

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Shackleton 2015-VIII CLO Ltd. 2017-8A, 3.27% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{3,4}	23,000,000	\$ 22,959,430	SCOF-2 Ltd. 2018-2A, 3.36% (3 Month USD LIBOR + 1.18%, Rate Floor: 0.00%) due 07/15/28 ^{3,4}	13,300,000	\$ 13,300,351
Telos CLO Ltd. 2017-6A, 3.61% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27 ^{3,4}	19,900,000	19,902,864	Vibrant CLO III Ltd. 2016-3A, 3.83% (3 Month USD LIBOR + 1.48%, Rate Floor: 0.00%) due 04/20/26 ^{3,4}	8,800,000	8,798,559
CIFC Funding Ltd. 2017-3A, 3.30% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/22/26 ^{3,4}	14,500,000	14,500,130	2016-3A, 4.40% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 04/20/26 ^{3,4}	4,000,000	3,999,141
2017-4A, 3.72% (3 Month USD LIBOR + 1.38%, Rate Floor: 0.00%) due 10/17/26 ^{3,4}	5,000,000	4,999,960	Palmer Square Loan Funding Ltd. 2018-4A, 3.27% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{3,4}	8,500,000	8,503,609
Fortress Credit Opportunities VII CLO Ltd. 2016-7A, 4.38% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{3,4}	17,000,000	16,988,537	2018-4A, 3.82% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26	3,500,000	3,502,317
GPMT Ltd. 2018-FL1, 3.08% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 11/21/35 ^{3,4}	16,400,000	16,370,674	Marathon CLO V Ltd. 2017-5A, 3.18% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{3,4}	12,000,000	11,961,421
Mountain View CLO Ltd. 2018-1A, 3.14% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{3,4}	16,000,000	15,950,619	Atlas Senior Loan Fund III Ltd. 2017-1A, 3.14% (3 Month USD LIBOR + 0.83%, Rate Floor: 0.00%) due 11/17/27 ^{3,4}	12,000,000	11,948,027
Carlyle Global Market Strategies CLO Ltd. 2018-2A, 3.12% (3 Month USD LIBOR + 0.78%, Rate Floor: 0.00%) due 04/27/27 ^{3,4}	15,950,000	15,873,730	BDS 2018-FL1 2018-FL1, 3.01% (1 Month USD LIBOR + 0.85%) due 01/15/35 ^{3,4}	11,800,000	11,806,786
BlueMountain CLO 2014-2 Ltd. 2017-2A, 3.28% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 07/20/26 ^{3,4}	14,995,000	14,993,800	AIMCO CLO Series 2018-AA, 3.19% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 01/15/28 ^{3,4}	8,000,000	7,967,394
TICP CLO III-2 Ltd. 2018-3R, 3.20% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 ^{3,4}	14,800,000	14,734,387	2017-AA, 3.45% (3 Month USD LIBOR + 1.10%, Rate Floor: 0.00%) due 07/20/26 ^{3,4}	2,200,000	2,199,782
Hunt CRE Ltd. 2017-FL1, 3.16% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 08/15/34 ^{3,4}	14,600,000	14,646,970	Mountain Hawk II CLO Ltd. 2018-2A, 3.17% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 ^{3,4}	10,100,000	10,084,324
Venture XVI CLO Ltd. 2018-16A, 3.19% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 01/15/28 ^{3,4}	14,550,000	14,494,285	Venture XVII CLO Ltd. 2018-17A, 3.22% (3 Month USD LIBOR + 0.88%, Rate Floor: 0.00%) due 04/15/27 ^{3,4}	9,100,000	9,069,877
TPG Real Estate Finance Issuer Ltd. 2018-FL1, 2.91% (1 Month USD LIBOR + 0.75%, Rate Floor: 0.75%) due 02/15/35 ^{3,4}	14,000,000	13,997,904	Ares XXXIII CLO Ltd. 2016-1A, 3.67% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 12/05/25 ^{3,4}	8,800,000	8,812,960
Fortress Credit Opportunities XI CLO Ltd. 2018-11A, 3.65% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{3,4}	13,450,000	13,415,612	Crown Point CLO III Ltd. 2017-3A, 3.25% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 ^{3,4}	8,670,000	8,650,052
			BSPRT Issuer Ltd. 2017-FL2, 2.98% (1 Month USD LIBOR + 0.82%, Rate Floor: 0.82%) due 10/15/34 ^{3,4}	8,360,539	8,361,404

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Monroe Capital CLO Ltd. 2017-1A, 3.70% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{3,4}	8,100,000	\$ 8,103,237	Venture XIX CLO Ltd. 2016-19A, 4.34% (3 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 01/15/27 ^{3,4}	6,100,000	\$ 6,102,079
ABPCI Direct Lending Fund CLO I LLC 2016-1A, 5.05% (3 Month USD LIBOR + 2.70%, Rate Floor: 0.00%) due 12/22/28 ^{3,4}	8,000,000	8,026,435	Diamond CLO Ltd. 2018-1A, 3.93% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{3,4}	6,000,000	6,000,085
VMC Finance LLC 2018-FL1, 2.98% (1 Month USD LIBOR + 0.82%) due 04/15/35 ^{3,4}	7,984,990	7,993,937	OCP CLO 2015-8 Ltd. 2017-8A, 3.19% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 04/17/27 ^{3,4}	6,000,000	5,979,259
NXT Capital CLO LLC 2017-1A, 4.05% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{3,4}	7,700,000	7,718,036	Northwoods Capital Ltd. 2017-14A, 3.64% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/12/25 ^{3,4}	5,700,000	5,702,371
Seneca Park CLO Limited 2017-1A, 3.84% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 ^{3,4}	4,000,000	3,999,274	AMMC CLO 15 Ltd. 2016-15A, 3.68% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 12/09/26 ^{3,4}	5,400,000	5,403,945
2017-1A, 3.46% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26 ^{3,4}	3,500,000	3,499,986	Resource Capital Corporation Ltd. 2017-CRE5, 2.96% (1 Month USD LIBOR + 0.80%) due 07/15/34 ^{3,4}	5,269,239	5,269,232
