

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Bank Loans (11.4%) ^a	Value	Principal Amount	Bank Loans (11.4%) ^a	Value
Basic Materials (0.6%)			Capital Goods (1.1%) - continued		
\$171,500	Ball Metalpack Finco, LLC, Term Loan 4.863%, (LIBOR 3M + 4.500%), 7/31/2025 ^b	\$156,922	\$1,195,881	Reynolds Group Holdings, Inc., Term Loan 2.928%, (LIBOR 1M + 2.750%), 2/5/2023 ^b	\$1,139,555
719,650	Big River Steel, LLC, Term Loan 6.000%, (LIBOR 3M + 5.000%), 8/23/2023 ^b	674,672	2,293,475	TransDigm, Inc., Term Loan 2.428%, (LIBOR 1M + 2.250%), 12/9/2025 ^b	2,057,568
566,950	Chemours Company, Term Loan 1.930%, (LIBOR 1M + 1.750%), 4/3/2025 ^b	533,642	2,179,538	Vertiv Group Corporation, Term Loan 3.183%, (LIBOR 1M + 3.000%), 3/2/2027 ^b	2,054,214
650,470	Hexion, Inc., Term Loan 4.940%, (LIBOR 3M + 3.500%), 7/1/2026 ^b	632,582	Total		11,399,203
648,375	Innophos Holdings, Inc., Term Loan 3.928%, (LIBOR 1M + 3.750%), 2/7/2027 ^{b,c,d,e}	633,787	Communications Services (3.1%)		
616,770	Momentive Performance Materials USA, LLC, Term Loan 3.430%, (LIBOR 1M + 3.250%), 5/15/2024 ^b	575,909	577,150	Altice France SA, Term Loan 2.928%, (LIBOR 1M + 2.750%), 7/31/2025 ^b	545,384
1,099,287	Nouryon USA, LLC, Term Loan 3.188%, (LIBOR 1M + 3.000%), 10/1/2025 ^b	1,028,746	3,318,325	CenturyLink, Inc., Term Loan 2.428%, (LIBOR 1M + 2.250%), 3/15/2027 ^b	3,121,084
801,550	Peabody Energy Corporation, Term Loan 2.928%, (LIBOR 1M + 2.750%), 3/31/2025 ^b	432,837	955,102	Charter Communications Operating, LLC, Term Loan 1.930%, (LIBOR 1M + 1.750%), 4/30/2025 ^b	918,751
1,278,797	Pixelle Specialty Solutions, LLC, Term Loan 7.500%, (LIBOR 1M + 6.500%), 10/31/2024 ^b	1,202,069	1,667,400	CommScope, Inc., Term Loan 3.428%, (LIBOR 1M + 3.250%), 4/4/2026 ^b	1,575,693
263,675	Univar Solutions USA, Inc., Term Loan 2.178%, (LIBOR 1M + 2.000%), 11/22/2026 ^b	250,657	2,695,000	Coral-US Co-Borrower, LLC, Term Loan 2.428%, (LIBOR 1M + 2.250%), 1/31/2028 ^b	2,555,210
Total		6,121,823	1,062,150	CSC Holdings, LLC, Term Loan 2.435%, (LIBOR 1M + 2.250%), 7/17/2025 ^b	1,002,404
Capital Goods (1.1%)			2,453,850	2.685%, (LIBOR 1M + 2.500%), 4/15/2027 ^b	2,322,839
372,389	Advanced Disposal Services, Inc., Term Loan 3.000%, (LIBOR 1W + 2.250%), 11/10/2023 ^b	367,526	1,941,859	Diamond Sports Group, LLC, Term Loan 3.430%, (LIBOR 1M + 3.250%), 8/24/2026 ^b	1,575,333
1,307,326	Flex Acquisition Company, Inc. Term Loan 4.683%, (LIBOR 3M + 3.250%), 6/29/2025 ^b	1,228,886	970,467	Entercom Media Corporation, Term Loan 2.684%, (LIBOR 1M + 2.500%), 11/17/2024 ^b	904,155
1,781,918	GFL Environmental, Inc., Term Loan 4.000%, (LIBOR 3M + 3.000%), 5/31/2025 ^b	1,728,835	585,000	Gray Television, Inc., Term Loan 2.423%, (LIBOR 1M + 2.250%), 2/7/2024 ^b	564,817
925,814	Mauser Packaging Solutions Holding Company, Term Loan 4.561%, (LIBOR 3M + 3.250%), 4/3/2024 ^b	828,992	1,291,644	HCP Acquisition, LLC, Term Loan 4.000%, (LIBOR 1M + 3.000%), 5/16/2024 ^b	1,233,843
783,075	Natgasoline, LLC, Term Loan 4.313%, (LIBOR 3M + 3.500%), 11/14/2025 ^{b,e}	751,752	753,108	iHeartCommunications, Inc., Term Loan 3.178%, (LIBOR 1M + 3.000%), 5/1/2026 ^b	692,234
1,314,737	Navistar, Inc., Term Loan 3.700%, (LIBOR 1M + 3.500%), 11/6/2024 ^b	1,241,875	401,498	Mediacom Illinois, LLC, Term Loan 1.860%, (LIBOR 1W + 1.750%), 2/15/2024 ^b	389,453
			1,300,200	NEP Group, Inc., Term Loan 3.428%, (LIBOR 1M + 3.250%), 10/20/2025 ^b	1,061,106

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Bank Loans (11.4%) ^a	Value	Principal Amount	Bank Loans (11.4%) ^a	Value
Communications Services (3.1%) - continued			Consumer Cyclical (1.7%) - continued		
	Nexstar Broadcasting, Inc., Term Loan			Four Seasons Hotels, Ltd., Term Loan	
\$2,270,000	2.923%, (LIBOR 1M + 2.750%), 9/19/2026 ^{b,c,d}	\$2,154,480	\$999,116	2.178%, (LIBOR 1M + 2.000%), 11/30/2023 ^b	\$944,165
520,000	Nielsen Finance, LLC, Term Loan 4.750%, (LIBOR 1M + 3.750%), 6/4/2025 ^b	514,150	1,799,725	Golden Entertainment, Inc., Term Loan 3.750%, (LIBOR 1M + 3.000%), 10/20/2024 ^b	1,621,246
1,017,580	SBA Senior Finance II, LLC, Term Loan 1.930%, (LIBOR 1M + 1.750%), 4/11/2025 ^b	977,305	2,177,780	Golden Nugget, LLC, Term Loan 3.250%, (LIBOR 1M + 2.500%), 10/4/2023 ^b	1,720,447
430,000	Terrier Media Buyer, Inc., Term Loan 0.000%, (LIBOR 3M + 4.250%), 12/17/2026 ^{b,c,d}	408,500	406,350	IAA, Inc., Term Loan 2.438%, (LIBOR 1M + 2.250%), 6/28/2026 ^b	387,556
776,100	4.428%, (LIBOR 1M + 4.250%), 12/17/2026 ^b	738,591		LCPR Loan Financing, LLC, Term Loan 5.185%, (LIBOR 1M + 5.000%), 10/15/2026 ^b	2,029,500
1,620,000	T-Mobile USA, Inc., Term Loan 3.178%, (LIBOR 1M + 3.000%), 4/1/2027 ^b	1,616,501	2,050,000	Men's Warehouse, Inc., Term Loan 4.335%, (LIBOR 1M + 3.250%), 4/9/2025 ^b	125,374
986,796	TNS, Inc., Term Loan 4.180%, (LIBOR 1M + 4.000%), 8/14/2022 ^b	944,857	783,589	Mohegan Gaming and Entertainment, Term Loan 5.375%, (LIBOR 3M + 4.375%), 10/13/2023 ^{b,c,d}	629,916
2,145,000	Virgin Media Bristol, LLC, Term Loan 2.685%, (LIBOR 1M + 2.500%), 1/31/2028 ^b	2,043,649		Scientific Games International, Inc., Term Loan 3.476%, (LIBOR 3M + 2.750%), 8/14/2024 ^b	2,926,158
1,618,265	WideOpenWest Finance, LLC, Term Loan 4.250%, (LIBOR 1M + 3.250%), 8/19/2023 ^b	1,538,031	3,317,640	Staples, Inc., Term Loan 5.187%, (LIBOR 3M + 4.500%), 9/12/2024 ^b	391,296
715,000	Windstream Services, LLC, Term Loan 2.680%, (LIBOR 1M + 2.500%), 2/26/2021 ^b	701,594	445,500	5.687%, (LIBOR 3M + 5.000%), 4/12/2026 ^b	1,261,187
367,183	8.250%, (PRIME + 5.000%), 3/30/2021 ^{b,i}	221,044	1,470,772	Stars Group Holdings BV, Term Loan 3.808%, (LIBOR 3M + 3.500%), 7/10/2025 ^b	922,396
375,000	Xplornet Communications, Inc., Term Loan 4.928%, (LIBOR 1M + 4.750%), 6/11/2027 ^b	357,188	928,936	Tenneco, Inc., Term Loan 3.178%, (LIBOR 1M + 3.000%), 10/1/2025 ^b	509,247
1,425,000	Ziggo Financing Partnership, Term Loan 2.685%, (LIBOR 1M + 2.500%), 4/30/2028 ^b	1,341,581	591,000	Wyndham Hotels & Resorts, Inc., Term Loan 1.928%, (LIBOR 1M + 1.750%), 5/30/2025 ^b	647,861
	Total	32,019,777		Total	17,827,310
Consumer Cyclical (1.7%)			Consumer Non-Cyclical (1.7%)		
2,298,450	1011778 B.C., LLC, Term Loan 1.928%, (LIBOR 1M + 1.750%), 11/19/2026 ^b	2,174,334	1,704,879	Bausch Health Americas, Inc., Term Loan 3.190%, (LIBOR 1M + 3.000%), 6/1/2025 ^b	1,654,380
334,354	Boyd Gaming Corporation, Term Loan 2.359%, (LIBOR 1W + 2.250%), 9/15/2023 ^b	313,561	385,063	Bellring Brands, LLC, Term Loan 6.000%, (LIBOR 1M + 5.000%), 10/21/2024 ^{b,c,d}	382,418
1,291,571	Cengage Learning, Inc., Term Loan 5.250%, (LIBOR 3M + 4.250%), 6/7/2023 ^b	1,035,840	780,000	Change Healthcare Holdings, LLC, Term Loan 3.500%, (LIBOR 3M + 2.500%), 3/1/2024 ^b	747,607
188,759	Eldorado Resorts, Inc., Term Loan 3.250%, (LIBOR 3M + 2.250%), 4/17/2024 ^b	187,226	977,350	Chobani, LLC, Term Loan 4.500%, (LIBOR 1M + 3.500%), 10/10/2023 ^b	937,650

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(unaudited)

Principal Amount	Bank Loans (11.4%) ^a	Value
Consumer Non-Cyclical (1.7%) - continued		
	Dole Food Company, Inc., Term Loan	
\$774,765	3.750%, (LIBOR 1M + 2.750%), 4/6/2024 ^b	\$751,522
	Endo International plc, Term Loan	
1,041,508	5.000%, (LIBOR 1M + 4.250%), 4/27/2024 ^b	981,621
	Energizer Holdings, Inc., Term Loan	
184,965	2.438%, (LIBOR 1M + 2.250%), 12/17/2025 ^{b,e}	175,717
	Global Medical Response, Inc., Term Loan	
2,871,375	4.250%, (LIBOR 3M + 3.250%), 4/28/2022 ^b	2,756,175
282,750	5.250%, (LIBOR 3M + 4.250%), 3/14/2025 ^b	269,673
	Grifols Worldwide Operations USA, Inc., Term Loan	
970,125	2.109%, (LIBOR 1W + 2.000%), 11/15/2027 ^b	932,416
	IQVIA, Inc., Term Loan	
265,000	1.928%, (LIBOR 1M + 1.750%), 1/1/2025 ^{b,c,d}	255,892
	JBS USA LUX SA, Term Loan	
1,592,902	3.072%, (LIBOR 3M + 2.000%), 5/1/2026 ^b	1,517,908
	Libbey Glass, Inc., Term Loan	
485,108	0.000%, PIK 3.750%, (LIBOR 1M + 5.000%), 4/9/2021 ^{b,f,g}	200,563
	MPH Acquisition Holdings, LLC, Term Loan	
2,643,989	3.750%, (LIBOR 3M + 2.750%), 6/7/2023 ^b	2,508,485
	Ortho-Clinical Diagnostics SA, Term Loan	
2,441,493	3.429%, (LIBOR 1M + 3.250%), 6/30/2025 ^b	2,278,231
	Plantronics, Inc., Term Loan	
776,364	2.678%, (LIBOR 1M + 2.500%), 7/2/2025 ^b	705,194
	R.R. Donnelley & Sons Company, Term Loan	
178,191	5.178%, (LIBOR 1M + 5.000%), 1/15/2024 ^b	164,381
	Sotera Health Holdings, LLC, Term Loan	
847,875	5.500%, (LIBOR 1M + 4.500%), 12/13/2026 ^b	826,500
	US Foods, Inc., Term Loan	
259,325	1.928%, (LIBOR 1M + 1.750%), 6/27/2023 ^b	243,164
Total		18,289,497

Energy (0.6%)		
	BCP Raptor II, LLC, Term Loan	
306,900	4.928%, (LIBOR 1M + 4.750%), 11/3/2025 ^b	197,951
	Buckeye Partners, LP, Term Loan	
548,625	2.923%, (LIBOR 1M + 2.750%), 11/1/2026 ^b	524,760

Principal Amount	Bank Loans (11.4%) ^a	Value
Energy (0.6%) - continued		
	Calpine Corporation, Term Loan	
\$1,044,757	2.430%, (LIBOR 1M + 2.250%), 1/15/2024 ^b	\$1,006,592
	CONSOL Energy, Inc., Term Loan	
785,063	4.680%, (LIBOR 1M + 4.500%), 9/28/2024 ^b	620,199
	Fieldwood Energy, LLC, Term Loan	
1,060,000	6.250%, (LIBOR 3M + 5.250%), 4/11/2022 ^b	192,570
	Illuminate Buyer, LLC, Term Loan	
725,000	0.000%, (LIBOR 1M + 4.000%), 6/16/2027 ^{b,c,d}	713,038
	Radiate Holdco, LLC, Term Loan	
2,734,376	3.750%, (LIBOR 1M + 3.000%), 2/1/2024 ^b	2,604,493
Total		5,859,603

Financials (1.0%)		
	Avolon TLB Borrower 1 US, LLC, Term Loan	
743,580	2.500%, (LIBOR 1M + 1.750%), 1/15/2025 ^b	690,228
	Blackstone CQP Holdco, LP, Term Loan	
653,400	3.806%, (LIBOR 3M + 3.500%), 9/30/2024 ^b	623,997
	Delos Finance SARL, Term Loan	
325,000	2.058%, (LIBOR 3M + 1.750%), 10/6/2023 ^b	309,663
	GGP Nimbus, LLC, Term Loan	
1,223,088	2.678%, (LIBOR 1M + 2.500%), 8/24/2025 ^b	1,020,765
	INEOS U.S. Finance, LLC, Term Loan	
259,335	2.178%, (LIBOR 1M + 2.000%), 3/31/2024 ^b	245,315
	Lealand Finance Company BV	
269,372	4.178%, (LIBOR 1M + 4.000%), 6/30/2025 ^{b,e}	224,926
	Level 3 Financing, Inc., Term Loan	
1,345,000	1.983%, (LIBOR 1M + 1.750%), 3/1/2027 ^b	1,269,586
	MoneyGram International, Inc., Term Loan	
736,560	7.000%, (LIBOR 3M + 6.000%), 6/30/2023 ^b	665,438
	NCR Corporation, Term Loan	
1,116,562	2.680%, (LIBOR 1M + 2.500%), 8/28/2026 ^b	1,076,087
	Northriver Midstream Finance, LP, Term Loan	
1,086,705	4.683%, (LIBOR 3M + 3.250%), 10/1/2025 ^b	1,023,545
	Tronox Finance, LLC, Term Loan	
2,306,188	2.982%, (LIBOR 3M + 2.750%), 9/22/2024 ^b	2,208,821
	Vericast Corporation, Term Loan	
1,385,500	5.750%, (LIBOR 3M + 4.750%), 11/3/2023 ^b	1,004,681
Total		10,363,052

