50%, 10/01/50 TBA	16,000,000	16,870,625
Thornburg Mortgage Securities Trust, Series 2003-4, Class A1 (Floating, ICE LIBOR USD 1M + 0.64%, 0.32% Floor, 11.50% Cap), 0.79%, 09/25/43†	4,785	4,735	2.00%, 11/01/50 TBA	5,000,000	5,161,243
Thornburg Mortgage Securities Trust, Series 2005-1, Class A3 3.58%, 04/25/45† γ	30,882	29,759	2.50%, 11/01/50 TBA	21,200,000	22,209,125
Towd Point Mortgage Funding PLC, Series 2019-GR4A, Class A1 (Floating, ICE LIBOR GBP 3M + 1.03%), 1.08%, 10/20/51(U) 144A †	1,524,924	1,977,319	3.00%, 11/01/50 TBA	48,100,000	50,400,720
Towd Point Mortgage Funding PLC, Series 2020-A14X, Class A (Floating, SONIA Deposit Rates Swap 3M + 0.90%), 0.96%, 05/20/45(U) †	3,702,112	4,776,199	2.00%, 12/01/50 TBA	44,300,000	45,645,622
Tower Bridge Funding No. 1 PLC, Class A (Floating, ICE LIBOR GBP 3M + 1.00%), 1.06%, 03/20/56(U) †	254,037	328,867	2.50%, 12/01/50 TBA	28,000,000	29,284,725
Tower Bridge Funding No. 2 PLC, Class A (Floating, ICE LIBOR GBP 3M + 0.90%), 0.96%, 03/20/56(U) †	676,629	872,709	VNDO Mortgage Trust, Series 2012-6AVE, Class A 3.00%, 11/15/30 144A	100,000	103,316
Trinity Square PLC, Series 2015-1A, Class A (Floating, ICE LIBOR GBP 3M + 1.15%), 1.23%, 07/15/51(U) 144A †	169,222	218,720	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2002-AR19, Class A7 3.84%, 02/25/33† γ	2,719	2,759
			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), 2.42%, 06/25/42†	6,911	6,601
			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), 0.93%, 01/25/45†	864,445	846,484
			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), 0.44%, 10/25/45†	619,097	612,380
			Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY1, Class 1A1 3.51%, 02/25/37† γ	187,273	168,088
			Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY1, Class 2A3 3.63%, 02/25/37† γ	115,455	111,354
			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), 1.78%, 04/25/47†	436,480	402,205
			Washington Mutual Mortgage Pass-Through Certificates, Series 2005-AR8, Class 1A1A (Floating, ICE LIBOR USD 1M + 0.54%, 0.27% Floor, 10.50% Cap), 0.69%, 07/25/45†	448,974	417,819

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Washington Mutual Mortgage Pass-Through Certificates, Series 2005-AR8, Class 2A1A (Floating, ICE LIBOR USD 1M + 0.58%, 0.29% Floor, 10.50% Cap), 0.73%, 07/25/45†	\$ 93,032	\$ 89,241	Chicago Transit Authority Sales Tax Receipts Fund, Revenue Bond, Series B 6.90%, 12/01/40	\$ 300,000	\$ 428,341
Waterfall Commercial Mortgage Trust, Series 2015-SBC5, Class A 4.10%, 09/14/22 144A	115,564	114,098	Health & Educational Facilities Authority of the State of Missouri, Revenue Bond, Series A 3.23%, 05/15/50	460,000	521,001
Wells Fargo Alternative Loan Trust, Series 2007-PA6, Class A1 3.46%, 12/28/37† γ	319,489	307,786	Metropolitan Transportation Authority, Revenue Bond 5.18%, 11/15/49	825,000	902,129
Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B 4.41%, 07/15/46† γ	20,000	18,909	Port Authority of New York & New Jersey, Revenue Bond, Series 192 4.81%, 10/15/65	300,000	401,928
Wells Fargo Commercial Mortgage Trust, Series 2017-RC1, Class D 3.25%, 01/15/60 144A	150,000	118,007	State of California, General Obligation 7.95%, 03/01/36	28	26
Wells Fargo Mortgage Backed Securities Trust, Series 2019-3, Class A1 3.50%, 07/25/49 144A † γ	247,099	254,739	7.55%, 04/01/39	410,000	718,220
WFRBS Commercial Mortgage Trust, Series 2012-C7, Class XA 1.47%, 06/15/45 144A † IO γ	258,134	3,752	State of Illinois, General Obligation 5.10%, 06/01/33	1,115,000	1,127,611
WFRBS Commercial Mortgage Trust, Series 2013-C13, Class XA 1.33%, 05/15/45 144A † IO γ	2,236,447	56,179	6.63%, 02/01/35	495,000	546,163
WFRBS Commercial Mortgage Trust, Series 2014-C19, Class XA 1.19%, 03/15/47† IO γ	887,249	21,810	7.35%, 07/01/35	465,000	527,154
WFRBS Commercial Mortgage Trust, Series 2014-C21, Class XA 1.19%, 08/15/47† IO γ	2,849,098	88,722	University of California, Revenue Bond, Series BG 1.61%, 05/15/30	1,600,000	1,604,784
WFRBS Commercial Mortgage Trust, Series 2014-C24, Class AS 3.93%, 11/15/47	290,000	298,957	Total Municipal Bonds (Cost \$8,267,867)		<u>9,282,837</u>
WFRBS Commercial Mortgage Trust, Series 2014-C24, Class C 4.29%, 11/15/47	300,000	174,165		Number of Contracts	Notional Amount
Worldwide Plaza Trust, Series 2017-WWP, Class A 3.53%, 11/10/36 144A	1,900,000	<u>2,094,733</u>	PURCHASED OPTIONS — 0.0%		
Total Mortgage-Backed Securities (Cost \$754,125,946)		<u>772,574,570</u>	Call Options — 0.0%		
MUNICIPAL BONDS — 0.5%			10-Year U.S. Treasury Note Future expiration date 11/2020, Strike Price \$1,395.00, Expires 10/23/20 (GSC)	56	\$7,813,750
American Municipal Power, Inc., Hydroelectric Projects, Revenue Bond, Series B 8.08%, 02/15/50	600,000	1,143,414	10-Year U.S. Treasury Note Future expiration date 11/2020, Strike Price \$1,397.00, Expires 10/23/20 (GSC)	48	6,697,500
American Municipal Power, Inc., Revenue Bond, Series E 6.27%, 02/15/50	250,000	362,603	Long U.S. Treasury Bond Future expiration date 11/2020, Strike Price \$1,760.00, Expires 10/23/20 (GSC)	25	4,407,033
Chicago Transit Authority Sales Tax Receipts Fund, Revenue Bond, Series A 6.90%, 12/01/40	700,000	999,463			71,356

	Number of Contracts	Notional Amount	Value		Par	Value
				0.10%, 12/03/20Ω Δ	\$ 5,930,000	\$ 5,929,118
Long U.S. Treasury Bond Future expiration date 11/2020, Strike Price \$1,770.00, Expires 10/23/20 (GSC)	56	\$ 9,871,753	\$ 57,750			15,798,706
				U.S. Treasury Bonds		
				4.38%, 02/15/38	10,000	15,406
				4.25%, 05/15/39	4,300,000	6,606,715
				4.38%, 11/15/39	200,000	312,984
Long U.S. Treasury Bond Future expiration date 11/2020, Strike Price \$1,780.00, Expires 10/23/20 (GSC)	32	5,641,002	21,000	1.13%, 08/15/40	2,470,000	2,429,284
			183,106	2.75%, 08/15/42	600,000	770,461
				2.75%, 11/15/42	700,000	898,269
				2.88%, 05/15/43Δ	3,200,000	4,186,875
				3.63%, 02/15/44	6,460,000	9,459,862
				3.38%, 05/15/44‡‡	3,200,000	4,525,625
				3.13%, 08/15/44Δ	4,800,000	6,546,375
				3.00%, 11/15/44‡‡	3,100,000	4,151,457
				2.50%, 02/15/45Δ	950,000	1,172,062
Put Options — 0.0%				2.88%, 08/15/45	4,340,000	5,715,407
10-Year U.S. Treasury Note Future expiration date 11/2020, Strike Price \$1,390.00, Expires 10/23/20 (GSC)	25	3,488,281	4,688	2.75%, 08/15/47	7,940,000	10,331,615
				3.00%, 02/15/48	6,170,000	8,406,625
				3.13%, 05/15/48‡‡	5,380,000	7,500,477
				3.00%, 02/15/49‡‡ Δ	80,000	109,666
				2.88%, 05/15/49Δ	6,200,000	8,325,680
10-Year U.S. Treasury Note Future expiration date 11/2020, Strike Price \$1,392.00, Expires 10/23/20 (GSC)	28	3,906,875	7,000	2.25%, 08/15/49Δ	3,400,000	4,056,227
				2.00%, 02/15/50Δ	19,840,000	22,515,300
				1.25%, 05/15/50Δ	14,950,000	14,216,516
				1.38%, 08/15/50	25,950,000	25,473,574
						147,726,462
				U.S. Treasury Inflationary Index Bonds		
				2.13%, 02/15/40	2,253,688	3,462,851
				2.13%, 02/15/41	567,917	884,708
				0.75%, 02/15/42	240,799	303,931
				1.38%, 02/15/44‡‡ Δ	2,645,941	3,777,101
				0.75%, 02/15/45	671,183	857,596
				1.00%, 02/15/46	1,213,796	1,643,814
				1.00%, 02/15/48	1,660,122	2,298,975
				1.00%, 02/15/49	6,703,152	9,391,689
				0.25%, 02/15/50	584,524	692,870
						23,313,535
				U.S. Treasury Notes		
				2.00%, 12/31/21‡‡	1,500,000	1,534,922
				1.88%, 03/31/22‡‡	1,900,000	1,949,801
				1.88%, 09/30/22‡‡	3,000,000	3,104,648
				2.00%, 10/31/22‡‡	2,700,000	2,805,152
				2.25%, 11/15/24	260,000	281,673
				0.38%, 04/30/25Δ	500,000	503,037
				0.25%, 05/31/25Δ	11,840,000	11,842,312
				0.25%, 06/30/25Δ	100,000	99,973
				2.88%, 07/31/25	2,330,000	2,622,251
				0.25%, 08/31/25Δ	170,000	169,887
				2.25%, 11/15/25	1,480,000	1,627,451
				2.63%, 01/31/26	3,120,000	3,502,931
				2.25%, 03/31/26	1,500,000	1,657,559
				2.13%, 05/31/26Δ	6,320,000	6,953,481
				2.25%, 02/15/27Δ	3,518,000	3,929,166
				0.50%, 04/30/27	8,610,000	8,653,050
Total Purchased Options (Premiums paid \$339,568)			288,739			
		Par				
U.S. TREASURY OBLIGATIONS — 15.0%						
U.S. Cash Management Bill 0.10%, 12/08/20Ω Δ		\$ 390,000	389,904			
U.S. Treasury Bills 0.13%, 10/20/20Ω Δ		660,000	659,977			
0.15%, 10/22/20Ω Δ		9,210,000	9,209,611			

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Number of Contracts	Notional Amount	Value
0.50%, 06/30/27	\$12,510,000	\$ 12,559,356				
0.50%, 08/31/27	4,860,000	4,874,428				
0.38%, 09/30/27	7,120,000	7,077,169				
2.75%, 02/15/28††	1,400,000	1,629,469				
2.88%, 05/15/28	800,000	941,781				
3.13%, 11/15/28	8,180,000	9,859,776				
2.63%, 02/15/29	1,000,000	1,168,672				
0.63%, 05/15/30Δ	510,000	508,566				
0.63%, 08/15/30Δ	7,320,000	7,283,972				
		<u>97,140,483</u>				
U.S. Treasury Strips						
2.22%, 02/15/40Ω ††	2,790,000	2,156,144				
2.18%, 08/15/41Ω ††	1,080,000	807,370				
		<u>2,963,514</u>				
Total U.S. Treasury Obligations (Cost \$268,271,473)		<u>287,332,604</u>				
	Shares					
MONEY MARKET FUNDS — 6.6%						
GuideStone Money Market Fund, 0.02% (Institutional Class)∅ ∞	112,477,900	112,477,900				
Northern Institutional Liquid Assets Portfolio (Shares), 0.10%∅ §	12,211,608	12,211,608				
Northern Institutional U.S. Government Portfolio (Shares), 0.00%∅	1,002,497	1,002,497				
Total Money Market Funds (Cost \$125,692,005)		<u>125,692,005</u>				
	Par					
REPURCHASE AGREEMENTS — 3.1%						
Deutsche Bank AG 0.11% (dated 10/01/20, due 10/02/20, repurchase price \$30,355,171, collateralized by U.S. Treasury Note, 0.13%, due 01/15/30, total market value \$27,263,000)	\$29,700,000	29,700,000				
JP Morgan Securities LLC 0.11% (dated 09/30/20, due 10/01/20, repurchase price \$29,586,618, collateralized by U.S. Treasury Inflationary Index Note, 0.50%, due 01/15/28, total market value \$25,054,000)	29,000,000	29,000,000				
Total Repurchase Agreements (Cost \$58,700,000)		<u>58,700,000</u>				
TOTAL INVESTMENTS — 117.5% (Cost \$2,162,991,681)		<u>2,249,176,632</u>				
			WRITTEN OPTIONS — (0.0)%			
			Call Options — (0.0)%			
			10-Year U.S. Treasury Note Future expiration date 11/2020, Strike Price \$1,400.00, Expires 10/23/20 (GSC)	(48)	\$ (6,697,500)	\$ (7,500)
			10-Year U.S. Treasury Note Future expiration date 11/2020, Strike Price \$1,420.00, Expires 10/23/20 (GSC)	(66)	(9,209,063)	(1,032)
			10-Year U.S. Treasury Note Future expiration date 12/2020, Strike Price \$1,410.00, Expires 11/20/20 (GSC)	(128)	(17,860,000)	(28,000)
			10-Year U.S. Treasury Note Future expiration date 12/2020, Strike Price \$1,415.00, Expires 11/20/20 (GSC)	(64)	(8,930,000)	(9,000)
			Long U.S. Treasury Bond Future expiration date 12/2020, Strike Price \$1,800.00, Expires 11/20/20 (GSC)	(24)	(4,230,751)	(26,625)
			Long U.S. Treasury Bond Future expiration date 12/2020, Strike Price \$1,810.00, Expires 11/20/20 (GSC)	(32)	(5,641,002)	<u>(27,500)</u>
						<u>(99,657)</u>
			Call Swaptions — (0.0)%			
			Pay .448% (Semiannually); Receive 3-Month LIBOR (Quarterly); Interest Rate Swap Maturing 5/14/2026 USD, Strike Price \$0.45, Expires 05/12/21 (DEUT)	1	(4,400,000)	(22,528)

	<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 .48% (Semiannually); Receive 3-Month LIBOR (Quarterly): Interest Rate Swap Maturing 5/21/2026 USD, Strike Price \$0.48, Expires 05/19/21 (JPM)	1	\$(4,600,000)	\$(21,332)	10-Year U.S. Treasury Note Future expiration date 12/2020, Strike Price \$1,355.00, Expires 11/20/20 (GSC)	(70)	\$ (9,767,188)	\$ (5,469)
Pay .506% (Semiannually); Receive 3-Month LIBOR (Quarterly): Interest Rate Swap Maturing 4/8/2026 USD, Strike Price \$0.51, Expires 04/06/21 (DEUT)	1	(3,300,000)	(10,629)	10-Year U.S. Treasury Note Future expiration date 12/2020, Strike Price \$1,375.00, Expires 11/20/20 (GSC)	(26)	(3,627,813)	(6,094)
Pay 0.1% (Annually); Receive 6-Month EURIBOR (Semiannually): Interest Rate Swap Maturing 12/3/2030 EUR, Strike Price \$0.10, Expires 12/01/20 (CITI)	1	(5,050,000)	(3,003)	10-Year U.S. Treasury Note Future expiration date 12/2020, Strike Price \$1,720.00, Expires 11/20/20 (GSC)	(27)	(4,759,595)	(31,219)
Pay 0.1% (Annually); Receive 6-Month EURIBOR (Semiannually): Interest Rate Swap Maturing 12/4/2030 EUR, Strike Price \$0.10, Expires 12/02/20 (CITI)	1	(3,420,000)	<u>(2,113)</u> <u>(59,605)</u>	10-Year U.S. Treasury Note Future expiration date 12/2020, Strike Price \$1,730.00, Expires 11/20/20 (GSC)	(26)	(4,583,314)	(36,562)
Put Options — (0.0)%				FNCL 2.00% expiration date 10/2020, Strike Price \$102.29, Expires 10/07/20 (MSCS)	(7,100,000)	(695,800,000)	<u>(301)</u> <u>(87,083)</u>
10-Year U.S. Treasury Note Future expiration date 11/2020, Strike Price \$1,385.00, Expires 10/23/20 (GSC)	(56)	(7,813,750)	(5,250)	Put Swaptions — (0.0)% Pay 3-Month LIBOR (Quarterly); Receive .448% (Semiannually): Interest Rate Swap Maturing 5/14/2026 USD, Strike Price \$0.45, Expires 05/12/21 (DEUT)	1	(4,400,000)	(30,590)
10-Year U.S. Treasury Note Future expiration date 12/2020, Strike Price \$1,340.00, Expires 11/20/20 (GSC)	(70)	(9,767,188)	(2,188)	Pay 3-Month LIBOR (Quarterly); Receive .48% (Semiannually): Interest Rate Swap Maturing 5/21/2026 USD, Strike Price \$0.48, Expires 05/19/21 (JPM)	1	(4,600,000)	(36,426)

MEDIUM-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Number of Contracts	Notional Amount	Value		Number of Contracts	Notional Amount	Value
Pay 3-Month LIBOR (Quarterly); Receive .506% (Semiannually): Interest Rate Swap Maturing 4/8/2026 USD, Strike Price \$0.51, Expires 04/06/21 (DEUT)	1	\$(3,300,000)	\$(28,158)	Pay 6-Month LIBOR (Semiannually); Receive .35% (Semiannually): Interest Rate Swap Maturing 10/21/2030 GBP, Strike Price \$0.35, Expires 10/21/20 (BOA)	1	\$(7,660,000)	\$ (23,621)
Pay 6-Month EURIBOR (Semiannually); Receive (.15)% (Annually): Interest Rate Swap Maturing 12/3/2030 EUR, Strike Price \$(0.15), Expires 12/01/20 (CITI)	1	(5,050,000)	(64,675)				<u>(305,838)</u>
Pay 6-Month EURIBOR (Semiannually); Receive (.15)% (Annually): Interest Rate Swap Maturing 12/4/2030 EUR, Strike Price \$(0.15), Expires 12/02/20 (CITI)	1	(3,420,000)	(43,963)	Total Written Options (Premiums received \$ (902,155))			<u>(552,183)</u>
Pay 6-Month EURIBOR (Semiannually); Receive (.2)% (Annually): Interest Rate Swap Maturing 12/7/2030 EUR, Strike Price \$(0.20), Expires 12/03/20 (BOA)	1	(8,470,000)	(77,110)	Par			
Pay 6-Month LIBOR (Semiannually); Receive .35% (Semiannually): Interest Rate Swap Maturing 10/2/2030 GBP, Strike Price \$0.35, Expires 10/02/20 (CITI)	1	(2,910,000)	(509)	TBA SALE COMMITMENTS — (4.5)%			
Pay 6-Month LIBOR (Semiannually); Receive .35% (Semiannually): Interest Rate Swap Maturing 10/2/2030 GBP, Strike Price \$0.35, Expires 10/02/20 (JPM)	1	(4,490,000)	(786)	Uniform Mortgage Backed Securities 3.50%, 10/01/50 TBA		\$(53,200,000)	(56,094,828)
				Uniform Mortgage Backed Securities 5.00%, 10/01/50 TBA		(4,000,000)	(4,383,594)
				Government National Mortgage Association 4.00%, 10/01/50 TBA		(4,000,000)	(4,250,234)
				Uniform Mortgage Backed Securities 4.00%, 11/01/50 TBA		(2,000,000)	(2,135,430)
				Government National Mortgage Association 3.00%, 10/01/50 TBA		(1,000,000)	(1,040,703)
				Uniform Mortgage Backed Securities 4.50%, 10/01/50 TBA		(5,000,000)	(5,409,375)
				Uniform Mortgage Backed Securities 2.00%, 10/01/50 TBA		(4,000,000)	(4,135,938)
				Uniform Mortgage Backed Securities 2.00%, 10/01/35 TBA		(1,200,000)	(1,247,719)
				Government National Mortgage Association 2.50%, 10/01/50 TBA		(6,000,000)	<u>(6,301,640)</u>
				Total TBA Sale Commitments (Proceeds \$(85,062,638))			<u>(84,999,461)</u>
				Liabilities in Excess of Other Assets — (13.0)%			<u>(248,939,080)</u>
				NET ASSETS — 100.0%			<u><u>\$1,914,685,908</u></u>

Futures Contracts outstanding at September 30, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
Euro-BTP	12/2020	147	\$ 25,435,436	\$ 525,201
Euro-Bund	12/2020	(241)	(49,312,452)	(449,360)
Euro-OAT	12/2020	39	7,707,042	114,222
10-Year Japanese Treasury Bond	12/2020	(9)	(12,980,515)	(23,046)
90-Day Eurodollar	12/2020	(43)	(10,723,662)	(1,075)
10-Year Commonwealth Treasury Bond	12/2020	(3)	(311,317)	1,479,041
10-Year U.S. Treasury Note	12/2020	213	29,720,156	72,232
U.S. Treasury Long Bond	12/2020	(259)	(45,656,844)	122,995
Ultra 10-Year U.S. Treasury Note	12/2020	(26)	(4,157,969)	(500)
Ultra Long U.S. Treasury Bond	12/2020	270	59,889,375	(208,578)
Long GILT	12/2020	(133)	(23,358,729)	25,468
2-Year U.S. Treasury Note	12/2020	185	40,877,773	13,693
30-Year Euro Buxl	12/2020	(10)	(2,610,812)	(74,712)
5-Year U.S. Treasury Note	12/2020	966	121,746,188	155,150
90-Day Eurodollar	03/2021	(276)	(68,865,450)	(85,800)
90-Day Eurodollar	06/2021	(91)	(22,706,775)	(258,200)
90-Day Eurodollar	12/2021	(407)	(101,536,325)	(651,675)
Total Futures Contracts outstanding at September 30, 2020			<u>\$ (56,844,880)</u>	<u>\$ 755,056</u>

Forward Foreign Currency Contracts outstanding at September 30, 2020:

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counter- party	Net Unrealized Appreciation (Depreciation)
10/02/20	U.S. Dollars	24,619,178	British Pounds	18,620,000	UBS	\$ 592,860
10/16/20	U.S. Dollars	4,781,442	Russian Rubles	346,272,014	GSC	330,970
10/16/20	Euro	11,616,565	U.S. Dollars	13,480,327	CITI	144,163
10/02/20	U.S. Dollars	6,906,396	Euro	5,771,000	BAR	140,187
10/02/20	U.S. Dollars	3,508,459	British Pounds	2,611,000	JPM	139,355
10/16/20	Russian Rubles	346,272,014	U.S. Dollars	4,372,121	GSC	78,350
10/16/20	Mexican Pesos	39,344,538	U.S. Dollars	1,718,928	GSC	56,957
10/16/20	Canadian Dollars	3,789,664	U.S. Dollars	2,789,410	GSC	56,793
01/19/21	Mexican Pesos	90,934,538	U.S. Dollars	4,009,406	CITI	50,017
10/16/20	Mexican Pesos	51,590,000	U.S. Dollars	2,285,575	CITI	43,030
10/16/20	Australian Dollars	935,862	U.S. Dollars	646,915	CITI	23,421
03/15/21	U.S. Dollars	1,468,310	Peruvian Nuevo Soles	5,260,955	DEUT	10,177
10/02/20	U.S. Dollars	286,544	Canadian Dollars	374,000	BNP	5,669
10/16/20	U.S. Dollars	357,460	Euro	300,000	CITI	5,605
11/09/20	U.S. Dollars	803,923	Euro	682,926	DEUT	2,548
12/16/20	Japanese Yen	34,148,689	U.S. Dollars	321,682	UBS	2,474
10/16/20	Japanese Yen	201,423,893	U.S. Dollars	1,907,886	GSC	2,326
12/16/20	Swedish Kronor	932,349	U.S. Dollars	103,000	DEUT	1,213
01/19/21	Japanese Yen	170,558,656	U.S. Dollars	1,618,841	GSC	1,180
11/03/20	U.S. Dollars	6,771,784	Euro	5,771,000	BNP	684
12/16/20	British Pounds	200,000	U.S. Dollars	257,886	SS	322
12/16/20	Japanese Yen	10,010,910	U.S. Dollars	95,000	SS	28
Subtotal Appreciation						<u>\$ 1,688,329</u>
12/16/20	U.S. Dollars	117,000	Canadian Dollars	156,588	RBC	\$ (643)
11/17/20	U.S. Dollars	305,231	Japanese Yen	32,400,000	JPM	(2,145)
10/02/20	U.S. Dollars	538,760	British Pounds	420,000	BAR	(3,187)
12/16/20	U.S. Dollars	431,843	New Zealand Dollars	659,000	CITI	(4,088)

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)
12/16/20	British Pounds	159,113	U.S. Dollars	209,529	UBS	\$ (4,108)
12/16/20	Euro	344,000	Norwegian Kroner	3,806,572	CITI	(4,135)
12/16/20	Swedish Kronor	2,953,962	U.S. Dollars	335,794	UBS	(5,617)
12/16/20	Canadian Dollars	449,894	U.S. Dollars	344,014	UBS	(6,014)
10/16/20	U.S. Dollars	1,903,616	Japanese Yen	201,423,893	GSC	(6,596)
10/16/20	U.S. Dollars	235,177	British Pounds	188,429	CITI	(7,984)
12/16/20	Euro	1,120,576	U.S. Dollars	1,327,449	UBS	(11,228)
10/16/20	Euro	1,030,000	U.S. Dollars	1,220,401	CITI	(12,365)
01/13/21	U.S. Dollars	6,501,178	British Pounds	5,046,170	DEUT	(15,186)
10/16/20	U.S. Dollars	419,467	Chinese Offshore Yuan	2,958,374	GSC	(16,110)
12/16/20	U.S. Dollars	671,365	Norwegian Kroner	6,414,423	CITI	(16,481)
12/16/20	Norwegian Kroner	5,376,517	U.S. Dollars	595,149	SS	(18,602)
10/16/20	Indonesian Rupiahs	53,935,795,049	U.S. Dollars	3,672,099	CITI	(49,933)
10/16/20	U.S. Dollars	4,052,522	Mexican Pesos	90,934,538	CITI	(51,968)
01/19/21	U.S. Dollars	4,328,130	Russian Rubles	346,272,014	GSC	(76,261)
11/03/20	U.S. Dollars	27,858,017	British Pounds	21,651,000	HSBC	(84,389)
10/16/20	Brazilian Reals	14,592,110	U.S. Dollars	2,715,670	GSC	(118,411)
10/16/20	U.S. Dollars	26,778,850	Euro	23,632,249	CITI	(938,235)
Subtotal Depreciation						<u>\$ (1,453,686)</u>
Total Forward Foreign Currency Contracts outstanding at September 30, 2020						<u>\$ 234,643</u>

Swap Agreements outstanding at September 30, 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, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	6/20/2021	JPM	USD	30,000	\$ (203)	\$ (252)	\$ 49
Peoples Republic of China, 7.5% due 10/28/27 (Pay Quarterly)	(1.00)%	6/20/2022	CITI	USD	70,000	(1,063)	(1,226)	163
Subtotal Appreciation						<u>\$ (1,266)</u>	<u>\$ (1,478)</u>	<u>\$ 212</u>
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	12/20/2020	JPM	USD	590,000	\$ (1,349)	\$ 2,495	\$ (3,844)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	12/20/2020	CITI	USD	330,000	(754)	2,663	(3,417)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	12/20/2020	BOA	USD	300,000	(686)	1,691	(2,377)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	6/20/2021	CITI	USD	920,000	(6,254)	6,695	(12,949)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	6/20/2021	BOA	USD	460,000	(3,127)	5,499	(8,626)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	6/20/2021	DEUT	USD	360,000	(2,445)	2,602	(5,047)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	6/20/2021	JPM	USD	290,000	(1,972)	1,476	(3,448)
Peoples Republic of China, 4.25% due 10/28/14 (Pay Quarterly)	(1.00)%	12/20/2021	DEUT	USD	430,000	(4,851)	1,639	(6,490)
Peoples Republic of China, 7.5% due 10/28/27 (Pay Quarterly)	(1.00)%	6/20/2022	JPM	USD	630,000	(9,564)	(6,835)	(2,729)
Subtotal Depreciation						<u>\$ (31,002)</u>	<u>\$ 17,925</u>	<u>\$ (48,927)</u>
Net Credit Default Swaps on Sovereign Issuers—Buy Protection outstanding at September 30, 2020						<u>\$ (32,268)</u>	<u>\$ 16,447</u>	<u>\$ (48,715)</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)	1.07%	1.00%	12/20/2023	USD	600,000	\$ (1,175)	\$ (25,420)	\$ 24,245
General Electric Co., 2.70% due 10/9/2022 (Receive Quarterly)	1.27%	1.00%	6/20/2024	USD	2,150,000	(20,487)	(34,866)	14,379
Prudential Financial, Inc., 3.50% due 5/15/2024 (Receive Quarterly)	0.38%	1.00%	6/20/2024	USD	1,075,000	24,987	18,590	6,397
Republic of Indonesia, 5.88% due 3/13/2020 (Receive Quarterly)	0.82%	1.00%	6/20/2024	USD	3,470,000	<u>24,040</u>	<u>4,023</u>	<u>20,017</u>
Subtotal Appreciation						<u>\$ 27,365</u>	<u>\$ (37,673)</u>	<u>\$ 65,038</u>
Republic of Colombia, 10.38% due 1/28/2033 (Receive Quarterly)	1.11%	1.00%	6/20/2024	USD	1,000,000	\$ (3,920)	\$ 5,985	\$ (9,905)
The Boeing Co., 8.75% due 8/15/21 (Receive Quarterly)	2.99%	1.00%	6/20/2024	USD	475,000	(32,297)	11,979	(44,276)
General Electric Co., 2.70% due 10/9/2022 (Receive Quarterly)	1.42%	1.00%	12/20/2024	USD	600,000	(10,151)	(9,660)	(491)
Republic of Peru 8.75% 11/21/2033 (Receive Quarterly)	0.61%	1.00%	12/20/2024	USD	1,000,000	16,680	21,212	(4,532)
Russian Federation, 1.00% due 12/20/2024 (Receive Quarterly)	1.06%	1.00%	12/20/2024	USD	1,950,000	(4,542)	33,333	(37,875)
Rolls-Royce Holdings PLC (Receive Quarterly)	5.03%	1.00%	6/20/2025	EUR	1,700,000	<u>(325,596)</u>	<u>(263,901)</u>	<u>(61,695)</u>
Subtotal Depreciation						<u>\$(359,826)</u>	<u>\$(201,052)</u>	<u>\$(158,774)</u>
Net Centrally Cleared Credit Default Swaps on Corporate and Sovereign Issuers—Sell Protection outstanding at September 30, 2020						<u>\$(332,461)</u>	<u>\$(238,725)</u>	<u>\$ (93,736)</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)	0.85%	1.00%	6/20/2025	USD	47,340,000	\$336,516	\$ 1,855	\$ 334,661
Subtotal Appreciation						<u>\$336,516</u>	<u>\$ 1,855</u>	<u>\$ 334,661</u>
Markit CDX.NA.IG.34 Index (Receive Quarterly)	0.69%	1.00%	6/20/2023	USD	12,425,000	\$107,920	\$161,786	\$ (53,866)
Markit CDX.NA.IG.33 Index (Receive Quarterly)	0.80%	1.00%	12/20/2024	USD	10,025,000	83,712	190,390	(106,678)
Markit CDX.NA.IG.34 Index (Receive Quarterly)	0.85%	1.00%	6/20/2025	USD	17,550,000	124,754	139,518	(14,764)
Markit CDX.NA.HY.35 Index (Receive Quarterly)	4.09%	5.00%	12/20/2025	USD	600,000	<u>24,791</u>	<u>26,231</u>	<u>(1,440)</u>
Subtotal Depreciation						<u>\$341,177</u>	<u>\$517,925</u>	<u>\$(176,748)</u>
Net Centrally Cleared Credit Default Swaps on Credit Indexes—Sell Protection outstanding at September 30, 2020						<u>\$677,693</u>	<u>\$519,780</u>	<u>\$ 157,913</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	15,744,747	\$116,038	\$10,600	\$105,438
						<u>\$116,038</u>	<u>\$10,600</u>	<u>\$105,438</u>

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)
Centrally Cleared Interest Rate Swaps							
6-Month EURIBOR (Semiannually)	0.50% (Annually)	12/16/2022	EUR	4,200,000	\$ (1,569)	\$ (5,693)	\$ 4,124
0.75% (Semiannually)	3-Month LIBOR (Quarterly)	12/16/2023	USD	31,640,000	(469,050)	(479,060)	10,010
3-Month CDOR (Semiannually)	1.25% (Semiannually)	12/16/2023	CAD	40,240,000	565,575	556,273	9,302
1-Month LIBOR + .09% (Quarterly)	3-Month LIBOR (Quarterly)	7/25/2024	USD	25,000,000	15,540	406	15,134
1-Day Brazil Cetip DI Interbank							
Deposit Rate (Upon termination)	6.26% (Upon termination)	1/2/2025	BRL	1,875,519	7,447	7,048	399
6-Month ASX BBSW (Semiannually)	0.55% (Semiannually)	5/16/2025	AUD	23,660,000	99,872	(14,714)	114,586
6-Month NIBOR (Semiannually)	0.75% (Annually)	12/16/2025	NOK	72,730,000	49,483	30,387	19,096
6-Month WIBOR (Semiannually)	0.75% (Annually)	12/16/2025	PLN	3,720,000	10,198	(794)	10,992
6-Month ASX BBSW (Semiannually)	0.96% (Semiannually)	4/21/2027	AUD	5,410,000	45,903	948	44,955
0.26% (Annually)	1-Day US Federal Fund Effective Rate (Annually)	5/15/2027	USD	13,194,000	1,764	(42,548)	44,312
6-Month LIBOR (Semiannually)	0.50% (Annually)	12/16/2027	CHF	8,750,000	(15,694)	(34,622)	18,928
6-Month ASX BBSW (Semiannually)	0.92% (Semiannually)	9/4/2028	AUD	9,370,000	22,711	(2,265)	24,976
28-Day Mexico Interbank TIEE							
(Lunar)	7.45% (Lunar)	7/18/2029	MXN	165,770,000	932,904	68,837	864,067
6-Month EURIBOR (Semiannually)	0.05% (Annually)	5/21/2030	EUR	8,420,000	61,886	19,354	42,532
3-Month New Zealand BBR FRA							
(Quarterly)	0.50% (Semiannually)	12/16/2030	NZD	760,000	(1,288)	(2,629)	1,341
6-Month ASX BBSW (Semiannually)	1.00% (Semiannually)	12/16/2030	AUD	3,440,000	44,810	33,556	11,254
1.16% (Semiannually)	3-Month LIBOR (Quarterly)	5/21/2035	USD	10,580,000	119,278	29,844	89,434
1.36% (Semiannually)	6-Month ASX BBSW (Semiannually)	4/21/2040	AUD	1,560,000	26,190	(709)	26,899
6-Month EURIBOR (Semiannually)	0.25% (Annually)	12/16/2040	EUR	280,000	14,910	11,506	3,404
0.86% (Semiannually)	3-Month LIBOR (Quarterly)	4/9/2045	USD	2,690,000	50,850	—	50,850
0.56% (Annually)	1-Day SOFR (Annually)	7/20/2045	USD	5,310,000	328,082	70,079	258,003
0.74% (Annually)	1-Day SOFR (Annually)	8/19/2045	USD	3,610,000	75,400	—	75,400
0.80% (Semiannually)	3-Month LIBOR (Quarterly)	11/15/2045	USD	1,668,000	116,352	76,382	39,970
1.00% (Semiannually)	3-Month LIBOR (Quarterly)	2/15/2047	USD	8,077,000	231,455	97,887	133,568
0.90% (Semiannually)	3-Month LIBOR (Quarterly)	3/17/2050	USD	2,110,000	123,295	(64)	123,359
3-Month CDOR (Semiannually)	1.75% (Semiannually)	6/17/2050	CAD	680,000	38,825	34,699	4,126
0.50% (Annually)	6-Month EURIBOR (Semiannually)	6/20/2050	EUR	1,770,000	(123,345)	(125,934)	2,589
0.89% (Semiannually)	3-Month LIBOR (Quarterly)	7/13/2050	USD	1,165,000	72,183	(145)	72,328
0.50% (Annually)	1-Day SONIA (Annually)	12/16/2050	GBP	3,200,000	(229,112)	(245,100)	15,988
Subtotal Appreciation					\$ 2,214,855	\$ 82,929	\$ 2,131,926
0.25% (Annually)	3-Month WIBOR (Quarterly)	12/16/2021	PLN	18,510,000	\$ (3,623)	\$ (950)	\$ (2,673)
3-Month LIBOR (Quarterly)	0.19% (Semiannually)	6/15/2022	USD	21,256,000	(6,020)	(96)	(5,924)
28-Day Mexico Interbank TIEE							
(Lunar)	4.50% (Lunar)	12/14/2022	MXN	40,430,000	(2,201)	829	(3,030)
1-Day Brazil Cetip DI Interbank							
Deposit Rate (Upon termination)	4.93% (Upon termination)	1/2/2024	BRL	5,380,746	(12,060)	359	(12,419)
6-Month LIBOR (Semiannually)	0.10% (Semiannually)	3/20/2024	JPY	800,000,000	41,964	42,931	(967)
3-Month CDOR (Semiannually)	0.81% (Semiannually)	9/30/2024	CAD	28,840,000	2,395	2,396	(1)
1-Day US Federal Fund Effective Rate							
(Annually)	0.10% (Annually)	11/30/2024	USD	18,156,000	5,528	11,402	(5,874)
0.31% (Annually)	6-Month EURIBOR (Semiannually)	5/18/2025	EUR	17,420,000	(65,418)	15,870	(81,288)
7-Day CFETS Repo Rate (Quarterly)	2.50% (Quarterly)	6/17/2025	CNY	18,990,000	(17,440)	28,808	(46,248)
28-Day Mexico Interbank TIEE							
(Lunar)	5.10% (Lunar)	12/10/2025	MXN	61,100,000	(4,826)	—	(4,826)
0.25% (Annually)	6-Month EURIBOR (Semiannually)	12/16/2025	EUR	18,960,000	(190,133)	(179,684)	(10,449)
3-Month LIBOR (Quarterly)	1.00% (Semiannually)	12/16/2025	USD	1,090,000	34,377	34,753	(376)
3-Month STIBOR (Quarterly)	0.00% (Annually)	12/16/2025	SEK	82,910,000	(35,092)	(31,269)	(3,823)
0.25% (Annually)	6-Month EURIBOR (Semiannually)	12/16/2027	EUR	8,660,000	(69,039)	(52,220)	(16,819)
1.75% (Semiannually)	3-Month New Zealand BBR FRA (Quarterly)	3/19/2030	NZD	3,680,000	(114,301)	(105,638)	(8,663)

Pay Rate Index/Pay Rate	Receive Rate/Receive Rate Index	Maturity Date	Currency	Notional Amount	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation (Depreciation)
3-Month LIBOR (Quarterly)	0.98% (Semiannually)	5/21/2030	USD	9,810,000	\$ (21,111)	\$ (12,505)	\$ (8,606)
0.25% (Annually)	6-Month EURIBOR (Semiannually)	6/18/2030	EUR	5,970,000	(114,068)	(38,726)	(75,342)
3-Month LIBOR (Quarterly)	1.75% (Semiannually)	6/18/2030	USD	8,120,000	282,993	293,055	(10,062)
0.00% (Annually)	6-Month EURIBOR (Semiannually)	9/8/2030	EUR	6,520,000	(16,870)	2,421	(19,291)
0.25% (Annually)	6-Month EURIBOR (Semiannually)	12/16/2030	EUR	3,470,000	14,434	25,175	(10,741)
2.00% (Semiannually)	6-Month LIBOR (Semiannually)	2/1/2037	GBP	2,100,000	(350,309)	(28,177)	(322,132)
2.05% (Semiannually)	6-Month LIBOR (Semiannually)	2/1/2037	GBP	3,300,000	(554,651)	(55,813)	(498,838)
6-Month LIBOR (Semiannually)	0.04% (Semiannually)	3/10/2038	JPY	344,000,000	(91,197)	—	(91,197)
0.75% (Semiannually)	6-Month LIBOR (Semiannually)	3/20/2038	JPY	1,469,200,000	(1,339,371)	13,013	(1,352,384)
0.26% (Annually)	6-Month EURIBOR (Semiannually)	5/21/2040	EUR	4,020,000	8,661	12,590	(3,929)
0.75% (Annually)	6-Month EURIBOR (Semiannually)	6/19/2040	EUR	2,050,000	(117,555)	(104,495)	(13,060)
3-Month LIBOR (Quarterly)	1.75% (Semiannually)	6/19/2040	USD	1,910,000	58,040	74,881	(16,841)
3-Month LIBOR (Quarterly)	0.85% (Semiannually)	4/10/2050	USD	2,710,000	(40,427)	—	(40,427)
3-Month LIBOR (Quarterly)	1.75% (Semiannually)	6/20/2050	USD	1,330,000	50,254	58,329	(8,075)
0.25% (Annually)	6-Month EURIBOR (Semiannually)	12/16/2050	EUR	370,000	(34,944)	(26,836)	(8,108)
Subtotal Depreciation					<u>\$(2,702,010)</u>	<u>\$ (19,597)</u>	<u>\$(2,682,413)</u>
Net Centrally Cleared Interest Rate Swaps outstanding at September 30, 2020					<u>\$ (487,155)</u>	<u>\$ 63,332</u>	<u>\$ (550,487)</u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$ 15,282,835	\$ —	\$ 15,282,835	\$ —
Asset-Backed Securities	95,069,426	—	95,069,426	—
Corporate Bonds	624,608,501	—	624,608,501	—**
Foreign Bonds	247,586,293	—	247,586,293	—
Loan Agreements	12,758,822	—	12,758,822	—
Money Market Funds	125,692,005	125,692,005	—	—
Mortgage-Backed Securities	772,574,570	—	772,574,570	—
Municipal Bonds	9,282,837	—	9,282,837	—
Purchased Options:				
Call Options	183,106	183,106	—	—
Put Options	105,633	105,633	—	—
Total Purchased Options	288,739	288,739	—	—
Repurchase Agreements	58,700,000	—	58,700,000	—
U.S. Treasury Obligations	287,332,604	—	287,332,604	—
Total Assets - Investments in Securities	<u>\$2,249,176,632</u>	<u>\$125,980,744</u>	<u>\$2,123,195,888</u>	<u>\$ —</u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 1,688,329	\$ —	\$ 1,688,329	\$ —
Futures Contracts	2,508,002	2,508,002	—	—
Swap Agreements	2,637,275	—	2,637,275	—
Total Assets - Other Financial Instruments	<u>\$ 6,833,606</u>	<u>\$ 2,508,002</u>	<u>\$ 4,325,604</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	\$ (84,999,461)	\$ —	\$ (84,999,461)	\$ —
Written Options:				
Call Options	(99,657)	(99,657)	—	—
Call Swaptions	(59,605)	—	(59,605)	—
Put Options	(87,083)	(86,782)	(301)	—
Put Swaptions	(305,838)	—	(305,838)	—
Total Written Options	<u>(552,183)</u>	<u>(186,439)</u>	<u>(365,744)</u>	<u>—</u>
Total Liabilities - Investments in Securities	<u>\$ (85,551,644)</u>	<u>\$ (186,439)</u>	<u>\$ (85,365,205)</u>	<u>\$ —</u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ (1,453,686)	\$ —	\$ (1,453,686)	\$ —
Futures Contracts	(1,752,946)	(1,752,946)	—	—
Swap Agreements	(3,066,862)	—	(3,066,862)	—
Total Liabilities - Other Financial Instruments	<u>\$ (6,273,494)</u>	<u>\$ (1,752,946)</u>	<u>\$ (4,520,548)</u>	<u>\$ —</u>

** 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.

Management has determined that the amount of transfers between Level 3 and Level 2 compared to total net assets is not material; therefore, the amount of transfers between Level 3 and Level 2 is not shown for the period ended September 30, 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 September 30, 2020.

EXTENDED-DURATION BOND FUND

SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Par	Value		Par	Value
ASSET-BACKED SECURITY — 0.1%			3.65%, 09/15/59 144A	\$ 150,000	\$ 148,115
Towd Point Mortgage Trust, Series 2016-4, Class A1			Bank of America Corporation		
2.25%, 07/25/56 144A (Cost \$308,570)	\$ 310,511	\$ 315,657	3.50%, 04/19/26	901,000	1,010,807
			6.11%, 01/29/37	900,000	1,273,388
CORPORATE BONDS — 53.3%			Bank of America NA		
3M Co.			6.00%, 10/15/36	1,315,000	1,891,174
3.05%, 04/15/30	280,000	320,492	Berkshire Hathaway Energy Co.		
Abbott Laboratories			3.70%, 07/15/30 144A	437,000	515,583
3.75%, 11/30/26	1,507,000	1,751,821	Boeing Co. (The)		
1.40%, 06/30/30Δ	690,000	696,018	3.10%, 05/01/26	20,000	19,966
4.90%, 11/30/46	407,000	578,953	3.25%, 02/01/35	5,000	4,705
Aflac, Inc.			3.55%, 03/01/38	25,000	22,831
6.45%, 08/15/40	328,000	478,979	3.63%, 03/01/48	5,000	4,409
Allison Transmission, Inc.			3.85%, 11/01/48	85,000	78,147
4.75%, 10/01/27 144A	85,000	87,709	3.75%, 02/01/50	15,000	13,775
Ally Financial, Inc.			3.95%, 08/01/59	90,000	81,627
8.00%, 11/01/31	177,000	243,013	Booking Holdings, Inc.		
Alta Wind Holdings LLC			0.90%, 09/15/21 CONV	110,000	117,327
7.00%, 06/30/35 144A	292,990	356,826	Boston Properties LP REIT		
Amazon.com, Inc.			3.40%, 06/21/29	1,138,000	1,240,858
1.50%, 06/03/30	2,680,000	2,742,295	Boston Scientific Corporation		
American Airlines Group, Inc.			4.70%, 03/01/49	360,000	476,380
5.00%, 06/01/22 144A	305,000	208,163	Brighthouse Financial, Inc.		
American Airlines Pass-Through Trust, Series 2016-1, Class B			5.63%, 05/15/30	265,000	309,416
5.25%, 01/15/24	448,559	311,442	4.70%, 06/22/47	40,000	38,582
American Airlines Pass-Through Trust, Series 2016-3, Class B			Bristol-Myers Squibb Co.		
3.75%, 10/15/25	218,131	153,233	4.25%, 10/26/49	822,000	1,085,406
American Airlines Pass-Through Trust, Series 2017-1, Class B			Broadcom, Inc.		
4.95%, 02/15/25	94,027	66,632	4.70%, 04/15/25	2,145,000	2,439,871
American Airlines Pass-Through Trust, Series 2017-2, Class B			Burlington Northern Santa Fe LLC		
3.70%, 10/15/25	79,779	51,041	4.15%, 04/01/45	926,000	1,166,710
American International Group, Inc.			Campbell Soup Co.		
3.90%, 04/01/26	1,682,000	1,920,304	4.80%, 03/15/48	400,000	515,589
American Tower Corporation REIT			Chesapeake Energy Corporation		
2.40%, 03/15/25	537,000	568,342	4.88%, 04/15/22#	70,000	3,150
3.38%, 10/15/26	951,000	1,053,966	5.75%, 03/15/23#	20,000	850
Andrew W. Mellon Foundation (The)			5.50%, 09/15/26 CONV #	5,000	188
0.95%, 08/01/27	668,000	669,189	8.00%, 06/15/27#	665,000	25,769
Antares Holdings LP			Cigna Corporation		
6.00%, 08/15/23 144A	255,000	258,133	4.90%, 12/15/48	408,000	531,367
Apple, Inc.			Cincinnati Bell, Inc.		
3.00%, 06/20/27Δ	449,000	507,144	8.00%, 10/15/25 144A	20,000	21,175
1.65%, 05/11/30	2,135,000	2,217,334	Citigroup, Inc.		
1.25%, 08/20/30Δ	1,738,000	1,737,081	8.13%, 07/15/39	802,000	1,397,618
AT&T, Inc.			(Variable, ICE LIBOR USD 3M + 1.84%), 4.28%, 04/24/48^	498,000	627,824
4.30%, 02/15/30	1,869,000	2,218,802	Coca-Cola Co. (The)		
2.75%, 06/01/31	1,169,000	1,236,729	1.38%, 03/15/31	3,337,000	3,325,584
2.25%, 02/01/32	975,000	978,604	Comcast Corporation		
4.50%, 05/15/35	663,000	784,458	3.70%, 04/15/24	929,000	1,026,730
4.30%, 12/15/42	1,242,000	1,409,362	2.65%, 02/01/30	1,225,000	1,336,949
4.50%, 03/09/48	90,000	103,625	3.97%, 11/01/47	365,000	437,835
			Continental Resources, Inc.		
			4.50%, 04/15/23	40,000	38,193
			3.80%, 06/01/24Δ	125,000	115,625

EXTENDED-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Cox Communications, Inc. 4.60%, 08/15/47 144A	\$ 238,000	\$ 298,587	4.75%, 01/15/43	\$ 400,000	\$ 362,920
Crown Castle International Corporation REIT 3.20%, 09/01/24	483,000	521,478	GE Capital Funding LLC 4.55%, 05/15/32 144A	980,000	1,054,781
CSC Holdings LLC 5.38%, 02/01/28 144A	200,000	211,750	General Electric Co. 3.10%, 01/09/23	248,000	260,337
CSX Corporation 3.80%, 04/15/50	220,000	263,306	5.88%, 01/14/38	150,000	175,802
Cummins, Inc. 5.65%, 03/01/98	1,620,000	2,115,989	General Motors Co. 6.25%, 10/02/43	55,000	65,264
CVS Health Corporation 5.13%, 07/20/45	83,000	105,187	5.20%, 04/01/45	1,175,000	1,269,273
5.05%, 03/25/48	474,000	606,980	General Motors Financial Co., Inc. 5.25%, 03/01/26	250,000	281,586
4.25%, 04/01/50	402,000	475,022	3.60%, 06/21/30	155,000	160,906
DCP Midstream Operating LP 6.45%, 11/03/36 144A	490,000	471,662	Gilead Sciences, Inc. 4.15%, 03/01/47	895,000	1,095,033
Deere & Co. 3.10%, 04/15/30	601,000	687,883	Goldman Sachs Group, Inc. (The) 3.50%, 11/16/26	1,704,000	1,887,220
Dell International LLC 6.02%, 06/15/26 144A	140,000	164,580	6.75%, 10/01/37	225,000	327,655
8.10%, 07/15/36 144A	180,000	237,164	4.75%, 10/21/45	421,000	555,583
8.35%, 07/15/46 144A	130,000	172,179	Goodyear Tire & Rubber Co. (The) 5.00%, 05/31/26Δ	15,000	14,600
Dillard's, Inc. 7.00%, 12/01/28	500,000	517,364	4.88%, 03/15/27	370,000	351,500
Discovery Communications LLC 3.63%, 05/15/30	833,000	927,771	Hackensack Meridian Health, Inc. 2.68%, 09/01/41	2,483,000	2,452,735
DISH DBS Corporation 7.75%, 07/01/26	105,000	115,566	HCA, Inc. 5.38%, 09/01/26	140,000	154,963
DISH Network Corporation 2.38%, 03/15/24 CONV	1,080,000	975,996	7.05%, 12/01/27	500,000	584,532
Dow Chemical Co. (The) 9.40%, 05/15/39	349,000	596,841	3.50%, 09/01/30	995,000	1,015,814
Edison International 4.95%, 04/15/25	20,000	21,936	Healthpeak Properties, Inc. REIT 3.25%, 07/15/26	281,000	314,106
Eli Lilly and Co. 2.25%, 05/15/50	5,269,000	4,991,203	Hewlett Packard Enterprise Co. 6.35%, 10/15/45	135,000	172,308
Enable Midstream Partners LP 5.00%, 05/15/44	445,000	374,636	Home Depot, Inc. (The) 5.88%, 12/16/36	187,000	282,411
Enbridge Energy Partners LP 7.38%, 10/15/45	305,000	447,472	Intel Corporation 3.90%, 03/25/30	2,008,000	2,436,899
Energy Transfer Operating LP 5.25%, 04/15/29	628,000	675,136	Iron Mountain, Inc. REIT 4.88%, 09/15/29 144A	265,000	269,903
5.15%, 03/15/45	446,000	405,690	iStar, Inc. REIT 3.13%, 09/15/22 CONV	175,000	187,872
Enterprise Products Operating LLC 5.10%, 02/15/45	556,000	648,176	Jefferies Group LLC 6.45%, 06/08/27	50,000	61,041
4.20%, 01/31/50	612,000	652,875	6.25%, 01/15/36	185,000	229,865
Equitable Financial Life Global Funding 1.40%, 08/27/27 144A	705,000	708,329	JELD-WEN, Inc. 4.88%, 12/15/27 144A	255,000	260,655
Equitable Holdings, Inc. 5.00%, 04/20/48	577,000	683,110	Johnson & Johnson 1.30%, 09/01/30	3,875,000	3,912,248
ERP Operating LP REIT 3.00%, 07/01/29	970,000	1,070,312	JPMorgan Chase & Co. 5.60%, 07/15/41	1,694,000	2,487,693
Ford Motor Co. 6.38%, 02/01/29	1,255,000	1,311,098	(Variable, U.S. SOFR + 2.44%), 3.11%, 04/22/51^	2,525,000	2,725,735
			Kinder Morgan Energy Partners LP 5.80%, 03/15/35	280,000	337,504
			Kraft Heinz Foods Co. 4.38%, 06/01/46	355,000	365,859

	Par	Value		Par	Value
Lehigh University			NGL Energy Partners LP		
2.55%, 11/15/43	\$ 655,000	\$ 634,650	7.50%, 11/01/23	\$ 100,000	\$ 66,875
Liberty Mutual Group, Inc.			6.13%, 03/01/25	220,000	131,702
3.95%, 10/15/50 144A	1,400,000	1,571,432	Northern Trust Corporation		
Lincoln National Corporation			1.95%, 05/01/30	3,544,000	3,698,854
4.38%, 06/15/50	1,325,000	1,547,082	Northrop Grumman Corporation		
Lockheed Martin Corporation			3.25%, 01/15/28	934,000	1,050,796
4.70%, 05/15/46	844,000	1,152,927	Nuance Communications, Inc.		
Marathon Petroleum Corporation			1.25%, 04/01/25 CONV	50,000	88,815
3.63%, 09/15/24	2,048,000	2,191,685	1.00%, 12/15/35 CONV	80,000	116,500
Masco Corporation			Old Republic International Corporation		
7.75%, 08/01/29	129,000	182,199	4.88%, 10/01/24	230,000	261,369
6.50%, 08/15/32	15,000	19,488	ON Semiconductor Corporation		
Mastercard, Inc.			1.00%, 12/01/20 CONV	85,000	102,000
3.85%, 03/26/50	306,000	392,904	OneMain Finance Corporation		
McDonald's Corporation			6.88%, 03/15/25	170,000	188,964
4.88%, 12/09/45	687,000	895,064	ONEOK Partners LP		
MetLife, Inc.			6.20%, 09/15/43	5,000	5,320
6.40%, 12/15/36	310,000	386,489	Oracle Corporation		
5.88%, 02/06/41	300,000	437,797	3.60%, 04/01/40	2,762,000	3,177,267
Metropolitan Life Global Funding I			3.60%, 04/01/50	1,527,000	1,730,881
2.95%, 04/09/30 144A	2,185,000	2,455,561	Owens Corning		
MGIC Investment Corporation			4.40%, 01/30/48	210,000	235,028
5.25%, 08/15/28	90,000	92,997	Owens-Brockway Glass Container, Inc.		
Michaels Stores, Inc.			6.63%, 05/13/27 144A	85,000	92,225
8.00%, 07/15/27 144A	45,000	47,101	Owl Rock Capital Corporation		
Microchip Technology, Inc.			4.25%, 01/15/26	520,000	527,632
1.63%, 02/15/25 CONV	85,000	189,561	Owl Rock Technology Finance Corporation		
Microsoft Corporation			4.75%, 12/15/25 144A	605,000	599,185
3.70%, 08/08/46	555,000	699,361	Pacific Gas and Electric Co.		
2.53%, 06/01/50	556,000	585,130	2.50%, 02/01/31	2,105,000	2,009,173
Mileage Plus Holdings LLC			Penn Mutual Life Insurance Co. (The)		
6.50%, 06/20/27 144A	265,000	276,594	7.63%, 06/15/40 144A	440,000	630,714
Mondelez International, Inc.			Penske Truck Leasing Co. LP		
2.75%, 04/13/30	190,000	207,123	4.00%, 07/15/25 144A	185,000	208,543
Morgan Stanley			PepsiCo, Inc.		
3.13%, 08/05/21(C)	235,000	180,305	2.63%, 07/29/29	1,121,000	1,241,144
3.63%, 01/20/27	1,401,000	1,589,961	Procter & Gamble Co. (The)		
4.30%, 01/27/45	373,000	474,225	3.00%, 03/25/30	1,215,000	1,412,292
MPLX LP			Prudential Financial, Inc.		
4.00%, 03/15/28	200,000	217,933	6.63%, 06/21/40	548,000	831,017
4.50%, 04/15/38	1,138,000	1,167,802	3.70%, 03/13/51	150,000	166,049
Mutual of Omaha Insurance Co.			Public Service Enterprise Group, Inc.		
6.80%, 06/15/36 144A	100,000	129,589	1.60%, 08/15/30	1,169,000	1,153,089
Nationstar Mortgage Holdings, Inc.			PulteGroup, Inc.		
9.13%, 07/15/26 144A	175,000	187,961	6.38%, 05/15/33	1,000,000	1,261,525
5.50%, 08/15/28 144A	130,000	130,081	Quicken Loans LLC		
Nationwide Mutual Insurance Co.			5.75%, 05/01/25 144A	60,000	61,800
4.35%, 04/30/50 144A	675,000	724,958	5.25%, 01/15/28 144A	70,000	73,887
Navient Corporation			Qwest Corporation		
5.88%, 10/25/24	10,000	9,969	7.25%, 09/15/25	410,000	471,437
6.75%, 06/15/26	10,000	9,994	Radian Group, Inc.		
5.63%, 08/01/33	1,475,000	1,244,162	4.50%, 10/01/24	55,000	54,736
New Fortress Energy, Inc.			6.63%, 03/15/25	485,000	512,584
6.75%, 09/15/25 144A	140,000	146,633	4.88%, 03/15/27	35,000	35,088
New York and Presbyterian Hospital (The)					
2.26%, 08/01/40	439,000	419,951			

EXTENDED-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Raytheon Technologies Corporation			ViacomCBS, Inc.		
3.95%, 08/16/25	\$ 374,000	\$ 425,489	4.95%, 05/19/50Δ	\$ 220,000	\$ 259,206
Seagate HDD Cayman			Visa, Inc.		
4.88%, 06/01/27	51,000	57,241	4.30%, 12/14/45	654,000	873,007
4.09%, 06/01/29 144A	53,000	57,796	Walmart, Inc.		
Service Properties Trust REIT			3.63%, 12/15/47	356,000	439,165
4.50%, 06/15/23	15,000	14,738	Walt Disney Co. (The)		
4.65%, 03/15/24Δ	10,000	9,319	4.75%, 09/15/44	582,000	741,167
4.35%, 10/01/24	55,000	49,878	Wells Fargo & Co.		
4.75%, 10/01/26	5,000	4,459	(Variable, U.S. SOFR + 2.53%),		
4.95%, 02/15/27	25,000	22,313	3.07%, 04/30/41^	4,150,000	4,360,672
3.95%, 01/15/28Δ	10,000	8,319	Western Digital Corporation		
SM Energy Co.			1.50%, 02/01/24 CONV	140,000	133,615
10.00%, 01/15/25 144A	123,000	117,081	WestRock MWV LLC		
Southern Co. (The)			7.55%, 03/01/47	335,000	480,975
4.40%, 07/01/46	1,267,000	1,505,933	Weyerhaeuser Co. REIT		
State Street Corporation			6.88%, 12/15/33	580,000	798,822
(Variable, U.S. SOFR + 2.65%),			Whirlpool Corporation		
3.15%, 03/30/31 144A ^	357,000	408,779	4.60%, 05/15/50	200,000	248,787
Tenet Healthcare Corporation			Xylem, Inc.		
5.13%, 05/01/25	615,000	621,488	1.95%, 01/30/28	405,000	423,124
Time Warner Cable LLC			Total Corporate Bonds		
5.50%, 09/01/41	25,000	30,384	(Cost \$141,373,373)		158,694,049
4.50%, 09/15/42	45,000	48,951	FOREIGN BONDS — 12.3%		
T-Mobile USA, Inc.			Australia — 0.3%		
3.88%, 04/15/30 144A	3,101,000	3,522,333	Barrick PD Australia Finance		
3.00%, 02/15/41 144A	449,000	445,399	Proprietary, Ltd.		
Toro Co. (The)			5.95%, 10/15/39	533,000	762,164
6.63%, 05/01/37	300,000	370,346	Brazil — 0.2%		
Transcontinental Gas Pipe Line Co.			Brazilian Government International		
LLC			Bond		
7.85%, 02/01/26	455,000	589,734	10.25%, 01/10/28(B)	2,525,000	531,518
TransDigm, Inc.			Canada — 3.3%		
8.00%, 12/15/25 144A	350,000	380,975	Air Canada Pass-Through Trust,		
7.50%, 03/15/27	5,000	5,200	Series 2020-2, Class A		
5.50%, 11/15/27	85,000	81,851	5.25%, 04/01/29 144A	410,000	420,506
Transocean, Inc.			Bombardier, Inc.		
11.50%, 01/30/27 144A Δ	149,000	61,679	6.00%, 10/15/22 144A	515,000	479,594
6.80%, 03/15/38	20,000	2,750	7.88%, 04/15/27 144A	50,000	37,999
Tyson Foods, Inc.			Canadian Government Bond Residual		
4.55%, 06/02/47	333,000	420,252	STRIP		
5.10%, 09/28/48	269,000	373,038	3.48%, 06/01/25(C) Ω	3,685,000	2,724,805
United Airlines Pass-Through Trust,			Enbridge, Inc.		
Series 2014-1, Class A			5.50%, 12/01/46	512,000	675,584
4.00%, 04/11/26	83,236	81,920	MEG Energy Corporation		
United Airlines Pass-Through Trust,			7.00%, 03/31/24 144A	204,000	190,230
Series 2016-2, Class B			Province of Ontario Generic Residual		
3.65%, 10/07/25	66,800	50,476	STRIP		
United Rentals North America, Inc.			2.98%, 03/08/29(C) Ω	4,600,000	3,138,488
4.88%, 01/15/28	30,000	31,538	Province of Saskatchewan Residual		
United States Steel Corporation			STRIP		
6.65%, 06/01/37	75,000	46,447	3.50%, 02/04/22(C) Ω	3,000,000	2,241,794
Verizon Communications, Inc.					9,909,000
4.27%, 01/15/36	1,588,000	1,963,379			
5.25%, 03/16/37	933,000	1,295,170			
5.50%, 03/16/47	934,000	1,412,600			

	<u>Par</u>	<u>Value</u>		<u>Par</u>	<u>Value</u>
Denmark — 0.8%			Switzerland — 0.4%		
Danske Bank A/S			Credit Suisse Group AG		
(Variable, U.S. Treasury Yield Curve Rate CMT 1Y + 1.35%), 1.62%, 09/11/26 144A ^	\$ 2,296,000	<u>\$2,282,217</u>	(Variable, ICE LIBOR USD 3M + 1.41%), 3.87%, 01/12/29 144A ^	\$1,188,000	<u>\$ 1,327,442</u>
Ireland — 0.4%			United Kingdom — 3.7%		
GE Capital International Funding Co. Unlimited Co.			Barclays PLC		
3.37%, 11/15/25	975,000	1,044,569	4.38%, 01/12/26	865,000	970,228
Johnson Controls International PLC			HSBC Holdings PLC		
4.50%, 02/15/47	149,000	<u>187,282</u>	(Variable, ICE LIBOR USD 3M + 1.14%), 2.63%, 11/07/25^	1,208,000	1,259,251
		<u>1,231,851</u>	(Variable, U.S. SOFR + 1.93%), 2.10%, 06/04/26^	1,804,000	1,828,418
Italy — 0.3%			(Variable, ICE LIBOR USD 3M + 1.53%), 4.58%, 06/19/29^	645,000	745,140
Telecom Italia Capital SA			4.95%, 03/31/30	270,000	325,915
6.00%, 09/30/34	785,000	<u>912,562</u>	Lloyds Banking Group PLC		
Luxembourg — 0.4%			(Variable, U.S. Treasury Yield Curve Rate CMT 1Y + 1.00%), 2.44%, 02/05/26^	945,000	979,881
ArcelorMittal SA			4.34%, 01/09/48	1,056,000	1,245,329
7.00%, 03/01/41	975,000	<u>1,205,547</u>	Natwest Group PLC		
Mexico — 0.8%			3.88%, 09/12/23	1,553,000	1,666,526
America Movil SAB de CV			Prudential PLC		
6.45%, 12/05/22(M)	2,600,000	119,861	3.13%, 04/14/30	900,000	1,001,542
8.46%, 12/18/36(M)	12,000,000	575,437	Vodafone Group PLC		
Banco Santander Mexico SA			(Floating, ICE LIBOR USD 3M + 0.99%), 1.26%, 01/16/24†	962,000	<u>970,471</u>
Institucion de Banca Multiple Grupo Financiero Santand					<u>10,992,701</u>
5.38%, 04/17/25 144A	150,000	167,138	Total Foreign Bonds		<u>36,704,316</u>
Mexican Bonos			(Cost \$35,348,090)		
8.00%, 12/07/23(M)	21,300,000	1,057,665	MORTGAGE-BACKED SECURITIES — 2.1%		
10.00%, 12/05/24(M)	3,500,000	188,273	Federal National Mortgage Association		
7.50%, 06/03/27(M)	3,500,000	176,098	2.00%, 10/01/50	5,364,000	5,548,615
8.50%, 05/31/29(M)	500,000	26,760	Government National Mortgage Association		
7.75%, 05/29/31(M)	1,000,000	<u>51,032</u>	4.50%, 10/20/48	782,195	<u>844,635</u>
		<u>2,362,264</u>	Total Mortgage-Backed Securities		<u>6,393,250</u>
Netherlands — 1.1%			(Cost \$6,349,503)		
Cooperatieve Rabobank UA			MUNICIPAL BONDS — 3.4%		
3.75%, 07/21/26	493,000	550,063	Commonwealth of Massachusetts, General Obligation, Series C		
5.25%, 05/24/41	590,000	871,510	2.51%, 07/01/41	1,300,000	1,305,603
Embraer Netherlands Finance BV			Dallas Fort Worth International Airport, Revenue Bond, Series C		
5.40%, 02/01/27	80,000	76,080	3.09%, 11/01/40	950,000	962,279
Enel Finance International NV			Pierce County School District No. 10 Tacoma, General Obligation		
6.00%, 10/07/39 144A	500,000	681,430	2.36%, 12/01/39	1,555,000	1,595,345
Shell International Finance BV			Rockwall Independent School District, General Obligation		
4.00%, 05/10/46	1,060,000	<u>1,241,045</u>	2.38%, 02/15/46	370,000	374,042
		<u>3,420,128</u>	State Board of Administration Finance Corporation, Revenue Bond, Series A		
Norway — 0.3%			2.15%, 07/01/30	2,260,000	2,291,120
Equinor ASA					
2.38%, 05/22/30	935,000	990,037			
Norway Government Bond					
3.75%, 05/25/21(K) 144A	196,000	<u>21,526</u>			
		<u>1,011,563</u>			
Spain — 0.3%					
Telefonica Emisiones SA					
7.05%, 06/20/36	524,000	<u>755,359</u>			

EXTENDED-DURATION BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	<u>Par</u>	<u>Value</u>		<u>Par</u>	<u>Value</u>
State of California Department of Water Resources, Revenue Bond			2.63%, 12/31/23	\$2,132,000	\$ 2,301,560
1.32%, 12/01/28	\$ 380,000	\$ 381,476	1.50%, 11/30/24	1,012,000	1,065,762
1.41%, 12/01/29	290,000	290,983	1.13%, 02/28/25Δ	3,786,200	3,935,134
			0.63%, 08/15/30Δ	1,628,100	1,620,087
State of Connecticut, General Obligation, Series A					<u>35,667,050</u>
2.63%, 07/01/29	125,000	135,963	Total U.S. Treasury Obligations		
2.68%, 07/01/30	115,000	125,509	(Cost \$64,264,031)		<u>71,459,713</u>
State of Illinois, General Obligation				<u>Shares</u>	
5.10%, 06/01/33	235,000	237,658			
Texas Transportation Commission, General Obligation			PREFERRED STOCKS — 0.1%		
2.56%, 04/01/42	1,435,000	1,484,436	Chesapeake Energy Corporation		
			5.00%, CONV	620	279
University of California, Revenue Bond, Series BG			5.75%, 144A CONV	80	320
1.61%, 05/15/30	895,000	<u>897,676</u>	El Paso Energy Capital Trust I		
			4.75%, CONV	5,350	<u>250,220</u>
Total Municipal Bonds		<u>10,082,090</u>	Total Preferred Stocks		<u>250,819</u>
(Cost \$9,870,490)			(Cost \$354,717)		
U.S. TREASURY OBLIGATIONS — 24.0%			MONEY MARKET FUNDS — 5.4%		
U.S. Treasury Bonds			GuideStone Money Market Fund,		
4.50%, 02/15/36Δ	104,600	158,449	0.02%		
2.88%, 05/15/43Δ	4,102,300	5,367,443	(Institutional Class)∅ ∞	13,430,552	13,430,552
2.50%, 05/15/46Δ	4,500,000	5,573,496	Northern Institutional Liquid Assets		
2.75%, 08/15/47	12,910,200	16,798,894	Portfolio (Shares), 0.10%∅ §	2,633,930	<u>2,633,930</u>
2.25%, 08/15/49Δ	1,876,900	2,239,156			
1.25%, 05/15/50Δ	5,947,000	<u>5,655,225</u>	Total Money Market Funds		<u>16,064,482</u>
		<u>35,792,663</u>	(Cost \$16,064,482)		
U.S. Treasury Notes			TOTAL INVESTMENTS — 100.7%		<u>299,964,376</u>
1.50%, 11/30/21	10,666,000	10,835,573	(Cost \$273,933,256)		
0.38%, 03/31/22Δ	1,406,000	1,411,300	Liabilities in Excess of Other		
2.00%, 11/30/22Δ	7,421,000	7,721,028	Assets — (0.7)%		<u>(2,085,298)</u>
0.50%, 03/15/23	5,641,000	5,691,020	NET ASSETS — 100.0%		<u>\$297,879,078</u>
2.88%, 11/30/23	1,000,000	1,085,586			