ABPCI Direct Lending Fund CLO II LLC 2017-1A, 4.13% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 07/20/29 ^{3,4}	7,500,000	7,491,250	Cent CLO 20 Ltd. 2017-20A, 3.97% (3 Month USD LIBOR + 1.63%, Rate Floor: 0.00%) due 01/25/26 ^{3,4}	3,250,000	3,253,507
Woodmont Trust 2017-3A, 4.06% (3 Month USD LIBOR + 1.73%, Rate Floor: 0.00%) due 10/18/29 ^{3,4}	4,700,000	4,714,023	2017-20A, 3.44% (3 Month USD LIBOR + 1.10%, Rate Floor: 0.00%) due 01/25/26 ^{3,4}	1,852,579	1,852,477
2017-2A, 4.13% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 07/18/28 ^{3,4}	2,500,000	2,508,770	OZLM IX Ltd. 2017-9A, 4.00% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/20/27 ^{3,4}	5,100,000	5,099,128
NewStar Fairfield Fund CLO Ltd. 2018-2A, 3.62% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{3,4}	6,600,000	6,585,251	Cerberus Loan Funding XXIII, LP 2018-2A, 3.34% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 04/15/28 ^{3,4}	5,100,000	5,091,229
Cerberus Loan Funding XVII Ltd. 2016-3A, 4.87% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{3,4}	6,500,000	6,499,835	Regatta V Funding Ltd. 2017-1A, 3.50% (3 Month USD LIBOR + 1.16%, Rate Floor: 0.00%) due 10/25/26 ^{3,4}	4,900,000	4,899,877
A Voce CLO Ltd. 2017-1A, 3.50% (3 Month USD LIBOR + 1.16%, Rate Floor: 0.00%) due 07/15/26 ^{3,4}	6,400,000	6,400,373	Golub Capital Partners CLO 16 Ltd. 2017-16A, 4.06% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 07/25/29 ^{3,4}	4,700,000	4,724,079
Avery Point V CLO Ltd. 2017-5A, 3.32% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 ^{3,4}	6,300,000	6,297,001	Symphony CLO XIV Ltd. 2017-14A, 4.19% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/14/26 ^{3,4}	4,700,000	4,699,091
KVK CLO 2018-1 Ltd. 2018-1A, 3.03% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 05/20/29 ^{3,4}	6,250,000	6,256,541	FDF I Ltd. 2015-1A, 4.40% due 11/12/30 ³	4,500,000	4,495,231

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Newstar Commercial Loan Funding LLC			PFP Ltd.		
2017-1A, 4.84% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 ^{3,4}	3,000,000	\$ 3,022,139	2017-3, 3.21% (1 Month USD LIBOR + 1.05%) due 01/14/35 ^{3,4}	2,268,037	\$ 2,266,887
2016-1A, 6.06% (3 Month USD LIBOR + 3.75%) due 02/25/28 ^{3,4}	1,000,000	1,003,430	Flagship VII Ltd.		
TCP Waterman CLO Ltd.			2017-7A, 3.47% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 01/20/26 ^{3,4}	2,025,891	2,025,555
2016-1A, 4.38% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{3,4}	4,000,000	4,019,369	Garrison Funding Ltd.		
Cerberus Loan Funding XVI, LP			2016-2A, 4.52% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 09/29/27 ^{3,4}	2,000,000	2,004,380
2016-2A, 4.39% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 11/15/27 ^{3,4}	4,000,000	4,018,288	OCP CLO Ltd.		
FDF II Ltd.			2016-2A, 4.31% (3 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 11/22/25 ^{3,4}	2,000,000	2,002,420
2016-2A, 4.29% due 05/12/31 ³	4,000,000	4,010,309	Denali Capital CLO X LLC		
ACIS CLO Ltd.			2017-1A, 3.39% (3 Month USD LIBOR + 1.05%, Rate Floor: 0.00%) due 10/26/27 ^{3,4}	2,000,000	1,999,795
2014-4A, 3.76% (3 Month USD LIBOR + 1.42%, Rate Floor: 0.00%) due 05/01/26 ^{3,4}	4,000,000	4,002,587	Madison Park Funding XVI Ltd.		
Midocean Credit CLO V			2016-16A, 4.25% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 04/20/26 ^{3,4}	2,000,000	1,999,480
2018-5A, 3.43% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/19/28 ^{3,4}	4,000,000	4,000,479	Oaktree CLO Ltd.		
OZLM VIII Ltd.			2017-1A, 3.22% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{3,4}	2,000,000	1,993,820
2017-8A, 3.47% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/17/26 ^{3,4}	3,750,000	3,749,863	Recette Clo Ltd.		
Northwoods Capital XII-B Ltd.			2017-1A, 3.65% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{3,4}	2,000,000	1,984,390
2018-12BA, 3.09% (3 Month USD LIBOR + 0.75%, Rate Floor: 0.75%) due 06/15/31 ^{3,4}	3,500,000	3,499,250	Madison Park Funding XIV Ltd.		
Cent CLO Ltd.			2017-14A, 3.90% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 07/20/26 ^{3,4}	1,600,000	1,601,328
2013-19A, 3.67% (3 Month USD LIBOR + 1.33%, Rate Floor: 0.00%) due 10/29/25 ^{3,4}	3,250,917	3,251,485	Bsprt Issuer Ltd.		
Marathon CLO VII Ltd.			2017-FL1, 3.51% (1 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 06/15/27 ^{3,4}	1,503,223	1,506,878
2017-7A, 3.99% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{3,4}	3,000,000	3,003,896	Dryden 37 Senior Loan Fund		
Northwoods Capital XIV Ltd.			2015-37A, due 01/15/31 ^{3,5}	1,500,000	1,416,133
2017-14A, 4.04% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 11/12/25 ^{3,4}	3,000,000	3,000,521	Symphony CLO XII Ltd.		
ALM VI Ltd.			2017-12A, 3.84% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{3,4}	1,250,000	1,250,957
2018-6A, 3.75% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 07/15/26 ^{3,4}	2,700,000	2,685,505	LCM XXII Ltd.		