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DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Bank Loans (11.4%) ^a	Value	Principal Amount	Long-Term Fixed Income (51.4%)	Value
Technology (1.1%)			Asset-Backed Securities (3.9%)		
	Clear Channel Outdoor Holdings, Inc., Term Loan 4.260%, (LIBOR 3M + 3.500%), 8/21/2026 ^b	\$1,988,086		Apidos CLO XXIV 2.585%, (LIBOR 3M + 1.450%), 10/20/2030, Ser. 2016-24A, Class A1BR ^{b,h}	\$2,001,543
\$2,199,210	Prime Security Services Borrower, LLC, Term Loan 4.250%, (LIBOR 3M + 3.250%), 9/23/2026 ^b	2,956,533	\$2,070,000	Babson CLO, Ltd. 4.035%, (LIBOR 3M + 2.900%), 7/20/2029, Ser. 2018-3A, Class D ^{b,h}	1,520,580
	Rackspace Hosting, Inc., Term Loan 4.000%, (LIBOR 3M + 3.000%), 11/3/2023 ^b	2,597,546	1,675,000	Benefit Street Partners CLO IV, Ltd. 2.885%, (LIBOR 3M + 1.750%), 1/20/2029, Ser. 2014-IVA, Class A2RR ^{b,h}	1,263,864
2,730,666	SS&C Technologies, Inc., Term Loan 1.928%, (LIBOR 1M + 1.750%), 4/16/2025 ^{b,c,d}	1,139,468	1,300,000	Business Jet Securities, LLC 4.447%, 6/15/2033, Ser. 2018-2, Class A ^h	1,647,287
	1.928%, (LIBOR 1M + 1.750%), 4/16/2025 ^{b,c,d}	789,278	1,660,214	Cent CLO, LP 3.291%, (LIBOR 3M + 2.300%), 10/25/2028, Ser. 2018-27A, Class B ^{b,h}	3,747,102
1,192,773	Zayo Group Holdings, Inc., Term Loan 3.178%, (LIBOR 1M + 3.000%), 3/9/2027 ^b	1,959,947	3,875,000	Foundation Finance Trust 3.300%, 7/15/2033, Ser. 2017-1A, Class A ^h	526,834
2,069,813	Total	11,430,858	522,534	Harley Marine Financing, LLC 5.682%, 5/15/2043, Ser. 2018-1A, Class A2 ^h	1,663,620
Transportation (0.2%)			1,863,946	Madison Park Funding XIV, Ltd. 2.498%, (LIBOR 3M + 1.400%), 10/22/2030, Ser. 2014-14A, Class A2RR ^{b,h}	1,860,050
	Genesee & Wyoming, Inc., Term Loan 2.308%, (LIBOR 3M + 2.000%), 12/30/2026 ^b	1,240,790	1,950,000	Myers Park CLO, Ltd. 2.535%, (LIBOR 3M + 1.400%), 10/20/2030, Ser. 2018-1A, Class A2 ^{b,h}	1,832,381
1,291,763	United Airlines, Inc., Term Loan 1.928%, (LIBOR 1M + 1.750%), 4/1/2024 ^b	880,874	1,875,000	OHA Credit Funding 1, Ltd. 2.585%, (LIBOR 3M + 1.450%), 10/20/2030, Ser. 2018-1A, Class A2 ^{b,h}	1,557,389
	Total	2,121,664	1,600,000	OZLM Funding II, Ltd. 2.260%, (LIBOR 3M + 1.500%), 7/30/2031, Ser. 2012-2A, Class A1BR ^{b,h}	3,100,342
Utilities (0.3%)			3,200,000	OZLM IX, Ltd. 2.685%, (LIBOR 3M + 1.550%), 10/20/2031, Ser. 2014-9A, Class A1BR ^{b,h}	2,674,188
	Advanced Drainage Systems, Inc., Term Loan 2.438%, (LIBOR 1M + 2.250%), 9/24/2026 ^b	160,256	2,750,000	Palmer Square Loan Funding, Ltd. 3.385%, (LIBOR 3M + 2.250%), 4/20/2027, Ser. 2019-1A, Class B ^{b,h}	1,285,038
165,000	Core and Main, LP, Term Loan 3.750%, (LIBOR 3M + 2.750%), 8/1/2024 ^b	792,202	1,300,000	Park Avenue Institutional Advisers CLO, Ltd. 2.635%, (LIBOR 3M + 1.500%), 10/20/2031, Ser. 2018-1A, Class A1B ^{b,h}	3,161,238
	EnergySolutions, LLC, Term Loan 4.750%, (LIBOR 3M + 3.750%), 5/11/2025 ^b	566,977	3,200,000	Pretium Mortgage Credit Partners, LLC 3.721%, 1/25/2059, Ser. 2019-CFL1, Class A1 ^{h,i}	2,638,730
617,400	Pacific Gas & Electric Company, Term Loan 5.500%, (LIBOR 3M + 4.500%), 6/18/2025 ^b	1,584,719	1,625,000	Riserva CLO, Ltd. 2.835%, (LIBOR 3M + 1.700%), 10/18/2028, Ser. 2016-3A, Class BR ^{b,h}	1,576,790
	Talen Energy Supply, LLC, Term Loan 3.928%, (LIBOR 1M + 3.750%), 7/8/2026 ^b	441,821			
1,615,000	Total	3,545,975			
	Total Bank Loans (cost \$128,489,817)	118,978,762			

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Principal Amount	Long-Term Fixed Income (51.4%)	Value
Asset-Backed Securities (3.9%) - continued		
\$258,010	Saxon Asset Securities Trust 3.972%, 8/25/2035, Ser. 2004-2, Class MF2 ^b	\$251,453
1,575,000	Sound Point CLO X, Ltd. 3.835%, (LIBOR 3M + 2.700%), 1/20/2028, Ser. 2015-3A, Class DR ^{b,h}	1,425,495
3,200,000	Sound Point CLO XXI, Ltd. 2.441%, (LIBOR 3M + 1.450%), 10/26/2031, Ser. 2018-3A, Class A1B ^{b,h}	3,076,704
1,575,000	THL Credit Wind River CLO, Ltd. 4.069%, (LIBOR 3M + 2.850%), 7/15/2028, Ser. 2016-1A, Class DR ^{b,h}	1,437,940
2,601,245	Vericrest Opportunity Loan Transferee 3.352%, 9/25/2049, Ser. 2019-NPL5, Class A1A ^{h,i}	2,602,186
	Total	40,850,754

Basic Materials (0.9%)

74,000	Air Products and Chemicals, Inc. 1.500%, 10/15/2025	76,523
284,000	Anglo American Capital plc 4.125%, 9/27/2022 ^h	296,112
620,000	BHP Billiton Finance USA, Ltd. 6.750%, 10/19/2075 ^{b,h}	714,550
500,000	BWAY Holding Company 5.500%, 4/15/2024 ^h	491,094
340,000	Cleveland-Cliffs, Inc. 5.750%, 3/1/2025 ⁱ	289,442
290,000	El du Pont de Nemours & Company 9.875%, 10/17/2025 ^h	304,195
149,000	First Quantum Minerals, Ltd. 1.700%, 7/15/2025	153,836
610,000	Freeport-McMoRan, Inc. 7.500%, 4/1/2025 ^h	584,075
470,000	Methanex Corporation 4.125%, 3/1/2028	455,900
500,000	Kinross Gold Corporation 4.250%, 3/1/2030	485,000
142,000	Krayton Polymers, LLC 5.125%, 9/1/2021	145,934
620,000	Methanex Corporation 7.000%, 4/15/2025 ^h	623,100
700,000	Mosaic Company 5.250%, 12/15/2029	615,986
73,000	Mosaic Company 3.250%, 11/15/2022	74,723
680,000	Norbord, Inc. 5.750%, 7/15/2027 ^h	693,600
770,000	Novelis Corporation 5.875%, 9/30/2026 ^h	768,183
210,000	Novelis Corporation 4.750%, 1/30/2030 ^h	200,550
75,000	Nucor Corporation 2.000%, 6/1/2025	77,867
800,000	Olin Corporation 5.125%, 9/15/2027	748,000
615,000	Peabody Securities Finance Corporation 6.375%, 3/31/2025 ^h	325,950

Principal Amount	Long-Term Fixed Income (51.4%)	Value
Basic Materials (0.9%) - continued		
\$89,000	Steel Dynamics, Inc. 2.400%, 6/15/2025	\$91,664
200,000	Syngenta Finance NV 3.933%, 4/23/2021 ^h	201,947
710,000	Tronox Finance plc 5.750%, 10/1/2025 ^h	656,750
213,000	Xstrata Finance Canada, Ltd. 4.950%, 11/15/2021 ^h	222,304
	Total	9,297,285

Capital Goods (2.0%)

1,410,000	AECOM 5.125%, 3/15/2027	1,515,750
250,000	Aerojet Rocketdyne Holdings, Inc., Convertible 2.250%, 12/15/2023	400,092
870,000	Amsted Industries, Inc. 5.625%, 7/1/2027 ^h	897,188
334,000	Ardagh Packaging Finance plc 6.000%, 2/15/2025 ^{h,j}	341,933
1,100,000	Building Materials Corporation of America 6.000%, 10/15/2025 ^h	1,132,197
238,000	Caterpillar Financial Services Corporation 1.900%, 9/6/2022	245,571
228,000	Caterpillar Financial Services Corporation 1.950%, 11/18/2022	235,901
148,000	Caterpillar Financial Services Corporation 1.450%, 5/15/2025	151,962
310,000	Chart Industries, Inc., Convertible 1.000%, 11/15/2024 ^h	326,029
213,000	Cintas Corporation No. 2 2.900%, 4/1/2022	221,380
215,000	CNH Industrial Capital, LLC 4.875%, 4/1/2021	220,589
89,000	CNH Industrial Capital, LLC 1.950%, 7/2/2023 ^d	89,602
620,000	Covanta Holding Corporation 6.000%, 1/1/2027	627,812
1,080,000	Crown Americas Capital Corporation IV 4.500%, 1/15/2023	1,101,600
610,000	Crown Cork & Seal Company, Inc. 7.375%, 12/15/2026	713,700
333,000	Fortive Corporation, Convertible 0.875%, 2/15/2022	327,071
952,000	General Electric Company 5.000%, 1/21/2021 ^{b,k}	747,415
760,000	H&E Equipment Services, Inc. 5.625%, 9/1/2025	767,440
149,000	Honeywell International, Inc. 1.350%, 6/1/2025	153,007
148,000	Huntington Ingalls Industries, Inc. 3.844%, 5/1/2025 ^h	160,702
226,000	John Deere Capital Corporation 1.200%, 4/6/2023	230,156
228,000	John Deere Capital Corporation 2.050%, 1/9/2025 ⁱ	240,922
660,000	KBR, Inc., Convertible 2.500%, 11/1/2023	741,348
385,000	L3Harris Technologies, Inc. 4.950%, 2/15/2021	389,741

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Long-Term Fixed Income (51.4%)	Value	Principal Amount	Long-Term Fixed Income (51.4%)	Value
Capital Goods (2.0%) - continued			Collateralized Mortgage Obligations (9.9%) - continued		
\$230,000	Otis Worldwide Corporation 2.056%, 4/5/2025 ^h	\$241,035		Banc of America Mortgage Securities Trust 3.967%, 9/25/2035, Ser. 2005-H, Class 3A1 ^b	\$1,219,074
224,000	Owens-Brockway Glass Container, Inc. 5.000%, 1/15/2022 ^h	224,000	\$1,340,519	Bear Stearns Adjustable Rate Mortgage Trust 4.270%, (CMT 1Y + 2.300%), 10/25/2035, Ser. 2005-9, Class A1 ^b	214,935
153,000	PACCAR Financial Corporation 2.650%, 4/6/2023	161,475	218,158	Bellemeade Re, Ltd. 1.785%, (LIBOR 1M + 1.600%), 4/25/2028, Ser. 2018-1A, Class M1B ^{b,h}	1,182,679
320,000	Parker-Hannifin Corporation 2.700%, 6/14/2024	340,640	975,000	2.845%, (LIBOR 1M + 2.650%), 6/25/2030, Ser. 2020-1A, Class M1A ^{b,e,h}	975,000
197,000	Patrick Industries, Inc., Convertible 1.000%, 2/1/2023	196,899	1,950,000	3.595%, (LIBOR 1M + 3.400%), 6/25/2030, Ser. 2020-1A, Class M1B ^{b,e,h}	1,950,000
142,000	Raytheon Technologies Corporation 2.800%, 3/15/2022 ^h	146,480		Bunker Hill Loan Depository Trust 2.600%, 2/25/2055, Ser. 2020-1 ^{b,d,h}	199,991
164,000	Republic Services, Inc. 2.500%, 8/15/2024	174,449	200,000	Cascade Funding Mortgage Trust 4.580%, 6/25/2048, Ser. 2018-RM1, Class A1 ^h	1,160,105
1,285,000	Reynolds Group Issuer, Inc. 5.125%, 7/15/2023 ^h	1,300,124	1,587,173	4.000%, 10/25/2068, Ser. 2018-RM2, Class A ^{b,h}	1,649,909
360,000	Roper Technologies, Inc. 2.800%, 12/15/2021	370,264		CHL Mortgage Pass-Through Trust 3.424%, 11/20/2035, Ser. 2005-HYB7, Class 6A1 ^b	1,012,202
156,000	2.350%, 9/15/2024	164,417	1,220,643	3.504%, 12/20/2035, Ser. 2005-HYB8, Class 3A1 ^b	515,161
340,000	Spirit AeroSystems, Inc. 7.500%, 4/15/2025 ^h	335,325	531,185	6.000%, 11/25/2037, Ser. 2007-18, Class 1A2	1,314,039
1,710,000	Textron Financial Corporation 2.127%, (LIBOR 3M + 1.735%), 2/15/2042 ^{b,h}	1,068,750	1,650,043	CIM Trust 5.000%, 12/25/2057, Ser. 2018-R3, Class A1 ^{b,h}	1,086,062
290,000	TransDigm, Inc. 6.250%, 3/15/2026 ^h	289,819		Citigroup Mortgage Loan Trust, Inc. 5.500%, 11/25/2035, Ser. 2005-9, Class 21A2	229,340
1,000,000	5.500%, 11/15/2027	872,940	226,917	3.973%, 4/25/2037, Ser. 2007-AR5, Class 1A1A ^b	1,671,961
277,000	TTM Technologies, Inc., Convertible 1.750%, 12/15/2020 ⁱ	347,635	817,785	Countrywide Alternative Loan Trust 5.000%, 3/25/2035, Ser. 2005-3CB, Class 1A1	801,651
80,000	Tutor Perini Corporation, Convertible 2.875%, 6/15/2021	75,368	350,855	3.355%, 10/25/2035, Ser. 2005-43, Class 4A1 ^b	322,245
1,310,000	United Rentals North America, Inc. 4.000%, 7/15/2030	1,267,071	268,976	5.500%, 2/25/2036, Ser. 2005-85CB, Class 2A2	251,231
300,000	United Technologies Corporation 3.950%, 8/16/2025	342,534	304,677	6.000%, 4/25/2036, Ser. 2006-4CB, Class 1A1	215,091
163,000	Waste Management, Inc. 2.950%, 6/15/2024	166,869	1,043,014	6.500%, 8/25/2036, Ser. 2006-23CB, Class 2A3	565,253
190,000	WESCO Distribution, Inc. 7.250%, 6/15/2028 ^h	200,368		Countrywide Home Loan Mortgage Pass Through Trust 3.559%, 11/25/2035, Ser. 2005-22, Class 2A1 ^b	698,081
153,000	WW Grainger, Inc. 1.850%, 2/15/2025	159,910	781,000	Credit Suisse First Boston Mortgage Securities Corporation 5.250%, 10/25/2035, Ser. 2005-9, Class 1A3	186,577
	Total	20,425,480			
Collateralized Mortgage Obligations (9.9%)					
796,939	Alternative Loan Trust 6.000%, 8/1/2036, Ser. 2006-24CB, Class A9	629,198			
1,600,000	Antler Mortgage Trust 4.458%, 6/27/2022, Ser. 2019-RTL1, Class A1 ^h	1,602,325			
4,194,420	4.335%, 7/25/2022, Ser. 2018-RTL1, Class A1 ^h	4,203,298			
1,120,853	Banc of America Alternative Loan Trust 6.000%, 11/25/2035, Ser. 2005-10, Class 3CB1	987,460			

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Long-Term Fixed Income (51.4%)	Value	Principal Amount	Long-Term Fixed Income (51.4%)	Value
Collateralized Mortgage Obligations (9.9%) - continued			Collateralized Mortgage Obligations (9.9%) - continued		
	Credit Suisse Mortgage Capital Certificates		\$1,965,814	3.000%, 2/25/2028, Ser. 2013-2, Class GI ^l	\$126,171
\$724,217	3.393%, 2/25/2024, Ser. 2020-BPL1, Class A1 ^{h,i}	\$724,881	1,240,652	3.000%, 4/25/2028, Ser. 2013-30, Class DI ^l	83,895
1,501,314	3.322%, 10/25/2058, Ser. 2019-RPL8, Class A1 ^{b,h}	1,523,037	4,443,360	3.000%, 11/25/2031, Ser. 2013-69, Class IO ^l	226,704
	Deutsche Alt-A Securities, Inc., Mortgage Loan Trust		2,535,586	3.000%, 2/25/2033, Ser. 2013-1, Class YI ^l	274,994
1,190,332	5.250%, 6/25/2035, Ser. 2005-3, Class 4A6	1,221,254		First Horizon Alternative Mortgage Securities Trust	
579,129	2.998%, 8/25/2035, Ser. 2005-AR1, Class 2A3 ^b	533,995	393,064	3.509%, 3/25/2035, Ser. 2005-AA2, Class 1A1 ^b	356,121
	Eagle Re, Ltd.		422,154	3.666%, 7/25/2035, Ser. 2005-AA5, Class 2A1 ^b	403,406
1,383,599	1.985%, (LIBOR 1M + 1.800%), 4/25/2019, Ser. 2019-1, Class M1B ^{b,h}	1,372,162		First Horizon Mortgage Pass-Through Trust	
	Federal Home Loan Mortgage Corporation		471,743	4.484%, 8/25/2037, Ser. 2007-AR2, Class 1A2 ^b	316,132
3,708,439	3.500%, 8/15/2035, Ser. 345, Class C8 ^l	408,546		Genworth Mortgage Insurance Corporation	
	Federal Home Loan Mortgage Corporation - REMIC		1,000,000	2.085%, (LIBOR 1M + 1.900%), 11/26/2029, Ser. 2019-1, Class M1 ^{b,h}	973,940
1,714,253	2.500%, 12/15/2022, Ser. 4155, Class AI ^l	37,764		GMAC Mortgage Corporation Loan Trust	
1,031,969	2.500%, 5/15/2027, Ser. 4106, Class HI ^l	49,587	763,827	3.574%, 5/25/2035, Ser. 2005-AR2, Class 4A ^b	708,096
3,220,614	3.000%, 5/15/2027, Ser. 4046, Class GI ^l	189,892		Government National Mortgage Association	
2,666,919	3.000%, 7/15/2027, Ser. 4084, Class NI ^l	176,713	1,271,129	4.000%, 1/16/2027, Ser. 2012-3, Class IO ^l	91,622
3,748,177	3.000%, 7/15/2027, Ser. 4074, Class IO ^l	248,919		Greenpoint Mortgage Funding Trust	
1,402,389	2.500%, 2/15/2028, Ser. 4162, Class AI ^l	77,544		0.385%, (LIBOR 1M + 0.200%), 10/25/2045, Ser. 2005-AR4, Class G41B ^b	508,632
2,873,492	2.500%, 2/15/2028, Ser. 4161, Class UI ^l	162,873	590,315	IndyMac IMJA Mortgage Loan Trust	
4,243,851	2.500%, 3/15/2028, Ser. 4177, Class EI ^l	244,094		6.250%, 11/25/2037, Ser. 2007-A3, Class A1	817,304
4,062,184	3.500%, 10/15/2032, Ser. 4119, Class KI ^l	500,891	1,206,362	IndyMac INDX Mortgage Loan Trust	
2,156,921	3.000%, 2/15/2033, Ser. 4170, Class IG ^l	209,071		0.395%, (LIBOR 1M + 0.210%), 4/25/2046, Ser. 2006-AR2, Class 1A1B ^b	2,407,624
4,059,342	3.000%, 4/15/2033, Ser. 4203, Class DI ^l	307,953	2,739,100	J.P. Morgan Alternative Loan Trust	
	Federal National Mortgage Association - REMIC			6.500%, 3/25/2036, Ser. 2006-S1, Class 1A19	1,003,946
5,422,486	3.000%, 7/25/2027, Ser. 2012-73, Class DI ^l	314,914	1,236,207	J.P. Morgan Mortgage Trust	
3,438,447	3.000%, 7/25/2027, Ser. 2012-74, Class AI ^l	178,554	148,070	6.500%, 1/25/2035, Ser. 2005-S1, Class 1A2	166,758
7,065,411	3.000%, 8/25/2027, Ser. 2012-95, Class HI ^l	364,557	570,046	3.982%, 2/25/2036, Ser. 2006-A1, Class 2A2 ^b	490,667
3,287,076	3.500%, 9/25/2027, Ser. 2012-98, Class YI ^l	232,947		Legacy Mortgage Asset Trust	
8,821,157	3.000%, 11/25/2027, Ser. 2012-121, Class BI ^l	570,692	2,132,325	4.000%, 1/25/2059, Ser. 2019-GS1, Class A1 ^h	2,165,820
4,613,619	3.000%, 12/25/2027, Ser. 2012-139, Class DI ^l	257,005	2,086,224	3.250%, 2/25/2060, Ser. 2020-GS4, Class A1 ^{h,i}	2,093,627
2,301,344	2.500%, 1/25/2028, Ser. 2012-152, Class AI ^l	129,466		Lehman Mortgage Trust	
6,135,271	3.000%, 1/25/2028, Ser. 2012-147, Class EI ^l	350,245	387,878	0.935%, (LIBOR 1M + 0.750%), 12/25/2035, Ser. 2005-2, Class 3A1 ^b	244,000
2,036,601	2.500%, 2/25/2028, Ser. 2013-46, Class CI ^l	95,398			