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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:				
Asset-Backed Security	\$ 315,657	\$ —	\$ 315,657	\$ —
Corporate Bonds	158,694,049	—	158,694,049	—
Foreign Bonds	36,704,316	—	36,704,316	—
Money Market Funds	16,064,482	16,064,482	—	—
Mortgage-Backed Securities	6,393,250	—	6,393,250	—
Municipal Bonds	10,082,090	—	10,082,090	—
Preferred Stocks	250,819	250,499	320	—
U.S. Treasury Obligations	71,459,713	—	71,459,713	—
Total Assets - Investments in Securities	<u>\$299,964,376</u>	<u>\$16,314,981</u>	<u>\$283,649,395</u>	<u>\$ —</u>

GLOBAL BOND FUND SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Par	Value		Par	Value
ASSET-BACKED SECURITIES — 0.4%					
Bravo Mortgage Asset Trust, Series 2006-1A, Class M1 (Floating, ICE LIBOR USD 1M + 0.40%, 0.40% Floor), 0.55%, 07/25/36 144A †	\$630,000	\$ 574,543	Ardagh Packaging Finance PLC 6.00%, 02/15/25 144A 4.75%, 07/15/27Δ 5.25%, 08/15/27 144A	\$ 500,000 460,000 300,000	\$ 519,650 597,848 306,000
Navigent Student Loan Trust, Series 2018-EA, Class B 4.44%, 12/15/59 144A	560,000	582,595	Ashtead Capital, Inc. 4.13%, 08/15/25 144A	274,000	281,900
New Century Home Equity Loan Trust, Series 2003-6, Class M1 (Floating, ICE LIBOR USD 1M + 1.08%, 0.72% Floor, 12.50% Cap), 1.23%, 01/25/34†	320,165	310,385	AT&T, Inc. 0.25%, 03/04/26 4.50%, 03/09/48 3.65%, 06/01/51 3.50%, 09/15/53 144A 3.65%, 09/15/59 144A	650,000 99,000 885,000 105,000 494,405	757,143 113,987 897,581 102,007 488,191
PFCA Home Equity Investment Trust, Series 2003-IFC5, Class A 4.21%, 01/22/35 144A γ	510,848	527,786	Avon Products, Inc. 8.95%, 03/15/43	60,000	70,605
SLM Student Loan Trust, Series 2003-4, Class A5E (Floating, ICE LIBOR USD 3M + 0.75%), 1.00%, 03/15/33 144A †	202,576	188,956	Bank of America Corporation 1.38%, 03/26/25 4.25%, 10/22/26 (Variable, ICE LIBOR USD 3M + 1.51%), 3.71%, 04/24/28^ (Variable, ICE LIBOR USD 3M + 1.04%), 3.42%, 12/20/28^ (Variable, ICE LIBOR USD 3M + 1.07%), 3.97%, 03/05/29^ (Variable, ICE LIBOR USD 3M + 0.99%), 2.50%, 02/13/31^ 6.11%, 01/29/37 (Variable, ICE LIBOR USD 3M + 3.15%), 4.08%, 03/20/51^	595,000 55,000 350,000 435,000 275,000 155,000 655,000 170,000	735,724 63,772 396,008 484,683 315,938 163,302 926,744 211,690
SLM Student Loan Trust, Series 2006-10, Class A6 (Floating, ICE LIBOR USD 3M + 0.15%), 0.39%, 03/25/44†	478,771	454,310	Barrick North America Finance LLC 5.75%, 05/01/43		
Total Asset-Backed Securities (Cost \$2,654,603)		<u>2,638,575</u>	Bausch Health Americas, Inc. 9.25%, 04/01/26 144A 8.50%, 01/31/27 144A	505,000 460,000 50,000	737,477 506,598 55,008
CORPORATE BONDS — 23.6%					
3M Co. 3.70%, 04/15/50	430,000	523,014	Berkshire Hathaway Energy Co. 4.25%, 10/15/50 144A	115,000	143,963
Abbott Laboratories 3.75%, 11/30/26	280,000	325,488	Boeing Co. (The) 4.88%, 05/01/25 3.10%, 05/01/26 3.25%, 02/01/35 3.55%, 03/01/38 3.63%, 03/01/48 3.85%, 11/01/48 3.75%, 02/01/50 5.81%, 05/01/50 3.95%, 08/01/59	690,000 30,000 5,000 35,000 5,000 130,000 200,000 475,000 130,000	751,874 29,949 4,705 31,964 4,409 119,518 183,662 576,859 117,906
Air Lease Corporation 2.30%, 02/01/25	255,000	251,159	Booking Holdings, Inc. 0.90%, 09/15/21 CONV	290,000	309,315
Allison Transmission, Inc. 5.00%, 10/01/24 144A 4.75%, 10/01/27 144A	300,000 110,000	303,580 113,506	BP Capital Markets America, Inc. 3.63%, 04/06/30	510,000	586,455
Ally Financial, Inc. 5.13%, 09/30/24 8.00%, 11/01/31	465,000 175,000	518,712 240,267	Braskem America Finance Co. 7.13%, 07/22/41Δ	1,640,000	1,735,530
Amazon.com, Inc. 3.88%, 08/22/37 4.25%, 08/22/57	620,000 190,000	773,875 260,495	Brighthouse Financial, Inc. 5.63%, 05/15/30 4.70%, 06/22/47	375,000 65,000	437,853 62,696
American Airlines Group, Inc. 5.00%, 06/01/22 144A 3.75%, 03/01/25 144A Δ	440,000 5,000	300,300 2,544	Bristol-Myers Squibb Co. 5.00%, 08/15/45	360,000	507,861
American Airlines Pass-Through Trust, Series 2016-1, Class B 5.25%, 01/15/24	569,206	395,209	Broadcom, Inc. 4.70%, 04/15/25	220,000	250,243
American Airlines Pass-Through Trust, Series 2016-3, Class B 3.75%, 10/15/25	268,769	188,805			
American Airlines Pass-Through Trust, Series 2017-2, Class B 3.70%, 10/15/25	95,734	61,249			
Apple, Inc. 4.65%, 02/23/46	325,000	455,102			
Aramark International Finance S.a.r.l. 3.13%, 04/01/25	429,000	482,993			

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
4.15%, 11/15/30	\$ 380,000	\$ 427,748	ConocoPhillips		
Carnival Corporation			6.50%, 02/01/39	\$ 10,000	\$ 14,664
1.88%, 11/07/22	250,000	250,172	Consolidated Edison Co. of New York, Inc.		
CCO Holdings LLC			3.95%, 04/01/50	105,000	128,735
5.38%, 05/01/25 144A	270,000	278,100	Continental Airlines Pass-Through Trust, Series 2007-1, Class A		
4.50%, 08/15/30 144A	650,000	683,345	5.98%, 04/19/22	163,927	160,931
Centene Corporation			Continental Resources, Inc.		
4.75%, 01/15/25	30,000	30,872	5.00%, 09/15/22	27,000	26,827
4.63%, 12/15/29	700,000	755,968	4.50%, 04/15/23	265,000	253,030
CenturyLink, Inc.			3.80%, 06/01/24Δ	160,000	148,000
5.63%, 04/01/25Δ	50,000	53,512	4.90%, 06/01/44Δ	270,000	203,940
Charter Communications Operating LLC			CTR Partnership LP REIT		
6.48%, 10/23/45	210,000	282,253	5.25%, 06/01/25	551,000	566,783
5.75%, 04/01/48	720,000	900,297	Cummins, Inc.		
4.80%, 03/01/50	475,000	542,817	5.65%, 03/01/98	435,000	568,182
Chesapeake Energy Corporation			CVS Health Corporation		
4.88%, 04/15/22#	1,285,000	57,825	4.10%, 03/25/25	310,000	350,536
5.75%, 03/15/23#	125,000	5,313	4.13%, 04/01/40	105,000	120,081
5.50%, 09/15/26 CONV #	25,000	940	5.05%, 03/25/48	345,000	441,789
Cigna Corporation			D.R. Horton, Inc.		
2.40%, 03/15/30	310,000	322,173	4.38%, 09/15/22	705,000	748,264
4.80%, 08/15/38	280,000	348,665	DAE Funding LLC		
3.20%, 03/15/40	150,000	159,699	4.50%, 08/01/22 144A	8,000	7,930
Cincinnati Bell, Inc.			DCP Midstream Operating LP		
8.00%, 10/15/25 144A	155,000	164,106	6.75%, 09/15/37 144A	500,000	482,147
CIT Group, Inc.			Deere & Co.		
5.25%, 03/07/25	540,000	572,332	3.75%, 04/15/50	580,000	731,041
Citigroup, Inc.			Dell International LLC		
3.50%, 05/15/23	655,000	700,385	4.42%, 06/15/21 144A	110,000	112,614
(Variable, ICE LIBOR USD 3M + 3.42%), 6.30%, 05/15/24p ^	690,000	723,255	5.45%, 06/15/23 144A	525,000	575,915
(Variable, ICE LIBOR USD 3M + 3.91%), 5.95%, 05/15/25p ^	180,000	188,917	7.13%, 06/15/24 144A Δ	270,000	281,121
(Variable, ICE LIBOR USD 3M + 1.56%), 3.89%, 01/10/28^	485,000	549,587	6.02%, 06/15/26 144A	260,000	305,648
(Variable, ICE LIBOR USD 3M + 1.15%), 3.52%, 10/27/28^	200,000	223,177	8.10%, 07/15/36 144A	225,000	296,455
(Variable, U.S. SOFR + 1.42%), 2.98%, 11/05/30^	210,000	227,402	8.35%, 07/15/46 144A	125,000	165,557
Clarios Global LP			Delta Air Lines Pass-Through Trust, Series 2007-1, Class B		
4.38%, 05/15/26Δ	441,000	520,282	8.02%, 08/10/22	23,769	22,411
CME Group, Inc.			Delta Air Lines, Inc.		
5.30%, 09/15/43	620,000	918,151	7.00%, 05/01/25 144A	50,000	54,977
Coca-Cola Co. (The)			4.50%, 10/20/25 144A	350,000	359,702
2.50%, 03/15/51	90,000	90,198	7.38%, 01/15/26	360,000	377,973
Comcast Corporation			4.75%, 10/20/28 144A	500,000	519,882
3.15%, 03/01/26	720,000	805,019	Diamondback Energy, Inc.		
3.40%, 04/01/30	40,000	46,266	5.38%, 05/31/25	320,000	332,346
4.70%, 10/15/48	900,000	1,204,368	Dillard's, Inc.		
4.95%, 10/15/58	210,000	302,430	7.75%, 07/15/26	450,000	468,421
Comstock Resources, Inc.			Discovery Communications LLC		
7.50%, 05/15/25 144A	270,000	255,825	3.63%, 05/15/30	190,000	211,616
Concho Resources, Inc.			DISH DBS Corporation		
4.88%, 10/01/47	190,000	210,580	5.00%, 03/15/23	490,000	500,412
			5.88%, 11/15/24	575,000	590,505
			7.75%, 07/01/26	1,545,000	1,700,466

	Par	Value		Par	Value
DISH Network Corporation			2.39%, 02/17/26	\$ 366,000	\$ 401,167
2.38%, 03/15/24 CONV	\$ 900,000	\$ 813,330	3.82%, 11/02/27	400,000	382,120
3.38%, 08/15/26 CONV	565,000	520,081	Fox Corporation		
DTE Energy Co.			5.58%, 01/25/49	860,000	1,191,823
2.25%, 11/01/22	505,000	522,329	Fresenius Medical Care US Finance		
3.40%, 06/15/29	445,000	495,036	II, Inc.		
Edison International			5.88%, 01/31/22 144A	540,000	574,636
4.95%, 04/15/25	35,000	38,388	GE Capital Funding LLC		
El Paso Natural Gas Co. LLC			4.55%, 05/15/32 144A	1,390,000	1,496,067
8.63%, 01/15/22	60,000	65,769	General Dynamics Corporation		
8.38%, 06/15/32	50,000	68,919	4.25%, 04/01/40	190,000	239,868
Enable Midstream Partners LP			4.25%, 04/01/50	460,000	604,659
5.00%, 05/15/44	130,000	109,444	General Electric Co.		
Enbridge Energy Partners LP			3.15%, 09/07/22	70,000	73,135
7.38%, 10/15/45	90,000	132,041	6.75%, 03/15/32	20,000	25,182
Endeavor Energy Resources LP			5.88%, 01/14/38	300,000	351,605
5.75%, 01/30/28 144A	230,000	231,581	6.88%, 01/10/39	120,000	154,502
Energy Transfer Operating LP			4.25%, 05/01/40	170,000	173,040
4.95%, 06/15/28	200,000	212,056	4.50%, 03/11/44	70,000	72,519
6.25%, 04/15/49	250,000	259,074	4.35%, 05/01/50	380,000	388,740
Energy Transfer Partners LP			General Motors Co.		
5.88%, 03/01/22	240,000	250,814	5.40%, 10/02/23	360,000	397,239
5.00%, 10/01/22	60,000	63,183	6.13%, 10/01/25	380,000	442,098
EnLink Midstream Partners LP			6.25%, 10/02/43	85,000	100,862
4.15%, 06/01/25	235,000	202,930	5.20%, 04/01/45	265,000	286,262
Enterprise Products Operating LLC			General Motors Financial Co., Inc.		
4.25%, 02/15/48	300,000	320,074	3.45%, 04/10/22	155,000	159,391
EOG Resources, Inc.			0.96%, 09/07/23	415,000	486,340
4.38%, 04/15/30	100,000	118,105	5.10%, 01/17/24	150,000	163,898
Equitable Holdings, Inc.			5.25%, 03/01/26	315,000	354,798
5.00%, 04/20/48	300,000	355,170	3.60%, 06/21/30	810,000	840,863
ERAC USA Finance LLC			GEO Group, Inc. (The) REIT		
7.00%, 10/15/37 144A	535,000	774,535	5.88%, 10/15/24	290,000	222,756
Essential Utilities, Inc.			Georgia-Pacific LLC		
3.35%, 04/15/50	150,000	161,100	8.88%, 05/15/31	305,000	493,658
Evergy, Inc.			Gilead Sciences, Inc.		
2.90%, 09/15/29	185,000	198,947	4.00%, 09/01/36	670,000	813,513
Evolent Health, Inc.			Goldman Sachs Capital II		
3.50%, 12/01/24 144A CONV	50,000	49,250	(Variable, ICE LIBOR USD 3M +		
Exxon Mobil Corporation			0.77%), 4.00%, 11/02/20† p	40,000	37,110
4.33%, 03/19/50	300,000	377,555	Goldman Sachs Group, Inc. (The)		
3.45%, 04/15/51	240,000	265,232	(Variable, ICE LIBOR USD 3M +		
Fidelity & Guaranty Life Holdings, Inc.			1.51%), 3.69%, 06/05/28^	325,000	364,738
5.50%, 05/01/25 144A	430,000	483,212	(Variable, ICE LIBOR USD 3M +		
Fidelity National Information Services, Inc.			1.16%), 3.81%, 04/23/29^	340,000	387,475
1.00%, 12/03/28	635,000	764,290	6.75%, 10/01/37	180,000	262,124
FirstEnergy Corporation			5.15%, 05/22/45	810,000	1,072,473
7.38%, 11/15/31	630,000	884,391	Goodyear Tire & Rubber Co. (The)		
Ford Motor Co.			5.00%, 05/31/26Δ	25,000	24,333
6.63%, 10/01/28	430,000	464,937	4.88%, 03/15/27Δ	440,000	418,000
4.75%, 01/15/43	615,000	557,989	7.00%, 03/15/28	350,000	371,808
Ford Motor Credit Co. LLC			Hanesbrands, Inc.		
1.51%, 02/17/23	485,000	541,477	4.63%, 05/15/24 144A	110,000	114,663
(Floating, 0.70% - Euribor 3M),			4.88%, 05/15/26 144A Δ	560,000	598,850
0.22%, 12/01/24†	163,000	167,182	HCA, Inc.		
4.39%, 01/08/26	1,550,000	1,534,500	5.00%, 03/15/24	40,000	44,849
			5.38%, 02/01/25	20,000	21,930
			5.25%, 06/15/26	360,000	420,690

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
5.38%, 09/01/26	\$ 28,000	\$ 30,993	Kraft Heinz Foods Co.		
4.50%, 02/15/27	320,000	359,891	3.75%, 04/01/30 144A	\$ 350,000	\$ 370,287
7.05%, 12/01/27	15,000	17,536	4.38%, 06/01/46	515,000	530,753
3.50%, 09/01/30	250,000	255,230	4.88%, 10/01/49 144A	385,000	407,577
7.50%, 11/06/33	105,000	140,024	Kroger Co. (The)		
7.75%, 07/15/36	65,000	83,200	5.40%, 01/15/49	75,000	103,863
5.25%, 06/15/49	295,000	361,990	L3Harris Technologies, Inc.		
Healthcare Trust of America Holdings LP REIT			5.05%, 04/27/45	620,000	844,346
3.10%, 02/15/30	275,000	296,394	Lamb Weston Holdings, Inc.		
Hercules LLC			4.88%, 11/01/26 144A	1,020,000	1,065,262
6.50%, 06/30/29	130,000	132,600	Lennar Corporation		
Hilton Worldwide Finance LLC			4.75%, 11/29/27	720,000	822,960
4.63%, 04/01/25	180,000	182,456	LifePoint Health, Inc.		
4.88%, 04/01/27	520,000	529,256	4.38%, 02/15/27 144A	230,000	230,863
Home Depot, Inc. (The)			Lions Gate Capital Holdings LLC		
3.30%, 04/15/40	150,000	171,145	5.88%, 11/01/24 144A	360,000	355,012
3.35%, 04/15/50	480,000	558,899	Lockheed Martin Corporation		
Intel Corporation			3.80%, 03/01/45	780,000	928,794
4.75%, 03/25/50	480,000	664,562	Lowe's Cos., Inc.		
4.95%, 03/25/60	160,000	234,918	5.00%, 04/15/40	230,000	302,691
International Business Machines Corporation			5.13%, 04/15/50	100,000	138,728
4.25%, 05/15/49	160,000	201,314	Marathon Oil Corporation		
iStar, Inc. REIT			4.40%, 07/15/27	340,000	338,619
3.13%, 09/15/22 CONV	220,000	236,183	Marathon Petroleum Corporation		
J.C. Penney Corporation, Inc.			4.70%, 05/01/25	380,000	430,045
6.38%, 10/15/36#	240,000	900	Masco Corporation		
7.63%, 03/01/97#	405,000	2,511	7.75%, 08/01/29	62,000	87,569
Jefferies Group LLC			6.50%, 08/15/32	27,000	35,078
5.13%, 01/20/23	155,000	169,065	Mastercard, Inc.		
6.45%, 06/08/27	20,000	24,417	3.85%, 03/26/50	780,000	1,001,520
6.25%, 01/15/36	570,000	708,233	Match Group Holdings II LLC		
6.50%, 01/20/43	260,000	327,909	5.00%, 12/15/27 144A	560,000	592,794
JELD-WEN, Inc.			Mauser Packaging Solutions Holding Co.		
4.88%, 12/15/27 144A	380,000	388,426	4.75%, 04/15/24	1,085,000	1,243,362
JPMorgan Chase & Co.			MBIA Insurance Corporation		
(Variable, ICE LIBOR USD 3M + 3.33%), 6.13%, 04/30/24p ^	190,000	197,753	11.54%, 01/15/33 144A	215,000	79,550
(Variable, Euribor 3M + 0.84%), 1.64%, 05/18/28^	250,000	314,365	McDonald's Corporation		
(Variable, U.S. SOFR + 3.79%), 4.49%, 03/24/31^	105,000	128,442	3.60%, 07/01/30	155,000	181,189
(Variable, U.S. SOFR + 2.04%), 2.52%, 04/22/31Δ ^	210,000	224,028	3.63%, 09/01/49	50,000	56,454
(Variable, U.S. SOFR + 2.52%), 2.96%, 05/13/31^	285,000	306,551	4.20%, 04/01/50	360,000	440,529
(Variable, U.S. SOFR + 2.46%), 3.11%, 04/22/41^	250,000	272,398	Michaels Stores, Inc.		
(Variable, U.S. SOFR + 2.44%), 3.11%, 04/22/51^	460,000	496,570	8.00%, 07/15/27 144A	70,000	73,268
Kinder Morgan Energy Partners LP			Microchip Technology, Inc.		
4.15%, 02/01/24	375,000	410,584	4.33%, 06/01/23	375,000	403,877
6.50%, 02/01/37	40,000	49,877	1.63%, 02/15/25 CONV	145,000	323,369
6.95%, 01/15/38	50,000	65,577	Mileage Plus Holdings LLC		
Kinder Morgan, Inc.			6.50%, 06/20/27 144A	375,000	391,406
4.30%, 03/01/28	95,000	108,309	MMS USA Investments, Inc.		
7.75%, 01/15/32	560,000	780,606	1.75%, 06/13/31	600,000	739,053
5.55%, 06/01/45	400,000	476,189	Morgan Stanley		
			5.75%, 01/25/21	105,000	106,804
			3.13%, 08/05/21	535,000	410,482
			4.10%, 05/22/23	190,000	205,880
			6.25%, 08/09/26	205,000	260,548
			4.35%, 09/08/26	475,000	550,251
			3.95%, 04/23/27	65,000	73,790

	Par	Value		Par	Value
(Variable, ICE LIBOR USD 3M + 1.34%), 3.59%, 07/22/28^	\$ 625,000	\$ 704,220	3.70%, 04/01/60	\$ 280,000	\$335,303
(Variable, U.S. SOFR + 3.12%), 3.62%, 04/01/31^	105,000	120,939	Occidental Petroleum Corporation	375,000	298,125
(Variable, U.S. SOFR + 4.84%), 5.60%, 03/24/51^	120,000	181,362		665,000	510,587
MPLX LP				215,000	154,800
4.50%, 07/15/23	15,000	16,270	Old Republic International Corporation		
4.88%, 06/01/25	40,000	45,337		265,000	301,143
4.70%, 04/15/48	350,000	356,308	ON Semiconductor Corporation		
MPT Operating Partnership LP REIT				325,000	390,000
2.55%, 12/05/23	350,000	451,407	OneMain Finance Corporation		
5.00%, 10/15/27	1,000,000	1,044,475		585,000	608,400
4.63%, 08/01/29	240,000	250,126		30,000	33,409
Mutual of Omaha Insurance Co.				265,000	294,561
6.80%, 06/15/36 144A	605,000	784,011	ONEOK Partners LP		
Mylan, Inc.				35,000	38,376
4.55%, 04/15/28	225,000	262,269		15,000	15,961
Nationstar Mortgage Holdings, Inc.			Open Text Holdings, Inc.		
9.13%, 07/15/26 144A	210,000	225,554		300,000	309,084
Nationwide Mutual Insurance Co.			Oracle Corporation		
4.35%, 04/30/50 144A	940,000	1,009,571		85,000	101,091
Navient Corporation				220,000	249,374
5.50%, 01/25/23	865,000	873,200		115,000	136,649
6.13%, 03/25/24	750,000	757,961	Owens Corning		
5.88%, 10/25/24	70,000	69,782		523,000	698,700
6.75%, 06/15/26	190,000	189,881	Owens-Brockway Glass Container, Inc.		
5.00%, 03/15/27	5,000	4,702		755,000	799,277
5.63%, 08/01/33	20,000	16,870	Owl Rock Capital Corporation		
Netflix, Inc.				875,000	887,842
3.63%, 05/15/27	417,000	529,785	Owl Rock Technology Finance Corporation		
New Fortress Energy, Inc.				800,000	792,310
6.75%, 09/15/25 144A	190,000	199,001	Penn Mutual Life Insurance Co. (The)		
Newell Brands, Inc.				345,000	494,537
4.35%, 04/01/23	320,000	334,890	Penske Truck Leasing Co. LP		
Newfield Exploration Co.				290,000	326,906
5.63%, 07/01/24	480,000	466,011	PepsiCo, Inc.		
Newmont Corporation				190,000	231,434
4.88%, 03/15/42	290,000	393,511	Plains All American Pipeline LP		
NGL Energy Partners LP				110,000	118,136
7.50%, 11/01/23	165,000	110,344		1,030,000	998,181
6.13%, 03/01/25	375,000	224,492	PLT VII Finance S.a.r.l.		
NGPL PipeCo LLC				400,000	478,214
4.38%, 08/15/22 144A	430,000	446,637	Prime Security Services Borrower LLC		
7.77%, 12/15/37 144A	200,000	255,509		610,000	640,119
NIKE, Inc.			Procter & Gamble Co. (The)		
3.38%, 03/27/50	120,000	140,856		80,000	92,990
Noble Holding International, Ltd.				170,000	207,485
7.88%, 02/01/26 144A #	105,000	25,725		170,000	216,617
NRG Energy, Inc.			Prudential Financial, Inc.		
7.25%, 05/15/26	160,000	170,583		225,000	249,073
Nuance Communications, Inc.			PulteGroup, Inc.		
1.25%, 04/01/25 CONV	70,000	124,341		95,000	117,563
1.00%, 12/15/35 CONV	695,000	1,012,094			
NVIDIA Corporation					
3.50%, 04/01/50	770,000	907,179			

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
PVH Corporation			6.88%, 11/15/31	\$160,000	\$157,370
3.13%, 12/15/27	\$335,000	\$ 397,692	Texas Instruments, Inc.		
QEP Resources, Inc.			1.75%, 05/04/30	140,000	144,843
5.38%, 10/01/22	160,000	131,600	Time Warner Cable LLC		
5.25%, 05/01/23	755,000	550,678	5.50%, 09/01/41	35,000	42,537
Quicken Loans LLC			4.50%, 09/15/42	55,000	59,829
5.75%, 05/01/25 144A	835,000	860,050	T-Mobile USA, Inc.		
5.25%, 01/15/28 144A	90,000	94,998	3.88%, 04/15/30 144A	420,000	477,065
Radian Group, Inc.			4.38%, 04/15/40 144A	100,000	117,317
4.50%, 10/01/24	75,000	74,640	4.50%, 04/15/50 144A	360,000	432,558
4.88%, 03/15/27	45,000	45,113	Transcontinental Gas Pipe Line Co. LLC		
Radiology Partners, Inc.			3.25%, 05/15/30 144A	320,000	346,582
9.25%, 02/01/28 144A Δ	440,000	458,700	TransDigm, Inc.		
Range Resources Corporation			6.50%, 07/15/24	104,000	103,994
5.00%, 03/15/23	595,000	566,366	6.50%, 05/15/25	100,000	99,875
4.88%, 05/15/25Δ	120,000	108,612	Transocean Proteus, Ltd.		
Seagate HDD Cayman			6.25%, 12/01/24 144A	520,000	466,700
4.88%, 06/01/27	63,000	70,710	Transocean, Inc.		
4.09%, 06/01/29 144A	68,000	74,154	11.50%, 01/30/27 144A Δ	169,000	69,958
Sensata Technologies, Inc.			7.50%, 04/15/31	30,000	4,200
4.38%, 02/15/30 144A	720,000	757,822	6.80%, 03/15/38	215,000	29,563
Service Properties Trust REIT			UAL Pass-Through Trust, Series 2007-1		
4.50%, 06/15/23	20,000	19,651	6.64%, 07/02/22	55,093	52,067
4.65%, 03/15/24Δ	15,000	13,978	United Airlines Pass-Through Trust, Series 2014-1, Class A		
4.35%, 10/01/24	80,000	72,550	4.00%, 04/11/26	90,474	89,043
4.75%, 10/01/26	10,000	8,918	United Airlines Pass-Through Trust, Series 2016-2, Class B		
4.95%, 02/15/27	40,000	35,700	3.65%, 10/07/25	74,306	56,147
3.95%, 01/15/28Δ	10,000	8,319	United Rentals North America, Inc.		
ServiceMaster Co. LLC (The)			4.63%, 10/15/25	110,000	112,613
7.45%, 08/15/27	600,000	656,886	4.88%, 01/15/28	50,000	52,563
SM Energy Co.			5.25%, 01/15/30	410,000	448,181
1.50%, 07/01/21 CONV	120,000	111,969	United States Steel Corporation		
5.00%, 01/15/24	25,000	13,438	6.65%, 06/01/37	280,000	173,403
6.75%, 09/15/26	40,000	17,942	US Airways Pass-Through Trust, Series 2012-1, Class A		
6.63%, 01/15/27	135,000	60,358	5.90%, 10/01/24	85,553	84,057
Southern Copper Corporation			US Airways Pass-Through Trust, Series 2012-2, Class A		
5.25%, 11/08/42	870,000	1,098,881	4.63%, 06/03/25	75,353	62,728
Southwestern Energy Co.			Verizon Communications, Inc.		
6.45%, 01/23/25	145,000	140,831	4.00%, 03/22/50Δ	610,000	755,154
Spectrum Brands, Inc.			ViacomCBS, Inc.		
5.75%, 07/15/25	570,000	589,095	4.95%, 05/19/50Δ	815,000	960,239
5.00%, 10/01/29 144A	90,000	93,600	Viking Cruises, Ltd.		
Sprint Capital Corporation			5.88%, 09/15/27 144A	90,000	70,144
8.75%, 03/15/32	550,000	805,645	Vine Oil & Gas LP		
Sprint Corporation			9.75%, 04/15/23 144A	30,000	20,700
7.88%, 09/15/23	490,000	563,806	Visa, Inc.		
Synchrony Financial			2.05%, 04/15/30	140,000	150,382
2.85%, 07/25/22	640,000	658,878	2.70%, 04/15/40	720,000	782,343
Targa Resources Partners LP			VOC Escrow, Ltd.		
5.13%, 02/01/25	40,000	40,025	5.00%, 02/15/28 144A	280,000	248,552
5.88%, 04/15/26	620,000	637,716			
5.38%, 02/01/27	40,000	40,317			
5.50%, 03/01/30 144A	280,000	280,557			
Tenet Healthcare Corporation					
6.75%, 06/15/23	145,000	152,395			
5.13%, 05/01/25	410,000	414,325			

	Par	Value		Par	Value
Volkswagen Group of America Finance LLC			(Step to 1.13% on 07/09/21), 0.13%, 07/09/35 STEP	\$ 1,625,941	\$ 615,419
3.35%, 05/13/25 144A	\$ 625,000	\$ 683,496	Bonos del Tesoro Nacional en Pesos Badlar		
Walt Disney Co. (The)			(Floating, Argentina Deposit Rates Badlar Private Banks 30-35 Days + 2.00%), 31.73%, 04/03/22(ZA) †	22,940,000	321,466
4.70%, 03/23/50	295,000	391,863	Provincia de Buenos Aires		
Wells Fargo & Co.			7.88%, 06/15/27 144A	560,000	221,200
4.48%, 01/16/24	90,000	99,882	YPF SA		
(Variable, ICE LIBOR USD 3M + 3.99%), 5.88%, 06/15/25p ^	170,000	183,100	16.50%, 05/09/22(ZA)	450,000	3,869
1.00%, 02/02/27	400,000	478,252			<u>1,684,354</u>
(Variable, ICE LIBOR USD 3M + 1.00%), 2.57%, 02/11/31^	455,000	478,661	Armenia — 0.0%		
(Variable, U.S. SOFR + 2.53%), 3.07%, 04/30/41^	220,000	231,168	Republic of Armenia International Bond		
(Variable, ICE LIBOR USD 3M + 4.24%), 5.01%, 04/04/51^	535,000	736,089	3.95%, 09/26/29	200,000	<u>194,500</u>
Western Digital Corporation			Australia — 0.1%		
1.50%, 02/01/24 CONV	170,000	162,247	Westfield America Management, Ltd. REIT		
WestRock MWV LLC			2.63%, 03/30/29(U)	360,000	<u>472,873</u>
8.20%, 01/15/30	75,000	105,793	Austria — 0.3%		
7.95%, 02/15/31	25,000	35,554	Sappi Papier Holding GmbH		
Weyerhaeuser Co. REIT			4.00%, 04/01/23(E)	140,000	150,526
8.50%, 01/15/25	205,000	265,458	Suzano Austria GmbH		
6.95%, 10/01/27	30,000	37,882	5.75%, 07/14/26 144A	370,000	424,113
7.38%, 03/15/32	190,000	277,358	5.00%, 01/15/30	730,000	787,487
6.88%, 12/15/33	250,000	344,320	3.75%, 01/15/31	170,000	<u>170,629</u>
Whirlpool Corporation					<u>1,532,755</u>
4.60%, 05/15/50	280,000	348,302	Azerbaijan — 0.2%		
Williams Cos., Inc. (The)			Southern Gas Corridor CJSC		
7.50%, 01/15/31	40,000	52,751	6.88%, 03/24/26	510,000	581,311
5.75%, 06/24/44	320,000	378,493	State Oil Co. of the Azerbaijan Republic		
WPX Energy, Inc.			4.75%, 03/13/23Δ	400,000	<u>415,620</u>
5.88%, 06/15/28Δ	590,000	617,299			<u>996,931</u>
XPO Logistics, Inc.			Belgium — 0.1%		
6.50%, 06/15/22 144A	10,000	10,047	Elia Transmission Belgium SA		
6.13%, 09/01/23 144A	350,000	<u>357,892</u>	0.88%, 04/28/30(E)	500,000	612,769
Total Corporate Bonds			House of Finance NV (The)		
(Cost \$133,498,860)		<u>142,987,354</u>	4.38%, 07/15/26(E)	250,000	<u>268,185</u>
FOREIGN BONDS — 39.3%					<u>880,954</u>
Angola — 0.1%			Bermuda — 0.1%		
Angolan Government International Bond			Bermuda Government International Bond		
9.50%, 11/12/25Δ	200,000	174,858	3.72%, 01/25/27	200,000	221,002
9.38%, 05/08/48	200,000	<u>157,004</u>	4.75%, 02/15/29Δ	200,000	<u>239,252</u>
		<u>331,862</u>			<u>460,254</u>
Argentina — 0.3%					
Argentine Bonos del Tesoro					
18.20%, 10/03/21(ZA)	9,250,000	109,709			
Argentine Republic Government International Bond					
1.00%, 07/09/29	136,957	62,795			
(Step to 0.50% on 07/09/21), 0.13%, 07/09/30 STEP	828,157	349,896			

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Brazil — 1.0%			2.98%, 03/08/29(C) Ω	\$ 1,200,000	\$ 818,736
Brazil Minas SPE via State of Minas Gerais					<u>10,517,572</u>
5.33%, 02/15/28	\$ 160,000	\$ 165,400	Chile — 0.0%		
Brazil Notas do Tesouro Nacional Serie F			Corporation Nacional del Cobre de Chile		
10.00%, 01/01/23(B)	12,283,000	2,431,833	3.63%, 08/01/27 144A	220,000	<u>240,914</u>
10.00%, 01/01/27(B)	927,000	188,260	China — 1.7%		
Brazilian Government International Bond			China Government Bond		
10.25%, 01/10/28(B)	2,630,000	553,621	3.85%, 12/12/26(Y)	24,000,000	3,778,214
5.63%, 01/07/41	100,000	108,801	4.29%, 05/22/29(Y)	24,000,000	3,925,780
CSN Resources SA			China Minmetals Corporation		
7.63%, 04/17/26Δ	200,000	202,625	(Variable, 4.72% - U.S. Treasury Yield Curve Rate CMT 5Y), 3.75%, 11/13/22p ^	250,000	254,743
Itau Unibanco Holding SA			Chinalco Capital Holdings, Ltd.		
(Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 3.98%), 6.13%, 12/12/22 144A p ^	760,000	735,281	(Variable, 5.79% - U.S. Treasury Yield Curve Rate CMT 5Y), 4.10%, 09/11/24p ^	200,000	203,516
Ultrapar International SA			Dianjian International Finance, Ltd.		
5.25%, 10/06/26 144A	420,000	451,336	(Variable, 6.93% - U.S. Treasury Yield Curve Rate CMT 5Y), 4.60%, 03/13/23p ^	200,000	206,511
Vale Overseas, Ltd.			Huarong Finance 2017 Co., Ltd.		
6.88%, 11/21/36	200,000	260,607	(Variable, 7.77% - U.S. Treasury Yield Curve Rate CMT 5Y), 4.50%, 01/24/22p ^	200,000	202,748
Vale SA			Park Aerospace Holdings, Ltd.		
3.75%, 01/10/23(E)	750,000	<u>926,206</u>	5.25%, 08/15/22 144A	220,000	220,987
		<u>6,023,970</u>	4.50%, 03/15/23 144A	190,000	188,388
			5.50%, 02/15/24 144A	830,000	836,951
Canada — 1.7%			Sinopec Group Overseas Development 2015, Ltd.		
1011778 BC ULC			3.25%, 04/28/25	250,000	<u>270,257</u>
5.00%, 10/15/25 144A	20,000	20,541			<u>10,088,095</u>
3.88%, 01/15/28 144A	720,000	734,753	Colombia — 0.9%		
Air Canada Pass-Through Trust, Series 2020-2, Class A			Colombia Government International Bond		
5.25%, 04/01/29 144A	525,000	538,453	4.50%, 03/15/29	300,000	338,010
Bausch Health Cos., Inc.			3.00%, 01/30/30	515,000	527,553
9.00%, 12/15/25 144A	40,000	43,612	5.63%, 02/26/44	3,170,000	3,953,022
Baytex Energy Corporation			Colombian TES		
5.63%, 06/01/24 144A	60,000	34,119	10.00%, 07/24/24(X)	23,100,000	7,420
Bombardier, Inc.			Ecopetrol SA		
6.00%, 10/15/22 144A	605,000	563,406	5.88%, 09/18/23Δ	140,000	154,175
7.88%, 04/15/27 144A	230,000	174,793	Millicom International Cellular SA		
Canadian Government Bond			5.13%, 01/15/28 144A	600,000	<u>624,129</u>
1.00%, 06/01/27(C)	5,000,000	3,908,753			<u>5,604,309</u>
Canadian Natural Resources, Ltd.			Costa Rica — 0.1%		
4.95%, 06/01/47	115,000	128,150	Costa Rica Government International Bond		
First Quantum Minerals, Ltd.			7.16%, 03/12/45Δ	340,000	<u>311,695</u>
6.50%, 03/01/24 144A	300,000	288,375	Croatia — 0.1%		
7.50%, 04/01/25 144A	350,000	346,626	Croatia Government International Bond		
Glencore Finance Canada, Ltd.			1.13%, 06/19/29(E)	200,000	238,917
6.00%, 11/15/41	340,000	417,520			
MEG Energy Corporation					
7.00%, 03/31/24 144A	172,000	160,390			
7.13%, 02/01/27 144A	1,310,000	1,178,122			
Open Text Corporation					
3.88%, 02/15/28 144A	190,000	192,523			
Province of Ontario Generic Residual STRIP					
2.96%, 07/13/22(C) Ω	1,300,000	968,700			

	<u>Par</u>	<u>Value</u>		<u>Par</u>	<u>Value</u>
1.50%, 06/17/31(E)	\$ 200,000	\$ 244,083	Banijay Group SAS		
		<u>483,000</u>	6.50%, 03/01/26(E)	\$ 482,000	\$ 550,315
Czech Republic — 0.2%			BNP Paribas SA		
Czech Republic Government Bond			(Variable, USD Swap 5Y +		
0.95%, 05/15/30	22,370,000	982,704	5.15%), 7.38%, 08/19/25	1,070,000	1,192,456
			144A ρ ^		
Denmark — 0.2%			(Variable, Euribor 3M + 1.80%),		
DKT Finance ApS			2.13%, 01/23/27(E) ^	600,000	763,639
7.00%, 06/17/23(E)	530,000	629,175	(Variable, USD Swap 5Y +		
Orsted A/S			3.98%), 7.00%, 08/16/28		
(Variable, EUR Swap Rate 5Y +			144A ρ Δ ^	300,000	346,369
4.75%), 6.25%, 06/26/13(E) α			(Variable, U.S. SOFR + 1.51%),		
^	315,000	419,180	3.05%, 01/13/31 144A ^	625,000	671,106
		<u>1,048,355</u>	Casino Guichard Perrachon SA		
Dominican Republic — 0.1%			5.98%, 05/26/21(E) Δ	200,000	237,232
Dominican Republic International			4.56%, 01/25/23(E) Δ	200,000	218,439
Bond			4.05%, 08/05/26(E)	700,000	621,322
6.00%, 07/19/28	150,000	161,786	Constellium SE		
6.85%, 01/27/45	220,000	232,760	4.25%, 02/15/26(E)	430,000	504,764
		<u>394,546</u>	Credit Agricole SA		
Ecuador — 0.0%			(Variable, EUR Swap Rate 5Y +		
Ecuador Government International			5.12%), 6.50%,		
Bond			06/23/21(E) ρ ^	300,000	360,483
(Step to 5.00% on 07/31/21),			Electricite de France SA		
0.50%, 07/31/30 STEP	49,140	33,416	(Variable, GBP Swap Rate 13Y +		
4.72%, 07/31/30Ω	16,866	7,907	3.96%), 6.00%,		
(Step to 1.00% on 07/31/21),			01/29/26(U) ρ ^	300,000	418,240
0.50%, 07/31/35 STEP	128,778	71,795	Faurecia SE		
(Step to 0.50% on 07/31/21),			2.38%, 06/15/27(E)	550,000	610,100
0.50%, 07/31/40 STEP	59,020	29,731	Kapla Holding SAS		
		<u>142,849</u>	3.38%, 12/15/26(E)	300,000	327,870
Egypt — 0.2%			La Financiere Atalian SASU		
Egypt Government International Bond			4.00%, 05/15/24(E)	575,000	573,719
7.60%, 03/01/29	600,000	617,026	Loxam SAS		
6.38%, 04/11/31(E)	350,000	382,930	3.75%, 07/15/26(E)	650,000	731,525
7.90%, 02/21/48	200,000	185,341	5.75%, 07/15/27(E) Δ	795,000	841,371
		<u>1,185,297</u>	Novafives SAS		
El Salvador — 0.0%			5.00%, 06/15/25(E)	640,000	552,083
El Salvador Government International			Orange SA		
Bond			0.50%, 09/04/32(E)	700,000	810,253
7.12%, 01/20/50	150,000	117,885	Paprec Holding SA		
			4.00%, 03/31/25(E)	385,000	433,876
France — 2.6%			Rubis Terminal Infra SAS		
3AB Optique Developpement SAS			5.63%, 05/15/25(E)	400,000	485,932
4.00%, 10/01/23(E) 144A	100,000	114,319	Tereos Finance Groupe I SA		
4.00%, 10/01/23(E)	445,000	508,718	4.13%, 06/16/23(E)	300,000	326,983
Accor SA					<u>15,582,157</u>
(Variable, 3.25% - EUR Swap			Germany — 1.7%		
Rate 5Y), 2.63%,			Aroundtown SA		
01/30/25(E) ρ ^	600,000	598,410	(Variable, 3.46% - EUR Swap		
Altice France SA			Rate 5Y), 2.88%,		
7.38%, 05/01/26 144A	790,000	828,670	01/12/25(E) ρ ^	300,000	340,231
3.38%, 01/15/28(E)	1,300,000	1,473,742	Bundesrepublik Deutschland		
Arkema SA			Bundesanleihe		
(Variable, 2.87% - EUR Swap			1.00%, 08/15/24(E)	780,000	977,228
Rate 5Y), 2.75%,			CeramTec BondCo GmbH		
06/17/24(E) ρ ^	400,000	480,221	5.25%, 12/15/25(E)	860,000	968,277

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
EnBW Energie Baden-Wuerttemberg AG			5.25%, 01/17/42	\$ 630,000	\$ 800,097
(Variable, 3.63% - EUR Swap Rate 5Y), 3.38%, 04/05/77(E) Δ ^	\$ 135,000	\$ 163,359	4.20%, 10/15/50Δ	2,730,000	3,166,307
HT Troplast GmbH			Indonesia Treasury Bond		
9.25%, 07/15/25(E)	400,000	500,542	7.00%, 05/15/27(I)	21,835,000,000	1,515,830
IHO Verwaltungs GmbH			8.25%, 05/15/29(I)	76,029,000,000	5,581,081
PIK 4.63%, 3.88%, 05/15/27(E)	325,000	382,879	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara		
K+S AG			5.45%, 05/21/28	200,000	234,469
3.25%, 07/18/24(E)	200,000	219,469			<u>14,114,275</u>
KME SE			Ireland — 0.3%		
6.75%, 02/01/23(E) 144A	480,000	417,865	AerCap Ireland Capital DAC		
Platin 1426 GmbH			3.50%, 05/26/22	150,000	151,530
5.38%, 06/15/23(E) 144A	340,000	378,701	4.50%, 09/15/23	220,000	226,934
5.38%, 06/15/23(E)	800,000	891,062	4.45%, 10/01/25	400,000	399,934
SGL Carbon SE			GE Capital International Funding Co. Unlimited Co.		
4.63%, 09/30/24(E)	725,000	742,277	3.37%, 11/15/25	246,000	263,553
Techem Verwaltungsgesellschaft 674 mbH			4.42%, 11/15/35	369,000	390,368
6.00%, 07/30/26(E)	600,000	720,090	Motion Bondco DAC		
thyssenkrupp AG			4.50%, 11/15/27(E)	500,000	496,386
1.38%, 03/03/22(E)	224,000	256,456			<u>1,928,705</u>
2.50%, 02/25/25(E)	100,000	108,074	Israel — 0.2%		
Vertical Holdco GmbH			Israel Government International Bond		
6.63%, 07/15/28(E)	400,000	490,131	3.38%, 01/15/50	200,000	222,357
6.63%, 07/15/28(E) 144A	270,000	330,839	3.88%, 07/03/50	510,000	614,550
Vertical Midco GmbH			Summit Properties, Ltd.		
4.38%, 07/15/27(E) 144A	350,000	418,667	2.00%, 01/31/25(E)	400,000	446,980
Volkswagen Bank GmbH					<u>1,283,887</u>
1.25%, 06/10/24(E)	100,000	119,658	Italy — 4.8%		
1.25%, 12/15/25(E)	1,660,000	1,993,713	Autostrade per l'Italia SpA		
		<u>10,419,518</u>	1.88%, 09/26/29(E)	504,000	552,489
Ghana — 0.2%			doValue SpA		
Ghana Government International Bond			5.00%, 08/04/25(E)	485,000	566,114
7.63%, 05/16/29 144A	340,000	308,848	Italy Buoni Poliennali Del Tesoro		
10.75%, 10/14/30	200,000	243,603	0.35%, 02/01/25(E)	5,343,000	6,315,794
10.75%, 10/14/30 144A	340,000	414,125	2.05%, 08/01/27(E)	2,870,000	3,708,168
7.88%, 02/11/35	200,000	169,380	1.35%, 04/01/30(E)	780,000	961,948
		<u>1,135,956</u>	0.95%, 08/01/30(E)	5,217,000	6,193,069
Hungary — 0.0%			3.45%, 03/01/48(E) 144A	3,700,000	6,006,442
Hungary Government International Bond			Rossini S.a.r.l.		
1.75%, 06/05/35(E)	19,000	23,462	6.75%, 10/30/25(E)	400,000	494,898
India — 0.1%			Sisal Pay SpA		
Reliance Industries, Ltd.			(Floating, 3.88% - Euribor 3M), 3.88%, 12/17/26(E) †	455,000	521,128
4.50%, 10/19/20 144A	540,000	540,967	Telecom Italia Capital SA		
Indonesia — 2.3%			6.38%, 11/15/33	360,000	429,233
Indonesia Government International Bond			6.00%, 09/30/34	105,000	122,062
0.90%, 02/14/27(E)	100,000	115,011	Telecom Italia SpA		
4.75%, 02/11/29	200,000	237,688	5.30%, 05/30/24 144A	340,000	368,568
5.25%, 01/17/42 144A	1,940,000	2,463,792	3.63%, 05/25/26(E) Δ	385,000	484,977

	Par	Value		Par	Value
UniCredit SpA			7.00%, 03/01/41	\$ 350,000	\$ 432,761
(Variable, EUR Swap Rate 5Y + 6.39%), 6.63%, 06/03/23(E) ρ ^	\$ 1,120,000	\$ 1,306,316	Vivion Investments S.a.r.l.		
			3.00%, 08/08/24(E)	700,000	723,255
(Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 4.75%), 5.46%, 06/30/35 144A ^	740,000	755,851	3.50%, 11/01/25(E)	400,000	409,163
		<u>28,787,057</u>			<u>4,008,819</u>
Ivory Coast — 0.2%			Mexico — 2.7%		
Ivory Coast Government International Bond			Banco Mercantil del Norte SA		
5.25%, 03/22/30(E)	460,000	489,892	(Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 5.04%), 6.88%, 07/06/22 144A ρ ^	260,000	257,563
5.75%, 12/31/32 STEP	166,000	154,354	(Variable, U.S. Treasury Yield Curve Rate CMT 10Y + 5.47%), 7.50%, 06/27/29 144A ρ ^	325,000	320,658
5.75%, 12/31/32 144A STEP	406,700	378,166	Banco Santander Mexico SA		
6.13%, 06/15/33	200,000	187,888	Institucion de Banca Multiple Grupo Financiero Santand		
		<u>1,210,300</u>	5.38%, 04/17/25 144A	580,000	646,268
Japan — 0.7%			BBVA Bancomer SA		
Japan Government Ten Year Bond			(Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 2.65%), 5.13%, 01/18/33 144A ^	630,000	607,414
0.10%, 12/20/28(J)	214,000,000	2,056,188	Mexican Bonos		
Japan Government Thirty Year Bond			8.00%, 12/07/23(M)	20,808,900	1,033,279
0.70%, 12/20/48(J)	45,000,000	441,405	10.00%, 12/05/24(M)	15,794,700	849,634
SoftBank Group Corporation			7.50%, 06/03/27(M)	139,360,700	7,011,744
5.00%, 04/15/28(E)	805,000	1,004,284	8.50%, 05/31/29(M)	1,002,900	53,674
Takeda Pharmaceutical Co., Ltd.			7.75%, 05/29/31(M)	1,504,300	76,767
3.38%, 07/09/60	540,000	572,673	7.75%, 11/13/42(M)	45,250,000	2,217,673
		<u>4,074,550</u>	Mexico City Airport Trust		
Jersey — 0.3%			5.50%, 07/31/47	200,000	163,804
Adient Global Holdings, Ltd.			Mexico Government International Bond		
3.50%, 08/15/24(E)	235,000	254,777	5.75%, 10/12/10«	360,000	418,246
Avis Budget Finance Plc			Orbia Advance Corp SAB de CV		
4.75%, 01/30/26(E)	200,000	201,603	5.88%, 09/17/44 144A	1,100,000	1,284,250
Glencore Finance Europe, Ltd.			Petroleos Mexicanos		
2.75%, 04/01/21(E)	505,000	596,330	4.75%, 02/26/29(E) Δ	1,000,000	1,004,878
LHC3 PLC			5.95%, 01/28/31 144A	40,000	33,830
Cash Coupon 4.13% or PIK 4.88%, 4.13%, 08/15/24(E)	540,000	641,037	7.69%, 01/23/50Δ	390,000	326,970
		<u>1,693,747</u>			<u>16,306,652</u>
Kazakhstan — 0.3%			Mongolia — 0.0%		
Kazakhstan Government International Bond			Mongolia Government International Bond		
6.50%, 07/21/45	200,000	311,246	8.75%, 03/09/24	200,000	224,516
KazMunayGas National Co. JSC			Morocco & Antilles — 0.1%		
5.38%, 04/24/30 144A	500,000	586,001	OCP SA		
5.38%, 04/24/30	300,000	351,600	5.63%, 04/25/24 144A Δ	350,000	380,815
KazTransGas JSC			4.50%, 10/22/25 144A	320,000	338,763
4.38%, 09/26/27 144A	630,000	680,961			<u>719,578</u>
		<u>1,929,808</u>	Netherlands — 3.0%		
Luxembourg — 0.7%			ABN AMRO Bank NV		
Altice Finco SA			7.13%, 07/06/22(E)	540,000	709,165
4.75%, 01/15/28(E)	679,000	724,445			
Altice France Holding SA					
8.00%, 05/15/27(E)	1,115,000	1,390,294			
ArcelorMittal SA					
7.25%, 10/15/39	260,000	328,901			

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
CBR Fashion Finance BV 5.13%, 10/01/22(E)	\$ 640,000	\$ 695,026	ZF Europe Finance BV 3.00%, 10/23/29(E)	\$ 700,000	\$ 738,192
Cooperatieve Rabobank UA (Variable, 6.70% - EUR Swap Rate 5Y), 6.63%, 06/29/21(E) p ^	600,000	727,030	Ziggo BV 4.25%, 01/15/27(E)	360,000	440,042
5.75%, 12/01/43	630,000	899,574			<u>17,915,433</u>
Dufry One BV 2.00%, 02/15/27(E)	362,000	355,921	Nigeria — 0.3%		
E.ON International Finance BV 6.38%, 06/07/32(U)	155,000	299,490	Nigeria Government International Bond 7.14%, 02/23/30 144A	440,000	419,201
Embraer Netherlands Finance BV 5.40%, 02/01/27	130,000	123,630	7.63%, 11/28/47 144A	1,310,000	1,175,620
Equate Petrochemical BV 4.25%, 11/03/26 144A	380,000	399,713			<u>1,594,821</u>
Fiat Chrysler Automobiles NV 4.50%, 07/07/28(E)	285,000	381,253	Norway — 0.0%		
Lincoln Financing S.a.r.l. 3.63%, 04/01/24(E)	325,000	367,863	Aker BP ASA 3.75%, 01/15/30 144A	150,000	146,151
(Floating, 3.88% - Euribor 3M), 3.88%, 04/01/24(E) †	118,000	133,663	Norway Government Bond 3.75%, 05/25/21(K) 144A	64,000	7,029
LYB International Finance II BV 0.88%, 09/17/26(E)	395,000	462,722			<u>153,180</u>
Maxeda DIY Holding BV 5.88%, 10/01/26(E) 144A	230,000	269,294	Oman — 0.0%		
Nouryon Holding BV 6.50%, 10/01/26(E)	425,000	517,184	Oman Government International Bond 6.75%, 01/17/48	200,000	166,265
Petrobras Global Finance BV 6.25%, 03/17/24	2,110,000	2,342,691	Panama — 0.5%		
6.88%, 01/20/40	80,000	89,059	Panama Government International Bond 3.75%, 03/16/25	860,000	941,834
6.90%, 03/19/49	380,000	425,220	2.25%, 09/29/32	200,000	202,000
Prosus NV 4.85%, 07/06/27 144A	1,200,000	1,371,168	6.70%, 01/26/36	202,000	294,022
Repsol International Finance BV (Variable, EUR Swap Rate 10Y + 4.20%), 4.50%, 03/25/75(E) ^	800,000	988,432	4.50%, 04/01/56	1,140,000	1,433,550
Summer BidCo BV Cash Coupon 9.00% or PIK 9.75%, 9.75%, 11/15/25(E)	672,249	797,557			<u>2,871,406</u>
Syngenta Finance NV 4.44%, 04/24/23 144A	660,000	697,545	Paraguay — 0.0%		
Telefonica Europe BV (Variable, EUR Swap Rate 8Y + 2.97%), 3.88%, 06/22/26(E) p Δ ^	600,000	720,882	Paraguay Government International Bond 6.10%, 08/11/44	200,000	260,000
Teva Pharmaceutical Finance Netherlands II BV 4.50%, 03/01/25(E)	955,000	1,092,509	Peru — 0.7%		
1.88%, 03/31/27(E)	300,000	296,748	Peruvian Government International Bond 2.39%, 01/23/26	1,370,000	1,439,884
United Group BV 3.13%, 02/15/26(E)	300,000	332,432	3.75%, 03/01/30(E)	150,000	217,383
UPC Holding BV 5.50%, 01/15/28 144A	310,000	320,269	6.55%, 03/14/37	640,000	969,955
3.88%, 06/15/29(E)	600,000	684,979	Transportadora de Gas del Peru SA 4.25%, 04/30/28 144A	1,670,000	1,855,487
Volkswagen International Finance NV (Variable, 3.96% - EUR Swap Rate 9Y), 3.88%, 06/17/29(E) p ^	200,000	236,180			<u>4,482,709</u>
			Philippines — 0.0%		
			Philippine Government International Bond 4.00%, 01/15/21	100,000	100,819
			Poland — 0.4%		
			Republic of Poland Government Bond 2.75%, 04/25/28(P)	5,370,000	1,555,402
			1.25%, 10/25/30(P)	3,780,000	973,401
					<u>2,528,803</u>

	Par	Value		Par	Value
Qatar — 0.5%			5.75%, 09/30/49	\$1,520,000	\$1,293,958
Ooredoo International Finance, Ltd.					<u>6,206,806</u>
4.75%, 02/16/21 144A	\$ 200,000	\$ 203,218			
Qatar Government International Bond			South Korea — 0.0%		
3.40%, 04/16/25 144A	1,320,000	1,449,268	Hanwha Life Insurance Co., Ltd.		
4.00%, 03/14/29	200,000	234,248	(Variable, U.S. Treasury Yield		
4.82%, 03/14/49	200,000	269,945	Curve Rate CMT 5Y +		
4.40%, 04/16/50 144A	630,000	812,709	2.00%), 4.70%, 04/23/23 ρ ^	200,000	<u>206,503</u>
		<u>2,969,388</u>	Spain — 1.0%		
Romania — 0.1%			Banco Santander SA		
RCS & RDS SA			2.75%, 05/28/25	200,000	210,112
3.25%, 02/05/28(E)	300,000	336,498	Gestamp Automocion SA		
Romanian Government International Bond			3.25%, 04/30/26(E)	230,000	251,124
3.62%, 05/26/30(E)	32,000	42,521	Grupo Antolin-Irausa SA		
3.00%, 02/14/31	86,000	88,472	3.25%, 04/30/24(E)	375,000	374,813
2.00%, 01/28/32(E)	28,000	32,448	Iberdrola Finanzas SA		
3.88%, 10/29/35(E)	100,000	133,680	7.38%, 01/29/24(U)	100,000	157,146
4.63%, 04/03/49(E)	100,000	143,313	Spain Government Bond		
3.38%, 01/28/50(E)	84,000	100,828	1.95%, 07/30/30(E) 144A	2,830,000	3,883,722
		<u>877,760</u>	Tendam Brands SAU		
Russia — 1.3%			5.00%, 09/15/24(E) 144A	510,000	494,789
Gazprom PJSC Via Gaz Capital SA			(Floating, 5.25% - Euribor 3M),		
5.15%, 02/11/26	250,000	279,120	5.25%, 09/15/24(E) 144A †	160,000	154,400
Russian Federal Bond - OFZ			(Floating, 5.25% - Euribor 3M),		
7.05%, 01/19/28(Q)	240,798,000	3,299,647	5.25%, 09/15/24(E) †	260,000	<u>250,899</u>
7.25%, 05/10/34(Q)	262,547,000	3,650,790			<u>5,777,005</u>
Russian Foreign Bond - Eurobond			Sri Lanka — 0.2%		
4.75%, 05/27/26	200,000	229,656	Sri Lanka Government International		
5.10%, 03/28/35	200,000	245,691	Bond		
		<u>7,704,904</u>	5.88%, 07/25/22	640,000	518,400
Saudi Arabia — 0.1%			6.85%, 11/03/25	200,000	143,016
Saudi Arabian Oil Co.			6.75%, 04/18/28	500,000	<u>345,000</u>
4.25%, 04/16/39	410,000	473,483			<u>1,006,416</u>
Senegal — 0.0%			Supranational — 0.0%		
Senegal Government International			Banque Ouest Africaine de		
Bond			Developpement		
6.75%, 03/13/48	200,000	190,127	5.00%, 07/27/27 Δ	200,000	<u>216,052</u>
Serbia — 0.1%			Sweden — 0.2%		
Serbia International Bond			Intrum AB		
7.25%, 09/28/21	200,000	211,943	3.50%, 07/15/26(E)	325,000	347,848
1.50%, 06/26/29(E)	200,000	226,957	Samhallsbyggnadsbolaget i Norden		
		<u>438,900</u>	AB		
South Africa — 1.0%			(Variable, 2.81% - EUR Swap		
Republic of South Africa Government			Rate 5Y), 2.62%,		
Bond			01/30/25(E) ρ ^	486,000	544,818
6.25%, 03/31/36(S)	2,140,000	83,297	Unilabs Subholding AB		
8.50%, 01/31/37(S)	9,571,000	448,795	5.75%, 05/15/25(E)	449,000	<u>531,318</u>
6.50%, 02/28/41(S)	44,256,000	1,648,629			<u>1,423,984</u>
Republic of South Africa Government International Bond			Switzerland — 0.5%		
4.88%, 04/14/26	400,000	405,513	Credit Suisse Group AG		
5.88%, 06/22/30 Δ	2,270,000	2,326,614	(Variable, USD Swap 5Y +		
			4.60%), 7.50%, 07/17/23		
			144A ρ ^	330,000	349,077
			(Variable, EUR Swap Rate 1Y +		
			0.75%), 1.25%, 07/17/25(E) ^	500,000	604,584

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
(Variable, U.S. SOFR + 3.73%), 4.19%, 04/01/31 144A ^	\$ 250,000	\$ 289,314	(Variable, EUR Swap Rate 1Y + 0.78%), 1.38%, 01/24/26(E) ^	\$ 300,000	\$ 358,907
UBS Group AG			(Variable, ICE LIBOR USD 3M + 2.45%), 2.85%, 05/07/26^	380,000	395,660
(Variable, USD Swap 5Y + 4.34%), 7.00%, 01/31/24 144A ρ ^	1,420,000	1,516,837	British Telecommunications PLC		
(Variable, EUR Swap Rate 1Y + 0.75%), 1.25%, 04/17/25(E) ^	400,000	486,812	3.25%, 11/08/29 144A	475,000	509,925
		<u>3,246,624</u>	eG Global Finance PLC		
Tunisia — 0.0%			4.38%, 02/07/25(E)	660,000	736,093
Banque Centrale de Tunisie International Bond			HSBC Holdings PLC		
6.38%, 07/15/26(E)	150,000	159,014	(Variable, USD ICE Swap Rate 5Y + 4.37%), 6.38%, 03/30/25ρ ^	400,000	418,837
Turkey — 0.4%			(Variable, GBP Swap Rate 1Y + 1.04%), 2.26%, 11/13/26(U) ^	300,000	399,039
Turkey Government International Bond			(Variable, USD ICE Swap Rate 5Y + 3.75%), 6.00%, 05/22/27ρ ^	400,000	410,334
4.88%, 10/09/26	300,000	275,208	Iceland Bondco PLC		
6.00%, 03/25/27	1,570,000	1,509,178	4.63%, 03/15/25(U)	350,000	428,888
4.88%, 04/16/43	500,000	373,958	Informa PLC		
Turkiye Ihracat Kredi Bankasi AS			1.50%, 07/05/23(E)	704,000	824,095
5.38%, 10/24/23	200,000	189,344	Jaguar Land Rover Automotive PLC		
		<u>2,347,688</u>	5.88%, 11/15/24(E)	325,000	345,805
Ukraine — 0.1%			Jerrold Finco PLC		
Ukraine Government International Bond			6.13%, 01/15/24(U) 144A	270,000	332,717
6.75%, 06/20/26(E)	200,000	228,897	Lloyds Banking Group PLC		
9.75%, 11/01/28	550,000	596,393	(Variable, U.S. Treasury Yield Curve Rate CMT 1Y + 1.10%), 1.33%, 06/15/23^	510,000	513,191
		<u>825,290</u>	4.34%, 01/09/48	796,000	938,714
United Arab Emirates — 0.7%			Marks & Spencer PLC		
Abu Dhabi Crude Oil Pipeline LLC			4.50%, 07/10/27(U)	300,000	386,502
4.60%, 11/02/47	400,000	491,624	Miller Homes Group Holdings PLC		
Abu Dhabi Government International Bond			5.50%, 10/15/24(U) Δ	1,530,000	1,951,367
2.50%, 04/16/25 144A	1,340,000	1,428,386	National Grid Electricity Transmission PLC		
3.88%, 04/16/50 144A	670,000	820,750	0.19%, 01/20/25(E) Δ	315,000	372,312
DP World Crescent, Ltd.			Natwest Group PLC		
3.88%, 07/18/29	200,000	208,250	6.00%, 12/19/23	140,000	157,540
DP World PLC			(Variable, Euribor 3M + 1.74%), 2.00%, 03/04/25(E) ^	100,000	122,001
5.63%, 09/25/48 144A	970,000	1,110,650	(Variable, Euribor 3M + 1.08%), 1.75%, 03/02/26(E) ^	460,000	558,198
		<u>4,059,660</u>	(Variable, U.S. Treasury Yield Curve Rate CMT 1Y + 2.55%), 3.07%, 05/22/28^	545,000	573,934
United Kingdom — 3.6%			NGG Finance PLC		
Algeco Global Finance PLC			(Variable, GBP Swap Rate 12Y + 3.48%), 5.63%, 06/18/73(U) ^	400,000	583,999
6.50%, 02/15/23(E)	400,000	470,218	Pinnacle Bidco PLC		
Anglo American Capital PLC			6.38%, 02/15/25(U) 144A	580,000	656,096
4.75%, 04/10/27 144A	200,000	230,124	Principality Building Society		
3.38%, 03/11/29(U)	250,000	351,686	2.38%, 11/23/23(U)	100,000	132,706
Aviva PLC			RAC Bond Co. PLC		
(Variable, UK Gilts 5Y + 2.40%), 6.13%, 09/29/22(U) ρ ^	1,040,000	1,449,026	5.00%, 11/06/22(U)	407,000	509,176
Barclays Bank PLC			Rio Tinto Finance USA PLC		
7.63%, 11/21/22	1,190,000	1,309,474	4.13%, 08/21/42	75,000	96,878
Barclays PLC					
(Variable, EUR Swap Rate 5Y + 2.45%), 2.63%, 11/11/25(E) ^	200,000	234,861			

	Par	Value		Par	Value
Santander UK Group Holdings PLC (Variable, GBP Swap Rate 5Y + 5.54%), 7.38%, 06/24/22(U) p ^	\$820,000	\$ 1,104,848	CWGS Group LLC Term Loan (Floating, ICE LIBOR USD 3M + 2.75%, 0.75% Floor), 3.50%, 11/08/23†	\$139,634	\$136,460
Southern Gas Networks PLC 4.88%, 12/21/20(U)	190,000	247,433	Entercom Media Corporation Term B-2 Loan (Floating, ICE LIBOR USD 1M + 2.50%), 2.64%, 11/18/24†	180,687	170,372
SSE PLC 1.75%, 04/16/30(E)	750,000	953,724	Equinox Holdings, Inc. Incremental Term B-1 Loan (Floating, ICE LIBOR USD 3M + 3.00%, 1.00% Floor), 4.00%, 03/08/24†	434,976	337,733
Tesco Property Finance 6 PLC 5.41%, 07/13/44(U)	387,443	653,110	Focus Financial Partners LLC Tranche B-3 Term Loan (Floating, ICE LIBOR USD 1M + 2.00%), 2.15%, 07/03/24†	277,164	270,513
Travis Perkins PLC 4.50%, 09/07/23(U)	400,000	523,184	Four Seasons Holdings, Inc. Term Loan 2013 (Floating, ICE LIBOR USD 1M + 2.00%), 2.15%, 11/30/23†	227,635	222,127
United Kingdom Gilt 4.50%, 09/07/34(U)	220,000	438,845	Froneri International Limited Facility B1 (Floating, Euribor USD 1M + 2.63%), 2.63%, 01/29/27†	380,000	434,517
Virgin Media Secured Finance PLC 5.50%, 08/15/26 144A	200,000	208,875	Garda World Security Corporation Initial Term Loan (Floating, ICE LIBOR USD 1M + 4.75%), 4.90%, 10/30/26†	405,369	404,000
5.25%, 05/15/29(U)	890,000	1,217,747	Genesee & Wyoming, Inc. Initial Term Loan (Floating, ICE LIBOR USD 3M + 2.00%), 2.22%, 12/30/26†	179,100	176,637
		<u>22,106,069</u>	Global Medical Response, Inc. 2018 Term Loan (Floating, ICE LIBOR USD 3M + 3.25%, 1.00% Floor), 4.25%, 04/28/22†	288,068	287,799
Uruguay — 0.0%			Global Medical Response, Inc. 2018 Term Loan B 0.00%, 09/24/25† Σ	70,000	68,556
Uruguay Government International Bond 4.38%, 01/23/31Δ	200,000	238,315	Jaguar Holding Co. I LLC 2018 Term Loan (Floating, ICE LIBOR USD 1M + 2.50%, 1.00% Floor), 3.50%, 08/18/22†	243,070	242,550
Uzbekistan — 0.0%			Level 3 Financing, Inc. Tranche B 2027 Term Loan (Floating, ICE LIBOR USD 1M + 1.75%), 1.90%, 03/01/27†	74,212	72,032
Republic of Uzbekistan Bond 5.38%, 02/20/29Δ	200,000	224,344	McAfee LLC Term B USD Loan (Floating, ICE LIBOR USD 1M + 3.75%), 3.90%, 09/30/24†	326,667	324,898
Total Foreign Bonds (Cost \$239,055,485)		<u>238,451,396</u>	Nexstar Broadcasting, Inc. Term B-4 Loan (Floating, ICE LIBOR USD 1M + 2.75%), 2.91%, 09/18/26†	115,275	112,994
LOAN AGREEMENTS — 1.7%			Option Care Health, Inc. Term B Loan (Floating, ICE LIBOR USD 1M + 4.50%), 4.65%, 08/06/26†	585,575	581,672
1011778 B.C. Unlimited Liability Company Term B-4 Loan 0.00%, 11/19/26† Σ	458,844	440,968			
Allied Universal Holdco LLC Initial Term Loan (Floating, ICE LIBOR USD 1M + 4.25%), 4.40%, 07/10/26†	496,250	491,863			
Asurion LLC New B-7 Term Loan (Floating, ICE LIBOR USD 1M + 3.00%), 3.15%, 11/03/24†	524,633	516,656			
Asurion LLC Replacement B-6 Term Loan 0.00%, 11/03/23† Σ	129,656	127,968			
(Floating, ICE LIBOR USD 1M + 3.00%), 3.15%, 11/03/23†	329,128	324,843			
Avaya, Inc. Tranche B Term Loan 0.00%, 12/15/24† Σ	195,040	194,340			
Bausch Health Companies, Inc. Initial Term Loan (Floating, ICE LIBOR USD 1M + 3.00%), 3.15%, 06/02/25†	274,616	269,696			
Berry Global, Inc. Term W Loan (Floating, ICE LIBOR USD 1M + 2.00%), 2.16%, 10/01/22†	122,322	121,434			
Brookfield WEC Holdings, Inc. Initial Term Loan (Floating, ICE LIBOR USD 1M + 3.00%, 0.75% Floor), 3.75%, 08/01/25†	277,004	270,672			