AMMC CLO XV Ltd.			2016-22A, 3.62% (3 Month USD LIBOR + 1.28%, Rate Floor: 0.00%) due 10/20/28 ^{3,4}	1,150,000	1,150,853
2016-15A, 4.23% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 12/09/26 ^{3,4}	2,400,000	2,403,171	OHA Credit Partners IX Ltd.		
KKR CLO 15 Ltd.			2013-9A, due 10/20/25 ^{3,5}	1,000,000	855,215
2016-15, 3.89% (3 Month USD LIBOR + 1.56%, Rate Floor: 0.00%) due 10/18/28 ^{3,4}	2,300,000	2,302,841	Treman Park CLO Ltd.		
			2015-1A, due 04/20/27 ^{3,5}	1,000,000	827,700
			Figuroa CLO 2013-2 Ltd.		
			2018-2A, 2.94% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 06/20/27 ^{3,4}	750,000	750,196

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LMREC, Inc.					
2016-CRE2, 2.70% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 11/24/31 ^{3,4}	534,000	\$ 534,000			
Venture VII CDO Ltd.					
2006-7A, 2.58% (3 Month USD LIBOR + 0.23%, Rate Floor: 0.00%) due 01/20/22 ^{3,4}	533,987	533,986			
Halcyon Loan Advisors Funding Ltd.					
2012-1A, 5.31% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{3,4}	500,000	499,944			
Cerberus ICQ Levered LLC					
2015-1A, 4.39% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 11/06/25 ^{3,4}	323,053	323,414			
A10 Term Asset Financing 2016-1 LLC					
2016-1, 3.35% due 03/15/35 ³	250,742	250,310			
Copper River CLO Ltd.					
2007-1A, due 01/20/21 ^{5,6}	500,000	47,023			
Babson CLO Ltd.					
2012-2A, due 05/15/23 ^{3,5}	750,000	30,143			
Keuka Park CLO Ltd.					
2013-1A, due 10/21/24 ^{3,5}	500,000	8,460			
Total Collateralized Loan Obligations		<u>1,012,221,220</u>			
TRANSPORT-AIRCRAFT - 2.9%					
Castlelake Aircraft Securitization Trust					
2018-1, 4.13% due 06/15/43 ³	11,637,885	11,604,938			
2017-1, 3.97% due 07/15/42	5,166,939	5,094,803			
2015-1A, 4.70% due 12/15/40 ^{3,7}	2,787,197	2,800,195			
SAPPHIRE AVIATION FINANCE I Ltd.					
2018-1A, 4.25% due 03/15/40 ³	15,860,417	15,887,152			
Apollo Aviation Securitization Equity Trust					
2016-2, 4.21% due 11/15/41	11,999,000	11,951,288			
2016-1A, 4.88% due 03/17/36 ^{3,7}	3,769,850	3,829,217			
KDAC Aviation Finance Ltd.					
2017-1A, 4.21% due 12/15/42 ³	11,278,946	11,131,092			
MAPS Ltd.					
2018-1A, 4.21% due 05/15/43 ³	9,195,050	9,197,452			
AASET Trust					
2017-1A, 3.97% due 05/16/42 ³	7,964,041	7,922,027			
AIM Aviation Finance Ltd.					
2015-1A, 4.21% due 02/15/40 ³	6,065,429	6,073,251			
Raspro Trust					
2005-1A, 3.27% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{3,4}	4,346,862	4,194,722			
2005-1A, 2.74% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/23/24 ^{3,4}	1,363,672	1,358,948			
Falcon Aerospace Ltd.					
2017-1, 4.58% due 02/15/42 ³	2,866,188	2,853,735			
Diamond Head Aviation Ltd.					
2015-1, 3.81% due 07/14/28 ³	1,825,675	1,824,245			
AASET 2018-1 US Ltd.					
2018-1A, 3.84% due 01/16/38 ³	1,730,197	\$ 1,713,866			
Emerald Aviation Finance Ltd.					
2013-1, 4.65% due 10/15/38 ³	1,104,419	1,105,641			
ECAF I Ltd.					
2015-1A, 3.47% due 06/15/40 ³	996,994	987,430			
Atlas Ltd.					
2014-1 A, 4.88% due 12/15/39	770,736	742,948			
Rise Ltd.					
2014-1A, 4.75% due 02/12/39	271,737	266,981			
Total Transport-Aircraft		<u>100,539,931</u>			
TRANSPORT-CONTAINER - 1.3%					
Textainer Marine Containers Ltd.					
2017-2A, 3.52% due 06/20/42 ³	13,971,290	13,603,682			
CLI Funding LLC					
2018-1A, 4.03% due 04/18/43 ³	8,702,864	8,645,472			
Global SC Finance II SRL					
2013-1A, 2.98% due 04/17/28 ³	7,230,208	7,098,006			
CAL Funding III Ltd.					
2018-1A, 3.96% due 02/25/43 ³	6,780,000	6,693,916			
Textainer Marine Containers V Ltd.					
2017-1A, 3.72% due 05/20/42 ³	5,148,129	5,075,431			
CLI Funding V LLC					
2013-1A, 2.83% due 03/18/28 ³	2,258,667	2,199,780			
Cronos Containers Program Ltd.					