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Long-Term Fixed Income (51.4%)	Value	Principal Amount	Long-Term Fixed Income (51.4%)	Value
Collateralized Mortgage Obligations (9.9%) - continued			Collateralized Mortgage Obligations (9.9%) - continued		
\$1,212,520	Master Asset Securitization Trust 0.685%, (LIBOR 1M + 0.500%), 6/25/2036, Ser. 2006-2, Class 2A2 ^b	\$340,425	\$1,049,859	5.750%, 4/25/2037, Ser. 2007-QS6, Class A28	\$968,417
	MASTR Alternative Loans Trust 0.635%, (LIBOR 1M + 0.450%), 12/25/2035, Ser. 2005-6, Class 2A1 ^b		1,059,357	6.250%, 4/25/2037, Ser. 2007-QS6, Class A6	1,005,887
525,738	Merrill Lynch Alternative Note Asset Trust 6.000%, 3/25/2037, Ser. 2007-F1, Class 2A1	96,284	257,149	6.000%, 6/25/2037, Ser. 2007-QS8, Class A10	233,727
635,671	Merrill Lynch Mortgage Investors Trust 3.860%, 6/25/2035, Ser. 2005-A5, Class M1 ^b	427,017	938,693	Residential Asset Securitization Trust 6.211%, 8/25/2022, Ser. 2007-A8, Class 3A1 ^b	694,273
430,386	Oaktown Re II, Ltd. 1.735%, (LIBOR 1M + 1.550%), 7/25/2028, Ser. 2018-1A, Class M1 ^{b,h}	271,729	711,159	3.048%, 1/25/2034, Ser. 2004-IP1, Class A1 ^b	677,793
1,089,917	Preston Ridge Partners Mortgage Trust, LLC 4.500%, 1/25/2024, Ser. 2019-1A, Class A1 ^{h,i}	570,266	1,715,197	5.500%, 4/25/2035, Ser. 2005-A1, Class A3	1,793,885
516,383	Radnor RE, Ltd. 1.585%, (LIBOR 1M + 1.400%), 3/25/2028, Ser. 2018-1, Class M1 ^{b,h}	513,770	689,859	Residential Funding Mortgage Security I Trust 6.000%, 7/25/2037, Ser. 2007-S7, Class A20	634,831
486,361	RCO Mortgage, LLC 3.475%, 11/25/2024, Ser. 2019-2, Class A1 ^{h,i}	488,441	933,534	Sequoia Mortgage Trust 3.455%, 9/20/2046, Ser. 2007-1, Class 4A1 ^b	706,601
1,935,372	Renaissance Home Equity Loan Trust 5.797%, 8/25/2036, Ser. 2006-2, Class AF3 ⁱ	1,950,176	1,473,214	Silver Hill Trust 3.102%, 11/25/2049, Ser. 2019-SBC1, Class A1 ^{b,h}	1,496,939
2,001,956	Residential Accredited Loans, Inc. Trust 6.000%, 8/25/2035, Ser. 2005-QS10, Class 2A	1,986,170	833,366	Stanwich Mortgage Loan Trust 3.475%, 11/16/2024, Ser. 2019-NPB2, Class A1 ^{h,i}	836,450
1,468,101		1,439,002	1,399,683	Starwood Mortgage Residential Trust 4.121%, 10/25/2048, Ser. 2018-IMC2, Class A1 ^{b,h}	1,443,631
657,951		658,073	1,600,000	Structured Adjustable Rate Mortgage Loan Trust 4.085%, 7/25/2035, Ser. 2005-15, Class 4A1 ^b	1,598,547
1,409,091		1,394,410	276,329	2005-18, Class 1A1 ^b	217,846
138,363		138,016	743,227	Structured Asset Mortgage Investments, Inc. 0.495%, (LIBOR 1M + 0.310%), 12/25/2035, Ser. 2005-AR4, Class A1 ^b	677,229
2,300,000		2,163,834	2,000,000	Toorak Mortgage Corporation 4.336%, 8/25/2021, Ser. 2018-1, Class A1 ^{h,i}	2,000,739
1,180,357		1,178,111	2,600,000	4.458%, 3/25/2022, Ser. 2019-1, Class A1 ^{h,i}	2,606,453
1,108,142		1,117,759	1,750,000	2.734%, 3/25/2023, Ser. 2020-1, Class A1 ^{h,i}	1,711,658
1,472,006		810,597	1,239,447	Vericrest Opportunity Loan Transferee 2.981%, 3/25/2050, Ser. 2020-NPL4, Class A1 ^{h,i}	1,222,154
911,031		907,705	1,800,000	3.475%, 3/25/2050, Ser. 2020-NPL5, Class A1B ^{h,i}	1,730,907
484,794		474,455	1,137,396	3.352%, 8/25/2049, Ser. 2019-NPL4, Class A1A ^{h,i}	1,137,616
543,962		485,787	4,850,000	4.090%, 11/25/2049, Ser. 2019-NPL8, Class A1B ^{h,i}	4,670,041
			2,900,000	4.090%, 11/26/2049, Ser. 2019-NPL9, Class A1B ^{h,i}	2,821,416

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Long-Term Fixed Income (51.4%)	Value
Collateralized Mortgage Obligations (9.9%) - continued		
\$537,639	3.426%, 12/27/2049, Ser. 2019-NP10, Class A1A ^{h,i}	\$536,206
1,355,745	Verus Securitization Trust 3.345%, 5/25/2059, Ser. 2019-2, Class A2 ^{b,h}	1,349,437
998,556	WaMu Mortgage Pass Through Certificates 2.384%, (12 MTA + 0.880%), 10/25/2046, Ser. 2006-AR13, Class 1A ^b	874,693
1,059,633	1.990%, (COF 11 + 1.250%), 3/25/2047, Ser. 2007-OA2, Class 2A ^b	961,602
558,059	Washington Mutual Mortgage Pass Through Certificates 6.000%, 11/25/2035, Ser. 2005-10, Class 2A9	530,546
1,274,291	7.000%, 4/25/2037, Ser. 2007-2, Class 1A1	754,150
475,278	Washington Mutual Mortgage Pass-Through Certificates 6.000%, 3/25/2035, Ser. 2005-1, Class 2A	469,065
Total		102,878,899

Commercial Mortgage-Backed Securities (0.3%)

28,395,499	Federal National Mortgage Association - ACES 1.468%, 2/25/2031, Ser. 2019-M21, Class X2 ^{b,i}	3,082,005
Total		3,082,005

Communications Services (3.2%)

725,000	AMC Networks, Inc. 5.000%, 4/1/2024	717,750
152,000	American Tower Corporation 3.450%, 9/15/2021	157,257
234,000	3.375%, 5/15/2024	253,907
142,000	2.950%, 1/15/2025	154,380
640,000	AT&T, Inc. 4.450%, 4/1/2024	717,004
140,000	British Sky Broadcasting Group plc 3.125%, 11/26/2022 ^h	148,535
650,000	CCO Holdings, LLC 5.500%, 5/1/2026 ^h	673,562
620,000	5.125%, 5/1/2027 ^h	641,452
1,850,000	4.500%, 8/15/2030 ^h	1,887,925
227,000	Charter Communications Operating, LLC 4.500%, 2/1/2024	251,156
156,000	4.908%, 7/23/2025	178,890
640,000	Clear Channel Worldwide Holdings, Inc. 5.125%, 8/15/2027 ^h	614,400
152,000	Comcast Corporation 3.700%, 4/15/2024	168,678
152,000	3.950%, 10/15/2025	174,184
240,000	Cox Communications, Inc. 2.950%, 6/30/2023 ^h	252,836

Principal Amount	Long-Term Fixed Income (51.4%)	Value
Communications Services (3.2%) - continued		
\$175,000	Crown Castle International Corporation 3.400%, 2/15/2021	\$177,743
157,000	4.450%, 2/15/2026	179,967
1,025,000	CSC Holdings, LLC 5.500%, 5/15/2026 ^h	1,052,029
360,000	4.125%, 12/1/2030 ^h	356,872
164,000	Deutsche Telekom International Finance BV 2.485%, 9/19/2023 ^h	170,997
148,000	Discovery Communications, LLC 2.950%, 3/20/2023 ⁱ	155,487
1,049,000	DISH Network Corporation, Convertible 3.375%, 8/15/2026	963,627
650,000	Embarq Corporation 7.995%, 6/1/2036	729,950
312,000	Fox Corporation 4.030%, 1/25/2024	345,837
830,000	Front Range BidCo, Inc. 4.000%, 3/1/2027 ^h	787,720
1,600,000	GCI Liberty, Inc., Convertible 1.750%, 9/30/2046 ^h	2,236,763
605,000	Gray Escrow, Inc. 7.000%, 5/15/2027 ^h	620,125
655,000	iHeartCommunications, Inc. 4.750%, 1/15/2028 ^h	604,237
420,000	Lamar Media Corporation 3.750%, 2/15/2028 ^h	395,976
285,000	Level 3 Financing, Inc. 5.250%, 3/15/2026	293,650
780,000	4.625%, 9/15/2027 ^h	785,850
680,000	4.250%, 7/1/2028 ^h	679,102
222,000	Liberty Interactive, LLC, Convertible 3.500%, 1/15/2031	163,592
252,000	Liberty Media Corporation, Convertible 1.000%, 1/30/2023	273,253
142,000	Moody's Corporation 2.750%, 12/15/2021	146,134
541,000	Neptune Finco Corporation 10.875%, 10/15/2025 ^h	581,575
1,120,000	Netflix, Inc. 4.875%, 4/15/2028	1,197,582
410,000	Nexstar Escrow Corporation 5.625%, 8/1/2024 ^h	413,075
520,000	5.625%, 7/15/2027 ^h	520,031
840,000	SFR Group SA 7.375%, 5/1/2026 ^h	876,910
1,220,000	Sirius XM Radio, Inc. 5.000%, 8/1/2027 ^h	1,251,500
250,000	4.125%, 7/1/2030 ^h	246,615
1,030,000	Sprint Corporation 7.250%, 9/15/2021	1,079,800
1,240,000	7.625%, 2/15/2025	1,430,650
690,000	Telesat Canada / Telesat, LLC 4.875%, 6/1/2027 ^h	676,200
250,000	T-Mobile USA, Inc. 3.500%, 4/15/2025 ^h	272,505
1,840,000	4.500%, 2/1/2026	1,862,006

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DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of June 30, 2020
(unaudited)

Principal Amount	Long-Term Fixed Income (51.4%)	Value	Principal Amount	Long-Term Fixed Income (51.4%)	Value
<u>Communications Services (3.2%) - continued</u>			<u>Consumer Cyclical (2.9%) - continued</u>		
\$445,000	Twitter, Inc., Convertible 0.250%, 6/15/2024	\$419,209	\$520,000	Dana, Inc. 5.625%, 6/15/2028	\$516,199
410,000	Univision Communications, Inc. 6.625%, 6/1/2027 ^h	391,550	689,000	Dick's Sporting Goods, Inc., Convertible 3.250%, 4/15/2025 ^h	953,689
685,000	VeriSign, Inc. 4.750%, 7/15/2027	719,586	230,000	Ford Motor Company 9.000%, 4/22/2025	248,687
117,000	Verizon Communications, Inc. 2.946%, 3/15/2022	122,031	130,000	9.625%, 4/22/2030	153,959
281,000	1.492%, (LIBOR 3M + 1.100%), 5/15/2025 ^b	284,423	1,300,000	Ford Motor Credit Company, LLC 4.063%, 11/1/2024	1,239,615
210,000	Viacom, Inc. 4.250%, 9/1/2023	228,428	1,330,000	4.134%, 8/4/2025	1,261,438
138,000	5.875%, 2/28/2057 ^b	135,999	218,000	General Motors Company 5.400%, 10/2/2023	236,154
1,220,000	Virgin Media Secured Finance plc 5.500%, 8/15/2026 ^h	1,247,987	213,000	General Motors Financial Company, Inc. 4.375%, 9/25/2021	218,763
245,000	Vodafone Group plc 3.750%, 1/16/2024	267,568	154,000	4.200%, 11/6/2021	157,934
148,000	Walt Disney Company 1.750%, 1/13/2026	152,269	141,000	3.150%, 6/30/2022	143,454
540,000	Windstream Services, LLC 8.625%, 10/31/2025 ^{f,h}	324,000	311,000	3.950%, 4/13/2024	321,730
566,000	Ziggo BV 5.500%, 1/15/2027 ^h	575,220	228,000	2.900%, 2/26/2025	227,091
	Total	33,387,546	149,000	2.750%, 6/20/2025	146,835
			910,000	Hanesbrands, Inc. 4.875%, 5/15/2026 ^h	916,825
			240,000	Harley-Davidson Financial Services, Inc. 4.050%, 2/4/2022 ^h	247,379
			330,000	Herc Holdings, Inc. 5.500%, 7/15/2027 ^h	330,709
<u>Consumer Cyclical (2.9%)</u>			1,200,000	Hilton Domestic Operating Company, Inc. 4.875%, 1/15/2030	1,182,000
1,250,000	1011778 B.C., ULC 4.375%, 1/15/2028 ^h	1,225,238	148,000	Home Depot, Inc. 3.750%, 2/15/2024	163,714
890,000	Allison Transmission, Inc. 5.000%, 10/1/2024 ^h	887,775	245,000	Hyundai Capital America 3.000%, 6/20/2022 ^h	249,655
149,000	Amazon.com, Inc. 0.800%, 6/3/2025	149,852	550,000	International Game Technology plc 5.250%, 1/15/2029 ^h	534,875
240,000	American Honda Finance Corporation 2.050%, 1/10/2023	248,165	430,000	KB Home 4.800%, 11/15/2029	422,475
161,000	BMW Finance NV 2.250%, 8/12/2022 ^h	166,116	193,000	Kohl's Corporation 9.500%, 5/15/2025	220,038
99,000	Booking Holdings, Inc., Convertible 0.900%, 9/15/2021	105,186	625,000	Landry's, Inc. 6.750%, 10/15/2024 ^h	449,219
240,000	Brookfield Property REIT, Inc. 5.750%, 5/15/2026 ^{h,j}	202,800	211,000	Lennar Corporation 2.950%, 11/29/2020	211,232
1,240,000	Brookfield Residential Properties, Inc. 6.250%, 9/15/2027 ^h	1,185,824	86,000	4.125%, 1/15/2022	87,075
519,000	Burlington Stores, Inc., Convertible 2.250%, 4/15/2025 ^h	589,818	229,000	4.875%, 12/15/2023	241,595
263,000	Carnival Corporation, Convertible 5.750%, 4/1/2023 ^h	423,412	1,475,000	4.500%, 4/30/2024	1,533,690
490,000	Cedar Fair, LP 5.250%, 7/15/2029 ^h	443,019	77,000	5.875%, 11/15/2024	84,142
560,000	Colt Merger Sub, Inc. 6.250%, 7/1/2025 ^{d,h}	555,632		Live Nation Entertainment, Inc., Convertible 2.500%, 3/15/2023	655,286
210,000	D.R. Horton, Inc. 2.550%, 12/1/2020	211,499	148,000	Lowe's Companies, Inc. 4.000%, 4/15/2025	168,878
75,000	Daimler Finance North America, LLC 2.600%, 10/15/2025	78,833	114,000	Marriott Vacations Worldwide Corporation, Convertible 1.500%, 9/15/2022	104,966
158,000		162,063	1,080,000	Mattamy Group Corporation 5.250%, 12/15/2027 ^h	1,074,600
			320,000	McDonald's Corporation 3.350%, 4/1/2023	342,968