GLOBAL BOND FUND
SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Party City Holdings, Inc. 2018 Replacement Term Loan (Floating, ICE LIBOR USD 3M + 2.50%, 0.75% Floor), 3.25%, 08/19/22†	\$108,166	\$ 88,847	MORTGAGE-BACKED SECURITIES — 7.7% Connecticut Avenue Securities Trust, Series 2019-R07, Class 1M2 (Floating, ICE LIBOR USD 1M + 2.10%), 2.25%, 10/25/39 144A † Credit Suisse Commercial Mortgage Trust Series, Series 2006-C5, Class AJ 5.37%, 12/15/39 Credit Suisse Commercial Mortgage Trust Series, Series 2007-C5, Class AM 5.87%, 09/15/40 Credit Suisse Commercial Mortgage Trust Series, Series 2019-RIO 8.74%, 12/15/21 CSMC, Series 2014-USA, Class F 4.37%, 09/15/37 144A Fannie Mae Connecticut Avenue Securities, Series 2017-C02 (Floating, ICE LIBOR USD 1M + 3.65%), 3.80%, 09/25/29† Fannie Mae Connecticut Avenue Securities, Series 2017-C04 (Floating, ICE LIBOR USD 1M + 2.85%), 3.00%, 11/25/29† Fannie Mae Connecticut Avenue Securities, Series 2017-C06 (Floating, ICE LIBOR USD 1M + 2.65%, 2.65% Floor), 2.80%, 02/25/30† (Floating, ICE LIBOR USD 1M + 2.80%, 2.80% Floor), 2.95%, 02/25/30† Fannie Mae Connecticut Avenue Securities, Series 2018-C01, Class 1M2 (Floating, ICE LIBOR USD 1M + 2.25%, 2.25% Floor), 2.40%, 07/25/30† Fannie Mae Connecticut Avenue Securities, Series 2018-C05 (Floating, ICE LIBOR USD 1M + 2.35%, 2.35% Floor), 2.50%, 01/25/31† Federal Home Loan Mortgage Corporation 3.00%, 07/01/50 Federal National Mortgage Association 3.00%, 12/01/47 4.00%, 10/01/48 3.00%, 08/01/49 3.50%, 08/01/49 4.00%, 08/01/49 3.50%, 09/01/49 3.00%, 10/01/49	\$ 583,641	\$ 582,283
Petco Animal Supplies, Inc. Term Loan (Floating, ICE LIBOR USD 3M + 3.25%, 1.00% Floor), 4.25%, 01/26/23†	853,518	788,437		92,328	41,115
Prime Security Services Borrower LLC 2019 Refinancing Term B-1 Loan (Floating, ICE LIBOR USD 3M + 3.25%, 1.00% Floor), 4.25%, 09/23/26†	450,820	447,439		13,553	35,069
Radnet Management, Inc. Term B-1 Loan (Floating, ICE LIBOR USD 3M + 3.75%, 1.00% Floor), 4.75%, 06/30/23†	564,706	558,706		1,120,000	1,031,373
Reynolds Consumer Products LLC Initial Term Loan (Floating, ICE LIBOR USD 1M + 1.75%), 1.90%, 02/04/27†	78,986	78,087		1,610,000	1,039,274
Reynolds Group Holdings, Inc. Tranche B-1 U.S. Term Loan (Floating, ICE PRIME USD 3M + 1.75%), 2.90%, 02/05/23†	38,947	38,565		1,287,976	1,306,942
(Floating, ICE PRIME USD 3M + 1.75%), 5.00%, 02/05/23†	41,319	40,914		1,479,749	1,475,319
Sedgwick Claims Management Services, Inc. Initial Term Loan (Floating, ICE LIBOR USD 1M + 3.25%), 3.40%, 12/31/25†	257,380	248,856		1,239,776	1,229,311
Trans Union LLC 2019 Replacement Term B-5 Loan (Floating, ICE LIBOR USD 1M + 1.75%), 1.90%, 11/16/26†	84,715	82,749		1,063,535	1,065,538
UFC Holdings LLC Term B-1 Loan (Floating, ICE LIBOR USD 3M + 3.25%, 1.00% Floor), 4.25%, 04/29/26†	118,763	117,019		544,039	539,092
Univision Communications, Inc. 2020 Replacement Repriced First-Lien Term Loan (Floating, ICE LIBOR USD 1M + 3.75%, 1.00% Floor), 4.75%, 03/15/26†	541,000	528,105		1,348,618	1,328,619
Virgin Media Bristol LLC N Facility (Floating, ICE LIBOR USD 1M + 2.50%), 2.65%, 01/31/28†	370,000	359,954		169,461	177,751
Whatabrands LLC 2020 Refinancing Term Loan 0.00%, 07/31/26† Σ	359,095	352,362		569,120	598,102
(Floating, ICE LIBOR USD 1M + 2.75%), 2.91%, 07/31/26†	99,749	97,878		323,378	344,532
Total Loan Agreements (Cost \$10,653,935)		<u>10,429,218</u>		345,346	361,718
				431,633	455,036
				456,838	487,383
				717,163	755,679
				382,809	400,957

	Par	Value		Par	Value
3.50%, 10/01/49	\$ 460,171	\$ 484,941	3.00%, 10/01/50 TBA	\$1,500,000	\$ 1,571,455
4.00%, 10/01/49	497,469	530,731	Total Mortgage-Backed Securities		
3.00%, 11/01/49	411,480	430,986	(Cost \$47,666,300)		<u>46,602,722</u>
3.00%, 03/01/50	327,198	344,186	MUNICIPAL BOND — 0.0%		
3.00%, 05/01/50	359,646	377,240	State of Illinois, General Obligation		
FHLMC Structured Agency Credit Risk Debt Notes, Series 2017-DNA1			5.10%, 06/01/33	85,000	<u>85,961</u>
(Floating, ICE LIBOR USD 1M + 4.95%, 4.95% Floor), 5.10%, 07/25/29†	760,000	769,478	(Cost \$69,579)		
FHLMC Structured Agency Credit Risk Debt Notes, Series 2017-DNA3				Number of Contracts	Notional Amount
(Floating, ICE LIBOR USD 1M + 2.50%), 2.65%, 03/25/30†	1,650,000	1,672,318	PURCHASED OPTION — 0.0%		
Government National Mortgage Association			Call Option — 0.0%		
4.50%, 08/20/48	242,197	261,017	South African Rand vs. U.S. Dollar, Strike Price \$1,020.00, Expires 10/09/20 (GSC)		
5.00%, 01/20/49	179,124	194,841	(Premiums paid \$14,449)	1	\$1,310,000
3.00%, 11/20/49	324,884	340,212			<u>391</u>
2.00%, 10/01/50 TBA	1,010,000	1,049,374		Par	
2.50%, 10/01/50 TBA	1,605,000	1,685,689	U.S. TREASURY OBLIGATIONS — 20.7%		
3.00%, 10/01/50 TBA	860,000	900,531	U.S. Treasury Bill		
GS Mortgage Securities Corporation II, Series 2018-SRP5, Class C			0.12%, 01/28/21Ω	\$ 445,000	<u>444,866</u>
(Floating, ICE LIBOR USD 1M + 3.75%, 3.75% Floor), 3.90%, 09/15/31 144A †	1,590,000	1,538,188	U.S. Treasury Bonds		
Impac Secured Assets Trust, Series 2006-2, Class 2M3			3.50%, 02/15/39Δ	860,000	1,209,073
(Floating, ICE LIBOR USD 1M + 1.10%, 1.10% Floor, 11.50% Cap), 1.25%, 08/25/36†	373,301	352,802	4.25%, 05/15/39	30,000	46,093
JP Morgan Chase Commercial Mortgage Securities Trust, Series 2007-LD12, Class AJ			3.88%, 08/15/40	20,000	29,655
6.71%, 02/15/51γ	2,619	2,463	2.75%, 08/15/42	90,000	115,569
JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-PHMZ, Class M			2.88%, 05/15/43Δ	2,045,000	2,675,675
(Floating, ICE LIBOR USD 1M + 8.21%, 8.21% Floor), 8.36%, 06/15/35 144A †	1,500,000	1,166,592	3.00%, 05/15/45	250,000	335,498
Seasoned Credit Risk Transfer Trust, Series 2017-2, Class M1			3.00%, 11/15/45	920,000	1,238,873
4.00%, 08/25/56 144A	440,000	442,403	2.50%, 05/15/46Δ	820,000	1,015,615
Seasoned Credit Risk Transfer Trust, Series 2017-2, Class M2			2.25%, 08/15/46	960,000	1,136,625
4.00%, 08/25/56 144A	570,000	559,984	2.88%, 11/15/46	1,520,000	2,013,941
Seasoned Credit Risk Transfer Trust, Series 2020-2, Class M			3.00%, 05/15/47	60,000	81,487
4.25%, 11/25/59 144A	1,170,000	1,150,030	2.75%, 08/15/47	90,000	117,109
STACR Trust, Series 2018-DNA2, Class M2			3.13%, 05/15/48	40,000	55,766
(Floating, ICE LIBOR USD 1M + 2.15%), 2.30%, 12/25/30 144A †	1,650,000	1,612,741	3.00%, 08/15/48	2,365,000	3,231,643
Uniform Mortgage Backed Securities			3.38%, 11/15/48	770,000	1,123,478
2.00%, 10/01/35 TBA	2,300,000	2,391,461	1.25%, 05/15/50Δ	8,045,000	7,650,292
2.00%, 10/01/50 TBA	3,750,000	3,877,441	1.38%, 08/15/50	8,755,000	<u>8,594,264</u>
2.50%, 10/01/50 TBA	9,190,000	9,640,525			<u>30,670,656</u>
			U.S. Treasury Inflationary Index Bonds		
			0.13%, 04/15/22	15,714,650	15,995,811
			2.13%, 02/15/40	2,145,798	3,297,076
			1.38%, 02/15/44Δ	2,779,350	3,967,543
			0.25%, 02/15/50	965,473	<u>1,144,430</u>
					<u>24,404,860</u>
			U.S. Treasury Notes		
			1.50%, 09/30/21	2,500,000	2,534,236
			1.50%, 10/31/21	1,000,000	1,014,844
			1.50%, 11/30/21	3,630,000	3,687,711
			1.88%, 01/31/22	710,000	726,585

GLOBAL BOND FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Shares	Value
2.00%, 02/15/22	\$ 90,000	\$ 92,324	PREFERRED STOCKS — 0.1%		
1.75%, 03/31/22Δ	7,100,000	7,273,063	Bank of America Corporation		
1.63%, 08/15/22Δ	12,590,000	12,945,077	7.25%, CONV Δ	302	\$ 449,376
2.88%, 10/31/23	2,975,000	3,223,110	Chesapeake Energy Corporation		
2.75%, 02/15/24Δ	6,050,000	6,576,775	4.50%, CONV	617	222
2.38%, 02/29/24	10,000	10,749	5.00%, CONV	2,119	953
1.50%, 10/31/24	570,000	599,814	5.75%, CONV	16	8
2.25%, 11/15/24	20,520,000	22,230,534	5.75%, CONV	392	510
2.00%, 02/15/25	70,000	75,384	5.75%, 144A CONV	27	108
2.88%, 05/31/25	315,000	353,354	El Paso Energy Capital Trust I		
1.63%, 02/15/26	6,460,000	6,912,200	4.75%, CONV	5,674	265,373
1.63%, 05/15/26	470,000	503,763	Total Preferred Stocks		
2.00%, 11/15/26	870,000	955,403	(Cost \$921,634)		716,550
		69,714,926	MONEY MARKET FUNDS — 9.7%		
Total U.S. Treasury Obligations		125,235,308	GuideStone Money Market Fund,		
(Cost \$115,869,531)			0.02%		
	Shares		(Institutional Class)∅ ∞	43,634,133	43,634,133
COMMON STOCKS — 0.6%			Northern Institutional Liquid Assets		
Communication Services — 0.2%			Portfolio (Shares), 0.10%∅ §	15,177,328	15,177,328
AT&T, Inc.	39,385	1,122,866	Northern Institutional		
Consumer Discretionary — 0.1%			U.S. Government Portfolio		
Ford Motor Co.	48,562	323,423	(Shares), 0.00%∅	164,814	164,814
Energy — 0.0%			Total Money Market Funds		
Berry CorporationΔ	2,492	7,900	(Cost \$58,976,275)		58,976,275
Hercules Offshore, Inc. Ψ ††† Δ *	46,644	35,586	TOTAL INVESTMENTS — 103.8%		
Montage Resources CorporationΔ *	7,129	31,296	(Cost \$615,811,777)		629,912,384
Whiting Petroleum Corporation*	11,735	202,891	Liabilities in Excess of Other		
		277,673	Assets — (3.8)%		(23,322,690)
Health Care — 0.1%			NET ASSETS — 100.0%		\$606,589,694
Bristol-Myers Squibb Co.	11,549	696,289			
Information Technology — 0.2%					
Corning, Inc.	42,221	1,368,383			
Total Common Stocks		3,788,634			
(Cost \$6,431,126)					

Futures Contracts outstanding at September 30, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
Euro-Bobl	12/2020	(52)	\$ (8,240,964)	\$ (16,065)
Euro-Bund	12/2020	(84)	(17,187,743)	(106,912)
10-Year Japanese E-Mini	12/2020	240	34,614,706	95,222
10-Year Commonwealth Treasury Bond	12/2020	62	6,634,164	64,234
10-Year Bond	12/2020	16	1,824,160	5,186
10-Year U.S. Treasury Note	12/2020	(120)	(16,743,750)	(21,279)
U.S. Treasury Long Bond	12/2020	2	352,563	(12,462)
Ultra 10-Year U.S. Treasury Note	12/2020	(213)	(34,063,358)	(107,807)
Ultra Long U.S. Treasury Bond	12/2020	(59)	(13,086,938)	17,975
Long GILT	12/2020	33	5,795,775	(2,236)
2-Year U.S. Treasury Note	12/2020	334	94,685,484	45,154
Total Futures Contracts outstanding at September 30, 2020			<u>\$ 54,584,099</u>	<u>\$ (38,990)</u>

Forward Foreign Currency Contracts outstanding at September 30, 2020:

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
10/16/20	Euro	28,010,940	U.S. Dollars	31,698,908	CITI	\$ 1,153,725
10/16/20	Japanese Yen	4,550,736,000	U.S. Dollars	42,371,449	GSC	785,642
10/22/20	British Pounds	6,562,196	U.S. Dollars	8,238,333	SC	230,207
10/22/20	U.S. Dollars	2,989,394	Brazilian Reals	16,080,936	SC	127,592
10/22/20	U.S. Dollars	1,665,762	Turkish Lira	11,970,755	RBC	124,699
10/22/20	Japanese Yen	950,855,161	U.S. Dollars	8,894,737	RBC	123,349
10/22/20	Euro	4,572,406	U.S. Dollars	5,255,956	SS	107,477
10/22/20	Canadian Dollars	9,108,277	U.S. Dollars	6,741,645	SC	99,201
10/16/20	British Pounds	1,866,249	U.S. Dollars	2,329,249	CITI	79,075
10/22/20	Chinese Offshore Yuan	14,748,521	U.S. Dollars	2,100,121	RBC	68,674
10/22/20	U.S. Dollars	1,456,336	Mexican Pesos	30,809,808	SC	66,704
10/22/20	Euro	6,147,999	U.S. Dollars	7,146,375	SC	65,229
10/22/20	Japanese Yen	531,410,926	U.S. Dollars	4,977,145	SC	62,857
10/22/20	U.S. Dollars	850,438	Russian Rubles	61,444,124	SC	61,109
10/16/20	Indian Rupees	189,201,535	U.S. Dollars	2,503,991	CITI	60,411
10/16/20	U.S. Dollars	4,076,675	Indonesian Rupiahs	59,878,206,000	CITI	55,435
10/22/20	British Pounds	1,403,975	U.S. Dollars	1,761,762	CITI	50,073
10/22/20	Euro	2,015,510	U.S. Dollars	2,315,481	CITI	48,712
10/22/20	Canadian Dollars	3,631,200	U.S. Dollars	2,680,709	RBC	46,535
10/22/20	Swedish Kronor	41,107,920	U.S. Dollars	4,548,393	CITI	42,727
10/22/20	Mexican Pesos	47,232,317	U.S. Dollars	2,087,934	CITI	42,410
10/22/20	Japanese Yen	295,771,209	U.S. Dollars	2,763,441	CITI	41,707
10/22/20	U.S. Dollars	2,365,547	Swiss Franc	2,141,659	SC	38,846
10/22/20	U.S. Dollars	5,620,001	Euro	4,758,977	CITI	37,720
10/22/20	U.S. Dollars	1,403,010	British Pounds	1,062,540	SC	31,798
01/19/21	Japanese Yen	4,550,736,000	U.S. Dollars	43,192,870	GSC	31,472
10/22/20	U.S. Dollars	2,919,017	Euro	2,462,767	SC	30,190
10/22/20	Mexican Pesos	30,174,015	U.S. Dollars	1,331,091	SC	29,864
10/22/20	U.S. Dollars	709,803	Norwegian Kroner	6,351,313	CITI	28,861
10/22/20	Australian Dollars	1,860,922	U.S. Dollars	1,304,544	SS	28,410
10/22/20	Polish Zloty	8,009,569	U.S. Dollars	2,045,436	RBC	26,781
10/22/20	U.S. Dollars	1,134,901	Australian Dollars	1,550,238	SC	24,486
10/22/20	South Korean Won	888,781,256	U.S. Dollars	739,087	SC	22,543
10/22/20	U.S. Dollars	2,603,105	Norwegian Kroner	24,080,673	SS	21,348
10/16/20	South African Rand	14,380,000	U.S. Dollars	838,215	GSC	18,608
10/16/20	Mexican Pesos	32,410,393	U.S. Dollars	1,444,378	CITI	18,522
10/22/20	British Pounds	918,083	U.S. Dollars	1,167,202	SS	17,588
10/22/20	Norwegian Kroner	6,788,982	U.S. Dollars	710,607	CITI	17,259
10/22/20	U.S. Dollars	750,639	New Zealand Dollars	1,108,798	CITI	17,121
10/22/20	U.S. Dollars	772,069	Swedish Kronor	6,764,765	CITI	16,549
10/22/20	Australian Dollars	1,578,651	U.S. Dollars	1,114,806	SC	15,960
10/22/20	U.S. Dollars	1,515,589	Japanese Yen	158,151,089	RBC	15,655
10/22/20	U.S. Dollars	1,814,966	British Pounds	1,395,374	CITI	14,231
10/22/20	Swiss Francs	1,863,048	U.S. Dollars	2,012,426	CITI	11,591
10/22/20	U.S. Dollars	756,262	Australian Dollars	1,040,019	SS	11,310
10/22/20	U.S. Dollars	750,412	Chilean Pesos	580,293,801	CITI	11,104
10/22/20	Swedish Kronor	11,079,243	U.S. Dollars	1,227,195	SS	10,185
10/22/20	U.S. Dollars	835,959	British Pounds	640,649	SS	9,200
10/22/20	U.S. Dollars	726,393	Canadian Dollars	955,106	RBC	9,052
10/22/20	Australian Dollars	478,765	U.S. Dollars	333,922	CITI	9,011
10/16/20	Euro	806,096	Polish Zloty	3,620,000	CITI	8,883
10/22/20	U.S. Dollars	698,693	Euro	588,329	SS	8,583
10/22/20	Japanese Yen	60,464,000	U.S. Dollars	565,797	SS	7,654
10/22/20	Swedish Kronor	8,506,184	U.S. Dollars	942,526	RBC	7,484
10/22/20	Mexican Pesos	9,379,338	U.S. Dollars	415,680	RBC	7,361

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)
10/22/20	U.S. Dollars	855,013	Australian Dollars	1,183,728	CITI	\$ 7,124
10/22/20	Turkish Lira	5,026,641	U.S. Dollars	640,745	SS	6,363
10/22/20	British Pounds	200,000	U.S. Dollars	252,517	RBC	5,583
10/22/20	Polish Zloty	2,825,132	U.S. Dollars	725,373	SC	5,539
10/22/20	U.S. Dollars	128,320	Norwegian Kroner	1,150,237	SC	5,000
10/22/20	U.S. Dollars	108,993	Mexican Pesos	2,307,655	CITI	4,910
10/22/20	U.S. Dollars	758,169	Japanese Yen	79,431,483	SS	4,826
10/16/20	Australian Dollars	187,959	U.S. Dollars	129,927	CITI	4,704
10/22/20	New Zealand Dollars	1,530,732	U.S. Dollars	1,008,222	SC	4,423
10/22/20	Canadian Dollars	1,113,528	U.S. Dollars	831,983	CITI	4,342
10/22/20	U.S. Dollars	680,668	Euro	576,711	RBC	4,186
10/22/20	U.S. Dollars	102,307	British Pounds	76,354	RBC	3,772
10/22/20	U.S. Dollars	717,477	South Korean Won	833,457,073	CITI	3,257
10/22/20	Canadian Dollars	444,673	U.S. Dollars	330,742	SS	3,233
10/22/20	U.S. Dollars	121,867	Polish Zloty	458,617	CITI	3,215
10/22/20	New Zealand Dollars	554,440	U.S. Dollars	363,873	SS	2,912
10/22/20	Czech Republic Koruna	17,125,482	U.S. Dollars	739,219	SC	2,874
10/22/20	Swedish Kronor	3,618,560	U.S. Dollars	401,779	SC	2,358
10/22/20	Euro	423,018	British Pounds	382,762	SS	2,244
10/22/20	U.S. Dollars	2,176,525	Japanese Yen	229,276,042	CITI	2,028
10/22/20	U.S. Dollars	101,587	Polish Zloty	385,015	SC	1,977
10/16/20	Canadian Dollars	118,964	U.S. Dollars	87,565	GSC	1,783
10/22/20	Norwegian Kroner	1,064,223	U.S. Dollars	112,322	SC	1,776
10/22/20	U.S. Dollars	118,051	Swiss Francs	107,511	CITI	1,251
10/22/20	U.S. Dollars	140,692	Swiss Francs	128,668	SS	907
10/22/20	U.S. Dollars	393,795	Japanese Yen	41,446,062	SC	713
10/22/20	Brazilian Reals	581,483	U.S. Dollars	103,034	SC	448
10/22/20	South African Rand	6,016,816	U.S. Dollars	357,960	SS	283
10/22/20	U.S. Dollars	700,951	Chilean Pesos	550,106,716	SC	102
10/22/20	South Korean Won	2,657,504	U.S. Dollars	2,209	CITI	69
Subtotal Appreciation						\$ 4,250,982
10/22/20	South African Rand	1,403	U.S. Dollars	84	RBC	\$ —
10/22/20	U.S. Dollars	9	Czech Republic Koruna	207	RBC	—
10/22/20	New Zealand Dollars	1,547,642	U.S. Dollars	1,023,860	CITI	(28)
10/22/20	Japanese Yen	77,395,162	U.S. Dollars	734,142	SC	(112)
10/22/20	Japanese Yen	68,481,582	U.S. Dollars	649,619	CITI	(127)
10/22/20	Chilean Pesos	580,284,121	U.S. Dollars	739,734	RBC	(438)
10/22/20	U.S. Dollars	37,647	Australian Dollars	53,822	CITI	(905)
10/22/20	Australian Dollars	166,500	U.S. Dollars	120,485	SS	(1,223)
10/22/20	Swiss Francs	110,967	U.S. Dollars	122,311	SC	(1,757)
10/22/20	Swiss Francs	118,605	U.S. Dollars	130,757	RBC	(1,904)
10/22/20	Canadian Dollars	995,297	U.S. Dollars	749,629	CITI	(2,103)
10/16/20	U.S. Dollars	935,967	Euro	800,000	CITI	(2,313)
10/22/20	Norwegian Kroner	30,388,831	U.S. Dollars	3,260,386	CITI	(2,314)
10/22/20	U.S. Dollars	350,923	Canadian Dollars	470,495	SC	(2,446)
10/22/20	Swiss Francs	744,156	U.S. Dollars	810,973	SS	(2,521)
10/22/20	U.S. Dollars	339,026	New Zealand Dollars	516,418	RBC	(2,606)
10/22/20	Polish Zloty	388,709	U.S. Dollars	103,291	CITI	(2,725)
10/22/20	Euro	150,842	U.S. Dollars	180,276	RBC	(3,338)
10/22/20	U.S. Dollars	176,169	Australian Dollars	251,304	SS	(3,837)
10/22/20	U.S. Dollars	122,513	Chinese Offshore Yuan	860,444	CITI	(4,016)
10/22/20	U.S. Dollars	229,071	Mexican Pesos	5,170,512	SS	(4,138)
10/22/20	Mexican Pesos	14,833,803	U.S. Dollars	673,868	SC	(4,811)
10/22/20	Canadian Dollars	938,308	U.S. Dollars	709,540	SS	(4,816)
10/22/20	Brazilian Reals	613,414	U.S. Dollars	114,341	RBC	(5,176)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
10/22/20	U.S. Dollars	1,096,701	Swedish Kronor	9,872,077	RBC	\$ (5,858)
10/22/20	U.S. Dollars	3,019,605	Japanese Yen	319,134,155	SC	(7,121)
10/22/20	Australian Dollars	337,739	U.S. Dollars	249,222	RBC	(7,304)
10/22/20	Euro	1,434,730	U.S. Dollars	1,691,655	CITI	(8,716)
10/22/20	U.S. Dollars	349,444	South African Rand	6,020,718	SS	(9,032)
10/22/20	Chilean Pesos	550,108,412	U.S. Dollars	711,562	SC	(10,710)
10/22/20	U.S. Dollars	717,064	Norwegian Kroner	6,789,021	SC	(10,806)
10/22/20	Euro	781,659	U.S. Dollars	927,799	SS	(10,914)
10/22/20	Brazilian Reals	1,708,867	U.S. Dollars	317,863	SS	(13,750)
10/22/20	Polish Zloty	2,767,551	U.S. Dollars	731,292	RBC	(15,278)
10/22/20	U.S. Dollars	857,006	British Pounds	676,127	SS	(15,538)
10/16/20	British Pounds	1,750,000	Euro	1,940,511	CITI	(17,620)
01/19/21	U.S. Dollars	1,429,011	Mexican Pesos	32,410,393	CITI	(17,827)
10/22/20	U.S. Dollars	1,215,197	Mexican Pesos	27,339,289	CITI	(17,902)
01/19/21	U.S. Dollars	829,201	South African Rand	14,380,000	GSC	(18,104)
10/22/20	U.S. Dollars	1,273,053	Swiss Francs	1,189,524	SS	(19,247)
10/22/20	U.S. Dollars	1,395,842	Czech Republic Koruna	32,680,454	SC	(20,289)
10/16/20	Euro	1,665,000	U.S. Dollars	1,973,344	CITI	(20,549)
10/22/20	Euro	1,808,466	U.S. Dollars	2,142,427	SC	(21,096)
10/22/20	U.S. Dollars	1,595,157	Polish Zloty	6,247,759	SC	(21,249)
10/22/20	U.S. Dollars	739,257	South Korean Won	888,704,795	RBC	(22,307)
10/22/20	U.S. Dollars	1,397,409	Canadian Dollars	1,891,142	RBC	(22,948)
10/22/20	U.S. Dollars	1,937,683	Canadian Dollars	2,610,653	SS	(23,071)
10/22/20	British Pounds	634,780	U.S. Dollars	843,287	SC	(24,101)
10/22/20	Swedish Kronor	7,115,088	U.S. Dollars	819,632	SC	(24,987)
10/22/20	U.S. Dollars	1,932,807	Japanese Yen	206,513,487	SS	(25,805)
10/16/20	U.S. Dollars	1,435,867	Mexican Pesos	32,410,393	CITI	(27,033)
10/22/20	Norwegian Kroner	6,976,643	U.S. Dollars	775,232	SC	(27,246)
10/22/20	Canadian Dollars	2,772,666	U.S. Dollars	2,111,172	SC	(28,737)
10/22/20	Brazilian Reals	2,652,295	U.S. Dollars	502,614	SC	(30,605)
10/22/20	U.S. Dollars	2,704,114	New Zealand Dollars	4,135,467	SC	(31,674)
10/22/20	U.S. Dollars	1,265,892	British Pounds	1,005,806	SC	(32,105)
10/22/20	U.S. Dollars	1,820,164	Swiss Francs	1,706,400	CITI	(33,671)
10/16/20	U.S. Dollars	43,123,289	Japanese Yen	4,550,736,000	GSC	(33,802)
10/22/20	U.S. Dollars	1,034,283	Chinese Offshore Yuan	7,275,666	SC	(35,616)
10/16/20	U.S. Dollars	819,331	South African Rand	14,380,000	CITI	(37,492)
10/22/20	Norwegian Kroner	40,728,334	U.S. Dollars	4,404,417	RBC	(37,818)
10/22/20	U.S. Dollars	3,207,412	New Zealand Dollars	4,906,303	CITI	(38,317)
10/22/20	U.S. Dollars	3,095,878	Swedish Kronor	28,064,600	SC	(38,504)
10/22/20	U.S. Dollars	2,937,108	Japanese Yen	314,366,746	CITI	(44,405)
10/22/20	U.S. Dollars	1,869,369	Swiss Francs	1,762,686	SC	(45,615)
10/22/20	U.S. Dollars	2,096,612	British Pounds	1,660,568	RBC	(46,358)
10/22/20	U.S. Dollars	2,171,890	Euro	1,893,372	SS	(49,035)
10/22/20	U.S. Dollars	3,048,298	Australian Dollars	4,344,728	RBC	(63,773)
10/16/20	Brazilian Reals	8,682,000	U.S. Dollars	1,615,767	GSC	(70,452)
10/16/20	U.S. Dollars	2,186,765	British Pounds	1,750,000	CITI	(71,544)
10/22/20	U.S. Dollars	8,255,480	Canadian Dollars	11,161,801	CITI	(127,682)
10/22/20	U.S. Dollars	6,091,577	Swiss Francs	5,730,736	RBC	(134,300)
10/22/20	Russian Rubles	130,946,120	U.S. Dollars	1,818,441	CITI	(136,270)
10/22/20	U.S. Dollars	6,951,530	Euro	6,067,761	RBC	(165,954)
10/22/20	U.S. Dollars	9,277,098	Euro	8,063,793	SC	(181,730)
10/22/20	U.S. Dollars	8,862,264	Australian Dollars	12,669,619	SC	(212,817)
10/22/20	Brazilian Reals	22,156,065	U.S. Dollars	4,162,968	CITI	(220,020)
10/22/20	U.S. Dollars	10,381,520	British Pounds	8,230,030	CITI	(239,367)

**GLOBAL BOND FUND
SCHEDULE OF INVESTMENTS (Continued)**

<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>
10/22/20	U.S. Dollars	75,351,464	Euro	65,813,655	CITI	<u>\$(1,847,960)</u>
Subtotal Depreciation						<u>\$(4,575,685)</u>
Total Forward Foreign Currency Contracts outstanding at September 30, 2020						<u>\$ (324,703)</u>

Swap Agreements outstanding at September 30, 2020:

<u>Reference Obligation</u>	<u>Fixed Deal (Pay) Rate</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>
Centrally Cleared Credit Default Swaps on Credit Indexes—Buy Protection							
Markit CDX.EM.33 Index (Pay Quarterly)	(-1.00%)	6/20/2025	USD	24,508,100	\$ 956,059	\$2,411,127	<u>\$(1,455,068)</u>
Markit ITRAXX.XO.33 Index (Pay Quarterly)	(5.00%)	6/20/2025	EUR	18,804,929	<u>(1,424,978)</u>	<u>(611,297)</u>	<u>(813,681)</u>
					<u>\$ (468,919)</u>	<u>\$1,799,830</u>	<u>\$(2,268,749)</u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$ 2,638,575	\$ —	\$ 2,638,575	\$ —
Common Stocks:				
Energy	277,673	242,087	—	35,586
Other ^{^^}	<u>3,510,961</u>	<u>3,510,961</u>	<u>—</u>	<u>—</u>
Total Common Stocks	<u>3,788,634</u>	<u>3,753,048</u>	<u>—</u>	<u>35,586</u>
Corporate Bonds	142,987,354	—	142,987,354	—
Foreign Bonds	238,451,396	—	238,451,396	—
Loan Agreements	10,429,218	—	10,429,218	—
Money Market Funds	58,976,275	58,976,275	—	—
Mortgage-Backed Securities	46,602,722	—	46,602,722	—
Municipal Bond	85,961	—	85,961	—
Preferred Stocks:				
Energy	267,174	267,058	116	—
Financials	<u>449,376</u>	<u>449,376</u>	<u>—</u>	<u>—</u>
Total Preferred Stocks	<u>716,550</u>	<u>716,434</u>	<u>116</u>	<u>—</u>
Purchased Option:				
Call Option	391	391	—	—
U.S. Treasury Obligations	<u>125,235,308</u>	<u>—</u>	<u>125,235,308</u>	<u>—</u>
Total Assets - Investments in Securities	<u><u>\$629,912,384</u></u>	<u><u>\$63,446,148</u></u>	<u><u>\$566,430,650</u></u>	<u><u>\$ 35,586</u></u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 4,250,982	\$ —	\$ 4,250,982	\$ —
Futures Contracts	<u>227,771</u>	<u>227,771</u>	<u>—</u>	<u>—</u>
Total Assets - Other Financial Instruments	<u><u>\$ 4,478,753</u></u>	<u><u>\$ 227,771</u></u>	<u><u>\$ 4,250,982</u></u>	<u><u>\$ —</u></u>
Liabilities:				
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ (4,575,685)	\$ —	\$ (4,575,685)	\$ —
Futures Contracts	(266,761)	(266,761)	—	—
Swap Agreements	<u>(2,268,749)</u>	<u>—</u>	<u>(2,268,749)</u>	<u>—</u>
Total Liabilities - Other Financial Instruments	<u><u>\$ (7,111,195)</u></u>	<u><u>\$ (266,761)</u></u>	<u><u>\$ (6,844,434)</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 September 30, 2020.

DEFENSIVE MARKET STRATEGIES[®] FUND

SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 40.4%					
Communication Services — 2.7%					
Activision Blizzard, Inc.	3,154	\$ 255,316	Norwegian Cruise Line Holdings, Ltd.*	381	\$ 6,519
Alphabet, Inc. Class A*	2,741	4,017,210	NVR, Inc.*	4	16,332
Alphabet, Inc. Class C*	500	734,800	O'Reilly Automotive, Inc.*	106	48,874
AT&T, Inc.	29,500	841,045	PulteGroup, Inc.	555	25,691
CenturyLink, Inc.	1,651	16,659	Ralph Lauren Corporation	137	9,312
Charter Communications, Inc. Class A*	858	535,684	Ross Stores, Inc.	601	56,085
Comcast Corporation Class A	7,843	362,817	Royal Caribbean Cruises, Ltd.	441	28,546
Discovery, Inc. Class C*	631	12,368	Starbucks Corporation	2,041	175,363
Electronic Arts, Inc.*	520	67,813	Target Corporation	25,728	4,050,102
Facebook, Inc. Class A*	16,705	4,375,039	Tiffany & Co.	255	29,542
Fox Corporation Class A	620	17,255	TJX Cos., Inc. (The)	2,117	117,811
Interpublic Group of Cos., Inc. (The)	1,178	19,637	Tractor Supply Co.	240	34,402
Netflix, Inc.*	4,409	2,204,632	Ulta Beauty, Inc.*	77	17,246
Omnicom Group, Inc.	595	29,452	VF Corporation	646	45,382
Take-Two Interactive Software, Inc.*	254	41,966	Whirlpool Corporation	122	22,435
T-Mobile US, Inc.*	32,477	3,714,070	Yum! Brands, Inc.	520	47,476
Twitter, Inc.*	1,198	53,311			<u>21,977,982</u>
Verizon Communications, Inc.	247,677	14,734,305	Consumer Staples — 6.4%		
ViacomCBS, Inc. Class B	1,128	31,595	Archer-Daniels-Midland Co.	503	23,384
Walt Disney Co. (The)	10,543	<u>1,308,175</u>	Campbell Soup Co.	310	14,995
		<u>33,373,149</u>	Casey's General Stores, Inc.	8,888	1,578,953
Consumer Discretionary — 1.8%			Church & Dwight Co., Inc.	5,382	504,347
Advance Auto Parts, Inc.	122	18,727	Clorox Co. (The)	12,451	2,616,827
Amazon.com, Inc.*	1,779	5,601,591	Coca-Cola Co. (The)	83,809	4,137,650
AutoZone, Inc.*	38	44,750	Colgate-Palmolive Co.	99,035	7,640,550
Best Buy Co., Inc.	2,007	223,359	Conagra Brands, Inc.	599	21,390
Booking Holdings, Inc.*	618	1,057,200	Costco Wholesale Corporation	11,315	4,016,825
BorgWarner, Inc.	232	8,988	Estee Lauder Cos., Inc. (The) Class A	12,639	2,758,462
CarMax, Inc.*	194	17,831	General Mills, Inc.	9,287	572,822
Carnival Corporation	785	11,916	Hershey Co. (The)	30,870	4,424,906
Chipotle Mexican Grill, Inc.*	41	50,992	Hormel Foods CorporationΔ	73,522	3,594,491
D.R. Horton, Inc.	708	53,546	Ingredion, Inc.	9,811	742,496
Darden Restaurants, Inc.	223	22,465	J.M. Smucker Co. (The)	250	28,880
Dollar General Corporation	446	93,491	Kellogg Co.	581	37,527
Dollar Tree, Inc.*	447	40,829	Kimberly-Clark Corporation	49,357	7,288,055
eBay, Inc.	1,311	68,303	Kraft Heinz Co. (The)	1,212	36,299
Expedia Group, Inc.	208	19,072	Kroger Co. (The)	58,749	1,992,179
Ford Motor Co.	5,961	39,700	Lamb Weston Holdings, Inc.	251	16,634
General Motors Co.	1,694	50,125	McCormick & Co., Inc. (Non-Voting Shares)	9,412	1,826,869
Genuine Parts Co.	300	28,551	Mondelez International, Inc. Class A	78,164	4,490,522
Hanesbrands, Inc.	827	13,025	Monster Beverage Corporation*	23,508	1,885,342
Hasbro, Inc.	196	16,213	PepsiCo, Inc.	66,975	9,282,735
Hilton Worldwide Holdings, Inc.	512	43,684	Procter & Gamble Co. (The)	60,187	8,365,391
Home Depot, Inc. (The)	14,502	4,027,350	Sprouts Farmers Market, Inc.*	9,702	203,063
Leggett & Platt, Inc.	362	14,904	Sysco Corporation	942	58,611
Lennar Corporation Class A	374	30,548	Tyson Foods, Inc. Class A	450	26,766
LKQ Corporation*	551	15,279	Walgreens Boots Alliance, Inc.	1,543	55,425
Lowe's Cos., Inc.	7,364	1,221,393	Walmart, Inc.	81,374	<u>11,385,036</u>
Lululemon Athletica, Inc.Δ*	5,326	1,754,225			<u>79,627,432</u>
Marriott International, Inc. Class A	579	53,604	Energy — 0.4%		
McDonald's Corporation	1,444	316,944	Apache Corporation	581	5,502
Newell Brands, Inc.	1,034	17,743	Baker Hughes Co.	1,062	14,114
NIKE, Inc. Class B	18,086	2,270,516	Cabot Oil & Gas Corporation	765	13,280

	Shares	Value		Shares	Value
Chevron Corporation	48,366	\$3,482,352	KeyCorp	1,880	\$ 22,428
Concho Resources, Inc.	317	13,986	Lincoln National Corporation	388	12,156
ConocoPhillips	15,669	514,570	M&T Bank Corporation	1,103	101,575
Devon Energy Corporation	701	6,632	Markel Corporation*	1,365	1,329,101
Diamondback Energy, Inc.	209	6,295	MarketAxess Holdings, Inc.	74	35,638
EOG Resources, Inc.	1,122	40,325	Marsh & McLennan Cos., Inc.	77,467	8,885,465
Exxon Mobil Corporation	7,775	266,916	MetLife, Inc.	1,466	54,491
Halliburton Co.	1,147	13,821	Moody's Corporation	198	57,390
Hess Corporation	364	14,899	Morgan Stanley	1,975	95,491
Kinder Morgan, Inc.	3,804	46,903	MSCI, Inc.	128	45,668
Marathon Oil Corporation	1,211	4,953	Nasdaq, Inc.	149	18,284
Marathon Petroleum Corporation	1,299	38,113	Northern Trust Corporation	48,395	3,773,358
Noble Energy, Inc.	607	5,190	People's United Financial, Inc.	674	6,949
Occidental Petroleum Corporation	1,733	17,347	PNC Financial Services Group, Inc. (The)	24,074	2,645,973
ONEOK, Inc.	621	16,134	Principal Financial Group, Inc.	556	22,390
Phillips 66	752	38,984	Progressive Corporation (The)	39,465	3,736,152
Pioneer Natural Resources Co.	180	15,478	Prudential Financial, Inc.	758	48,148
Valero Energy Corporation	667	28,894	Raymond James Financial, Inc.	240	17,462
Williams Cos., Inc. (The)	2,719	53,428	Regions Financial Corporation	1,185	13,663
		<u>4,658,116</u>	RenaissanceRe Holdings, Ltd.	2,135	362,395
Financials — 4.9%			S&P Global, Inc.	991	357,355
Aflac, Inc.	44,218	1,607,324	SEI Investments Co.	5,739	291,082
Allstate Corporation (The)	27,491	2,588,003	State Street Corporation	604	35,835
American Express Co.	4,735	474,684	SVB Financial Group*	73	17,565
American International Group, Inc.	1,388	38,212	Synchrony Financial	757	19,811
Ameriprise Financial, Inc.	24,471	3,771,226	T. Rowe Price Group, Inc.	22,345	2,865,076
Arthur J. Gallagher & Co.	390	41,176	TFS Financial Corporation	6,505	95,558
Assurant, Inc.	75	9,098	Travelers Cos., Inc. (The)	17,942	1,941,145
Bank of America Corporation	13,985	336,899	Truist Financial Corporation	2,408	91,624
Bank of New York Mellon Corporation (The)	133,930	4,599,156	U.S. Bancorp	2,902	104,037
Berkshire Hathaway, Inc. Class B*	3,137	667,993	Unum Group	295	4,965
BlackRock, Inc.	7,797	4,393,999	Wells Fargo & Co.	38,409	902,996
Capital One Financial Corporation	592	42,541	Zions Bancorp NA	159	<u>4,646</u>
Capitol Federal Financial, Inc.	334,100	3,095,436			<u>60,539,438</u>
Cboe Global Markets, Inc.	177	15,530	Health Care — 5.8%		
Charles Schwab Corporation (The)	38,252	1,385,870	Abbott Laboratories	34,779	3,784,999
Cincinnati Financial Corporation	358	27,913	ABIOMED, Inc.*	2,308	639,455
Citigroup, Inc.	3,771	162,568	Agilent Technologies, Inc.	6,618	668,021
Citizens Financial Group, Inc.	836	21,134	Alexion Pharmaceuticals, Inc.*	526	60,190
CME Group, Inc.	16,196	2,709,753	Align Technology, Inc.*	2,851	933,303
Comerica, Inc.	302	11,552	Amgen, Inc.	14,918	3,791,559
Commerce Bancshares, Inc.Δ	13,418	755,299	Anthem, Inc.	1,697	455,797
Discover Financial Services	702	40,562	Baxter International, Inc.	1,831	147,249
E*TRADE Financial Corporation	326	16,316	Becton, Dickinson and Co.	16,784	3,905,301
Erie Indemnity Co. Class A	861	181,051	Biogen, Inc.*	8,412	2,386,316
Everest Re Group, Ltd.	3,554	702,057	Bio-Rad Laboratories, Inc. Class A*	99	51,031
Fifth Third Bancorp	1,381	29,443	Boston Scientific Corporation*	2,122	81,082
First Republic Bank	165	17,995	Bristol-Myers Squibb Co.	20,710	1,248,606
Franklin Resources, Inc.	699	14,225	Cardinal Health, Inc.	670	31,457
Goldman Sachs Group, Inc. (The)	545	109,529	Centene Corporation*	1,047	61,072
Hartford Financial Services Group, Inc. (The)	633	23,332	Cerner Corporation	17,327	1,252,569
Huntington Bancshares, Inc.	1,877	17,212	Chemed Corporation	2,596	1,246,989
Intercontinental Exchange, Inc.	14,483	1,449,024	Cigna Corporation	643	108,931
Invesco, Ltd.	1,559	17,788	CVS Health Corporation	2,552	149,037
JPMorgan Chase & Co.	32,717	3,149,666	Danaher Corporation	11,254	2,423,324

DEFENSIVE MARKET STRATEGIES[®] FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
DaVita, Inc.*	199	\$ 17,044	Fastenal Co.	1,061	\$ 47,840
DENTSPLY SIRONA, Inc.	352	15,393	FedEx Corporation	5,053	1,270,931
DexCom, Inc.*	33	13,604	Flowserve Corporation	291	7,941
Edwards Lifesciences Corporation*	16,185	1,291,887	Fortive CorporationΔ	3,752	285,940
Eli Lilly and Co.	27,510	4,072,030	Fortune Brands Home & Security, Inc.	191	16,525
Gilead Sciences, Inc.	2,481	156,774	General Dynamics Corporation	433	59,940
HCA Healthcare, Inc.	518	64,584	General Electric Co.	15,358	95,680
Henry Schein, Inc.*	18,021	1,059,274	Honeywell International, Inc.	15,533	2,556,887
Hologic, Inc.*	508	33,767	Hubbell, Inc.	50,789	6,949,967
Humana, Inc.	232	96,022	Huntington Ingalls Industries, Inc.	90	12,668
IDEXX Laboratories, Inc.*	111	43,635	IDEX Corporation	1,433	261,394
Illumina, Inc.*	2,675	826,789	IHS Markit, Ltd.	500	39,255
Incyte Corporation*	414	37,152	Illinois ToolWorks, Inc.	18,976	3,666,353
Intuitive Surgical, Inc.*	5,199	3,688,898	Ingersoll Rand, Inc.*	380	13,528
IQVIA Holdings, Inc.*	930	146,596	J.B. Hunt Transport Services, Inc.	166	20,979
Johnson & Johnson	140,148	20,865,234	Jacobs Engineering Group, Inc.	178	16,513
Laboratory Corporation of America Holdings*	195	36,713	Kansas City Southern	154	27,848
McKesson Corporation	281	41,849	L3Harris Technologies, Inc.	371	63,011
Mettler-Toledo International, Inc.*	2,059	1,988,479	Landstar System, Inc.	10,051	1,261,300
PerkinElmer, Inc.	318	39,912	Lockheed Martin Corporation	1,179	451,887
Quest Diagnostics, Inc.	7,521	861,079	Masco Corporation	401	22,107
Regeneron Pharmaceuticals, Inc.*	3,105	1,738,117	Norfolk Southern Corporation	28,354	6,067,472
ResMed, Inc.	252	43,200	Northrop Grumman Corporation	281	88,653
Stryker Corporation	8,775	1,828,447	Old Dominion Freight Line, Inc.	11,409	2,064,116
Teleflex, Inc.	72	24,510	Otis Worldwide Corporation	742	46,316
UnitedHealth Group, Inc.	13,018	4,058,622	PACCAR, Inc.	31,613	2,695,957
Universal Health Services, Inc. Class B	174	18,621	Parker-Hannifin Corporation	215	43,503
Varian Medical Systems, Inc.*	130	22,360	Raytheon Technologies Corporation	28,430	1,635,862
Vertex Pharmaceuticals, Inc.*	687	186,946	Republic Services, Inc.	52,128	4,866,149
Waters Corporation*	639	125,040	Robert Half International, Inc.	5,478	290,005
West Pharmaceutical Services, Inc.	3,639	1,000,361	Rockwell Automation, Inc.	3,263	720,079
Zimmer Biomet Holdings, Inc.	334	45,471	Rollins, Inc.	37,238	2,017,927
Zoetis, Inc.	19,780	3,271,019	Roper Technologies, Inc.	128	50,574
		<u>71,185,717</u>	Snap-on, Inc.	112	16,479
Industrials — 5.7%			Southwest Airlines Co.	955	35,813
3M Co.	15,887	2,544,780	Stanley Black & Decker, Inc.	256	41,523
A.O. Smith Corporation	278	14,678	Textron, Inc.	272	9,816
Alaska Air Group, Inc.	219	8,022	TransDigm Group, Inc.	70	33,258
American Airlines Group, Inc.	534	6,563	Union Pacific Corporation	7,123	1,402,305
AMETEK, Inc.	278	27,633	United Airlines Holdings, Inc.*	286	9,939
Boeing Co. (The)	924	152,700	United Parcel Service, Inc. Class B	17,923	2,986,510
C.H. Robinson Worldwide, Inc.	11,401	1,165,068	United Rentals, Inc.*	123	21,464
Carrier Global Corporation	1,485	45,352	Verisk Analytics, Inc.	1,169	216,627
Caterpillar, Inc.	11,231	1,675,104	W.W. Grainger, Inc.	55	19,622
Cintas Corporation	4,629	1,540,670	Waste Management, Inc.	29,980	3,392,837
Copart, Inc.*	6,132	644,841	Westinghouse Air Brake Technologies Corporation	214	13,242
CoStar Group, Inc.*	830	704,263	Xylem, Inc.	293	24,647
CSX Corporation	1,343	104,311			<u>69,973,332</u>
Cummins, Inc.	1,096	231,431	Information Technology — 7.2%		
Deere & Co.	531	117,686	Adobe, Inc.*	7,858	3,853,799
Delta Air Lines, Inc.	1,297	39,662	Advanced Micro Devices, Inc.*	2,002	164,144
Dover Corporation	192	20,801	Akamai Technologies, Inc.*	15,782	1,744,542
Emerson Electric Co.	194,644	12,762,807	Amphenol Corporation Class A	6,566	710,901
Equifax, Inc.	203	31,851	Analog Devices, Inc.	634	74,013
Expeditors International of Washington, Inc.	24,038	2,175,920	ANSYS, Inc.*	1,329	434,889
			Apple, Inc.	56,488	6,541,875

	Shares	Value		Shares	Value
Applied Materials, Inc.	7,568	\$ 449,918	Texas Instruments, Inc.	92,654	\$13,230,065
Arista Networks, Inc.*	84	17,382	VeriSign, Inc.*	180	36,873
Autodesk, Inc.*	1,085	250,646	Visa, Inc. Class AΔ	20,278	4,054,992
Automatic Data Processing, Inc.	48,053	6,702,913	Western Digital Corporation	357	13,048
Broadcom, Inc.	1,644	598,942	Western Union Co. (The)	1,340	28,716
Broadridge Financial Solutions, Inc.	168	22,176	Workday, Inc. Class A*	3,610	776,619
Cadence Design Systems, Inc.*	408	43,505	Xilinx, Inc.	6,280	654,627
CDW Corporation	267	31,915	Zebra Technologies Corporation		
Cisco Systems, Inc.	158,010	6,224,014	Class A*	42	10,603
Citrix Systems, Inc.	233	32,086			88,653,059
Cognex Corporation	16,412	1,068,421			
Cognizant Technology Solutions Corporation Class A	12,370	858,725	Materials — 1.0%		
Corning, Inc.	1,462	47,383	Air Products and Chemicals, Inc.	4,747	1,413,941
DocuSign, Inc.*	3,181	684,679	Albemarle Corporation	215	19,195
DXC Technology Co.	631	11,263	Ball Corporation	503	41,809
F5 Networks, Inc.*	4,816	591,260	Celanese Corporation	213	22,887
Fidelity National Information Services, Inc.	926	136,317	CF Industries Holdings, Inc.	450	13,819
Fiserv, Inc.*	988	101,813	Corteva, Inc.	1,360	39,182
FleetCor Technologies, Inc.*	152	36,191	Dow, Inc.	1,521	71,563
FLIR Systems, Inc.	145	5,198	DuPont de Nemours, Inc.	1,360	75,453
Fortinet, Inc.*	272	32,044	Eastman Chemical Co.	225	17,577
Gartner, Inc.*	125	15,619	Ecolab, Inc.	16,549	3,307,152
Global Payments, Inc.	519	92,164	FMC Corporation	156	16,522
Hewlett Packard Enterprise Co.	2,988	27,998	Freeport-McMoRan, Inc.	1,705	26,666
HP, Inc.	2,404	45,652	International Flavors & Fragrances, Inc.	140	17,143
Intel Corporation	63,070	3,265,765	International Paper Co.	998	40,459
International Business Machines Corporation	8,121	988,082	Martin Marietta Materials, Inc.	4,999	1,176,565
Intuit, Inc.	11,126	3,629,413	Newmont Corporation	19,167	1,216,146
Jack Henry & Associates, Inc.	7,048	1,145,934	Nucor Corporation	652	29,249
Juniper Networks, Inc.	751	16,147	Packaging Corporation of America	27,067	2,951,656
Keysight Technologies, Inc.*	264	26,078	PPG Industries, Inc.	6,306	769,836
KLA Corporation	325	62,966	Royal Gold, Inc.	1,162	139,638
Lam Research Corporation	260	86,255	Sealed Air Corporation	385	14,942
Leidos Holdings, Inc.	268	23,892	Sherwin-Williams Co. (The)	1,986	1,383,726
Mastercard, Inc. Class A	11,918	4,030,310	Vulcan Materials Co.	148	20,060
Maxim Integrated Products, Inc.	543	36,712			12,825,186
Microchip Technology, Inc.	397	40,796	Real Estate — 0.1%		
Micron Technology, Inc.*	1,913	89,835	Alexandria Real Estate Equities, Inc. REIT	172	27,520
Microsoft Corporation	63,821	13,423,471	American Tower Corporation REIT	766	185,165
Motorola Solutions, Inc.	293	45,945	Apartment Investment and Management Co. Class A REIT	480	16,186
National Instruments Corporation	4,818	172,003	AvalonBay Communities, Inc. REIT	239	35,692
NetApp, Inc.	760	33,318	Boston Properties, Inc. REIT	257	20,637
NortonLifeLock, Inc.	1,116	23,257	CBRE Group, Inc. Class A*	366	17,191
NVIDIA Corporation	5,725	3,098,485	Crown Castle International Corporation REIT	714	118,881
Oracle Corporation	19,407	1,158,598	Digital Realty Trust, Inc. REIT	362	53,127
Paychex, Inc.	16,138	1,287,328	Equinix, Inc. REIT	151	114,780
Paycom Software, Inc.*	108	33,620	Equity Residential REIT	647	33,211
PayPal Holdings, Inc.*	3,961	780,436	Essex Property Trust, Inc. REIT	71	14,256
Qorvo, Inc.*	113	14,578	Extra Space Storage, Inc. REIT	205	21,933
QUALCOMM, Inc.	1,972	232,065	Federal Realty Investment Trust REIT	105	7,711
salesforce.com, Inc.*	14,713	3,697,671	Healthpeak Properties, Inc. REIT	1,300	35,295
ServiceNow, Inc.*	324	157,140	Host Hotels & Resorts, Inc. REIT	1,318	14,221
Skyworks Solutions, Inc.	3,766	547,953	Iron Mountain, Inc. REIT	1,187	31,800
Synopsys, Inc.*	220	47,076			

DEFENSIVE MARKET STRATEGIES® FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Kimco Realty Corporation REIT	1,153	\$ 12,983	France — 0.2%		
Mid-America Apartment Communities, Inc. REIT	202	23,422	TOTAL SEA	69,723	\$ 2,394,467
Prologis, Inc. REIT	1,241	124,869	Ireland — 2.1%		
Public Storage REIT	316	70,380	Accenture PLC Class A	16,542	3,738,326
Realty Income Corporation REIT	702	42,646	Allegion PLC	156	15,430
Regency Centers Corporation REIT	353	13,421	Aon PLC Class A	5,570	1,149,091
SBA Communications Corporation REIT	150	47,772	Eaton Corporation PLC	837	85,399
Simon Property Group, Inc. REIT	737	47,669	Johnson Controls International PLC	1,787	72,999
SL Green Realty Corporation REIT	174	8,068	Linde PLC	13,313	3,170,225
UDR, Inc. REIT	300	9,783	Medtronic PLC	159,452	16,570,252
Ventas, Inc. REIT	882	37,009	nVent Electric PLC	53,100	939,339
Vornado Realty Trust REIT	299	10,079	Pentair PLC	294	13,456
Welltower, Inc. REIT	697	38,398	Seagate Technology PLC	674	33,208
Weyerhaeuser Co. REIT	1,607	45,832	Trane Technologies PLC	431	52,259
			Willis Towers Watson PLC	205	42,808
		1,279,937			25,882,792
Utilities — 4.4%			Jersey — 0.1%		
AES Corporation (The)	1,420	25,716	Ancor PLC	5,182	57,261
Alliant Energy Corporation	300	15,495	Aptiv PLC	496	45,473
Ameren Corporation	30,573	2,417,713	Janus Henderson Group PLCΔ	22,700	493,044
American Electric Power Co., Inc.	12,026	982,885			595,778
American Water Works Co., Inc.	12,926	1,872,719	Netherlands — 0.9%		
Atmos Energy Corporation	83,166	7,949,838	Akzo Nobel NV	26,300	2,658,155
CenterPoint Energy, Inc.	792	15,325	Koninklijke Ahold Delhaize NV	137,153	4,053,960
CMS Energy Corporation	355	21,801	LyondellBasell Industries NV Class A	522	36,796
Consolidated Edison, Inc.	18,667	1,452,293	Mylan NV*	3,199	47,441
Dominion Energy, Inc.	26,559	2,096,302	QIAGEN NVΔ*	1,624	84,870
DTE Energy Co.	13,361	1,537,049	Unilever NV	70,100	4,256,989
Duke Energy Corporation	40,623	3,597,573			11,138,211
Edison International	661	33,605	Switzerland — 1.9%		
Entergy Corporation	334	32,909	ABB, Ltd.	60,500	1,538,143
Evergy, Inc.	111,533	5,668,107	Chubb, Ltd.	67,783	7,870,962
Eversource Energy	45,321	3,786,569	Garmin, Ltd.	2,465	233,830
Exelon Corporation	6,281	224,609	Nestle SA	50,900	6,057,713
FirstEnergy Corporation	986	28,308	Roche Holding AG	24,000	8,220,973
IDACORP, Inc.	4,963	396,544	TE Connectivity, Ltd.	617	60,306
NextEra Energy, Inc.	14,221	3,947,181			23,981,927
NiSource, Inc.	539	11,858	United Kingdom — 0.3%		
NRG Energy, Inc.	488	15,001	GlaxoSmithKline PLC ADR	87,300	3,285,972
ONE Gas, Inc.	96,402	6,652,702	Nielsen Holdings PLC	758	10,748
Pinnacle West Capital Corporation	19,630	1,463,416	TechnipFMC PLC	1,083	6,834
PPL Corporation	5,186	141,111			3,303,554
Public Service Enterprise Group, Inc.	25,776	1,415,360	Total Foreign Common Stocks		
Sempra Energy	13,622	1,612,300	(Cost \$60,894,031)		67,335,800
Southern Co. (The)	2,193	118,904	PREFERRED STOCKS — 1.1%		
Spire, Inc.	107,040	5,694,528	Becton Dickinson and Co.		
WEC Energy Group, Inc.	11,514	1,115,707	6.00% 06/01/23 CONV*	74,571	3,926,163
Xcel Energy, Inc.	10,724	740,063	Stanley Black & Decker, Inc.		
		55,083,491	(Step to 10.00% on 05/15/23), 5.00% CONV STEP*	4,635	5,520,948
Total Common Stocks					
(Cost \$380,731,930)		499,176,839			
FOREIGN COMMON STOCKS — 5.5%					
Curacao — 0.0%					
Schlumberger NV	2,511	39,071			

	Shares	Value		Par	Value
Wells Fargo & Co. 7.50% 02/27/20 CONV	2,989	\$ 4,011,387	BofA Finance LLC 0.25%, 05/01/23 CONV	\$1,496,000	\$1,471,338
Total Preferred Stocks (Cost \$12,792,688)		<u>13,458,498</u>	Booking Holdings, Inc. 0.75%, 05/01/25 144A CONVΔ	3,658,000	4,715,122
FOREIGN PREFERRED STOCK — 0.1%			Burlington Stores, Inc. 2.25%, 04/15/25 144A CONV	3,021,000	3,614,700
Jersey — 0.1%			Charles Schwab Corporation (The) (Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 4.97%), 5.38%, 06/01/25p^	974,000	1,057,813
Aptiv PLC 5.50% 06/15/23 CONVΔ* (Cost \$548,187)	5,440	<u>617,005</u>	(Variable, ICE LIBOR USD 3M + 2.58%), 5.00%, 12/01/27pΔ^	1,119,000	1,148,516
MUTUAL FUNDS — 1.0%			Chegg, Inc. (0.23)%, 09/01/26 144AΩ CONV	3,455,000	3,460,182
iShares Russell 1000 Value ETFΔ (Cost \$12,630,748)	109,461	<u>12,930,628</u>	Citigroup, Inc. (Variable, ICE LIBOR USD 3M + 4.07%), 5.95%, 01/30/23p^	2,231,000	2,298,094
	Par		Coherus Biosciences, Inc. 1.50%, 04/15/26 144A CONV	1,260,000	1,482,887
CORPORATE BONDS — 27.8%			CONMED Corporation 2.63%, 02/01/24 CONV	2,136,000	2,402,024
Akamai Technologies, Inc. 0.13%, 05/01/25 CONV	\$2,869,000	3,703,511	Coupa Software, Inc. 0.38%, 06/15/26 144A CONV	1,797,000	2,126,076
0.38%, 09/01/27 CONV	2,330,000	2,707,269	Datadog, Inc. 0.13%, 06/15/25 144A CONV	2,296,000	3,042,200
Allscripts Healthcare Solutions, Inc. 0.88%, 01/01/27 144A CONV	2,547,000	2,219,104	DexCom, Inc. 0.75%, 12/01/23 CONV	2,000	5,058
Altair Engineering, Inc. 0.25%, 06/01/24 CONV	625,000	694,279	0.25%, 11/15/25 144A CONV	3,231,000	3,422,841
Alteryx, Inc. 0.50%, 08/01/24 CONV	2,446,000	2,461,966	DISH Network Corporation 3.38%, 08/15/26 CONV	6,478,000	5,962,977
1.00%, 08/01/26 CONV	706,000	708,010	DocuSign, Inc. 0.50%, 09/15/23 CONV	229,000	692,519
American Eagle Outfitters, Inc. 3.75%, 04/15/25 144A CONV	1,041,000	1,934,041	Dominion Energy, Inc. (Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 2.99%), 4.65%, 12/15/24p^	2,196,000	2,228,149
Ares Capital Corporation 3.75%, 02/01/22 CONV	2,830,000	2,866,880	Duke Energy Corporation (Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 3.39%), 4.88%, 09/16/24p^	2,800,000	2,965,588
4.63%, 03/01/24 CONV	505,000	526,160	Enphase Energy, Inc. 0.25%, 03/01/25 144A CONV	2,521,000	3,230,055
Atlassian, Inc. 0.63%, 05/01/23 CONV	359,000	808,199	Investnet, Inc. 1.75%, 06/01/23 CONV	1,357,000	1,744,012
Bank of America Corporation (Variable, ICE LIBOR USD 3M + 2.66%), 4.30%, 01/28/25pΔ^	2,160,000	2,097,900	0.75%, 08/15/25 144A CONV	1,075,000	1,084,967
(Variable, ICE LIBOR USD 3M + 2.93%), 5.88%, 03/15/28p^	3,011,000	3,253,315	Envista Holdings Corporation 2.38%, 06/01/25 144A CONV	1,117,000	1,552,898
Bank of New York Mellon Corporation (The) (Variable, ICE LIBOR USD 3M + 3.42%), 3.65%, 12/20/20†p	798,000	782,115	EQT Corporation 1.75%, 05/01/26 144A CONVΔ	1,689,000	1,933,394
(Variable, U.S. Treasury Yield Curve Rate CMT 5Y + 4.36%), 4.70%, 09/20/25p^	268,000	285,018	Etsy, Inc. 0.13%, 10/01/26 144A CONVp	1,033,000	1,627,214
BioMarin Pharmaceutical, Inc. 0.60%, 08/01/24 CONVΔ	5,471,000	5,754,687	0.13%, 09/01/27 144A CONVΔ	2,739,000	2,798,763
Blackline, Inc. 0.13%, 08/01/24 CONV	2,241,000	3,093,659			
Blackstone Mortgage Trust, Inc. REIT 4.75%, 03/15/23 CONV	5,718,000	5,444,324			

DEFENSIVE MARKET STRATEGIES® FUND
SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Euronet Worldwide, Inc.			2.00%, 06/15/26 144A CONV	\$3,996,000	\$4,686,461
0.75%, 03/15/49 CONV	\$3,380,000	\$3,251,137	JPMorgan Chase & Co.		
Exact Sciences Corporation			(Variable, ICE LIBOR USD 3M + 3.47%), 3.74%, 01/30/21†p	2,121,000	2,038,289
1.00%, 01/15/25 CONV	1,304,000	2,024,332	(Variable, U.S. SOFR + 3.38%),	5,266,000	5,261,459
0.38%, 03/15/27 CONV	2,352,000	2,764,516	(Variable, U.S. SOFR + 3.13%),	2,505,000	2,458,031
FireEye, Inc.			4.60%, 02/01/25p^		
0.88%, 06/01/24 CONV	2,643,000	2,462,848	K12, Inc.		
Five9, Inc.			1.13%, 09/01/27 144A CONV	2,117,000	1,776,011
0.50%, 06/01/25 144A CONV	2,107,000	2,556,816	KBR, Inc.		
Fortive Corporation			2.50%, 11/01/23 CONVA	2,298,000	2,602,485
0.88%, 02/15/22 CONV	2,705,000	2,723,656	LendingTree, Inc.		
FTI Consulting, Inc.			0.50%, 07/15/25 144A CONV	920,000	899,909
2.00%, 08/15/23 CONV	1,617,000	1,988,983	Liberty Broadband Corporation		
Greenbrier Cos., Inc. (The)			2.75%, 09/30/50 144A CONVA	2,431,000	2,621,174
2.88%, 02/01/24 CONV	1,416,000	1,300,584	Liberty Interactive LLC		
Guess?, Inc.			1.75%, 09/30/46 144A CONV	402,000	743,015
2.00%, 04/15/24 CONVA	1,844,000	1,493,954	Liberty Media Corp-Liberty Formula One		
Herbalife Nutrition, Ltd.			1.00%, 01/30/23 CONV	1,231,000	1,466,487
2.63%, 03/15/24 CONV	2,089,000	2,092,917	Liberty Media Corporation		
HubSpot, Inc.			1.38%, 10/15/23 CONV	636,000	695,305
0.38%, 06/01/25 144A CONV	1,211,000	1,541,170	2.13%, 03/31/48 144A CONV	4,651,000	4,578,444
IH Merger Sub LLC REIT			Live Nation Entertainment, Inc.		
3.50%, 01/15/22 CONV	1,587,000	2,057,426	2.50%, 03/15/23 CONV	3,017,000	3,375,619
II-VI, Inc.			2.00%, 02/15/25 144A CONV	3,329,000	3,039,914
0.25%, 09/01/22 CONV	2,004,000	2,262,015	Lumentum Holdings, Inc.		
Illumina, Inc.			0.50%, 12/15/26 144A CONV	3,347,000	3,570,606
0.50%, 06/15/21 CONV	620,000	798,579	Marriott Vacations Worldwide Corporation		
(0.53)%, 08/15/23Ω CONV	2,981,000	3,183,199	1.50%, 09/15/22 CONV	4,331,000	4,278,876
Inphi Corporation			Match Group		
0.75%, 04/15/25 144A CONV	1,086,000	1,305,324	Financeco 3, Inc.		
Insight Enterprises, Inc.			2.00%, 01/15/30 144A CONV	2,375,000	3,615,803
0.75%, 02/15/25 CONV	2,749,000	2,896,218	Medallia, Inc.		
Insulet Corporation			0.13%, 09/15/25 144A CONV	1,199,000	1,208,937
1.38%, 11/15/24 CONVA	650,000	1,666,664	Meritor, Inc.		
0.38%, 09/01/26 144A CONV	3,103,000	3,967,002	3.25%, 10/15/37 CONVA	2,514,000	2,614,560
Integra LifeSciences Holdings Corporation			Microchip Technology, Inc.		
0.50%, 08/15/25 144A CONV	1,738,000	1,635,353	1.63%, 02/15/27 CONV	5,696,000	8,789,891
InterDigital, Inc.			National Vision Holdings, Inc.		
2.00%, 06/01/24 CONV	1,042,000	1,078,689	2.50%, 05/15/25 144A CONV	1,331,000	1,896,675
Ionis Pharmaceuticals, Inc.			NCL Corporation, Ltd.		
0.13%, 12/15/24 144A CONV	1,179,000	1,091,585	5.38%, 08/01/25 144A CONV	1,469,000	1,727,066
Ironwood Pharmaceuticals, Inc.			Neurocrine Biosciences, Inc.		
0.75%, 06/15/24 CONV	1,001,000	1,001,500	2.25%, 05/15/24 CONV	838,000	1,160,630
1.50%, 06/15/26 CONV	746,000	727,048	New Relic, Inc.		
J2 Global, Inc.			0.50%, 05/01/23 CONV	2,051,000	1,965,091
1.75%, 11/01/26 144A CONV	3,387,000	3,011,797			
3.25%, 06/15/29 CONV	983,000	1,129,647			
Jazz Investments I, Ltd.					
1.50%, 08/15/24 CONV	282,000	286,081			