2013-1A, 3.08% due 04/18/28 ³	2,025,833	1,991,431			
Total Transport-Container		<u>45,307,718</u>			
NET LEASE - 0.9%					
Capital Automotive LLC					
2017-1A, 3.87% due 04/15/47 ³	16,660,583	16,458,667			
STORE Master Funding I LLC					
2015-1A, 4.17% due 04/20/45 ³	10,517,208	10,433,502			
2015-1A, 3.75% due 04/20/45 ³	1,769,250	1,728,969			
STORE Master Funding LLC					
2013-1A, 4.16% due 03/20/43 ³	2,263,304	2,253,456			
Capital Automotive REIT					
2014-1A, 3.66% due 10/15/44 ³	1,000,000	984,609			
Total Net Lease		<u>31,859,203</u>			
AUTOMOTIVE - 0.5%					
Hertz Vehicle Financing II, LP					
2015-1A, 2.73% due 03/25/21 ³	9,700,000	9,615,762			
2017-1A, 2.96% due 10/25/21 ³	3,300,000	3,256,417			
Hertz Vehicle Financing LLC					
2016-4A, 2.65% due 07/25/22 ³	4,500,000	4,370,381			
2016-2A, 2.95% due 03/25/22 ³	2,000,000	1,967,790			
Total Automotive		<u>19,210,350</u>			
COLLATERALIZED DEBT OBLIGATIONS - 0.5%					
Anchorage Credit Funding Ltd.					
2016-4A, 3.50% due 02/15/35 ³	11,650,000	11,256,426			
2016-3A, 3.85% due 10/28/33 ³	1,500,000	1,474,395			
RB Commercial Trust					
2012-RS1, 5.35% due 01/26/22 ³	3,321,820	3,320,325			

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Putnam Structured Product Funding Ltd.			CIM Trust		
2003-1A, 3.16% (1 Month USD			2018-R2, 3.69% (WAC) due 08/25/57 ^{3,4}	39,173,834	\$ 38,888,253
LIBOR + 1.00%, Rate Floor:			2018-R4, 4.07% (WAC) due 12/26/57 ^{3,4}	38,328,848	38,206,314
0.00%) due 10/15/38 ^{3,4}	1,327,433	\$ 1,314,158	2017-2, 4.10% (1 Month USD		
H2 Asset Funding Ltd.			LIBOR + 2.00%, Rate Floor:		
4.07% due 03/19/37	50,062	50,300	2.00%) due 12/25/57 ^{3,4}	3,851,802	3,900,104
Total Collateralized Debt Obligations		<u>17,415,604</u>	Structured Asset Securities		
WHOLE BUSINESS - 0.4%			Corporation Mortgage Loan Trust		
Domino's Pizza Master Issuer LLC			2007-WF1, 2.43% (1 Month		
2017-1A, 3.59% (3 Month USD			USD LIBOR + 0.21%, Rate		
LIBOR + 1.25%, Rate Floor:			Floor: 0.21%) due 02/25/37 ⁴	21,662,413	21,304,452
0.00%) due 07/25/47 ^{3,4}	5,197,500	5,211,585	2008-BC4, 2.85% (1 Month		
Taco Bell Funding LLC			USD LIBOR + 0.63%, Rate		
2016-1A, 4.97% due 05/25/46 ³	3,447,500	3,547,029	Floor: 0.63%) due 11/25/37 ⁴	15,438,601	15,178,564
Sonic Capital LLC			2006-BC4, 2.39% (1 Month		
2016-1A, 4.47% due 05/20/46 ³	3,290,466	3,280,430	USD LIBOR + 0.17%, Rate		
Drug Royalty III Limited Partnership			Floor: 0.17%) due 12/25/36 ⁴	2,065,242	1,995,581
2016-1A, 3.98% due 04/15/27 ³	929,702	930,392	2006-BC3, 2.38% (1 Month		
Drug Royalty II Limited Partnership 2			USD LIBOR + 0.16%, Rate		
2014-1, 3.48% due 07/15/23 ³	348,907	347,830	Floor: 0.16%) due 10/25/36 ⁴	2,019,603	1,790,961
Total Whole Business		<u>13,317,266</u>	2007-BC1, 2.35% (1 Month		
INFRASTRUCTURE - 0.3%			USD LIBOR + 0.13%, Rate		
Secured Tenant Site Contract			Floor: 0.13%) due 02/25/37 ⁴	336,465	331,161
Revenue Notes Series			Soundview Home Loan Trust		
2018-1A, 3.97% due 06/15/48 ⁶	7,481,250	7,398,642	2006-OPT5, 2.36% (1 Month		
Vantage Data Centers Issuer LLC			USD LIBOR + 0.14%, Rate		
2018-1A, 4.07% due 02/16/43 ³	3,181,333	3,183,177	Floor: 0.14%) due 07/25/36 ⁴	24,930,527	24,166,095
SBA Tower Trust			2006-1, 2.52% (1 Month USD LIBOR +		
, 2.90% due 10/15/44 ³	1,725,000	1,721,536	0.30%, Rate Floor: 0.30%) due 02/25/36 ⁴	9,341,077	9,351,775
Total Infrastructure		<u>12,303,355</u>	2005-OPT3, 2.69% (1 Month		
TRANSPORT-RAIL - 0.0%			USD LIBOR + 0.47%, Rate		
TRIP Rail Master Funding LLC			Floor: 0.47%) due 11/25/35 ⁴	4,000,000	3,978,070
2017-1A, 2.71% due 08/15/47 ³	1,592,606	1,568,166	2003-1, 5.59% (1 Month USD LIBOR +		
INSURANCE - 0.0%			3.38%, Rate Floor: 2.25%) due 08/25/31 ⁴	74,696	74,425
Chesterfield Financial Holdings LLC			Saxon Asset Securities Trust		
2014-1A, 4.50% due 12/15/34 ³	464,250	465,626	2007-3, 2.53% (1 Month USD LIBOR +		
Total Asset-Backed Securities		<u>1,254,208,439</u>	0.31%, Rate Floor: 0.31%) due 09/25/47 ⁴	30,346,555	29,743,478
(Cost \$1,258,183,837)			Home Equity Loan Trust		
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 26.8%			2007-FRE1, 2.41% (1 Month		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 20.5%			USD LIBOR + 0.19%, Rate		
Towd Point Mortgage Trust			Floor: 0.19%) due 04/25/37 ⁴	26,084,278	24,461,716
2017-6, 2.75% (WAC) due 10/25/57 ^{3,4}	42,406,815	41,348,032	New Residential Mortgage Loan Trust		
2018-4, 3.00% (WAC) due 06/25/58 ^{3,4}	32,899,381	31,916,729	2018-2A, 3.50% (WAC) due 02/25/58 ^{3,4}	20,208,367	20,038,071
2018-2, 3.25% (WAC) due 03/25/58 ^{3,4}	29,761,392	29,361,976	2017-5A, 3.72% (1 Month USD		
2017-5, 2.82% (1 Month USD			LIBOR + 1.50%, Rate Floor:		