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Long-Term Fixed Income (51.4%)	Value	Principal Amount	Long-Term Fixed Income (51.4%)	Value
Consumer Cyclical (2.9%) - continued			Consumer Non-Cyclical (3.4%) - continued		
	MGM Resorts International			Amgen, Inc.	
\$180,000	6.000%, 3/15/2023	\$181,800	\$230,000	1.900%, 2/21/2025	\$239,953
844,000	5.750%, 6/15/2025	834,522		Anheuser-Busch Companies, LLC	
	Penn National Gaming, Inc., Convertible		160,000	3.650%, 2/1/2026	179,656
130,000	2.750%, 5/15/2026	194,725		Anheuser-Busch InBev Finance, Inc.	
	Prime Security Services Borrower, LLC		128,000	3.300%, 2/1/2023	135,376
1,280,000	5.750%, 4/15/2026 ^h	1,326,400		Anheuser-Busch InBev Worldwide, Inc.	
	Ralph Lauren Corporation		229,000	4.150%, 1/23/2025	259,850
149,000	1.700%, 6/15/2022	151,596		Anthem, Inc.	
	Royal Caribbean Cruises, Ltd.		221,000	2.375%, 1/15/2025	234,212
270,000	9.125%, 6/15/2023 ^h	267,841		Aramark Services, Inc.	
	Royal Caribbean Cruises, Ltd., Convertible		480,000	6.375%, 5/1/2025 ^h	495,662
472,000	4.250%, 6/15/2023 ^h	438,960		BAT Capital Corporation	
	Scientific Games International, Inc.		144,000	2.764%, 8/15/2022	149,136
620,000	5.000%, 10/15/2025 ^h	572,421	229,000	3.222%, 8/15/2024	245,383
	ServiceMaster Company, LLC			Bausch Health Companies, Inc.	
1,210,000	5.125%, 11/15/2024 ^h	1,226,638	580,000	7.000%, 1/15/2028 ^h	597,400
	Six Flags Entertainment Corporation		160,000	5.000%, 1/30/2028 ^h	150,638
380,000	5.500%, 4/15/2027 ^{h,i}	339,625	160,000	5.250%, 1/30/2030 ^h	151,800
	Six Flags Theme Parks, Inc.		290,000	3.500%, 6/25/2021 ^h	297,098
240,000	7.000%, 7/1/2025 ^h	248,100		Boston Scientific Corporation	
	Staples, Inc.		320,000	3.450%, 3/1/2024	346,630
680,000	7.500%, 4/15/2026 ^h	534,310		Bristol-Myers Squibb Company	
	Starbucks Corporation		229,000	3.625%, 5/15/2024 ^h	252,192
135,000	2.100%, 2/4/2021	136,115		Bunge, Ltd. Finance Corporation	
	Target Corporation		90,000	3.500%, 11/24/2020	90,850
148,000	2.250%, 4/15/2025	158,319		Cardtronics, Inc., Convertible	
	TJX Companies, Inc.		356,000	1.000%, 12/1/2020	351,105
148,000	3.500%, 4/15/2025	164,665		Cargill, Inc.	
	Under Armour, Inc., Convertible		152,000	1.375%, 7/23/2023 ^h	154,623
98,000	1.500%, 6/1/2024 ^h	110,898		Centene Corporation	
	VF Corporation		1,200,000	4.750%, 1/15/2025	1,228,404
151,000	2.050%, 4/23/2022	155,012	229,000	5.375%, 8/15/2026 ^h	238,208
	Volkswagen Group of America Finance, LLC		200,000	4.250%, 12/15/2027	206,382
250,000	4.250%, 11/13/2023 ^h	273,578	470,000	4.625%, 12/15/2029	497,622
74,000	3.350%, 5/13/2025 ^h	79,454		Cigna Corporation	
	Yum! Brands, Inc.		310,000	4.125%, 11/15/2025	356,353
920,000	4.750%, 1/15/2030 ^h	933,800		Conagra Brands, Inc.	
	Total	30,010,880	155,000	3.800%, 10/22/2021	161,086
			155,000	4.300%, 5/1/2024	171,415
Consumer Non-Cyclical (3.4%)				Constellation Brands, Inc.	
	Abbott Laboratories		325,000	4.250%, 5/1/2023	356,864
284,000	2.550%, 3/15/2022	294,588		CVS Health Corporation	
149,000	3.400%, 11/30/2023	162,562	142,000	2.750%, 12/1/2022	148,197
	AbbVie, Inc.		423,000	3.700%, 3/9/2023	454,511
142,000	2.900%, 11/6/2022	148,976	325,000	4.100%, 3/25/2025	367,387
310,000	2.300%, 11/21/2022 ^h	320,443		DaVita, Inc.	
162,000	2.800%, 3/15/2023 ^h	168,103	610,000	4.625%, 6/1/2030 ^h	606,645
464,000	3.600%, 5/14/2025	515,208		Diageo Capital plc	
	Albertson's Companies, Inc.		179,000	1.375%, 9/29/2025	182,108
995,000	6.625%, 6/15/2024	1,019,875		Edgewell Personal Care Company	
250,000	4.875%, 2/15/2030 ^h	255,782	260,000	5.500%, 6/1/2028 ^h	267,475
	Altria Group, Inc.		700,000	4.500%, 2/1/2028	671,384
232,000	3.800%, 2/14/2024	253,664		Energizer Holdings, Inc.	
160,000	4.400%, 2/14/2026	184,029	1,035,000	6.375%, 7/15/2026 ^h	1,070,149

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DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Long-Term Fixed Income (51.4%)	Value	Principal Amount	Long-Term Fixed Income (51.4%)	Value
Consumer Non-Cyclical (3.4%) - continued			Consumer Non-Cyclical (3.4%) - continued		
\$163,000	General Mills, Inc. 3.700%, 10/17/2023	\$177,351	\$420,000	Simmons Foods, Inc. 5.750%, 11/1/2024 ^h	\$399,000
163,000	3.650%, 2/15/2024	178,989		Spectrum Brands, Inc. 390,000 5.750%, 7/15/2025	400,245
1,750,000	HCA, Inc. 5.375%, 2/1/2025	1,874,687	310,000	5.000%, 10/1/2029 ^h	306,125
59,000	Illumina, Inc., Convertible 0.500%, 6/15/2021	87,764	200,000	5.500%, 7/15/2030 ^h	200,250
164,000	Imperial Brands Finance plc 3.125%, 7/26/2024 ^h	170,321	299,000	Sysco Corporation 5.650%, 4/1/2025	349,787
380,000	JBS Investments II GmbH 5.750%, 1/15/2028 ^h	375,653	1,015,000	Teleflex, Inc. 4.875%, 6/1/2026	1,047,379
630,000	JBS USA, LLC 5.750%, 6/15/2025 ^h	637,875	340,000	Tenet Healthcare Corporation 4.625%, 7/15/2024	333,176
1,310,000	5.500%, 1/15/2030 ^h	1,342,750	910,000	5.125%, 11/1/2027 ^h	897,897
278,000	Kellogg Company 3.125%, 5/17/2022 ⁱ	289,686	52,000	Teva Pharmaceutical Finance Netherlands III BV 2.200%, 7/21/2021	50,941
284,000	Keurig Dr Pepper, Inc. 3.551%, 5/25/2021	291,892	570,000	2.800%, 7/21/2023	538,650
650,000	Kraft Foods Group, Inc. 5.000%, 6/4/2042	684,662	150,000	Thermo Fisher Scientific, Inc. 4.133%, 3/25/2025	171,326
640,000	Kraft Heinz Foods Company 4.625%, 1/30/2029	689,784	152,000	Tyson Foods, Inc. 4.500%, 6/15/2022	161,613
970,000	3.750%, 4/1/2030 ^h	1,001,361	95,000	UnitedHealth Group, Inc. 3.350%, 7/15/2022	100,847
144,000	Kroger Company 2.800%, 8/1/2022	150,362	149,000	Upjohn, Inc. 1.650%, 6/22/2025 ^h	151,899
77,000	Medtronic, Inc. 3.500%, 3/15/2025	86,814	2,450,000	VRX Escrow Corporation 6.125%, 4/15/2025 ^h	2,484,962
450,000	Molina Healthcare, Inc. 4.375%, 6/15/2028 ^h	451,125	211,000	Zoetis, Inc. 3.450%, 11/13/2020	212,829
212,000	Mondelez International Holdings Netherlands BV 2.000%, 10/28/2021 ^h	215,749	242,000	3.250%, 2/1/2023	255,412
76,000	Mondelez International, Inc. 2.125%, 4/13/2023	78,716	Total		
198,000	Mylan NV 3.150%, 6/15/2021	202,139	35,189,116		
164,000	Mylan, Inc. 4.200%, 11/29/2023	179,120	Energy (2.4%)		
153,000	Novartis Capital Corporation 1.750%, 2/14/2025	159,997	360,000	Antero Resources Corporation 5.000%, 3/1/2025	212,400
620,000	Par Pharmaceutical, Inc. 7.500%, 4/1/2027 ^h	636,244	410,000	Apache Corporation 4.375%, 10/15/2028 ⁱ	361,985
227,000	PepsiCo, Inc. 2.250%, 3/19/2025	242,815	320,000	5.100%, 9/1/2040	262,824
150,000	Pernod Ricard SA 5.750%, 4/7/2021 ^h	155,814	380,000	Archrock Partners, LP 6.250%, 4/1/2028 ^h	347,814
228,000	Philip Morris International, Inc. 1.500%, 5/1/2025	233,736	570,000	BP Capital Markets America, Inc. 2.520%, 9/19/2022	591,878
370,000	Post Holdings, Inc. 5.750%, 3/1/2027 ^h	382,950	153,000	2.937%, 4/6/2023	162,001
320,000	QBE Insurance Group, Ltd. 5.875%, 5/12/2025 ^{b,h,k}	330,400	320,000	BP Capital Markets plc 4.875%, 12/29/2049 ^{b,k}	330,400
163,000	Reynolds American, Inc. 4.850%, 9/15/2023	181,565	150,000	Buckeye Partners, LP 4.125%, 3/1/2025 ^h	143,890
690,000	Scotts Miracle-Gro Company 4.500%, 10/15/2029	709,837	510,000	3.950%, 12/1/2026	479,415
282,000	Shire Acquisitions Investments Ireland Designated Activity Company 2.400%, 9/23/2021	287,636	190,000	4.125%, 12/1/2027	180,975
			143,000	Canadian Natural Resources, Ltd. 2.950%, 1/15/2023	147,542
			149,000	2.050%, 7/15/2025	149,297
			141,000	Canadian Oil Sands, Ltd. 9.400%, 9/1/2021 ^h	150,675
			1,265,000	Cheniere Energy Partners, LP 5.625%, 10/1/2026	1,252,590
			375,000	Chesapeake Energy Corporation 11.500%, 1/1/2025 ^{h,m,n}	39,375
			73,000	Chevron Corporation 1.141%, 5/11/2023	74,257

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DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Long-Term Fixed Income (51.4%)	Value	Principal Amount	Long-Term Fixed Income (51.4%)	Value
Energy (2.4%) - continued			Energy (2.4%) - continued		
\$149,000	1.554%, 5/11/2025	\$153,056		Occidental Petroleum Corporation	
	Comstock Resources, Inc.		\$63,000	4.850%, 3/15/2021	\$62,528
270,000	9.750%, 8/15/2026	252,113	400,000	2.700%, 8/15/2022	372,380
	Continental Resources, Inc.		770,000	2.900%, 8/15/2024	658,350
398,000	5.000%, 9/15/2022	391,708	270,000	3.400%, 4/15/2026	220,725
234,000	4.500%, 4/15/2023	223,521	250,000	8.500%, 7/15/2027 ^d	250,625
	DCP Midstream Operating, LP		480,000	3.500%, 8/15/2029	352,464
390,000	5.625%, 7/15/2027	392,925	260,000	6.450%, 9/15/2036	222,537
	Diamondback Energy, Inc.		660,000	4.400%, 4/15/2046	460,152
155,000	2.875%, 12/1/2024	155,256		ONEOK, Inc.	
	Enagas SA		76,000	2.200%, 9/15/2025	74,593
1,020,000	5.500%, 1/15/2028 ^h	882,300		Parsley Energy, LLC	
	Enbridge, Inc.		665,000	5.625%, 10/15/2027 ^h	655,025
145,000	2.900%, 7/15/2022	150,431		PDC Energy, Inc., Convertible	
1,150,000	6.250%, 3/1/2078 ^b	1,132,750	24,000	1.125%, 9/15/2021	21,984
	Endeavor Energy Resources, LP			Pioneer Natural Resources Company, Convertible	
170,000	5.500%, 1/30/2026 ^h	162,775	193,000	0.250%, 5/15/2025 ^h	227,699
480,000	5.750%, 1/30/2028 ^h	460,800		Plains All American Pipeline, LP	
	Energy Transfer Operating, LP		320,000	5.000%, 2/1/2021	322,929
142,000	4.200%, 9/15/2023	150,875	325,000	6.125%, 11/15/2022 ^{b,k}	231,969
325,000	5.875%, 1/15/2024	363,485	81,000	2.850%, 1/31/2023	81,978
346,000	6.625%, 2/15/2028 ^{b,k}	264,757	70,000	3.600%, 11/1/2024	71,495
	EnLink Midstream Partners, LP			QEP Resources, Inc.	
410,000	4.850%, 7/15/2026	303,523	270,000	5.625%, 3/1/2026	171,450
	Enterprise Products Operating, LLC			Sabine Pass Liquefaction, LLC	
560,000	4.875%, 8/16/2077 ^b	487,060	142,000	6.250%, 3/15/2022	151,329
	EOG Resources, Inc.		142,000	5.625%, 4/15/2023	155,301
230,000	2.625%, 3/15/2023	240,970		Shell International Finance BV	
	EQM Midstream Partners LP		150,000	2.375%, 4/6/2025	159,227
460,000	6.500%, 7/1/2027 ^h	471,192		Southwestern Energy Company	
	EQT Corporation		715,000	7.500%, 4/1/2026 ⁱ	625,840
710,000	3.900%, 10/1/2027	577,535		Suncor Energy, Inc.	
	EQT Corporation, Convertible		149,000	3.100%, 5/15/2025	159,145
219,000	1.750%, 5/1/2026 ^h	226,520		Sunoco Logistics Partners Operations, LP	
	Equinor ASA		235,000	4.400%, 4/1/2021	239,679
150,000	2.875%, 4/6/2025	161,707		Sunoco, LP	
	Exxon Mobil Corporation		415,000	5.875%, 3/15/2028	411,954
220,000	1.571%, 4/15/2023	225,600		Targa Resources Partners, LP	
151,000	2.992%, 3/19/2025	164,264	740,000	5.375%, 2/1/2027	714,100
	Hess Corporation		140,000	5.000%, 1/15/2028	131,653
142,000	3.500%, 7/15/2024	143,060		Transocean Guardian, Ltd.	
	Kinder Morgan Energy Partners, LP		546,925	5.875%, 1/15/2024 ^h	475,682
284,000	3.450%, 2/15/2023	297,652		W&T Offshore, Inc.	
	Marathon Petroleum Corporation		630,000	9.750%, 11/1/2023 ^h	394,380
163,000	4.750%, 12/15/2023	178,872		Western Gas Partners, LP	
	MPLX, LP		143,000	4.000%, 7/1/2022	142,542
213,000	4.500%, 7/15/2023	229,086		Western Midstream Operating, LP	
	Murphy Oil Corporation		400,000	3.100%, 2/1/2025	378,488
370,000	5.875%, 12/1/2027	325,600	390,000	3.950%, 6/1/2025	365,321
	Nabors Industries, Inc.			Williams Partners, LP	
595,000	5.750%, 2/1/2025	240,975	280,000	4.500%, 11/15/2023	306,652
	Nabors Industries, Ltd.			WPX Energy, Inc.	
470,000	7.250%, 1/15/2026 ^h	289,050	505,000	5.750%, 6/1/2026	489,850
	National Fuel Gas Company		340,000	5.250%, 10/15/2027	317,624
89,000	5.500%, 1/15/2026	94,671		Total	24,976,613
	Newfield Exploration Company				
229,000	5.625%, 7/1/2024	217,556			

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DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Long-Term Fixed Income (51.4%)	Value	Principal Amount	Long-Term Fixed Income (51.4%)	Value
Financials (7.7%)			Financials (7.7%) - continued		
\$90,000	ACE INA Holdings, Inc. 2.875%, 11/3/2022	\$94,607	\$152,000	1.950%, 2/1/2023	\$156,570
	Aegon NV 0.915%, (USISDA 10Y + 0.100%), 7/15/2020 ^{b,k}	780,434	25,000	1.625%, 5/1/2023	25,590
1,080,000	AerCap Ireland Capital, Ltd. 3.500%, 1/15/2025	146,419	480,000	4.900%, 6/4/2025 ^{b,k}	479,100
156,000	150,000	157,145		Barclays Bank plc 5.140%, 10/14/2020	151,636
282,000	Air Lease Corporation 2.500%, 3/1/2021	282,040	300,000	Barclays plc 4.610%, 2/15/2023 ^b	315,883
228,000	Aircastle, Ltd. 5.000%, 4/1/2023	222,146	947,000	7.750%, 9/15/2023 ^{b,k}	962,389
550,000	Ally Financial, Inc. 5.750%, 11/20/2025	587,574	377,000	4.338%, 5/16/2024 ^b	406,022
164,000	American Express Company 3.700%, 8/3/2023	178,471	250,000	8.000%, 6/15/2024 ^{b,k}	259,062
160,000	160,000	174,139	179,000	2.852%, 5/7/2026 ^b	186,344
74,000	American International Group, Inc. 2.500%, 6/30/2025	78,299	164,000	BB&T Corporation 2.500%, 8/1/2024	174,497
161,000	Ares Capital Corporation, Convertible 4.625%, 3/1/2024	156,774	155,000	Blackstone Mortgage Trust, Inc., Convertible 4.375%, 5/5/2022	145,314
211,000	Athene Global Funding 4.000%, 1/25/2022 ^h	218,376	590,000	BNP Paribas SA 7.625%, 3/30/2021 ^{b,h,k}	598,850
556,000	Australia and New Zealand Banking Group, Ltd. 6.750%, 6/15/2026 ^{b,h,k}	616,815	188,000	2.819%, 11/19/2025 ^{b,h}	196,890
265,000	265,000	270,363	400,000	4.500%, 2/25/2030 ^{b,h,k}	350,500
80,000	Avolon Holdings Funding, Ltd. 5.250%, 5/15/2024 ^h	73,043		BNZ International Funding, Ltd. 1.293%, (LIBOR 3M + 0.980%), 9/14/2021 ^{b,h}	251,526
332,000	BAC Capital Trust XIV 4.000%, (LIBOR 3M + 0.400%), 6/17/2020 ^{b,k}	296,725	163,000	BPCE SA 3.000%, 5/22/2022 ^h	168,544
400,000	Banco Bilbao Vizcaya Argentaria SA 6.500%, 3/5/2025 ^{b,k}	386,000	152,000	2.375%, 1/14/2025 ^h	157,246
200,000	200,000	182,250	163,000	Camden Property Trust 4.875%, 6/15/2023	178,389
89,000	Banco Santander Mexico SA 5.375%, 4/17/2025 ^h	97,402		Canadian Imperial Bank of Commerce 2.250%, 1/28/2025	158,597
200,000	Banco Santander SA 2.431%, (LIBOR 3M + 1.120%), 4/12/2023 ^b	197,010	152,000	Capital One Bank USA NA 3.375%, 2/15/2023	257,965
282,000	Bank of America Corporation 2.738%, 1/23/2022 ^b	285,131	228,000	2.280%, 1/28/2026 ^b	231,381
284,000	3.499%, 5/17/2022 ^b	290,747	421,000	Capital One Financial Corporation 3.050%, 3/9/2022	437,018
276,000	3.004%, 12/20/2023 ^b	290,286	630,000	Cascades USA, Inc. 5.125%, 1/15/2026 ^h	639,450
445,000	3.550%, 3/5/2024 ^b	475,502		Central Fidelity Capital Trust I 2.219%, (LIBOR 3M + 1.000%), 4/15/2027 ^b	490,578
742,000	5.125%, 6/20/2024 ^{b,k}	734,064	560,000	Charles Schwab Corporation 5.375%, 6/1/2025 ^{b,k}	341,862
663,000	3.864%, 7/23/2024 ^b	720,376	320,000	CIT Group, Inc. 5.000%, 8/15/2022	862,956
325,000	4.200%, 8/26/2024	360,635	845,000	Citigroup, Inc. 2.350%, 8/2/2021	155,947
1,000,000	6.250%, 9/5/2024 ^{b,k}	1,035,070	142,000	2.750%, 4/25/2022	147,207
160,000	3.458%, 3/15/2025 ^b	173,543	141,000	1.681%, (LIBOR 3M + 0.690%), 10/27/2022 ^b	140,583
373,000	1.319%, 6/19/2026 ^b	373,882	622,000	2.312%, 11/4/2022 ^b	635,252
488,000	Bank of Montreal 3.300%, 2/5/2024	529,480	280,000	3.142%, 1/24/2023 ^b	289,582
	Bank of New York Mellon Corporation 2.600%, 2/7/2022	293,273	664,000	5.000%, 9/12/2024 ^{b,k}	625,027
153,000	1.600%, 4/24/2025	158,461	960,000	4.700%, 1/30/2025 ^{b,k}	851,088
160,000	4.700%, 9/20/2025 ^{b,k}	166,400	485,000	3.352%, 4/24/2025 ^b	524,022
318,000	Bank of Nova Scotia 2.375%, 1/18/2023	330,961	332,000	5.950%, 5/15/2025 ^{b,k}	329,676
			170,000	CNA Financial Corporation 5.750%, 8/15/2021	179,170
			190,000	3.950%, 5/15/2024	206,554
			160,000	Comerica, Inc. 5.625%, 7/1/2025 ^{b,k}	162,368