	Par	Value		Par	Value
NortonLifeLock, Inc. 2.00%, 08/15/22 144A CONV	\$1,645,000	\$1,978,634	Slack Technologies, Inc. 0.50%, 04/15/25 144A CONV	\$1,793,000	\$2,088,742
Nuance Communications, Inc. 1.00%, 12/15/35 CONV	1,647,000	2,398,444	Snap, Inc. 0.75%, 08/01/26 CONV	2,266,000	3,145,491
NuVasive, Inc. 1.00%, 06/01/23 144A CONV	4,071,000	3,901,989	SolarEdge Technologies, Inc. (0.11)%, 09/15/25 144AΩ CONV	2,017,000	2,320,594
Okta, Inc. 0.38%, 06/15/26 144A CONV	4,105,000	4,708,351	Southwest Airlines Co. 1.25%, 05/01/25 CONV	2,436,000	3,191,160
ON Semiconductor Corporation 1.63%, 10/15/23 CONV	4,114,000	5,443,336	Splunk, Inc. 0.50%, 09/15/23 CONV	348,000	485,439
Palo Alto Networks, Inc. 0.75%, 07/01/23 CONV	3,707,000	4,188,137	1.13%, 06/15/27 144A CONV	3,389,000	3,663,293
Pandora Media LLC 1.75%, 12/01/23 CONV	1,378,000	1,520,249	Square, Inc. 0.50%, 05/15/23 CONV	577,000	1,251,404
Parsons Corporation 0.25%, 08/15/25 144A CONV	1,822,000	1,840,591	0.13%, 03/01/25 144A CONV	2,160,000	3,293,053
Pegasystems, Inc. 0.75%, 03/01/25 144A CONV	3,041,000	3,478,596	Starwood Property Trust, Inc. REIT 4.38%, 04/01/23 CONV	1,735,000	1,671,915
Pioneer Natural Resources Co. 0.25%, 05/15/25 144A CONV	2,270,000	2,510,604	Supernus Pharmaceuticals, Inc. 0.63%, 04/01/23 CONV	1,007,000	932,562
Plains All American Pipeline LP (Variable, ICE LIBOR USD 3M + 4.11%), 6.13%, 11/15/22p^	972,000	617,852	Tabula Rasa HealthCare, Inc. 1.75%, 02/15/26 144A CONV	891,000	831,038
Progressive Corporation (The) (Variable, ICE LIBOR USD 3M + 2.54%), 5.38%, 03/15/23pΔ^	669,000	669,328	Tandem Diabetes Care, Inc. 1.50%, 05/01/25 144A CONV	1,209,000	1,568,662
Proofpoint, Inc. 0.25%, 08/15/24 CONV	2,448,000	2,449,530	Teladoc Health, Inc. 1.25%, 06/01/27 144A CONV	2,627,000	3,298,327
Pure Storage, Inc. 0.13%, 04/15/23 CONV	3,012,000	2,932,008	Twitter, Inc. 0.25%, 06/15/24 CONV	3,088,000	3,452,726
Q2 Holdings, Inc. 0.75%, 06/01/26 CONV	1,073,000	1,319,640	U.S. Bancorp (Variable, ICE LIBOR USD 3M + 2.91%), 5.30%, 04/15/27p^	3,536,000	3,825,448
Rapid7, Inc. 2.25%, 05/01/25 144A CONV	2,507,000	3,165,087	Varonis Systems, Inc. 1.25%, 08/15/25 144A CONV	2,065,000	2,947,396
RealPage, Inc. 1.50%, 05/15/25 CONV	1,720,000	1,778,050	Vonage Holdings Corporation 1.75%, 06/01/24 CONV	755,000	731,144
Repligen Corporation 0.38%, 07/15/24 CONV	473,000	675,196	Wayfair, Inc. 0.63%, 10/01/25 144A CONV	3,136,000	3,205,578
RH 1.15%, 06/15/23Ω CONV	1,277,000	2,595,135	Western Digital Corporation 1.50%, 02/01/24 CONV	1,385,000	1,321,838
RingCentral, Inc. 0.00%, 03/01/25 144AΩ CONV	4,154,000	4,444,780	Winnebago Industries, Inc. 1.50%, 04/01/25 144A CONV	1,392,000	1,512,137
0.00%, 03/15/26 144AΩ CONV	1,298,000	1,280,964	Workday, Inc. 0.25%, 10/01/22 CONV	1,755,000	2,704,354
Sabre GBLB, Inc. 4.00%, 04/15/25 144A CONV	652,000	769,270	Workiva, Inc. 1.13%, 08/15/26 CONV	1,373,000	1,374,460
Sailpoint Technologies Holdings, Inc. 0.13%, 09/15/24 144A CONV	2,459,000	3,778,658	Zendesk, Inc. 0.63%, 06/15/25 144A CONV	3,416,000	4,069,371
Silicon Laboratories, Inc. 0.63%, 06/15/25 144A CONV	4,183,000	4,495,674	Zillow Group, Inc. 2.75%, 05/15/25 CONV	3,115,000	5,397,618

DEFENSIVE MARKET STRATEGIES® FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Shares	Value
Zscaler, Inc. 0.13%, 07/01/25 144A CONV	\$2,273,000	\$ 2,693,734	Charles Schwab Corporation (The), Issued by Credit Suisse AG, Maturity Date 02/22/21 144AΩ	34,500	\$ 1,214,572
Zynga, Inc. 0.25%, 06/01/24 CONV	3,546,000	4,505,636	Charles Schwab Corporation (The), Issued by UBS AG, Maturity Date 10/20/20 144AΩ†††	27,900	1,015,560
Total Corporate Bonds (Cost \$310,532,754)		343,200,825	Emerson Electric Co., Issued by Credit Suisse AG, Maturity Date 11/02/20 144AΩ†††	19,600	1,116,279
FOREIGN BONDS — 1.6%			Martin Marietta Materials, Inc., Issued by Goldman Sachs International, Maturity Date 3/02/2021 144A†††	3,000	632,025
Canada — 0.0%			Martin Marietta Materials, Inc., Issued by Goldman Sachs International, Maturity Date 3/04/2021 144A	2,300	485,767
Shopify, Inc. 0.13%, 11/01/25 CONV	473,000	530,263	Martin Marietta Minerals, Inc., Issued by Credit Suisse AG, Maturity Date 10/08/20 144AΩ†††	2,800	568,949
France — 0.6%			Martin Marietta Minerals, Inc., Issued by Merrill Lynch International & Co. CV, Maturity Date 02/22/2021 144A†††	3,800	834,024
Cie Generale des Etablissements Michelin SCA 0.63%, 01/10/22Ω CONV	1,400,000	1,384,929	Martin Marietta Minerals, Inc., Issued by Morgan Stanley BV, Maturity Date 11/10/20 144AΩ†††	2,800	534,842
TOTAL SA 0.50%, 12/02/22 CONV	3,000,000	2,964,750	Total Equity-Linked Securities (Cost \$10,117,350)		11,477,086
Vinci SA 0.38%, 02/16/22 CONVD	3,200,000	3,464,016	MONEY MARKET FUNDS — 4.4%		
		7,813,695	GuideStone Money Market Fund, 0.02% (Institutional Class)Ø∞	39,739,474	39,739,474
Israel — 0.7%			Northern Institutional Liquid Assets Portfolio (Shares), 0.10%Ø§	10,655,362	10,655,362
CyberArk Software, Ltd. 0.02%, 11/15/24 144AΩ CONV	3,464,000	3,398,393	Northern Institutional U.S. Government Portfolio (Shares), 0.00%Ø	3,418,627	3,418,627
Nice, Ltd. 0.00%, 09/15/25 144AΩ CONV	3,184,000	3,225,710	Total Money Market Funds (Cost \$53,813,463)		53,813,463
Wix.com, Ltd. (0.18)%, 08/15/25 144AΩ CONV	1,838,000	1,854,031			
		8,478,134			
Netherlands — 0.3%					
STMicroelectronics NV 0.25%, 07/03/24 CONV	2,200,000	3,433,045			
Total Foreign Bonds (Cost \$19,302,069)		20,255,137			
			Par		
	Shares		U.S. TREASURY OBLIGATIONS — 17.9%		
EQUITY-LINKED SECURITIES — 0.9%			U.S. Treasury Bills		
Berkshire Hathaway, Inc., Issued by Citigroup Global Markets Holdings, Inc., Maturity Date 02/16/21 144A	7,000	1,483,033	1.58%, 10/08/20Ω	\$37,970,000	37,969,603
Berkshire Hathaway, Inc., Issued by Merrill Lynch International & Co. CV, Maturity Date 02/22/2021 144A†††	3,600	739,080	0.17%, 12/17/20Ω	3,300,000	3,299,418
Berkshire Hathaway, Inc., Issued by UBS AG, Maturity Date 01/11/2021 144A†††	5,900	1,099,878	0.35%, 12/31/20Ω	825,000	824,818
Cerner Corporation, Issued by Citigroup Global Markets Holdings, Inc., Maturity Date 12/18/20 144A†††	16,400	1,128,156	0.19%, 02/25/21Ω	825,000	824,693
Cerner Corporation, Issued by Merrill Lynch International & Co. CV, Maturity Date 12/03/20 144A†††	8,700	624,921	0.27%, 03/25/21Ω	15,000,000	14,992,891
			0.16%, 04/22/21Ω	28,225,000	28,209,084
			0.17%, 05/20/21Ω	9,065,000	9,059,619
			0.14%, 06/17/21Ω	45,100,000	45,067,553
			0.13%, 08/12/21Ω	36,900,000	36,868,519
			U.S. Treasury Notes		
			1.38%, 10/31/20	30,957,300	30,989,714

DEFENSIVE MARKET STRATEGIES[®] FUND

SCHEDULE OF INVESTMENTS (Continued)

Forward Foreign Currency Contracts outstanding at September 30, 2020:

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
12/31/20	U.S. Dollars	13,287,601	Swiss Francs	12,144,203	MSCS	\$ 61,866
12/31/20	Swiss Francs	301,005	U.S. Dollars	324,808	MSCS	3,004
12/31/20	British Pounds	73,307	U.S. Dollars	93,248	JPM	1,412
Subtotal Appreciation						\$ 66,282
12/31/20	U.S. Dollars	10,760,402	Euro	9,168,444	CS	\$(13,903)
12/31/20	U.S. Dollars	2,702,263	British Pounds	2,121,735	JPM	(37,492)
Subtotal Depreciation						\$(51,395)
Total Forward Foreign Currency Contracts outstanding at September 30, 2020						\$ 14,887

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$ 499,176,839	\$499,176,839	\$ —	\$ —
Corporate Bonds	343,200,825	—	343,200,825	—
Equity-Linked Securities	11,477,086	—	3,183,372	8,293,714
Foreign Bonds	20,255,137	—	20,255,137	—
Foreign Common Stocks:				
France	2,394,467	—	2,394,467	—
Netherlands	11,138,211	169,107	10,969,104	—
Switzerland	23,981,927	8,165,098	15,816,829	—
Other ^{^^}	29,821,195	29,821,195	—	—
Total Foreign Common Stocks	67,335,800	38,155,400	29,180,400	—
Foreign Preferred Stock	617,005	617,005	—	—
Money Market Funds	53,813,463	53,813,463	—	—
Mutual Funds	12,930,628	12,930,628	—	—
Preferred Stocks	13,458,498	13,458,498	—	—
U.S. Treasury Obligations	221,461,360	—	221,461,360	—
Total Assets - Investments in Securities	\$1,243,726,641	\$618,151,833	\$617,281,094	\$8,293,714
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 66,282	\$ —	\$ 66,282	\$ —
Total Assets - Other Financial Instruments	\$ 66,282	\$ —	\$ 66,282	\$ —

	<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 Options	\$ (234,024)	\$ (234,024)	\$ —	\$ —
Put Options	<u>(737,425)</u>	<u>(737,425)</u>	<u>—</u>	<u>—</u>
Total Written Options	<u>(971,449)</u>	<u>(971,449)</u>	<u>—</u>	<u>—</u>
Total Liabilities - Investments in Securities	<u>\$ (971,449)</u>	<u>\$ (971,449)</u>	<u>\$ —</u>	<u>\$ —</u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ (51,395)	\$ —	\$ (51,395)	\$ —
Futures Contracts	<u>(168,902)</u>	<u>(168,902)</u>	<u>—</u>	<u>—</u>
Total Liabilities - Other Financial Instruments	<u>\$ (220,297)</u>	<u>\$ (168,902)</u>	<u>\$ (51,395)</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 September 30, 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 September 30, 2020.

EQUITY INDEX FUND SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 92.7%					
Communication Services — 10.4%					
Activision Blizzard, Inc.	58,450	\$ 4,731,528	Leggett & Platt, Inc.	4,991	\$ 205,479
Alphabet, Inc. Class A*	22,635	33,173,856	Lennar Corporation Class A	21,185	1,730,391
Alphabet, Inc. Class C*	24,147	35,486,431	LKQ Corporation*	18,658	517,386
AT&T, Inc.	580,816	16,559,064	Lowe's Cos., Inc.	58,190	9,651,393
CenturyLink, Inc.Δ	121,774	1,228,700	Marriott International, Inc. Class A	24,143	2,235,159
Charter Communications, Inc. Class A*	13,277	8,289,362	McDonald's Corporation	61,562	13,512,243
Comcast Corporation Class A	365,905	16,926,765	Mohawk Industries, Inc.*	2,387	232,947
Discovery, Inc. Class AA*	27,796	605,119	Newell Brands, Inc.	39,118	671,265
Discovery, Inc. Class C*	15,921	312,052	NIKE, Inc. Class B	94,490	11,862,275
DISH Network Corporation Class A*	18,408	534,384	Norwegian Cruise Line Holdings, Ltd.Δ*	15,478	264,829
Electronic Arts, Inc.*	25,211	3,287,767	NVR, Inc.*	266	1,086,110
Facebook, Inc. Class A*	187,870	49,203,153	O'Reilly Automotive, Inc.*	5,716	2,635,533
Fox Corporation Class AA	31,129	866,320	PulteGroup, Inc.	11,415	528,400
Fox Corporation Class B	9,099	254,499	PVH Corporation	2,959	176,475
Interpublic Group of Cos., Inc. (The)	47,139	785,807	Ralph Lauren Corporation	2,058	139,882
Live Nation Entertainment, Inc.*	10,940	589,447	Ross Stores, Inc.	25,592	2,388,245
Netflix, Inc.*	34,494	17,248,035	Royal Caribbean Cruises, Ltd.	15,182	982,731
News Corporation Class A	13,865	194,387	Starbucks Corporation	94,517	8,120,901
News Corporation Class BΔ	13,984	195,496	Tapestry, Inc.	24,199	378,230
Omnicom Group, Inc.	24,095	1,192,703	Target Corporation	41,380	6,514,040
Take-Two Interactive Software, Inc.*	10,102	1,669,053	Tiffany & Co.	9,641	1,116,910
T-Mobile US, Inc.Δ*	24,990	2,857,856	TJX Cos., Inc. (The)	90,590	5,041,334
Twitter, Inc.*	52,713	2,345,729	Tractor Supply Co.	7,490	1,073,617
Verizon Communications, Inc.	331,314	19,709,870	Ulta Beauty, Inc.*	3,840	860,083
ViacomCBS, Inc. Class BΔ	34,540	967,465	Under Armour, Inc. Class A*	20,379	228,856
Walt Disney Co. (The)	142,641	17,698,895	Under Armour, Inc. Class CΔ*	9,410	92,594
		<u>236,913,743</u>	VF Corporation	27,573	1,937,003
			Whirlpool Corporation	2,806	515,995
			Yum! Brands, Inc.	25,974	2,371,426
					<u>244,896,401</u>
Consumer Discretionary — 10.8%			Consumer Staples — 6.9%		
Advance Auto Parts, Inc.	6,948	1,066,518	Archer-Daniels-Midland Co.	58,262	2,708,600
Amazon.com, Inc.*	32,591	102,620,259	Campbell Soup Co.	28,952	1,400,408
AutoZone, Inc.*	2,011	2,368,234	Church & Dwight Co., Inc.	27,416	2,569,153
Best Buy Co., Inc.	15,833	1,762,055	Clorox Co. (The)	12,213	2,566,806
Booking Holdings, Inc.*	3,419	5,848,815	Coca-Cola Co. (The)	369,705	18,252,336
BorgWarner, Inc.Δ	6,279	243,248	Colgate-Palmolive Co.	85,113	6,566,468
CarMax, Inc.Δ*	16,274	1,495,743	Conagra Brands, Inc.	41,499	1,481,929
Carnival CorporationΔ	37,542	569,888	Costco Wholesale Corporation	33,471	11,882,205
Chipotle Mexican Grill, Inc.*	1,816	2,258,577	Estee Lauder Cos., Inc. (The) Class A	18,085	3,947,051
D.R. Horton, Inc.	20,166	1,525,155	General Mills, Inc.	62,909	3,880,227
Darden Restaurants, Inc.	9,727	979,898	Hershey Co. (The)	15,496	2,221,197
Dollar General Corporation	23,558	4,938,228	Hormel Foods CorporationΔ	43,964	2,149,400
Dollar Tree, Inc.*	18,243	1,666,316	J.M. Smucker Co. (The)	15,075	1,741,464
Domino's Pizza, Inc.	3,030	1,288,598	Kellogg Co.	29,100	1,879,569
eBay, Inc.	59,500	3,099,950	Kimberly-Clark Corporation	31,736	4,686,138
Etsy, Inc.*	9,267	1,127,145	Kraft Heinz Co. (The)	75,933	2,274,193
Expedia Group, Inc.	10,462	959,261	Kroger Co. (The)	64,489	2,186,822
Ford Motor Co.	322,040	2,144,786	Lamb Weston Holdings, Inc.	17,029	1,128,512
Gap, Inc. (The)	36,887	628,186	McCormick & Co., Inc. (Non-Voting Shares)	12,700	2,465,070
General Motors Co.	106,950	3,164,651	Mondelez International, Inc. Class A	133,352	7,661,073
Genuine Parts Co.	12,313	1,171,828	Monster Beverage Corporation*	46,680	3,743,736
Hanesbrands, Inc.Δ	14,216	223,902	PepsiCo, Inc.	130,365	18,068,589
Hasbro, Inc.	10,784	892,053	Procter & Gamble Co. (The)	206,021	28,634,859
Hilton Worldwide Holdings, Inc.	25,822	2,203,133	Sysco Corporation	37,870	2,356,272
Home Depot, Inc. (The)	82,780	22,988,834			
L Brands, Inc.	18,529	589,408			

	Shares	Value		Shares	Value
Tyson Foods, Inc. Class A	27,409	\$ 1,630,287	First Republic Bank	11,885	\$ 1,296,178
Walgreens Boots Alliance, Inc.	61,239	2,199,705	Franklin Resources, Inc.	23,495	478,123
Walmart, Inc.	111,926	15,659,567	Globe Life, Inc.	4,186	334,461
		<u>155,941,636</u>	Goldman Sachs Group, Inc. (The)	27,330	5,492,510
Energy — 1.9%			Hartford Financial Services Group, Inc. (The)	28,747	1,059,614
Apache Corporation	23,559	223,104	Huntington Bancshares, Inc.	83,830	768,721
Archrock, Inc.	13	70	Intercontinental Exchange, Inc.	43,068	4,308,953
Baker Hughes Co.	33,215	441,427	Invesco, Ltd.Δ	43,478	496,084
Cabot Oil & Gas CorporationΔ	29,892	518,925	JPMorgan Chase & Co.	245,121	23,597,799
Chevron Corporation	148,265	10,675,080	KeyCorp	64,549	770,070
Concho Resources, Inc.	15,869	700,140	Lincoln National Corporation	19,455	609,525
ConocoPhillips	89,387	2,935,469	Loews Corporation	12,502	434,445
Devon Energy Corporation	38,557	364,749	M&T Bank Corporation	10,059	926,333
Diamondback Energy, Inc.	10,890	328,007	MarketAxess Holdings, Inc.	2,840	1,367,716
EOG Resources, Inc.	40,407	1,452,228	Marsh & McLennan Cos., Inc.	39,915	4,578,250
Exterran Corporation*	6	25	MetLife, Inc.	64,005	2,379,066
Exxon Mobil Corporation	332,330	11,408,889	Moody's Corporation	11,483	3,328,348
Halliburton Co.	74,621	899,183	Morgan Stanley	104,741	5,064,227
Hess Corporation	18,891	773,209	MSCI, Inc.	5,076	1,811,015
HollyFrontier CorporationΔ	10,771	212,296	Nasdaq, Inc.	9,140	1,121,569
Kinder Morgan, Inc.	146,006	1,800,254	Northern Trust Corporation	16,617	1,295,627
Marathon Oil CorporationΔ	69,854	285,703	People's United Financial, Inc.	11,480	118,359
Marathon Petroleum Corporation	50,234	1,473,866	PNC Financial Services Group, Inc. (The)	34,137	3,751,998
National Oilwell Varco, Inc.	32,684	296,117	Principal Financial Group, Inc.	22,421	902,894
Noble Energy, Inc.	40,915	349,823	Progressive Corporation (The)	45,104	4,269,996
Occidental Petroleum Corporation	79,090	791,691	Prudential Financial, Inc.	36,128	2,294,851
ONEOK, Inc.Δ	35,809	930,318	Raymond James Financial, Inc.	9,228	671,429
Phillips 66	31,961	1,656,858	Regions Financial Corporation	40,587	467,968
Pioneer Natural Resources Co.	11,479	987,079	S&P Global, Inc.	17,423	6,282,734
Valero Energy Corporation	31,110	1,347,685	State Street Corporation	30,870	1,831,517
Williams Cos., Inc. (The)	96,309	1,892,472	SVB Financial Group*	2,215	532,973
		<u>42,744,667</u>	Synchrony Financial	55,655	1,456,491
Financials — 8.8%			T. Rowe Price Group, Inc.	15,490	1,986,128
Aflac, Inc.	66,659	2,423,055	Travelers Cos., Inc. (The)	21,004	2,272,423
Allstate Corporation (The)	28,840	2,714,998	Truist Financial Corporation	104,234	3,966,104
American Express Co.	47,721	4,784,030	U.S. Bancorp	117,801	4,223,166
American International Group, Inc.	67,569	1,860,175	Unum Group	8,642	145,445
Ameriprise Financial, Inc.	10,894	1,678,874	W.R. Berkley Corporation	11,267	688,977
Arthur J. Gallagher & Co.	15,093	1,593,519	Wells Fargo & Co.	266,745	6,271,175
Assurant, Inc.	2,341	283,987	Zions Bancorp NA	7,446	217,572
Bank of America Corporation	627,929	15,126,810			<u>200,226,622</u>
Bank of New York Mellon Corporation (The)	72,967	2,505,687	Health Care — 12.5%		
Berkshire Hathaway, Inc. Class B*	156,738	33,375,790	Abbott Laboratories	143,145	15,578,470
BlackRock, Inc.	12,151	6,847,696	ABIOMED, Inc.*	6,766	1,874,588
Capital One Financial Corporation	34,907	2,508,417	Agilent Technologies, Inc.	32,843	3,315,172
Cboe Global Markets, Inc.	8,664	760,179	Alexion Pharmaceuticals, Inc.*	24,651	2,820,814
Charles Schwab Corporation (The)Δ	92,054	3,335,116	Align Technology, Inc.*	8,080	2,645,069
Cincinnati Financial Corporation	10,988	856,734	Amgen, Inc.	55,832	14,190,261
Citigroup, Inc.	158,895	6,849,963	Anthem, Inc.	21,194	5,692,496
Citizens Financial Group, Inc.	18,464	466,770	Baxter International, Inc.	41,154	3,309,605
CME Group, Inc.	28,081	4,698,232	Becton, Dickinson and Co.	21,279	4,951,198
Comerica, Inc.	10,547	403,423	Biogen, Inc.*	18,945	5,374,318
Discover Financial Services	17,665	1,020,684	Bio-Rad Laboratories, Inc. Class A*	1,690	871,127
E*TRADE Financial Corporation	10,478	524,424	Boston Scientific Corporation*	120,221	4,593,644
Everest Re Group, Ltd.	3,173	626,794	Bristol-Myers Squibb Co.	237,755	14,334,249
Fifth Third Bancorp	52,084	1,110,431			

EQUITY INDEX FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Cardinal Health, Inc.	27,527	\$ 1,292,393	Cummins, Inc.	10,680	\$ 2,255,189
Catalent, Inc.*	23,719	2,031,770	Deere & Co.	24,563	5,443,898
Centene Corporation*	58,326	3,402,156	Delta Air Lines, Inc.	40,084	1,225,769
Cerner Corporation	28,126	2,033,229	Dover Corporation	13,712	1,485,558
Cigna Corporation	29,323	4,967,609	Emerson Electric Co.	55,944	3,668,248
CVS Health Corporation	104,298	6,091,003	Equifax, Inc.	8,312	1,304,153
Danaher Corporation	49,319	10,619,860	Expeditors International of Washington, Inc.	6,818	617,165
DaVita, Inc.*	13,768	1,179,229	Fastenal Co.	36,004	1,623,420
DENTSPLY SIRONA, Inc.	26,241	1,147,519	FedEx Corporation	21,581	5,428,053
DexCom, Inc.*	7,150	2,947,444	Flowserve Corporation	4,858	132,575
Edwards Lifesciences Corporation*	57,327	4,575,841	Fortive CorporationΔ	28,093	2,140,968
Eli Lilly and Co.	106,010	15,691,600	Fortune Brands Home & Security, Inc.	18,870	1,632,632
Gilead Sciences, Inc.	142,431	9,000,215	General Dynamics Corporation	20,407	2,824,941
HCA Healthcare, Inc.	23,088	2,878,612	General Electric Co.	659,185	4,106,723
Henry Schein, Inc.*	11,738	689,960	Honeywell International, Inc.	55,553	9,144,579
Hologic, Inc.*	29,305	1,947,903	Howmet Aerospace, Inc.	16,474	275,445
Humana, Inc.	11,904	4,926,947	Huntington Ingalls Industries, Inc.	2,805	394,804
IDEXX Laboratories, Inc.*	8,626	3,390,967	IDEX Corporation	5,716	1,042,656
Illumina, Inc.*	12,688	3,921,607	IHS Markit, Ltd.	29,494	2,315,574
Incyte Corporation*	27,837	2,498,092	Illinois ToolWorks, Inc.	22,337	4,315,732
Intuitive Surgical, Inc.*	9,533	6,764,045	Ingersoll Rand, Inc.*	14,300	509,080
IQVIA Holdings, Inc.*	15,811	2,492,288	J.B. Hunt Transport Services, Inc.	3,269	413,136
Johnson & Johnson	236,810	35,256,273	Jacobs Engineering Group, Inc.	4,647	431,102
Laboratory Corporation of America Holdings*	7,436	1,399,976	Kansas City Southern	10,006	1,809,385
McKesson Corporation	16,930	2,521,385	L3Harris Technologies, Inc.	16,801	2,853,482
Mettler-Toledo International, Inc.*	2,501	2,415,341	Lockheed Martin Corporation	19,185	7,353,227
PerkinElmer, Inc.	11,320	1,420,773	Masco Corporation	31,887	1,757,930
Quest Diagnostics, Inc.	16,017	1,833,786	Norfolk Southern Corporation	19,839	4,245,348
Regeneron Pharmaceuticals, Inc.*	9,873	5,526,708	Northrop Grumman Corporation	12,728	4,015,557
ResMed, Inc.	11,820	2,026,303	Old Dominion Freight Line, Inc.	7,428	1,343,874
Stryker Corporation	26,037	5,425,330	Otis Worldwide Corporation	31,681	1,977,528
Teleflex, Inc.	4,060	1,382,105	PACCAR, Inc.	22,794	1,943,872
UnitedHealth Group, Inc.	74,142	23,115,251	Parker-Hannifin Corporation	8,815	1,783,627
Universal Health Services, Inc. Class B	9,989	1,069,023	Quanta Services, Inc.	5,431	287,083
Varian Medical Systems, Inc.*	9,565	1,645,180	Raytheon Technologies Corporation	117,008	6,732,640
Vertex Pharmaceuticals, Inc.*	29,389	7,997,335	Republic Services, Inc.	19,655	1,834,794
Waters Corporation*	6,921	1,354,301	Robert Half International, Inc.	4,920	260,465
West Pharmaceutical Services, Inc.	5,815	1,598,543	Rockwell Automation, Inc.	8,494	1,874,456
Zimmer Biomet Holdings, Inc.	21,341	2,905,364	Rollins, Inc.	14,250	772,208
Zoetis, Inc.	67,550	11,170,743	Roper Technologies, Inc.	6,043	2,387,650
		<u>284,105,020</u>	Snap-on, Inc.	5,899	867,920
			Southwest Airlines Co.	36,781	1,379,287
Industrials — 7.5%			Stanley Black & Decker, Inc.	10,352	1,679,094
3M Co.	48,160	7,714,269	Teledyne Technologies, Inc.*	2,897	898,678
A.O. Smith Corporation	16,217	856,258	Textron, Inc.	19,700	710,973
Alaska Air Group, Inc.	10,021	367,069	TransDigm Group, Inc.Δ	3,870	1,838,714
American Airlines Group, Inc.Δ	38,478	472,895	Union Pacific Corporation	55,813	10,987,905
AMETEK, Inc.	16,745	1,664,453	United Airlines Holdings, Inc.Δ*	19,397	674,046
Boeing Co. (The)	41,191	6,807,225	United Parcel Service, Inc. Class B	50,421	8,401,651
C.H. Robinson Worldwide, Inc.	12,459	1,273,185	United Rentals, Inc.*	7,513	1,311,018
Carrier Global Corporation	63,362	1,935,075	Verisk Analytics, Inc.	12,729	2,358,811
Caterpillar, Inc.	44,540	6,643,141	W.W. Grainger, Inc.	3,321	1,184,833
Cintas Corporation	6,438	2,142,760	Waste Management, Inc.	33,085	3,744,229
Copart, Inc.*	11,178	1,175,478	Westinghouse Air Brake Technologies Corporation	11,295	698,935
CSX Corporation	65,253	5,068,201			

	Shares	Value		Shares	Value
Xylem, Inc.	9,669	\$ 813,356	Paycom Software, Inc.*	3,850	\$ 1,198,505
		<u>169,633,985</u>	PayPal Holdings, Inc.*	89,390	17,612,512
Information Technology — 26.5%			Qorvo, Inc.*	4,807	620,151
Adobe, Inc.*	36,755	18,025,755	QUALCOMM, Inc.	91,816	10,804,907
Advanced Micro Devices, Inc.*	82,934	6,799,759	salesforce.com, Inc.*	68,199	17,139,773
Akamai Technologies, Inc.*	6,606	730,227	ServiceNow, Inc.*	14,510	7,037,350
Amphenol Corporation Class A	18,535	2,006,784	Skyworks Solutions, Inc.	15,074	2,193,267
Analog Devices, Inc.	29,267	3,416,630	Synopsys, Inc.*	15,492	3,314,978
ANSYS, Inc.*	9,168	3,000,045	Teradyne, Inc.	12,953	1,029,245
Apple, Inc.	1,281,206	148,376,467	Texas Instruments, Inc.	69,952	9,988,446
Applied Materials, Inc.	77,376	4,600,003	Tyler Technologies, Inc.*	3,141	1,094,827
Arista Networks, Inc.*	4,638	959,741	VeriSign, Inc.*	7,867	1,611,555
Autodesk, Inc.*	15,847	3,660,815	Visa, Inc. Class AΔ	132,519	26,499,824
Automatic Data Processing, Inc.	33,997	4,742,242	Western Digital Corporation	24,973	912,763
Broadcom, Inc.	31,170	11,355,854	Western Union Co. (The)	39,393	844,192
Broadridge Financial Solutions, Inc.	6,807	898,524	Xerox Holdings Corporation	11,464	215,179
Cadence Design Systems, Inc.*	14,000	1,492,820	Xilinx, Inc.	18,364	1,914,263
CDW Corporation	11,000	1,314,830	Zebra Technologies Corporation Class A*	4,187	<u>1,057,050</u>
Cisco Systems, Inc.	338,843	13,347,026			<u>600,902,181</u>
Citrix Systems, Inc.	9,508	1,309,347	Materials — 2.0%		
Cognizant Technology Solutions Corporation Class A	43,559	3,023,866	Air Products and Chemicals, Inc.	16,602	4,945,072
Corning, Inc.	59,799	1,938,086	Albemarle CorporationΔ	5,038	449,793
DXC Technology Co.	18,725	334,241	Avery Dennison Corporation	3,272	418,293
F5 Networks, Inc.*	2,480	304,470	Ball Corporation	26,240	2,181,069
Fidelity National Information Services, Inc.	47,995	7,065,344	Celanese Corporation	9,582	1,029,586
Fiserv, Inc.*	43,328	4,464,950	CF Industries Holdings, Inc.	17,082	524,588
FleetCor Technologies, Inc.*	6,254	1,489,077	Corteva, Inc.	55,219	1,590,859
FLIR Systems, Inc.	5,180	185,703	Dow, Inc.	55,219	2,598,054
Fortinet, Inc.*	9,885	1,164,552	DuPont de Nemours, Inc.	62,802	3,484,255
Gartner, Inc.*	5,295	661,610	Eastman Chemical Co.	14,389	1,124,069
Global Payments, Inc.	22,769	4,043,319	Ecolab, Inc.	18,944	3,785,769
Hewlett Packard Enterprise Co.	113,804	1,066,343	FMC Corporation	5,397	571,596
HP, Inc.	132,336	2,513,061	Freeport-McMoRan, Inc.	112,863	1,765,177
Intel Corporation	342,984	17,759,711	International Flavors & Fragrances, Inc.Δ	8,221	1,006,661
International Business Machines Corporation	72,240	8,789,441	International Paper Co.	43,581	1,766,774
Intuit, Inc.	19,008	6,200,600	Martin Marietta Materials, Inc.	5,969	1,404,864
IPG Photonics Corporation*	2,807	477,106	Mosaic Co. (The)	26,057	476,061
Jack Henry & Associates, Inc.	5,530	899,123	Newmont Corporation	67,991	4,314,029
Juniper Networks, Inc.	15,019	322,908	Nucor Corporation	32,443	1,455,393
Keysight Technologies, Inc.*	13,420	1,325,628	Packaging Corporation of America	6,567	716,131
KLA Corporation	11,211	2,172,019	PPG Industries, Inc.	18,443	2,251,521
Lam Research Corporation	10,705	3,551,384	Sealed Air Corporation	10,710	415,655
Leidos Holdings, Inc.	10,893	971,111	Sherwin-Williams Co. (The)	6,348	4,422,906
Mastercard, Inc. Class A	68,771	23,256,289	Vulcan Materials Co.	11,222	1,521,030
Maxim Integrated Products, Inc.	19,970	1,350,172	Westrock Co.	21,818	<u>757,957</u>
Microchip Technology, Inc.Δ	16,977	1,744,556			<u>44,977,162</u>
Micron Technology, Inc.*	84,017	3,945,438	Real Estate — 2.4%		
Microsoft Corporation	599,094	126,007,441	Alexandria Real Estate Equities, Inc. REIT	4,819	771,040
Motorola Solutions, Inc.	13,048	2,046,057	American Tower Corporation REIT	34,001	8,219,062
NetApp, Inc.	21,788	955,186	Apartment Investment and Management Co. Class A REIT	5,953	200,735
NortonLifeLock, Inc.	47,298	985,690	AvalonBay Communities, Inc. REIT	11,730	1,751,758
NVIDIA Corporation	46,907	25,387,007	Boston Properties, Inc. REIT	11,272	905,142
Oracle Corporation	187,068	11,167,960			
Paychex, Inc.	27,668	2,207,076			

EQUITY INDEX FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
CBRE Group, Inc. Class A*	26,915	\$ 1,264,198	Pinnacle West Capital Corporation	4,108	\$ 306,251
Crown Castle International Corporation REIT	32,487	5,409,085	PPL Corporation	73,784	2,007,663
Digital Realty Trust, Inc. REIT	16,030	2,352,563	Public Service Enterprise Group, Inc.	46,751	2,567,097
Duke Realty Corporation REIT	32,547	1,200,984	Sempra Energy	20,984	2,483,666
Equinix, Inc. REIT	6,095	4,632,992	Southern Co. (The)	81,308	4,408,520
Equity Residential REIT	36,341	1,865,384	WEC Energy Group, Inc.	32,075	3,108,067
Essex Property Trust, Inc. REIT	5,627	1,129,845	Xcel Energy, Inc.	35,982	2,483,118
Extra Space Storage, Inc. REIT	8,534	913,053			<u>67,304,222</u>
Federal Realty Investment Trust REIT	2,600	190,944	Total Common Stocks		
Healthpeak Properties, Inc. REIT	46,597	1,265,109	(Cost \$1,388,182,169)		<u>2,103,499,394</u>
Host Hotels & Resorts, Inc. REIT	47,435	511,824	FOREIGN COMMON STOCKS — 2.9%		
Iron Mountain, Inc. REITΔ	32,755	877,506	Curacao — 0.1%		
Kimco Realty Corporation REIT	56,971	641,493	Schlumberger NV	121,737	1,894,228
Mid-America Apartment Communities, Inc. REIT	7,607	882,032	Ireland — 2.2%		
Prologis, Inc. REIT	48,593	4,889,428	Accenture PLC Class A	48,630	10,989,894
Public Storage REIT	13,141	2,926,764	Allegion PLCΔ	11,277	1,115,408
Realty Income Corporation REIT	28,647	1,740,305	Aon PLC Class A	19,060	3,932,078
Regency Centers Corporation REIT	15,104	574,254	Eaton Corporation PLC	34,612	3,531,462
SBA Communications Corporation REIT	9,082	2,892,435	Johnson Controls International PLC	75,803	3,096,553
Simon Property Group, Inc. REITΔ	21,053	1,361,708	Linde PLC	42,397	10,095,998
SL Green Realty Corporation REITΔ	7,249	336,136	Medtronic PLCΔ	104,997	10,911,288
UDR, Inc. REIT	16,995	554,207	Pentair PLC	6,692	306,293
Ventas, Inc. REIT	33,547	1,407,632	Seagate Technology PLC	24,342	1,199,330
Vornado Realty Trust REIT	15,993	539,124	STERIS PLC	6,583	1,159,859
Welltower, Inc. REIT	31,626	1,742,276	Trane Technologies PLC	16,206	1,964,977
Weyerhaeuser Co. REIT	66,786	1,904,737	Willis Towers Watson PLC	8,889	1,856,201
		<u>55,853,755</u>			<u>50,159,341</u>
Utilities — 3.0%			Jersey — 0.1%		
AES Corporation (The)	56,201	1,017,800	Amcors PLC	120,129	1,327,425
Alliant Energy Corporation	6,500	335,725	Aptiv PLC	15,022	1,377,217
Ameren Corporation	19,884	1,572,427			<u>2,704,642</u>
American Electric Power Co., Inc.	43,060	3,519,294	Netherlands — 0.2%		
American Water Works Co., Inc.	16,851	2,441,373	LyondellBasell Industries NV Class A	27,312	1,925,223
Atmos Energy Corporation	8,640	825,898	Mylan NVΔ*	84,301	1,250,184
CenterPoint Energy, Inc.Δ	50,231	971,970			<u>3,175,407</u>
CMS Energy Corporation	24,417	1,499,448	Switzerland — 0.3%		
Consolidated Edison, Inc.	33,879	2,635,786	Chubb, Ltd.	35,583	4,131,898
Dominion Energy, Inc.Δ	82,303	6,496,176	Garmin, Ltd.	8,253	782,880
DTE Energy Co.	20,230	2,327,259	TE Connectivity, Ltd.	28,610	2,796,341
Duke Energy Corporation	63,450	5,619,132			<u>7,711,119</u>
Edison International	25,039	1,272,983	United Kingdom — 0.0%		
Entergy Corporation	11,610	1,143,933	Nielsen Holdings PLCΔ	40,749	577,821
Evergy, Inc.	17,247	876,492	TechnipFMC PLC	23,072	145,584
Eversource Energy	22,827	1,907,196			<u>723,405</u>
Exelon Corporation	65,931	2,357,692	Total Foreign Common Stocks		
FirstEnergy Corporation	37,260	1,069,735	(Cost \$58,631,710)		<u>66,368,142</u>
NextEra Energy, Inc.	39,437	10,946,134			
NiSource, Inc.	23,079	507,738			
NRG Energy, Inc.	19,377	595,649			

	<u>Shares</u>	<u>Value</u>
MONEY MARKET FUNDS — 4.3%		
GuideStone Money Market Fund, 0.02% (Institutional Class)Ø∞	93,917,226	\$ 93,917,226
Northern Institutional Liquid Assets Portfolio (Shares), 0.10%Ø§	2,447,209	<u>2,447,209</u>
Total Money Market Funds (Cost \$96,364,435)		<u>96,364,435</u>
TOTAL INVESTMENTS — 99.9% (Cost \$1,543,178,314)		<u>2,266,231,971</u>
Other Assets in Excess of Liabilities — 0.1%		<u>3,221,574</u>
NET ASSETS — 100.0%		<u><u>\$2,269,453,545</u></u>

Futures Contracts outstanding at September 30, 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	12/2020	556	<u>\$93,185,600</u>	<u>\$1,270,669</u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$2,103,499,394	\$2,103,499,394	\$ —	\$ —
Foreign Common Stocks	66,368,142	66,368,142	—	—
Money Market Funds	<u>96,364,435</u>	<u>96,364,435</u>	—	—
Total Assets - Investments in Securities	<u>\$2,266,231,971</u>	<u>\$2,266,231,971</u>	<u>\$ —</u>	<u>\$ —</u>
Other Financial Instruments***				
Futures Contracts	<u>\$ 1,270,669</u>	<u>\$ 1,270,669</u>	<u>\$ —</u>	<u>\$ —</u>
Total Assets - Other Financial Instruments	<u>\$ 1,270,669</u>	<u>\$ 1,270,669</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

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 83.9%			Energy — 3.5%		
Communication Services — 5.8%					
Activision Blizzard, Inc.	4,311	\$ 348,976	Baker Hughes Co.	225,425	\$ 2,995,898
Alphabet, Inc. Class A*	582	852,979	Chevron Corporation	249,181	17,941,032
Alphabet, Inc. Class C*	560	822,976	ConocoPhillips	8,984	295,034
AT&T, Inc.	236,547	6,743,955	EOG Resources, Inc.	4,839	173,914
Charter Communications, Inc. Class A*	184	114,879	Exxon Mobil Corporation	36,355	1,248,067
Comcast Corporation Class A	401,002	18,550,353	Hess Corporation	80,458	3,293,146
Discovery, Inc. Class AΔ*	177,022	3,853,769	Kinder Morgan, Inc.	17,120	211,090
Electronic Arts, Inc.*	2,242	292,379	Marathon Petroleum Corporation	46,593	1,367,039
Fox Corporation Class AΔ	82,004	2,282,171	Phillips 66	155,408	8,056,351
T-Mobile US, Inc.*	4,590	524,912	Valero Energy Corporation	70,576	3,057,352
Verizon Communications, Inc.	297,166	17,678,405			<u>38,638,923</u>
ViacomCBS, Inc. Class B	155,664	4,360,149	Financials — 17.2%		
Walt Disney Co. (The)	66,303	8,226,876	Aflac, Inc.	154,329	5,609,859
		<u>64,652,779</u>	Allstate Corporation (The)	2,605	245,235
Consumer Discretionary — 7.9%			American Express Co.	46,756	4,687,289
Advance Auto Parts, Inc.	89,150	13,684,525	American International Group, Inc.	468,868	12,907,936
Aramark	388,310	10,270,799	Ameriprise Financial, Inc.	22,893	3,528,040
Darden Restaurants, Inc.	31,005	3,123,444	Bank of America Corporation	64,095	1,544,049
Dick's Sporting Goods, Inc.	27,100	1,568,548	Bank of New York Mellon Corporation (The)	251,078	8,622,018
Dollar General Corporation	17,063	3,576,746	Berkshire Hathaway, Inc. Class B*	181,890	38,731,657
eBay, Inc.	961	50,068	BlackRock, Inc.	11,564	6,516,892
General Motors Co.	11,710	346,499	Blackstone Group, Inc. (The) Class A	43,100	2,249,820
Home Depot, Inc. (The)	4,511	1,252,750	Capital One Financial Corporation	3,737	268,541
Lennar Corporation Class A	244,339	19,957,609	Charles Schwab Corporation (The)	9,782	354,402
Lowe's Cos., Inc.	124,070	20,578,250	Cincinnati Financial Corporation	36,830	2,871,635
Marriott International, Inc. Class A	2,309	213,767	Citigroup, Inc.	272,311	11,739,327
McDonald's Corporation	5,483	1,203,464	CME Group, Inc.	3,046	509,626
Ross Stores, Inc.	565	52,726	Franklin Resources, Inc.	82,440	1,677,654
Starbucks Corporation	4,266	366,535	Goldman Sachs Group, Inc. (The)	45,071	9,057,919
Target Corporation	73,938	11,639,320	Intercontinental Exchange, Inc.	71,143	7,117,857
TJX Cos., Inc. (The)	1,846	102,730	JPMorgan Chase & Co.	202,243	19,469,934
Yum! Brands, Inc.	2,509	229,072	Marsh & McLennan Cos., Inc.	37,654	4,318,914
		<u>88,216,852</u>	MetLife, Inc.	97,415	3,620,915
Consumer Staples — 5.7%			Morgan Stanley	9,279	448,640
Coca-Cola Co. (The)	101,979	5,034,703	New York Community Bancorp, Inc.Δ	579,740	4,794,450
Colgate-Palmolive Co.	67,132	5,179,234	Northern Trust Corporation	45,758	3,567,751
Conagra Brands, Inc.	118,400	4,228,064	PNC Financial Services Group, Inc. (The)	37,598	4,132,396
Costco Wholesale Corporation	632	224,360	Progressive Corporation (The)	3,458	327,369
Estee Lauder Cos., Inc. (The) Class A	300	65,475	Reinsurance Group of America, Inc.	40,890	3,892,319
General Mills, Inc.	7,648	471,729	S&P Global, Inc.	803	289,562
Keurig Dr. Pepper, Inc.	5,662	156,271	Travelers Cos., Inc. (The)	2,523	272,963
Kimberly-Clark Corporation	30,494	4,502,744	Truist Financial Corporation	102,715	3,908,306
Kraft Heinz Co. (The)	8,982	269,011	U.S. Bancorp	281,842	10,104,036
Lamb Weston Holdings, Inc.	89,002	5,898,163	Wells Fargo & Co.	478,940	11,259,879
Mondelez International, Inc. Class A	151,709	8,715,682	Zions Bancorp NA	64,226	1,876,684
PepsiCo, Inc.	94,267	13,065,406			<u>190,523,874</u>
Post Holdings, Inc.*	39,620	3,407,320	Health Care — 10.0%		
Procter & Gamble Co. (The)	30,657	4,261,016	Abbott Laboratories	9,978	1,085,906
Sysco Corporation	1,424	88,601	Anthem, Inc.	29,795	8,002,639
Walgreens Boots Alliance, Inc.	6,927	248,818	Baxter International, Inc.	3,004	241,582
Walmart, Inc.	53,967	7,550,523	Becton, Dickinson and Co.	35,652	8,295,507
		<u>63,367,120</u>	Biogen, Inc.*	1,312	372,188

	Shares	Value		Shares	Value
Boston Scientific Corporation*	12,687	\$ 484,770	Automatic Data Processing, Inc.	599	\$ 83,555
Bristol-Myers Squibb Co.	81,739	4,928,044	Broadcom, Inc.	38,725	14,108,292
Centene Corporation*	93,633	5,461,613	Cisco Systems, Inc.	456,705	17,989,610
Cerner Corporation	83,015	6,001,154	Cognizant Technology Solutions Corporation Class A	177,968	12,354,539
Cigna Corporation	2,323	393,539	Corning, Inc.	125,310	4,061,297
CVS Health Corporation	150,148	8,768,643	Dell Technologies, Inc. Class C*	1,579	106,883
Danaher Corporation	6,057	1,304,254	F5 Networks, Inc.*	36,300	4,456,551
Gilead Sciences, Inc.	85,049	5,374,246	Fidelity National Information Services, Inc.	5,092	749,593
HCA Healthcare, Inc.	1,511	188,392	Fiserv, Inc.*	39,370	4,057,079
Hologic, Inc.*	70,014	4,653,831	Global Payments, Inc.	2,345	416,425
Humana, Inc.	775	320,765	HP, Inc.	31,000	588,690
Johnson & Johnson	193,497	28,807,833	Intel Corporation	183,127	9,482,316
McKesson Corporation	31,195	4,645,871	International Business Machines Corporation	47,726	5,806,822
Molina Healthcare, Inc.*	30,965	5,667,834	Micron Technology, Inc.*	32,374	1,520,283
Stryker Corporation	2,096	436,744	Microsoft Corporation	31,222	6,566,923
UnitedHealth Group, Inc.	25,695	8,010,930	ON Semiconductor Corporation Δ *	171,417	3,718,035
Zimmer Biomet Holdings, Inc.	50,274	6,844,302	Oracle Corporation	70,597	4,214,641
Zoetis, Inc.	1,999	330,575	Paychex, Inc.	46,102	3,677,557
		<u>110,621,162</u>	QUALCOMM, Inc.	37,365	4,397,113
Industrials — 12.3%			salesforce.com, Inc.*	542	136,215
3M Co.	1,765	282,718	Texas Instruments, Inc.	149,456	21,340,822
AECOM*	140,595	5,882,495			<u>128,701,159</u>
Boeing Co. (The)	4,505	744,496	Materials — 4.6%		
Caterpillar, Inc.	4,625	689,819	Air Products and Chemicals, Inc.	52,566	15,657,309
CSX Corporation	6,730	522,719	Corteva, Inc.	367,075	10,575,431
Deere & Co.	60,110	13,322,179	Dow, Inc.	6,712	315,799
Emerson Electric Co.	165,996	10,884,358	DuPont de Nemours, Inc.	225,586	12,515,511
Fastenal Co.	91,096	4,107,519	Ecolab, Inc.	1,565	312,750
FedEx Corporation	2,156	542,277	Freeport-McMoRan, Inc.	418,655	6,547,764
General Dynamics Corporation	35,911	4,971,160	Martin Marietta Materials, Inc.	19,000	4,471,840
General Electric Co.	663,355	4,132,702	Newmont Corporation	7,241	459,441
Honeywell International, Inc.	6,116	1,006,755	Southern Copper Corporation	1,569	71,029
Hubbell, Inc.	34,163	4,674,865			<u>50,926,874</u>
Illinois ToolWorks, Inc.	1,407	271,846	Real Estate — 1.0%		
J.B. Hunt Transport Services, Inc.	87,375	11,042,452	Cousins Properties, Inc. REIT	63,306	1,809,919
Jacobs Engineering Group, Inc.	27,712	2,570,842	Crown Castle International Corporation REIT	33,131	5,516,311
L3Harris Technologies, Inc.	13,153	2,233,905	Digital Realty Trust, Inc. REIT	2,273	333,585
Norfolk Southern Corporation	30,316	6,487,321	Jones Lang LaSalle, Inc.	17,775	1,700,357
Northrop Grumman Corporation	88	27,763	Prologis, Inc. REIT	6,128	616,599
Quanta Services, Inc.	94,690	5,005,313	Public Storage REIT	744	165,704
Raytheon Technologies Corporation	260,857	15,009,712	SBA Communications Corporation REIT	794	252,873
Republic Services, Inc.	50,700	4,732,845	Weyerhaeuser Co. REIT	31,298	892,619
Roper Technologies, Inc.	752	297,123			<u>11,287,967</u>
Stanley Black & Decker, Inc.	46,970	7,618,534	Utilities — 4.3%		
Textron, Inc.	109,907	3,966,544	AES Corporation (The)	330,310	5,981,914
Uber Technologies, Inc.*	2,524	92,075	American Electric Power Co., Inc.	4,460	364,516
Union Pacific Corporation	21,203	4,174,235	Atmos Energy Corporation	86,600	8,278,094
United Parcel Service, Inc. Class B	78,190	13,028,800	Dominion Energy, Inc.	66,699	5,264,552
Waste Management, Inc.	3,420	387,041	Duke Energy Corporation	78,593	6,960,196
Westinghouse Air Brake Technologies Corporation	116,685	7,220,468	Edison International	52,651	2,676,777
		<u>135,930,881</u>	Exelon Corporation	165,270	5,910,055
Information Technology — 11.6%			NextEra Energy, Inc.	3,959	1,098,860
Advanced Micro Devices, Inc.*	960	78,710			
Analog Devices, Inc.	2,852	332,942			
Apple, Inc.	71,672	8,300,334			
Autodesk, Inc.*	675	155,932			

VALUE EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Pinnacle West Capital Corporation	109,384	\$ 8,154,577	Singapore — 0.3%		
Sempra Energy	19,771	2,340,096	Flex, Ltd.*	284,094	\$ 3,164,807
Southern Co. (The)	8,887	481,853	Switzerland — 4.0%		
		47,511,490	Chubb, Ltd.	175,280	20,353,514
Total Common Stocks			Nestle SA	50,742	6,038,909
(Cost \$872,471,378)		930,379,081	Nestle SA ADR	52,629	6,276,271
FOREIGN COMMON STOCKS — 11.9%			Roche Holding AG	20,700	7,090,590
Curacao — 0.0%			TE Connectivity, Ltd.	46,191	4,514,708
Schlumberger NV	11,737	182,628			44,273,992
France — 0.4%			Total Foreign Common Stocks		131,653,299
TOTAL SE ADR	122,598	4,205,111	(Cost \$122,099,193)		
Germany — 0.7%			MONEY MARKET FUNDS — 4.0%		
Siemens AG	57,210	7,225,000	GuideStone Money Market Fund,		
Siemens Energy AG*	28,605	771,373	0.02%		
		7,996,373	(Institutional Class)Ø∞	41,132,897	41,132,897
Ireland — 4.8%			Northern Institutional Liquid Assets		
Eaton Corporation PLC	3,363	343,127	Portfolio (Shares), 0.10%Ø§	2,656,116	2,656,116
Johnson Controls International PLC	282,658	11,546,579	Northern Institutional		
Linde PLC	4,322	1,029,198	U.S. Government Portfolio		
Medtronic PLC	284,441	29,559,109	(Shares), 0.00%Ø	350	350
Willis Towers Watson PLC	50,019	10,444,967			
		52,922,980	Total Money Market Funds		43,789,363
Japan — 0.4%			(Cost \$43,789,363)		
Nintendo Co., Ltd. ADR	65,500	4,643,950	TOTAL INVESTMENTS — 99.8%		1,105,821,743
Netherlands — 1.3%			(Cost \$1,038,359,934)		
Koninklijke Philips NVΔ*	66,855	3,152,213	Other Assets in Excess of		
Unilever NV	183,961	11,111,245	Liabilities — 0.2%		2,768,603
		14,263,458	NET ASSETS — 100.0%		\$1,108,590,346

Futures Contracts outstanding at September 30, 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	12/2020	44	\$ 737,440	\$ 5,608
S&P 500® E-Mini	12/2020	116	19,441,600	193,323
Total Futures Contracts outstanding at September 30, 2020			\$20,179,040	\$198,931

Forward Foreign Currency Contracts outstanding at September 30, 2020:

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
12/31/20	U.S. Dollars	14,074,734	Swiss Francs	12,863,939	MSCS	\$ 65,165
12/31/20	Swiss Francs	369,623	U.S. Dollars	400,354	MSCS	2,188
Subtotal Appreciation						\$ 67,353
12/31/20	Swiss Francs	665,614	U.S. Dollars	729,240	MSCS	\$ (4,348)
12/31/20	U.S. Dollars	22,327,204	Euro	19,021,301	CS	(25,696)
Subtotal Depreciation						\$(30,044)
Total Forward Foreign Currency Contracts outstanding at September 30, 2020						\$ 37,309

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$ 930,379,081	\$ 930,379,081	\$ —	\$ —
Foreign Common Stocks:				
Germany	7,996,373	771,373	7,225,000	—
Switzerland	44,273,992	31,144,493	13,129,499	—
Other ^{^^}	<u>79,382,934</u>	<u>79,382,934</u>	<u>—</u>	<u>—</u>
Total Foreign Common Stocks	<u>131,653,299</u>	<u>111,298,800</u>	<u>20,354,499</u>	<u>—</u>
Money Market Funds	<u>43,789,363</u>	<u>43,789,363</u>	<u>—</u>	<u>—</u>
Total Assets - Investments in Securities	<u><u>\$1,105,821,743</u></u>	<u><u>\$1,085,467,244</u></u>	<u><u>\$20,354,499</u></u>	<u><u>\$ —</u></u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 67,353	\$ —	\$ 67,353	\$ —
Futures Contracts	<u>198,931</u>	<u>198,931</u>	<u>—</u>	<u>—</u>
Total Assets - Other Financial Instruments	<u><u>\$ 266,284</u></u>	<u><u>\$ 198,931</u></u>	<u><u>\$ 67,353</u></u>	<u><u>\$ —</u></u>
Liabilities:				
Other Financial Instruments				
Forward Foreign Currency Contracts	\$ (30,044)	\$ —	\$ (30,044)	\$ —
Total Liabilities - Other Financial Instruments	<u><u>\$ (30,044)</u></u>	<u><u>\$ —</u></u>	<u><u>\$ (30,044)</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

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 89.9%					
Communication Services — 12.8%					
Alphabet, Inc. Class A*	11,979	\$ 17,556,422	Sarepta Therapeutics, Inc.*	18,514	\$ 2,599,921
Alphabet, Inc. Class C*	18,199	26,745,250	UnitedHealth Group, Inc.	66,897	20,856,478
Charter Communications, Inc. Class A*	8,200	5,119,588	Varian Medical Systems, Inc.*	33,865	5,824,780
Comcast Corporation Class A	261,348	12,089,958	Zoetis, Inc.	241,607	39,954,549
Electronic Arts, Inc.*	121,566	15,853,422			<u>217,861,585</u>
Facebook, Inc. Class A*	307,602	80,560,964	Industrials — 8.9%		
Match Group, Inc.*	155,178	17,170,446	Boeing Co. (The)	98,729	16,315,955
Netflix, Inc.*	34,804	17,403,044	C.H. Robinson Worldwide, Inc.	61,852	6,320,656
Sea, Ltd. ADR*	115,800	17,837,832	Cintas Corporation	36,330	12,091,714
Walt Disney Co. (The)	159,306	19,766,689	CoStar Group, Inc.*	8,441	7,162,273
Warner Music Group Corporation Class AΔ	123,816	3,558,472	Deere & Co.	94,488	20,941,375
Zillow Group, Inc. Class CΔ*	52,600	5,343,634	Expeditors International of Washington, Inc.	167,100	15,125,892
		<u>239,005,721</u>	Fortive CorporationΔ	141,226	10,762,833
			IHS Markit, Ltd.	138,503	10,873,871
Consumer Discretionary — 11.4%			L3Harris Technologies, Inc.	50,645	8,601,547
Advance Auto Parts, Inc.	58,607	8,996,174	Raytheon Technologies Corporation	138,104	7,946,504
Amazon.com, Inc.*	43,511	137,004,391	Roper Technologies, Inc.	29,191	11,533,656
Booking Holdings, Inc.*	4,291	7,340,528	Uber Technologies, Inc.*	326,288	11,902,986
Floor & Decor Holdings, Inc. Class A*	66,130	4,946,524	United Parcel Service, Inc. Class B	99,287	16,544,193
Home Depot, Inc. (The)	44,652	12,400,307	W.W. Grainger, Inc.	27,817	9,924,271
Lululemon Athletica, Inc.Δ*	28,518	9,392,974			<u>166,047,726</u>
Starbucks Corporation	116,868	10,041,298	Information Technology — 36.7%		
Ulta Beauty, Inc.*	42,115	9,432,918	Adobe, Inc.*	84,353	41,369,242
Yum China Holdings, Inc.	102,222	5,412,655	Akamai Technologies, Inc.*	113,380	12,533,025
Yum! Brands, Inc.	81,260	7,419,038	Apple, Inc.	855,986	99,131,739
		<u>212,386,807</u>	Autodesk, Inc.*	160,858	37,159,807
			Automatic Data Processing, Inc.	29,044	4,051,348
Consumer Staples — 4.3%			Cisco Systems, Inc.	233,094	9,181,573
Colgate-Palmolive Co.	219,115	16,904,722	Coupa Software, Inc.Δ*	9,825	2,694,408
Costco Wholesale Corporation	55,957	19,864,735	Fidelity National Information Services, Inc.	72,899	10,731,462
Estee Lauder Cos., Inc. (The) Class A	45,375	9,903,094	Genpact, Ltd.	265,614	10,345,665
Grocery Outlet Holding Corporation*	82,200	3,232,104	Intuit, Inc.	63,275	20,640,938
Monster Beverage Corporation*	386,057	30,961,771	Mastercard, Inc. Class A	42,983	14,535,561
		<u>80,866,426</u>	Microsoft Corporation	399,749	84,079,207
			Nutanix, Inc. Class A*	140,916	3,125,517
Financials — 1.5%			NVIDIA Corporation	93,178	50,429,797
American Express Co.	83,656	8,386,514	Oracle Corporation	378,485	22,595,554
FactSet Research Systems, Inc.	30,237	10,125,767	Palo Alto Networks, Inc.*	36,603	8,958,584
SEI Investments Co.	166,429	8,441,279	PayPal Holdings, Inc.*	85,199	16,786,759
		<u>26,953,560</u>	QUALCOMM, Inc.	256,863	30,227,638
			salesforce.com, Inc.*	238,525	59,946,103
Health Care — 11.7%			ServiceNow, Inc.*	28,950	14,040,750
Alexion Pharmaceuticals, Inc.*	73,182	8,374,216	Snowflake, Inc. Class AΔ*	9,093	2,282,343
Align Technology, Inc.*	17,050	5,581,488	Splunk, Inc.Δ*	61,288	11,530,111
Amgen, Inc.	62,030	15,765,545	Square, Inc. Class A*	84,100	13,670,455
BioMarin Pharmaceutical, Inc.*	70,063	5,330,393	Texas Instruments, Inc.	56,404	8,053,927
Cerner Corporation	132,701	9,592,955	Twilio, Inc. Class A*	27,600	6,819,684
Danaher Corporation	57,223	12,321,829	Visa, Inc. Class AΔ	363,822	72,753,485
DexCom, Inc.*	36,973	15,241,380	VMware, Inc. Class AΔ*	59,394	8,533,136
Edwards Lifesciences Corporation*	184,235	14,705,638	Workday, Inc. Class A*	40,629	8,740,517
Illumina, Inc.*	54,189	16,748,736	Xperi Holding Corporation	3	34
Intuitive Surgical, Inc.*	32,702	23,203,377			<u>684,948,369</u>
Mirati Therapeutics, Inc.*	13,653	2,267,081			
Regeneron Pharmaceuticals, Inc.*	34,823	19,493,219			

	<u>Shares</u>	<u>Value</u>		<u>Shares</u>	<u>Value</u>
Materials — 1.2%			Novartis AG ADR	117,665	\$ 10,232,148
Ecolab, Inc.	45,032	\$ 8,999,195	Roche Holding AG ADR	395,388	16,926,560
Sherwin-Williams Co. (The)	18,726	13,047,153			<u>34,073,008</u>
		<u>22,046,348</u>	United Kingdom — 0.2%		
Real Estate — 1.4%			Atlassian Corporation PLC Class A*	20,600	3,744,874
Equinix, Inc. REIT	15,843	12,042,739	Total Foreign Common Stocks		
SBA Communications Corporation REIT	43,768	13,939,233	(Cost \$93,382,124)		<u>127,817,088</u>
		<u>25,981,972</u>	MONEY MARKET FUNDS — 3.4%		
Total Common Stocks			GuideStone Money Market Fund, 0.02% (Institutional Class)Ø∞	60,189,376	60,189,376
(Cost \$1,018,698,106)		<u>1,676,098,514</u>	Northern Institutional Liquid Assets Portfolio (Shares), 0.10%Ø§	2,386,744	2,386,744
FOREIGN COMMON STOCKS — 6.8%			Northern Institutional U.S. Government Portfolio (Shares), 0.00%Ø	9	9
Canada — 0.3%			Total Money Market Funds		
Shopify, Inc. Class A*	6,338	6,483,584	(Cost \$62,576,129)		<u>62,576,129</u>
China — 3.2%			TOTAL INVESTMENTS — 100.1%		
Alibaba Group Holding, Ltd. ADR*	202,017	59,388,958	(Cost \$1,174,656,359)		<u>1,866,491,731</u>
Curacao — 0.2%			Liabilities in Excess of Other Assets — (0.1)%		<u>(2,211,820)</u>
Schlumberger NV	217,488	3,384,113	NET ASSETS — 100.0%		<u>\$1,864,279,911</u>
Jersey — 0.4%					
Aptiv PLC	75,937	6,961,904			
Netherlands — 0.7%					
NXP Semiconductor NV	110,413	13,780,647			
Switzerland — 1.8%					
Alcon, Inc.Δ*	121,410	6,914,300			

Futures Contracts outstanding at September 30, 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	12/2020	139	<u>\$23,296,400</u>	<u>\$318,081</u>

GROWTH EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$1,676,098,514	\$1,676,098,514	\$ —	\$ —
Foreign Common Stocks	127,817,088	127,817,088	—	—
Money Market Funds	<u>62,576,129</u>	<u>62,576,129</u>	<u>—</u>	<u>—</u>
Total Assets - Investments in Securities	<u>\$1,866,491,731</u>	<u>\$1,866,491,731</u>	<u>\$ —</u>	<u>\$ —</u>
Other Financial Instruments***				
Futures Contracts	<u>\$ 318,081</u>	<u>\$ 318,081</u>	<u>\$ —</u>	<u>\$ —</u>
Total Assets - Other Financial Instruments	<u>\$ 318,081</u>	<u>\$ 318,081</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.