LIBOR + 0.60%, Rate Floor:			1.50%) due 06/25/57 ^{3,4}	2,497,593	2,561,195
0.00%) due 02/25/57 ^{3,4}	28,761,744	28,787,523	American Home Mortgage Investment Trust		
2018-1, 3.00% (WAC) due 01/25/58 ^{3,4}	6,380,815	6,260,021	2006-3, 2.58% (1 Month USD		
2017-1, 2.75% (WAC) due 10/25/56 ^{3,4}	4,802,707	4,702,154	LIBOR + 0.36%, Rate Cap/Floor:		
2016-1, 2.75% (WAC) due 02/25/55 ^{3,4}	1,336,175	1,315,367	10.50%/0.18%) due 12/25/46 ⁴	10,505,615	10,324,107
			2006-1, 2.50% (1 Month USD LIBOR +		
			0.28%, Rate Floor: 0.14%) due 03/25/46 ⁴	7,841,355	7,564,510

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Countrywide Asset-Backed Certificates			GCAT LLC		
2007-8, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 11/25/37 ⁴	10,601,021	\$ 10,014,338	2018-1, 3.84% due 06/25/48 ^{3,7}	10,830,464	\$ 10,792,895
2006-6, 2.39% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 ⁴	5,078,970	4,995,312	LSTAR Securities Investment Limited		
2006-5, 2.51% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 08/25/36 ⁴	2,056,620	2,043,684	2018-1, 4.11% due 04/01/21	6,992,404	6,991,694
NovaStar Mortgage Funding Trust Series			2017-6, 3.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 09/01/22 ^{3,4}	2,636,347	2,637,995
2007-2, 2.42% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁴	16,339,500	15,818,175	Alternative Loan Trust		
CIT Mortgage Loan Trust			2007-OA7, 2.36% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 05/25/47 ⁴	9,621,097	9,361,641
2007-1, 3.57% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{3,4}	13,649,004	13,773,146	Morgan Stanley Home Equity Loan Trust 2006-2		
2007-1, 3.67% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37 ^{3,4}	955,939	969,081	2006-2, 2.50% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 02/25/36 ⁴	8,945,770	8,914,467
Bear Stearns Asset Backed Securities I Trust			COLT Mortgage Loan Trust		
2006-HE9, 2.36% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 ⁴	10,186,058	9,866,794	2018-3, 3.69% (WAC) due 10/26/48 ^{3,4}	8,750,000	8,765,519
2006-HE3, 2.58% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/36 ⁴	4,000,000	3,960,344	Alternative Loan Trust		
IndyMac INDX Mortgage Loan Trust			2005-59, 2.50% (1 Month USD LIBOR + 0.33%, Rate Floor: 0.33%) due 11/20/35 ⁴	4,460,797	4,348,743
2006-AR6, 2.77% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 06/25/46 ⁴	14,236,335	13,527,144	2007-OH3, 2.51% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47 ⁴	4,171,388	4,096,960
Banc of America Funding Trust			RASC Series Trust		
2015-R2, 2.48% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 ^{3,4}	10,278,000	9,994,171	2006-EMX4, 2.45% (1 Month USD LIBOR + 0.23%, Rate Cap/Floor: 14.00%/0.23%) due 06/25/36 ⁴	8,500,000	8,294,762
2015-R4, 2.23% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35 ^{3,4}	3,397,508	3,239,348	JP Morgan Mortgage Acquisition Trust		
Nomura Resecuritization Trust			2006-HE2, 2.36% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁴	8,111,125	8,061,712
2018-1R, 3.13% due 09/26/58	12,000,000	11,917,500	Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2015-4R, 4.55% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{3,4}	1,202,736	1,159,060	2005-W2, 2.71% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 ⁴	7,250,000	7,254,958
Ameriquest Mortgage Securities Incorporated Asset-Backed Pass Through Certificates Ser			Nationstar Home Equity Loan Trust		
2005-R10, 2.65% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36 ⁴	12,500,000	12,529,890	2007-B, 2.44% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁴	7,326,772	7,214,257
Morgan Stanley ABS Capital I Incorporated Trust			First NLC Trust		
2007-HE6, 2.36% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 05/25/37 ⁴	10,255,205	9,409,862	2005-4, 2.61% (1 Month USD LIBOR + 0.39%, Rate Cap/Floor: 14.00%/0.39%) due 02/25/36 ⁴	7,167,655	7,139,899
2006-NC1, 2.60% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 ⁴	1,500,000	1,491,731	Park Place Securities Incorporated Asset Backed Pass Through Certificates Ser		
			2005-WHQ3, 3.16% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.63%) due 06/25/35 ⁴	7,025,000	7,024,005
			FBR Securitization Trust		
			2005-2, 2.97% (1 Month USD LIBOR + 0.75%, Rate Cap/Floor: 14.00%/0.50%) due 09/25/35 ⁴	6,750,000	6,761,855

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Freddie Mac Structured Agency Credit Risk Debt Notes ⁹					
2015-DNA1, 4.07% (1 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 10/25/27 ⁴	4,389,012	\$ 4,467,235			
2014-DN1, 4.42% (1 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 02/25/24 ⁴	2,222,322	2,283,417			