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Long-Term Fixed Income (51.4%)	Value	Principal Amount	Long-Term Fixed Income (51.4%)	Value
Financials (7.7%) - continued			Financials (7.7%) - continued		
\$325,000	Compass Bank 3.500%, 6/11/2021	\$332,064	\$220,000	1.562%, (LIBOR 3M + 1.170%), 11/15/2021 ^b	\$220,653
	Cooperatieve Centrale Raiffeisen- Boerenleenbank BA		284,000	3.000%, 4/26/2022	289,504
282,000	3.950%, 11/9/2022	298,375	208,000	2.876%, 10/31/2022 ^b	213,251
	Cooperatieve Rabobank UA		141,000	1.377%, (LIBOR 3M + 1.050%), 6/5/2023 ^b	141,235
149,000	1.339%, 6/24/2026 ^{b,h}	149,046	320,000	3.625%, 2/20/2024	347,953
	Credit Acceptance Corporation		725,000	5.500%, 8/10/2024 ^{b,k}	751,368
400,000	5.125%, 12/31/2024 ^h	386,280	148,000	3.500%, 4/1/2025	162,283
	Credit Agricole SA		234,000	3.272%, 9/29/2025 ^b	252,266
142,000	3.375%, 1/10/2022 ^h	146,973		Guardian Life Global Funding	
531,000	8.125%, 12/23/2025 ^{b,h,k}	606,004	250,000	2.000%, 4/26/2021 ^h	253,360
149,000	1.907%, 6/16/2026 ^{b,h}	151,049		Hannon Armstrong Sustainable Infrastructure Capital, Convertible	
	Credit Suisse AG		270,000	4.125%, 9/1/2022	312,145
250,000	2.800%, 4/8/2022	259,636		HCP, Inc.	
	Credit Suisse Group AG		151,000	4.250%, 11/15/2023	164,362
600,000	7.500%, 7/17/2023 ^{b,h,k}	623,346		Hospitality Properties Trust	
498,000	7.500%, 12/11/2023 ^{b,h,k}	535,350	95,000	4.250%, 2/15/2021	95,012
157,000	2.593%, 9/11/2025 ^{b,h}	162,366		HSBC Holdings plc	
250,000	2.193%, 6/5/2026 ^{b,h}	253,124	284,000	6.875%, 6/1/2021 ^{b,k}	288,158
740,000	6.375%, 8/21/2026 ^{b,h,k}	751,470		2.873%, (LIBOR 3M + 1.500%), 1/5/2022 ^b	294,168
	Credit Suisse Group Funding (Guernsey), Ltd.		290,000	6.375%, 9/17/2024 ^{b,k}	294,168
426,000	3.800%, 9/15/2022	452,515	720,000	3.803%, 3/11/2025 ^b	726,300
	Danske Bank AS		300,000	6.375%, 3/30/2025 ^{b,k}	324,126
250,000	5.000%, 1/12/2023 ^{b,h}	262,642	500,000	6.375%, 3/30/2025 ^{b,k}	513,440
	Deutsche Bank AG		187,000	2.633%, 11/7/2025 ^b	193,912
141,000	2.700%, 7/13/2020	141,030	332,000	6.500%, 3/23/2028 ^{b,k}	340,715
426,000	4.250%, 10/14/2021	437,138		Huntington Bancshares, Inc.	
400,000	6.000%, 10/30/2025 ^{b,k}	330,080	185,000	3.150%, 3/14/2021	188,081
	Deutsche Bank AG of New York			Icahn Enterprises, LP	
155,000	3.950%, 2/27/2023	160,964	415,000	6.750%, 2/1/2024	418,112
	Digital Realty Trust, LP		530,000	6.375%, 12/15/2025	524,700
212,000	2.750%, 2/1/2023	222,194	300,000	6.250%, 5/15/2026	300,414
	Discover Bank			ILFC E-Capital Trust II	
162,000	4.200%, 8/8/2023 ⁱ	176,926		3.270%, (H15T30Y + 1.800%), 12/21/2065 ^{b,h}	261,450
235,000	2.450%, 9/12/2024	246,459	498,000		
	ESH Hospitality, Inc.		300,000	4.100%, 10/2/2023	329,026
380,000	5.250%, 5/1/2025 ^h	367,650		International Lease Finance Corporation	
	Fidelity National Financial, Inc.		284,000	5.875%, 8/15/2022	298,790
235,000	5.500%, 9/1/2022	252,793		Iron Mountain, Inc.	
	Fifth Third Bancorp		1,075,000	4.875%, 9/15/2027 ^h	1,047,254
213,000	2.600%, 6/15/2022	220,839		iStar, Inc., Convertible	
160,000	3.650%, 1/25/2024	174,527	76,000	3.125%, 9/15/2022	80,892
	First Horizon National Corporation			J.P. Morgan Chase & Company	
179,000	3.550%, 5/26/2023	184,706	376,000	2.776%, 4/25/2023 ^b	389,285
	Five Corners Funding Trust		338,000	3.375%, 5/1/2023	361,607
350,000	4.419%, 11/15/2023 ^h	389,774	480,000	5.150%, 5/1/2023 ^{b,k}	466,800
	FNB Corporation			2.250%, (LIBOR 3M + 1.230%), 10/24/2023 ^b	292,158
305,000	2.200%, 2/24/2023	303,222	289,000	1.514%, 6/1/2024 ^b	123,973
	FTI Consulting, Inc., Convertible		122,000	5.000%, 8/1/2024 ^{b,k}	1,398,464
704,000	2.000%, 8/15/2023	889,743	1,454,000	3.875%, 9/10/2024	360,335
	GE Capital Funding, LLC		325,000	4.023%, 12/5/2024 ^b	699,702
200,000	3.450%, 5/15/2025 ^h	209,539	635,000	4.600%, 2/1/2025 ^{b,k}	855,936
	General Electric Capital Corporation		960,000	2.083%, 4/22/2026 ^b	154,592
310,000	3.100%, 1/9/2023	324,428	149,000		
	Goldman Sachs Group, Inc.			KeyBank NA	
	4.370%, (LIBOR 3M + 3.922%), 7/2/2020 ^{b,k}	605,939	380,000	1.250%, 3/10/2023	385,743
266,000	5.250%, 7/27/2021	279,292			

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Long-Term Fixed Income (51.4%)	Value	Principal Amount	Long-Term Fixed Income (51.4%)	Value
Financials (7.7%) - continued			Financials (7.7%) - continued		
\$42,000	Liberty Mutual Group, Inc. 5.000%, 6/1/2021 ^h	\$43,521	\$163,000	PNC Financial Services Group, Inc. 3.500%, 1/23/2024	\$178,113
300,000	Lincoln National Corporation 2.743%, (LIBOR 3M + 2.358%), 5/17/2066 ^b	199,500	83,000	Prudential Financial, Inc. 5.200%, 3/15/2044 ^b	84,656
311,000	Lloyds Banking Group plc 3.000%, 1/11/2022	321,580	680,000	Quicken Loans, Inc. 5.750%, 5/1/2025 ^h	695,157
235,000	2.858%, 3/17/2023 ^b	242,052	142,000	Regions Financial Corporation 3.800%, 8/14/2023	154,422
300,000	3.900%, 3/12/2024	328,356	320,000	5.750%, 12/29/2049 ^{b,k}	329,376
320,000	7.500%, 6/27/2024 ^{b,k}	331,936	212,000	Reinsurance Group of America, Inc. 4.700%, 9/15/2023	231,749
762,000	6.657%, 5/21/2037 ^{b,h,k}	858,202	149,000	Royal Bank of Canada 1.600%, 4/17/2023	152,851
720,000	Macquarie Bank, Ltd. 6.125%, 3/28/2027 ^{b,h,k}	712,800	157,000	2.250%, 11/1/2024	165,387
1,422,000	MetLife Capital Trust IV 7.875%, 12/15/2037 ^h	1,801,958	813,000	Royal Bank of Scotland Group plc 8.625%, 8/15/2021 ^{b,k}	845,317
1,030,000	MGIC Investment Corporation, Convertible 9.000%, 4/1/2063 ^h	1,236,000	163,000	6.125%, 12/15/2022	177,934
270,000	MGM Growth Properties Operating Partnership, LP 4.625%, 6/15/2025 ^h	264,622	163,000	6.100%, 6/10/2023	180,479
142,000	Mitsubishi UFJ Financial Group, Inc. 2.998%, 2/22/2022	147,136	300,000	4.269%, 3/22/2025 ^b	326,186
241,000	2.623%, 7/18/2022	250,067	126,000	3.754%, 11/1/2029 ^b	130,591
282,000	3.455%, 3/2/2023	301,009	149,000	Santander Holdings USA, Inc. 3.450%, 6/2/2025	155,300
160,000	3.407%, 3/7/2024	172,761	290,000	Santander UK Group Holdings plc 2.875%, 8/5/2021	296,670
241,000	Mizuho Financial Group, Inc. 2.721%, 7/16/2023 ^b	249,208	228,000	Santander UK plc 2.100%, 1/13/2023	235,381
200,000	2.226%, 5/25/2026 ^b	204,923	330,000	Service Properties Trust 4.500%, 6/15/2023	315,952
282,000	Morgan Stanley 5.500%, 7/28/2021	296,954	210,000	4.750%, 10/1/2026	185,789
141,000	2.750%, 5/19/2022	146,595	145,000	Simon Property Group, LP 2.500%, 7/15/2021	146,333
110,000	4.875%, 11/1/2022	119,624	162,000	2.000%, 9/13/2024	166,141
282,000	3.125%, 1/23/2023	299,006	188,000	Societe Generale SA 2.625%, 10/16/2024 ^h	192,102
311,000	4.100%, 5/22/2023	336,125	1,055,000	8.000%, 9/29/2025 ^{b,h,k}	1,176,325
160,000	2.720%, 7/22/2025 ^b	169,890	1,030,000	Springleaf Finance Corporation 6.875%, 3/15/2025	1,056,716
302,000	2.188%, 4/28/2026 ^b	314,083	240,000	Standard Chartered plc 2.744%, 9/10/2022 ^{b,h}	242,771
610,000	MPT Operating Partnership, LP 5.250%, 8/1/2026	632,875	675,000	6.000%, 12/29/2049 ^{b,h,k}	675,000
660,000	4.625%, 8/1/2029	663,300	118,000	Starwood Property Trust, Inc., Convertible 4.375%, 4/1/2023	112,761
228,000	National Australia Bank, Ltd. 1.875%, 12/13/2022	235,537	148,000	State Street Corporation 2.825%, 3/30/2023 ^{b,h}	153,569
228,000	National Bank of Canada 2.100%, 2/1/2023	234,436	157,000	2.354%, 11/1/2025 ^b	166,424
154,000	National Securities Clearing Corporation 1.200%, 4/23/2023 ^h	156,376	141,000	Sumitomo Mitsui Financial Group, Inc. 2.784%, 7/12/2022	146,882
480,000	Nippon Life Insurance Company 3.400%, 1/23/2050 ^{b,h}	496,800	640,000	2.778%, 10/18/2022	668,941
182,000	Nomura Holdings, Inc. 2.648%, 1/16/2025	189,806	188,000	2.448%, 9/27/2024	197,282
200,000	Nordea Bank Abp 6.625%, 3/6/2026 ^{b,h,k}	213,480	156,000	Synchrony Financial 3.750%, 8/15/2021 ⁱ	159,500
870,000	Outfront Media Cap, LLC 4.625%, 3/15/2030 ^h	797,459	164,000	2.850%, 7/25/2022	166,808
80,000	Park Aerospace Holdings, Ltd. 4.500%, 3/15/2023 ^h	72,985	160,000	4.250%, 8/15/2024	168,270
149,000	PayPal Holdings, Inc. 1.650%, 6/1/2025	154,229	250,000	Synovus Bank 2.289%, 2/10/2023 ^b	253,110
			160,000	Toronto-Dominion Bank 3.250%, 3/11/2024	174,245

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Long-Term Fixed Income (51.4%)	Value	Principal Amount	Long-Term Fixed Income (51.4%)	Value
Financials (7.7%) - continued			Mortgage-Backed Securities (11.1%) - continued		
\$222,000	Truist Bank 1.500%, 3/10/2025	\$227,855		Federal National Mortgage Association Conventional 15-Yr. Pass Through	
720,000	Truist Financial Corporation 4.950%, 9/1/2025 ^{b,k}	736,200	\$15,465,000	2.000%, 7/1/2035 ^d	\$15,994,797
282,000	UBS Group Funding Jersey, Ltd. 3.000%, 4/15/2021 ^h	287,570	15,530,000	2.500%, 7/1/2035 ^d	16,254,935
664,000	USB Realty Corporation 2.366%, (LIBOR 3M + 1.147%), 1/15/2022 ^{b,h,k}	529,540	1,275,000	2.000%, 8/1/2035 ^d	1,316,637
142,000	Ventas Realty, LP 3.100%, 1/15/2023	145,359	13,450,000	3.000%, 8/1/2049 ^d	14,141,474
163,000	VICI Properties, LP / VICI Note Company, Inc. 3.750%, 5/1/2024	169,836		Federal National Mortgage Association Conventional 30-Yr. Pass Through	
240,000	4.250%, 12/1/2026 ^h	230,302	9,200,000	2.000%, 7/1/2050 ^d	9,410,234
140,000	3.750%, 2/15/2027 ^h	131,600	28,300,000	2.500%, 7/1/2050 ^d	29,490,590
240,000	4.625%, 12/1/2029 ^h	234,000	4,949,328	4.000%, 7/1/2048	5,240,814
140,000	4.125%, 8/15/2030 ^h	133,525		Total	115,720,619
307,000	Wachovia Capital Trust II 1.719%, (LIBOR 3M + 0.500%), 1/15/2027 ^b	267,391	Technology (1.9%)		
280,000	Wells Fargo & Company 2.100%, 7/26/2021	284,986	1,591,000	Akamai Technologies, Inc., Convertible 0.375%, 9/1/2027 ^h	1,730,691
144,000	2.625%, 7/22/2022 ⁱ	150,027	570,000	Apple, Inc. 3.450%, 5/6/2024	629,820
325,000	4.125%, 8/15/2023	353,878	149,000	1.125%, 5/11/2025	151,663
335,000	1.990%, (LIBOR 3M + 1.230%), 10/31/2023 ^b	337,386	184,000	Baidu, Inc. 3.075%, 4/7/2025	193,344
156,000	3.750%, 1/24/2024	170,453	587,000	Broadcom Corporation 2.650%, 1/15/2023	608,844
130,000	1.654%, 6/2/2024 ^b	132,105	228,000	3.125%, 1/15/2025	243,548
311,000	2.406%, 10/30/2025 ^b	323,750	73,000	Broadcom, Inc. 2.250%, 11/15/2023 ^h	75,424
226,000	2.188%, 4/30/2026 ^b	233,677	965,000	CommScope Technologies Finance, LLC 6.000%, 6/15/2025 ^h	931,900
226,000	Westpac Banking Corporation 1.231%, (LIBOR 3M + 0.850%), 8/19/2021 ^b	227,753	240,000	Dell International, LLC / EMC Corporation 4.000%, 7/15/2024 ^h	258,709
152,000	2.000%, 1/13/2023	157,366	76,000	5.850%, 7/15/2025 ^h	87,312
152,000	2.894%, 2/4/2030 ^b	154,589	444,000	Diamond 1 Finance Corporation 5.450%, 6/15/2023 ^h	485,653
Total		80,032,315	400,000	Diamond Sports Group, LLC 5.375%, 8/15/2026 ^h	289,936
Foreign Government (<0.1%)			680,000	6.625%, 8/15/2027 ^h	364,480
178,000	Sinopec Group Overseas Development 2018, Ltd. 2.150%, 5/13/2025 ^h	182,705	310,000	Fiserv, Inc. 2.750%, 7/1/2024	330,558
Total		182,705	280,000	Gartner, Inc. 4.500%, 7/1/2028 ^h	283,276
Mortgage-Backed Securities (11.1%)			82,000	Global Payments, Inc. 2.650%, 2/15/2025	87,029
206,529	Federal Home Loan Mortgage Corporation Conventional 15-Yr. Pass Through 3.500%, 5/1/2034	217,606	510,000	Harland Clarke Holdings Corporation 8.375%, 8/15/2022 ^h	427,365
6,134,431	Federal Home Loan Mortgage Corporation Conventional 30-Yr. Pass Through 3.000%, 3/25/2050	6,465,449	163,000	Hewlett Packard Enterprise Company 2.250%, 4/1/2023	167,884
2,502,046	3.000%, 4/1/2050	2,637,060	122,000	4.450%, 10/2/2023	133,316
3,441,216	3.500%, 7/1/2047	3,633,631	149,000	Intuit, Inc. 0.950%, 7/15/2025	149,128
1,671,532	Federal National Mortgage Association 4.500%, 5/1/2048	1,797,875	391,000	J2 Global, Inc., Convertible 3.250%, 6/15/2029	425,661
2,932,940	3.500%, 10/1/2048	3,090,704	329,000	Lumentum Holdings, Inc., Convertible 0.250%, 3/15/2024	479,517
2,261,135	3.500%, 6/1/2049	2,393,401			
3,437,518	3.500%, 8/1/2049	3,635,412			