SMALL CAP EQUITY FUND SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 92.9%					
Communication Services — 2.7%					
ATN International, Inc.	17,492	\$ 877,049	Hibbett Sports, Inc.Δ*	15,123	\$ 593,124
Bandwidth, Inc. Class AΔ*	25,665	4,480,339	Hilton Grand Vacations, Inc.*	53,800	1,128,724
Cinemark Holdings, Inc.Δ	46,790	467,900	Houghton Mifflin Harcourt Co.Δ*	1,045	1,808
Cogent Communications Holdings, Inc.	14,900	894,745	Jack in the Box, Inc.	15,653	1,241,439
comScore, Inc.*	47,016	95,913	K12, Inc.Δ*	18,546	488,502
Entercom Communications Corporation Class A	82,994	133,620	KB Home	51,538	1,978,544
Entravision Communications Corporation Class A	68,858	104,664	Lithia Motors, Inc. Class A	1,418	323,219
Liberty Latin America, Ltd. Class CΔ*	36,839	299,869	Malibu Boats, Inc. Class A*	56,319	2,791,170
Madison Square Garden Entertainment Corporation*	794	54,381	MarineMax, Inc.*	24,516	629,326
Madison Square Garden Sports Corporation*	794	119,481	Modine Manufacturing Co.*	42,519	265,744
Marchex, Inc. Class B*	4,671	9,903	Mohawk Industries, Inc.*	7,419	724,020
Nexstar Media Group, Inc. Class AΔ	7,838	704,871	Monro, Inc.	24,150	979,765
ORBCOMM, Inc.Δ*	52,592	178,813	National Vision Holdings, Inc.*	79,100	3,024,784
Scholastic Corporation	13,241	277,929	Ollie's Bargain Outlet Holdings, Inc.*	15,700	1,371,395
Shenandoah Telecommunications Co.	33,500	1,488,573	OneSpaWorld Holdings, Ltd.Δ	101,600	660,400
Townsquare Media, Inc. Class A	4,406	20,532	OneWater Marine, Inc. Class A*	31,292	641,173
Tribune Publishing Co.	13,144	153,259	Penske Automotive Group, Inc.	35,198	1,677,537
TrueCar, Inc.*	55,102	275,510	Planet Fitness, Inc. Class A*	28,100	1,731,522
Vonage Holdings Corporation*	240,600	2,461,338	Quotient Technology, Inc.*	16,597	122,486
Yelp, Inc.*	81,070	1,628,696	Red Robin Gourmet Burgers, Inc.*	59,870	787,889
		<u>14,727,385</u>	Rent-A-Center, Inc.	4,060	121,353
			Rocky Brands, Inc.Δ	2,826	70,170
Consumer Discretionary — 10.2%			Skyline Champion Corporation*	21,112	565,168
1-800-Flowers.com, Inc. Class AΔ*	40,400	1,007,576	Smith & Wesson Brands, Inc.Δ	24,237	376,158
Adtalem Global Education, Inc.*	12,038	295,413	Sonic Automotive, Inc. Class AΔ	14,964	600,954
American Axle & Manufacturing Holdings, Inc.*	101,881	587,853	Steven Madden, Ltd.	96,551	1,882,744
American Eagle Outfitters, Inc.Δ	135,620	2,008,532	Strategic Education, Inc.Δ	12,500	1,143,375
American Public Education, Inc.*	9,544	269,045	Sturm Ruger & Co., Inc.Δ	1,040	63,606
Beazer Homes USA, Inc.*	16,284	214,949	Tapestry, Inc.	52,785	825,030
Boot Barn Holdings, Inc.*	24,985	703,078	Taylor Morrison Home Corporation Class A*	78,123	1,921,045
Brunswick Corporation	8,603	506,803	Tenneco, Inc. Class AΔ*	92,999	645,413
Callaway Golf Co.Δ	77,800	1,489,092	Texas Roadhouse, Inc.Δ	35,495	2,157,741
Children's Place, Inc. (The)Δ	12,685	359,620	Unifi, Inc.*	14,048	180,376
Chuy's Holdings, Inc.*	23,459	459,327	Universal Technical Institute, Inc.Δ*	11,477	58,303
Cooper Tire & Rubber Co.	10,705	339,348	Vera Bradley, Inc.*	27,624	168,783
Cooper-Standard Holdings, Inc.Δ*	35,504	469,008	Vista Outdoor, Inc.*	42,554	858,740
Cracker Barrel Old Country Store, Inc.	4,619	529,615	Wendy's Co. (The)	88,710	1,977,789
Dana, Inc.	61,683	759,935	Wingstop, Inc.	13,000	1,776,450
Del Taco Restaurants, Inc.*	49,022	401,980	YETI Holdings, Inc.*	49,002	2,220,771
Dick's Sporting Goods, Inc.	20,287	1,174,212	ZAGG, Inc.Δ*	26,976	75,533
Floor & Decor Holdings, Inc. Class A*	11,500	860,200			<u>54,858,820</u>
Fossil Group, Inc.*	22,164	127,221	Consumer Staples — 2.7%		
Goodyear Tire & Rubber Co. (The)	206,141	1,581,101	Andersons, Inc. (The)	16,900	323,973
GoPro, Inc. Class A*	115,124	521,512	BJ's Wholesale Club Holdings, Inc.*	115,415	4,795,493
H&R Block, Inc.Δ	8,174	133,154	Central Garden & Pet Co. Class A*	9,592	346,655
Haverty Furniture Cos., Inc.	5,343	111,882	Edgewell Personal Care Co.*	50,664	1,412,512
Helen of Troy, Ltd.*	5,665	1,096,291	Farmer Bros. Co.*	12,793	56,545
			J&J Snack Foods Corporation	13,114	1,709,935
			Landec Corporation*	4,527	44,002
			Post Holdings, Inc.*	691	59,426
			Revlon, Inc. Class AΔ*	6,227	39,355
			Simply Good Foods Co. (The)*	74,000	1,631,700
			SpartanNash Co.	29,607	484,075
			Spectrum Brands Holdings, Inc.	41,415	2,367,281

SMALL CAP EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Vital Farms, Inc.Δ*	25,600	\$ 1,037,568	Bryn Mawr Bank Corporation	25,686	\$ 638,811
		<u>14,308,520</u>	Cadence BanCorp	92,229	792,247
Energy — 1.6%			Capital City Bank Group, Inc.	3,838	72,116
Arch Resources, Inc.Δ	20,377	865,615	Capstar Financial Holdings, Inc.	5,067	49,707
Bonanza Creek Energy, Inc.*	21,550	405,140	Carter Bank & Trust	4,771	31,727
Cactus, Inc. Class A	8,508	163,268	CBTX, Inc.	9,031	147,567
ChampionX Corporation*	126,619	1,011,686	Central Pacific Financial Corporation	21,086	286,137
CONSOL Energy, Inc.Δ*	5,381	23,838	Central Valley Community Bancorp	6,131	75,718
Dorian LPG, Ltd.*	51,540	412,835	Chemung Financial Corporation	864	24,944
Earthstone Energy, Inc. Class A*	26,334	68,205	City Holding Co.	17,917	1,032,198
Exterran Corporation*	28,211	117,358	CNB Financial Corporation	3,152	46,870
Green Plains, Inc.*	56,867	880,301	Community Trust Bancorp, Inc.	6,408	181,090
International Seaways, Inc.	35,884	524,265	Cowen, Inc. Class A	19,238	313,002
Kosmos Energy, Ltd.Δ	349,965	341,426	CrossFirst Bankshares, Inc.*	47,646	414,044
Matrix Service Co.*	20,570	171,759	Donegal Group, Inc. Class A	2,717	38,228
Nabors Industries, Ltd.Δ	2,265	55,357	Donnelley Financial Solutions, Inc.*	122,142	1,631,817
NCS Multistage Holdings, Inc.*	43,278	25,707	Eagle Bancorp, Inc.	23,364	625,922
Newpark Resources, Inc.*	68,484	71,908	Employers Holdings, Inc.	11,011	333,083
Par Pacific Holdings, Inc.*	34,751	235,264	Enova International, Inc.*	19,248	315,475
Patterson-UTI Energy, Inc.	277,027	789,527	Enterprise Financial Services Corporation	27,702	755,434
PDC Energy, Inc.Δ*	67,818	840,604	Esquire Financial Holdings, Inc.*	1,766	26,490
ProPetro Holding Corporation*	57,634	233,994	Essent Group, Ltd.	45,206	1,673,074
REX American Resources Corporation*	5,229	343,075	Evans Bancorp, Inc.	529	11,770
SFL Corporation, Ltd.Δ	39,153	293,256	Evercore, Inc. Class A	19,200	1,256,832
Talos Energy, Inc.Δ*	6,679	43,080	EZCORP, Inc. Class A*	42,452	213,534
World Fuel Services Corporation	36,851	780,873	FB Financial CorporationΔ	6,539	164,260
		<u>8,698,341</u>	FedNat Holding Co.	4,202	26,557
Financials — 15.3%			Financial Institutions, Inc.	5,045	77,693
1st Source Corporation	2,623	80,893	First Bancorp	152,941	1,597,221
AltabancorpΔ	2,869	57,724	First Commonwealth Financial Corporation	20,001	154,808
Amalgamated Bank Class A	8,729	92,353	First Financial Bancorp	75,697	908,742
American Equity Investment Life Holding Co.	74,797	1,644,786	First Financial Corporation	3,279	102,961
American National Bankshares, Inc.	1,023	21,401	First Foundation, Inc.	18,075	236,240
Ameris Bancorp	37,856	862,360	First Hawaiian, Inc.	25,728	372,284
Ares Management Corporation Class A	13,047	527,360	First Internet Bancorp	1,807	26,617
Argo Group International Holdings, Ltd.	21,355	735,253	First Interstate BancSystem, Inc. Class A	43,669	1,390,858
Assurant, Inc.	1,745	211,686	First Merchants Corporation	3,286	76,104
Atlantic Capital Bancshares, Inc.*	4,420	50,167	Focus Financial Partners, Inc. Class A*	50,700	1,662,453
Axis Capital Holdings, Ltd.	45,912	2,021,964	Great Southern Bancorp, Inc.	3,182	115,252
BancFirst CorporationΔ	9,013	368,091	Great Western Bancorp, Inc.	38,595	480,508
Bancorp, Inc. (The)*	33,626	290,529	Green Dot Corporation Class A*	54,046	2,735,268
Bank of Commerce Holdings	2,638	18,387	Guaranty Bancshares, Inc.	1,658	41,268
Bank of Marin Bancorp	2,893	83,781	Hallmark Financial Services, Inc.*	4,066	10,653
BankFinancial Corporation	650	4,693	Hamilton Lane, Inc. Class A	52,402	3,384,645
BankUnited, Inc.	50,752	1,111,976	Hanmi Financial Corporation	29,739	244,157
Bankwell Financial Group, Inc.	529	7,485	HBT Financial, Inc.	7,151	80,234
Banner Corporation	12,972	418,477	HCI Group, Inc.	5,681	280,016
BayCom Corporation*	1,470	15,141	Heartland Financial USA, Inc.	4,620	138,577
BCB Bancorp, Inc.	800	6,400	Heritage Commerce Corporation	14,209	94,561
BGC Partners, Inc. Class AΔ	161,227	386,945	Heritage Financial Corporation	4,488	82,534
Blucora, Inc.*	16,474	155,185	Heritage Insurance Holdings, Inc.	16,807	170,087
Bridgewater Bancshares, Inc.*	10,464	99,303	Hilltop Holdings, Inc.	65,893	1,356,078
Brighthouse Financial, Inc.*	11,020	296,548	Home Bancorp, Inc.Δ	821	19,827
			Home BancShares, Inc.	135,419	2,052,952

	Shares	Value		Shares	Value
HomeStreet, Inc.	17,416	\$ 448,636	Stewart Information Services Corporation	12,388	\$ 541,727
HomeTrust Bancshares, Inc.	7,908	107,391	Stifel Financial Corporation	32,784	1,657,559
Houlihan Lokey, Inc.	27,000	1,594,350	Switchback Energy Acquisition Corporation Class A*	5,800	90,480
Independent Bank Corporation	35,061	1,402,288	Third Point Reinsurance, Ltd.*	48,052	333,961
Independent Bank Group, Inc.Δ	62,230	2,749,321	Towne Bank/Portsmouth VA	32,389	531,180
James River Group Holdings, Ltd.	41,834	1,862,868	TriCo Bancshares	9,123	223,422
Kearny Financial Corporation	5,549	40,008	TriState Capital Holdings, Inc.*	6,732	89,132
Kemper Corporation	10,034	670,572	TrustCo Bank Corporation	59,245	309,259
Lakeland Bancorp, Inc.	10,447	103,948	UMB Financial Corporation	46,955	2,301,265
Lakeland Financial Corporation	4,235	174,482	Umpqua Holdings Corporation	93,450	992,439
LendingClub Corporation*	64,000	301,440	United Community Banks, Inc.Δ	70,213	1,188,706
LendingTree, Inc.Δ*	6,800	2,086,852	United Fire Group, Inc.	5,693	115,682
Live Oak Bancshares, Inc.Δ	15,674	397,022	United Insurance Holdings Corporation	7,955	48,207
Macatawa Bank Corporation	7,429	48,511	Universal Insurance Holdings, Inc.	13,181	182,425
Marlin Business Services Corporation	2,208	15,566	Valley National BancorpΔ	365,448	2,503,319
Merchants Bancorp	3,358	66,186	Voya Financial, Inc.	4,166	199,676
Meridian Bancorp, Inc.	9,486	98,180	Waddell & Reed Financial, Inc. Class AΔ	65,691	975,511
Metropolitan Bank Holding Corporation*	1,856	51,968	Washington Federal, Inc.	18,177	379,172
MidWestOne Financial Group, Inc.	553	9,882	WesBanco, Inc.	49,510	1,057,534
Nicolet Bankshares, Inc.*	2,957	161,482	WSFS Financial Corporation	49,510	1,335,285
NMI Holdings, Inc. Class A*	53,584	953,795			<u>82,646,998</u>
Northrim Bancorp, Inc.	2,135	54,421	Health Care — 15.9%		
OFG Bancorp	42,155	525,251	Accelaron Pharma, Inc.*	31,200	3,510,936
Old National Bancorp	151,478	1,902,564	Acorda Therapeutics, Inc.Δ*	17,066	8,789
Old Second Bancorp, Inc.	2,387	17,891	Adaptive Biotechnologies CorporationΔ*	51,800	2,519,034
OP Bancorp	4,408	25,214	Addus HomeCare CorporationΔ*	23,800	2,249,338
Origin Bancorp, Inc.	11,299	241,347	Aduro Biotech, Inc.*	13,567	32,968
Pacific Premier Bancorp, Inc.	107,961	2,174,335	Agios Pharmaceuticals, Inc.Δ*	34,294	1,200,290
PCSB Financial Corporation	7,152	86,325	Allscripts Healthcare Solutions, Inc.*	115,292	938,477
Peapack-Gladstone Financial Corporation	10,146	153,712	AMAG Pharmaceuticals, Inc.Δ*	45,895	431,413
Peoples Bancorp, Inc.	2,087	39,841	Amicus Therapeutics, Inc.*	16,876	238,289
Preferred Bank	10,121	325,087	AnaptysBio, Inc.*	2,541	37,480
Primerica, Inc.	4,659	527,119	AngioDynamics, Inc.*	23,450	282,807
ProAssurance Corporation	27,950	437,138	Aptinyx, Inc.Δ*	5,869	19,837
Professional Holding Corporation Class AΔ*	1,267	16,990	Arcus Biosciences, Inc.*	44,850	768,729
ProSight Global, Inc.*	33,163	376,068	Assertio Holdings, Inc.*	4,019	2,675
Protective Insurance Corporation Class B	1,989	26,116	AtriCure, Inc.*	44,900	1,791,510
QCR Holdings, Inc.	6,549	179,508	Beyondspring, Inc.Δ*	4,174	55,556
RBB Bancorp	7,072	80,196	BioLife Solutions, Inc.Δ*	27,900	807,426
Reinsurance Group of America, Inc.	3,453	328,691	Blueprint Medicines Corporation*	47,060	4,362,462
Renasant Corporation	15,737	357,545	Bridgebio Pharma, Inc.Δ*	32,300	1,211,896
Riverview Bancorp, Inc.Δ	4,225	17,534	Catalyst Biosciences, Inc.*	5,197	22,347
RLI Corporation	10,791	903,530	ChemoCentryx, Inc.*	25,041	1,372,247
Select Bancorp, Inc.Δ*	1,734	12,467	Chimerix, Inc.*	50,860	126,641
Selective Insurance Group, Inc.	65,034	3,348,601	Computer Programs and Systems, Inc.	6,636	183,220
Shore Bancshares, Inc.	2,647	29,064	Concert Pharmaceuticals, Inc.*	17,230	169,199
Sierra Bancorp	3,756	63,063	CONMED CorporationΔ	21,414	1,684,639
Signature Bank	14,673	1,217,712	Cross Country Healthcare, Inc.*	20,355	132,104
SmartFinancial, Inc.	2,650	36,014	CryoLife, Inc.Δ*	60,676	1,120,686
South Plains Financial, Inc.	520	6,453	Cyclerion Therapeutics, Inc.Δ*	2,436	14,811
South State Corporation	41,434	1,995,047	Cymbay Therapeutics, Inc.*	7,396	53,547
Southern First Bancshares, Inc.*	2,618	63,225	Deciphera Pharmaceuticals, Inc.*	15,300	784,890
Southern Missouri Bancorp, Inc.	602	14,195			
Spirit of Texas Bancshares, Inc.*	2,142	23,905			

SMALL CAP EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Enanta Pharmaceuticals, Inc.*	4,154	\$ 190,170	VYNE Therapeutics, Inc.Δ*	634	\$ 1,052
Five Prime Therapeutics, Inc.*	18,741	88,083			85,428,722
G1 Therapeutics, Inc.*	4,663	53,858	Industrials — 16.4%		
GenMark Diagnostics, Inc.*	81,033	1,150,669	ABM Industries, Inc.	54,900	2,012,634
GlycoMimetics, Inc.Δ*	9,310	28,582	AGCO Corporation	7,469	554,723
Gossamer Bio, Inc.Δ*	17,267	214,283	Albany International Corporation Class A	37,603	1,861,725
Halozyme Therapeutics, Inc.*	54,640	1,435,939	Ameresco, Inc. Class AΔ*	28,901	965,293
Hanger, Inc.*	4,336	68,595	Apogee Enterprises, Inc.	18,256	390,131
Harvard Bioscience, Inc.*	8,404	25,296	Applied Industrial Technologies, Inc.	25,516	1,405,932
HealthEquity, Inc.Δ*	17,200	883,564	ArcBest Corporation	25,387	788,520
HMS Holdings Corporation*	61,500	1,472,925	Arcosa, Inc.	33,893	1,494,342
Inspire Medical Systems, Inc.*	17,600	2,271,280	ASGN, Inc.*	65,189	4,143,413
Intercept Pharmaceuticals, Inc.Δ*	20,508	850,262	Astec Industries, Inc.	10,794	585,575
Intra-Cellular Therapies, Inc.*	45,000	1,154,700	Astronics Corporation*	31,237	241,150
iRhythm Technologies, Inc.*	8,500	2,023,935	Axon Enterprise, Inc.*	22,000	1,995,400
Jounce Therapeutics, Inc.Δ*	5,194	42,383	AZEK Co., Inc. (The)*	54,100	1,883,221
Lannett Co., Inc.Δ*	21,153	129,245	Barnes Group, Inc.	24,224	865,766
LHC Group, Inc.*	9,800	2,083,088	Barrett Business Services, Inc.	11,851	621,466
Ligand Pharmaceuticals, Inc.Δ*	21,508	2,050,143	BrightView Holdings, Inc.Δ*	81,665	930,981
Magellan Health, Inc.*	10,628	805,390	Brink's Co. (The)	41,537	1,706,755
Merit Medical Systems, Inc.*	44,052	1,916,262	Builders FirstSource, Inc.*	42,700	1,392,874
Molina Healthcare, Inc.*	1,474	269,801	CAI International, Inc.	2,521	69,403
MyoKardia, Inc.*	12,070	1,645,503	Casella Waste Systems, Inc. Class A*	63,610	3,552,618
Myriad Genetics, Inc.*	43,300	564,632	CECO Environmental Corporation*	21,173	154,351
NanoString Technologies, Inc.Δ*	37,500	1,676,250	Charah Solutions, Inc.*	11,156	34,249
Natera, Inc.*	50,775	3,667,986	CIRCOR International, Inc.Δ*	30,300	828,705
National HealthCare Corporation	5,383	335,415	Clean Harbors, Inc.*	49,800	2,790,294
NuVasive, Inc.*	32,265	1,567,111	Colfax Corporation*	20,550	644,448
Orthofix Medical, Inc.*	6,773	210,911	Columbus McKinnon CorporationΔ	47,060	1,557,686
Outset Medical, Inc.*	8,100	405,000	Commercial Vehicle Group, Inc.Δ*	20,616	134,622
Owens & Minor, Inc.	11,651	292,557	CSW Industrials, Inc.	1,816	140,286
Patterson Cos., Inc.	7,733	186,404	Deluxe Corporation	42,731	1,099,469
Phreesia, Inc.Δ*	74,100	2,380,833	DXP Enterprises, Inc.*	47,898	772,595
Premier, Inc. Class A	41,905	1,375,741	Dycom Industries, Inc.*	20,929	1,105,470
Prestige Consumer Healthcare, Inc.Δ*	54,900	1,999,458	Echo Global Logistics, Inc.*	23,619	608,662
Providence Service Corporation (The)*	6,493	603,265	EMCOR Group, Inc.	30,763	2,082,963
PTC Therapeutics, Inc.*	68,007	3,179,327	EnPro Industries, Inc.	18,032	1,017,185
Repligen Corporation*	1,233	181,917	ESCO Technologies, Inc.	15,988	1,287,993
Retrophin, Inc.*	95,759	1,767,711	Exponent, Inc.	20,900	1,505,427
Rubius Therapeutics, Inc.Δ*	15,712	78,717	Federal Signal Corporation	66,550	1,946,587
Savara, Inc.*	1,945	2,120	Foundation Building Materials, Inc.*	60,532	951,563
Shockwave Medical, Inc.Δ*	34,464	2,612,371	GMS, Inc.*	21,435	516,584
Silk Road Medical, Inc.*	26,500	1,781,065	Graham Corporation	13,668	174,540
Spectrum Pharmaceuticals, Inc.*	103,045	420,424	Healthcare Services Group, Inc.	42,960	924,929
STAAR Surgical Co.*	28,700	1,623,272	Heidrick & Struggles International, Inc.	11,128	218,665
Supernus Pharmaceuticals, Inc.Δ*	87,397	1,821,353	Herc Holdings, Inc.*	15,194	601,834
Sutro Biopharma, Inc.Δ*	3,091	31,065	Hub Group, Inc. Class A*	34,905	1,752,056
Tabula Rasa HealthCare, Inc.Δ*	39,636	1,615,960	Hurco Cos., Inc.	11,459	325,436
Tandem Diabetes Care, Inc.*	18,300	2,077,050	InnerWorkings, Inc.*	7,011	20,963
Taysha Gene Therapies, Inc.Δ*	21,500	481,600	Insperty, Inc.	9,670	633,288
Theravance Biopharma, Inc.Δ*	6,628	97,995	Insteel Industries, Inc.	857	16,026
TransMedics Group, Inc.Δ*	22,430	309,085	Interface, Inc.	66,241	405,395
Ultragenyx Pharmaceutical, Inc.*	35,534	2,920,539	Kadant, Inc.Δ	14,621	1,602,754
United Therapeutics Corporation*	3,083	311,383	Kelly Services, Inc. Class A	14,515	247,336
Vanda Pharmaceuticals, Inc.Δ*	160,137	1,546,923			
Varex Imaging Corporation*	24,688	314,031			

	Shares	Value		Shares	Value
Kimball International, Inc. Class B	21,663	\$ 228,328	BigCommerce Holdings, Inc. Series 1A*	1,600	\$ 133,280
Korn Ferry	23,279	675,091	Bill.com Holdings, Inc.*	13,400	1,344,154
L.B. Foster Co. Class A*	3,644	48,902	Blackbaud, Inc.	11,138	621,835
LSI Industries, Inc.Δ	8,430	56,903	Blackline, Inc.Δ*	9,528	853,995
Lydall, Inc.Δ*	13,195	218,245	Bottomline Technologies de, Inc.*	36,900	1,555,704
Manitowoc Co., Inc. (The)*	25,213	212,041	Box, Inc. Class A*	28,698	498,197
ManpowerGroup, Inc.	4,083	299,406	Brooks Automation, Inc.	69,236	3,202,857
MasTec, Inc.*	35,861	1,513,334	Cabot Microelectronics Corporation	10,600	1,513,786
MRC Global, Inc.*	77,476	331,597	Cass Information Systems, Inc.	9,824	395,318
MYR Group, Inc.*	52,416	1,948,827	CDK Global, Inc.	9,863	429,928
NOW, Inc.*	96,580	438,473	Cirrus Logic, Inc.*	10,618	716,184
NV5 Global, Inc.*	14,395	759,624	Coherent, Inc.*	12,583	1,395,832
Orion Group Holdings, Inc.*	3,577	9,837	CommScope Holding Co., Inc.*	6,370	57,330
Park-Ohio Holdings CorporationΔ	5,509	88,530	Comtech Telecommunications Corporation	17,070	238,980
Parsons CorporationΔ*	49,100	1,646,814	Conduent, Inc.*	238,425	758,191
Pitney Bowes, Inc.	123,865	657,723	Daktronics, Inc.	21,867	86,593
Powell Industries, Inc.	6,703	161,743	Diebold Nixdorf, Inc.*	11,240	85,874
Primoris Services Corporation	27,315	492,763	Duck Creek Technologies, Inc.Δ*	1,300	59,059
Proto Labs, Inc.*	5,900	764,050	DZS, Inc.Δ*	4,097	38,389
Quanex Building Products Corporation	12,633	232,953	EMCORE Corporation*	12,048	39,156
Radiant Logistics, Inc.*	13,631	70,063	Envestnet, Inc.*	27,600	2,129,616
Resideo Technologies, Inc.*	24,778	272,558	Euronet Worldwide, Inc.*	4,188	381,527
REV Group, Inc.	24,329	191,956	EVERTEC, Inc.	39,338	1,365,422
Rexnord Corporation	152,123	4,539,350	Evo Payments, Inc. Class A*	48,600	1,207,710
SkyWest, Inc.	16,554	494,302	ExlService Holdings, Inc.*	66,064	4,358,242
Steelcase, Inc. Class A	12,063	121,957	I3 Verticals, Inc. Class A*	82,100	2,073,025
Team, Inc.Δ*	21,123	116,177	II-VI, Inc.Δ*	77,396	3,139,182
Terex Corporation	35,493	687,144	Infinera CorporationΔ*	69,938	430,818
Tetra Tech, Inc.	26,435	2,524,542	J2 Global, Inc.Δ*	30,625	2,119,862
Timken Co. (The)	26,249	1,423,221	KBR, Inc.	55,497	1,240,913
TriNet Group, Inc.*	35,500	2,105,860	Kimball Electronics, Inc.*	4,378	50,610
Triumph Group, Inc.Δ	54,704	356,123	Kulicke & Soffa Industries, Inc.	105,377	2,360,445
TrueBlue, Inc.*	41,312	639,923	KVH Industries, Inc.Δ*	476	4,289
Tutor Perini Corporation*	45,552	506,994	Limelight Networks, Inc.*	94,329	543,335
UniFirst Corporation	6,022	1,140,386	Littelfuse, Inc.	13,200	2,340,888
US Ecology, Inc.	39,676	1,296,215	MACOM Technology Solutions Holdings, Inc.*	11,338	385,605
Vectrus, Inc.*	10,473	397,974	MaxLinear, Inc.*	65,946	1,532,585
Veritiv Corporation*	12,618	159,744	Medallia, Inc.Δ*	90,600	2,484,252
Wabash National Corporation	28,230	337,631	MKS Instruments, Inc.	16,925	1,848,718
Werner Enterprises, Inc.	37,110	1,558,249	NeoPhotonics Corporation*	35,447	215,872
WESCO International, Inc.*	30,008	1,320,952	NETGEAR, Inc.*	61,685	1,901,132
WillScot Mobile Mini Holdings Corporation*	225,548	3,762,141	NetScout Systems, Inc.*	30,779	671,906
		<u>88,372,929</u>	New Relic, Inc.Δ*	39,200	2,209,312
Information Technology — 17.0%			NIC, Inc.	135,800	2,675,260
2U, Inc.Δ*	45,500	1,540,630	nLight, Inc.Δ*	42,900	1,007,292
ADTRAN, Inc.	15,821	162,244	Onto Innovation, Inc.*	59,476	1,771,195
Advanced Energy Industries, Inc.*	9,247	582,006	PCTEL, Inc.*	6,436	36,428
Alpha & Omega Semiconductor, Ltd.*	12,529	160,622	Pixelworks, Inc.Δ*	20,908	42,861
Ambarella, Inc.*	10,125	528,322	Plantronics, Inc.Δ	34,323	406,384
Arlo Technologies, Inc.*	40,505	213,056	Pluralsight, Inc. Class AΔ*	68,200	1,168,266
Aviat Networks, Inc.*	2,112	46,380	Priority Technology Holdings, Inc.Δ*	122,900	387,750
Avnet, Inc.	63,202	1,633,140	Q2 Holdings, Inc.Δ*	61,777	5,637,769
Bel Fuse, Inc. Class B	4,316	46,095	Quantum Corporation*	15,727	72,344
Belden, Inc.	47,934	1,491,706	Rapid7, Inc.*	38,327	2,347,145
Benchmark Electronics, Inc.	27,901	562,205			

See Notes to Schedules of Investments.

SMALL CAP EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
RealPage, Inc.*	14,800	\$ 853,072	CareTrust REIT, Inc.	14,467	\$ 257,440
Repay Holdings CorporationΔ*	114,900	2,700,150	CoreCivic, Inc. REIT	35,254	282,032
Ribbon Communications, Inc.*	41,395	160,199	CorePoint Lodging, Inc. REIT	25,820	140,719
Sailpoint Technologies Holdings, Inc.*	86,000	3,403,020	Cousins Properties, Inc. REIT	50,579	1,446,054
Sapiens International Corporation NV	9,551	292,070	CTO Realty Growth, Inc.	2,111	93,095
ScanSource, Inc.*	8,488	168,317	EastGroup Properties, Inc. REIT	17,505	2,263,922
SeaChange International, Inc.Δ*	36,686	31,932	Four Corners Property Trust, Inc. REIT	33,046	845,647
Semtech Corporation*	33,529	1,775,696	Franklin Street Properties Corporation REITΔ	34,957	127,943
Silicon Laboratories, Inc.*	14,035	1,373,325	Front Yard Residential Corporation REIT	64,941	567,584
Smartsheet, Inc. Class A*	45,800	2,263,436	Highwoods Properties, Inc. REIT	10,074	338,184
Sumo Logic, Inc.Δ*	8,700	189,660	Investors Real Estate Trust REIT	9,133	595,198
Super Micro Computer, Inc.Δ*	5,043	133,135	Kennedy-Wilson Holdings, Inc.	152,325	2,211,759
Synaptics, Inc.*	9,948	800,018	Kite Realty Group Trust REIT	178,243	2,064,054
Synchronoss Technologies, Inc.Δ*	46,658	140,441	Lexington Realty Trust REIT	163,064	1,704,019
Telenav, Inc.*	19,582	70,495	National Health Investors, Inc. REITΔ	11,252	678,158
Teradata Corporation*	92,166	2,092,168	National Storage Affiliates Trust REIT	21,837	714,288
TTEC Holdings, Inc.	11,026	601,468	New Senior Investment Group, Inc. REIT	63,363	253,452
Varonis Systems, Inc.Δ*	9,107	1,051,130	Pebblebrook Hotel Trust REITΔ	52,852	662,236
Veeco Instruments, Inc.*	22,438	261,851	Physicians Realty Trust REIT	161,618	2,894,578
Vertex, Inc. Class AΔ*	68,800	1,582,400	Piedmont Office Realty Trust, Inc. Class A REIT	50,807	689,451
		<u>91,482,991</u>	Retail Opportunity Investments Corporation REIT	8,572	89,277
Materials — 4.7%			Retail Value, Inc. REIT	10,993	138,182
AdvanSix, Inc.*	21,259	273,816	RPT Realty REIT	106,737	580,649
Ashland Global Holdings, Inc.	5,170	366,656	Sabra Health Care REIT, Inc.	16,508	227,563
Avient Corporation	66,000	1,746,360	SITE Centers Corporation REIT	25,493	183,550
Balchem Corporation	14,761	1,441,116	Spirit Realty Capital, Inc. REIT	7,738	261,157
Boise Cascade Co.	89,358	3,567,171	Summit Hotel Properties, Inc. REIT	92,126	477,213
Coeur Mining, Inc.*	83,817	618,569	Weingarten Realty Investors REIT	33,429	566,956
Eagle Materials, Inc.	3,117	269,059			<u>24,402,830</u>
Element Solutions, Inc.*	9,901	104,060	Utilities — 1.9%		
Ferro Corporation*	82,881	1,027,724	Black Hills Corporation	23,348	1,248,885
Graphic Packaging Holding Co.	151,516	2,134,860	Hawaiian Electric Industries, Inc.	4,889	162,510
Intrepid Potash, Inc.*	3,731	31,490	NorthWestern Corporation	38,346	1,865,150
Kaiser Aluminum Corporation	24,347	1,304,756	PNM Resources, Inc.	6,254	258,478
Kraton CorporationΔ*	19,905	354,707	Portland General Electric Co.	23,564	836,522
Minerals Technologies, Inc.	73,516	3,756,668	South Jersey Industries, Inc.Δ	96,356	1,856,780
Neenah, Inc.	35,574	1,332,958	Southwest Gas Holdings, Inc.	10,172	641,853
O-I Glass, Inc.	20,889	221,215	Spire, Inc.	35,875	1,908,550
Olympic Steel, Inc.	7,964	90,471	Sunnova Energy International, Inc.*	41,700	1,268,097
Pactiv Evergreen, Inc.*	49,619	630,161			<u>10,046,825</u>
Quaker Chemical CorporationΔ	10,894	1,957,761	Total Common Stocks		<u>500,581,306</u>
Ryerson Holding Corporation*	12,472	71,465	(Cost \$489,532,406)		
Schnitzer Steel Industries, Inc. Class A	25,656	493,365	FOREIGN COMMON STOCKS — 3.3%		
Stepan Co.	10,266	1,118,994	France — 0.2%		
Tecnoglass, Inc.	26,935	142,756	Talend SA ADRA*	24,400	952,576
TimkenSteel CorporationΔ*	32,396	115,006	Germany — 0.4%		
Trinseo SA	20,642	529,261	MorphoSys AG ADR*	63,500	1,993,265
Verso Corporation Class A	7,734	61,021	Ireland — 0.1%		
Worthington Industries, Inc.Δ	45,255	1,845,499	Adient PLC*	26,357	456,767
		<u>25,606,945</u>	Prothena Corporation PLC*	20,251	202,307
Real Estate — 4.5%					
Altisource Portfolio Solutions SAΔ*	3,725	47,196			
American Assets Trust, Inc. REIT	38,255	921,563			
Armada Hoffer Properties, Inc. REIT	102,647	950,511			
Brandywine Realty Trust REIT	109,207	1,129,200			

	<u>Shares</u>	<u>Value</u>
Strongbridge Biopharma PLC Δ^*	15,576	\$ 32,710
		<u>691,784</u>
Israel — 0.5%		
JFrog, Ltd. Δ^*	26,100	2,209,365
Tufin Software Technologies, Ltd. Δ^*	72,600	598,950
		<u>2,808,315</u>
Jersey — 1.4%		
Mimecast, Ltd. Δ^*	25,537	1,198,196
Quotient, Ltd. Δ^*	196,300	1,008,982
WNS Holdings, Ltd. ADR*	79,050	5,056,038
		<u>7,263,216</u>
Netherlands — 0.2%		
Wright Medical Group NV*	41,041	1,253,392
		<u>1,253,392</u>
Switzerland — 0.2%		
CRISPR Therapeutics AG Δ^*	13,700	1,145,868
		<u>1,145,868</u>
United Kingdom — 0.3%		
Cardtronics PLC Class A*	36,999	732,580
LivaNova PLC*	14,839	670,871
Luxfer Holdings PLC	28,559	358,416
		<u>1,761,867</u>
Total Foreign Common Stocks		
(Cost \$16,525,597)		<u>17,870,283</u>
PREFERRED STOCK — 0.4%		
CuriosityStream LLC		
0.00 CONV Ψ †††*		
(Cost \$1,956,000)	195,600	1,956,000
		<u>1,956,000</u>
Total Preferred Stocks		
(Cost \$1,956,000)		<u>1,956,000</u>
MASTER LIMITED PARTNERSHIP — 0.4%		
Compass Diversified Holdings	77,788	1,482,639
Enviva Partners LP	22,937	923,444
		<u>2,406,083</u>
Total Master Limited Partnership		
(Cost \$2,305,913)		<u>2,406,083</u>
MONEY MARKET FUNDS — 5.6%		
GuideStone Money Market Fund, 0.02% (Institutional Class) \emptyset ∞	15,037,033	15,037,032
Northern Institutional Liquid Assets Portfolio (Shares), 0.10% \emptyset \S	12,442,790	12,442,790
Northern Institutional U.S. Government Portfolio (Shares), 0.00% \emptyset	2,727,366	2,727,366
		<u>2,727,366</u>
Total Money Market Funds		
(Cost \$30,207,188)		<u>30,207,188</u>
TOTAL INVESTMENTS — 102.6%		
(Cost \$540,527,104)		<u>553,020,860</u>
Liabilities in Excess of Other Assets — (2.6)%		<u>(14,206,337)</u>
NET ASSETS — 100.0%		<u>\$538,814,523</u>

SMALL CAP EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

Futures Contracts outstanding at September 30, 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	12/2020	94	<u>\$7,070,680</u>	<u>\$139,292</u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$500,581,306	\$500,581,306	\$ —	\$ —
Foreign Common Stocks	17,870,283	17,870,283	—	—
Master Limited Partnership	2,406,083	2,406,083	—	—
Money Market Funds	30,207,188	30,207,188	—	—
Preferred Stock	<u>1,956,000</u>	<u>—</u>	<u>—</u>	<u>1,956,000</u>
Total Assets - Investments in Securities	<u>\$553,020,860</u>	<u>\$551,064,860</u>	<u>\$ —</u>	<u>\$1,956,000</u>
Other Financial Instruments***				
Futures Contracts	<u>\$ 139,292</u>	<u>\$ 139,292</u>	<u>\$ —</u>	<u>\$ —</u>
Total Assets - Other Financial Instruments	<u>\$ 139,292</u>	<u>\$ 139,292</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 September 30, 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 September 30, 2020.

INTERNATIONAL EQUITY INDEX FUND

SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCK — 0.1%					
Health Care — 0.1%					
BeiGene, Ltd. ADR* (Cost \$279,659)	1,805	\$ 517,024	Unibail-Rodamco-WestfieldΔ	10,140	\$ 17,997
			Vicinity Centres REIT	137,781	137,589
			Washington H Soul Pattinson & Co., Ltd.	1,395	23,696
			Wesfarmers, Ltd.	75,932	2,427,111
			Westpac Banking Corporation	190,666	2,318,366
			Woodside Petroleum, Ltd.	59,487	755,013
					<u>44,972,830</u>
FOREIGN COMMON STOCKS — 94.5%					
Australia — 6.4%			Austria — 0.2%		
Afterpay, Ltd.*	13,840	815,794	ANDRITZ AG	5,278	162,909
AGL Energy, Ltd.	36,482	356,222	Erste Group Bank AG*	12,654	264,980
AMP, Ltd.	113,756	107,121	OMV AGΔ*	10,806	295,664
Ampol, Ltd.	11,404	196,818	Raiffeisen Bank International AG*	17,854	273,273
APA Group	53,822	400,096	Verbund AG	1,978	108,023
ASX, Ltd.	12,087	706,674	voestalpine AGΔ	4,506	118,759
Aurizon Holdings, Ltd.	137,275	422,309			<u>1,223,608</u>
AusNet Services	180,811	244,083			
Australia & New Zealand Banking Group, Ltd.	146,614	1,829,157	Belgium — 0.7%		
BHP Group, Ltd.	150,276	3,882,171	Ageas SA/NV	8,844	361,889
BlueScope Steel, Ltd.	20,263	186,700	Colruyt SA	5,111	331,687
Brambles, Ltd.	90,382	686,274	Elia Group SA/NVΔ	3,556	355,488
CIMIC Group, Ltd.*	2,882	38,604	Galapagos NV*	1,973	279,712
Coca-Cola Amatil, Ltd.	71,598	490,081	Groupe Bruxelles Lambert SA	5,551	500,433
Cochlear, Ltd.	3,288	469,752	KBC Group NV	13,105	657,165
Coles Group, Ltd.	75,057	914,402	Proximus SADP	7,723	140,891
Commonwealth Bank of Australia	86,026	3,958,598	Sofina SA	1,614	440,633
Computershare, Ltd.	44,623	394,767	Solvay SA	4,910	422,419
CSL, Ltd.	22,218	4,589,502	Telenet Group Holding NV	6,213	241,153
Dexus REIT	62,896	402,844	UCB SA	7,331	832,609
Evolution Mining, Ltd.	116,983	488,689	Umicore SAA	9,507	395,439
Fortescue Metals Group, Ltd.	82,232	966,064			<u>4,959,518</u>
Goodman Group REIT	95,455	1,235,897			
GPT Group (The) REIT	130,876	368,180	Denmark — 2.2%		
Insurance Australia Group, Ltd.	151,186	478,416	Ambu A/S Class BΔ	12,493	351,795
Lendlease Corporation, Ltd.	34,784	277,871	AP Moeller - Maersk A/S Class A	725	1,061,246
Macquarie Group, Ltd.	19,417	1,683,149	AP Moeller - Maersk A/S Class B	60	94,853
Magellan Financial Group, Ltd.	5,400	222,718	Chr. Hansen Holding A/S	9,414	1,045,011
Medibank Pvt., Ltd.	222,639	401,729	Coloplast A/S Class B	7,502	1,188,985
Mirvac Group REIT	247,355	387,753	Danske Bank A/SAΔ*	52,273	707,050
National Australia Bank, Ltd.	162,373	2,085,997	Demant A/S*	13,113	411,238
Newcrest Mining, Ltd.	36,206	821,005	DSV Panalpina A/S	11,994	1,945,465
Northern Star Resources, Ltd.	45,766	453,497	Genmab A/S*	4,030	1,462,510
Orica, Ltd.	36,339	404,592	GN Store Nord A/S	11,286	850,251
Origin Energy, Ltd.	62,971	195,016	H Lundbeck A/S	15,592	513,542
Qantas Airways, Ltd.*	66,392	194,704	Novozymes A/S, B Shares	12,803	804,699
QBE Insurance Group, Ltd.	71,406	444,148	Orsted A/S 144A	13,824	1,905,783
REA Group, Ltd.	5,388	429,040	Pandora A/S	15,048	1,085,530
Rio Tinto, Ltd.	19,363	1,322,520	Tryg A/S	14,443	454,702
Santos, Ltd.	107,596	380,436	Vestas Wind Systems A/S	12,338	1,993,901
Scentre Group REIT	252,947	402,729			<u>15,876,561</u>
SEEK, Ltd.	15,462	238,524			
Sonic Healthcare, Ltd.	25,549	606,717	Finland — 1.3%		
South32, Ltd.	201,814	299,503	Elisa OYJ	7,229	425,002
Stockland REIT	85,681	234,065	Fortum OYJ	22,487	454,646
Suncorp Group, Ltd.	85,021	519,013	Kone OYJ Class B	17,299	1,518,913
Sydney Airport	102,461	435,098	Neste OYJ	23,301	1,227,025
Telstra Corporation, Ltd.	295,063	590,790	Nokia OYJ*	282,487	1,105,614
TPG Telecom, Ltd.*	15,539	81,999			
Transurban Group	151,919	1,551,230			

INTERNATIONAL EQUITY INDEX FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Nordea Bank Abp*	1,819	\$ 13,811	Peugeot SAA*	38,149	\$ 691,812
Nordea Bank Abp (Stockholm Exchange)*	163,500	1,242,393	Publicis Groupe SAA	10,601	341,670
Orion OYJ Class B	7,634	345,871	Renault SA*	7,966	206,645
Sampo OYJ, A Shares	22,968	909,599	Safran SA*	17,283	1,700,425
Stora Enso OYJ, R Shares	39,220	613,875	Sanofi	59,791	5,991,767
UPM-Kymmene OYJ	27,891	848,916	Sartorius Stedim Biotech	1,344	463,899
Wartsila OYJ Abp	14,669	115,197	Schneider Electric SE	28,797	3,579,436
		<u>8,820,862</u>	SCOR SE*	5,564	154,913
France — 9.4%			SEB SA	1,701	276,704
Accor SA*	16,778	469,617	SES SA	12,769	90,397
Aeroports de Paris	2,564	254,361	Societe Generale SA*	43,102	572,133
Air Liquide SA	24,987	3,960,683	Sodexo SA	8,013	571,197
Alstom SA*	12,266	612,724	Suez SA	19,394	358,344
Amundi SA 144A*	3,229	227,595	Teleperformance	3,439	1,060,251
Arkema SA	2,715	287,856	Thales SA	5,883	440,918
Atos SE*	4,922	395,513	TOTAL SEΔ	128,135	4,400,484
AXA SA	94,288	1,745,080	Ubisoft Entertainment SA*	5,285	476,327
BioMerieux	2,764	432,650	Valeo SAA	12,169	373,688
BNP Paribas SA*	56,855	2,056,704	Veolia Environnement SA	34,427	742,800
Bolloré SA	53,876	200,677	Vinci SA	26,988	2,255,025
Bouygues SA	11,283	389,899	Vivendi SA	43,305	1,209,460
Bureau Veritas SA*	15,449	348,241	Wendel SE	1,720	156,024
Capgemini SE	7,893	1,012,636	Worldline SA 144A*	8,642	707,635
Carrefour SA	29,587	472,773			<u>66,581,853</u>
Cie de St-Gobain*	30,007	1,256,909	Germany — 8.5%		
Cie Generale des Etablissements Michelin SCA	9,675	1,038,588	adidas AG*	10,242	3,307,574
CNP Assurances*	6,718	84,252	Allianz SE	20,639	3,961,240
Covivio REIT	3,117	218,872	Aroundtown SA*	49,132	246,636
Credit Agricole SA*	64,703	564,527	BASF SE	49,207	2,996,513
Danone SA	35,410	2,293,685	Bayerische Motoren Werke AG	20,141	1,461,777
Dassault Aviation SA*	92	77,607	Beiersdorf AG	7,547	856,867
Dassault Systemes SA	7,719	1,440,227	Brenntag AG	7,869	500,326
Edenred	13,509	606,503	Carl Zeiss Meditec AG	3,097	391,153
Eiffage SA*	4,139	337,803	Commerzbank AG*	39,511	194,305
Electricite de France SA	30,955	326,992	Continental AG	6,871	744,599
Engie SA*	92,715	1,238,999	Covestro AG 144A	8,920	442,343
EssilorLuxottica SA*	16,549	2,252,922	Daimler AG	40,518	2,185,748
Eurazeo SE*	3,083	166,914	Delivery Hero SE 144A*	7,307	838,400
Eurofins Scientific SE Millicom International Cellular SA SDR*	602	476,885	Deutsche Bank AG*	106,092	894,293
Faurecia SE*	3,831	165,133	Deutsche Boerse AG	10,390	1,821,578
Gecina SA REIT	2,894	381,504	Deutsche Lufthansa AG*	24,903	215,704
Getlink SE*	33,090	448,247	Deutsche Post AG	55,483	2,517,573
Hermes International	2,203	1,897,340	Deutsche Telekom AG	179,835	2,994,261
ICADE REIT	2,606	146,015	Deutsche Wohnen SE	19,733	986,241
Iliad SA	1,222	224,157	E.ON SE	119,749	1,319,923
Ingenico GroupΔ*	2,895	448,530	Evonik Industries AG	13,302	344,109
Ipsen SA	3,144	328,654	Fraport AG Frankfurt Airport ServicesWorldwide*	2,669	105,083
JCDecaux SAA*	12,986	224,504	Fresenius Medical Care AG & Co. KGaA	12,487	1,055,610
Kering SA	4,371	2,899,471	Fresenius SE & Co. KGaA	22,478	1,022,172
Klepierre REITΔ	14,221	199,065	GEA Group AG	7,555	264,713
L'Oreal SA	13,107	4,265,400	Hannover Rueck SE	3,483	539,206
Legrand SA	14,953	1,190,996	HeidelbergCement AG	7,836	478,826
Natixis SA*	54,091	121,558	Henkel AG & Co. KGaA	8,135	760,852
Orange SA	111,352	1,159,793	HOCHTIEF AG	586	45,491
Orpea*	3,616	410,838	Infineon Technologies AG	66,670	1,879,147

	Shares	Value		Shares	Value
KION Group AG	3,162	\$ 270,001	Wharf Real Estate Investment Co., Ltd.	57,000	\$ 233,647
Knorr-Bremse AG	3,578	421,351			21,577,640
LANXESS AG	3,845	219,996			
LEG Immobilien AG	4,785	682,049			
MTU Aero Engines AG	2,932	486,040			
Muenchener Rueckversicherungs-Gesellschaft AG	6,780	1,723,594	Ireland — 0.7%		
Nemetschek SE	5,616	410,481	CRH PLC	45,968	1,666,861
Puma SE*	6,431	578,116	DCC PLC	5,616	434,750
RWE AG	34,335	1,285,824	James Hardie Industries PLC CDI	16,895	405,004
SAP SE	51,335	7,993,794	Kerry Group PLC Class A	8,753	1,121,134
Scout24 AG 144A	6,998	610,415	Kingspan Group PLC*	10,626	967,033
Siemens AG	37,926	4,789,641	Smurfit Kappa Group PLC	17,166	673,559
Siemens Energy AG*	18,963	511,363			5,268,341
Siemens Healthineers AG 144A	9,703	435,553			
Symrise AG	6,729	929,427	Israel — 0.5%		
TeamViewer AG 144A*	8,356	412,117	Azrieli Group, Ltd.	1,239	55,316
Telefonica Deutschland Holding AG	56,298	143,884	Bank Hapoalim BM	48,532	259,304
Uniper SE	8,857	285,896	Bank Leumi Le-Israel BM	65,831	289,812
United Internet AG	5,566	212,860	Check Point Software Technologies, Ltd.*	5,794	697,250
Vonovia SE	27,008	1,851,479	Elbit Systems, Ltd.	1,618	196,404
Zalando SE 144A*	8,326	777,897	ICL Group, Ltd.	44,785	158,251
		60,404,041	Israel Discount Bank, Ltd. Class A	52,953	142,851
			Nice, Ltd.*	2,756	624,853
			Teva Pharmaceutical Industries, Ltd. ADR*	65,101	586,560
			Wix.com, Ltd.*	2,346	597,878
					3,608,479
Hong Kong — 3.0%			Italy — 1.8%		
AIA Group, Ltd.	608,600	6,049,543	Assicurazioni Generali SpA	54,200	763,918
Bank of East Asia, Ltd. (The)	70,050	129,317	Atlantia SpA*	29,878	467,927
BOC Hong Kong Holdings, Ltd.	203,500	539,476	DiaSorin SpA	1,915	385,283
CK Asset Holdings, Ltd.	142,500	700,207	Enel SpA	393,766	3,416,281
CK Hutchison Holdings, Ltd.	149,000	902,903	Eni SpA	112,690	880,793
CK Infrastructure Holdings, Ltd.	35,000	164,248	FinecoBank Banca Fineco SpA*	27,715	381,739
CLP Holdings, Ltd.	91,000	849,690	Intesa Sanpaolo SpA*	790,538	1,487,334
Hang Lung Properties, Ltd.Δ	117,000	298,182	Leonardo SpAΔ	20,334	118,764
Hang Seng Bank, Ltd.	44,300	656,295	Mediobanca Banca di Credito Finanziario SpA	21,353	167,320
Henderson Land Development Co., Ltd.	142,275	528,284	Moncler SpA*	14,899	609,690
HK Electric Investments & HK Electric Investments, Ltd.	233,000	240,892	Nexi SpA 144A*	24,702	495,083
HKT Trust & HKT, Ltd.	253,000	335,809	Pirelli & C SpA 144A*	23,808	102,011
Hong Kong & China Gas Co., Ltd.	637,275	925,348	Poste Italiane SpA 144A	25,999	230,398
Hong Kong Exchanges and Clearing, Ltd.	61,597	2,899,586	Prysmian SpA	8,844	256,721
Kerry Properties, Ltd.	66,000	169,741	Recordati Industria Chimica e Farmaceutica SpA	12,235	626,738
Link REIT	122,994	1,007,860	Snam SpA	106,584	548,137
MTR Corporation, Ltd.Δ	146,963	729,364	Telecom Italia SpA	623,814	250,027
New World Development Co., Ltd.	135,466	661,306	Tenaris SA	20,917	104,210
Pacific Century Premium Developments, Ltd.*	47,412	12,502	Terna Rete Elettrica Nazionale SpA	90,920	636,149
PCCW, Ltd.	439,000	262,620	UniCredit SpA*	99,177	819,423
Power Assets Holdings, Ltd.	77,000	405,848			12,747,946
Sino Land Co., Ltd.	280,604	328,505	Japan — 24.6%		
Sun Hung Kai Properties, Ltd.	83,000	1,069,582	ABC-Mart, Inc.	100	5,207
Swire Pacific, Ltd. Class A	22,500	108,933	Acom Co., Ltd.	3,200	13,920
Swire Properties, Ltd.	63,800	169,043	Advantest Corporation	10,700	520,454
Techtronic Industries Co., Ltd.	56,000	744,560			
WH Group, Ltd. 144A	557,000	454,349			

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SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Aeon Co., Ltd.	41,800	\$1,124,456	Hikari Tsushin, Inc.	1,200	\$ 286,307
Aeon Mall Co., Ltd.	900	12,651	Hino Motors, Ltd.	2,100	13,626
AGC, Inc.	7,200	211,604	Hirose Electric Co., Ltd.	605	78,169
Aisin Seiki Co., Ltd.	5,800	185,566	Hisamitsu Pharmaceutical Co., Inc.	3,300	168,712
Ajinomoto Co., Inc.	31,600	647,643	Hitachi Metals, Ltd.	2,000	30,840
Alfresa Holdings Corporation	12,100	265,024	Hitachi, Ltd.	45,600	1,543,991
ANA Holdings, Inc.*	7,400	171,166	Honda Motor Co., Ltd.	77,400	1,838,040
Aozora Bank, Ltd.	500	8,302	Hoshizaki Corporation	2,100	167,572
Asahi Intecc Co., Ltd.	7,400	232,572	Hoya Corporation	18,800	2,122,827
Asahi Kasei Corporation	73,700	642,932	Hulic Co., Ltd.Δ	26,200	245,838
Astellas Pharma, Inc.	106,900	1,593,515	Idemitsu Kosan Co., Ltd.Δ	8,736	186,520
Bandai Namco Holdings, Inc.	11,900	871,914	Iida Group Holdings Co., Ltd.	2,500	50,599
Bank of Kyoto, Ltd. (The)Δ	600	29,010	Impex Corporation	43,600	233,966
Benesse Holdings, Inc.	7,600	195,616	Isetan Mitsukoshi Holdings, Ltd.Δ	12,100	64,238
Bridgestone Corporation	31,300	989,367	Isuzu Motors, Ltd.	18,100	158,298
Brother Industries, Ltd.	11,600	184,526	Ito En, Ltd.Δ	10,900	777,369
Calbee, Inc.	7,900	260,210	ITOCHU Corporation	68,300	1,748,879
Canon, Inc.	61,400	1,018,415	Japan Airlines Co., Ltd.*	6,100	113,776
Casio Computer Co., Ltd.	2,100	34,004	Japan Airport Terminal Co., Ltd.	400	17,721
Central Japan Railway Co.	7,300	1,046,380	Japan Exchange Group, Inc.	24,800	695,101
Chubu Electric Power Co., Inc.	38,800	471,942	Japan Post Holdings Co., Ltd.	91,500	623,944
Chugai Pharmaceutical Co., Ltd.	34,200	1,534,742	Japan Post Insurance Co., Ltd.	12,400	195,242
Chugoku Electric Power Co., Inc. (The)	14,200	177,540	Japan Prime Realty Investment Corporation REIT	9	27,924
Coca-Cola Bottlers Japan Holdings, Inc.Δ	26,600	445,285	Japan Real Estate Investment Corporation REIT	46	235,177
Concordia Financial Group, Ltd.	55,000	191,300	Japan Retail Fund Investment Corporation REIT	40	61,881
CyberAgent, Inc.	5,700	351,984	JFE Holdings, Inc.*	23,900	167,343
Dai Nippon Printing Co., Ltd.	10,500	212,832	JGC Holdings Corporation	11,500	119,279
Daicel Corporation	3,100	22,343	JSR Corporation	2,200	52,290
Daifuku Co., Ltd.	5,500	555,156	JTEKT CorporationΔ	2,600	20,394
Dai-ichi Life Holdings, Inc.	59,800	843,799	Kajima Corporation	17,500	210,844
Daiichi Sankyo Co., Ltd.	93,600	2,873,311	Kakaku.com, Inc.	3,900	102,819
Daikin Industries, Ltd.	13,000	2,402,066	Kansai Electric Power Co., Inc. (The)	34,300	332,432
Daito Trust Construction Co., Ltd.	3,500	310,257	Kansai Paint Co., Ltd.	12,800	318,144
Daiwa House Industry Co., Ltd.	24,600	630,924	Kao Corporation	24,200	1,816,713
Daiwa House REIT Investment CorporationΔ	101	257,720	KDDI Corporation	80,200	2,017,155
Daiwa Securities Group, Inc.	49,000	206,090	Keihan Holdings Co., Ltd.	4,100	170,239
Denso Corporation	23,900	1,047,579	Keikyu CorporationΔ	14,200	218,563
Dentsu Group, Inc.	10,700	315,827	Keio Corporation	7,300	451,912
Disco Corporation	1,500	366,757	Keisei Electric Railway Co., Ltd.	1,500	42,366
East Japan Railway Co.	17,000	1,045,478	Keyence Corporation	9,300	4,347,558
Eisai Co., Ltd.	13,800	1,260,386	Kikkoman Corporation	13,800	765,539
Electric Power Development Co., Ltd.	8,700	134,191	Kintetsu Group Holdings Co., Ltd.	11,300	482,243
ENEOS Holdings, Inc.	137,150	489,333	Kobayashi Pharmaceutical Co., Ltd.	2,300	222,240
FamilyMart Co., Ltd.Δ	15,400	347,042	Koito Manufacturing Co., Ltd.	4,300	219,411
FANUC Corporation	9,700	1,861,581	Komatsu, Ltd.	38,400	843,381
Fast Retailing Co., Ltd.	2,900	1,822,422	Konami Holdings Corporation	5,500	237,922
Fuji Electric Co., Ltd.Δ	2,700	85,592	Kose Corporation	1,400	171,413
FUJIFILM Holdings Corporation	21,200	1,044,987	Kubota Corporation	43,300	775,816
Fujitsu, Ltd.	10,600	1,448,147	Kuraray Co., Ltd.	7,300	70,829
Fukuoka Financial Group, Inc.	5,700	95,805	KuritaWater Industries, Ltd.	900	29,762
GLP J-REIT	117	180,073	Kyocera Corporation	16,300	933,282
GMO Payment Gateway, Inc.	300	32,137	Kyowa Kirin Co., Ltd.	13,300	378,476
Hakuhodo DY Holdings, Inc.	25,700	332,336	Kyushu Electric Power Co., Inc.	24,000	217,755
Hamamatsu Photonics KK	6,400	323,434	Kyushu Railway Co.Δ	11,000	235,185
Hankyu Hanshin Holdings, Inc.	13,100	421,154	Lasertec CorporationΔ	2,400	197,277

	Shares	Value		Shares	Value
Lawson, Inc.	3,900	\$ 185,962	Nomura Real Estate Master Fund, Inc. REIT	184	\$ 230,510
LINE Corporation ^Δ *	4,200	213,786	Nomura Research Institute, Ltd.	17,157	505,179
Lion Corporation	11,600	238,138	NTT Data Corporation	29,300	374,961
LIXIL Group Corporation	11,900	240,526	NTT DOCOMO, Inc.	52,900	1,943,870
M3, Inc.	21,500	1,329,910	Obayashi Corporation	26,400	241,013
Makita Corporation	7,900	378,088	Obic Co., Ltd.	3,600	633,106
Marubeni Corporation	64,200	364,489	Odakyu Electric Railway Co., Ltd. ^Δ	15,900	399,692
Marui Group Co., Ltd.	6,200	118,974	Oji Holdings Corporation	31,000	142,447
Maruichi Steel Tube, Ltd. ^Δ	400	10,014	Olympus Corporation	54,000	1,122,970
Mazda Motor Corporation	20,700	121,421	Omron Corporation	8,300	648,945
McDonald's Holdings Co. Japan, Ltd.	8,800	428,014	Ono Pharmaceutical Co., Ltd.	33,900	1,066,286
Medipal Holdings Corporation	4,500	90,235	Oracle Corporation	700	75,584
MEIJI Holdings Co., Ltd.	8,000	611,086	Oriental Land Co., Ltd. ^Δ	11,700	1,640,869
MINEBEA MITSUMI, Inc.	13,700	260,961	ORIX Corporation	76,900	960,502
MISUMI Group, Inc.	9,900	277,566	Orix JREIT, Inc. ^Δ	119	183,095
Mitsubishi Chemical Holdings Corporation	60,200	347,497	Osaka Gas Co., Ltd.	14,000	272,567
Mitsubishi Corporation	77,900	1,864,565	Otsuka Corporation	6,900	352,599
Mitsubishi Electric Corporation	91,900	1,247,010	Otsuka Holdings Co., Ltd.	26,100	1,105,735
Mitsubishi Estate Co., Ltd.	63,800	966,417	Pan Pacific International Holdings Corporation	26,100	607,824
Mitsubishi Gas Chemical Co., Inc.	5,500	102,319	Panasonic Corporation	112,600	959,136
Mitsubishi Heavy Industries, Ltd.	13,700	303,328	Park24 Co., Ltd.	7,600	123,391
Mitsubishi UFJ Financial Group, Inc.	620,000	2,474,345	PeptiDream, Inc.*	5,900	276,880
Mitsubishi UFJ Lease & Finance Co., Ltd.	38,900	180,743	Persol Holdings Co., Ltd.	9,400	153,541
Mitsui & Co., Ltd.	81,900	1,407,273	Pigeon Corporation	6,500	290,428
Mitsui Chemicals, Inc.	9,400	227,195	Pola Orbis Holdings, Inc.	7,300	137,644
Mitsui Fudosan Co., Ltd.	49,800	866,604	Rakuten, Inc.	35,400	381,717
Mizuho Financial Group, Inc.	118,790	1,482,698	Recruit Holdings Co., Ltd. ^Δ	62,200	2,470,295
MonotaRO Co., Ltd.	4,000	198,684	Renesas Electronics Corporation*	45,200	331,752
MS&AD Insurance Group Holdings, Inc.	24,300	654,720	Resona Holdings, Inc.	92,600	315,473
Murata Manufacturing Co., Ltd.	27,700	1,801,253	Ricoh Co., Ltd.	52,300	353,037
Nabtesco Corporation	3,800	137,964	Rinnai Corporation	2,600	253,607
Nagoya Railroad Co., Ltd.	9,600	263,177	Rohm Co., Ltd.	3,100	239,661
NEC Corporation	15,600	912,503	Ryohin Keikaku Co., Ltd.	11,000	182,781
Nexon Co., Ltd.	18,700	466,449	Santen Pharmaceutical Co., Ltd.	34,300	701,294
NGK Spark Plug Co., Ltd.	4,500	78,571	SBI Holdings, Inc.	9,400	243,572
NH Foods, Ltd.	6,500	290,543	Secom Co., Ltd.	11,500	1,052,428
Nidec Corporation	20,800	1,950,581	Seibu Holdings, Inc. ^Δ	13,200	142,140
Nihon M&A Center, Inc. ^Δ	5,400	308,931	Seiko Epson Corporation	17,200	197,804
Nikon Corporation	13,200	89,069	Sekisui Chemical Co., Ltd.	16,800	268,721
Nintendo Co., Ltd.	5,800	3,286,809	Sekisui House, Ltd.	31,600	559,975
Nippon Building Fund, Inc. REIT	69	390,539	Seven & i Holdings Co., Ltd.	40,100	1,245,911
Nippon Express Co., Ltd.	4,000	233,412	SG Holdings Co., Ltd.	7,100	369,439
Nippon Paint Holdings Co., Ltd.	7,300	751,508	Sharp Corporation	9,500	118,173
Nippon Prologis REIT, Inc. ^Δ	121	408,045	Shimadzu Corporation	15,100	459,589
Nippon Shinyaku Co., Ltd.	3,000	247,002	Shimamura Co., Ltd.	200	19,429
Nippon Steel Corporation*	49,400	466,358	Shimano, Inc.	3,200	631,665
Nippon Telegraph & Telephone Corporation	61,300	1,251,542	Shimizu Corporation	26,800	201,755
Nissan Chemical Corporation	5,900	314,529	Shin-Etsu Chemical Co., Ltd.	17,900	2,342,293
Nissan Motor Co., Ltd.*	82,800	292,830	Shinsei Bank, Ltd.	400	4,939
Nisshin Seifun Group, Inc.	15,300	242,828	Shionogi & Co., Ltd. ^Δ	15,100	808,216
Nissin Foods Holdings Co., Ltd.	4,300	403,976	Shiseido Co., Ltd.	23,000	1,331,469
Nitori Holdings Co., Ltd.	5,200	1,078,750	Showa Denko KK	5,600	102,787
Nitto Denko Corporation	7,100	462,556	SMC Corporation	3,000	1,673,510
Nomura Holdings, Inc.	160,800	734,845	SoftBank Corporation	130,600	1,459,369
			SoftBank Group Corporation ^Δ	76,500	4,733,406

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SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Sohgo Security Services Co., Ltd.	600	\$ 28,582	Unicharm Corporation	24,000	\$ 1,073,359
Sompo Holdings, Inc.	18,400	635,226	United Urban Investment Corporation REIT	156	173,590
Sony Corporation	65,400	5,012,389	USS Co., Ltd.	15,500	277,347
Square Enix Holdings Co., Ltd.	4,200	277,962	Welcia Holdings Co., Ltd.	4,600	201,726
Subaru Corporation	30,200	586,268	West Japan Railway Co.	7,800	385,385
SUMCO CorporationΔ	14,200	200,349	Yakult Honsha Co., Ltd.	4,900	272,073
Sumitomo Chemical Co., Ltd.	51,000	168,809	Yamada Denki Co., Ltd.	39,400	196,485
Sumitomo Corporation	71,400	860,691	Yamaha Corporation	5,400	258,989
Sumitomo Dainippon Pharma Co., Ltd.Δ	12,500	164,717	Yamato Holdings Co., Ltd.	10,600	279,230
Sumitomo Electric Industries, Ltd.	34,000	382,749	Yamazaki Baking Co., Ltd.Δ	7,200	125,503
Sumitomo Metal Mining Co., Ltd.	9,900	307,041	Yaskawa Electric Corporation	9,000	352,108
Sumitomo Mitsui Financial Group, Inc.	65,400	1,828,637	Yokogawa Electric Corporation	2,500	39,704
Sumitomo Mitsui Trust Holdings, Inc.	13,800	367,132	Yokohama Rubber Co., Ltd. (The)	1,000	14,235
Sumitomo Realty & Development Co., Ltd.	18,000	532,856	Z Holdings Corporation	146,400	977,868
Sumitomo Rubber Industries, Ltd.	15,700	145,840	ZOZO, Inc.	5,700	159,056
Sundrug Co., Ltd.	6,600	248,787			<u>174,493,518</u>
Suntory Beverage & Food, Ltd.	6,800	255,363	Jersey — 0.6%		
Suzuken Co., Ltd.	1,900	72,474	Experian PLC	47,391	1,780,687
Suzuki Motor Corporation	19,400	831,055	Ferguson PLC	10,029	1,009,223
Symex Corporation	7,300	698,479	Glencore PLC*	516,891	1,071,606
T&D Holdings, Inc.	22,500	221,812	WPP PLC	75,700	594,545
Taiheiyo Cement Corporation	7,100	181,288			<u>4,456,061</u>
Taisei Corporation	11,000	372,318	Netherlands — 5.2%		
Taisho Pharmaceutical Holdings Co., Ltd.	5,400	355,627	ABN AMRO Bank NV CVA 144A*	19,173	160,277
Taiyo Nippon Sanso Corporation	1,200	18,451	Adyen NV 144A*	879	1,621,302
Takeda Pharmaceutical Co., Ltd.	84,536	3,021,565	Aegon NVΔ	94,036	243,395
TDK Corporation	7,200	786,188	AerCap Holdings NV*	7,106	179,000
Teijin, Ltd.	2,600	40,322	Airbus SE*	30,567	2,216,891
Terumo Corporation	35,700	1,421,385	Akzo Nobel NV	11,693	1,181,818
TIS, Inc.	19,500	414,179	Altice Europe NV*	41,822	199,120
Tobu Railway Co., Ltd.	10,900	336,829	ArcelorMittal SA*	27,312	363,340
Toho Co., Ltd.	2,900	119,563	Argenx SE*	2,200	581,166
Toho Gas Co., Ltd.Δ	3,400	168,235	ASML Holding NV	20,949	7,737,998
Tohoku Electric Power Co., Inc.	19,200	192,424	CNH Industrial NV*	43,467	336,189
Tokio Marine Holdings, Inc.	32,100	1,404,522	EXOR NV	7,115	386,222
Tokyo Electric Power Co. Holdings, Inc.*	56,100	154,284	Ferrari NV	5,605	1,028,624
Tokyo Electron, Ltd.	7,700	2,011,661	Fiat Chrysler Automobiles NV*	57,382	704,359
Tokyo Gas Co., Ltd.	20,300	463,256	ING Groep NV*	182,403	1,301,786
Tokyu Corporation	36,400	472,412	Just Eat Takeaway.com NV 144AΔ*	6,944	777,358
Tokyu Fudosan Holdings Corporation	34,600	149,462	Koninklijke Ahold Delhaize NV	58,297	1,723,139
Toppan Printing Co., Ltd.	14,000	197,889	Koninklijke DSM NV	9,032	1,486,953
Toray Industries, Inc.	85,700	392,078	Koninklijke KPN NV	232,251	544,935
Toshiba Corporation	16,900	431,112	Koninklijke Philips NVΔ*	49,879	2,355,257
Tosoh Corporation	16,800	272,765	Koninklijke Vopak NV	4,650	262,018
TOTO, Ltd.	6,700	308,731	NN Group NV	13,113	491,524
Toyo Suisan Kaisha, Ltd.	4,200	221,786	Prosus NV*	26,477	2,443,899
Toyoda Gosei Co., Ltd.	500	11,481	QIAGEN NV*	14,497	752,968
Toyota Industries Corporation	5,300	335,606	Randstad NV*	7,963	415,234
Toyota Motor Corporation	104,116	6,910,181	STMicroelectronics NV	37,806	1,159,511
Toyota Tsusho Corporation	7,800	219,385	Unibail-Rodamco-Westfield REITΔ	6,095	224,782
Trend Micro, Inc.	4,300	262,036	Unilever NV	75,394	4,578,480
Tsuruha Holdings, Inc.	1,900	269,357	Wolters Kluwer NV	14,668	1,251,217
					<u>36,708,762</u>

	Shares	Value		Shares	Value
New Zealand — 0.3%			Spain — 2.2%		
a2 Milk Co., Ltd. (The)*	45,565	\$ 463,737	ACS Actividades de Construccion y Servicios SA	17,172	\$ 388,168
Auckland International Airport, Ltd.	67,484	327,560	Aena SME SA 144A*	3,930	547,168
Fisher & Paykel Healthcare Corporation, Ltd.	33,637	742,387	Amadeus IT Group SAA	22,411	1,244,618
Meridian Energy, Ltd.	83,938	276,062	Banco Bilbao Vizcaya Argentaria SA	291,811	810,050
Ryman Healthcare, Ltd.	22,949	215,604	Banco Santander SA	811,780	1,514,176
Spark New Zealand, Ltd.	86,942	271,285	Bankinter SA	24,002	103,328
		<u>2,296,635</u>	CaixaBank SA	130,072	276,128
			Cellnex Telecom SA 144AA*	15,120	917,824
Norway — 0.7%			Enagas SA	17,674	407,795
DNB ASA*	42,506	592,135	Endesa SA	13,556	362,596
Equinor ASAA	57,972	821,328	Ferrovial SA	27,777	674,715
Gjensidige Forsikring ASA	19,578	397,330	Grifols SAA	15,393	442,628
Mowi ASA	26,051	463,496	Iberdrola SA	300,264	3,695,827
Norsk Hydro ASA*	56,215	155,166	Industria de Diseno Textil SA	64,732	1,790,771
Orkla ASA	60,619	611,796	Mapfre SA	10,729	16,832
Schibsted ASA, B Shares*	13,134	523,254	Naturgy Energy Group SAA	20,649	414,109
Telenor ASA	45,524	764,292	Red Electrica Corporation SA	23,715	444,783
Yara International ASA	10,434	401,498	Repsol SA	84,268	569,282
		<u>4,730,295</u>	Siemens Gamesa Renewable Energy SAA	6,866	185,809
			Telefonica SAA	237,736	814,381
Papua New Guinea — 0.0%					<u>15,620,988</u>
Oil Search, Ltd.	96,983	185,503	Sweden — 3.0%		
Portugal — 0.2%			Alfa Laval AB*	9,705	214,233
EDP - Energias de Portugal SA	157,150	772,696	Assa Abloy AB, B Shares	55,581	1,299,490
Galp Energia SGPS SA	27,004	250,476	Atlas Copco AB, A Shares	35,615	1,698,080
Jeronimo Martins SGPS SA	14,871	239,131	Atlas Copco AB, B Shares	19,228	802,460
		<u>1,262,303</u>	Boliden AB	9,794	290,594
Singapore — 1.1%			Electrolux AB, Series BA	13,970	325,653
Ascendas REIT	144,607	346,035	Epiroc AB, A Shares	8,156	118,150
CapitaLand Commercial Trust REIT	41,879	50,780	Epiroc AB, B Shares	46,082	639,650
CapitaLand Mall Trust REIT	117,500	167,232	Essity AB, B Shares*	44,371	1,498,021
CapitaLand, Ltd.Δ	208,360	416,587	Hennes & Mauritz AB, B SharesΔ	49,643	855,248
Dairy Farm International Holdings, Ltd.	17,300	65,387	Hexagon AB, B Shares*	13,938	1,052,779
DBS Group Holdings, Ltd.	87,612	1,288,015	Husqvarna AB, B Shares	23,565	259,125
Hongkong Land Holdings, Ltd.	79,400	295,816	ICA Gruppen ABΔ	5,526	280,731
Jardine Cycle & Carriage, Ltd.	8,811	116,954	Industrivarden AB, C SharesΔ*	8,930	237,482
Jardine Matheson Holdings, Ltd.	12,200	484,969	Investor AB, B Shares	26,115	1,705,826
Jardine Strategic Holdings, Ltd.	7,400	146,718	Kinnevik AB, B Shares	16,349	663,579
Keppel Corporation, Ltd.	93,500	306,277	L E Lundbergforetagen AB, B Shares*	5,888	290,921
Oversea-Chinese Banking Corporation, Ltd.	132,443	823,629	Lundin Energy AB	8,084	160,312
Singapore Airlines, Ltd.	234,750	600,743	Nibe Industrier AB, B Shares*	13,025	334,757
Singapore Exchange, Ltd.	32,300	217,853	Sandvik AB*	58,653	1,146,979
Singapore Technologies Engineering, Ltd.	16,100	41,028	Securitas AB, B Shares*	14,981	229,013
Singapore Telecommunications, Ltd.	431,500	675,329	Skandinaviska Enskilda Banken AB, A Shares*	83,522	741,807
Suntec REIT	26,900	28,842	Skanska AB, B Shares*	13,311	281,110
United Overseas Bank, Ltd.	53,959	760,131	SKF AB, B Shares	13,321	274,820
UOL Group, Ltd.	7,561	37,152	Svenska Cellulosa AB SCA, B Shares*	42,349	580,582
Venture Corporation, Ltd.	10,300	146,250	Svenska Handelsbanken AB, A Shares*	65,615	548,986
Wilmar International, Ltd.	188,000	610,407	Swedbank AB, A Shares*	47,217	739,211
Yangzijiang Shipbuilding Holdings, Ltd.	88,700	64,794	Tele2 AB, B SharesΔ	19,177	270,375
		<u>7,690,928</u>			

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SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Telefonaktiebolaget LM Ericsson, B Shares	152,650	\$ 1,670,485	AstraZeneca PLC	68,160	\$7,447,467
Telia Co. AB	126,527	517,639	Auto Trader Group PLC 144A	39,162	284,332
Volvo AB, B Shares*	76,978	1,478,737	AVEVA Group PLC	4,634	285,818
		<u>21,206,835</u>	Aviva PLC	252,843	935,452
Switzerland — 10.1%			BAE Systems PLC	180,364	1,120,153
ABB, Ltd.	91,674	2,330,707	Barclays PLC*	927,489	1,170,083
Adecco Group AG	8,557	451,513	Barratt Developments PLC	50,118	307,360
Alcon, Inc.*	19,678	1,115,658	Berkeley Group Holdings PLC	6,733	367,034
Baloise Holding AG	2,117	311,674	BHP Group PLC	110,955	2,367,131
Banque Cantonale Vaudoise	1,540	156,281	BP PLC	990,374	2,864,143
Barry Callebaut AG	352	784,032	British Land Co. PLC (The) REIT	31,612	137,810
Chocoladefabriken Lindt & Spruengli AG	7	623,682	BT Group PLC	453,308	574,170
Cie Financiere Richemont SA	30,211	2,028,453	Bunzl PLC	13,047	421,241
Coca-Cola HBC AG*	19,942	492,425	Burberry Group PLC	40,520	812,192
Credit Suisse Group AG	124,795	1,245,791	Coca-Cola European Partners PLC	15,904	617,234
EMS-Chemie Holding AG	485	435,756	Compass Group PLC	98,923	1,485,999
Geberit AG	1,994	1,179,699	Croda International PLC	8,758	706,471
Givaudan SA	437	1,886,883	Direct Line Insurance Group PLC	64,437	224,738
Julius Baer Group, Ltd.	11,052	469,405	GlaxoSmithKline PLC	278,527	5,221,687
Kuehne + Nagel International AG	1,638	318,056	Halma PLC	23,059	696,656
LafargeHolcim, Ltd.*	1,494	68,174	Hargreaves Lansdown PLC	13,678	275,140
LafargeHolcim, Ltd. (Swiss Exchange)*	19,045	866,920	Hikma Pharmaceuticals PLC	18,236	611,221
Logitech International SA	9,497	735,658	HSBC Holdings PLC	1,018,435	3,984,382
Lonza Group AG	3,814	2,353,755	Informa PLC*	87,112	422,203
Nestle SA	152,984	18,206,938	InterContinental Hotels Group PLCΔ*	14,742	773,814
Novartis AG	103,647	8,999,080	Intertek Group PLC	8,134	663,707
Partners Group Holding AG	915	841,621	J Sainsbury PLCΔ	118,172	290,955
Roche Holding AG	36,301	12,434,565	JD Sports Fashion PLC	19,923	207,969
Schindler Holding AG	838	227,431	Johnson Matthey PLC	13,222	401,790
Schindler Holding AG (Swiss Exchange)	2,186	596,735	Kingfisher PLC	173,177	663,338
SGS SA	333	892,386	Land Securities Group PLC REIT	42,490	286,058
Sika AG	6,515	1,599,770	Legal & General Group PLC	311,903	760,876
Sonova Holding AG*	2,443	619,093	Lloyds Banking Group PLC*	3,505,062	1,189,906
Straumann Holding AGΔ	601	607,973	London Stock Exchange Group PLC	17,333	1,988,388
Swatch Group AG (The)	1,426	332,380	M&G PLC	116,852	240,181
Swatch Group AG (The) (Swiss Exchange)	2,593	116,767	Melrose Industries PLC*	264,795	392,653
Swiss Life Holding AG	1,166	441,205	Mondi PLC	41,985	887,757
Swiss Prime Site AG	4,727	429,304	National Grid PLC	197,949	2,273,674
Swiss Re AG	14,300	1,060,759	Natwest Group PLC*	286,152	391,871
Swisscom AG	1,391	736,893	Next PLC	7,706	590,797
Temenos AG	3,832	515,038	Ocado Group PLC*	22,804	806,561
UBS Group AG	188,589	2,107,087	Pearson PLCΔ	41,042	291,136
Vifor Pharma AG	2,839	386,174	Persimmon PLC	22,094	704,101
Zurich Insurance Group AG	7,246	2,526,791	Prudential PLC	126,748	1,818,621
		<u>71,532,512</u>	Reckitt Benckiser Group PLC	37,981	3,703,350
United Kingdom — 11.8%			RELX PLC	105,410	2,346,224
3i Group PLC	54,344	697,849	Rentokil Initial PLC*	101,023	698,257
Admiral Group PLC	7,823	263,833	Rio Tinto PLC	58,556	3,523,461
Anglo American PLC	60,164	1,455,584	Rolls-Royce Holdings PLCΔ*	96,721	160,591
Antofagasta PLC	23,560	310,927	Royal Dutch Shell PLC, A SharesΔ	196,480	2,452,726
Ashtead Group PLC	21,261	765,639	Royal Dutch Shell PLC, B Shares	190,228	2,306,905
Associated British Foods PLC	28,326	681,962	RSA Insurance Group PLC*	43,200	252,238
			Sage Group PLC (The)	68,811	639,473
			Schroders PLC	6,913	240,087
			Segro PLC REIT	72,312	869,013
			Severn Trent PLC	9,681	304,804
			Smith & Nephew PLC	46,538	911,649

	<u>Shares</u>	<u>Value</u>		<u>Shares</u>	<u>Value</u>
Smiths Group PLCΔ	26,226	\$ 463,928	Sartorius AG		
Spirax-Sarco Engineering PLC	4,987	710,158	0.10%∅	1,809	\$ 741,463
SSE PLC	57,080	888,403	Volkswagen AG		
St. James's Place PLC	34,873	419,536	3.68%∅	12,052	1,939,302
Standard Chartered PLC*	155,394	715,060			<u>4,678,737</u>
Standard Life Aberdeen PLC	114,480	333,388	Total Foreign Preferred Stocks		
Taylor Wimpey PLC	203,676	284,798	(Cost \$4,286,734)		<u>4,678,737</u>
Tesco PLC	572,351	1,570,135	MONEY MARKET FUNDS — 4.7%		
Unilever PLC	62,851	3,874,968	GuideStone Money Market Fund,		
United Utilities Group PLC	27,605	304,935	0.02%		
Vodafone Group PLC	1,401,802	1,857,991	(Institutional Class)∅∞	24,604,243	24,604,243
Whitbread PLCΔ	15,331	418,885	Northern Institutional Liquid Assets		
Wm Morrison Supermarkets PLC	146,161	320,814	Portfolio (Shares), 0.10%∅§	9,002,111	9,002,111
		<u>83,711,841</u>	Total Money Market Funds		
Total Foreign Common Stocks			(Cost \$33,606,354)		<u>33,606,354</u>
(Cost \$673,409,268)		<u>669,937,860</u>	TOTAL INVESTMENTS — 100.0%		
FOREIGN PREFERRED STOCKS — 0.7%			(Cost \$711,582,015)		<u>708,739,975</u>
Germany — 0.7%			Liabilities in Excess of Other		
FUCHS PETROLUB			Assets — (0.0)%		<u>(17,570)</u>
SE			NET ASSETS — 100.0%		<u>\$708,722,405</u>
2.20%∅	3,828	194,638			
Henkel AG & Co.					
KGaA					
2.06%∅	11,912	1,245,834			
Porsche Automobil					
Holding SE					
0.00%*	9,371	557,500			

Futures Contracts outstanding at September 30, 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>
MSCI EAFE Index E-Mini	12/2020	343	<u>\$31,782,380</u>	<u>\$(738,528)</u>

INTERNATIONAL EQUITY INDEX FUND

SCHEDULE OF INVESTMENTS (Continued)

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$ 517,024	\$ 517,024	\$ —	\$ —
Foreign Common Stocks:				
Denmark	15,876,561	1,905,783	13,970,778	—
Germany	60,404,041	511,363	59,892,678	—
Israel	3,608,479	1,881,688	1,726,791	—
Japan	174,493,518	201,726	174,291,792	—
Netherlands	36,708,762	1,193,986	35,514,776	—
Switzerland	71,532,512	68,174	71,464,338	—
United Kingdom	83,711,841	617,234	83,094,607	—
Other ^{^^}	<u>223,602,146</u>	<u>—</u>	<u>223,602,146</u>	<u>—</u>
Total Foreign Common Stocks	<u>669,937,860</u>	<u>6,379,954</u>	<u>663,557,906</u>	<u>—</u>
Foreign Preferred Stocks	4,678,737	—	4,678,737	—
Money Market Funds	<u>33,606,354</u>	<u>33,606,354</u>	<u>—</u>	<u>—</u>
Total Assets - Investments in Securities	<u><u>\$708,739,975</u></u>	<u><u>\$40,503,332</u></u>	<u><u>\$668,236,643</u></u>	<u><u>\$ —</u></u>
Liabilities:				
Other Financial Instruments***				
Futures Contracts	\$ (738,528)	\$ (738,528)	\$ —	\$ —
Total Liabilities - Other Financial Instruments	<u><u>\$ (738,528)</u></u>	<u><u>\$ (738,528)</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.