FirstKey Master Funding 2017-R1, 2.32% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/03/41 ^{3,4}	6,764,419	6,615,876			
Structured Asset Investment Loan Trust 2006-3, 2.37% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁴	5,711,495	5,524,362			
2005-2, 2.95% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.49%) due 03/25/35 ⁴	704,127	705,199			
2005-1, 2.94% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.48%) due 02/25/35 ^{3,4}	312,248	313,500			
Legacy Mortgage Asset Trust 2018-GS3, 4.00% due 06/25/58 ^{3,7}	6,087,206	6,055,020			
GSMSC Resecuritization Trust 2015-5R, 2.20% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 02/26/37 ^{3,4}	2,246,669	2,215,661			
2015-7R, 2.25% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.00%) due 09/26/37 ^{3,4}	2,197,620	2,103,217			
2015-5R, 2.20% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 ^{3,4}	1,163,639	1,157,139			
New Residential Mortgage Trust 2018-1A, 4.00% (WAC) due 12/25/57 ^{3,4}	5,089,473	5,111,747			
LSTAR Securities Investment Trust 2018-2, 3.58% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 04/01/23 ^{3,4}	5,056,724	5,060,137			
Deephaven Residential Mortgage Trust 2017-3A, 2.58% (WAC) due 10/25/47 ^{3,4}	4,962,663	4,918,342			
CWABS Incorporated Asset- Backed Certificates Trust 2004-4, 2.94% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.48%) due 07/25/34 ⁴	4,778,860	4,802,518			
GSAMP Trust 2002-HE2, 3.21% (1 Month USD LIBOR + 1.04%, Rate Floor: 0.52%) due 10/20/32 ^{3,4}	4,351,120	4,377,720			
2005-HE6, 2.66% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35 ⁴	263,044	263,668			
Credit-Based Asset Servicing & Securitization LLC 2006-CB2, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/36 ⁴	4,552,465	4,524,571			
			CSMC Series		
			2015-12R, 2.56% (WAC) due 11/30/37 ^{3,4}	4,247,945	\$ 4,235,198
			2014-2R, 2.26% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46 ^{3,4}	283,045	267,595
			HarborView Mortgage Loan Trust 2006-14, 2.32% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁴	3,965,186	3,824,174
			Fannie Mae Connecticut Avenue Securities ⁹ 2016-C01, 4.17% (1 Month USD LIBOR + 1.95%, Rate Floor: 0.00%) due 08/25/28 ⁴	1,910,819	1,917,066
			2016-C02, 4.37% (1 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 09/25/28 ⁴	1,659,328	1,665,961
			Asset Backed Securities Corporation Home Equity Loan Trust Series AEG 2006-HE1, 2.62% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 ⁴	3,350,000	3,245,152
			Bayview Opportunity Master Fund IVa Trust 2018-RN3, 3.67% due 03/28/33 ³	2,518,563	2,510,950
			HSI Asset Securitization Corporation Trust 2005-OPT1, 2.85% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.42%) due 11/25/35 ⁴	2,328,329	2,323,189
			ACE Securities Corporation Home Equity Loan Trust Series 2005-HE2, 3.24% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35 ⁴	2,000,000	1,993,202
			Morgan Stanley Capital I Incorporated Trust 2006-HE1, 2.51% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36 ⁴	1,721,831	1,694,980
			First Franklin Mortgage Loan Trust 2004-FF10, 3.49% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34 ⁴	1,446,090	1,446,151
			Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.52% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 04/25/36 ⁴	1,531,895	1,441,231
			GE-WMC Asset-Backed Pass- Through Certificates Series 2005-2, 2.47% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35 ⁴	1,201,334	1,195,997
			Ellington Loan Acquisition Trust 2007-2, 3.17% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 05/25/37 ^{3,4}	1,020,222	1,021,007
			Stanwich Mortgage Loan Co. 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{3,4}	1,003,676	1,002,479

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Encore Credit Receivables Trust			COMM Mortgage Trust		
2005-4, 2.66% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 01/25/36 ⁴	923,708	\$ 921,678	2015-CR24, 0.94% (WAC) due 08/10/48 ^{4,8}	66,059,729	\$ 2,876,961
Popular ABS Mortgage Pass-Through Trust			2018-COR3, 0.59% (WAC) due 05/10/51 ^{4,8}	35,679,167	1,310,628
2005-2, 2.40% (1 Month USD LIBOR + 0.18%, Rate Cap/Floor: 14.00%/0.18%) due 04/25/35 ⁴	780,024	779,414	Banc of America Commercial Mortgage Trust		
UCFC Manufactured Housing Contract			2017-BNK3, 1.29% (WAC) due 02/15/50 ^{4,8}	33,572,673	2,314,383
1997-2, 7.38% due 10/15/28	395,884	416,173	2016-UB10, 2.15% (WAC) due 07/15/49 ^{4,8}	19,105,854	1,831,002
First Franklin Mortgage Loan Trust			DBJPM Mortgage Trust		
2006-FF4, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 03/25/36 ⁴	169,364	168,284	2017-C6, 1.18% (WAC) due 06/10/50 ^{4,8}	62,834,224	4,021,334