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Long-Term Fixed Income (51.4%)	Value
Technology (1.9%) - continued		
\$142,000	Marvell Technology Group, Ltd. 4.200%, 6/22/2023	\$152,587
244,000	Microchip Technology, Inc., Convertible 1.625%, 2/15/2027	359,911
210,000	Micron Technology, Inc. 2.497%, 4/24/2023	218,072
1,210,000	NCR Corporation 6.125%, 9/1/2029 ^h	1,215,917
2,057,000	Nuance Communications, Inc., Convertible 1.250%, 4/1/2025	2,867,987
245,000	NXP BV/NXP Funding, LLC 4.875%, 3/1/2024 ^h	273,625
647,000	ON Semiconductor Corporation, Convertible 1.625%, 10/15/2023	785,141
530,000	Open Text Corporation 4.125%, 2/15/2030 ^h	520,725
95,000	Oracle Corporation 2.500%, 5/15/2022	98,231
222,000	2.500%, 4/1/2025	238,771
241,000	Panasonic Corporation 2.536%, 7/19/2022 ^h	247,961
680,000	Plantronics, Inc. 5.500%, 5/31/2023 ^h	592,450
210,000	PTC, Inc. 3.625%, 2/15/2025 ^h	208,425
156,000	Seagate HDD Cayman 4.250%, 3/1/2022	161,192
920,000	SS&C Technologies, Inc. 5.500%, 9/30/2027 ^h	936,919
179,000	Tencent Holdings, Ltd. 1.810%, 1/26/2026 ^h	181,008
233,000	Teradyne, Inc., Convertible 1.250%, 12/15/2023	625,128
223,000	Texas Instruments, Inc. 1.375%, 3/12/2025	228,925
149,000	Total System Services, Inc. 3.750%, 6/1/2023	160,676
414,000	Verint Systems, Inc., Convertible 1.500%, 6/1/2021	408,852
435,000	Vishay Intertechnology, Inc., Convertible 2.250%, 6/15/2025	405,675
	Total	19,423,236

Transportation (0.5%)

563,000	AerCap Holdings NV 5.875%, 10/10/2079 ^b	399,561
152,000	Air Lease Corporation 2.300%, 2/1/2025	144,852
149,000	3.375%, 7/1/2025	148,962
163,000	CSX Corporation 3.700%, 11/1/2023	178,969
157,000	Delta Air Lines, Inc. 2.900%, 10/28/2024	127,329
570,000	7.000%, 5/1/2025 ^h	588,393
95,000	J.B. Hunt Transport Services, Inc. 3.300%, 8/15/2022	98,566

Principal Amount	Long-Term Fixed Income (51.4%)	Value
Transportation (0.5%) - continued		
\$735,000	Meritor, Inc., Convertible 3.250%, 10/15/2037	\$732,175
260,000	Mileage Plus Holdings, LLC 6.500%, 6/20/2027 ^{d,h}	260,650
330,000	NCL Corporation, Ltd. 3.625%, 12/15/2024 ^h	202,125
160,000	Penske Truck Leasing Company, LP 3.375%, 2/1/2022 ^h	164,137
305,000	Ryder System, Inc. 3.500%, 6/1/2021	311,623
74,000	Southwest Airlines Company 4.750%, 5/4/2023	76,410
223,000	5.250%, 5/4/2025	235,238
553,000	Southwest Airlines Company, Convertible 1.250%, 5/1/2025	664,170
213,000	Union Pacific Corporation 3.750%, 7/15/2025	241,160
90,000	United Airlines Pass Through Trust 3.700%, 12/1/2022	83,706
390,000	XPO Logistics, Inc. 6.125%, 9/1/2023 ^h	394,875
638,000	6.750%, 8/15/2024 ^h	668,369
	Total	5,721,270

U.S. Government & Agencies (0.1%)

270,000	U.S. Treasury Notes 1.500%, 8/15/2020	270,440
330,000	1.375%, 9/30/2020	330,980
	Total	601,420

Utilities (1.2%)

142,000	Alabama Power Company 2.450%, 3/30/2022	146,490
90,000	Ameren Corporation 2.700%, 11/15/2020	90,551
160,000	2.500%, 9/15/2024	169,543
152,000	Berkshire Hathaway Energy Company 4.050%, 4/15/2025 ^h	173,019
580,000	Calpine Corporation 4.500%, 2/15/2028 ^h	568,400
142,000	CenterPoint Energy, Inc. 2.500%, 9/1/2022	146,966
164,000	2.500%, 9/1/2024	173,261
163,000	Dominion Energy, Inc. 2.715%, 8/15/2021	166,586
163,000	3.071%, 8/15/2024	175,101
495,000	4.650%, 12/15/2024 ^{b,k}	484,756
232,000	DTE Energy Company 3.300%, 6/15/2022	241,881
240,000	2.529%, 10/1/2024	251,133
282,000	Duke Energy Corporation 2.400%, 8/15/2022	292,468
500,000	4.875%, 9/16/2024 ^{b,k}	499,450
151,000	Edison International 4.950%, 4/15/2025	165,932
162,000	Evergy, Inc. 2.450%, 9/15/2024	171,154

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DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Principal Amount	Long-Term Fixed Income (51.4%)	Value	Shares	Common Stock (25.1%)	Value
Utilities (1.2%) - continued			Communications Services (1.6%) - continued		
	Eversource Energy		88	Charter Communications, Inc. ^o	\$44,883
\$141,000	2.500%, 3/15/2021	\$142,770	37,998	Comcast Corporation	1,481,162
	Exelon Generation Company, LLC		14,940	Discovery, Inc., Class A ^o	315,234
149,000	3.250%, 6/1/2025	160,616	20,848	DISH Network Corporation ^o	719,464
	FirstEnergy Corporation		6,010	Facebook, Inc. ^o	1,364,691
214,000	2.850%, 7/15/2022	221,938	51,000	HKT Trust and HKT, Ltd.	74,841
154,000	2.050%, 3/1/2025	158,868	153	IAC/InterActiveCorp ^o	49,480
	Florida Power & Light Company		1,653	Ipsos SA	41,672
148,000	2.850%, 4/1/2025	161,868	4,900	KDDI Corporation	146,202
	Georgia Power Company		6,487	Live Nation Entertainment, Inc. ^o	287,569
152,000	2.100%, 7/30/2023	158,165	55,096	Mediaset Espana Comunicacion SA ^o	204,354
162,000	2.200%, 9/15/2024	170,031	500	NEXON Company, Ltd.	11,278
	NextEra Energy Capital Holdings, Inc.		400	Nintendo Company, Ltd.	178,828
150,000	2.750%, 5/1/2025	161,967	1,900	Nippon Telegraph & Telephone Corporation	44,269
	NextEra Energy Operating Partners, LP		7,700	NTT DOCOMO, Inc.	204,420
1,200,000	3.875%, 10/15/2026 ^h	1,198,260	24,706	QuinStreet, Inc. ^o	258,425
	NiSource, Inc.		4,201	Rightmove plc	28,397
230,000	3.650%, 6/15/2023	248,430	21,999	Seven West Media, Ltd. ^o	1,407
745,000	5.650%, 6/15/2023 ^{b,k}	711,475	27,000	SoftBank Corporation	344,148
	NRG Energy, Inc., Convertible		5,900	SoftBank Group Corporation	297,523
83,000	2.750%, 6/1/2048	83,914	17,800	TV Asahi Holdings Corporation	259,337
	PG&E Corporation		22,743	Twitter, Inc. ^o	677,514
270,000	5.000%, 7/1/2028	268,988	9,389	Uber Technologies, Inc. ^o	291,810
210,000	5.250%, 7/1/2030	211,050	38,529	Verizon Communications, Inc.	2,124,104
	PPL Capital Funding, Inc.		5,216	Walt Disney Company	581,636
325,000	3.950%, 3/15/2024	352,141	3,964	Wolters Kluwer NV	309,610
	PSEG Power, LLC		10,909	Zillow Group, Inc. ^o	627,049
60,000	3.000%, 6/15/2021	61,220		Total	16,381,157
	Public Service Enterprise Group, Inc.		Consumer Discretionary (2.6%)		
163,000	2.875%, 6/15/2024	173,904	200	ABC-MART, Inc.	11,733
	Sempra Energy		2,029	Amazon.com, Inc. ^o	5,597,646
311,000	3.550%, 6/15/2024	337,475	1,100	AOKI Holdings, Inc.	6,390
320,000	4.875%, 12/29/2049 ^{b,k}	320,000	15,086	Aptiv plc	1,175,501
	Southern Company		2,200	Autobacs Seven Company, Ltd.	27,798
141,000	2.350%, 7/1/2021	143,397	377	AutoZone, Inc. ^o	425,301
	Suburban Propane Partners, LP		17,892	B&M European Value Retail SA	88,071
500,000	5.875%, 3/1/2027	495,000	3,607	Berkeley Group Holdings plc	185,761
	Talen Energy Supply, LLC		558	Booking Holdings, Inc. ^o	888,526
520,000	7.625%, 6/1/2028 ^h	520,000	1,500	Bridgestone Corporation	48,413
	TerraForm Power Operating, LLC		1,420	Bright Horizons Family Solutions, Inc. ^o	166,424
520,000	5.000%, 1/31/2028 ^h	543,400	2,400	Burlington Stores, Inc. ^o	472,632
	TransCanada Trust		18,419	Callaway Golf Company	322,517
975,000	5.875%, 8/15/2076 ^b	1,030,824	13,701	Carnival Corporation ⁱ	224,970
	Vistra Operations Company, LLC		3,099	Cedar Fair, LP	85,222
740,000	5.000%, 7/31/2027 ^h	752,395	1,474	Century Casinos, Inc. ^o	6,117
	Total	12,704,787	212	Chipotle Mexican Grill, Inc. ^o	223,100
	Total Long-Term Fixed Income (cost \$536,024,563)	534,484,930	2,700	Chiyoda Company, Ltd.	29,577
			28,700	Citizen Watch Company, Ltd.	93,556
			8,644	Cooper-Standard Holdings, Inc. ^o	114,533
			7,073	Crocs, Inc. ^o	260,428
			9,489	D.R. Horton, Inc.	526,165
			1,848	Darden Restaurants, Inc.	140,023
			14,000	Denso Corporation	549,039
			14,957	Designer Brands, Inc.	101,259
			4,115	Dick's Sporting Goods, Inc.	169,785
			6,628	Dollarama, Inc.	220,478
			1,266	Emerald Holding, Inc.	3,899
			7,576	Etsy, Inc. ^o	804,798
			200	Exedy Corporation	2,986
			100	Fast Retailing Company, Ltd.	57,477
			1,072	Five Below, Inc. ^o	114,608
Shares	Common Stock (25.1%)	Value			
Communications Services (1.6%)					
4,665	Activision Blizzard, Inc.	354,073			
1,855	Alphabet, Inc., Class A ^o	2,630,483			
1,044	Alphabet, Inc., Class C ^o	1,475,809			
6,898	AT&T, Inc.	208,527			
98,758	Auto Trader Group plc ^h	642,987			
8,076	Carsales.com, Ltd.	99,971			

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Shares	Common Stock (25.1%)	Value	Shares	Common Stock (25.1%)	Value
Consumer Discretionary (2.6%) - continued			Consumer Staples (1.2%) - continued		
50,000	Galaxy Entertainment Group, Ltd.	\$342,987	200	Japan Tobacco, Inc.	\$3,715
2,545	Genuine Parts Company	221,313	2,147	John B. Sanfilippo & Son, Inc.	183,203
2,215	GVC Holdings plc	20,302	1,100	Kao Corporation	87,294
79	Hermes International	66,329	2,600	Kewpie Corporation	48,994
7,121	Home Depot, Inc.	1,783,882	3,000	Kimberly-Clark Corporation	424,050
8,901	Industria de Diseno Textil SA	236,173	1,175	Lamb Weston Holdings, Inc.	75,118
7,008	Leggett & Platt, Inc.	246,331	19	Lindt & Spruengli AG	156,927
13,062	Lowe's Companies, Inc.	1,764,937	539	L'Oreal SA°	173,960
3,078	Lululemon Athletica, Inc.°	960,367	1,000	Ministop Company, Ltd.	14,021
2,836	McDonald's Corporation	523,157	11,063	Nestle SA	1,226,562
25	Mercadolibre, Inc.°	24,644	5,296	PepsiCo, Inc.	700,449
2,000	Mohawk Industries, Inc.°	203,520	6,842	Philip Morris International, Inc.	479,350
37,101	Moneysupermarket.com Group plc	148,826	7,624	Procter & Gamble Company	911,602
10,537	Movado Group, Inc.	114,221	1,000	Shiseido Company, Ltd.	63,721
591	Netflix, Inc.°	268,929	5,700	Sugi Holdings Company, Ltd.	386,541
10,500	NHK Spring Company, Ltd.	68,288	9,500	Sundrug Company, Ltd.	314,409
3,839	NIKE, Inc.	376,414	9,909	Turning Point Brands, Inc.	246,833
6,100	Nissan Motor Company, Ltd.	22,622	400	Unicharm Corporation	16,405
254	NVR, Inc.°	827,723	5,123	Unilever NV	273,146
2,500	Onward Holdings Company, Ltd.	7,389	16,431	Wal-Mart Stores, Inc.	1,968,105
500	Oriental Land Company, Ltd.	66,073		Total	12,024,575
3,864	Oxford Industries, Inc.	170,055	Energy (1.0%)		
1,635	Planet Fitness, Inc.°	99,032	23,683	BP plc ADR	552,288
3,674	Playa Hotels and Resorts NV°	13,300	1,370	Cheniere Energy, Inc.°	66,198
1,900	PLENUS Company, Ltd.	31,545	9,426	Chevron Corporation	841,082
1,419	PulteGroup, Inc.	48,289	3,459	Cimarex Energy Company	95,088
23,439	Redrow plc	125,001	6,420	ConocoPhillips	269,768
841	Restaurant Brands International, Inc.	45,944	2,795	Diamondback Energy, Inc.	116,887
4,203	RH°	1,046,127	19,011	Enbridge, Inc.	578,315
3,500	Rinnai Corporation	293,101	45,300	Eneos Holdings, Inc.	161,475
5,200	Sangetsu Company, Ltd.	73,634	13,721	Eni SPA	131,529
2,400	SHIMAMURA Company, Ltd.	162,557	45,798	Enterprise Products Partners, LP	832,150
2,841	Sleep Number Corporation°	118,299	4,385	EOG Resources, Inc.	222,144
3,700	Sony Corporation	255,412	9,604	Exxon Mobil Corporation	429,491
9,410	Sony Corporation ADR	650,513	466	Gaztransport Et Technigaz SA	35,760
7,013	Stoneridge, Inc.°	144,889	16,109	Halliburton Company	209,095
50,600	Sumitomo Electric Industries, Ltd.	583,707	9,144	Helmerich & Payne, Inc.	178,399
1,200	Sumitomo Forestry Company, Ltd.	15,097	4,497	John Wood Group plc	10,783
24,900	Sumitomo Rubber Industries, Ltd.	246,622	52,750	Kinder Morgan, Inc.	800,217
2,513	Super Retail Group, Ltd.	14,139	40,958	Marathon Oil Corporation	250,663
359	Super Retail Group, Ltd. Rights°	0	14,331	Marathon Petroleum Corporation	535,693
800	Takara Standard Company, Ltd.	11,347	11,700	Nine Energy Service, Inc.°	22,815
88,085	Taylor Wimpey plc	155,470	1,355	OMV AG°	45,723
6,763	Texas Roadhouse, Inc.	355,531	1,624	ONEOK, Inc.	53,949
7,715	TJX Companies, Inc.	390,070	4,066	PDC Energy, Inc.°	50,581
3,600	Toyoda Gosei Company, Ltd.	75,217	6,898	Pioneer Natural Resources Company	673,935
1,200	Toyota Motor Corporation	75,461	23,952	Royal Dutch Shell plc, Class A	383,500
1,041	Yum! Brands, Inc.	90,473	38,797	Royal Dutch Shell plc, Class B	588,172
2,200	Z Holdings Corporation	10,797	4,517	Schlumberger, Ltd.	83,068
7,665	Zumiez, Inc.°	209,868	9,092	SEACOR Holdings, Inc.°	257,485
	Total	26,950,657	6,630	Talos Energy, Inc.°	60,996
Consumer Staples (1.2%)			3,875	TC Energy Corporation	165,549
3,100	Arcs Company, Ltd.	62,465	13,657	Total SA	526,590
11,054	Bunge, Ltd.	454,651	13,657	Total SA Rights°	2,000
4,040	Carlsberg AS	535,737	4,936	Valero Energy Corporation	290,335
689	Casey's General Stores, Inc.	103,019	89,478	WPX Energy, Inc.°	570,870
18,490	Coca-Cola Company	826,133		Total	10,092,593
8,735	Colgate-Palmolive Company	639,926	Financials (3.6%)		
1,379	Costco Wholesale Corporation	418,127	21,820	AB Industrivarden°	497,365
32,155	Cott Corporation	442,131	13,070	Aflac, Inc.	470,912
4,010	ForFarmers BV	24,508	9,800	AIA Group, Ltd.	91,705
972	Glanbia plc	11,046			
23,879	Hain Celestial Group, Inc.°	752,427			