INTERNATIONAL EQUITY FUND

SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 2.3%			Colruyt SA	11,725	\$ 760,913
Consumer Discretionary — 1.4%			Groupe Bruxelles Lambert SA‡‡	415	37,413
Lululemon Athletica, Inc.*	18,311	\$ 6,031,094	KBC Group NV	111,997	5,616,213
MercadoLibre, Inc.Δ*	8,336	9,023,553	Proximus SADP	16,577	302,415
Trip.com Group, Ltd. ADR*	33,000	1,027,620	Solvay SA	2,227	191,594
		<u>16,082,267</u>	UCB SA	2,887	327,887
					<u>7,639,243</u>
Health Care — 0.9%			Canada — 2.2%		
Mettler-Toledo International, Inc.*	4,942	4,772,736	Canadian National Railway Co.	90,863	9,673,275
ResMed, Inc.	37,150	6,368,625	Canadian Pacific Railway, Ltd.	26,061	7,933,750
		<u>11,141,361</u>	Cenovus Energy, Inc.	453,599	1,767,999
Total Common Stocks			Open Text Corporation	32,200	1,360,983
(Cost \$17,166,842)		<u>27,223,628</u>	Shopify, Inc. Class A*	5,828	5,961,869
					<u>26,697,876</u>
FOREIGN COMMON STOCKS — 88.7%					
Australia — 2.9%			China — 1.7%		
Afterpay, Ltd.*	8,879	523,369	Alibaba Group Holding, Ltd. ADR*	945	277,811
AMP, Ltd.	1,461,680	1,376,422	Baidu, Inc. ADR*	11,220	1,420,340
Ampol, Ltd.	5,172	89,262	Tencent Holdings, Ltd.	269,700	18,216,452
Ansell, Ltd.	2,325	61,851			<u>19,914,603</u>
ASX, Ltd.‡‡	2,303	134,646	Denmark — 1.6%		
Aurizon Holdings, Ltd.	162,210	499,018	AP Moeller - Maersk A/S Class B	447	706,654
Australia & New Zealand Banking Group, Ltd.	12,329	153,817	Danske Bank A/S*	12,095	163,598
BHP Group, Ltd.‡‡	44,042	1,137,764	DSV Panalpina A/SA	55,192	8,952,318
BlueScope Steel, Ltd.‡‡	299,196	2,756,737	FLSmidth & Co. A/S*	11,921	338,543
Brambles, Ltd.	211,182	1,603,514	Genmab A/S‡‡*	6,350	2,304,451
Challenger, Ltd.	29,269	81,449	ISS A/S*	236,283	3,109,884
CIMIC Group, Ltd.‡‡*	55,568	744,320	Pandora A/S‡‡	38,443	2,773,193
Coles Group, Ltd.	50,127	610,686	ROCKWOOL International A/S, B Shares‡‡	2,477	950,414
CSL, Ltd.	40,519	8,369,881			<u>19,299,055</u>
Dexus REIT‡‡	55,775	357,234	Finland — 0.6%		
Fortescue Metals Group, Ltd.‡‡	279,737	3,286,359	Huhtamaki OYJ	5,212	256,863
Goodman Group REIT‡‡	50,048	647,993	Kone OYJ Class B	12,284	1,078,578
GPT Group (The) REIT‡‡‡‡*	63,198	—	Nokia OYJ*	194,868	762,686
GPT Group (The) REIT (Athens Exchange)	104,984	295,341	Orion OYJ Class B‡‡	17,831	807,863
Harvey Norman Holdings, Ltd.	291,244	947,926	UPM-Kymmene OYJ‡‡	102,865	3,130,893
JB Hi-Fi, Ltd.	15,539	528,326	Valmet OYJ	19,465	480,146
Lendlease Corporation, Ltd.	7,259	57,988	Wartsila OYJ Abp	11,180	87,798
Mirvac Group REIT‡‡	355,598	557,435			<u>6,604,827</u>
Orica, Ltd.	200,617	2,233,635	France — 8.1%		
Origin Energy, Ltd.	62,906	194,815	Accor SA*	114,500	3,204,860
QBE Insurance Group, Ltd.	490,313	3,049,765	Air Liquide SA	64,029	10,149,220
Rio Tinto, Ltd.‡‡	4,796	327,574	BNP Paribas SA*	179,410	6,490,077
Scentre Group REIT‡‡	186,809	297,428	Bureau Veritas SA*	53,985	1,216,894
South32, Ltd.	1,277,371	1,895,691	Cie de St-Gobain*	253,621	10,623,469
Stockland REIT‡‡	206,720	564,723	Dassault Aviation SA*	947	798,844
Vicinity Centres REIT‡‡	336,787	336,317	Engie SA*	233,544	3,120,971
Wesfarmers, Ltd.	2,392	76,458	EssilorLuxottica SA*	35,567	4,841,964
WiseTech Global, Ltd.	20,112	376,692	Hermes International	11,464	9,873,405
Worley, Ltd.	23,781	165,747	L'Oreal SA	39,475	12,846,315
		<u>34,340,183</u>	Publicis Groupe SAA	96,712	3,117,025
Austria — 0.1%			Sanofi	97,722	9,792,902
ams AG‡‡*	45,402	1,026,419	Schneider Electric SE	133,023	16,534,618
Belgium — 0.6%			Societe Generale SA*	210,865	2,799,006
Ageas SA/NV‡‡	9,844	402,808			

INTERNATIONAL EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Valeo SA	62,661	\$ 1,924,207			
		<u>97,333,777</u>			
Germany — 9.1%			Ireland — 1.9%		
Allianz SE	62,355	11,967,785	Accenture PLC Class A	32,637	\$ 7,375,636
Aurubis AG	24,784	1,686,060	Aon PLC Class A	18,665	3,850,589
BASF SE	2,604	158,573	ICON PLC*	16,203	3,096,231
Bayerische Motoren Werke AG	100,643	7,304,383	Ryanair Holdings PLC*	7,800	103,560
Bechtle AG	738	149,329	Ryanair Holdings PLC ADR*	37,710	3,083,170
Beiersdorf AG	87,100	9,889,111	STERIS PLC	27,371	4,822,496
Brenntag AG	8,080	513,742			<u>22,331,682</u>
Continental AG	145,162	15,730,963	Italy — 2.1%		
Daimler AG	114,053	6,152,603	A2A SpA‡‡	969,991	1,408,925
Deutsche Boerse AG	50,879	8,920,124	Assicurazioni Generali SpA	13,618	191,938
Deutsche Post AG	11,534	523,362	Banca Generali SpA‡‡*	20,273	616,572
Deutsche Telekom AG	34,144	568,499	Banco BPM SpA*	1,385,010	2,342,734
Deutsche Wohnen SE	6,238	311,771	Buzzi Unicem SpA	23,001	534,395
Evonik Industries AG	247,956	6,414,359	Enel SpA	990,320	8,591,933
Fresenius Medical Care AG & Co.			Eni SpA‡‡	586,261	4,582,258
KGaA‡‡	53,520	4,524,407	Intesa Sanpaolo SpA*	3,137,037	5,902,083
Fresenius SE & Co. KGaA‡‡	5,433	247,062	Pirelli & C SpA 144A*	28,702	122,980
GEA Group AG	2,857	100,104	Prysmian SpA	9,572	277,853
HeidelbergCement AG‡‡	17,615	1,076,380	Telecom Italia SpA	553,455	221,827
HelloFresh SE*	47,370	2,632,534	UniCredit SpA*	8,142	67,271
Henkel AG & Co. KGaA	8,400	785,637	Unipol Gruppo SpA‡‡*	114,495	500,341
HOCHTIEF AG	8,038	623,986			<u>25,361,110</u>
HUGO BOSS AG	24,422	610,447	Japan — 17.6%		
KION Group AG	5,202	444,195	ABC-Mart, Inc.	1,300	67,686
Knorr-Bremse AG	4,732	557,248	Advantest Corporation	1,300	63,233
LANXESS AG	8,879	508,023	AEON Financial Service Co., Ltd.	8,900	81,130
MorphoSys AG*	1,906	241,184	Aisin Seiki Co., Ltd.	5,500	175,968
Rheinmetall AG	12,292	1,102,445	Alfresa Holdings Corporation	23,300	510,335
SAP SE	117,950	18,366,963	Alps Alpine Co., Ltd.	45,500	613,323
Siemens AG	6,546	826,689	Amada Co., Ltd.	10,800	101,031
Siemens Energy AG*	3,273	88,261	Astellas Pharma, Inc.	61,400	915,265
Siemens Healthineers AG 144A	10,097	453,239	Azbil Corporation	4,700	176,109
Software AG‡‡	49,388	2,436,641	Brother Industries, Ltd.‡‡	87,900	1,398,260
thyssenkrupp AG*	348,372	1,752,911	Calbee, Inc.	16,600	546,770
Uniper SE	20,318	655,847	Coca-Cola Bottlers Japan Holdings, Inc.	283,300	4,742,454
Vonovia SE	8,154	558,981	Dai Nippon Printing Co., Ltd.	4,600	93,241
		<u>108,883,848</u>	Daicel Corporation	49,200	354,612
Hong Kong — 3.5%			Daikin Industries, Ltd.	80,900	14,948,244
AIA Group, Ltd.	1,938,526	19,269,138	Daito Trust Construction Co., Ltd.‡‡	1,000	88,645
Alibaba Group Holding, Ltd.*	19,140	702,651	Daiwa House Industry Co., Ltd.‡‡	9,100	233,391
China Mobile, Ltd.	1,060,500	6,807,652	Disco Corporation	600	146,703
CK Hutchison Holdings, Ltd.	1,379,000	8,356,401	Electric Power Development Co., Ltd.	5,000	77,121
WH Group, Ltd. 144A	8,613,325	7,025,949	FUJIFILM Holdings Corporation	183,700	9,054,915
		<u>42,161,791</u>	Fujitsu, Ltd.‡‡	49,100	6,707,927
India — 1.6%			GMO Payment Gateway, Inc.	500	53,561
Axis Bank, Ltd.*	426,918	2,470,734	GungHo Online Entertainment, Inc.	74,050	1,595,073
HDFC Bank, Ltd. ADR*	87,380	4,365,505	Hakuhodo DY Holdings, Inc.	8,100	104,744
Tata Consultancy Services, Ltd.	347,030	11,740,869	Haseko Corporation‡‡	46,500	612,498
		<u>18,577,108</u>	Hitachi, Ltd.‡‡	44,200	1,496,588
Indonesia — 0.1%			Honda Motor Co., Ltd.	322,100	7,649,001
PT Bank Mandiri Persero Tbk	3,905,400	1,306,067	Hoshizaki Corporation	1,000	79,796
		<u>1,306,067</u>	Hoya Corporation‡‡	175,800	19,850,691
			Isuzu Motors, Ltd.	287,200	2,511,785

	Shares	Value		Shares	Value
Izumi Co., Ltd.	2,900	\$ 105,746	Pola Orbis Holdings, Inc.	34,700	\$ 654,280
Japan Post Insurance Co., Ltd.	95,000	1,495,803	Renesas Electronics Corporation*	9,000	66,057
Japan Real Estate Investment Corporation REIT	18	92,026	Resona Holdings, Inc.‡‡	170,000	579,161
Japan Retail Fund Investment Corporation REIT	83	128,403	Ricoh Co., Ltd.	121,500	820,152
JGC Holdings Corporation	54,900	569,428	Rinnai Corporation	800	78,033
Kajima Corporation	20,000	240,964	Rohm Co., Ltd.	10,100	780,831
Kaken Pharmaceutical Co., Ltd.	14,000	641,555	Rohto Pharmaceutical Co., Ltd.	8,200	269,622
Kamigumi Co., Ltd.	35,300	695,599	Ryohin Keikaku Co., Ltd.	12,900	214,352
Kaneka Corporation	2,500	70,037	Sankyu, Inc.	16,100	635,802
KDDI Corporation	15,800	397,395	Sawai Pharmaceutical Co., Ltd.	2,000	100,912
Keyence Corporation	13,600	6,357,719	SCSK Corporation	3,200	179,037
Kinden Corporation	49,700	877,764	Seino Holdings Co., Ltd.	15,000	217,627
Koito Manufacturing Co., Ltd.	8,700	443,924	Sekisui Chemical Co., Ltd.	373,100	5,967,837
Komatsu, Ltd.	97,100	2,132,612	Shimamura Co., Ltd.	8,300	806,293
K's Holdings Corporation	70,400	953,074	Shimizu Corporation	123,700	931,233
Kyocera Corporation	173,900	9,956,917	Shinsei Bank, Ltd.	133,800	1,652,066
Lion Corporation	7,900	162,180	Shionogi & Co., Ltd.	9,400	503,128
Mabuchi Motor Co., Ltd.	34,100	1,323,781	Sojitz Corporation‡‡	390,700	886,663
Marubeni Corporation	51,200	290,683	Sony Corporation	68,400	5,242,315
Maruichi Steel Tube, Ltd.	5,000	125,177	Subaru Corporation	9,700	188,305
Mebuki Financial Group, Inc.	183,800	417,078	SUMCO Corporation	22,700	320,276
Medipal Holdings Corporation	26,900	539,407	Sumitomo Dainippon Pharma Co., Ltd.	26,600	350,519
MINEBEA MITSUMI, Inc.	22,000	419,061	Sumitomo Electric Industries, Ltd.	12,000	135,088
Mitsubishi Corporation	4,000	95,741	Sumitomo Forestry Co., Ltd.	7,400	118,099
Mitsubishi Electric Corporation	507,500	6,886,373	Sumitomo Mitsui Trust Holdings, Inc.	4,200	111,736
Mitsubishi Estate Co., Ltd.‡‡	22,000	333,247	Sumitomo Realty & Development Co., Ltd.‡‡	6,000	177,619
Mitsubishi Gas Chemical Co., Inc.	26,300	489,271	Sumitomo Rubber Industries, Ltd.	50,200	466,315
Mitsubishi Heavy Industries, Ltd.	6,000	132,844	Sundrug Co., Ltd.	12,800	482,495
Mitsubishi UFJ Lease & Finance Co., Ltd.	17,300	80,382	Suzukun Co., Ltd.	22,200	846,799
Mitsui Fudosan Co., Ltd.‡‡	16,000	278,427	Symex Corporation	6,100	583,660
Murata Manufacturing Co., Ltd.	12,500	812,840	Taiheiyō Cement Corporation	29,600	755,792
Nabtesco Corporation	3,300	119,811	Taisei Corporation	17,700	599,093
Nexon Co., Ltd.	10,100	251,932	Takeda Pharmaceutical Co., Ltd.	235,500	8,417,462
NGK Spark Plug Co., Ltd.	31,800	555,237	TDK Corporation	1,200	131,031
Nifco, Inc.	16,000	437,071	Teijin, Ltd.	17,000	263,643
Nikon Corporation	92,500	624,159	Terumo Corporation	182,300	7,258,220
Nintendo Co., Ltd.‡‡	5,600	3,173,471	TIS, Inc.	6,100	129,564
Nippo Corporation	11,500	318,060	Tokio Marine Holdings, Inc.	130,400	5,705,596
Nippon Building Fund, Inc. REIT	16	90,560	Tokyo Electric Power Co. Holdings, Inc.*	37,700	103,681
Nippon Express Co., Ltd.	4,400	256,754	Tokyo Electron, Ltd.‡‡	3,500	914,391
Nippon Telegraph & Telephone Corporation	216,000	4,410,003	Toshiba Corporation	20,100	512,743
Nitto Denko Corporation‡‡	20,400	1,329,035	Tosoh Corporation	20,700	336,085
NOK Corporation	27,700	288,992	Toyo Seikan Group Holdings, Ltd.	38,200	377,892
Nomura Holdings, Inc.	22,500	102,823	Toyoda Gosei Co., Ltd.	4,800	110,213
Nomura Research Institute, Ltd.	2,400	70,667	Toyota Boshoku Corporation	36,600	518,932
NS Solutions Corporation	7,000	215,691	Toyota Industries Corporation	91,400	5,787,614
NTT DOCOMO, Inc.	18,100	665,105	Toyota Motor Corporation	26,900	1,785,353
Obayashi Corporation	193,100	1,762,866	Toyota Tsusho Corporation	8,700	244,699
Olympus Corporation	676,200	14,062,082	Yamaguchi Financial Group, Inc.	94,100	611,656
Ono Pharmaceutical Co., Ltd.	3,900	122,670	Yokohama Rubber Co., Ltd. (The)	7,000	99,648
ORIX Corporation‡‡	114,000	1,423,891			<u>210,254,094</u>
Otsuka Corporation	6,600	337,269	Jersey — 3.1%		
Otsuka Holdings Co., Ltd.	164,900	6,986,042	Experian PLC	552,571	20,762,513
Panasonic Corporation	120,300	1,024,725	Ferguson PLC	10,847	1,091,539

INTERNATIONAL EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Glencore PLC*	3,118,586	\$ 6,465,377	South Africa — 0.3%		
WPP PLC	1,099,671	8,636,769	Naspers, Ltd. N Shares	19,472	\$ 3,439,221
		<u>36,956,198</u>	South Korea — 0.2%		
Mexico — 0.1%			NAVER Corporation	5,785	1,470,091
Grupo Televisa SAB SA ADR*	192,300	<u>1,188,414</u>	Samsung Electronics Co., Ltd.	24,600	<u>1,221,246</u>
					<u>2,691,337</u>
Netherlands — 3.3%			Spain — 1.8%		
Aalberts NV	1,763	63,397	Amadeus IT Group SA	231,342	12,847,819
Adyen NV 144A*	2,175	4,011,753	Banco Santander SA	2,904,675	5,417,956
Aegon NV	50,992	131,983	Naturgy Energy Group SAA	184,609	<u>3,702,274</u>
APERAM SA	12,235	344,258			<u>21,968,049</u>
ASM International NV‡‡	17,470	2,504,201			
ASML Holding NV‡‡	9,430	3,483,189			
ASML Holding NV (NASDAQ Exchange)	17,023	6,286,083	Sweden — 2.8%		
ASR Nederland NV‡‡	21,663	728,598	Alfa Laval AB*	4,102	90,550
CNH Industrial NV*	714,304	5,524,676	Assa Abloy AB, B Shares	7,588	177,408
EXOR NV	56,223	3,051,939	Atlas Copco AB, A Shares	107,556	5,128,140
Ferrari NV	20,471	3,756,817	Atlas Copco AB, B Shares	6,930	289,216
Fiat Chrysler Automobiles NV*	17,836	218,935	Essity AB, B Shares‡‡*	38,595	1,303,016
ING Groep NV‡‡*	66,977	478,006	Getinge AB, B Shares‡‡	148,370	3,228,364
Koninklijke Ahold Delhaize NV‡‡	174,237	5,150,086	Hennes & Mauritz AB, B SharesΔ	174,633	3,008,570
NN Group NV	1,714	64,247	Hexpol AB*	19,083	170,700
Randstad NV‡‡*	24,305	1,267,396	Investor AB, B Shares‡‡	8,150	532,356
Signify NV 144A‡‡*	46,637	1,724,966	Sandvik AB*	37,689	737,021
Unilever NV	1,307	79,371	SKF AB, B Shares	151,412	3,123,716
Wolters Kluwer NV‡‡	12,269	<u>1,046,576</u>	Svenska Handelsbanken AB, A Shares*	18,560	155,287
		<u>39,916,477</u>	Swedish Orphan Biovitrum AB‡‡*	44,286	1,068,412
			Telefonaktiebolaget LM Ericsson, B Shares‡‡	176,057	1,926,634
Nigeria — 0.0%			Telia Co. AB	2,134,260	8,731,548
Afriland Properties PLC‡‡††	364,373	—	Trelleborg AB, B Shares*	40,642	717,700
			Volvo AB, B Shares*	135,504	<u>2,603,013</u>
					<u>32,991,651</u>
Norway — 0.3%			Switzerland — 10.4%		
DNB ASA*	15,435	215,019	ABB, Ltd.	343,278	8,727,450
Leroy Seafood Group ASA	113,795	653,452	Adecco Group AG‡‡	31,116	1,641,846
Orkla ASA	30,473	307,548	Alcon, Inc.*	90,341	5,121,948
Salmar ASA*	16,955	960,898	Belimo Holding AG	13	98,150
Yara International ASA	31,497	<u>1,211,997</u>	BKW AG	2,911	310,003
		<u>3,348,914</u>	Cie Financiere Richemont SA	28,617	1,921,428
			Credit Suisse Group AG‡‡	672,084	6,709,214
Portugal — 0.3%			DKSH Holding AG	3,238	225,575
Galp Energia SGPS SA	440,511	<u>4,085,956</u>	dormakaba Holding AG*	161	87,408
			Geberit AG	382	226,001
Singapore — 2.1%			Helvetia Holding AG	1,546	131,726
Ascendas REIT‡‡	158,700	379,758	LafargeHolcim, Ltd. (Swiss Exchange)‡‡*	79,817	3,633,235
CapitaLand Commercial Trust REIT	69,500	84,272	Logitech International SA‡‡	18,626	1,442,810
CapitaLand Mall Trust REIT‡‡	183,600	261,309	Lonza Group AG	9,120	5,628,276
DBS Group Holdings, Ltd.	387,700	5,699,715	Nestle SA‡‡	192,611	22,923,028
Jardine Cycle & Carriage, Ltd.	10,400	138,046	Novartis AG‡‡	226,329	19,650,862
Jardine Matheson Holdings, Ltd.	92,245	3,666,886	OC Oerlikon Corporation AG	45,618	363,296
Mapletree Commercial Trust REIT	136,500	196,092	Roche Holding AG‡‡	59,495	20,379,450
Singapore Exchange, Ltd.‡‡	13,600	91,727	Schindler Holding AG	380	103,732
Singapore Telecommunications, Ltd.	1,912,700	2,993,515	Sika AG	53,070	13,031,434
Suntec REIT	260,300	279,094	Sonova Holding AG‡‡*	2,764	700,440
United Overseas Bank, Ltd.	580,177	8,173,066	Sulzer AG	1,757	141,227
Venture Corporation, Ltd.‡‡	29,000	411,771			
Wilmar International, Ltd.‡‡	78,000	253,254			
Yangzijiang Shipbuilding Holdings, Ltd.‡‡	2,491,700	<u>1,820,152</u>			
		<u>24,448,657</u>			

	Shares	Value		Shares	Value
Swatch Group AG (The)	9,586	\$ 2,234,356	Volkswagen AG		
UBS Group AG	615,319	6,874,901	3.68% ^{††} ∅	11,607	\$ 1,867,697
Zurich Insurance Group AG	6,977	2,432,987			2,986,427
		124,740,783	Total Foreign Preferred Stocks		2,986,427
Taiwan — 2.7%			(Cost \$3,413,783)		
Taiwan Semiconductor Manufacturing Co., Ltd. ADR	403,909	32,744,903	MONEY MARKET FUNDS — 6.5%		
Turkey — 0.0%			GuideStone Money Market Fund, 0.02% (Institutional Class)∅∞	73,643,454	73,643,454
Yapi ve Kredi Bankasi AS*	1	—	Northern Institutional Liquid Assets Portfolio (Shares), 0.10%∅§	2,617,515	2,617,515
United Kingdom — 7.6%			Northern Institutional U.S. Government Portfolio (Shares), 0.00%∅	1,051,304	1,051,304
Ashtead Group PLC	63,026	2,269,655	Total Money Market Funds		77,312,273
BP PLC	1,659,476	4,799,174	(Cost \$77,312,273)		
Bunzl PLC	32,700	1,055,766	TOTAL INVESTMENTS — 97.7%		1,169,263,271
Compass Group PLC	544,620	8,181,158	(Cost \$1,126,784,767)		
Dialog Semiconductor PLC ^{††*}	41,309	1,800,442	FOREIGN COMMON STOCKS SOLD SHORT — (0.8)%		
G4S PLCA*	651,761	1,681,033	United Kingdom — (0.8)%		
GlaxoSmithKline PLC	419,873	7,871,572	Burberry Group PLC	(75,930)	(1,521,957)
Kingfisher PLC	2,332,350	8,933,839	Croda International PLC	(2,812)	(226,832)
Liberty Global PLC Class A*	131,200	2,756,512	Hargreaves Lansdown PLC	(12,732)	(256,111)
Lloyds Banking Group PLC ^{††*}	35,205,478	11,951,631	Hiscox, Ltd.*	(15,953)	(184,081)
Natwest Group PLC*	1,556,550	2,131,617	InterContinental Hotels Group PLC*	(16,230)	(851,920)
Prudential PLC	172,500	2,475,085	Intermediate Capital Group PLC	(36,465)	(560,827)
Rolls-Royce Holdings PLCA*	1,190,550	1,976,730	John Wood Group PLC*	(74,300)	(203,996)
Royal Dutch Shell PLC, B Shares	534,128	6,477,399	Johnson Matthey PLC	(3,901)	(118,544)
Schroders PLC	57,618	2,001,059	Ocado Group PLC*	(82,662)	(2,923,695)
Smith & Nephew PLC	261,433	5,121,301	Prudential PLC	(13,373)	(191,880)
Smiths Group PLC	72,492	1,282,357	Rolls-Royce Holdings PLCA*	(344,275)	(571,617)
SSE PLC	579,517	9,019,705	Spirax-Sarco Engineering PLC	(1,507)	(214,600)
Tesco PLC	2,769,151	7,596,633	St. James's Place PLC	(85,168)	(1,024,605)
Travis Perkins PLC	150,525	2,106,032	Tesco PLC	(25,722)	(70,563)
		91,488,700	Virgin Money UK PLC*	(252,320)	(237,933)
Total Foreign Common Stocks		1,061,740,943	Whitbread PLC	(1,903)	(51,995)
(Cost \$1,028,891,869)			Total Foreign Common Stocks Sold Short		(9,211,156)
FOREIGN PREFERRED STOCKS — 0.2%			(Proceeds \$(8,091,836))		
Germany — 0.2%			TOTAL SECURITIES SOLD SHORT — (0.8)%		(9,211,156)
Bayerische MotorenWerke AG 5.31%∅	6,212	339,501	(Proceeds \$(8,091,836))		
Henkel AG & Co. KGaA 2.06%∅	5,950	622,289	Other Assets in Excess of Liabilities — 3.1%		37,492,836
Porsche Automobil Holding SE 0.00% ^{††*}	2,638	156,940	NET ASSETS — 100.0%		\$1,197,544,951

Futures Contracts outstanding at September 30, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
AEX Index	10/2020	19	\$ 2,439,639	\$ (37,157)
CAC40 10 Euro	10/2020	(97)	(5,460,065)	136,654
IBEX 35 Index	10/2020	(133)	(10,495,107)	475,051
OMXS30 Index	10/2020	(59)	(1,206,404)	(8,606)
Hang Seng Index	10/2020	137	20,708,963	116,273
MSCI Singapore Index	10/2020	(65)	(1,346,141)	3,861

INTERNATIONAL EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
Topix Index®	12/2020	171	\$ 26,355,711	\$ 514,347
ASX SPI 200 Index	12/2020	(174)	(18,077,219)	313,706
DAX Index	12/2020	42	15,731,876	(262,149)
FTSE 100 Index	12/2020	49	3,693,414	2,816
FTSE/MIB Index	12/2020	117	13,007,776	(592,497)
MSCI EAFE Index E-Mini	12/2020	332	30,763,120	(581,938)
S&P/TSX 60 Index	12/2020	(55)	(7,942,999)	34,795
Total Futures Contracts outstanding at September 30, 2020			<u>\$ 68,172,564</u>	<u>\$ 115,156</u>

Forward Foreign Currency Contracts outstanding at September 30, 2020:

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counter- party	Net Unrealized Appreciation (Depreciation)
12/16/20	U.S. Dollars	32,879,976	Norwegian Kroner	291,742,000	CITI	\$ 1,595,218
12/16/20	U.S. Dollars	52,267,105	Canadian Dollars	68,611,000	CITI	720,554
12/16/20	U.S. Dollars	9,627,298	Swedish Kronor	84,373,000	CITI	196,563
12/16/20	U.S. Dollars	11,182,624	Euro	9,399,000	CITI	142,625
12/16/20	New Zealand Dollars	23,132,000	U.S. Dollars	15,191,744	CITI	110,145
12/16/20	Japanese Yen	1,956,330,000	U.S. Dollars	18,477,726	CITI	92,696
12/16/20	U.S. Dollars	8,006,552	British Pounds	6,139,000	CITI	80,882
12/16/20	U.S. Dollars	4,542,400	Swiss Francs	4,123,000	CITI	55,043
12/16/20	U.S. Dollars	2,399,449	Australian Dollars	3,275,000	CITI	53,221
12/16/20	U.S. Dollars	3,106,647	Danish Kroner	19,506,000	CITI	29,722
12/16/20	U.S. Dollars	2,013,696	New Zealand Dollars	3,001,501	CITI	28,195
12/16/20	Euro	5,486,000	U.S. Dollars	6,425,751	CITI	18,066
12/16/20	Swedish Kronor	15,120,000	U.S. Dollars	1,676,333	CITI	13,695
12/16/20	Singapore Dollars	334,000	U.S. Dollars	242,608	CITI	2,099
12/16/20	Danish Kroner	2,061,000	U.S. Dollars	323,617	CITI	1,489
12/16/20	U.S. Dollars	958,197	Japanese Yen	100,820,000	CITI	1,166
12/16/20	U.S. Dollars	128,719	Israeli Shekels	437,000	CITI	996
12/16/20	Hong Kong Dollars	64,410,987	U.S. Dollars	8,307,896	CITI	617
12/16/20	Swiss Francs	103,000	U.S. Dollars	111,816	CITI	287
12/16/20	U.S. Dollars	126,246	Singapore Dollars	172,000	CITI	230
12/16/20	Australian Dollars	8,271,000	U.S. Dollars	5,925,350	CITI	39
12/16/20	Israeli Shekels	11,000	U.S. Dollars	3,215	CITI	—
Subtotal Appreciation						<u>\$ 3,143,548</u>
12/16/20	U.S. Dollars	27,744	Swedish Kronor	249,000	CITI	(88)
12/16/20	U.S. Dollars	479,892	Hong Kong Dollars	3,721,000	CITI	(88)
12/16/20	Singapore Dollars	43,000	U.S. Dollars	31,640	CITI	(136)
12/16/20	U.S. Dollars	37,381	Israeli Shekels	129,000	CITI	(321)
12/16/20	Swedish Kronor	549,000	U.S. Dollars	62,766	CITI	(1,403)
12/16/20	U.S. Dollars	687,841	Euro	588,000	CITI	(2,820)
12/16/20	U.S. Dollars	1,589,119	Singapore Dollars	2,173,000	CITI	(2,932)
12/16/20	U.S. Dollars	427,979	Australian Dollars	602,000	CITI	(3,297)
12/16/20	Swiss Francs	473,000	U.S. Dollars	522,290	CITI	(7,491)
12/16/20	Israeli Shekels	5,183,000	U.S. Dollars	1,525,698	CITI	(10,868)
12/16/20	U.S. Dollars	1,201,508	New Zealand Dollars	1,835,499	CITI	(12,680)
12/16/20	Danish Kroner	9,460,000	U.S. Dollars	1,505,320	CITI	(13,076)
12/16/20	U.S. Dollars	1,107,450	Swiss Francs	1,045,000	NT	(29,898)
12/16/20	U.S. Dollars	5,820,315	Canadian Dollars	7,794,000	CITI	(35,216)
12/16/20	New Zealand Dollars	15,200,000	U.S. Dollars	10,099,175	CITI	(44,329)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
12/16/20	U.S. Dollars	21,632,939	Japanese Yen	2,289,055,000	CITI	\$ (95,867)
12/16/20	U.S. Dollars	7,968,430	Norwegian Kroner	75,324,000	CITI	(108,889)
12/16/20	U.S. Dollars	27,575,246	British Pounds	21,465,000	CITI	(136,843)
12/16/20	Norwegian Kroner	138,739,000	U.S. Dollars	15,286,704	CITI	(409,119)
12/16/20	Australian Dollars	63,423,000	U.S. Dollars	46,188,265	CITI	(751,686)
12/16/20	Euro	65,501,000	U.S. Dollars	77,832,362	CITI	(895,346)
12/16/20	British Pounds	51,141,000	U.S. Dollars	67,534,294	CITI	(1,509,413)
Subtotal Depreciation						<u>\$ (4,071,806)</u>
Total Forward Foreign Currency Contracts outstanding at September 30, 2020						<u>\$ (928,258)</u>

Swap Agreements outstanding at September 30, 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								
Decrease in total return of Hang Seng Index (At Termination)	Increase in total return of Hang Seng Index (At Termination)	10/29/2020	JPM	HKD	33,973,500	\$ 14,885	\$ —	\$ 14,885
Financing Index: 1-Month EURIBOR - 0.04% (Monthly)	MSCI Germany Net Return EUR Index	12/16/2020	GSC	EUR	283,443	3,585	—	3,585
Financing Index: 1-Month EURIBOR + 0.02% (Monthly)	MSCI Netherlands Net Return EUR Index	12/16/2020	GSC	EUR	716,456	20,245	—	20,245
Financing Index: 1-Month ICE LIBOR JPY - 0.60% (Monthly)	MSCI Japan Net Return JPY Index	12/16/2020	GSC	JPY	43,488,173	2,336	—	2,336
MSCI Australia Net Return AUD Index	Financing Index: 1-Month ASX BBSW + 0.10% (Monthly)	12/16/2020	GSC	AUD	1,252,332	12,419	—	12,419
MSCI Spain Net Return EUR Index	Financing Index: 1-Month EURIBOR + 0.03% (Monthly)	12/16/2020	GSC	EUR	2,472,054	86,087	—	86,087
MSCI Switzerland Net Return CHF Index	Financing Index: 1-Month ICE LIBOR - 0.16% (Monthly)	12/16/2020	GSC	CHF	482,488	5,430	—	5,430
Increase in total return of Swiss Market Index (At Termination)	Decrease in total return of Swiss Market Index (At Termination)	12/18/2020	CITI	CHF	8,961,920	<u>156,950</u>	<u>—</u>	<u>156,950</u>
Subtotal Appreciation						<u>\$301,937</u>	<u>\$ —</u>	<u>\$301,937</u>
Decrease in total return of Tel Aviv 35 Index (At Termination)	Increase in total return of Tel Aviv 35 Index (At Termination)	10/30/2020	GSC	ILS	4,709,376	\$ (565)	\$ —	\$ (565)
Financing Index: 1-Month EURIBOR + 0.13% (Monthly)	MSCI Italy Net Return EUR Index	12/16/2020	GSC	EUR	1,549,093	(51,110)	—	(51,110)
Financing Index: 1-Month HIBOR - 0.10% (Monthly)	MSCI Hong Kong Net Return HKD Index	12/16/2020	GSC	HKD	1,682,086	(8,445)	—	(8,445)
Financing Index: 1-Month ICE LIBOR USD + 0.15% (Monthly)	MSCI Daily TR Net Israel Index	12/16/2020	JPM	USD	20,906	(37)	—	(37)
MSCI Sweden Net Return SEK Index	Financing Index: 1-Month STIBOR - 0.45% (Monthly)	12/16/2020	GSC	SEK	7,441,114	<u>(21,588)</u>	<u>—</u>	<u>(21,588)</u>
Subtotal Depreciation						<u>\$ (81,745)</u>	<u>\$ —</u>	<u>\$ (81,745)</u>
Net Total Return Swaps outstanding at September 30, 2020						<u>\$220,192</u>	<u>\$ —</u>	<u>\$220,192</u>

INTERNATIONAL EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

Total Return Basket Swap Agreements outstanding at September 30, 2020:

Counterparty	Description	Maturity Date	Notional Amount	Unrealized Appreciation (Depreciation)	Net Cash And Other Receivables (Payables)	Market Value
GSC	The Fund receives the total return on a portfolio of long and short equity positions and pays or receives the RBA plus or minus a specified spread(-0.40%), which is denominated in AUD based on the local currencies of the positions within the swap.	121 months maturity 08/06/2030	\$ 9,105,179	\$ (148,692)	\$(19,757)	\$ (168,449)
GSC	The Fund receives the total return on a portfolio of long and short equity positions and pays or receives the LIBOR plus or minus a specified spread(-0.35%), which is denominated in CHF based on the local currencies of the positions within the swap.	121 months maturity 08/06/2030	4,300,807	230,497	(2,345)	228,152
GSC	The Fund receives the total return on a portfolio of long and short equity positions and pays or receives the CIBOR plus or minus a specified spread(-0.35%), which is denominated in DKK based on the local currencies of the positions within the swap.	121 months maturity 08/06/2030	15,591,949	14,287	(715)	13,572
GSC	The Fund receives the total return on a portfolio of long and short equity positions and pays or receives the EONIA or EURIBOR plus or minus a specified spread(-8.0% to 0.25%), which is denominated in EUR based on the local currencies of the positions within the swap.	121-122 months maturity ranging from 08/06/2030 - 09/23/2030	46,435,547	(188,050)	(8,168)	(196,218)
GSC	The Fund receives the total return on a portfolio of long and short equity positions and pays or receives the LIBOR or SONIA plus or minus a specified spread(-0.25% to 0.25%), which is denominated in GBP based on the local currencies of the positions within the swap.	121-122 months maturity ranging from 08/06/2030 - 09/23/2030	29,858,833	(497,844)	228,256	(269,588)
GSC	The Fund receives the total return on a portfolio of long and short equity positions and pays or receives the Federal Funds Effective Rate or HIBOR plus or minus a specified spread(0.0% to 0.20%), which is denominated in HKD based on the local currencies of the positions within the swap.	121 months maturity 08/06/2030	69,328,720	(300,516)	42,866	(257,650)
GSC	The Fund receives the total return on a portfolio of long and short equity positions and pays or receives the LIBOR plus or minus a specified spread(-2.75% to -0.325%), which is denominated in JPY based on the local currencies of the positions within the swap.	121-122 months maturity ranging from 08/06/2030 - 09/23/2030	847,951,967	(516,431)	(4,567)	(520,998)
GSC	The Fund receives the total return on a portfolio of long and short equity positions and pays or receives the NIBOR plus or minus a specified spread(-0.35%), which is denominated in NOK based on the local currencies of the positions within the swap.	121 months maturity 08/06/2030	8,066,008	(49,471)	(106)	(49,577)
GSC	The Fund receives the total return on a portfolio of long and short equity positions and pays or receives the STIBOR plus or minus a specified spread(-0.35%), which is denominated in SEK based on the local currencies of the positions within the swap.	121-122 months maturity ranging from 08/06/2030- 09/23/2030	23,843,315	141,702	(394)	141,308

<u>Counterparty</u>	<u>Description</u>	<u>Maturity Date</u>	<u>Notional Amount</u>	<u>Unrealized Appreciation (Depreciation)</u>	<u>Net Cash And Other Receivables (Payables)</u>	<u>Market Value</u>
GSC	The Fund receives the total return on a portfolio of long and short equity positions and pays or receives the SOR plus or minus a specified spread(-0.40%), which is denominated in SGD based on the local currencies of the positions within the swap.	121 months maturity 08/06/2030	\$ 124,307	\$ (4,912)	\$ (39)	\$ (4,951)
Net Total Return Basket Swaps outstanding at September 30, 2020:				<u>\$ (1,319,430)</u>	<u>\$ 235,031</u>	<u>\$ (1,084,399)</u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$ 27,223,628	\$ 27,223,628	\$ —	\$ —
Foreign Common Stocks:				
Canada	26,697,876	26,697,876	—	—
China	19,914,603	1,698,151	18,216,452	—
Germany	108,883,848	2,524,902	106,358,946	—
India	18,577,108	4,365,505	14,211,603	—
Ireland	22,331,682	22,228,122	103,560	—
Mexico	1,188,414	1,188,414	—	—
Netherlands	39,916,477	6,286,083	33,630,394	—
Taiwan	32,744,903	32,744,903	—	—
United Kingdom	91,488,700	2,756,512	88,732,188	—
Other^^	699,997,332	—	699,997,332	—**
Total Foreign Common Stocks	<u>1,061,740,943</u>	<u>100,490,468</u>	<u>961,250,475</u>	<u>—</u>
Foreign Preferred Stocks	2,986,427	—	2,986,427	—
Money Market Funds	<u>77,312,273</u>	<u>77,312,273</u>	<u>—</u>	<u>—</u>
Total Assets - Investments in Securities	<u>\$1,169,263,271</u>	<u>\$205,026,369</u>	<u>\$964,236,902</u>	<u>\$ —</u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 3,143,548	\$ —	\$ 3,143,548	\$ —
Futures Contracts	1,597,503	1,597,503	—	—
Swap Agreements	688,423	—	688,423	—
Total Assets - Other Financial Instruments	<u>\$ 5,429,474</u>	<u>\$ 1,597,503</u>	<u>\$ 3,831,971</u>	<u>\$ —</u>

INTERNATIONAL EQUITY 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:				
Foreign Common Stocks Sold Short	\$ (9,211,156)	\$ —	\$ (9,211,156)	\$ —
Total Liabilities - Investments in Securities	<u>\$ (9,211,156)</u>	<u>\$ —</u>	<u>\$ (9,211,156)</u>	<u>\$ —</u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ (4,071,806)	\$ —	\$ (4,071,806)	\$ —
Futures Contracts	(1,482,347)	(1,482,347)	—	—
Swap Agreements	(1,787,661)	—	(1,787,661)	—
Total Liabilities - Other Financial Instruments	<u>\$ (7,341,814)</u>	<u>\$ (1,482,347)</u>	<u>\$ (5,859,467)</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.

There were no transfers to or from Level 3 during the period ended September 30, 2020.

EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 4.0%					
Communication Services — 0.3%					
Autohome, Inc. ADR	1,273	\$ 122,208	Iochpe Maxion SA	89,987	\$ 219,363
JOYY, Inc. ADRΔ	1,059	85,430	Magazine Luiza SA	35,400	564,481
Momo, Inc. ADR	2,542	34,978	Minerva SA*	153,300	323,475
Sea, Ltd. ADRΔ*	5,780	890,351	Petrobras Distribuidora SA	285,500	1,033,532
Tencent Music Entertainment Group ADR*	33,198	490,334	Qualicorp Consultoria e Corretora de Seguros SA	57,639	350,500
		<u>1,623,301</u>	Raia Drogasil SA	785,400	3,294,935
			TOTVS SA	55,800	268,175
			Ultrapar Participacoes SA	109,300	376,991
			Vale SA ADR	311,503	3,295,702
Consumer Discretionary — 2.6%			Wiz Solucoes e Corretagem de Seguros SA	140,200	227,929
Arco Platform, Ltd. Class A*	15,761	643,679	YDUQS Participacoes SA	143,555	700,405
GSX Techedu, Inc. ADRΔ*	2,221	200,134			<u>22,287,952</u>
Huazhu Group, Ltd. ADR	3,029	130,974	Canada — 0.2%		
MercadoLibre, Inc.*	5,924	6,412,612	Parex Resources, Inc.*	103,067	1,085,975
NIO, Inc. ADR*	24,427	518,341			
Pinduoduo, Inc. ADRΔ*	7,792	577,777	Chile — 0.6%		
Trip.com Group, Ltd. ADR*	106,133	3,304,982	Aguas Andinas SA Class A	414,479	116,150
XPeng, Inc. ADRΔ*	28,264	567,258	Banco de Chile ADRΔ	7,668	115,940
Yum China Holdings, Inc.	73,994	3,917,982	Banco de Credito e Inversiones SA	1,916	60,564
		<u>16,273,739</u>	Banco Santander Chile ADRΔ	3,609	50,021
			Cencosud SA	357,541	523,694
Financials — 0.1%			Enel Chile SA ADR	19,948	68,621
InterCorp Financial Services, Inc.Δ	14,942	345,310	Falabella SA	880,396	2,578,732
					<u>3,513,722</u>
Health Care — 0.5%			China — 24.9%		
Hutchison China MediTech, Ltd. ADR*	40,346	1,303,176	Agricultural Bank of China, Ltd. Class A	571,300	267,396
Zai Lab, Ltd. ADR*	17,798	1,480,260	Alibaba Group Holding, Ltd. ADR*	169,205	49,742,886
		<u>2,783,436</u>	Aluminum Corporation of China, Ltd. Class H*	270,000	55,686
Industrials — 0.3%			Anhui Conch Cement Co., Ltd. Class A	23,400	191,715
Copa Holdings SA Class AΔ	24,771	1,246,972	Anhui Conch Cement Co., Ltd. Class H	193,500	1,340,237
ZTO Express Cayman, Inc. ADR	30,510	912,859	BAIC Motor Corporation, Ltd. Class H 144A	1,477,500	604,540
		<u>2,159,831</u>	Baidu, Inc. ADR*	7,509	950,564
Information Technology — 0.2%			Bank of Beijing Co., Ltd. Class A	89,700	62,018
GDS Holdings, Ltd. ADRΔ*	2,167	177,326	Bank of China, Ltd. Class A	203,500	96,177
Globant SA*	3,484	624,402	Bank of Communications Co., Ltd. Class A	110,200	73,881
Huami Corporation ADRΔ*	25,272	324,745	Bank of Ningbo Co., Ltd. Class A	27,000	125,826
Pagseguro Digital, Ltd. Class AΔ*	9,274	349,723	Bank of Shanghai Co., Ltd. Class A	49,180	59,129
		<u>1,476,196</u>	Baoshan Iron & Steel Co., Ltd. Class A	107,400	79,243
Materials — 0.0%			BOE Technology Group Co., Ltd. Class A	571,700	416,562
Southern Copper Corporation	2,441	110,504	BYD Co., Ltd. Class A	24,000	414,053
			China CITIC Bank Corporation, Ltd. Class H	4,094,000	1,586,591
Total Common Stocks			China Communications Services Corporation, Ltd. Class H	568,000	335,322
(Cost \$19,969,454)		<u>24,772,317</u>	China Construction Bank Corporation Class H	265,000	172,190
FOREIGN COMMON STOCKS — 88.7%			China Everbright Bank Co., Ltd. Class A	131,700	70,999
Brazil — 3.6%			China Evergrande GroupΔ	224,785	576,886
Atacadao SA*	159,500	578,539			
B3 SA - Brasil Bolsa Balcao	526,500	5,167,592			
Banco BTG Pactual SA*	68,100	877,700			
Banco do Brasil SA*	332,700	1,759,503			
BB Seguridade Participacoes SA	77,100	334,435			
Boa Vista Servicos SA*	332,409	858,857			
BRF SA*	150,400	492,237			
Cia Brasileira de Distribuicao	6,000	74,542			
Cielo SA*	432,000	303,852			
Fleury SA	102,600	487,249			
Grupo SBF SA*	154,500	697,958			

EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
China Fortune Land Development Co., Ltd. Class A	24,379	\$ 54,783	JD.com, Inc. ADR*	23,453	\$ 1,820,187
China Life Insurance Co., Ltd. Class H	1,861,000	4,218,843	Jiangsu Hengrui Medicine Co., Ltd. Class A	35,413	470,687
China Medical System Holdings, Ltd.	1,092,000	1,208,322	Legend Holdings Corporation Class H 144A	65,400	79,695
China Mengniu Dairy Co., Ltd.*	150,000	707,512	Luxshare Precision Industry Co., Ltd. Class A	53,513	453,675
China Merchants Bank Co., Ltd. Class A	37,756	201,197	Midea Group Co., Ltd. Class A	137,700	1,481,708
China Merchants Bank Co., Ltd. Class H	388,500	1,843,594	NARI Technology Co., Ltd. Class A	175,145	511,225
China Merchants Securities Co., Ltd. Class A*	30,100	96,293	NetEase, Inc. ADR	6,723	3,056,746
China Minsheng Banking Corporation, Ltd. Class A	83,400	65,300	New China Life Insurance Co., Ltd. Class A	10,500	96,547
China National Building Material Co., Ltd. Class H	1,296,000	1,651,682	New Oriental Education & Technology Group, Inc. ADR*	18,750	2,803,125
China Oilfield Services, Ltd. Class H	1,797,792	1,258,265	PetroChina Co., Ltd. Class A	88,200	53,516
China Pacific Insurance Group Co., Ltd. Class A	21,100	97,568	PICC Property & Casualty Co., Ltd. Class H	2,759,803	1,938,645
China Petroleum & Chemical Corporation Class A	100,700	58,155	Ping An Bank Co., Ltd. Class A	50,900	114,340
China Railway Construction Corporation, Ltd. Class A	75,200	92,287	Ping An Insurance Group Co. of China, Ltd. Class A	20,100	226,914
China Shipbuilding Industry Co., Ltd. Class A*	102,700	66,015	Ping An Insurance Group Co. of China, Ltd. Class H	827,496	8,590,110
China State Construction Engineering Corporation, Ltd. Class A	128,500	96,635	SAIC Motor Corporation, Ltd. Class A	24,600	69,606
China Tourism Group Duty Free Corporation, Ltd. Class A	13,112	432,458	Sany Heavy Industry Co., Ltd. Class A	601,800	2,219,489
China United Network Communications, Ltd. Class A	226,600	162,671	SF Holding Co., Ltd. Class A	46,799	563,694
China Vanke Co., Ltd. Class H	78,650	241,759	Shanghai International Airport Co., Ltd. Class A	160,700	1,638,124
China Yangtze Power Co., Ltd. Class A	747,251	2,113,266	Shanghai Pudong Development Bank Co., Ltd. Class A	60,200	83,557
CITIC Securities Co., Ltd. Class A	48,700	217,040	Shenwan Hongyuan Group Co., Ltd. Class A	160,100	125,879
Contemporary Amperex Technology Co., Ltd. Class A	40,699	1,264,767	Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	17,100	879,409
COSCO SHIPPING Holdings Co., Ltd. Class H*	207,500	102,367	Sinopharm Group Co., Ltd. Class H	297,600	628,889
Country Garden Holdings Co., Ltd. CRRC Corporation, Ltd. Class A	207,632	257,095	Sunac China Holdings, Ltd.	75,859	298,869
CRRC Corporation, Ltd. Class H	92,300	74,985	Suning.com Co., Ltd. Class A	70,175	94,406
Foshan Haitian Flavouring & Food Co., Ltd. Class A	16,440	394,415	Sunny Optical Technology Group Co., Ltd.	156,900	2,437,022
Gree Electric Appliances, Inc. of Zhuhai Class A	186,300	1,472,681	TAL Education Group ADR*	28,637	2,177,558
Guotai Junan Securities Co., Ltd. Class A	45,900	124,164	Tencent Holdings, Ltd.	538,830	36,394,405
Haier Smart Home Co., Ltd. Class A	90,400	292,279	Vipshop Holdings, Ltd. ADR*	8,678	135,724
Haitong Securities Co., Ltd. Class A*	60,600	127,127	Will Semiconductor, Ltd. Class A	25,758	678,179
Hangzhou Hikvision Digital Technology Co., Ltd. Class A	98,700	557,759	Wuhan Raycus Fiber Laser Technologies Co., Ltd. Class A	135,103	1,244,507
Hangzhou Robam Appliances Co., Ltd. Class A	120,099	581,883	WuXi AppTec Co., Ltd. Class H 144A	72,768	1,052,281
Huatai Securities Co., Ltd. Class A	39,636	120,693	Yifeng Pharmacy Chain Co., Ltd. Class A	177,958	2,610,892
Huaxia Bank Co., Ltd. Class A	66,807	60,504	Yonghui Superstores Co., Ltd. Class A	87,700	101,532
Industrial & Commercial Bank of China, Ltd. Class A	169,700	123,297	Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	198,530	656,819
Industrial Bank Co., Ltd. Class A	40,800	97,332	Zhuzhou CRRC Times Electric Co., Ltd. Class H	136,700	459,316
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	54,262	309,280			<u>154,830,147</u>
			Czech Republic — 0.1%		
			Moneta Money Bank AS 144A	206,572	<u>474,353</u>

	Shares	Value		Shares	Value
Egypt — 0.0%			Wuxi Biologics Cayman, Inc. 144A*	68,000	\$ 1,666,549
Commercial International Bank Egypt SAE GDR	75,617	\$ 324,122	Xiaomi Corporation Class B 144A*	320,400	867,331
			Xinyi Solar Holdings, Ltd.	582,000	927,853
Greece — 0.2%					<u>55,026,812</u>
Hellenic Exchanges - Athens Stock Exchange SA	51,221	169,554	Hungary — 0.3%		
JUMBO SA	31,730	555,538	OTP Bank Nyrt PLC*	54,744	<u>1,647,726</u>
Sarantis SA	58,098	581,719	India — 8.8%		
		<u>1,306,811</u>	Abbott India, Ltd.	1,136	254,440
Hong Kong — 8.9%			AIA Engineering, Ltd.	20,582	516,825
3SBio, Inc. 144A*	1,443,500	1,635,535	Amber Enterprises India, Ltd.	24,788	686,474
AIA Group, Ltd.	890,225	8,848,923	Ambuja Cements, Ltd.	91,621	269,694
Alibaba Group Holding, Ltd.*	29,900	1,097,662	Atul, Ltd.	4,856	403,534
Alibaba Health Information Technology, Ltd.*	602,000	1,480,358	Avenue Supermarts, Ltd. 144A*	22,467	671,674
ANTA Sports Products, Ltd.	75,000	782,732	Bharti Airtel, Ltd.	372,454	2,129,521
Brilliance China Automotive Holdings, Ltd.	742,000	701,235	Coal India, Ltd.	382,128	603,101
BYD Electronic International Co., Ltd.	13,000	65,975	Colgate-Palmolive India, Ltd.	5,631	109,581
China Hongqiao Group, Ltd.	868,000	543,781	Crompton Greaves Consumer Electricals, Ltd.*	99,554	394,943
China Jinmao Holdings Group, Ltd.	168,000	93,537	Divi's Laboratories, Ltd.	18,300	757,632
China Mobile, Ltd.	511,996	3,286,649	Dr. Reddy's Laboratories, Ltd.	28,012	1,961,757
China Overseas Land & Investment, Ltd.	648,633	1,638,432	GAIL India, Ltd.	1,185,879	1,401,285
China Resources Cement Holdings, Ltd.	680,398	935,378	Grasim Industries, Ltd.	14,183	143,562
China Resources Land, Ltd.	1,011,987	4,615,495	HCL Technologies, Ltd.	293,313	3,233,807
China Traditional Chinese Medicine Holdings Co., Ltd.	482,000	202,574	Hero MotoCorp, Ltd.	6,748	288,028
CITIC, Ltd.	2,385,000	1,768,419	Hindalco Industries, Ltd.	176,558	421,873
CSPC Pharmaceutical Group, Ltd.	757,177	1,478,046	Hindustan Petroleum Corporation, Ltd.	28,273	69,209
Dali Foods Group Co., Ltd. 144A	132,500	81,149	Housing Development Finance Corporation, Ltd.	244,223	5,788,744
ENN Energy Holdings, Ltd.	100,500	1,102,812	ICICI Bank, Ltd.*	299,176	1,446,590
FIT Hon Teng, Ltd. 144AΔ*	737,385	289,260	ICICI Lombard General Insurance Co., Ltd. 144A	36,932	650,446
Haier Electronics Group Co., Ltd.	35,000	127,243	Info Edge India, Ltd.	21,921	1,082,290
Hengan International Group Co., Ltd.	275,600	2,017,411	Infosys, Ltd.	79,828	1,097,647
Hong Kong Exchanges and Clearing, Ltd.	32,762	1,542,222	Infosys, Ltd. ADR	121,364	1,676,037
Kingboard Holdings, Ltd.	34,500	114,140	Kotak Mahindra Bank, Ltd.*	62,939	1,086,700
Kingboard Laminates Holdings, Ltd.	518,074	717,063	Larsen & Toubro Infotech, Ltd. 144A	15,174	524,690
Kunlun Energy Co., Ltd.	844,000	557,312	LIC Housing Finance, Ltd.	366,971	1,380,095
Lenovo Group, Ltd.	510,000	337,193	Mahindra & Mahindra, Ltd.	601,816	4,975,637
Longfor Group Holdings, Ltd. 144A	48,384	274,153	Marico, Ltd.	993,472	4,893,517
Meituan Dianping Class B*	224,800	7,081,493	Maruti Suzuki India, Ltd.	10,154	930,881
Minth Group, Ltd.	190,000	829,681	Motherson Sumi Systems, Ltd.	280,879	439,634
Nexteer Automotive Group, Ltd.	292,000	204,570	Navin Fluorine International, Ltd.	31,465	942,606
Semiconductor Manufacturing International Corporation*	356,500	834,619	NTPC, Ltd.	970,153	1,122,471
Shenzhen International Holdings, Ltd.	36,500	58,234	Oil & Natural Gas Corporation, Ltd.	829,659	780,693
Shimao Group Holdings, Ltd.	33,000	137,674	Power Grid Corporation of India, Ltd.	688,728	1,518,933
Sino Biopharmaceutical, Ltd.Δ	699,000	765,435	Prestige Estates Projects, Ltd.	119,093	407,308
Sinotruk Hong Kong, Ltd.	460,000	1,185,498	Reliance Industries, Ltd.	5,569	168,896
Techtronic Industries Co., Ltd.	65,000	864,221	Route Mobile, Ltd.*	37,346	408,361
Topsports International Holdings, Ltd. 144A	367,000	510,224	SBI Life Insurance Co., Ltd. 144A*	40,024	440,448
Uni-President China Holdings, Ltd.	610,000	559,434	Shriram Transport Finance Co., Ltd.	24,072	203,185
Vitasoy International Holdings, Ltd.Δ	564,000	2,199,307	Tata Consultancy Services, Ltd.	195,737	6,622,259
			TeamLease Services, Ltd.*	15,018	447,542
			Tech Mahindra, Ltd.	21,240	228,596
			Wipro, Ltd.	261,193	1,111,526

EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Zee Entertainment Enterprises, Ltd.	50,580	\$ 143,776	Intercorp Financial Services, Inc.	7,526	\$ 176,861
		<u>54,836,448</u>			<u>5,315,048</u>
Indonesia — 1.2%			Philippines — 0.5%		
PT Adaro Energy Tbk	7,399,100	568,297	Ayala Land, Inc.	2,780,700	1,711,399
PT Astra International Tbk	784,400	236,176	BDO Unibank, Inc.	34,770	62,043
PT Bank Central Asia Tbk	2,053,416	3,748,317	International Container Terminal Services, Inc.	110,800	252,775
PT Bank Mandiri Persero Tbk	151,800	50,766	JG Summit Holdings, Inc.	34,530	43,021
PT Bank Negara Indonesia Persero Tbk	757,431	227,208	Jollibee Foods Corporation	136,680	409,752
PT BFI Finance Indonesia Tbk	11,433,900	312,407	Metro Pacific Investments Corporation	2,038,000	147,261
PT Indofood Sukses Makmur Tbk	1,232,536	594,459	PLDT, Inc.	4,180	114,871
PT Link Net Tbk	2,617,800	310,822	SM Prime Holdings, Inc.	381,000	232,187
PT Map Aktif Adiperkasa*	684,700	92,065			<u>2,973,309</u>
PT Pakuwon Jati Tbk*	9,829,000	235,282			
PT Perusahaan Gas Negara Tbk	247,900	15,510	Poland — 0.8%		
PT Semen Indonesia Persero Tbk	630,200	389,880	Bank Polska Kasa Opieki SA*	154,280	2,009,684
PT United Tractors Tbk	471,360	724,214	Cyfrowy Polsat SA	35,783	250,439
		<u>7,505,403</u>	Dino Polska SA 144A*	15,451	908,916
			Orange Polska SA*	48,087	85,105
Malaysia — 0.8%			Polski Koncern Naftowy ORLEN SA	71,634	850,160
DiGi.Com Bhd	195,300	189,846	Polskie Gornictwo Naftowe i Gazownictwo SA	152,128	199,024
Hartalega Holdings Bhd	116,400	455,903	Powszechna Kasa Oszczednosci Bank Polski SA*	82,239	451,362
Malayan Banking Bhd	389,816	678,127			<u>4,754,690</u>
Malaysia Airports Holdings	63,100	72,468	Qatar — 0.1%		
MISC Bhd	198,100	358,436	Industries Qatar QSC	17,530	47,626
Petronas Chemicals Group Bhd	78,100	105,819	Qatar Islamic Bank SAQ	6,620	30,032
Petronas Gas Bhd	61,100	242,280	Qatar National Bank QPSC	108,220	541,796
RHB Bank Bhd	388,000	427,228			<u>619,454</u>
Sime Darby Bhd	882,300	529,877	Russia — 1.4%		
Telekom Malaysia Bhd	178,500	177,812	Gazprom PJSC ADR	170,565	742,289
Tenaga Nasional Bhd	80,600	203,953	LUKOIL PJSC ADR	36,547	2,111,720
Top Glove Corporation Bhd	671,500	1,346,364	LUKOIL PJSC ADR (OTC Exchange)	17,105	981,998
		<u>4,788,113</u>	MMC Norilsk Nickel PJSC ADR	27,725	668,815
			Novatek PJSC GDR	1,991	272,537
Mexico — 1.8%			PhosAgro PJSC GDR	10,672	128,284
Alfa SAB de CV Series A	732,400	453,786	Polyus PJSC GDR	7,128	750,955
Alpek SAB de CV	1,177,800	824,031	Rosneft Oil Co. PJSC GDR	16,843	82,736
America Movil SAB de CV, Series L	2,487,500	1,553,598	Sberbank of Russia PJSC ADR*	189,535	2,212,719
Arca Continental SAB de CV	106,322	458,293	Sberbank of Russia PJSC ADR (OTC Exchange)*	14,170	165,364
Bolsa Mexicana de Valores SAB de CVA	191,600	432,219	Severstal PAO GDRΔ	20,309	257,846
Fomento Economico Mexicano SAB de CV ADR	61,100	3,433,209	Surgutneftegas PJSC ADR	19,506	85,892
Gruma SAB de CV Series B	18,385	203,460			<u>8,461,155</u>
Grupo Financiero Banorte SAB de CV Series O*	69,310	239,450	Saudi Arabia — 0.7%		
Grupo Mexico SAB de CV Series B	34,500	87,812	Advanced Petrochemical Co.	7,684	121,301
Kimberly-Clark de Mexico SAB de CV Series A	512,601	809,998	Alinma Bank*	190,496	831,248
Wal-Mart de Mexico SAB de CV	1,055,913	2,526,665	Arab National Bank	50,894	276,223
		<u>11,022,521</u>	Bank Al	222,747	833,806
			Bank AlBilad	17,350	112,023
Netherlands — 0.3%			Banque Saudi Fransi	21,140	182,719
Yandex NV Class AΔ*	25,037	1,633,664	Jarir Marketing Co.	4,417	221,131
			National Commercial Bank	8,208	81,534
Peru — 0.8%					
Alicorp SAA Class C	138,338	294,442			
Banco BBVA Peru SA	230,192	153,947			
Credicorp, Ltd.	37,824	4,689,798			