Morgan Stanley Re-REMIC Trust			BANK		
2010-R5, 3.66% due 06/26/36 ³	131,758	115,811	2017-BNK7, 0.96% (WAC) due 09/15/60 ^{4,8}	34,973,041	1,842,023
Accredited Mortgage Loan Trust			2017-BNK4, 1.61% (WAC) due 05/15/50 ^{4,8}	14,238,882	1,236,337
2007-1, 2.35% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 14.00%/0.13%) due 02/25/37 ⁴	80,207	80,071	2017-BNK6, 1.01% (WAC) due 07/15/60 ^{4,8}	15,480,723	853,233
BCAP LLC			BENCHMARK Mortgage Trust		
2014-RR3, 2.22% (WAC) due 10/26/36 ^{3,4}	25,273	25,328	2018-B2, 0.57% (WAC) due 02/15/51 ^{4,8}	124,023,028	3,646,996
Total Residential Mortgage Backed Securities		<u>722,711,996</u>	UBS Commercial Mortgage Trust		
COMMERCIAL MORTGAGE BACKED SECURITIES - 3.2%			2017-C2, 1.30% (WAC) due 08/15/50 ^{4,8}	32,929,587	2,405,901
Wells Fargo Commercial Mortgage Trust			2017-C5, 1.17% (WAC) due 11/15/50 ^{4,8}	14,025,422	902,804
2017-SMP, 2.91% (1 Month USD LIBOR + 0.75%, Rate Floor: 0.75%) due 12/15/34 ^{3,4}	9,000,000	8,999,998	Morgan Stanley Bank of America Merrill Lynch Trust		
2016-C37, 1.17% (WAC) due 12/15/49 ^{4,8}	38,093,738	1,908,405	2015-C27, 1.15% (WAC) due 12/15/47 ^{4,8}	36,274,145	1,871,289
2017-C38, 1.23% (WAC) due 07/15/50 ^{4,8}	25,785,742	1,786,207	2017-C34, 0.97% (WAC) due 11/15/52 ^{4,8}	24,703,945	1,379,747
2016-C32, 1.49% (WAC) due 01/15/59 ^{4,8}	22,805,411	1,630,295	JPMCC Commercial Mortgage Securities Trust		
2015-LC22, 1.03% (WAC) due 09/15/58 ^{4,8}	24,129,194	1,087,971	2017-JP5, 1.26% (WAC) due 03/15/50 ^{4,8}	47,882,772	2,994,732
2017-C42, 1.05% (WAC) due 12/15/50 ^{4,8}	14,956,927	982,105	JP Morgan Chase Commercial Mortgage Securities Trust		
2017-RB1, 1.44% (WAC) due 03/15/50 ^{4,8}	9,949,126	839,913	2016-WIKI, 4.14% (WAC) due 10/05/31 ^{3,4}	3,000,000	2,916,924
2016-NX55, 1.70% (WAC) due 01/15/59 ^{4,8}	6,829,905	498,923	Citigroup Commercial Mortgage Trust		
Hospitality Mortgage Trust			2017-P7, 1.29% (WAC) due 04/14/50 ^{4,8}	23,196,954	1,679,074
2017-HIT, 2.98% (1 Month USD LIBOR + 0.85%) due 05/08/30 ^{3,4}	15,500,000	15,509,585	2016-C2, 1.93% (WAC) due 08/10/49 ^{4,8}	6,711,090	714,206
GAHR Commercial Mortgage Trust			2016-GC37, 1.95% (WAC) due 04/10/49 ^{4,8}	3,789,842	384,303
2015-NRF, 3.49% (WAC) due 12/15/34 ^{3,4}	6,353,165	6,291,940	Morgan Stanley Capital I Trust		
2015-NRF, 3.61% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 12/15/34 ^{3,4}	286,710	286,800	2017-H1, 1.61% (WAC) due 06/15/50 ^{4,8}	30,779,227	2,635,114
Americold LLC Trust			Bancorp Commercial Mortgage Trust		
2010-ARTA, 7.44% due 01/14/29 ³	3,500,000	3,700,395	2018-CR3, 3.31% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 ^{3,4}	2,200,000	2,201,381
2010-ARTA, 6.81% due 01/14/29 ³	2,605,000	2,735,087	VSD		
GS Mortgage Securities Corporation Trust			2017-PLT1 A, 3.60% due 12/25/43	1,548,039	1,547,594
2017-STAY, 3.01% (1 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 07/15/32 ^{3,4}	2,800,000	2,803,354	CD Mortgage Trust		
2017-STAY, 3.26% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 07/15/32 ^{3,4}	2,300,000	2,310,502	2018-CD7, 0.84% (WAC) due 08/15/51 ^{4,8}	118,971,888	6,468,894
JPMDB Commercial Mortgage Securities Trust			2017-CD6, 1.12% (WAC) due 11/13/50 ^{4,8}	14,897,691	896,430
2017-C5, 1.17% (WAC) due 03/15/50 ^{4,8}	57,569,722	3,590,347	2016-CD1, 1.56% (WAC) due 08/10/49 ^{4,8}	6,989,712	575,955
2016-C2, 1.85% (WAC) due 06/15/49 ^{4,8}	8,823,886	707,013	CD Commercial Mortgage Trust		
			2017-CD4, 1.48% (WAC) due 05/10/50 ^{4,8}	17,183,362	1,385,218
			CGMS Commercial Mortgage Trust		
			2017-B1, 1.00% (WAC) due 08/15/50 ^{4,8}	22,401,953	1,242,049
			JPMBB Commercial Mortgage Securities Trust		
			2013-C17, 0.97% (WAC) due 01/15/47 ^{4,8}	28,367,071	959,179
			CSAIL Commercial Mortgage Trust		
			2016-C6, 1.96% (WAC) due 01/15/49 ^{4,8}	9,861,810	910,383
			Americold LLC		
			2010-ARTA, 4.95% due 01/14/29 ³	840,000	865,495
			GS Mortgage Securities Trust		
			2017-GS6, 1.20% (WAC) due 05/10/50 ^{4,8}	11,562,898	849,689
			LSTAR Commercial Mortgage Trust		
			2014-2, 4.21% (WAC) due 01/20/41 ^{3,4}	500,000	498,222

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
GE Business Loan Trust			Santander UK plc		
2007-1A, 2.33% (1 Month USD			2.94% (3 Month USD LIBOR		
LIBOR + 0.17%, Rate Floor:			+ 0.62%) due 06/01/21 ⁴	30,740,000	\$ 30,931,927
0.17%) due 04/15/35 ^{3,4}	274,097	\$ 268,837	Capital One Financial Corp.		
Total Commercial Mortgage			3.10% (3 Month USD LIBOR		
Backed Securities		<u>112,155,157</u>	+ 0.76%) due 05/12/20 ⁴	22,900,000	23,054,173
Total Collateralized Mortgage Obligations			Sumitomo Mitsui Trust Bank Ltd.		