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Shares	Common Stock (25.1%)	Value	Shares	Common Stock (25.1%)	Value
Financials (3.6%) - continued			Financials (3.6%) - continued		
10,161	Air Lease Corporation	\$297,616	6,711	Kemper Corporation	\$486,682
5,751	Allianz SE	1,175,168	68,569	KeyCorp	835,170
25,704	Ally Financial, Inc.	509,710	1,093	L E Lundbergforetagen AB ^o	49,823
4,554	American Express Company	433,541	807	Lakeland Bancorp, Inc.	9,224
3,893	American Financial Group, Inc.	247,050	8,717	Laurentian Bank of Canada ^l	183,637
9,800	American International Group, Inc.	305,564	1,592	M&T Bank Corporation	165,520
1,256	Aon plc	241,906	17,762	Manulife Financial Corporation	241,650
300	Aozora Bank, Ltd.	5,231	668	Markel Corporation ^o	616,678
2,008	Ares Capital Corporation	29,016	1,292	Marsh & McLennan Companies, Inc.	138,722
35,519	Assured Guaranty, Ltd.	867,019	10,722	Meridian Bancorp, Inc.	124,375
4,579	Baloise Holding AG	689,829	11,380	MetLife, Inc.	415,598
57,513	Bank Leumi Le-Israel BM	289,170	3,980	MidWestOne Financial Group, Inc.	79,600
89,047	Bank of America Corporation	2,114,866	19,200	Mitsubishi UFJ Financial Group, Inc.	75,562
384	Bank of Marin Bancorp	12,799	2,991	Mizrahi Tefahot Bank, Ltd.	56,201
7,548	Bank of Montreal	401,752	18,180	Morgan Stanley	878,094
7,440	Bank of N.T. Butterfield & Son, Ltd.	181,462	1,200	MS and AD Insurance Group Holdings, Inc.	33,046
4,052	Berkshire Hathaway, Inc. ^o	723,323	3,836	National Bank of Canada	173,829
1,277	BlackRock, Inc.	694,803	2,875	Northern Trust Corporation	228,102
6,965	Blackstone Mortgage Trust, Inc.	167,787	2,199	Onex Corporation	99,340
19,025	Bridgewater Bancshares, Inc. ^o	195,006	2,524	Paragon Banking Group plc	10,964
13,750	Capital One Financial Corporation	860,612	2,277	Pargesa Holding SA	172,645
7,747	Charles Schwab Corporation	261,384	330	Peapack-Gladstone Financial Corporation	6,181
3,900	Chubb, Ltd.	493,818	6,006	Popular, Inc.	223,243
47,772	CI Financial Corporation	607,707	9,089	Power Corporation of Canada	159,874
34,034	Citigroup, Inc.	1,739,137	3,235	Primerica, Inc.	377,201
907	CME Group, Inc.	147,424	6,387	Prosight Global, Inc. ^o	56,844
1,628	Cohen & Steers, Inc.	110,785	268	QCR Holdings, Inc.	8,356
4,670	Comerica, Inc.	177,927	20,610	Radian Group, Inc.	319,661
8,467	Commonwealth Bank of Australia	408,907	7,360	Raymond James Financial, Inc.	506,589
1,543	Community Trust Bancorp, Inc.	50,549	4,862	Royal Bank of Canada	329,875
34,200	DBS Group Holdings, Ltd.	514,602	1,082	S&P Global, Inc.	356,497
1,682	Deutsche Boerse AG	304,401	9,422	Santander Consumer USA Holdings, Inc. ^l	173,459
13,510	Deutsche Pfandbriefbank AG ^{h,o}	98,850	11,537	Seacoast Banking Corporation of Florida ^o	235,355
34,201	DnB ASA ^o	456,498	2,085	Selective Insurance Group, Inc.	109,963
2,536	Ellington Residential Mortgage REIT	26,121	2,800	Senshu Ikeda Holdings, Inc.	4,178
8,267	Euronext NV ^h	832,105	6,700	Singapore Exchange, Ltd.	40,318
4,000	Evercore, Inc.	235,680	1,955	Starwood Property Trust, Inc.	29,247
26,044	Everi Holdings, Inc. ^o	134,387	3,095	State Auto Financial Corporation	55,246
384	FBL Financial Group, Inc.	13,782	17,582	Sun Life Financial, Inc.	646,115
461	Financial Institutions, Inc.	8,579	1,875	Swiss Life Holding AG	697,535
3,210	First Busey Corporation	59,866	14,910	Synovus Financial Corporation	306,102
10,730	First Interstate BancSystem, Inc.	332,201	3,008	T. Rowe Price Group, Inc.	371,488
298	First Mid-Illinois Bancshares, Inc.	7,817	482	TMX Group, Ltd.	47,657
80,907	FlexiGroup, Ltd.	64,265	3,300	Tokio Marine Holdings, Inc.	144,451
3,502	Glacier Bancorp, Inc.	123,586	1,093	Topdanmark AS	45,274
1,584	Goldman Sachs Group, Inc.	313,030	31,216	Toronto-Dominion Bank	1,393,177
1,910	Great Southern Bancorp, Inc.	77,088	10,569	Triumph Bancorp, Inc. ^o	256,510
128	Groupe Bruxelles Lambert SA	10,721	14,690	Truist Financial Corporation	551,609
1,635	Hamilton Lane, Inc.	110,150	273	Washington Trust Bancorp, Inc.	8,941
18,899	Hartford Financial Services Group, Inc.	728,556	30,202	Wells Fargo & Company	773,171
10,015	Heartland Financial USA, Inc.	334,902	20,154	Western Alliance Bancorp	763,232
23,934	Heritage Commerce Corporation	179,625	28,611	Zions Bancorporations NA	972,774
1,202	Hometrust Bancshares, Inc.	19,232	Total		37,516,820
1,640	Houlihan Lokey, Inc.	91,250	Health Care (3.8%)		
25,761	HSBC Holdings plc	119,726	7,189	Abbott Laboratories	657,290
543	Independent Bank Corporation	8,064	1,459	AbbVie, Inc.	143,245
7,681	Interactive Brokers Group, Inc.	320,835	3,316	Alexion Pharmaceuticals, Inc. ^o	372,188
134,573	Israel Discount Bank, Ltd.	410,446	2,781	Align Technology, Inc. ^o	763,218
9,088	J.P. Morgan Chase & Company	854,817			
4,300	Japan Exchange Group, Inc.	99,588			
9,400	Japan Post Bank Company, Ltd.	69,910			
1,500	Japan Post Holdings Company, Ltd.	10,705			

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Shares	Common Stock (25.1%)	Value	Shares	Common Stock (25.1%)	Value
Health Care (3.8%) - continued			Health Care (3.8%) - continued		
4,354	Amgen, Inc.	\$1,026,934	1,153	Varian Medical Systems, Inc.°	\$141,266
5,681	AMN Healthcare Services, Inc.°	257,008	776	Veeva Systems, Inc.°	181,910
2,828	Anthem, Inc.	743,707	1,473	Vertex Pharmaceuticals, Inc.°	427,627
3,000	Astellas Pharmaceutical, Inc.	50,099	9,882	Wright Medical Group NV ^{i,°}	293,693
16,497	Bausch Health Companies, Inc.°	301,730	1,972	Zimmer Biomet Holdings, Inc.	235,378
1,118	Becton, Dickinson and Company	267,504	4,149	Zoetis, Inc.	568,579
2,080	Biogen, Inc.°	556,504		Total	39,961,703
6,553	Catalent, Inc.°	480,335	Industrials (3.2%)		
12,690	Centene Corporation°	806,449	833	3M Company	129,940
2,030	Cerner Corporation	139,157	6,661	Aalberts NV	218,419
6,600	Chugai Pharmaceutical Company, Ltd.	353,364	13,384	AGCO Corporation	742,277
4,902	Cigna Holding Company	919,860	200	Allegion plc	20,444
6,070	CSL, Ltd.	1,207,252	25,811	Altra Industrial Motion Corporation	822,338
13,316	CVS Health Corporation	865,141	8,592	AMETEK, Inc.	767,867
2,700	Daiichi Sankyo Company, Ltd.	220,837	2,708	Arcosa, Inc.	114,278
14,489	Danaher Corporation	2,562,090	4,314	ASGN, Inc.°	287,657
10,667	Edwards Lifesciences Corporation°	737,196	12,870	Assa Abloy AB	263,417
700	Eisai Company, Ltd.	55,614	17,598	Atlas Copco AB, Class A	749,419
2,400	Eli Lilly and Company	394,032	6,918	Atlas Copco AB, Class B	257,059
4,897	Gilead Sciences, Inc.	376,775	1,766	Boeing Company	323,708
65,176	GlaxoSmithKline plc	1,316,531	24,939	Carrier Global Corporation	554,145
11,813	GlaxoSmithKline plc ADR	481,852	3,148	Caterpillar, Inc.	398,222
5,908	Grifols SA	179,650	2,970	CIA De Distribucion Integral	55,640
9,327	Halozyme Therapeutics, Inc.°	250,057	709	CSW Industrials, Inc.	48,999
5,415	HCA Healthcare, Inc.	525,580	5,501	CSX Corporation	383,640
710	Humana, Inc.	275,303	6,328	Curtiss-Wright Corporation	564,964
1,040	Illumina, Inc.°	385,164	100	Daikin Industries, Ltd.	16,180
1,333	Intuitive Surgical, Inc.°	759,583	15,580	Delta Air Lines, Inc.	437,019
3,155	IQVIA Holding, Inc.°	447,631	2,539	EMCOR Group, Inc.	167,929
3,404	Jazz Pharmaceuticals, Inc.°	375,597	9,330	Emerson Electric Company	578,740
19,830	Johnson & Johnson	2,788,693	2,364	Encore Wire Corporation	115,410
1,400	KYORIN Holdings, Inc.	28,671	100	FANUC Corporation	17,927
439	Laboratory Corporation of America Holdings°	72,922	2,184	Fortive Corporation	147,769
2,510	LHC Group, Inc.°	437,543	761	Geberit AG	381,821
428	LNA Sante	22,823	8,672	General Dynamics Corporation	1,296,117
2,200	M3, Inc.	93,459	360	Gorman-Rupp Company	11,189
20,363	Medtronic plc	1,867,287	2,200	GS Yuasa Corporation	39,072
22,773	Merck & Company, Inc.	1,761,036	37,331	GWA Group, Ltd.	72,201
1,502	Neurocrine Biosciences, Inc.°	183,244	3,400	Hanwa Company, Ltd.	62,415
22,587	Novartis AG	1,967,804	4,719	Heico Corporation	470,248
22,302	Novo Nordisk AS	1,452,925	6,163	Helios Technologies, Inc.	229,572
2,722	Novo Nordisk AS ADR	178,237	4,100	Hino Motors, Ltd.	27,817
4,200	Olympus Corporation	80,860	9,289	Honeywell International, Inc.	1,343,096
11,603	Optinose, Inc.°	86,326	2,348	Huntington Ingalls Industries, Inc.	409,702
1,464	PerkinElmer, Inc.	143,604	3,176	IDEX Corporation	501,935
8,314	Pfizer, Inc.	271,868	1,181	Illinois Tool Works, Inc.	206,498
324	Quest Diagnostics, Inc.	36,923	9,400	Inaba Denki Sangyo Company, Ltd.	209,605
8,391	Recordati SPA	419,872	4,288	Ingersoll - Rand, Inc.°	120,578
5,940	Roche Holding AG	2,057,910	22,640	Johnson Controls International plc	772,930
72	Siegfried Holding AG°	32,765	3,200	Kansas City Southern	477,728
1,750	Sonova Holding AG°	350,307	11,900	Kinden Corporation	196,670
4,168	Stryker Corporation	751,032	9,751	Koninklijke Philips NV°	454,860
7,151	Syneos Health, Inc.°	416,546	9,751	Koninklijke Philips NV Rights [°]	9,312
100	Sysmex Corporation	7,676	12,530	Legrand SA	951,913
5,350	Tactile Systems Technology, Inc.°	221,651	169	Lennox International, Inc.	39,375
5,400	Takeda Pharmaceutical Company, Ltd.	194,011	3,610	Lincoln Electric Holdings, Inc.	304,106
186	Tecan Group AG	65,920	448	Linde Public Limited Company	95,025
1,400	Terumo Corporation	53,288	1,668	Lockheed Martin Corporation	608,686
3,481	Thermo Fisher Scientific, Inc.	1,261,306	3,044	Manpower, Inc.	209,275
700	Tsumura & Company	18,333	36,100	Marubeni Corporation	163,981
3,985	UnitedHealth Group, Inc.	1,175,376	119,109	McDermott International, Ltd.°	357,327
3,860	Universal Health Services, Inc.	358,555	18,222	Meritor, Inc.°	360,796
			2,909	Middleby Corporation°	229,636

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Shares	Common Stock (25.1%)	Value
Industrials (3.2%) - continued		
24,200	Mitsubishi Corporation	\$511,388
3,600	Mitsuboshi Belting, Ltd.	56,394
42,400	Mitsui & Company, Ltd.	628,225
1,799	NAPCO Security Technologies, Inc. ^o	42,079
14,507	National Express Group plc	33,766
200	Nidec Corporation	13,474
12,800	Nitto Kogyo Corporation	229,983
6,161	Nobina AB ^{h,o}	36,922
1,221	Norfolk Southern Corporation	214,371
279	Northrop Grumman Corporation	85,776
3,644	Old Dominion Freight Line, Inc.	617,986
6,039	Otis Worldwide Corporation	343,377
19,503	PageGroup plc	91,582
4,889	Parker-Hannifin Corporation	896,007
7,218	Patrick Industries, Inc.	442,102
12,431	Primoris Services Corporation	220,774
11,259	Raven Industries, Inc.	242,181
12,079	Raytheon Technologies Corporation	744,308
4,800	Recruit Holdings Company, Ltd.	165,073
4,414	Redde Northgate plc	9,075
39,697	RELX plc	918,814
5,808	Ritchie Brothers Auctioneers, Inc.	237,257
3,529	Rockwell Automation, Inc.	751,677
2,160	Saia, Inc. ^o	240,149
9,172	Sandvik AB ^o	172,670
300	Sanwa Holdings Corporation	2,696
8,899	Schneider Electric SE	989,891
14,325	Signify NV ^{h,o}	368,294
17,646	SKF AB	329,866
173,600	Sojitz Corporation	379,434
26,420	Southwest Airlines Company	903,036
1,916	Spirax-Sarco Engineering plc	235,878
12,017	Spirit Airlines, Inc. ^{l,o}	213,903
26,300	Sumitomo Corporation	302,488
1,200	Taikisha, Ltd.	33,260
639	Teledyne Technologies, Inc. ^o	198,697
3,500	Toppa Forms Company, Ltd.	34,758
3,376	Transcontinental, Inc.	37,550
3,300	Tsubakimoto Chain Company	80,449
3,200	Tutor Perini Corporation ^o	38,976
1,006	Union Pacific Corporation	170,084
7,327	United Rentals, Inc. ^o	1,092,016
1,271	Valmont Industries, Inc.	144,411
2,258	Verisk Analytics, Inc.	384,312
2,847	Vinci SA	263,982
2,847	Vinci SA Rights ^{e,i,o}	194
2,100	Yuasa Trading Company, Ltd.	56,769
Total		33,003,247

Information Technology (5.6%)

4,409	Accenture plc	946,701
2,353	Adobe, Inc. ^o	1,024,284
2,673	Advanced Energy Industries, Inc. ^o	181,203
56,106	Advanced Micro Devices, Inc. ^o	2,951,737
1,100	Advantest Corporation	62,778
8,111	Agilysys, Inc. ^o	145,511
9,746	Akamai Technologies, Inc. ^o	1,043,699
8,096	Alliance Data Systems Corporation	365,292
6,363	Amadeus IT Holding SA	334,070
6,761	Amphenol Corporation	647,771
3,214	ANSYS, Inc. ^o	937,620
17,178	Apple, Inc.	6,266,534
285	ASM International NV	43,875

Shares	Common Stock (25.1%)	Value
Information Technology (5.6%) - continued		
2,608	ASML Holding NV	\$954,036
5,387	Automatic Data Processing, Inc.	802,070
100	Azbil Corporation	3,056
7,362	BE Semiconductor Industries NV	326,428
2,935	Blackline, Inc. ^o	243,341
3,322	Broadcom, Ltd.	1,048,456
1,615	Broadridge Financial Solutions, Inc.	203,797
5,100	Canon, Inc.	101,735
1,596	CDW Corporation	185,423
16,201	CGI, Inc. ^o	1,020,677
19,915	Change Healthcare, Inc. ^o	223,048
17,767	Ciena Corporation ^o	962,261
59,119	Cisco Systems, Inc.	2,757,310
5,709	Computer Services, Inc.	305,432
19,343	Computershare, Ltd.	179,105
200	Cybozu, Inc.	6,277
1,376	Dialog Semiconductor plc ^o	62,895
5,697	Dolby Laboratories, Inc.	375,261
443	Euronet Worldwide, Inc. ^o	42,448
4,500	Fuji Soft, Inc.	178,608
200	Fujitsu, Ltd.	23,417
1,272	Gartner, Inc. ^o	154,332
100	GMO Payment Gateway, Inc.	10,459
33,889	Halma plc	965,501
2,000	Hoya Corporation	191,518
856	Infineon Technologies AG	20,058
7,442	Intel Corporation	445,255
1,643	International Business Machines Corporation	198,425
3,163	Intuit, Inc.	936,849
509	Jack Henry & Associates, Inc.	93,671
900	Keyence Corporation	377,155
3,005	KLA-Tencor Corporation	584,412
897	Lam Research Corporation	290,144
800	Lasertec Corporation	75,624
7,118	Lattice Semiconductor Corporation ^o	202,080
1,288	Littelfuse, Inc.	219,771
6,655	Lumentum Holdings, Inc. ^o	541,917
6,765	MasterCard, Inc.	2,000,411
8,189	Microchip Technology, Inc.	862,384
28,798	Micron Technology, Inc. ^o	1,483,673
38,322	Microsoft Corporation	7,798,910
533	Monolithic Power Systems, Inc.	126,321
745	Motorola Solutions, Inc.	104,397
700	Murata Manufacturing Company, Ltd.	41,264
9,020	National Instruments Corporation	349,164
17,900	NEC Networks & System Integration Corporation	366,184
2,252	Nice, Ltd. ADR ^o	426,169
51,843	Nuance Communications, Inc. ^o	1,311,887
2,327	NVIDIA Corporation	884,051
200	OBIC Company, Ltd.	35,248
3,500	ON Semiconductor Corporation ^o	69,370
7,200	Oracle Corporation	397,944
800	Oracle Corporation Japan	94,890
700	Otsuka Corporation	36,971
1,871	Paychex, Inc.	141,728
3,369	PayPal Holdings, Inc. ^o	586,981
4,163	Plexus Corporation ^o	293,741
5,820	QUALCOMM, Inc.	530,842
2,200	Ryoyo Electro Corporation	59,657
29,820	Sabre Corporation	240,349