	Shares	Value		Shares	Value
Riyad Bank	71,861	\$ 358,136	Meritz Securities Co., Ltd.	32,535	\$ 90,164
Samba Financial Group	39,247	282,291	NAVER Corporation	6,847	1,739,968
Saudi Arabian Oil Co. 144A	61,418	588,196	NCSoft Corporation	8,729	6,015,446
Saudi Basic Industries Corporation	25,575	604,012	Orion Corporation	7,819	876,131
		<u>4,492,620</u>	Pearl Abyss Corporation*	5,604	965,061
Slovenia — 0.1%			POSCO	15,331	2,566,621
Nova Ljubljanska Banka dd GDR*	74,232	646,432	Posco International Corporation	47,688	544,549
South Africa — 4.4%			Samsung Electro-Mechanics Co., Ltd.	19,546	2,316,385
Absa Group, Ltd.	16,082	85,211	Samsung Electronics Co., Ltd.	386,051	19,165,178
Anglo American Platinum, Ltd.	14,285	989,022	Samsung Engineering Co., Ltd.*	52,821	474,568
AngloGold Ashanti, Ltd. ADR	64,698	1,706,733	Samsung Fire & Marine Insurance Co., Ltd.	20,288	3,160,551
Aspen Pharmacare Holdings, Ltd.*	108,857	777,137	Samsung SDS Co., Ltd.	2,574	372,631
Bid Corporation, Ltd.	16,569	254,919	Samsung Securities Co., Ltd.	2,582	67,473
Clicks Group, Ltd.	111,726	1,482,988	SK Hynix, Inc.	168,519	<u>12,079,906</u>
Discovery, Ltd.	290,163	2,203,131			70,049,699
Gold Fields, Ltd. ADR	182,936	2,248,283			
Harmony Gold Mining Co., Ltd. ADR Δ *	193,483	1,019,655	Taiwan — 13.3%		
Impala Platinum Holdings, Ltd. Δ	14,110	122,598	Accton Technology Corporation	235,000	1,818,121
JSE, Ltd.	65,072	455,504	Acer, Inc.	549,000	473,042
Kumba Iron Ore, Ltd.	3,398	100,378	Advantech Co., Ltd.	100,087	1,012,814
Mr Price Group, Ltd.	23,986	188,085	Airtac International Group	52,000	1,182,940
Naspers, Ltd. N Shares	73,149	12,919,862	ASE Technology Holding Co., Ltd.	33,000	67,943
Northam Platinum, Ltd.*	35,346	359,262	Catcher Technology Co., Ltd.	45,000	284,332
Old Mutual, Ltd.	458,889	282,853	Chailease Holding Co., Ltd.	132,360	606,310
Pick n Pay Stores, Ltd.	306,646	859,524	China Life Insurance Co., Ltd.	647,249	446,790
Santam, Ltd.	18,437	267,104	Chroma ATE, Inc.	201,000	1,071,412
Sasol, Ltd.*	39,103	300,658	Foxconn Technology Co., Ltd.	136,000	243,126
Standard Bank Group, Ltd.	87,897	564,542	Globalwafers Co., Ltd.	125,000	1,672,538
Transaction Capital, Ltd.	333,945	430,433	Hon Hai Precision Industry Co., Ltd.	1,155,000	3,105,231
Woolworths Holdings, Ltd.	28,545	59,872	Largan Precision Co., Ltd.	49,500	5,796,922
		<u>27,677,754</u>	Lite-On Technology Corporation	280,000	448,476
South Korea — 11.3%			MediaTek, Inc.	384,396	8,144,956
BGF retail Co., Ltd.	7,555	799,008	momo.com, Inc.	16,000	389,466
Big Hit Entertainment Co., Ltd.*	500	57,717	Nanya Technology Corporation	319,000	641,134
BNK Financial Group, Inc.	14,001	60,579	Nien Made Enterprise Co., Ltd.	37,000	442,152
CJ Corporation	3,160	219,427	Pegatron Corporation	448,000	994,743
Daelim Industrial Co., Ltd.	7,854	519,097	Phison Electronics Corporation	33,000	304,339
Doosan Bobcat, Inc.	2,267	52,331	Powertech Technology, Inc.	314,763	946,573
Fila Holdings Corporation	10,251	320,344	President Chain Store Corporation	591,000	5,379,351
Hana Financial Group, Inc.	8,272	198,719	Quanta Computer, Inc.	110,000	288,854
Hankook Tire & Technology Co., Ltd.	18,122	488,330	Silergy Corporation	46,000	2,727,198
Hanwha Corporation	14,904	320,455	Taiwan Semiconductor Manufacturing Co., Ltd.	1,546,978	23,272,858
Hyundai Engineering & Construction Co., Ltd.	25,610	664,794	Taiwan Semiconductor Manufacturing Co., Ltd. ADR	185,606	15,047,079
Hyundai Glovis Co., Ltd.	6,583	809,418	Taiwan Union Technology Corporation	64,000	249,122
Hyundai Mobis Co., Ltd.	2,770	543,429	Tong Hsing Electronic Industries, Ltd.	103,577	480,730
Kia Motors Corporation	131,838	5,286,959	United Microelectronics Corporation	2,797,000	2,758,899
Korea Investment Holdings Co., Ltd.	4,298	265,635	Win Semiconductors Corporation	52,000	518,502
Korea Zinc Co., Ltd.	3,455	1,115,076	Wistron Corporation	1,592,000	<u>1,651,016</u>
Kumho Petrochemical Co., Ltd.	5,614	526,669			82,466,969
LG Chem, Ltd.	2,816	1,571,806	Thailand — 1.0%		
LG Electronic, Inc.	35,139	2,752,542	Advanced Info Service PCL NVDR	263,100	1,425,346
LG Household & Health Care, Ltd.	1,137	1,403,121	Airports of Thailand PCL	312,000	556,308
LG Innotek Co., Ltd.	11,449	1,510,898	Bangkok Bank PCL NVDR Δ	238,670	727,226
LG Uplus Corporation	13,101	128,713			

EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Central Pattana PCL NVDR	99,700	\$ 134,496	Banco Pan SA		
Charoen Pokphand Foods PCL NVDR	177,200	157,061	0.03%∅	224,140	\$ 322,087
Indorama Ventures PCL NVDR	1,095,200	733,528	Lojas Americanas SA		
Kasikornbank PCL NVDR	25,900	63,226	0.00%*	246,600	1,240,487
PTT Exploration & Production PCL	270,900	675,380	Petroleo Brasileiro SA		
Thai Union Group PCL NVDR	2,944,500	1,308,930	0.00%∅∅	73,200	256,778
Total Access Communication PCL NVDR	453,700	463,841			<u>2,322,547</u>
		<u>6,245,342</u>	Total Foreign Preferred Stocks		<u>2,322,547</u>
			(Cost \$2,899,555)		
Turkey — 0.1%			MONEY MARKET FUNDS — 5.9%		
Eregli Demir ve Celik Fabrikalari TAS	233,988	286,799	GuideStone Money Market Fund,		
Haci Omer Sabanci Holding AS	110,799	119,034	0.02%		
Mavi Giyim Sanayi Ve Ticaret AS			(Institutional Class)∅∞	19,616,722	19,616,722
Class B 144A*	50,474	251,365	Northern Institutional Liquid Assets		
Sok Marketler Ticaret AS*	181,923	281,023	Portfolio (Shares), 0.10%∅§	1,846,734	1,846,734
Türkiye Is Bankasi AS Class C*	42,265	29,261	Northern Institutional		
		<u>967,482</u>	U.S. Government Portfolio		
			(Shares), 0.00%∅	15,111,335	<u>15,111,335</u>
United Kingdom — 2.5%			Total Money Market Funds		
Anglo American PLC	121,996	2,951,523	(Cost \$36,574,791)		<u>36,574,791</u>
Antofagasta PLC	339,920	4,486,004	TOTAL INVESTMENTS — 99.0%		
Network International Holdings PLC			(Cost \$545,602,439)		<u>614,335,855</u>
144AA*	390,645	1,373,945	Other Assets in Excess of		
TCS Group Holding PLC GDR	27,776	732,598	Liabilities — 1.0%		<u>6,047,874</u>
Unilever PLC	100,050	6,168,407	NET ASSETS — 100.0%		<u>\$620,383,729</u>
		<u>15,712,477</u>			
Total Foreign Common Stocks					
(Cost \$486,158,639)		<u>550,666,200</u>			
FOREIGN PREFERRED STOCKS — 0.4%					
Brazil — 0.4%					
Banco Bradesco SA					
8.80%∅	144,992	503,195			

Futures Contracts outstanding at September 30, 2020:

Future Type	Expiration Date	Open Long (Short) Contracts	Notional Market Value of Contracts	Value and Unrealized Appreciation (Depreciation)
HSCEI	10/2020	26	\$ 1,573,409	\$ 668
MSCI Singapore Index	10/2020	(383)	(7,931,878)	12,286
MSCI Taiwan Index	10/2020	305	15,036,500	270,332
SGX Nifty 50 Index	10/2020	(166)	(3,736,328)	(11,574)
FTSE KLCI	10/2020	(40)	(723,619)	2,455
KOSPI2 Index	12/2020	132	8,745,917	(130,729)
FTSE/JSE Top 40 Index	12/2020	(152)	(4,571,978)	160,665
Mexican Bolsa Index	12/2020	30	508,283	11,703
SET50 Index	12/2020	(256)	(1,258,046)	12,871
MSCI Emerging Markets E-Mini	12/2020	562	<u>30,586,850</u>	<u>(102,639)</u>
Total Futures Contracts outstanding at September 30, 2020			<u>\$38,229,110</u>	<u>\$ 226,038</u>

Forward Foreign Currency Contracts outstanding at September 30, 2020:

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
12/16/20	South Korean Won	20,901,668,000	U.S. Dollars	17,691,060	CITI	\$ 237,053
12/16/20	U.S. Dollars	7,518,366	Hungarian Forint	2,270,000,000	CITI	205,725
12/16/20	Indian Rupees	1,175,938,500	U.S. Dollars	15,668,885	CITI	184,511
12/16/20	U.S. Dollars	9,824,883	Brazilian Reals	54,398,000	CITI	159,882
12/16/20	U.S. Dollars	5,917,357	Czech Republic Koruna	133,000,000	CITI	149,260
12/16/20	U.S. Dollars	4,955,669	Colombian Pesos	18,500,000,000	CITI	141,488
12/16/20	U.S. Dollars	11,963,428	Mexican Pesos	264,801,000	CITI	94,985
12/17/20	South African Rand	147,220,000	U.S. Dollars	8,614,726	CITI	91,303
12/16/20	U.S. Dollars	6,668,599	Indonesian Rupiahs	98,678,997,212	CITI	89,967
12/16/20	Taiwan Dollars	172,090,000	U.S. Dollars	5,926,489	CITI	87,117
12/16/20	U.S. Dollars	7,091,872	Israeli Shekels	24,015,000	CITI	73,030
12/16/20	U.S. Dollars	4,908,684	Chilean Pesos	3,807,772,625	CITI	54,463
12/16/20	Mexican Pesos	72,300,000	U.S. Dollars	3,188,400	CITI	52,103
12/16/20	Chinese Offshore Yuan	43,024,000	U.S. Dollars	6,271,593	CITI	35,940
12/16/20	U.S. Dollars	1,274,725	Russian Rubles	97,620,000	CITI	28,292
12/16/20	U.S. Dollars	503,165	Polish Zloty	1,880,000	CITI	16,687
12/16/20	Philippine Pesos	159,001,000	U.S. Dollars	3,257,291	CITI	13,977
12/16/20	Chilean Pesos	2,610,000,000	U.S. Dollars	3,316,658	CITI	10,620
12/16/20	U.S. Dollars	1,624,119	Thai Baht	51,174,000	CITI	9,305
12/17/20	U.S. Dollars	267,881	South African Rand	4,400,000	CITI	7,682
10/10/23	U.S. Dollars	1,196,266	Chinese Offshore Yuan	8,649,000	SC	5,208
12/16/20	Hong Kong Dollars	76,372,000	U.S. Dollars	9,850,127	CITI	1,263
12/16/20	U.S. Dollars	176,901	Singapore Dollars	240,000	CITI	1,065
12/16/20	U.S. Dollars	1,308,673	Indian Rupees	97,011,000	CITI	821
12/16/20	Israeli Shekels	108,000	U.S. Dollars	31,042	CITI	523
12/16/20	U.S. Dollars	28,217	Peruvian Nuevo Soles	100,000	CITI	475
12/16/20	Thai Baht	3,119,000	U.S. Dollars	98,153	CITI	268
12/16/20	U.S. Dollars	23,644	Euro	20,000	CITI	152
12/16/20	Saudi Riyals	3,055,000	U.S. Dollars	814,129	CITI	95
12/16/20	Russian Rubles	330,000	U.S. Dollars	4,181	CITI	33
12/16/20	U.S. Dollars	2,698	South Korean Won	3,139,000	CITI	5
12/16/20	U.S. Dollars	26,656	Saudi Riyals	100,000	CITI	3
Subtotal Appreciation						\$ 1,753,301
12/16/20	Hong Kong Dollars	1,900,000	U.S. Dollars	245,085	CITI	\$ —
12/16/20	Saudi Riyals	1,502,000	U.S. Dollars	400,324	CITI	(9)
12/16/20	Israeli Shekels	7,000	U.S. Dollars	2,064	CITI	(18)
12/16/20	U.S. Dollars	135,369	Saudi Riyals	508,000	CITI	(24)
12/16/20	U.S. Dollars	23,461	Euro	20,000	CITI	(31)
12/16/20	U.S. Dollars	11,934	Mexican Pesos	271,000	CITI	(212)
12/16/20	U.S. Dollars	67,971	Philippine Pesos	3,316,000	CITI	(252)
12/16/20	Peruvian Nuevo Soles	629,874	U.S. Dollars	175,194	CITI	(450)
12/16/20	U.S. Dollars	594,061	Thai Baht	18,847,000	CITI	(664)
12/16/20	U.S. Dollars	3,333,265	Hong Kong Dollars	25,848,000	CITI	(925)
12/16/20	U.S. Dollars	203,209	Israeli Shekels	700,000	CITI	(1,379)
12/16/20	U.S. Dollars	330,490	Polish Zloty	1,288,000	CITI	(2,799)
12/16/20	Euro	253,000	U.S. Dollars	300,623	CITI	(3,451)
12/16/20	U.S. Dollars	498,226	Czech Republic Koruna	11,600,000	CITI	(4,856)
12/16/20	South Korean Won	4,838,232,000	U.S. Dollars	4,156,230	CITI	(6,304)
12/16/20	U.S. Dollars	2,905,655	Chilean Pesos	2,284,572,375	CITI	(6,762)
12/16/20	Polish Zloty	656,000	U.S. Dollars	178,467	CITI	(8,717)
12/16/20	U.S. Dollars	1,555,186	Indonesian Rupiahs	23,470,627,000	CITI	(9,530)
12/16/20	Thai Baht	31,848,000	U.S. Dollars	1,014,816	CITI	(9,840)
12/16/20	U.S. Dollars	686,581	Taiwan Dollars	19,962,000	CITI	(10,982)
12/16/20	Chinese Offshore Yuan	24,179,000	U.S. Dollars	3,556,419	CITI	(11,656)

EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
12/17/20	U.S. Dollars	963,650	South African Rand	16,503,000	CITI	\$ (12,274)
12/17/20	South African Rand	35,177,000	U.S. Dollars	2,094,393	CITI	(14,159)
12/16/20	U.S. Dollars	2,144,402	Colombian Pesos	8,300,000,000	CITI	(15,474)
12/16/20	U.S. Dollars	3,705,226	Singapore Dollars	5,080,000	CITI	(16,646)
12/16/20	Indian Rupees	391,139,500	U.S. Dollars	5,294,956	CITI	(21,815)
12/16/20	Brazilian Reals	7,246,000	U.S. Dollars	1,320,778	CITI	(33,367)
12/16/20	U.S. Dollars	6,382,908	Indian Rupees	476,000,000	CITI	(34,278)
12/16/20	U.S. Dollars	5,858,859	Hungarian Forint	1,830,000,000	CITI	(36,354)
07/16/25	U.S. Dollars	3,253,457	Chinese Offshore Yuan	24,819	MSCS	(37,455)
12/16/20	U.S. Dollars	2,896,796	South Korean Won	3,443,595,000	CITI	(56,900)
12/16/20	Czech Republic Koruna	32,700,000	U.S. Dollars	1,483,261	CITI	(65,089)
12/16/20	Russian Rubles	251,569,000	U.S. Dollars	3,278,382	CITI	(66,295)
12/16/20	Chilean Pesos	4,425,011,000	U.S. Dollars	5,735,978	CITI	(94,890)
12/16/20	U.S. Dollars	11,626,672	Chinese Offshore Yuan	80,581,415	CITI	(186,966)
12/16/20	Hungarian Forint	1,719,656,000	U.S. Dollars	5,763,664	CITI	(223,916)
12/16/20	Mexican Pesos	374,993,000	U.S. Dollars	17,238,016	CITI	(430,741)
Subtotal Depreciation						<u>\$(1,425,480)</u>
Total Forward Foreign Currency Contracts outstanding at September 30, 2020						<u>\$ 327,821</u>

Swap Agreements outstanding at September 30, 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								
Increase in total return of Bovespa Index (At Termination)	Decrease in total return of Bovespa Index (At Termination)	10/14/2020	CITI	BRL	19,390,335	\$ 178,342	\$ —	\$ 178,342
Decrease in total return of HSCEI Index (At Termination)	Increase in total return of HSCEI Index (At Termination)	10/29/2020	JPM	HKD	48,776,000	11,151	—	11,151
Decrease in total return of HSCEI Index (At Termination)	Increase in total return of HSCEI Index (At Termination)	10/29/2020	CITI	HKD	7,035,000	2,229	—	2,229
Decrease in total return of BIST 30 Index (At Termination)	Increase in total return of BIST 30 Index (At Termination)	10/30/2020	GSC	TRY	9,223,748	27,753	—	27,753
Decrease in total return of Tel Aviv 35 Index (At Termination)	Increase in total return of Tel Aviv 35 Index (At Termination)	10/30/2020	GSC	ILS	523,264	911	—	911
Financing Index: 1-Month HIBOR - 0.50%	MSCI Hong Kong Net Return HKD Index	12/16/2020	GSC	HKD	57,271,028	528	—	528
Financing Index: 28-Day Mexico Interbank THIE + 0.20%	MSCI Mexico Net MXN Index	12/16/2020	GSC	MXN	37,459,754	53,280	—	53,280
MSCI Brazil Net Return BRL Index	Financing Index: Brazil Cetip Di Interbank Deposit Rate - 0.04%	12/16/2020	GSC	BRL	739,687	7,065	—	7,065
MSCI Emerging Markets Thailand Net Total Return USD Index	Financing Index: 1-Month ICE LIBOR USD + 0.05%	12/16/2020	GSC	USD	382,690	30,304	—	30,304
MSCI Singapore Net Return SGD Index	Financing Index: 1-Month SORF + 0.10%	12/16/2020	GSC	SGD	4,098,845	52,054	—	52,054

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)
Increase in total return of FTSE/JSE Shareholder Weighted Top 40 Index (At Termination)	Decrease in total return of FTSE/JSE Shareholder Weighted Top 40 Index (At Termination)	12/17/2020	GSC	ZAR	3,186,490	\$ 5,859	\$ —	\$ 5,859
Decrease in total return of WIG20 Index (At Termination)	Increase in total return of WIG20 Index (At Termination)	12/18/2020	CITI	PLN	445,120	2,018	—	2,018
Financing Index: 28-Day Mexico Interbank TIEE + 0.20%	MSCI Mexico Net MXN Index	12/21/2020	GSC	MXN	26,680,648	44,891	—	44,891
Subtotal Appreciation						\$ 416,385	\$ —	\$ 416,385
Decrease in total return of KOSPI 200 Index (At Termination)	Increase in total return of KOSPI 200 Index (At Termination)	10/12/2020	CITI	KRW	4,603,750,000	\$ (51,215)	\$ —	\$ (51,215)
Decrease in total return of KOSPI 200 Index (At Termination)	Increase in total return of KOSPI 200 Index (At Termination)	10/12/2020	GSC	KRW	3,331,962,500	(44,877)	—	(44,877)
Decrease in total return of TAIEX (At Termination)	Increase in total return of TAIEX (At Termination)	10/21/2020	GSC	TWD	69,848,800	(9,707)	—	(9,707)
Decrease in total return of TAIEX (At Termination)	Increase in total return of TAIEX (At Termination)	10/21/2020	CITI	TWD	110	(9,350)	—	(9,350)
Increase in total return of SGX Nifty 50 Index (At Termination)	Decrease in total return of SGX Nifty 50 Index (At Termination)	10/29/2020	CITI	USD	1,890,672	(9,633)	—	(9,633)
Financing Index: 1-Month ICE LIBOR USD - 0.10%	MSCI Emerging Markets Korea Net Total Return USD Index	12/16/2020	GSC	USD	272,890	(1,261)	—	(1,261)
Financing Index: 1-Month WIBOR + 0.30%	MSCI Poland Net Return PLN Index	12/16/2020	GSC	PLN	55,952	(381)	—	(381)
MSCI South Africa Net Return ZAR Index	Financing Index: 1-Month SAFE South Africa JIBAR - 0.25%	12/16/2020	GSC	ZAR	77,116,488	(2,080)	—	(2,080)
Subtotal Depreciation						\$(128,504)	\$ —	\$(128,504)
Net Total Return Swaps outstanding at September 30, 2020						\$ 287,881	\$ —	\$ 287,881

EMERGING MARKETS EQUITY FUND

SCHEDULE OF INVESTMENTS (Continued)

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$ 24,772,317	\$ 24,772,317	\$ —	\$ —
Foreign Common Stocks:				
Brazil	22,287,952	22,287,952	—	—
Canada	1,085,975	1,085,975	—	—
Chile	3,513,722	350,732	3,162,990	—
China	154,830,147	60,686,790	94,143,357	—
Greece	1,306,811	581,719	725,092	—
India	54,836,448	2,084,398	52,752,050	—
Mexico	11,022,521	11,022,521	—	—
Netherlands	1,633,664	1,633,664	—	—
Peru	5,315,048	5,315,048	—	—
Russia	8,461,155	1,147,362	7,313,793	—
South Africa	27,677,754	7,772,687	19,905,067	—
Taiwan	82,466,969	15,047,079	67,419,890	—
Turkey	967,482	251,365	716,117	—
Other^^	<u>175,260,552</u>	<u>—</u>	<u>175,260,552</u>	<u>—</u>
Total Foreign Common Stocks	<u>550,666,200</u>	<u>129,267,292</u>	<u>421,398,908</u>	<u>—</u>
Foreign Preferred Stocks	2,322,547	2,322,547	—	—
Money Market Funds	<u>36,574,791</u>	<u>36,574,791</u>	<u>—</u>	<u>—</u>
Total Assets - Investments in Securities	<u><u>\$614,335,855</u></u>	<u><u>\$192,936,947</u></u>	<u><u>\$421,398,908</u></u>	<u><u>\$ —</u></u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 1,753,301	\$ —	\$ 1,753,301	\$ —
Futures Contracts	470,980	470,980	—	—
Swap Agreements	<u>416,385</u>	<u>—</u>	<u>416,385</u>	<u>—</u>
Total Assets - Other Financial Instruments	<u><u>\$ 2,640,666</u></u>	<u><u>\$ 470,980</u></u>	<u><u>\$ 2,169,686</u></u>	<u><u>\$ —</u></u>
Liabilities:				
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ (1,425,480)	\$ —	\$ (1,425,480)	\$ —
Futures Contracts	(244,942)	(244,942)	—	—
Swap Agreements	<u>(128,504)</u>	<u>—</u>	<u>(128,504)</u>	<u>—</u>
Total Liabilities - Other Financial Instruments	<u><u>\$ (1,798,926)</u></u>	<u><u>\$ (244,942)</u></u>	<u><u>\$ (1,553,984)</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

September 30, 2020 (Unaudited)

	Shares	Value		Shares	Value
COMMON STOCKS — 52.5%					
Real Estate — 52.5%					
Agree Realty Corporation REITΔ	53,515	\$ 3,405,695	Weingarten Realty Investors REIT	46,442	\$ 787,656
Alexandria Real Estate Equities, Inc. REIT	26,583	4,253,280	Welltower, Inc. REIT	121,977	6,719,713
American Assets Trust, Inc. REIT	28,683	690,973			<u>119,574,298</u>
American Homes 4 Rent Class A REIT	67,163	1,912,802	Total Common Stocks		<u>119,574,298</u>
Apple Hospitality REIT, Inc.	80,065	769,425	(Cost \$119,033,719)		
AvalonBay Communities, Inc. REIT	15,598	2,329,405	FOREIGN COMMON STOCKS — 44.4%		
Boston Properties, Inc. REIT	16,679	1,339,324	Australia — 3.5%		
Brixmor Property Group, Inc. REIT	123,240	1,440,676	Dexus REIT	110,858	710,036
CyrusOne, Inc. REITΔ	35,542	2,489,006	Goodman Group REIT	62,765	812,646
DiamondRock Hospitality Co. REIT	169,502	859,375	GPT Group (The) REIT	491,770	1,383,446
Digital Realty Trust, Inc. REIT	24,237	3,557,022	Growthpoint Properties Australia, Ltd. REIT	214,567	517,854
Duke Realty Corporation REIT	53,877	1,988,061	Ingenia Communities Group REIT	102,483	337,578
EastGroup Properties, Inc. REIT	21,619	2,795,985	Mirvac Group REIT	893,324	1,400,373
Equinix, Inc. REIT	2,353	1,788,586	Scentre Group REIT	728,252	1,159,486
Equity LifeStyle Properties, Inc. REIT	52,783	3,235,598	Stockland REIT	336,382	918,937
Equity Residential REIT	33,700	1,729,821	Waypoint REIT	341,484	667,400
Essential Properties Realty Trust, Inc. REIT	200,182	3,667,334			<u>7,907,756</u>
Essex Property Trust, Inc. REIT	10,925	2,193,631	Austria — 0.1%		
Extra Space Storage, Inc. REIT	47,052	5,034,094	CA Immobilien Anlagen AGΔ	10,820	319,861
First Industrial Realty Trust, Inc. REIT	31,130	1,238,974	Belgium — 1.5%		
Healthpeak Properties, Inc. REIT	65,249	1,771,510	Aedifica SA REIT	9,206	1,124,331
Highwoods Properties, Inc. REIT	35,866	1,204,022	VGP NV	2,489	344,154
Invitation Homes, Inc. REIT	157,184	4,399,580	Warehouses De Pauw CVA REIT	35,861	1,305,023
Kimco Realty Corporation REIT	177,390	1,997,411	Xior Student Housing NV REIT	8,288	539,453
Life Storage, Inc. REIT	46,539	4,899,161			<u>3,312,961</u>
Medical Properties Trust, Inc. REIT	45,871	808,706	Canada — 3.0%		
Mid-America Apartment Communities, Inc. REIT	38,934	4,514,397	Canadian Apartment Properties REIT	62,876	2,193,376
NETSTREIT CorporationΔ	32,947	601,612	Dream Office REIT	32,963	449,310
New Senior Investment Group, Inc. REIT	46,606	186,424	Granite REIT	40,495	2,350,234
Omega Healthcare Investors, Inc. REIT	47,892	1,433,887	Minto Apartment REIT	63,160	867,083
Park Hotels & Resorts, Inc. REITΔ	118,946	1,188,271	Summit Industrial Income REIT	94,575	911,977
Physicians Realty Trust REIT	66,411	1,189,421			<u>6,771,980</u>
Piedmont Office Realty Trust, Inc. Class A REIT	76,375	1,036,409	France — 1.2%		
Prologis, Inc. REIT	124,226	12,499,620	Covivio REIT	2,797	196,402
QTS Realty Trust, Inc. Class A REITΔ	11,070	697,631	Gecina SA REIT	16,657	2,195,822
Realty Income Corporation REIT	87,918	5,341,019	Klepierre REITΔ	28,518	399,194
Rexford Industrial Realty, Inc. REIT	70,301	3,216,974			<u>2,791,418</u>
Sabra Health Care REIT, Inc.	84,669	1,167,162	Germany — 6.1%		
SBA Communications Corporation REIT	13,158	4,190,560	alstria office REIT-AG	43,832	609,495
Simon Property Group, Inc. REIT	45,409	2,937,054	Aroundtown SA*	150,700	756,492
SITE Centers Corporation REIT	115,126	828,907	Deutsche Wohnen SE	87,683	4,382,335
SL Green Realty Corporation REITΔ	22,159	1,027,513	LEG Immobilien AG	4,644	661,951
STORE Capital Corporation REIT	18,170	498,403	Vonovia SE	109,576	7,511,763
Summit Hotel Properties, Inc. REIT	46,074	238,663			<u>13,922,036</u>
Sun Communities, Inc. REIT	16,702	2,348,468	Hong Kong — 5.3%		
UDR, Inc. REIT	62,626	2,042,234	CK Asset Holdings, Ltd.	83,823	411,884
Ventas, Inc. REIT	73,471	3,082,843	ESR Cayman, Ltd. 144A*	87,800	274,148
			Link REIT	406,200	3,328,560
			New World Development Co., Ltd.	398,089	1,943,356
			Sun Hung Kai Properties, Ltd.	294,352	3,793,029
			Swire Properties, Ltd.	496,717	1,316,093

GLOBAL REAL ESTATE SECURITIES FUND

SCHEDULE OF INVESTMENTS (Continued)

	Shares	Value		Shares	Value
Wharf Holdings, Ltd. (The)	202,237	\$ 405,602			
Wharf Real Estate Investment Co., Ltd.	156,354	640,905			
		<u>12,113,577</u>			
Japan — 11.2%					
Activia Properties, Inc. REIT	387	1,473,867			
Daibiru Corporation	72,100	839,995			
Daiwa House REIT Investment Corporation	271	691,505			
Daiwa Securities Living Investments Corporation REIT	1,180	1,219,363			
Global One Real Estate Investment Corporation REITΔ	1,243	1,196,686			
GLP J-REIT	459	706,442			
Hoshino Resorts REIT, Inc.	79	398,375			
Hulic Reit, Inc.Δ	1,309	1,734,852			
Japan Hotel REIT Investment Corporation	615	303,874			
Japan Prime Realty Investment Corporation REIT	160	496,419			
Japan Real Estate Investment Corporation REITΔ	192	981,607			
Japan Retail Fund Investment Corporation REIT	361	558,475			
Kenedix Office Investment Corporation REITΔ	65	389,912			
Kenedix Residential Next Investment Corporation REIT	296	523,403			
Kenedix Retail REIT Corporation	672	1,356,243			
LaSalle Logiport REIT	375	627,953			
Mitsubishi Estate Co., Ltd.	214,182	3,244,345			
Mitsui Fudosan Co., Ltd.	155,003	2,697,314			
Mori Hills Investment Corporation REIT	384	499,817			
Mori Trust Hotel Reit, Inc.	976	1,014,105			
Mori Trust Sogo REIT, Inc.	614	776,622			
Nomura Real Estate Master Fund, Inc. REIT	794	994,700			
Sumitomo Realty & Development Co., Ltd.	72,912	2,158,424			
Tokyu Fudosan Holdings Corporation	144,800	625,494			
		<u>25,509,792</u>			
Netherlands — 0.6%					
Unibail-Rodamco-Westfield REITΔ	40,024	1,476,077			
Singapore — 3.5%					
Ascendas India Trust	446,900	452,196			
Ascendas REIT	276,411	661,433			
CapitaLand Mall Trust REIT	1,072,300	1,526,154			
CapitaLand, Ltd.Δ	692,704	1,384,967			
City Developments, Ltd.	111,990	630,444			
Frasers Centrepoint Trust REITΔ	217,491	384,501			
Frasers Logistics & Commercial Trust REIT	477,500	488,917			
Keppel DC REIT	242,933	519,253			
Mapletree Industrial Trust REIT	829,562	1,965,473			
		<u>8,013,338</u>			
			Spain — 0.7%		
			Arima Real Estate SOCIMI SA REIT*	45,187	\$ 460,921
			Inmobiliaria Colonial Socimi SA REIT	90,444	746,490
			Merlin Properties Socimi SA REIT	45,546	379,903
					<u>1,587,314</u>
			Sweden — 2.5%		
			Castellum ABA	53,426	1,213,533
			Fabege AB	155,474	2,150,164
			Fastighets AB Balder, B Shares*	30,507	1,545,615
			Nyfosa AB*	37,543	332,351
			Pandex AB*	29,686	340,329
					<u>5,581,992</u>
			Switzerland — 0.3%		
			PSP Swiss Property AG	6,517	787,259
			United Kingdom — 4.9%		
			Assura PLC REIT	661,517	658,465
			Big Yellow Group PLC REIT	48,039	643,928
			British Land Co. PLC (The) REIT	160,072	697,819
			Derwent London PLC REIT	38,283	1,267,527
			Grainger PLC	289,421	1,107,400
			Helical PLC	10,475	39,941
			Primary Health Properties PLC REIT	157,815	302,028
			PRS REIT PLC (The)	342,411	348,162
			Safestore Holdings PLC REIT	34,375	345,232
			Segro PLC REIT	230,096	2,765,191
			Supermarket Income REIT PLC	103,458	141,507
			Tritax Big Box REIT PLC	200,190	399,800
			Tritax EuroBox PLC 144A	225,362	250,711
			UNITE Group PLC (The) REIT*	131,564	1,422,560
			Urban & Civic PLC	104,996	285,866
			Workspace Group PLC REIT	59,499	412,809
					<u>11,088,946</u>
			Total Foreign Common Stocks (Cost \$100,789,825)		<u>101,184,307</u>
			MONEY MARKET FUNDS — 3.0%		
			GuideStone Money Market Fund, 0.02% (Institutional Class)Ø∞	6,224,419	6,224,419
			Northern Institutional Liquid Assets Portfolio (Shares), 0.10%Ø§	688,127	688,127
			Total Money Market Funds (Cost \$6,912,546)		<u>6,912,546</u>
			TOTAL INVESTMENTS — 99.9% (Cost \$226,736,090)		<u>227,671,151</u>
			Other Assets in Excess of Liabilities — 0.1%		331,606
			NET ASSETS — 100.0%		<u>\$228,002,757</u>

Futures Contracts outstanding at September 30, 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	12/2020	18	<u>\$3,340,620</u>	<u>\$35,700</u>

Forward Foreign Currency Contracts outstanding at September 30, 2020:

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counter- party	Net Unrealized Appreciation (Depreciation)
10/06/20	U.S. Dollars	107,733	Hong Kong Dollars	834,955	BBH	<u>\$1</u>
Total Forward Foreign Currency Contracts outstanding at September 30, 2020						<u>\$1</u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$119,574,298	\$119,574,298	\$ —	\$ —
Foreign Common Stocks:				
Canada	6,771,980	6,771,980	—	—
Germany	13,922,036	609,495	13,312,541	—
Spain	1,587,314	460,921	1,126,393	—
United Kingdom	11,088,946	815,476	10,273,470	—
Other^^	<u>67,814,031</u>	<u>—</u>	<u>67,814,031</u>	<u>—</u>
Total Foreign Common Stocks	<u>101,184,307</u>	<u>8,657,872</u>	<u>92,526,435</u>	<u>—</u>
Money Market Funds	<u>6,912,546</u>	<u>6,912,546</u>	<u>—</u>	<u>—</u>
Total Assets - Investments in Securities	<u>\$227,671,151</u>	<u>\$135,144,716</u>	<u>\$92,526,435</u>	<u>\$ —</u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 1	\$ —	\$ 1	\$ —
Futures Contracts	<u>35,700</u>	<u>35,700</u>	<u>—</u>	<u>—</u>
Total Assets - Other Financial Instruments	<u>\$ 35,701</u>	<u>\$ 35,700</u>	<u>\$ 1</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.

STRATEGIC ALTERNATIVES FUND

SCHEDULE OF INVESTMENTS

September 30, 2020 (Unaudited)

	Par	Value		Par	Value
ASSET-BACKED SECURITIES — 3.9%					
American Express Credit Account Master Trust, Series 2017-2, Class A (Floating, ICE LIBOR USD 1M + 0.45%), 0.60%, 09/16/24†	\$1,165,000	\$1,170,295	Hyundai Auto Lease Securitization Trust, Series 2020-A, Class A2 1.90%, 05/16/22 144A	\$ 686,794	\$ 691,770
American Express Credit Account Master Trust, Series 2019-4, Class A (Floating, ICE LIBOR USD 1M + 0.24%), 0.39%, 04/15/24†	500,000	501,305	Hyundai Auto Lease Securitization Trust, Series 2020-B, Class A2 0.36%, 01/17/23 144A	650,000	650,275
Capital One Multi-Asset Execution Trust, Series 2016-A7, Class A7 (Floating, ICE LIBOR USD 1M + 0.51%), 0.66%, 09/16/24†	791,000	795,433	Mercedes-Benz Auto Lease Trust, Series 2020-B, Class A2 0.31%, 02/15/23†††	610,000	609,990
Capital One Prime Auto Receivables Trust, Series 2019-1, Class A2 2.58%, 04/15/22	288,846	290,194	Navient Student Loan Trust, Series 2019-1A, Class A1 (Floating, ICE LIBOR USD 1M + 0.33%), 0.48%, 12/27/67 144A †	100,044	100,067
CARDS II Trust, Series 2019-1A, Class A (Floating, ICE LIBOR USD 1M + 0.39%), 0.54%, 05/15/24 144A †	370,000	370,827	Navient Student Loan Trust, Series 2019-4A, Class A1 (Floating, ICE LIBOR USD 1M + 0.28%), 0.43%, 07/25/68 144A †	385,358	383,573
Chase Issuance Trust, Series 2016-A3, Class A3 (Floating, ICE LIBOR USD 1M + 0.55%), 0.70%, 06/15/23†	500,000	501,951	Navient Student Loan Trust, Series 2019-7A, Class A1 (Floating, ICE LIBOR USD 1M + 0.50%, 0.50% Floor), 0.65%, 01/25/68 144A †	524,636	523,304
Chase Issuance Trust, Series 2017-A2, Class A (Floating, ICE LIBOR USD 1M + 0.40%), 0.55%, 03/15/24†	1,125,000	1,130,527	Nissan Auto Receivables Owners Trust, Series 2019-C, Class A2B (Floating, ICE LIBOR USD 1M + 0.24%), 0.39%, 09/15/22†	348,945	349,265
Citibank Credit Card Issuance Trust, Series 2016-A3, Class A3 (Floating, ICE LIBOR USD 1M + 0.49%), 0.64%, 12/07/23†	1,125,000	1,131,239	Tesla Auto Lease Trust, Series 2020-A, Class A2 0.55%, 05/22/23 144A	500,000	500,897
Evergreen Credit Card Trust, Series 2019-1, Class A (Floating, ICE LIBOR USD 1M + 0.48%), 0.63%, 01/15/23 144A †	1,080,000	1,081,254	USAA Auto Owner Trust, Series 2019-1, Class A2 2.26%, 02/15/22	108,708	108,924
Ford Credit Auto Lease Trust, Series 2019-B, Class A2B (Floating, ICE LIBOR USD 1M + 0.26%), 0.41%, 02/15/22†	228,300	228,355	Verizon Owner Trust, Series 2017-3A, Class A1A 2.06%, 04/20/22 144A	61,243	61,423
Ford Credit Auto Owner Trust, Series 2019-A, Class A2A 2.78%, 02/15/22	91,465	91,787	Verizon Owner Trust, Series 2019-A, Class A1B (Floating, ICE LIBOR USD 1M + 0.33%), 0.49%, 09/20/23†	605,000	606,297
Ford Credit Auto Owner Trust, Series 2019-B, Class A2B (Floating, ICE LIBOR USD 1M + 0.24%), 0.39%, 02/15/22†	95,395	95,421	Verizon Owner Trust, Series 2019-B, Class A1B (Floating, ICE LIBOR USD 1M + 0.45%), 0.61%, 12/20/23†	525,000	527,216
Ford Credit Auto Owner Trust, Series 2020-A, Class A2 1.03%, 10/15/22	96,567	96,886	Volkswagen Auto Loan Enhanced Trust, Series 2020-1, Class A2A 0.93%, 12/20/22	1,000,000	1,003,564
Golden Credit Card Trust, Series 2017-4A, Class A (Floating, ICE LIBOR USD 1M + 0.52%, 0.52% Floor), 0.67%, 07/15/24 144A †	500,000	502,083	Total Asset-Backed Securities (Cost \$14,454,018)		<u>14,484,911</u>
Golden Credit Card Trust, Series 2019-2A, Class A (Floating, ICE LIBOR USD 1M + 0.35%, 0.35% Floor), 0.50%, 10/15/23 144A †	380,000	380,789	CERTIFICATES OF DEPOSIT — 0.3% US Bank NA (Floating, ICE LIBOR USD 3M + 0.40%), 0.64%, 12/09/22† (Cost \$1,100,000)	1,100,000	<u>1,105,718</u>
			CORPORATE BONDS — 22.9% AES Corporation (The) 5.50%, 04/15/25	300,000	309,884
			Alliance Data Systems Corporation 4.75%, 12/15/24 144A	2,100,000	1,972,267
			7.00%, 01/15/26 144A	1,250,000	1,246,219

	Par	Value		Par	Value
Allison Transmission, Inc. 5.00%, 10/01/24 144A	\$ 250,000	\$ 252,984	Citigroup, Inc. (Floating, ICE LIBOR USD 3M + 0.96%), 1.20%, 04/25/22†	\$ 117,000	\$ 118,164
AMC Networks, Inc. 5.00%, 04/01/24	1,500,000	1,535,625	(Floating, ICE LIBOR USD 3M + 0.69%), 0.93%, 10/27/22†	885,000	889,702
American Express Co. (Floating, ICE LIBOR USD 3M + 0.62%), 0.87%, 05/20/22†	140,000	140,872	(Floating, ICE LIBOR USD 3M + 0.95%), 1.21%, 07/24/23†	185,000	186,379
(Floating, ICE LIBOR USD 3M + 0.65%), 0.90%, 02/27/23†	820,000	825,350	CNH Industrial Capital LLC 4.38%, 04/05/22	750,000	786,653
American Honda Finance Corporation (Floating, ICE LIBOR USD 3M + 0.35%), 0.60%, 11/05/21†	1,379,000	1,381,918	Colfax Corporation 6.00%, 02/15/24 144A	500,000	519,375
AmeriGas Partners LP 5.63%, 05/20/24	350,000	371,350	Crown Americas LLC 4.50%, 01/15/23	450,000	468,000
5.50%, 05/20/25	1,250,000	1,346,144	CVR Energy, Inc. 5.25%, 02/15/25 144A	1,950,000	1,702,594
APX Group, Inc. 7.88%, 12/01/22	552,000	553,035	CVS Health Corporation (Floating, ICE LIBOR USD 3M + 0.72%), 0.96%, 03/09/21†	1,320,000	1,323,445
8.50%, 11/01/24	1,500,000	1,587,967	Daimler Finance North America LLC (Floating, ICE LIBOR USD 3M + 0.90%), 1.18%, 02/15/22 144A †	1,240,000	1,244,698
Aramark Services, Inc. 6.38%, 05/01/25 144A	250,000	260,731	Dell International LLC 5.88%, 06/15/21 144A	330,000	330,825
AT&T, Inc. (Floating, ICE LIBOR USD 3M + 0.95%), 1.23%, 07/15/21†	1,145,000	1,152,796	7.13%, 06/15/24 144A	1,250,000	1,301,487
(Floating, ICE LIBOR USD 3M + 0.89%), 1.15%, 02/15/23†	40,000	40,360	Delta Air Lines, Inc. 4.50%, 10/20/25 144A	250,000	256,930
Bank of America Corporation (Floating, ICE LIBOR USD 3M + 1.00%), 1.26%, 04/24/23†	1,470,000	1,484,881	Dominion Energy Gas Holdings LLC (Floating, ICE LIBOR USD 3M + 0.60%), 0.85%, 06/15/21†	985,000	988,303
BMW US Capital LLC (Floating, ICE LIBOR USD 3M + 0.41%), 0.68%, 04/12/21 144A †	245,000	245,354	Duke Energy Florida LLC (Floating, ICE LIBOR USD 3M + 0.25%), 0.48%, 11/26/21†	205,000	205,375
(Floating, ICE LIBOR USD 3M + 0.50%), 0.75%, 08/13/21 144A †	500,000	501,097	Duke Energy Progress LLC (Floating, ICE LIBOR USD 3M + 0.18%), 0.43%, 02/18/22†	250,000	249,974
Brink's Co. (The) 5.50%, 07/15/25 144A	400,000	417,750	EQM Midstream Partners LP 6.00%, 07/01/25 144A	500,000	516,250
Bristol-Myers Squibb Co. (Floating, ICE LIBOR USD 3M + 0.38%), 0.66%, 05/16/22†	1,000,000	1,003,881	ESH Hospitality, Inc. REIT 5.25%, 05/01/25 144A	850,000	859,754
Capital One Financial Corporation (Floating, ICE LIBOR USD 3M + 0.95%), 1.19%, 03/09/22†	560,000	564,268	Exxon Mobil Corporation (Floating, ICE LIBOR USD 3M + 0.33%), 0.61%, 08/16/22†	945,000	949,770
Caterpillar Financial Services Corporation (Floating, ICE LIBOR USD 3M + 0.74%), 0.99%, 05/13/22†	1,155,000	1,166,972	Florida Power & Light Co. (Floating, ICE LIBOR USD 3M + 0.38%), 0.64%, 07/28/23†	475,000	475,369
Cedar Fair LP 5.38%, 06/01/24	250,000	239,845	Ford Motor Co. 8.50%, 04/21/23	1,500,000	1,637,392
Cheniere Energy Partners LP 5.25%, 10/01/25	1,000,000	1,024,000	9.00%, 04/22/25	700,000	803,456
Chevron USA, Inc. (Floating, ICE LIBOR USD 3M + 0.11%), 0.37%, 08/12/22†	550,000	550,049	Ford Motor Credit Co. LLC 5.13%, 06/16/25	250,000	258,125
Cigna Corporation (Floating, ICE LIBOR USD 3M + 0.65%), 0.90%, 09/17/21†	295,000	295,060	Fresenius US Finance II, Inc. 4.50%, 01/15/23 144A	1,000,000	1,066,942
CIT Group, Inc. 5.00%, 08/15/22	500,000	515,720	GameStop Corporation 10.00%, 03/15/23 144A	300,000	271,500
			Gilead Sciences, Inc. (Floating, ICE LIBOR USD 3M + 0.52%), 0.74%, 09/29/23†	320,000	320,427

STRATEGIC ALTERNATIVES FUND

SCHEDULE OF INVESTMENTS (Continued)

	Par	Value		Par	Value
Goldman Sachs Group, Inc. (The) (Floating, ICE LIBOR USD 3M + 0.75%), 1.01%, 02/23/23†	\$1,410,000	\$1,415,402	New Fortress Energy, Inc. 6.75%, 09/15/25 144A	\$1,500,000	\$1,571,062
Goodyear Tire & Rubber Co. (The) 9.50%, 05/31/25	1,500,000	1,630,312	New York Life Global Funding (Floating, ICE LIBOR USD 3M + 0.44%), 0.71%, 07/12/22 144A †	815,000	819,610
Hillenbrand, Inc. 5.75%, 06/15/25	500,000	534,062	Newmark Group, Inc. 6.13%, 11/15/23	500,000	521,212
Honeywell International, Inc. (Floating, ICE LIBOR USD 3M + 0.23%), 0.50%, 08/19/22†	275,000	275,256	Nielsen Co Luxembourg S.a.r.l. (The) 5.50%, 10/01/21 144A	421,000	422,185
Hughes Satellite Systems Corporation 7.63%, 06/15/21	1,000,000	1,038,750	NuStar Logistics LP 5.75%, 10/01/25	500,000	517,650
Intercontinental Exchange, Inc. (Floating, ICE LIBOR USD 3M + 0.65%), 0.90%, 06/15/23†	890,000	891,583	Otis Worldwide Corporation (Floating, ICE LIBOR USD 3M + 0.45%), 0.23%, 04/05/23†	295,000	295,201
International Business Machines Corporation (Floating, ICE LIBOR USD 3M + 0.40%), 0.65%, 05/13/21†	1,012,000	1,014,567	Outfront Media Capital LLC 6.25%, 06/15/25 144A	250,000	257,969
j2 Cloud Services LLC 6.00%, 07/15/25 144A	200,000	208,260	PBF Holding Co. LLC 9.25%, 05/15/25 144A	750,000	769,834
JBS USA LUX SA 5.75%, 06/15/25 144A	400,000	413,320	7.25%, 06/15/25	2,100,000	1,590,970
John Deere Capital Corporation (Floating, ICE LIBOR USD 3M + 0.48%), 0.73%, 09/08/22†	250,000	251,221	PBF Logistics LP 6.88%, 05/15/23	550,000	518,711
JPMorgan Chase & Co. (Floating, ICE LIBOR USD 3M + 1.00%), 1.28%, 01/15/23†	965,000	973,682	Penske Automotive Group, Inc. 5.38%, 12/01/24	400,000	407,662
(Floating, ICE LIBOR USD 3M + 0.90%), 1.14%, 04/25/23†	425,000	428,604	Picasso Finance Sub, Inc. 6.13%, 06/15/25 144A	250,000	269,648
KGA Escrow LLC 7.50%, 08/15/23 144A	1,500,000	1,554,787	PowerTeam Services LLC 9.03%, 12/04/25 144A	850,000	899,406
Kinder Morgan, Inc. 3.15%, 01/15/23	1,000,000	1,050,621	Prime Security Services Borrower LLC 5.25%, 04/15/24 144A	500,000	524,688
Lennar Corporation 4.75%, 04/01/21	500,000	505,513	PulteGroup, Inc. 4.25%, 03/01/21	1,000,000	1,009,875
Level 3 Financing, Inc. 5.38%, 01/15/24	750,000	756,675	Rattler Midstream LP 5.63%, 07/15/25 144A	400,000	403,960
Logan Merger Sub, Inc. 5.50%, 09/01/27 144A	500,000	506,713	Realogy Group LLC 4.88%, 06/01/23 144A	250,000	247,969
LPL Holdings, Inc. 5.75%, 09/15/25 144A	600,000	623,580	7.63%, 06/15/25 144A	500,000	524,508
Marriott International, Inc. 5.75%, 05/01/25	250,000	279,396	Southern California Gas Co. (Floating, ICE LIBOR USD 3M + 0.35%), 0.57%, 09/14/23†	275,000	275,011
Marsh & McLennan Cos., Inc. (Floating, ICE LIBOR USD 3M + 1.20%), 1.42%, 12/29/21†	500,000	500,483	Spectrum Brands, Inc. 5.75%, 07/15/25	250,000	258,375
Meritor, Inc. 6.25%, 02/15/24	500,000	511,823	Spirit AeroSystems, Inc. 7.50%, 04/15/25 144A	1,200,000	1,218,744
6.25%, 06/01/25 144A	200,000	209,500	Spirit Loyalty Cayman, Ltd. 8.00%, 09/20/25 144A	400,000	424,308
Mileage Plus Holdings LLC 6.50%, 06/20/27 144A	800,000	835,000	Starwood Property Trust, Inc. REIT 3.63%, 02/01/21	1,250,000	1,253,656
Morgan Stanley (Floating, U.S. SOFR + 0.70%), 0.79%, 01/20/23†	1,515,000	1,519,003	Suburban Propane Partners LP 5.50%, 06/01/24	546,000	553,161
NCR Corporation 8.13%, 04/15/25 144A	250,000	276,781	Sunoco LP 4.88%, 01/15/23	1,000,000	1,008,645
			Tallgrass Energy Partners LP 7.50%, 10/01/25 144A	150,000	150,889
			Targa Resources Partners LP 5.25%, 05/01/23	1,500,000	1,500,457

	Par	Value		Par	Value
Toyota Motor Credit Corporation (Floating, ICE LIBOR USD 3M + 0.54%), 0.82%, 01/08/21†	\$1,350,000	\$ 1,351,816	Toronto-Dominion Bank (The) (Floating, U.S. SOFR + 0.48%), 0.57%, 01/27/23†	\$ 720,000	\$ 722,412
Triumph Group, Inc. 8.88%, 06/01/24 144A	100,000	106,750			<u>3,638,145</u>
Truist Financial Corporation (Floating, ICE LIBOR USD 3M + 0.65%), 0.88%, 04/01/22†	795,000	799,962	China — 0.2% Global Aircraft Leasing Co., Ltd. Cash coupon 6.50% or PIK 7.25%, 09/15/24 144A	1,554,375	<u>872,393</u>
TWDC Enterprises 18 Corporation (Floating, ICE LIBOR USD 3M + 0.39%), 0.64%, 03/04/22†	655,000	656,955	France — 0.3% Banijay Entertainment SASU 5.38%, 03/01/25 144A	1,250,000	<u>1,261,719</u>
UnitedHealth Group, Inc. (Floating, ICE LIBOR USD 3M + 0.26%), 0.51%, 06/15/21†	1,000,000	1,001,646	Ireland — 0.7% AerCap Ireland Capital DAC 6.50%, 07/15/25	750,000	810,828
Veritas US, Inc. 7.50%, 02/01/23 144A	500,000	500,678	Fly Leasing, Ltd. 6.38%, 10/15/21	1,500,000	1,503,517
Verizon Communications, Inc. (Floating, ICE LIBOR USD 3M + 1.00%), 1.24%, 03/16/22†	1,400,000	1,416,271	5.25%, 10/15/24	500,000	<u>413,438</u>
Wells Fargo & Co. (Floating, ICE LIBOR USD 3M + 1.11%), 1.37%, 01/24/23†	1,510,000	1,521,731			<u>2,727,783</u>
Wolverine Escrow LLC 8.50%, 11/15/24 144A	1,350,000	1,110,375	Japan — 0.2% Aircastle, Ltd. 5.00%, 04/01/23	500,000	501,476
9.00%, 11/15/26 144A	750,000	620,156	4.40%, 09/25/23	250,000	<u>247,449</u>
XPO Logistics, Inc. 6.75%, 08/15/24 144A	500,000	530,538	Netherlands — 0.3% OCI NV 6.63%, 04/15/23 144A	250,000	258,812
6.25%, 05/01/25 144A	500,000	<u>535,245</u>	5.25%, 11/01/24 144A	750,000	<u>776,119</u>
Total Corporate Bonds (Cost \$84,525,937)		<u>85,651,026</u>			<u>1,034,931</u>
FOREIGN BONDS — 5.3%			United Kingdom — 2.1% AstraZeneca PLC (Floating, ICE LIBOR USD 3M + 0.62%), 0.87%, 06/10/22†	995,000	1,001,583
Australia — 0.4%			BP Capital Markets PLC (Floating, ICE LIBOR USD 3M + 0.25%), 0.51%, 11/24/20†	1,440,000	1,440,556
Westpac Banking Corporation (Floating, ICE LIBOR USD 3M + 0.85%), 1.12%, 08/19/21†	1,145,000	1,153,048	Connect Finco S.a.r.l. 6.75%, 10/01/26 144A	2,500,000	2,511,750
(Floating, ICE LIBOR USD 3M + 0.39%), 0.66%, 01/13/23†	210,000	<u>210,763</u>	eG Global Finance PLC 8.50%, 10/30/25 144A	1,500,000	1,581,563
		<u>1,363,811</u>	GlaxoSmithKline Capital PLC (Floating, ICE LIBOR USD 3M + 0.35%), 0.61%, 05/14/21†	1,275,000	<u>1,277,406</u>
Austria — 0.1%					<u>7,812,858</u>
ams AG 7.00%, 07/31/25 144A	500,000	<u>530,777</u>	Total Foreign Bonds (Cost \$20,387,546)		<u>19,991,342</u>
Canada — 1.0%			LOAN AGREEMENTS — 1.6% APX Group, Inc. Initial Loan (Floating, ICE LIBOR USD 1M+ 5.00%), 5.15%, 12/31/25†	984,380	969,718
1011778 BC ULC 4.25%, 05/15/24 144A	750,000	764,587	(Floating, ICE PRIME USD 3M+ 4.00%), 7.25%, 12/31/25†	651	641
Bausch Health Cos., Inc. 7.00%, 03/15/24 144A	500,000	518,000			
Clarios Global LP 6.75%, 05/15/25 144A	250,000	263,517			
Quebecor Media, Inc. 5.75%, 01/15/23	250,000	268,750			
Royal Bank of Canada (Floating, ICE LIBOR USD 3M + 0.47%), 0.74%, 04/29/22†	1,095,000	1,100,879			

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%, 6.65%, 08/04/25†)	\$2,818,182	\$2,828,454	Federal Home Loan Mortgage Corporation REMIC, Series 4936 5.85%, 12/25/49† IO	\$1,201,601	\$172,968
Banijay Entertainment SAS Facility B (Floating, ICE LIBOR USD 1M+ 3.75%, 3.91%, 03/01/25†)	200,000	196,500	Federal Home Loan Mortgage Corporation REMIC, Series 4980 4.50%, 06/25/50 IO	1,389,893	165,379
PetSmart, Inc. Amended Loan (Floating, ICE LIBOR USD 3M+ 3.50%, 1.00% Floor), 4.50%, 03/11/22†)	621,556	621,111	Federal Home Loan Mortgage Corporation REMIC, Series 4991 5.00%, 07/25/50 IO	2,707,578	316,374
PG&E Corporation Loan (Floating, ICE LIBOR USD 1M+ 4.50%, 1.00% Floor), 5.50%, 06/23/25†)	997,500	979,211	Federal Home Loan Mortgage Corporation REMIC, Series 4998 4.00%, 08/25/50 IO	1,139,979	172,466
Whatabrands LLC 2020 Refinancing Term Loan (Floating, ICE LIBOR USD 1M+ 2.75%, 2.91%, 07/31/26†)	495,009	485,728	Federal Home Loan Mortgage Corporation REMIC, Series 5002 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.95%, 07/25/50† IO	1,001,112	189,130
Total Loan Agreements (Cost \$6,091,959)		<u>6,081,363</u>	Federal Home Loan Mortgage Corporation REMIC, Series 5009 2.00%, 09/25/50 IO	1,196,847	113,487
MORTGAGE-BACKED SECURITIES — 8.2%			Federal Home Loan Mortgage Corporation REMIC, Series 5012 4.00%, 09/25/50 IO	337,272	48,570
DBUBS, Series 2011-LC1A, Class A3 5.00%, 11/10/46 144A	127,717	128,051	Federal Home Loan Mortgage Corporation REMIC, Series 5020 3.00%, 08/25/50 IO	470,000	52,287
Federal Home Loan Mortgage Corporation REMIC, Series 4248 (Floating, 6.00% - ICE LIBOR USD 1M, 6.00% Cap), 5.85%, 09/15/43† IO	471,289	82,356	Federal National Mortgage Association REMIC, Series 2012-115 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.95%, 10/25/42† IO	519,907	108,213
Federal Home Loan Mortgage Corporation REMIC, Series 4286 (Floating, 6.00% - ICE LIBOR USD 1M, 6.00% Cap), 5.85%, 12/15/43† IO	284,990	45,804	Federal National Mortgage Association REMIC, Series 2015-34 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.95%, 06/25/45† IO	1,168,199	197,518
Federal Home Loan Mortgage Corporation REMIC, Series 4320 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.95%, 07/15/39† IO	1,440,017	288,876	Federal National Mortgage Association REMIC, Series 2016-69 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.95%, 10/25/46† IO	645,999	125,158
Federal Home Loan Mortgage Corporation REMIC, Series 4468 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.95%, 05/15/45† IO	477,827	97,150	Federal National Mortgage Association REMIC, Series 2017-31 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.95%, 05/25/47† IO	643,592	125,141
Federal Home Loan Mortgage Corporation REMIC, Series 4583 (Floating, 6.00% - ICE LIBOR USD 1M, 6.00% Cap), 5.85%, 05/15/46† IO	1,177,128	215,050	Federal National Mortgage Association REMIC, Series 2017-86 (Floating, 6.15% - ICE LIBOR USD 1M, 6.15% Cap), 6.00%, 11/25/47† IO	904,465	162,415
Federal Home Loan Mortgage Corporation REMIC, Series 4792 (Floating, 6.20% - ICE LIBOR USD 1M, 6.20% Cap), 6.05%, 05/15/48† IO	957,257	115,263			
Federal Home Loan Mortgage Corporation REMIC, Series 4905 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.95%, 08/25/49† IO	764,546	134,353			

	Par	Value		Par	Value
Federal National Mortgage Association REMIC, Series 2018-17 (Floating, 3.45% - ICE LIBOR USD 1M, 2.50% Cap), 2.50%, 03/25/48† IO	\$4,787,620	\$271,328	(Floating, 5.71% - ICE LIBOR USD 1M, 5.71% Cap), 5.55%, 08/20/45† IO	\$1,921,004	\$308,548
Federal National Mortgage Association REMIC, Series 2018-38 (Floating, 6.20% - ICE LIBOR USD 1M, 6.20% Cap), 6.05%, 06/25/48† IO	531,869	62,465	Government National Mortgage Association, Series 2015-57 (Floating, 5.60% - ICE LIBOR USD 1M, 5.60% Cap), 5.44%, 04/20/45† IO	1,153,558	184,391
Federal National Mortgage Association REMIC, Series 2018-8 (Floating, 6.15% - ICE LIBOR USD 1M, 6.15% Cap), 6.00%, 02/25/48† IO	512,889	69,244	Government National Mortgage Association, Series 2016-109 4.00%, 10/20/45 IO	222,912	19,888
Federal National Mortgage Association REMIC, Series 2020-45 4.00%, 07/25/50 IO	589,001	80,135	Government National Mortgage Association, Series 2018-105 (Floating, 6.20% - ICE LIBOR USD 1M, 6.20% Cap), 6.04%, 08/20/48† IO	317,140	51,304
5.00%, 07/25/50 IO	1,052,444	160,795	Government National Mortgage Association, Series 2018-124 (Floating, 6.20% - ICE LIBOR USD 1M, 6.20% Cap), 6.04%, 09/20/48† IO	765,245	137,539
Federal National Mortgage Association REMIC, Series 2020-49 4.00%, 07/25/50 IO	829,705	106,238	Government National Mortgage Association, Series 2018-139 (Floating, 6.15% - ICE LIBOR USD 1M, 6.15% Cap), 5.99%, 10/20/48† IO	432,768	63,572
(Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.95%, 07/25/50† IO	933,310	180,580	Government National Mortgage Association, Series 2018-7 (Floating, 5.70% - ICE LIBOR USD 1M, 5.70% Cap), 5.54%, 01/20/48† IO	702,927	105,300
Federal National Mortgage Association REMIC, Series 2020-60 2.00%, 09/25/50 IO	1,946,871	166,179	Government National Mortgage Association, Series 2018-72 4.00%, 04/20/46 IO	1,076,698	126,526
4.00%, 09/25/50 IO	313,227	45,108	Government National Mortgage Association, Series 2019-1 (Floating, 6.05% - ICE LIBOR USD 1M, 6.05% Cap), 5.89%, 01/20/49† IO	453,428	62,180
Federal National Mortgage Association STRIP, Series 405 (Floating, 5.05% - ICE LIBOR USD 1M, 5.05% Cap), 4.90%, 10/25/40† IO	1,219,907	210,419	Government National Mortgage Association, Series 2019-110 5.94%, 09/20/49† IO	1,365,501	197,753
Government National Mortgage Association, Series 2010-101 (Floating, 6.00% - ICE LIBOR USD 1M, 6.00% Cap), 5.84%, 08/20/40† IO	227,292	43,751	Government National Mortgage Association, Series 2019-128 4.00%, 10/20/49 IO	1,094,097	121,645
Government National Mortgage Association, Series 2010-85 (Floating, 5.94% - ICE LIBOR USD 1M, 5.94% Cap), 5.78%, 07/20/40† IO	205,132	42,434	Government National Mortgage Association, Series 2019-129 3.50%, 10/20/49 IO	1,692,506	198,234
Government National Mortgage Association, Series 2015-110 (Floating, 5.70% - ICE LIBOR USD 1M, 5.70% Cap), 5.54%, 08/20/45† IO	261,910	43,183	Government National Mortgage Association, Series 2019-151 3.50%, 10/20/49 IO	2,093,176	177,741
			3.50%, 12/20/49 IO	1,012,237	112,472
			Government National Mortgage Association, Series 2019-20 (Floating, 3.79% - ICE LIBOR USD 1M, 3.79% Cap), 3.63%, 02/20/49† IO	1,160,347	90,085

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

	Par	Value		Number of Contracts	Notional Amount	Value
Government National Mortgage Association, Series 2019-4 (Floating, 6.05% - ICE LIBOR USD 1M, 6.05% Cap), 5.89%, 01/20/49† IO	\$ 637,256	\$ 107,574				
Government National Mortgage Association, Series 2019-52 (Floating, 6.05% - ICE LIBOR USD 1M, 6.05% Cap), 5.89%, 04/20/49† IO	381,275	48,435				
Government National Mortgage Association, Series 2019-6 (Floating, 6.05% - ICE LIBOR USD 1M, 6.05% Cap), 5.89%, 01/20/49† IO	335,996	52,441				
Government National Mortgage Association, Series 2019-69 (Floating, 3.27% - ICE LIBOR USD 1M, 3.27% Cap), 3.11%, 06/20/49† IO	404,935	34,009				
Government National Mortgage Association, Series 2019-97 (Floating, 6.10% - ICE LIBOR USD 1M, 6.10% Cap), 5.94%, 08/20/49† IO	617,337	85,633				
Government National Mortgage Association, Series 2019-98 (Floating, 6.05% - ICE LIBOR USD 1M, 6.05% Cap), 5.89%, 08/20/49† IO	975,662	139,064				
Government National Mortgage Association, Series 2020-61 (Floating, 6.44% - ICE LIBOR USD 1M, 6.44% Cap), 6.28%, 07/20/43† IO	966,613	186,862				
Government National Mortgage Association, Series 2020-78 (Floating, 6.15% - ICE LIBOR USD 1M, 6.15% Cap), 5.99%, 06/20/50† IO	1,015,540	197,095				
UBS Commercial Mortgage Trust, Series 2012-C1, Class AAB 3.00%, 05/10/45	418,181	422,274				
Uniform Mortgage Backed Securities 2.00%, 10/01/50 TBA	1,000,000	1,033,984				
2.50%, 10/01/50 TBA	15,000,000	15,735,352				
3.00%, 10/01/50 TBA	2,000,000	2,095,273				
3.00%, 11/01/50 TBA	3,000,000	3,143,496				
WFRBS Commercial Mortgage Trust, Series 2012-C7, Class AFL (Floating, ICE LIBOR USD 1M + 1.20%, 1.20% Floor), 1.35%, 06/15/45 144A †	700,000	694,650				
Total Mortgage-Backed Securities (Cost \$30,369,282)		<u>30,646,071</u>				
			PURCHASED OPTIONS — 0.1%			
			Call Options — 0.0%			
			Cummins, Inc., Strike Price \$220.00, Expires 10/16/20 (JEF)	14	\$ 295,624	\$ 2,590
			Qualcomm, Inc., Strike Price \$120.00, Expires 10/16/20 (CITA)	40	470,720	10,600
			Qualcomm, Inc., Strike Price \$120.00, Expires 10/16/20 (JEF)	11	129,448	2,915
			Starbucks Corporation, Strike Price \$90.00, Expires 10/16/20 (CITA)	40	343,680	2,440
			Starbucks Corporation, Strike Price \$90.00, Expires 10/16/20 (JEF)	11	94,512	671
						<u>19,216</u>
			Put Options — 0.1%			
			iShares Russell 2000 ETF, Strike Price \$147.00, Expires 10/16/20 (COWN)	142	2,127,018	43,097
			iShares Russell 2000 ETF, Strike Price \$147.00, Expires 10/16/20 (EVR)	43	644,097	13,051
			S&P 500®, Strike Price \$3,350.00, Expires 12/18/20 (EVR)	10	3,363,000	173,000
						<u>229,148</u>
			Total Purchased Options (Premiums paid \$273,342)			<u>248,364</u>
					Par	
			U.S. TREASURY OBLIGATIONS — 17.3%			
			U.S. Treasury Bills			
			1.58%, 10/08/20Ω		\$ 4,294,000	4,293,955
			1.46%, 12/03/20Ω		10,718,000	10,716,406
			0.35%, 12/31/20Ω		10,453,000	10,450,688
			0.19%, 02/25/21Ω		33,000	32,988
			0.16%, 04/22/21Ω		14,708,000	14,699,706
			0.14%, 06/17/21Ω		7,100,000	7,094,892
			0.13%, 08/12/21Ω		680,000	679,420
						<u>47,968,055</u>