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Shares	Common Stock (25.1%)	Value
Information Technology (5.6%) - continued		
12,261	SailPoint Technologies Holdings, Inc. ^o	\$324,549
1,263	Salesforce.com, Inc. ^o	236,598
627	Samsung Electronics Company, Ltd. GDR	685,446
454	SAP SE	63,464
3,715	ServiceNow, Inc. ^o	1,504,798
3,873	Square, Inc. ^o	406,433
2,579	Synopsys, Inc. ^o	502,905
5,770	TE Connectivity, Ltd.	470,544
14,332	Teradyne, Inc.	1,211,197
15,658	Texas Instruments, Inc.	1,988,096
1,000	Tokyo Electron, Ltd.	246,744
934	VeriSign, Inc. ^o	193,179
7,624	Virtusa Corporation ^o	247,551
7,859	Visa, Inc.	1,518,123
2,280	VMware, Inc. ^o	353,081
	Total	58,458,571

Materials (1.0%)

10,900	Air Water, Inc.	154,006
2,406	Anglo American plc	55,466
16,480	Axalta Coating Systems, Ltd. ^o	371,624
8,847	Ball Corporation	614,778
5,653	Boise Cascade Company	212,609
17,100	CF Industries Holdings, Inc.	481,194
2,987	Croda International plc	194,008
9,700	Eastman Chemical Company	675,508
3,861	Ecolab, Inc.	768,146
24,244	Element Solutions, Inc. ^o	263,047
117	EMS-CHEMIE Holding AG	90,898
372	Eramet SA ^o	13,416
61	Givaudan SA	228,016
12,215	Granges AB ^o	97,385
18,815	Hexpol AB ^o	140,396
7,959	Hochschild Mining plc	19,233
878	Holmen AB	28,200
22,135	IAMGOLD Corporation ^o	87,433
331	IMCD NV ^o	31,213
55,683	Ivanhoe Mines, Ltd. ^o	157,911
6,833	Koninklijke DSM NV	948,539
10,100	Kyoei Steel, Ltd.	121,860
1,300	Lintec Corporation	30,983
20,066	Louisiana-Pacific Corporation	514,693
1,297	MAG Silver Corporation ^o	18,305
25,700	Nippon Steel Corporation	242,851
100	Nippon Steel Trading Corporation	3,160
3,521	Northern Star Resources, Ltd.	33,206
9,160	Nucor Corporation	379,316
4,535	PPG Industries, Inc.	480,982
19,373	Ramelius Resources, Ltd.	27,192
242	Rio Tinto plc	13,619
3,159	Rio Tinto, Ltd.	216,307
26,647	Sandfire Resources, Ltd.	94,559
702	Sherwin-Williams Company	405,651
500	Shin-Etsu Chemical Company, Ltd.	58,681
2,002	Sika AG	385,930
14,600	Steel Dynamics, Inc.	380,914
27,500	Sumitomo Chemical Company, Ltd.	82,742
1,659	Symrise AG	193,848
1,700	Taiyo Holdings Company, Ltd.	78,504
7,200	Toagosei Company, Ltd.	70,719
52,200	Toray Industries, Inc.	246,385
4,900	Ube Industries, Ltd.	84,449

Shares	Common Stock (25.1%)	Value
Materials (1.0%) - continued		
3,714	UFP Technologies, Inc. ^o	\$163,639
3,192	United States Lime & Minerals, Inc.	269,532
14,703	UPM-Kymmene Oyj	425,866
15,234	Verso Corporation	182,199
	Total	10,839,118

Real Estate (1.1%)

2,087	Agree Realty Corporation	137,137
3,468	Alexandria Real Estate Equities, Inc.	562,683
6,332	Allied Properties REIT	191,042
6,597	Alstria Office REIT AG ^o	98,184
15,622	American Campus Communities, Inc.	546,145
1,323	American Tower Corporation	342,048
121,612	Ascendas REIT	279,028
15,900	Ascott Trust	11,538
2,336	AvalonBay Communities, Inc.	361,239
5,639	Camden Property Trust	514,390
8,846	Castellum AB	165,756
4,667	Choice Properties REIT	43,796
231	Cofinimmo SA	31,856
4,156	Colliers International Group, Inc. ^l	238,180
655	CoreSite Realty Corporation	79,294
3,600	Daito Trust Construction Company, Ltd.	331,781
2,772	Digital Realty Trust, Inc.	393,929
10,356	Douglas Emmett, Inc.	317,515
14,294	Duke Realty Corporation	505,865
871	EastGroup Properties, Inc.	103,309
2,426	Entra ASA ^h	31,098
13,662	Equity Residential	803,599
5,320	Essential Properties Realty Trust, Inc.	78,949
1,342	Essex Property Trust, Inc.	307,546
3,875	First Industrial Realty Trust, Inc.	148,955
531	Four Corners Property Trust, Inc.	12,956
339	Getty Realty Corporation	10,062
9,260	Granite REIT	477,870
42,908	Host Hotels & Resorts, Inc.	462,977
19,000	Hysan Development Company, Ltd.	61,337
3,664	iSTAR Financial, Inc.	45,141
225	Japan Hotel REIT Investment Corporation	93,333
1,712	Kilroy Realty Corporation	100,494
1,666	Kungsleden AB	12,469
8,700	Lexington Realty Trust	91,785
31,400	Mapletree Commercial Trust	43,935
10,254	National Storage Affiliates Trust	293,880
3	Nomura Real Estate Master Fund, Inc.	3,593
944	Plymouth Industrial REIT, Inc.	12,083
6,378	PSP Swiss Property AG	718,391
12,647	Quebecor, Inc.	271,739
4,504	Rayonier, Inc. REIT	111,654
3,484	RioCan REIT	39,418
22,000	Road King Infrastructure, Ltd.	29,916
32,330	Sunstone Hotel Investors, Inc.	263,490
2,515	Swiss Prime Site AG	233,305
20,435	TAG Immobilien AG	488,067
2,562	Terreno Realty Corporation	134,864
6,193	UDR, Inc.	231,494

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Shares	Common Stock (25.1%)	Value
Real Estate (1.1%) - continued		
50,700	Wing Tai Holdings, Ltd.	\$65,326
	Total	10,934,441
Utilities (0.4%)		
4,651	AGL Energy, Ltd.	55,022
7,419	Alliant Energy Corporation	354,925
613	Avista Corporation	22,307
973	Black Hills Corporation	55,130
20,502	CenterPoint Energy, Inc.	382,772
6,211	CMS Energy Corporation	362,847
5,090	Duke Energy Corporation	406,640
13,086	Enagas SA	320,129
4,139	Enel SPA	35,796
9,659	Entergy Corporation	906,111
8,882	Exelon Corporation	322,328
14,564	FirstEnergy Corporation	564,792
220	MGE Energy, Inc.	14,192
3,348	Northland Power, Inc.	83,799
2,349	NorthWestern Corporation	128,067
3,887	PNM Resources, Inc.	149,416
3,076	Portland General Electric Company	128,608
1,882	Spire, Inc.	123,666
348	Unitil Corporation	15,597
407	Verbund AG	18,279
	Total	4,450,423
	Total Common Stock (cost \$241,327,433)	260,613,305

Shares	Registered Investment Companies (7.0%)	Value
Unaffiliated (1.8%)		
47,022	Aberdeen Asia-Pacific Income Fund, Inc.	179,154
25,350	AllianceBernstein Global High Income Fund, Inc.	256,035
15,400	AllianzGI NFJ Dividend Interest & Premium Strategy Fund	172,172
11,353	BlackRock Core Bond Trust	174,496
17,376	BlackRock Corporate High Yield Fund, Inc.	176,714
12,578	BlackRock Credit Allocation Income Trust	166,030
28,350	BlackRock Enhanced Global Dividend Trust	267,057
17,000	BlackRock Multi-Sector Income Trust	244,970
17,289	Cohen & Steers Quality Income Realty Fund, Inc.	188,969
15,523	Eaton Vance Limited Duration Income Fund	174,944
24,227	Eaton Vance Tax-Managed Global Diversified Equity Income Fund	178,795
2,789	Health Care Select Sector SPDR Fund	279,095
19,957	Invesco Dynamic Credit Opportunities Fund	177,617
200,314	Invesco Senior Loan ETF	4,276,704
2,827	iShares Dow Jones US Home Construction Index Fund	124,812
45,000	iShares S&P U.S. Preferred Stock Index Fund	1,558,800
46,800	Liberty All-Star Equity Fund	267,696

Shares	Registered Investment Companies (7.0%)	Value
Unaffiliated (1.8%)- continued		
43,050	Nuveen Credit Strategies Income Fund	\$251,412
13,816	PGIM Global High Yield Fund, Inc.	175,739
13,527	PGIM High Yield Bond Fund, Inc.	178,962
9,575	Pimco Dynamic Credit And Mortgage Income Fund	176,467
14,731	Royce Value Trust, Inc.	184,727
57,910	SPDR Bloomberg Barclays High Yield Bond ETF	5,858,176
7,146	Tri-Continental Corporation	176,578
33,625	Vanguard Short-Term Corporate Bond ETF	2,779,442
	Total	18,645,563

Shares	Registered Investment Companies (7.0%)	Value
Affiliated (5.2%)		
5,583,919	Thrivent Core Emerging Markets Debt Fund	54,108,178
	Total	54,108,178

Total Registered Investment Companies (cost \$73,276,450) 72,753,741

Shares	Preferred Stock (1.5%)	Value
Communications Services (<0.1%)		
16,000	AT&T, Inc., 4.750% ^k	382,560
	Total	382,560

Shares	Preferred Stock (1.5%)	Value
Consumer Discretionary (<0.1%)		
1,174	International Flavors & Fragrances, Inc., Convertible, 6.000%	52,008
	Total	52,008

Shares	Preferred Stock (1.5%)	Value
Consumer Staples (0.2%)		
31,000	CHS, Inc., 6.750% ^{b,j,k}	738,420
42,600	CHS, Inc., 7.100% ^{b,k}	1,027,938
	Total	1,766,358

Shares	Preferred Stock (1.5%)	Value
Energy (0.2%)		
255,540	Crestwood Equity Partners, LP, 9.250% ^k	1,397,804
6,975	Energy Transfer Operating, LP, 7.600% ^{b,k}	143,406
14,317	Nustar Logistics, LP, 7.953% ^b	272,596
	Total	1,813,806

Shares	Preferred Stock (1.5%)	Value
Financials (1.0%)		
10,000	Aegon Funding Corporation II, 5.100%	229,800
8,335	Agribank FCB, 6.875% ^{b,k}	875,175
20,000	Allstate Corporation, 5.100% ^k	507,200
17,600	Bank of America Corporation, 5.000% ^k	444,576
379	Bank of America Corporation, Convertible, 7.250% ^k	508,694
19,925	Capital One Financial Corporation, 5.000% ^k	445,921
12,970	Cobank ACB, 6.250% ^{b,k}	1,335,910
21,500	Equitable Holdings, Inc., 5.250% ^k	492,780
585	First Horizon Bank, 3.750% ^{b,h,k}	389,025
38,150	GMAC Capital Trust I, 6.177% ^b	855,323

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of June 30, 2020

(unaudited)

Shares	Preferred Stock (1.5%)	Value
Financials (1.0%) - continued		
21,740	Hartford Financial Services Group, Inc., 7.875% ^p	\$578,719
13,150	J.P. Morgan Chase & Company, 4.750% ^k	329,802
27,084	Morgan Stanley, 7.125% ^{b,k}	718,809
3,500	Synovus Financial Corporation, 5.875% ^{b,i,k}	76,125
2,167	Wells Fargo & Company, Convertible, 7.500% ^k	2,810,599
	Total	10,598,458

Health Care (<0.1%)

274	Danaher Corporation, Convertible, 5.000%	294,175
	Total	294,175

Industrials (0.1%)

401	Fortive Corporation, Convertible, 5.000%	345,345
2,867	Stanley Black & Decker, Inc., Convertible, 5.250%	256,539
	Total	601,884

Real Estate (<0.1%)

4,450	EPR Properties, Convertible, 5.750% ^k	81,035
	Total	81,035

Utilities (<0.1%)

348	Sempra Energy, Convertible, 6.000%	34,010
10,905	Southern Company, Convertible, 6.750%	480,474
	Total	514,484

Total Preferred Stock (cost \$17,756,215)	16,104,768
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Shares	Collateral Held for Securities Loaned (0.5%)	Value
5,046,941	Thrivent Cash Management Trust	5,046,941
	Total Collateral Held for Securities Loaned (cost \$5,046,941)	5,046,941

Shares or Principal Amount	Short-Term Investments (11.7%)	Value
	Federal Home Loan Bank Discount Notes	
200,000	0.000%, 7/7/2020	199,996
300,000	0.200%, 7/13/2020 ^{p,q}	299,988
200,000	0.105%, 7/29/2020 ^{p,q}	199,981
300,000	0.125%, 8/11/2020 ^{p,q}	299,949
500,000	0.152%, 8/19/2020 ^{p,q}	499,898
400,000	0.110%, 8/25/2020 ^{p,q}	399,908
200,000	0.120%, 9/1/2020 ^{p,q}	199,952
200,000	0.160%, 9/2/2020 ^p	199,951
300,000	0.120%, 9/15/2020 ^{p,q}	299,911
	Thrivent Core Short-Term Reserve Fund	
11,891,012	0.750%	119,029,025

Shares or Principal Amount	Short-Term Investments (11.7%)	Value
300,000	U.S. Treasury Bills 0.131%, 9/17/2020 ^{p,f}	\$299,909
	Total Short-Term Investments (cost \$121,791,657)	121,928,468
	Total Investments (cost \$1,123,713,076) 108.6%	\$1,129,910,915
	Other Assets and Liabilities, Net (8.6%)	(89,485,113)
	Total Net Assets 100.0%	\$1,040,425,802

- a The stated interest rate represents the weighted average of all contracts within the bank loan facility.
- b Denotes variable rate securities. The rate shown is as of June 30, 2020. The rates of certain variable rate securities are based on a published reference rate and spread; these may vary by security and the reference rate and spread are indicated in their description. The rates of other variable rate securities are determined by the issuer or agent and are based on current market conditions. These securities do not indicate a reference rate and spread in their description.
- c All or a portion of the loan is unfunded.
- d Denotes investments purchased on a when-issued or delayed delivery basis.
- e Security is valued using significant unobservable inputs. Further information on valuation can be found in the Notes to Financial Statements.
- f In bankruptcy. Interest is being accrued per the bankruptcy agreement terms.
- g Denotes payment-in-kind security. The security may pay an interest or dividend payment with additional fixed income or equity securities in lieu of, or in addition to a cash payment. The cash rate and/or payment-in-kind rate shown are as of June 30, 2020.
- h Denotes securities sold under Rule 144A of the Securities Act of 1933, which exempts them from registration. These securities may be resold to other dealers in the program or to other qualified institutional buyers. As of June 30, 2020, the value of these investments was \$209,987,576 or 20.2% of total net assets.
- i Denotes step coupon securities. Step coupon securities pay an initial coupon rate for the first period and then different coupon rates for following periods. The rate shown is as of June 30, 2020.
- j All or a portion of the security is on loan.
- k Denotes perpetual securities. Perpetual securities pay an indefinite stream of income and have no contractual maturity date. Date shown, if applicable, is next call date.
- l Denotes interest only security. Interest only securities represent the right to receive monthly interest payments on an underlying pool of mortgages or assets. The principal shown is the outstanding par amount of the pool as of the end of the period. The actual effective yield of the security is different than the stated coupon rate.
- m Defaulted security. Interest is not being accrued.
- n In bankruptcy. Interest is not being accrued.
- o Non-income producing security.
- p The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.
- q All or a portion of the security is held on deposit with the counterparty and pledged as the initial margin deposit for open futures contracts.

The accompanying Notes to Financial Statements are an integral part of this schedule.

DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of June 30, 2020
(unaudited)

r All or a portion of the security is pledged as collateral under the agreement between the counterparty, the custodian and the fund for open swap contracts.

The following table presents the total amount of securities loaned with continuous maturity, by type, offset by the gross payable upon return of collateral for securities loaned by Thrivent Diversified Income Plus Fund as of June 30, 2020:

Securities Lending Transactions

Long-Term Fixed Income	\$2,763,618
Common Stock	2,128,913
Total lending	\$4,892,531
Gross amount payable upon return of collateral for securities loaned	\$5,046,941
Net amounts due to counterparty	\$154,410

Definitions:

ACES	- Alternative Credit Enhancement Securities
ADR	- American Depositary Receipt, which are certificates for an underlying foreign security's shares held by an issuing U.S. depository bank.
CLO	- Collateralized Loan Obligation
ETF	- Exchange Traded Fund
GDR	- Global Depositary Receipts, which are certificates for shares of an underlying foreign security's shares held by an issuing depository bank from more than one country.
PIK	- Payment-In-Kind
REMIC	- Real Estate Mortgage Investment Conduit
REIT	- Real Estate Investment Trust is a company that buys, develops, manages and/or sells real estate assets.
Ser.	- Series
SPDR	- S&P Depositary Receipts, which are exchange-traded funds traded in the U.S., Europe, and Asia-Pacific and managed by State Street Global Advisors.

Reference Rate Index:

12 MTA	- 12 Month Treasury Average
CMT 1Y	- Constant Maturity Treasury Yield 1 Year
COF 11	- 11th District Cost of Funds
H15T30Y	- U. S. Treasury Yield Curve Rate Treasury Note Constant Maturity 30 Year
LIBOR 1W	- ICE Libor USD Rate 1 Week
LIBOR 1M	- ICE Libor USD Rate 1 Month
LIBOR 3M	- ICE Libor USD Rate 3 Month
PRIME	- Federal Reserve Prime Loan Rate
USISDA 10Y	- ICE Swap USD Rate 10 Year