	Par	Value		Shares	Value
U.S. Treasury Notes			Foley Trasimene Acquisition Corporation II*	4,620	\$ 47,124
2.00%, 11/30/20	\$14,434,000	\$14,478,935	Fusion Acquisition Corporation Class A*	1,967	19,336
1.38%, 04/30/21	2,080,000	2,095,478	GO Acquisition Corporation*	3,006	30,300
		<u>16,574,413</u>	GS Acquisition Holdings Corporation II*	4,710	52,893
Total U.S. Treasury Obligations		<u>64,542,468</u>	HPX Corporation*	790	8,058
(Cost \$64,464,156)			Morgan Stanley	5,058	244,554
	Shares		Oaktree Acquisition Corporation II*	506	5,207
COMMON STOCKS — 8.8%			Peridot Acquisition Corporation*	2,878	28,737
Communication Services — 0.4%			Reinvent Technology Partners*	144	1,655
Discovery, Inc. Class A*	7,947	173,006	Social Capital Hedosophia Holdings Corporation III*	4,920	67,847
Escrow NII Holdings, Inc.*	76,167	165,282	Starboard Value Acquisition Corporation*	575	5,802
Facebook, Inc. Class A*	628	164,473	Sustainable Opportunities Acquisition Corporation*	4,027	44,498
TEGNA, Inc.	9,806	115,221	TD Ameritrade Holding Corporation	35,319	1,382,739
T-Mobile US, Inc.*	4,670	534,061	Tortoise Acquisition Corporation II*	559	6,082
Walt Disney Co. (The)	1,655	205,353	Wells Fargo & Co.	6,855	161,161
		<u>1,357,396</u>			<u>5,212,276</u>
Consumer Discretionary — 1.7%			Health Care — 1.1%		
Amazon.com, Inc.*	229	721,059	Bristol-Myers Squibb Co.	7,168	432,159
Best Buy Co., Inc.	5,245	583,716	Danaher Corporation	2,971	639,745
D.R. Horton, Inc. ‡	8,552	646,788	Envista Holdings Corporation*	13,012	321,136
Darden Restaurants, Inc. ‡	2,758	277,841	Immunomedics, Inc.*	14,986	1,274,260
Dick's Sporting Goods, Inc.	1,884	109,046	Momenta Pharmaceuticals, Inc.*	8,704	456,786
KB Home	13,713	526,442	Varian Medical Systems, Inc.*	6,463	1,111,636
Lowe's Cos., Inc.	4,120	683,343			<u>4,235,722</u>
Marriott International, Inc. Class A	1,320	122,206	Industrials — 1.3%		
Marriott Vacations Worldwide Corporation	3,777	342,989	AZEK Co., Inc. (The)*	11,385	396,312
McDonald's Corporation	944	207,199	BMC Stock Holdings, Inc.*	7,146	306,063
NIKE, Inc. Class B ‡	7,288	914,935	Carrier Global Corporation	11,612	354,630
Starbucks Corporation ‡	6,166	529,783	Cummins, Inc.	2,955	623,978
Tesla, Inc.*	162	69,500	Dover Corporation	3,053	330,762
Tiffany & Co.	3,150	364,927	Fortive Corporation	1,765	134,511
TopBuild Corporation*	1,020	174,104	Kansas City Southern	1,414	255,694
		<u>6,273,878</u>	Kratos Defense & Security Solutions, Inc.*	9,258	178,494
Consumer Staples — 0.5%			Norfolk Southern Corporation	1,965	420,490
Coca-Cola Co. (The)	10,577	522,186	Otis Worldwide Corporation	2,651	165,475
Mondelez International, Inc. Class A	10,626	610,464	Parker-Hannifin Corporation	3,476	703,334
Procter & Gamble Co. (The)	4,728	657,145	Timken Co. (The)	6,984	378,673
		<u>1,789,795</u>	Union Pacific Corporation	1,598	314,598
Energy — 0.0%			WESCO International, Inc.*	2,325	102,347
Marathon Petroleum Corporation	1,393	40,871			<u>4,665,361</u>
Noble Energy, Inc.	14,337	122,581	Information Technology — 2.0%		
		<u>163,452</u>	Adobe, Inc.*	570	279,545
Financials — 1.4%			Apple, Inc.	3,927	454,786
ACON S2 Acquisition Corporation*	2,873	28,787	Dell Technologies, Inc. Class C*	9,698	656,458
Artius Acquisition, Inc.*	4,830	50,184	DXC Technology Co.	13,593	242,635
Burgundy Technology Acquisition Corporation*	1,574	15,693	Mastercard, Inc. Class A	2,431	822,091
Churchill Capital Corporation IV*	3,618	36,252	Maxim Integrated Products, Inc.	24,721	1,671,387
Cohn Robbins Holdings Corporation*	3,150	31,783	Microsoft Corporation	3,971	835,220
D8 Holdings Corporation*	3,950	39,776	MobileIron, Inc.*	6,197	43,441
E*TRADE Financial Corporation	57,694	2,887,585	NortonLifeLock, Inc.	16,191	337,420
Equity Distribution Acquisition Corporation*	1,575	16,223			

	Shares	Value		Shares	Value
Financials — (1.2)%			iShares U.S. Real Estate ETF	(15,697)	\$ (1,253,248)
BlackRock, Inc.	(195)	\$ (109,892)	SPDR S&P Retail ETF	(6,492)	(322,393)
Charles Schwab Corporation (The)	(39,136)	(1,417,897)	Utilities Select Sector SPDR Fund	(15,072)	(894,975)
Morgan Stanley	(63,390)	(3,064,907)	Total Mutual Funds Sold Short		
		(4,592,696)	(Proceeds \$(10,861,408))		(10,785,640)
Health Care — (0.1)%			TOTAL SECURITIES SOLD		
Cigna Corporation	(292)	(49,468)	SHORT —(7.2)%		
CVS Health Corporation	(4,393)	(256,551)	(Proceeds \$(26,706,711))		(26,877,322)
Eli Lilly and Co.	(842)	(124,633)			
		(430,652)	Number of	Notional	
			Contracts	Amount	
Industrials — (0.6)%			WRITTEN OPTIONS — (0.2)%		
3M Co.	(1,468)	(235,144)	Call Options — (0.1)%		
Builders FirstSource, Inc. *	(9,369)	(305,617)	Darden Restaurants, Inc., Strike Price \$100.00, Expires 11/20/20 (CITA)	(21)	\$ (211,554)
Emerson Electric Co.	(5,051)	(331,194)			(15,540)
General Dynamics Corporation	(2,500)	(346,075)	Darden Restaurants, Inc., Strike Price \$100.00, Expires 11/20/20 (JEF)	(5)	(50,370)
Honeywell International, Inc.	(1,935)	(318,520)			(3,700)
Ingersoll Rand, Inc. *	(6,194)	(220,507)	DR Horton, Inc, Strike Price \$75.00, Expires 10/16/20 (JEF)	(36)	(272,268)
Textron, Inc.	(8,908)	(321,490)			(10,152)
Uber Technologies, Inc. *	(4,359)	(159,016)	NIKE, Inc., Strike Price \$115.00, Expires 10/16/20 (EVR)	(39)	(489,606)
		(2,237,563)			(42,705)
Information Technology — (1.0)%			Qualcomm, Inc., Strike Price \$130.00, Expires 10/16/20 (CITA)	(40)	(470,720)
Analog Devices, Inc.	(16,558)	(1,932,981)			(1,960)
Automatic Data Processing, Inc.	(1,181)	(164,738)	Qualcomm, Inc., Strike Price \$130.00, Expires 10/16/20 (JEF)	(11)	(129,448)
Cisco Systems, Inc.	(8,449)	(332,806)			(539)
Citrix Systems, Inc.	(899)	(123,801)	S&P 500®, Strike Price \$3,350.00, Expires 12/18/20 (EVR)	(10)	(3,363,000)
Hewlett Packard Enterprise Co.	(23,523)	(220,410)			(162,000)
Intel Corporation	(4,815)	(249,321)	Starbucks Corporation, Strike Price \$95.00, Expires 10/16/20 (CITA)	(40)	(343,680)
International Business Machines Corporation	(3,668)	(446,286)			(360)
Lam Research Corporation	(492)	(163,221)	Starbucks Corporation, Strike Price \$95.00, Expires 10/16/20 (JEF)	(11)	(94,512)
Zoom Video Communications, Inc. Class A *	(156)	(73,337)			(99)
		(3,706,901)			(237,055)
Real Estate — (0.1)%			MUTUAL FUNDS SOLD SHORT — (2.9)%		
American Tower Corporation REIT	(646)	(156,158)	Consumer Discretionary Select SPDR Fund	(8,006)	(1,176,722)
Total Common Stocks Sold Short		(13,761,361)	Consumer Staples Select SPDR Fund	(27,516)	(1,763,776)
(Proceeds \$(13,908,766))			Financial Select Sector SPDR Fund	(9,455)	(227,582)
FOREIGN COMMON STOCKS SOLD SHORT — (0.6)%			Health Care Select Sector SPDR Fund	(10,214)	(1,077,373)
Ireland — (0.6)%			Invesco S&P 500 Equal Weight ETF	(15,890)	(1,717,868)
Accenture PLC Class A	(1,276)	(288,363)	iShares Russell 2000 ETF	(15,700)	(2,351,703)
Aon PLC Class A	(9,898)	(2,041,958)			
Total Foreign Common Stocks Sold Short		(2,330,321)			
(Proceeds \$(1,936,537))					

STRATEGIC ALTERNATIVES FUND

SCHEDULE OF INVESTMENTS (Continued)

	Number of Contracts	Notional Amount	Value		Number of Contracts	Notional Amount	Value
Call Swaptions — (0.0)%							
Pay 0.0% (Annually); Receive 6-Month EURIBOR (Semiannually): Interest Rate Swap Maturing 1/18/2031 EUR, Strike Price \$0.00, Expires 01/14/21 (MSCS)	(1)	\$(2,230,000)	\$ (6,896)	S&P 500®, Strike Price \$3,170.00, Expires 10/07/20 (MSCS)	(17)	\$(5,717,100)	\$ (8,670)
Pay 0.1% (Annually); Receive 6-Month EURIBOR (Semiannually): Interest Rate Swap Maturing 12/3/2030 EUR, Strike Price \$0.10, Expires 12/01/20 (CITI)	(1)	(2,280,000)	(1,356)	S&P 500®, Strike Price \$3,200.00, Expires 10/12/20 (MSCS)	(17)	(5,717,100)	(24,650)
Pay 0.1% (Annually); Receive 6-Month EURIBOR (Semiannually): Interest Rate Swap Maturing 12/4/2030 EUR, Strike Price \$0.10, Expires 12/02/20 (CITI)	(1)	(1,550,000)	(958)	S&P 500®, Strike Price \$3,210.00, Expires 10/14/20 (MSCS)	(17)	(5,717,100)	(35,785)
			(9,210)	S&P 500®, Strike Price \$3,245.00, Expires 10/05/20 (MSCS)	(16)	(5,380,800)	(12,240)
				S&P 500®, Strike Price \$3,280.00, Expires 10/07/20 (MSCS)	(16)	(5,380,800)	(31,920)
							(240,110)
				Put Swaptions — (0.0)%			
				Pay 6-Month EURIBOR (Semiannually); Receive -.15% (Annually): Interest Rate Swap Maturing 12/3/2030 EUR, Strike Price \$(0.15), Expires 12/01/20 (CITI)	(1)	(2,280,000)	(29,200)
Put Options — (0.1)%				Pay 6-Month EURIBOR (Semiannually); Receive -.15% (Annually): Interest Rate Swap Maturing 12/4/2030 EUR, Strike Price \$(0.15), Expires 12/02/20 (CITI)	(1)	(1,550,000)	(19,925)
Cummins, Inc., Strike Price \$195.00, Expires 10/16/20 (JEF)	(14)	(295,624)	(1,190)	Pay 6-Month EURIBOR (Semiannually); Receive -.2% (Annually): Interest Rate Swap Maturing 12/4/2030 EUR, Strike Price \$(0.20), Expires 12/02/20 (MSCS)	(1)	(2,200,000)	(19,989)
iShares Russell 2000 ETF, Strike Price \$140.00, Expires 10/16/20 (COWN)	(142)	(2,127,018)	(17,892)				
iShares Russell 2000 ETF, Strike Price \$140.00, Expires 10/16/20 (EVR)	(43)	(644,097)	(5,418)				
S&P 500®, Strike Price \$1.00, Expires 10/26/20 (MSCS)	(17)	(5,717,100)	(50,150)				
S&P 500®, Strike Price \$3,050.00, Expires 10/21/20 (MSCS)	(18)	(6,053,400)	(21,510)				
S&P 500®, Strike Price \$3,110.00, Expires 10/16/20 (MSCS)	(17)	(5,717,100)	(21,590)				
S&P 500®, Strike Price \$3,125.00, Expires 10/09/20 (MSCS)	(17)	(5,717,100)	(9,095)				

	<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 -.2% (Annually): Interest Rate Swap Maturing 12/7/2030 EUR, Strike Price \$(0.20), Expires 12/03/20 (MSCS)	(1)	\$(1,630,000)	\$(14,839)	Pay 6-Month LIBOR (Semiannually); Receive .35% (Semiannually): Interest Rate Swap Maturing 10/21/2030 GBP, Strike Price \$0.35, Expires 10/21/20 (MSCS)	(1)	\$(3,430,000)	\$ (10,577)
							<u>(113,152)</u>
Pay 6-Month EURIBOR (Semiannually); Receive -.25% (Annually): Interest Rate Swap Maturing 1/18/2031 EUR, Strike Price \$(0.25), Expires 01/14/21 (MSCS)	(1)	(2,230,000)	(18,102)	Total Written Options (Premiums received \$ (807,782))			<u>(599,527)</u>
				Other Assets in Excess of Liabilities — 4.9%			<u>18,249,007</u>
Pay 6-Month LIBOR (Semiannually); Receive .35% (Semiannually): Interest Rate Swap Maturing 10/2/2030 GBP, Strike Price \$0.35, Expires 10/02/20 (MSCS)	(1)	(2,970,000)	(520)	NET ASSETS — 100.0%			<u>\$374,019,524</u>

Futures Contracts outstanding at September 30, 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 U.S. Treasury Note	12/2020	(16)	\$ (2,232,500)	\$ (750)
U.S. Treasury Long Bond	12/2020	27	4,759,594	(4,747)
Ultra 10-Year U.S. Treasury Note	12/2020	7	1,119,453	2,923
Ultra Long U.S. Treasury Bond	12/2020	(6)	(1,330,875)	(1,353)
2-Year U.S. Treasury Note	12/2020	(113)	(24,968,586)	(11,859)
5-Year U.S. Treasury Note	12/2020	(53)	(6,679,656)	(685)
Total Futures Contracts outstanding at September 30, 2020			<u>\$(29,332,570)</u>	<u>\$ (16,471)</u>

Forward Foreign Currency Contracts outstanding at September 30, 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>
10/22/20	Euro	29,291,208	U.S. Dollars	33,497,220	JPM	\$ 861,370
10/22/20	Australian Dollars	34,139,943	U.S. Dollars	23,857,743	JPM	596,243
10/22/20	British Pounds	16,018,571	U.S. Dollars	20,140,758	JPM	531,273
10/22/20	Swiss Francs	14,331,142	U.S. Dollars	15,252,642	CITI	316,723
10/22/20	U.S. Dollars	3,518,789	Turkish Lira	25,143,767	RBC	281,891
10/22/20	Euro	10,631,843	U.S. Dollars	12,216,744	SC	254,408
10/22/20	Japanese Yen	1,555,086,233	U.S. Dollars	14,529,592	CITI	219,135
10/22/20	British Pounds	5,411,874	U.S. Dollars	6,789,304	SC	194,741

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)
10/22/20	New Zealand Dollars	20,869,632	U.S. Dollars	13,643,167	CITI	\$ 162,986
10/22/20	Japanese Yen	1,174,408,152	U.S. Dollars	10,991,623	SC	146,683
10/22/20	Swedish Kronor	100,239,643	U.S. Dollars	11,052,435	RBC	142,785
10/22/20	Japanese Yen	981,005,943	U.S. Dollars	9,169,325	GSC	134,718
10/22/20	Mexican Pesos	134,453,280	U.S. Dollars	5,943,206	GSC	121,113
10/22/20	Canadian Dollars	10,514,462	U.S. Dollars	7,787,851	SC	109,123
10/22/20	British Pounds	4,362,767	U.S. Dollars	5,522,653	SS	107,516
10/22/20	Canadian Dollars	8,826,636	U.S. Dollars	6,525,396	GSC	103,921
10/22/20	U.S. Dollars	2,352,961	Brazilian Reals	12,681,353	SC	96,156
10/22/20	U.S. Dollars	1,551,314	Mexican Pesos	32,815,711	GSC	71,209
10/22/20	South Korean Won	2,704,259,822	U.S. Dollars	2,247,575	CITI	69,805
11/17/20	U.S. Dollars	2,043,899	Russian Rubles	154,700,451	MSCS	61,461
10/22/20	U.S. Dollars	3,568,772	Swiss Francs	3,228,452	SC	61,378
10/22/20	U.S. Dollars	1,288,280	Mexican Pesos	27,217,492	SC	60,675
10/22/20	U.S. Dollars	6,712,490	Euro	5,671,170	GSC	60,208
10/22/20	Japanese Yen	428,659,329	U.S. Dollars	4,008,934	SS	56,550
10/22/20	U.S. Dollars	6,264,672	Norwegian Kroner	57,952,918	SS	51,377
12/16/20	U.S. Dollars	2,998,176	British Pounds	2,284,852	MSCS	48,351
10/22/20	U.S. Dollars	1,118,463	Norwegian Kroner	10,008,000	CITI	45,477
10/22/20	Mexican Pesos	44,747,642	U.S. Dollars	1,974,394	CITI	43,882
10/22/20	U.S. Dollars	6,772,327	Japanese Yen	709,691,200	GSC	41,484
10/28/20	Indian Rupees	191,481,422	U.S. Dollars	2,554,881	MSCS	40,420
10/22/20	Norwegian Kroner	14,884,979	U.S. Dollars	1,558,021	CITI	37,840
12/16/20	U.S. Dollars	2,235,326	Australian Dollars	3,068,064	MSCS	37,349
10/22/20	U.S. Dollars	1,598,289	Australian Dollars	2,180,804	SC	36,209
10/22/20	Canadian Dollars	2,476,166	U.S. Dollars	1,825,396	RBC	34,349
10/22/20	South Korean Won	1,351,645,495	U.S. Dollars	1,123,992	SC	34,283
10/22/20	Polish Zloty	6,573,235	U.S. Dollars	1,668,308	CITI	32,304
10/22/20	U.S. Dollars	1,361,226	New Zealand Dollars	2,010,721	CITI	31,048
10/22/20	U.S. Dollars	3,440,195	British Pounds	2,642,063	CITI	30,602
10/05/20	Canadian Dollars	1,808,407	U.S. Dollars	1,328,470	MSCS	29,674
12/16/20	Chinese Offshore Yuan	26,228,322	U.S. Dollars	3,816,161	MSCS	29,042
10/22/20	U.S. Dollars	1,277,298	British Pounds	967,335	SC	28,949
10/22/20	Euro	2,096,429	U.S. Dollars	2,430,998	SS	28,113
10/22/20	U.S. Dollars	1,276,194	British Pounds	967,335	GSC	27,845
10/22/20	Swedish Kronor	28,278,555	U.S. Dollars	3,132,282	SS	25,996
12/10/20	U.S. Dollars	1,682,687	Swedish Kronor	14,826,895	MSCS	25,657
10/01/20	Australian Dollars	1,644,786	U.S. Dollars	1,153,788	MSCS	24,290
10/22/20	U.S. Dollars	1,132,864	Swedish Kronor	9,926,001	CITI	24,283
10/22/20	Canadian Dollars	3,749,766	U.S. Dollars	2,792,583	CITI	23,710
10/22/20	New Zealand Dollars	3,238,664	U.S. Dollars	2,119,524	JPM	22,990
10/22/20	Euro	2,212,573	U.S. Dollars	2,573,178	GSC	22,170
10/22/20	Swedish Kronor	18,380,487	U.S. Dollars	2,033,405	GSC	19,411
10/22/20	U.S. Dollars	1,199,956	Australian Dollars	1,648,393	GSC	19,234
12/16/20	U.S. Dollars	1,313,052	Swiss Francs	1,189,155	MSCS	18,810
12/16/20	U.S. Dollars	1,583,234	Canadian Dollars	2,083,391	MSCS	18,009
10/22/20	U.S. Dollars	6,117,754	Norwegian Kroner	56,895,728	JPM	17,803
10/22/20	U.S. Dollars	1,295,786	Euro	1,089,544	SC	17,751
10/22/20	Czech Republic Koruna	27,372,394	U.S. Dollars	1,169,003	CITI	17,115
12/16/20	British Pounds	2,159,298	U.S. Dollars	2,770,856	MSCS	16,875
10/22/20	Turkish Lira	10,143,097	U.S. Dollars	1,289,240	GSC	16,538
11/09/20	U.S. Dollars	3,542,034	Euro	3,004,641	MSCS	16,258
10/22/20	U.S. Dollars	1,089,396	Chilean Pesos	842,429,712	CITI	16,120
10/22/20	U.S. Dollars	1,271,139	Canadian Dollars	1,671,373	RBC	15,841
10/23/20	U.S. Dollars	497,495	Turkish Lira	3,745,020	MSCS	15,506
10/22/20	Australian Dollars	1,409,010	U.S. Dollars	994,620	SC	14,635

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
12/17/20	South African Rand	16,278,563	U.S. Dollars	948,474	MSCS	\$ 14,177
10/22/20	U.S. Dollars	1,274,053	British Pounds	976,488	SS	13,892
10/22/20	Euro	1,012,526	U.S. Dollars	1,174,453	CITI	13,240
10/22/20	U.S. Dollars	1,550,816	Australian Dollars	2,147,039	CITI	12,921
12/16/20	U.S. Dollars	1,400,066	Euro	1,181,643	MSCS	12,116
10/22/20	British Pounds	1,044,570	U.S. Dollars	1,336,210	GSC	11,812
12/10/20	U.S. Dollars	863,257	Norwegian Kroner	7,945,395	MSCS	11,282
12/10/20	U.S. Dollars	388,894	Mexican Pesos	8,425,044	MSCS	11,019
10/22/20	Polish Zloty	5,069,161	U.S. Dollars	1,300,609	GSC	10,873
12/16/20	British Pounds	823,388	Euro	896,092	MSCS	10,480
12/16/20	Japanese Yen	164,014,149	U.S. Dollars	1,546,517	MSCS	10,383
10/22/20	Mexican Pesos	10,427,263	U.S. Dollars	459,986	SC	10,320
12/07/20	U.S. Dollars	365,789	South African Rand	6,009,000	MSCS	9,980
12/16/20	Euro	748,543	Swedish Kronor	7,791,991	MSCS	8,288
12/17/20	U.S. Dollars	660,229	Chilean Pesos	511,420,670	MSCS	8,254
10/22/20	U.S. Dollars	1,270,034	Euro	1,076,064	RBC	7,811
11/16/20	U.S. Dollars	687,253	Chilean Pesos	533,198,742	MSCS	7,756
12/16/20	Mexican Pesos	12,763,828	U.S. Dollars	564,376	MSCS	7,703
12/21/20	Australian Dollars	1,901,054	U.S. Dollars	1,354,563	MSCS	7,387
11/09/20	Taiwan Dollars	20,033,596	U.S. Dollars	689,006	MSCS	6,979
11/10/20	U.S. Dollars	211,619	Turkish Lira	1,600,687	MSCS	6,651
10/22/20	Czech Republic Koruna	14,165,640	U.S. Dollars	607,222	SS	6,613
10/22/20	U.S. Dollars	598,925	New Zealand Dollars	896,167	SS	6,073
10/01/20	U.S. Dollars	381,515	Australian Dollars	524,320	MSCS	5,971
10/22/20	U.S. Dollars	1,301,814	South Korean Won	1,512,252,086	CITI	5,909
10/19/20	U.S. Dollars	378,450	Turkish Lira	2,895,044	MSCS	5,458
10/22/20	Canadian Dollars	740,005	U.S. Dollars	550,407	SS	5,380
12/16/20	Japanese Yen	24,001,434	Australian Dollars	310,907	MSCS	5,097
10/16/20	U.S. Dollars	250,084	Turkish Lira	1,900,989	MSCS	4,969
10/05/20	U.S. Dollars	226,597	Colombian Pesos	849,658,316	MSCS	4,638
10/22/20	Czech Republic Koruna	26,227,151	U.S. Dollars	1,132,091	SC	4,401
12/16/20	U.S. Dollars	168,605	New Zealand Dollars	248,653	MSCS	4,121
12/17/20	U.S. Dollars	638,825	South African Rand	10,737,365	MSCS	3,858
11/16/20	Chilean Pesos	722,798,264	U.S. Dollars	917,485	MSCS	3,635
10/22/20	U.S. Dollars	5,572,722	Norwegian Kroner	51,944,648	SC	3,590
12/16/20	U.S. Dollars	453,131	Polish Zloty	1,737,422	MSCS	3,546
11/05/20	U.S. Dollars	287,732	Indonesian Rupiahs	4,240,023,557	MSCS	3,388
10/22/20	Chilean Pesos	883,735,613	U.S. Dollars	1,122,556	RBC	3,345
11/17/20	Russian Rubles	21,688,068	U.S. Dollars	274,755	MSCS	3,171
10/22/20	Hungarian Forint	683,679,523	U.S. Dollars	2,201,396	GSC	3,132
12/16/20	U.S. Dollars	457,340	Mexican Pesos	10,137,991	MSCS	2,953
11/20/20	Colombian Pesos	870,916,514	U.S. Dollars	224,145	MSCS	2,809
10/09/20	New Zealand Dollars	526,421	U.S. Dollars	345,485	MSCS	2,767
10/22/20	U.S. Dollars	1,243,455	Swiss Francs	1,142,107	SS	2,669
12/16/20	Israeli Shekels	2,340,137	U.S. Dollars	681,366	MSCS	2,585
11/20/20	U.S. Dollars	158,600	Colombian Pesos	599,316,829	MSCS	2,422
10/07/20	Polish Zloty	2,039,000	U.S. Dollars	525,212	MSCS	2,297
12/16/20	Canadian Dollars	1,196,010	U.S. Dollars	896,373	MSCS	2,174
12/16/20	Euro	751,929	U.S. Dollars	881,152	MSCS	2,060
12/16/20	New Zealand Dollars	347,045	U.S. Dollars	227,672	MSCS	1,899
01/13/21	British Pounds	538,808	U.S. Dollars	693,984	MSCS	1,804
10/22/20	U.S. Dollars	561,504	Hungarian Forint	173,640,910	SS	1,598
10/22/20	New Zealand Dollars	1,789,616	U.S. Dollars	1,182,331	GSC	1,576
10/09/20	Japanese Yen	11,440,110	U.S. Dollars	106,938	MSCS	1,546
12/09/20	Hungarian Forint	37,174,456	U.S. Dollars	118,303	MSCS	1,463
10/16/20	Turkish Lira	1,900,989	U.S. Dollars	243,660	MSCS	1,455

STRATEGIC ALTERNATIVES FUND

SCHEDULE OF INVESTMENTS (Continued)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counter-party	Net Unrealized Appreciation (Depreciation)
10/05/20	Colombian Pesos	1,393,138,032	U.S. Dollars	362,531	MSCS	\$ 1,403
11/02/20	South Korean Won	266,417,932	U.S. Dollars	227,210	MSCS	1,276
12/10/20	U.S. Dollars	233,013	Swiss Francs	213,000	MSCS	1,251
10/22/20	U.S. Dollars	1,129,153	Euro	961,610	CITI	1,184
12/16/20	Euro	184,835	Swiss Francs	198,537	MSCS	1,023
10/22/20	South African Rand	16,953,523	U.S. Dollars	1,008,457	RBC	963
10/22/20	South African Rand	10,840,624	U.S. Dollars	644,604	GSC	852
12/09/20	U.S. Dollars	284,086	Czech Republic Koruna	6,533,897	MSCS	795
12/16/20	Canadian Dollars	299,963	Swiss Francs	206,359	MSCS	762
12/10/20	Norwegian Kroner	547,829	U.S. Dollars	58,050	MSCS	693
12/16/20	U.S. Dollars	227,140	Israeli Shekels	774,956	MSCS	644
10/22/20	South African Rand	5,630,821	U.S. Dollars	334,636	CITI	626
10/22/20	U.S. Dollars	1,259,851	Japanese Yen	132,773,181	CITI	606
12/16/20	U.S. Dollars	895,508	Chinese Offshore Yuan	6,104,373	MSCS	576
10/09/20	U.S. Dollars	68,100	New Zealand Dollars	102,106	MSCS	552
12/16/20	Euro	195,262	Polish Zloty	885,550	MSCS	203
10/22/20	U.S. Dollars	1,271,999	Chilean Pesos	998,264,607	SC	186
12/16/20	Euro	192,721	Czech Republic Koruna	5,217,349	MSCS	97
11/06/20	Indonesian Rupiahs	976,367,300	U.S. Dollars	65,388	MSCS	81
Subtotal Appreciation						\$ 6,267,140
12/18/20	U.S. Dollars	88,639	Hong Kong Dollars	687,252	MSCS	\$ (10)
10/28/20	Indian Rupees	16,725,904	U.S. Dollars	226,715	MSCS	(15)
10/22/20	U.S. Dollars	52,624	Chilean Pesos	41,320,643	GSC	(19)
12/16/20	New Zealand Dollars	342,551	Euro	193,095	MSCS	(210)
12/16/20	Japanese Yen	44,896,306	U.S. Dollars	426,394	MSCS	(217)
12/16/20	Israeli Shekels	1,550,975	U.S. Dollars	453,522	MSCS	(220)
10/22/20	Japanese Yen	125,732,780	U.S. Dollars	1,192,707	CITI	(234)
10/22/20	Japanese Yen	176,653,743	U.S. Dollars	1,675,672	SC	(255)
12/16/20	U.S. Dollars	226,437	Czech Republic Koruna	5,230,368	MSCS	(400)
12/07/20	Singapore Dollars	103,302	U.S. Dollars	76,121	MSCS	(439)
11/16/20	U.S. Dollars	289,163	Chilean Pesos	227,304,775	MSCS	(509)
12/09/20	U.S. Dollars	95,392	Israeli Shekels	328,625	MSCS	(638)
11/09/20	U.S. Dollars	224,597	Euro	191,969	MSCS	(667)
11/02/20	South Korean Won	262,866,072	U.S. Dollars	226,204	MSCS	(764)
10/09/20	U.S. Dollars	105,116	New Zealand Dollars	160,167	MSCS	(842)
12/09/20	U.S. Dollars	69,522	Hungarian Forint	21,846,000	MSCS	(860)
12/09/20	Czech Republic Koruna	7,091,000	U.S. Dollars	308,308	MSCS	(863)
11/05/20	Indonesian Rupiahs	1,840,858,086	U.S. Dollars	124,357	MSCS	(905)
10/26/20	Taiwan Dollars	13,036,383	U.S. Dollars	452,816	MSCS	(909)
12/16/20	U.S. Dollars	228,200	Euro	195,170	MSCS	(1,046)
10/22/20	U.S. Dollars	844,245	South African Rand	14,197,367	GSC	(1,073)
12/16/20	Euro	192,721	Hungarian Forint	70,651,599	MSCS	(1,230)
12/16/20	New Zealand Dollars	204,824	U.S. Dollars	137,035	MSCS	(1,543)
12/10/20	Swiss Francs	266,814	U.S. Dollars	291,883	MSCS	(1,567)
12/16/20	Swiss Francs	597,509	Euro	555,072	MSCS	(1,672)
12/16/20	U.S. Dollars	317,819	Canadian Dollars	425,338	MSCS	(1,731)
12/16/20	U.S. Dollars	238,662	Turkish Lira	1,900,989	MSCS	(1,772)
10/22/20	U.S. Dollars	2,588,404	Japanese Yen	273,108,159	SC	(1,805)
12/16/20	Australian Dollars	310,833	Canadian Dollars	298,819	MSCS	(1,817)
10/05/20	U.S. Dollars	651,127	Colombian Pesos	2,500,066,688	MSCS	(1,973)
10/22/20	Swiss Francs	960,373	U.S. Dollars	1,045,578	SS	(2,228)
01/13/21	U.S. Dollars	1,038,808	British Pounds	806,460	MSCS	(2,613)
12/16/20	Euro	307,628	British Pounds	281,907	MSCS	(2,615)
12/16/20	U.S. Dollars	230,275	New Zealand Dollars	352,078	MSCS	(2,626)
12/16/20	Euro	194,855	Swedish Kronor	2,071,878	MSCS	(2,707)

Expiration Date	Currency Purchased	Amount of Currency Purchased	Currency Sold	Amount of Currency Sold	Counterparty	Net Unrealized Appreciation (Depreciation)
10/07/20	U.S. Dollars	630,857	Polish Zloty	2,449,142	MSCS	\$ (2,759)
12/16/20	British Pounds	569,427	U.S. Dollars	737,924	MSCS	(2,772)
12/16/20	Chinese Offshore Yuan	7,649,791	U.S. Dollars	1,124,354	MSCS	(2,857)
10/09/20	U.S. Dollars	224,189	Japanese Yen	23,983,498	MSCS	(3,242)
10/22/20	Japanese Yen	129,063,267	U.S. Dollars	1,227,906	SS	(3,846)
12/16/20	Polish Zloty	802,135	Euro	180,011	MSCS	(3,875)
10/22/20	Canadian Dollars	1,851,594	U.S. Dollars	1,394,566	CITI	(3,912)
12/21/20	U.S. Dollars	808,770	Australian Dollars	1,135,063	MSCS	(4,411)
10/22/20	U.S. Dollars	670,669	Canadian Dollars	899,191	SC	(4,676)
10/22/20	U.S. Dollars	1,639,788	Hungarian Forint	510,055,302	CITI	(4,888)
10/22/20	Norwegian Kroner	74,550,349	U.S. Dollars	7,997,673	CITI	(4,920)
10/22/20	U.S. Dollars	2,371,919	Japanese Yen	250,611,068	GSC	(4,923)
12/16/20	U.S. Dollars	680,984	Israeli Shekels	2,347,799	MSCS	(5,205)
12/16/20	Czech Republic Koruna	5,106,890	U.S. Dollars	226,755	MSCS	(5,273)
12/17/20	South African Rand	3,749,934	U.S. Dollars	227,049	MSCS	(5,292)
11/09/20	Taiwan Dollars	12,911,692	U.S. Dollars	454,000	MSCS	(5,436)
12/17/20	U.S. Dollars	453,914	South African Rand	7,773,768	MSCS	(5,797)
10/22/20	U.S. Dollars	1,305,593	Canadian Dollars	1,746,618	GSC	(6,219)
10/22/20	U.S. Dollars	976,604	Swiss Francs	904,750	CITI	(6,318)
10/23/20	Turkish Lira	1,361,349	U.S. Dollars	181,634	MSCS	(6,426)
12/16/20	U.S. Dollars	2,203,422	Japanese Yen	232,820,287	MSCS	(6,621)
12/16/20	Japanese Yen	95,390,860	Euro	776,571	MSCS	(6,660)
12/16/20	U.S. Dollars	1,134,979	Chinese Offshore Yuan	7,787,250	MSCS	(6,672)
12/16/20	Polish Zloty	798,372	U.S. Dollars	213,305	MSCS	(6,714)
12/16/20	Swedish Kronor	5,930,490	Euro	570,137	MSCS	(6,803)
12/16/20	Euro	479,477	Norwegian Kroner	5,318,099	MSCS	(7,092)
11/17/20	U.S. Dollars	534,618	Russian Rubles	42,274,554	MSCS	(7,118)
11/02/20	U.S. Dollars	1,109,816	South Korean Won	1,302,782,133	MSCS	(7,480)
10/22/20	U.S. Dollars	1,238,066	Polish Zloty	4,814,553	SC	(7,544)
10/22/20	New Zealand Dollars	2,883,152	U.S. Dollars	1,915,163	GSC	(7,834)
10/22/20	U.S. Dollars	1,249,517	Canadian Dollars	1,674,812	CITI	(8,364)
10/22/20	Mexican Pesos	26,758,543	U.S. Dollars	1,215,583	SC	(8,678)
10/22/20	U.S. Dollars	1,235,718	Mexican Pesos	27,619,541	CITI	(10,021)
12/16/20	U.S. Dollars	1,116,221	British Pounds	872,395	MSCS	(10,073)
10/22/20	U.S. Dollars	1,889,018	Swedish Kronor	17,004,208	RBC	(10,089)
12/16/20	Swiss Francs	1,004,614	U.S. Dollars	1,103,517	MSCS	(10,125)
12/10/20	Norwegian Kroner	7,293,901	U.S. Dollars	792,473	MSCS	(10,357)
12/07/20	South African Rand	6,373,810	U.S. Dollars	387,996	MSCS	(10,586)
12/16/20	U.S. Dollars	668,536	Australian Dollars	948,461	MSCS	(10,948)
10/01/20	U.S. Dollars	426,016	Australian Dollars	610,743	MSCS	(11,428)
10/22/20	U.S. Dollars	482,398	Swiss Francs	454,784	GSC	(11,679)
11/09/20	Euro	2,974,101	U.S. Dollars	3,501,703	MSCS	(11,765)
12/10/20	Mexican Pesos	9,524,729	U.S. Dollars	439,525	MSCS	(12,328)
12/16/20	U.S. Dollars	1,297,597	Norwegian Kroner	12,223,941	MSCS	(13,230)
10/22/20	U.S. Dollars	1,208,903	Swedish Kronor	10,954,941	JPM	(14,594)
12/16/20	Swedish Kronor	7,805,239	U.S. Dollars	887,266	MSCS	(14,841)
11/09/20	U.S. Dollars	2,150,603	Taiwan Dollars	62,373,184	MSCS	(16,296)
10/22/20	U.S. Dollars	1,128,609	South African Rand	19,232,104	SS	(16,480)
10/22/20	U.S. Dollars	1,148,857	Czech Republic Koruna	26,897,860	SC	(16,699)
10/22/20	Euro	2,683,916	U.S. Dollars	3,165,143	CITI	(16,909)
10/22/20	U.S. Dollars	567,683	South Korean Won	682,482,511	SS	(17,162)
10/22/20	U.S. Dollars	897,297	Mexican Pesos	20,306,049	RBC	(18,578)
10/22/20	Chilean Pesos	998,264,861	U.S. Dollars	1,291,249	SC	(19,436)
10/22/20	Canadian Dollars	3,467,963	U.S. Dollars	2,624,147	GSC	(19,505)
10/22/20	U.S. Dollars	1,309,633	Norwegian Kroner	12,399,339	SC	(19,735)
12/16/20	Euro	2,285,155	U.S. Dollars	2,704,088	MSCS	(19,961)

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)
12/16/20	Canadian Dollars	2,146,449	U.S. Dollars	1,633,320	MSCS	\$ (20,719)
10/22/20	U.S. Dollars	1,256,488	British Pounds	990,856	SS	(22,216)
10/22/20	Euro	1,632,096	U.S. Dollars	1,937,607	SC	(23,158)
12/16/20	Mexican Pesos	17,588,447	U.S. Dollars	812,892	MSCS	(24,574)
12/10/20	Swedish Kronor	14,285,000	U.S. Dollars	1,621,188	MSCS	(24,720)
10/22/20	Brazilian Reals	2,495,153	U.S. Dollars	470,145	CITI	(26,101)
10/22/20	Polish Zloty	4,814,224	U.S. Dollars	1,272,101	RBC	(26,576)
10/22/20	Euro	2,155,945	U.S. Dollars	2,555,875	GSC	(26,951)
10/05/20	U.S. Dollars	1,166,858	Canadian Dollars	1,590,053	MSCS	(27,299)
10/22/20	Norwegian Kroner	174,301,464	U.S. Dollars	18,716,946	GSC	(29,596)
10/22/20	U.S. Dollars	1,870,812	Canadian Dollars	2,531,613	RBC	(30,577)
10/22/20	U.S. Dollars	1,669,314	Polish Zloty	6,572,869	GSC	(31,203)
10/05/20	Colombian Pesos	2,827,503,486	U.S. Dollars	770,545	MSCS	(31,907)
10/22/20	U.S. Dollars	1,892,112	Mexican Pesos	42,708,195	SS	(34,178)
10/22/20	Turkish Lira	3,309,827	U.S. Dollars	463,984	GSC	(37,891)
12/16/20	Australian Dollars	3,190,726	U.S. Dollars	2,324,248	MSCS	(38,396)
10/22/20	Canadian Dollars	3,131,275	U.S. Dollars	2,390,997	SC	(39,227)
10/22/20	Turkish Lira	3,231,531	U.S. Dollars	455,241	SS	(39,228)
10/22/20	British Pounds	1,070,178	U.S. Dollars	1,421,700	SC	(40,631)
10/28/20	U.S. Dollars	1,809,829	Indian Rupees	136,540,882	MSCS	(40,820)
10/22/20	U.S. Dollars	3,035,462	Czech Republic Koruna	71,049,761	GSC	(43,312)
10/22/20	Swedish Kronor	12,548,701	U.S. Dollars	1,445,537	SC	(44,040)
11/17/20	Russian Rubles	85,102,211	U.S. Dollars	1,135,148	MSCS	(44,591)
10/22/20	Norwegian Kroner	12,354,515	U.S. Dollars	1,373,000	SC	(48,438)
10/22/20	Brazilian Reals	5,155,355	U.S. Dollars	976,948	SC	(59,488)
10/22/20	U.S. Dollars	7,888,502	New Zealand Dollars	12,019,842	SS	(63,137)
10/22/20	U.S. Dollars	2,773,615	Euro	2,426,860	RBC	(73,092)
10/22/20	U.S. Dollars	4,922,935	Japanese Yen	526,901,776	JPM	(74,299)
10/22/20	U.S. Dollars	4,397,981	Australian Dollars	6,254,519	SS	(82,047)
10/22/20	U.S. Dollars	2,798,933	South Korean Won	3,368,571,519	GSC	(87,721)
10/22/20	U.S. Dollars	8,048,057	Swedish Kronor	72,956,843	SC	(100,096)
10/22/20	U.S. Dollars	4,618,389	Swiss Francs	4,354,462	JPM	(112,302)
10/22/20	U.S. Dollars	4,570,131	Swiss Francs	4,311,169	RBC	(113,527)
10/22/20	Brazilian Reals	15,263,545	U.S. Dollars	2,841,738	GSC	(125,400)
12/16/20	Norwegian Kroner	29,840,566	U.S. Dollars	3,327,211	MSCS	(127,276)
10/22/20	U.S. Dollars	5,598,180	British Pounds	4,444,010	CITI	(136,833)
10/22/20	U.S. Dollars	9,101,990	Canadian Dollars	12,315,693	JPM	(147,813)
10/22/20	U.S. Dollars	9,880,431	Japanese Yen	1,057,675,428	RBC	(150,760)
10/22/20	U.S. Dollars	7,341,465	Australian Dollars	10,494,546	GSC	(175,639)
10/22/20	U.S. Dollars	8,267,793	Swiss Francs	7,795,958	SC	(201,743)
10/22/20	U.S. Dollars	9,345,731	Euro	8,144,961	CITI	(208,309)
10/22/20	U.S. Dollars	17,834,922	New Zealand Dollars	27,274,694	SC	(208,452)
10/22/20	U.S. Dollars	8,211,066	Australian Dollars	11,772,729	CITI	(221,582)
10/22/20	U.S. Dollars	9,545,713	Australian Dollars	13,663,239	RBC	(241,083)
10/22/20	U.S. Dollars	11,854,699	Swiss Francs	11,137,452	SS	(245,039)
10/22/20	U.S. Dollars	12,279,082	Australian Dollars	17,570,903	SC	(306,721)
10/22/20	U.S. Dollars	14,998,840	Euro	13,101,296	GSC	(368,982)
10/22/20	U.S. Dollars	16,405,726	British Pounds	13,054,847	RBC	(441,607)
10/22/20	U.S. Dollars	20,334,732	Euro	17,748,260	SS	(483,979)
Subtotal Depreciation						<u>\$(5,915,722)</u>
Total Forward Foreign Currency Contracts outstanding at September 30, 2020						<u>\$ 351,418</u>

Swap Agreements outstanding at September 30, 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								
3-Month KLIBOR (Quarterly)	2.25% (Quarterly)	6/17/2022	BOA	MYR	36,400,000	\$ 57,901	\$25,056	\$ 32,845
3-Month KLIBOR (Quarterly)	2.25% (Quarterly)	6/17/2022	CITI	MYR	5,180,000	8,239	3,058	5,181
3-Month KLIBOR (Quarterly)	2.25% (Quarterly)	6/17/2022	BNP	MYR	4,640,000	7,380	2,646	4,734
3-Month TELBOR (Quarterly)	1.41% (Annually)	12/18/2029	DEUT	ILS	3,165,000	75,965	—	75,965
3-Month TELBOR (Quarterly)	1.02% (Annually)	3/18/2030	BOA	ILS	1,575,000	19,023	219	18,804
Subtotal Appreciation						\$168,508	\$30,979	\$137,529
3-Month KLIBOR (Quarterly)	1.75% (Quarterly)	9/16/2022	BNP	MYR	2,220,000	\$ (1,256)	\$ (139)	\$ (1,117)
3-Month KLIBOR (Quarterly)	1.75% (Quarterly)	9/16/2022	BOA	MYR	1,080,000	(611)	(50)	(561)
Subtotal Depreciation						\$ (1,867)	\$ (189)	\$ (1,678)
Net Interest Rate Swaps outstanding at September 30, 2020						\$166,641	\$30,790	\$135,851

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 EURIBOR (Semiannually)	(0.50)% (Annually)	12/16/2022	EUR	9,650,000	\$ (3,604)	\$ (13,081)	\$ 9,477
0.75% (Semiannually)	3-Month LIBOR (Quarterly)	12/16/2023	USD	34,630,000	(513,376)	(524,332)	10,956
3-Month CDOR (Semiannually)	1.25% (Semiannually)	12/16/2023	CAD	46,050,000	647,235	635,943	11,292
3-Month CDOR (Semiannually)	0.84% (Semiannually)	6/24/2024	CAD	78,710,000	63,574	32,000	31,574
1-Month LIBOR + 0.09% (Quarterly)	3-Month LIBOR (Quarterly)	7/25/2024	USD	40,700,000	25,299	651	24,648
6-Month ASX BBSW (Semiannually)	0.55% (Semiannually)	5/16/2025	AUD	25,270,000	106,668	(14,245)	120,913
1-Day CLP-TNA (Semiannually)	1.50% (Semiannually)	12/16/2025	CLP	3,398,950,000	27,265	6,035	21,230
6-Month NIBOR (Semiannually)	0.75% (Annually)	12/16/2025	NOK	161,740,000	110,043	65,248	44,795
6-Month WIBOR (Semiannually)	0.75% (Annually)	12/16/2025	PLN	8,550,000	23,440	(1,832)	25,272
6-Month ASX BBSW (Semiannually)	0.96% (Semiannually)	4/21/2027	AUD	9,040,000	76,703	1,583	75,120
6-Month LIBOR (Semiannually)	(0.50)% (Annually)	12/16/2027	CHF	9,930,000	(17,811)	(44,214)	26,403
6-Month ASX BBSW (Semiannually)	0.92% (Semiannually)	9/4/2028	AUD	10,140,000	24,578	(2,474)	27,052
6-Month EURIBOR (Semiannually)	0.05% (Annually)	5/21/2030	EUR	14,460,000	106,279	36,812	69,467
1.14% (Semiannually)	3-Month CDOR (Semiannually)	6/24/2030	CAD	16,250,000	18,547	(16,791)	35,338
6-Month WIBOR (Semiannually)	1.55% (Annually)	9/17/2030	PLN	2,230,000	5,646	—	5,646
1.00% (Semiannually)	3-Month LIBOR (Quarterly)	12/16/2030	USD	350,000	(9,331)	(9,418)	87
3-Month New Zealand BBR FRA (Quarterly)	0.50% (Semiannually)	12/16/2030	NZD	840,000	(1,424)	(2,906)	1,482
6-Month ASX BBSW (Semiannually)	1.00% (Semiannually)	12/16/2030	AUD	4,180,000	54,449	42,624	11,825
6-Month LIBOR (Semiannually)	(0.25)% (Annually)	12/16/2030	CHF	6,920,000	64,219	37,982	26,237
1.16% (Semiannually)	3-Month LIBOR (Quarterly)	5/21/2035	USD	16,770,000	189,063	37,807	151,256
1.36% (Semiannually)	6-Month ASX BBSW (Semiannually)	4/21/2040	AUD	2,620,000	43,985	(1,185)	45,170
0.86% (Semiannually)	3-Month LIBOR (Quarterly)	4/9/2045	USD	4,070,000	76,937	—	76,937
3-Month CDOR (Semiannually)	1.75% (Semiannually)	6/17/2050	CAD	670,000	38,254	37,360	894
0.50% (Annually)	6-Month EURIBOR (Semiannually)	6/20/2050	EUR	1,910,000	(133,101)	(135,484)	2,383
Subtotal Appreciation					\$1,023,537	\$ 168,083	\$ 855,454
0.25% (Annually)	3-Month WIBOR (Quarterly)	12/16/2021	PLN	42,620,000	\$ (8,343)	\$ (2,188)	\$ (6,155)
1-Day MIBOR (Semiannually)	3.75% (Semiannually)	9/16/2022	INR	556,090,000	(26,623)	(2,024)	(24,599)
28-Day Mexico Interbank TIE (Lunar)	4.50% (Lunar)	12/14/2022	MXN	94,770,000	(5,161)	1,943	(7,104)
1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	4.93% (Upon termination)	1/2/2024	BRL	10,103,658	(22,646)	1,911	(24,557)
3-Month CDOR (Semiannually)	0.81% (Semiannually)	9/30/2024	CAD	13,050,000	1,084	1,084	—
1-Day Brazil Cetip DI Interbank Deposit Rate (Upon termination)	6.26% (Upon termination)	1/2/2025	BRL	3,857,686	15,319	16,586	(1,267)

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)
(0.31)% (Annually)	6-Month EURIBOR (Semiannually)	5/18/2025	EUR	19,010,000	\$ (71,389)	\$ 13,551	\$ (84,940)
0.27% (Annually)	1-Day SONIA (Annually)	6/17/2025	GBP	10,000	(188)	(174)	(14)
1.25% (Semiannually)	6-Month THBFIX (Semiannually)	6/17/2025	THB	20,000	(17)	—	(17)
7-Day CFETS Repo Rate (Quarterly)	2.50% (Quarterly)	6/17/2025	CNY	35,090,000	(32,227)	78,637	(110,864)
28-Day Mexico Interbank TIIE (Lunar)	5.10% (Lunar)	12/10/2025	MXN	122,340,000	(9,663)	—	(9,663)
(0.25)% (Annually)	6-Month EURIBOR (Semiannually)	12/16/2025	EUR	27,290,000	(273,666)	(253,548)	(20,118)
0.50% (Semiannually)	6-Month LIBOR (Semiannually)	12/16/2025	GBP	3,390,000	(62,746)	(62,326)	(420)
1-Day MIBOR (Semiannually)	4.50% (Semiannually)	12/16/2025	INR	97,930,000	(2,786)	5,255	(8,041)
3-Month STIBOR (Quarterly)	0.00% (Annually)	12/16/2025	SEK	89,670,000	(37,953)	(33,815)	(4,138)
(0.25)% (Annually)	6-Month EURIBOR (Semiannually)	12/16/2027	EUR	8,980,000	(71,589)	(54,160)	(17,429)
1.75% (Semiannually)	3-Month New Zealand BBR FRA (Quarterly)	3/19/2030	NZD	2,320,000	(72,059)	(64,708)	(7,351)
3-Month LIBOR (Quarterly)	0.98% (Semiannually)	5/21/2030	USD	15,550,000	(33,464)	(15,885)	(17,579)
1-Day SONIA (Annually)	0.31% (Annually)	6/17/2030	GBP	10,000	218	307	(89)
0.25% (Annually)	6-Month EURIBOR (Semiannually)	6/18/2030	EUR	4,690,000	(89,611)	(45,745)	(43,866)
3-Month LIBOR (Quarterly)	1.75% (Semiannually)	6/18/2030	USD	6,030,000	210,154	220,599	(10,445)
0.00% (Annually)	6-Month EURIBOR (Semiannually)	9/8/2030	EUR	7,170,000	(18,551)	2,266	(20,817)
(0.25)% (Annually)	6-Month EURIBOR (Semiannually)	12/16/2030	EUR	10,670,000	44,383	84,206	(39,823)
0.26% (Annually)	6-Month EURIBOR (Semiannually)	5/21/2040	EUR	6,890,000	14,844	19,163	(4,319)
1-Day SONIA (Annually)	0.40% (Annually)	6/17/2040	GBP	10,000	251	512	(261)
0.75% (Annually)	6-Month EURIBOR (Semiannually)	6/19/2040	EUR	2,220,000	(127,304)	(112,029)	(15,275)
3-Month LIBOR (Quarterly)	1.75% (Semiannually)	6/19/2040	USD	2,080,000	63,206	81,988	(18,782)
3-Month LIBOR (Quarterly)	0.85% (Semiannually)	4/10/2050	USD	4,100,000	(61,163)	—	(61,163)
3-Month LIBOR (Quarterly)	1.75% (Semiannually)	6/20/2050	USD	1,450,000	54,787	63,606	(8,819)
0.25% (Annually)	6-Month EURIBOR (Semiannually)	12/16/2050	EUR	370,000	(34,944)	(26,836)	(8,108)
Subtotal Depreciation					\$ (657,847)	\$ (81,824)	\$ (576,023)
Net Centrally Cleared Interest Rate Swaps outstanding at September 30, 2020					\$ 365,690	\$ 86,259	\$ 279,431

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								
COLTES Government Bond Index	Financing Index: DEUTGB2L+ 6.25% (Annually)	11/4/2020	DEUT	COP	1,850,758,250,000	\$ 16,363	\$ —	\$ 16,363
COLTES Government Bond Index	Financing Index: DEUTGB2L+ 7.50% (Annually)	11/4/2020	DEUT	COP	531,363,250,000	5,146	—	5,146
Faurecia	Financing Index: 1-Month EURIBOR - 0.45% (Monthly)	11/5/2020	CITI	EUR	80,006	16,379	—	16,379
Peugeot Citroen SA	Financing Index: 1-Month EURIBOR - 0.45% (Monthly)	11/5/2020	CITI	EUR	410,921	103,825	—	103,825
Worldline SA	Financing Index: 1-Month EURIBOR - 0.45% (Monthly)	11/5/2020	CITI	EUR	1,014,286	51,681	—	51,681
Subtotal Appreciation						\$193,394	\$ —	\$193,394

<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>
Financing Index: 1-Month EURIBOR - 0.45% (Monthly)	Ingenico Group	11/5/2020	CITI	EUR	1,206,444	\$ (31,561)	\$ —	\$ (31,561)
Subtotal Depreciation						<u>\$ (31,561)</u>	<u>\$ —</u>	<u>\$ (31,561)</u>
Net Total Return Swaps outstanding at September 30, 2020						<u>\$161,833</u>	<u>\$ —</u>	<u>\$161,833</u>

VALUATION HIERARCHY

The following is a summary of the inputs used, as of September 30, 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	\$ 14,484,911	\$ —	\$ 13,874,921	\$ 609,990
Certificates Of Deposit	1,105,718	—	1,105,718	—
Common Stocks	33,040,254	33,040,254	—	—
Corporate Bonds	85,651,026	—	85,651,026	—
Foreign Bonds	19,991,342	—	19,991,342	—
Foreign Common Stocks:				
Netherlands	2,358,549	2,043,255	315,294	—
Other ^{^^}	<u>3,360,622</u>	<u>3,360,622</u>	<u>—</u>	<u>—</u>
Total Foreign Common Stocks	<u>5,719,171</u>	<u>5,403,877</u>	<u>315,294</u>	<u>—</u>
Foreign Preferred Stock	202,909	—	202,909	—
Loan Agreements	6,081,363	—	6,081,363	—
Money Market Funds	119,407,917	119,407,917	—	—
Mortgage-Backed Securities	30,646,071	—	30,646,071	—
Mutual Funds	2,111,110	699,441	—	1,411,669
Purchased Options:				
Call Options	19,216	19,216	—	—
Put Options	<u>229,148</u>	<u>229,148</u>	<u>—</u>	<u>—</u>
Total Purchased Options	<u>248,364</u>	<u>248,364</u>	<u>—</u>	<u>—</u>
Rights	7,010	—	—	7,010
U.S. Treasury Obligations	64,542,468	—	64,542,468	—
Warrants	<u>7,732</u>	<u>7,732</u>	<u>—</u>	<u>—</u>
Total Assets - Investments in Securities	<u>\$383,247,366</u>	<u>\$158,807,585</u>	<u>\$222,411,112</u>	<u>\$2,028,669</u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ 6,267,140	\$ —	\$ 6,267,140	\$ —
Futures Contracts	2,923	2,923	—	—
Swap Agreements	<u>1,186,377</u>	<u>—</u>	<u>1,186,377</u>	<u>—</u>
Total Assets - Other Financial Instruments	<u>\$ 7,456,440</u>	<u>\$ 2,923</u>	<u>\$ 7,453,517</u>	<u>\$ —</u>

STRATEGIC ALTERNATIVES 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:				
Common Stocks Sold Short	\$(13,761,361)	\$(13,761,361)	\$ —	\$ —
Foreign Common Stocks Sold Short	(2,330,321)	(2,330,321)	—	—
Mutual Funds Sold Short	(10,785,640)	(10,785,640)	—	—
Written Options:				
Call Options	(237,055)	(237,055)	—	—
Call Swaptions	(9,210)	(9,210)	—	—
Put Options	(240,110)	(240,110)	—	—
Put Swaptions	(113,152)	(113,152)	—	—
Total Written Options	(599,527)	(599,527)	—	—
Total Liabilities - Investments in Securities	<u><u>\$ (27,476,849)</u></u>	<u><u>\$ (27,476,849)</u></u>	<u><u>\$ —</u></u>	<u><u>\$ —</u></u>
Other Financial Instruments***				
Forward Foreign Currency Contracts	\$ (5,915,722)	\$ —	\$ (5,915,722)	\$ —
Futures Contracts	(19,394)	(19,394)	—	—
Swap Agreements	(609,262)	—	(609,262)	—
Total Liabilities - Other Financial Instruments	<u><u>\$ (6,544,378)</u></u>	<u><u>\$ (19,394)</u></u>	<u><u>\$ (6,524,984)</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.

There were no transfers to or from Level 3 during the period ended September 30, 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 September 30, 2020.

NOTES TO SCHEDULES OF INVESTMENTS (Unaudited)

1. VALUATION OF SECURITIES

Each series of GuideStone Funds (each, a “Fund” and collectively, the “Funds” or the “Trust”), 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 (the “Board”). 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 net asset value (“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 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 September 30, 2020, the values of securities sold short in the International Equity Fund and Strategic Alternatives Fund amounted to \$9,211,156 and \$26,877,322, 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 Currency Contracts — Certain Funds may enter into forward foreign currency 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 Funds' derivative agreements contain provisions that require a 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 September 30, 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 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.

Fund	Asset Derivative Value				
	Total Value at 9/30/20	Interest Rate Contracts	Foreign Exchange Contracts	Credit Contracts	Equity Contracts
MyDestination 2035					
Futures	\$ 2,515	\$ 122	\$ —	\$ —	\$ 2,393

Asset Derivative Value

Fund	Total Value at 9/30/20	Interest Rate Contracts	Foreign Exchange Contracts	Credit Contracts	Equity Contracts
MyDestination 2045					
Futures	\$ 5,539	\$ 92	\$ —	\$ —	\$ 5,447
MyDestination 2055					
Futures	\$ 6,998	\$ —	\$ —	\$ —	\$ 6,998
Balanced Allocation					
Futures	\$ 63,448	\$ —	\$ —	\$ —	\$ 63,448
Growth Allocation					
Futures	\$ 44,679	\$ —	\$ —	\$ —	\$ 44,679
Low-Duration Bond					
Forwards	\$ 1,201,751	\$ —	\$ 1,201,751	\$ —	\$ —
Futures	312,915	312,915	—	—	—
Swaps	628,830	2,532	—	626,298	—
Totals	\$ 2,143,496	\$ 315,447	\$ 1,201,751	\$ 626,298	\$ —
Medium-Duration Bond					
Forwards	\$ 1,688,329	\$ —	\$ 1,688,329	\$ —	\$ —
Futures	2,508,002	2,508,002	—	—	—
Purchased Options	288,739	288,739	—	—	—
Swaps	2,637,275	2,237,364	—	399,911	—
Totals	\$ 7,122,345	\$ 5,034,105	\$ 1,688,329	\$ 399,911	\$ —
Global Bond					
Forwards	\$ 4,250,982	\$ —	\$ 4,250,982	\$ —	\$ —
Futures	227,771	227,771	—	—	—
Purchased Options	391	—	391	—	—
Totals	\$ 4,479,144	\$ 227,771	\$ 4,251,373	\$ —	\$ —
Defensive Market Strategies®					
Forwards	\$ 66,282	\$ —	\$ 66,282	\$ —	\$ —
Equity Index					
Futures	\$ 1,270,669	\$ —	\$ —	\$ —	\$ 1,270,669
Value Equity					
Forwards	\$ 67,353	\$ —	\$ 67,353	\$ —	\$ —
Futures	198,931	—	—	—	198,931
Totals	\$ 266,284	\$ —	\$ 67,353	\$ —	\$ 198,931
Growth Equity					
Futures	\$ 318,081	\$ —	\$ —	\$ —	\$ 318,081
Small Cap Equity					
Futures	\$ 139,292	\$ —	\$ —	\$ —	\$ 139,292

Asset Derivative Value

Fund	Total Value at 9/30/20	Interest Rate Contracts	Foreign Exchange Contracts	Credit Contracts	Equity Contracts
International Equity					
Forwards	\$ 3,143,548	\$ —	\$ 3,143,548	\$ —	\$ —
Futures	1,597,503	—	—	—	1,597,503
Swaps	688,423	—	—	—	688,423
Totals	\$ 5,429,474	\$ —	\$ 3,143,548	\$ —	\$ 2,285,926
Emerging Markets Equity					
Forwards	\$ 1,753,301	\$ —	\$ 1,753,301	\$ —	\$ —
Futures	470,980	—	—	—	470,980
Swaps	416,385	—	—	—	416,385
Totals	\$ 2,640,666	\$ —	\$ 1,753,301	\$ —	\$ 887,365
Global Real Estate Securities					
Forwards	\$ 1	\$ —	\$ 1	\$ —	\$ —
Futures	35,700	—	—	—	35,700
Totals	\$ 35,701	\$ —	\$ 1	\$ —	\$ 35,700
Strategic Alternatives					
Forwards	\$ 6,267,140	\$ —	\$ 6,267,140	\$ —	\$ —
Futures	2,923	2,923	—	—	—
Purchased Options	248,364	—	—	—	248,364
Swaps	1,186,377	992,983	—	—	193,394
Totals	\$ 7,704,804	\$ 995,906	\$ 6,267,140	\$ —	\$ 441,758

Liabilities Derivative Value

Fund	Total Value at 9/30/20	Interest Rate Contracts	Foreign Exchange Contracts	Credit Contracts	Equity Contracts
MyDestination 2035					
Futures	\$ 7,589	\$ —	\$ —	\$ —	\$ 7,589
MyDestination 2045					
Futures	\$ 15,868	\$ —	\$ —	\$ —	\$ 15,868
MyDestination 2055					
Futures	\$ 2,097	\$ —	\$ —	\$ —	\$ 2,097
Balanced Allocation					
Futures	\$ 2,240	\$ 2,240	\$ —	\$ —	\$ —
Growth Allocation					
Futures	\$ 5	\$ 5	\$ —	\$ —	\$ —
Low-Duration Bond					
Forwards	\$ 73,367	\$ —	\$ 73,367	\$ —	\$ —
Futures	192,459	192,459	—	—	—
Written Options	36,885	30,015	—	6,870	—
Swaps	1,660,025	1,654,524	—	5,501	—
Totals	\$ 1,962,736	\$ 1,876,998	\$ 73,367	\$ 12,371	\$ —

Liabilities Derivative Value

Fund	Total Value at 9/30/20	Interest Rate Contracts	Foreign Exchange Contracts	Credit Contracts	Equity Contracts
Medium-Duration Bond					
Forwards	\$ 1,453,686	\$ —	\$ 1,453,686	\$ —	\$ —
Futures	1,752,946	1,752,946	—	—	—
Written Options	552,183	552,183	—	—	—
Swaps	3,066,862	2,682,413	—	384,449	—
Totals	\$ 6,825,677	\$ 4,987,542	\$ 1,453,686	\$ 384,449	\$ —
Global Bond					
Forwards	\$ 4,575,685	\$ —	\$ 4,575,685	\$ —	\$ —
Futures	266,761	266,761	—	—	—
Swaps	2,268,749	—	—	2,268,749	—
Totals	\$ 7,111,195	\$ 266,761	\$ 4,575,685	\$ 2,268,749	\$ —
Defensive Market Strategies[®]					
Forwards	\$ 51,395	\$ —	\$ 51,395	\$ —	\$ —
Futures	168,902	—	—	—	168,902
Written Options	971,449	—	—	—	971,449
Totals	\$ 1,191,746	\$ —	\$ 51,395	\$ —	\$ 1,140,351
Value Equity					
Forwards	\$ 30,044	\$ —	\$ 30,044	\$ —	\$ —
International Equity Index					
Futures	\$ 738,528	\$ —	\$ —	\$ —	\$ 738,528
International Equity					
Forwards	\$ 4,071,806	\$ —	\$ 4,071,806	\$ —	\$ —
Futures	1,482,347	—	—	—	1,482,347
Swaps	1,787,661	—	—	—	1,787,661
Totals	\$ 7,341,814	\$ —	\$ 4,071,806	\$ —	\$ 3,270,008
Emerging Markets Equity					
Forwards	\$ 1,425,480	\$ —	\$ 1,425,480	\$ —	\$ —
Futures	244,942	—	—	—	244,942
Swaps	128,504	—	—	—	128,504
Totals	\$ 1,798,926	\$ —	\$ 1,425,480	\$ —	\$ 373,446
Strategic Alternatives					
Forwards	\$ 5,915,722	\$ —	\$ 5,915,722	\$ —	\$ —
Futures	19,394	19,394	—	—	—
Written Options	599,527	122,362	—	—	477,165
Swaps	609,262	577,701	—	—	31,561
Totals	\$ 7,143,905	\$ 719,457	\$ 5,915,722	\$ —	\$ 508,726

Volume of Derivative Transactions

The table below summarizes the average balance of derivative holdings by Fund during the period ended September 30, 2020. The average balance of derivatives held is indicative of the trading volume of each Fund.

Fund	Long Derivative Volume			
	Forward Foreign Currency Contracts	Financial Futures Contracts	Purchased Option Contracts	Swap Contracts
MyDestination 2015	\$ —	\$ 7,665,850	\$ —	\$ —
MyDestination 2025	—	19,213,976	—	—
MyDestination 2035	—	7,283,113	—	—
MyDestination 2045	—	5,359,165	—	—
MyDestination 2055	—	2,572,296	—	—
Conservative Allocation	—	9,188,985	—	—
Balanced Allocation	—	15,775,047	—	—
Growth Allocation	—	10,897,810	—	—
Aggressive Allocation	—	19,477,770	—	—
Low-Duration Bond	89,783,321	391,641,904	—	35,825,000
Medium-Duration Bond	143,291,573	782,050,882	454,193	347,700,412
Global Bond	212,798,386	148,373,393	38,130	14,796,420
Defensive Market Strategies®	26,499,554	—	—	—
Equity Index	—	76,302,323	—	—
Value Equity	41,057,509	23,214,082	—	—
Growth Equity	—	26,476,707	—	—
Small Cap Equity	—	11,622,393	—	—
International Equity Index	—	34,258,961	—	—
International Equity	140,937,828	86,633,581	—	28,170,915
Emerging Markets Equity	118,893,878	36,969,124	—	27,516,136
Global Real Estate Securities	107,733	4,312,040	—	—
Strategic Alternatives	411,798,363	26,744,486	81,927	344,584,345
Fund	Short Derivative Volume			
	Forward Foreign Currency Contracts	Financial Futures Contracts	Written Option Contracts	Swap Contracts
Low-Duration Bond	\$ 23,021,489	\$102,079,662	\$ 49,172	\$ 42,992,605
Medium-Duration Bond	72,460,277	403,032,098	1,446,815	244,206,670
Global Bond	194,813,480	89,746,024	—	27,996,943
Defensive Market Strategies®	1,348,700	23,720,813	2,619,698	—
Value Equity	1,551,698	—	—	—
International Equity	181,274,140	27,258,894	—	21,601,144
Emerging Markets Equity	130,426,831	11,407,932	—	5,592,990
Strategic Alternatives	416,512,867	48,346,003	1,135,876	219,869,614

3. SECURITIES LENDING

Through an agreement with Northern Trust (the Funds' custodian, administrator and fund accountant) 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 September 30, 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	\$ 59,065,439	\$ 50,690,203	\$ 9,618,428	\$ 60,308,631
Medium-Duration Bond	118,039,703	108,272,365	12,211,608	120,483,973
Extended-Duration Bond	35,830,731	33,925,493	2,633,930	36,559,423
Global Bond	61,566,239	47,821,091	15,177,328	62,998,419
Defensive Market Strategies [®]	37,620,049	27,802,804	10,655,362	38,458,166
Equity Index	54,946,635	53,642,740	2,447,209	56,089,949
Value Equity	7,740,368	5,253,113	2,656,116	7,909,229
Growth Equity	139,171,422	139,657,560	2,386,744	142,044,304
Small Cap Equity	52,874,218	41,683,769	12,442,790	54,126,559
International Equity Index	22,654,400	14,992,470	9,002,111	23,994,581
International Equity	13,812,845	11,697,721	2,617,515	14,315,236
Emerging Markets Equity	8,999,550	7,773,211	1,846,734	9,619,945
Global Real Estate Securities	9,377,194	9,044,518	688,127	9,732,645

*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.

Local, regional or global events such the spread of infectious illnesses or other public health issues, recessions, natural disasters or other events could have a significant impact on the Funds and their investments. For example, the outbreak of COVID-19, a novel coronavirus disease, has negatively affected economies, markets and individual companies throughout the world, including those in which the Funds invest. The effects of this pandemic to public health and business and market conditions, including exchange trading suspensions and closures may continue to have a significant negative impact on the performance of a Fund's investments, increase a Fund's volatility, exacerbate pre-existing political, social and economic risks to the Funds, and negatively impact broad segments of businesses and populations. The Funds' operations may be interrupted as a result, which may contribute to the negative impact on investment performance. In addition, governments, their regulatory agencies, or self-regulatory organizations may take actions in response to the pandemic that affect the instruments in which a Fund invests, or the issuers of such instruments, in ways that could have a significant negative impact on a Fund's investment performance. The full impact of the COVID-19 pandemic, or other future epidemics or pandemics, is currently unknown.

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, “Disclosure Framework - Changes to the Disclosure Requirements for Fair Value Measurement,” (“ASU 2018-13”), 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. Management adopted ASU 2018-13 as of the period ended December 31, 2019.

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.



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