(Cost \$944,572,010)		<u>942,062,382</u>	2.78% (3 Month USD LIBOR		
GOVERNMENT AGENCY - 3.1%			+ 0.44%) due 09/19/19 ^{3,4}	14,350,000	14,382,718
Freddie Mac Seasoned Credit			3.24% (3 Month USD LIBOR		
Risk Transfer Trust ⁹			+ 0.91%) due 10/18/19 ^{3,4}	7,600,000	7,655,024
2018-1, 2.25% due 05/25/27 ⁷	27,685,841	25,798,386	Citizens Bank North America/Providence RI		
2017-4, 2.50% due 06/25/57 ⁷	18,411,986	17,544,172	3.12% (3 Month USD LIBOR		
2017-4, 3.50% due 06/25/57	9,151,206	8,909,734	+ 0.81%) due 05/26/22 ⁴	12,200,000	12,252,077
2017-3, 3.00% due 07/25/56	934,175	882,390	2.88% (3 Month USD LIBOR		
Freddie Mac Multifamily Structured			+ 0.57%) due 05/26/20 ⁴	8,050,000	8,074,766
Pass Through Certificates ⁹			Mizuho Financial Group, Inc.		
2018-K074, 3.60% due 02/25/28	14,000,000	13,881,547	3.21% (3 Month USD LIBOR		
2017-KGX1, 3.00% due 10/25/27	14,000,000	13,266,223	+ 0.88%) due 09/11/22 ⁴	16,450,000	16,560,544
2018-K078, 3.92% (WAC) due 06/25/28 ⁴	3,350,000	3,403,863	3.47% (3 Month USD LIBOR		
2013-K035, 0.54% (WAC) due 08/25/23 ^{4,8}	108,177,846	1,767,226	+ 1.14%) due 09/13/21 ⁴	1,500,000	1,524,847
Fannie Mae ⁹			Goldman Sachs Group, Inc.		
3.01% due 12/01/27	4,600,000	4,398,075	3.11% (3 Month USD LIBOR		
2.99% due 03/01/30	4,000,000	3,733,858	+ 0.73%) due 12/27/20 ⁴	15,700,000	15,781,983
3.13% due 01/01/30	3,050,000	2,905,543	3.53% (3 Month USD LIBOR		
3.23% due 01/01/30	2,970,568	2,874,984	+ 1.20%) due 09/15/20 ⁴	1,000,000	1,015,713
3.12% due 01/01/30	2,967,950	2,831,792	Citibank North America		
3.21% due 08/01/27	2,181,202	2,132,971	2.92% (3 Month USD LIBOR		
3.17% due 01/01/30	1,700,000	1,619,910	+ 0.57%) due 07/23/21 ⁴	16,390,000	16,480,436
3.22% due 01/01/30	1,300,000	1,244,555	Morgan Stanley		
Total Government Agency		<u>107,195,229</u>	3.12% (3 Month USD LIBOR		
CORPORATE BONDS^{††} - 14.6%			+ 0.80%) due 02/14/20 ⁴	13,650,000	13,682,204
FINANCIAL - 10.0%			3.31% (3 Month USD LIBOR		
Mitsubishi UFJ Financial Group, Inc.			+ 0.98%) due 06/16/20 ⁴	1,650,000	1,668,201
3.13% (3 Month USD LIBOR			3.28% (3 Month USD LIBOR		
+ 0.79%) due 07/25/22 ⁴	14,650,000	14,735,631	+ 0.93%) due 07/22/22 ⁴	700,000	706,017
2.98% (3 Month USD LIBOR			Sumitomo Mitsui Banking Corp.		
+ 0.65%) due 07/26/21 ⁴	11,450,000	11,499,090	2.69% (3 Month USD LIBOR		
3.39% (3 Month USD LIBOR			+ 0.35%) due 01/17/20 ⁴	15,450,000	15,478,026
+ 1.06%) due 09/13/21 ⁴	5,990,000	6,085,569	Svenska Handelsbanken AB		
4.20% (3 Month USD LIBOR			2.78% (3 Month USD LIBOR		
+ 1.88%) due 03/01/21 ⁴	453,000	467,764	+ 0.47%) due 05/24/21 ⁴	13,500,000	13,542,718
Station Place Securitization Trust			Credit Agricole S.A.		
3.46% (1 Month USD LIBOR + 1.25%,			3.30% (3 Month USD LIBOR		
Rate Floor: 1.25%) due 11/24/18 ^{3,4}	23,000,000	22,999,990	+ 0.97%) due 06/10/20 ^{3,4}	11,550,000	11,680,746
3.21% (1 Month USD LIBOR + 1.00%,			SunTrust Bank/Atlanta GA		
Rate Floor: 0.00%) due 03/24/19 ^{3,4}	14,000,000	14,000,000	2.93% (3 Month USD LIBOR		
2.91% (1 Month USD LIBOR + 0.70%,			+ 0.59%) due 08/02/22 ⁴	9,860,000	9,881,971
Rate Floor: 0.00%) due 06/24/19 ^{3,4}	13,600,000	13,600,000	Assurant, Inc.		
2.77% (1 Month USD LIBOR + 0.70%,			3.62% (3 Month USD LIBOR		
Rate Floor: 0.70%) due 09/24/19 ⁴	4,000,000	4,000,000	+ 1.25%) due 03/26/21 ⁴	9,552,000	9,570,354
			JPMorgan Chase & Co.		
			3.00% (3 Month USD LIBOR		
			+ 0.68%) due 06/01/21 ⁴	8,100,000	8,145,092

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Lloyds Bank plc			ENERGY - 0.7%		
2.83% (3 Month USD LIBOR + 0.49%) due 05/07/21 ⁴	8,050,000	\$ 8,078,046	Phillips 66		
Sumitomo Mitsui Financial Group, Inc.			2.91% (3 Month USD LIBOR + 0.60%) due 02/26/21 ⁴	8,700,000	\$ 8,710,755
3.30% (3 Month USD LIBOR + 0.97%) due 01/11/22 ⁴	5,000,000	5,055,305	2.99% (3 Month USD LIBOR + 0.65%) due 04/15/19 ^{3,4}	4,100,000	4,101,600
4.01% (3 Month USD LIBOR + 1.68%) due 03/09/21 ⁴	1,000,000	1,029,265	Equities Corp.		
3.48% (3 Month USD LIBOR + 1.14%) due 10/19/21 ⁴	702,000	713,853	3.11% (3 Month USD LIBOR + 0.77%) due 10/01/20 ⁴	11,450,000	11,445,758
UBS Group Funding Switzerland AG			Total Energy		<u>24,258,113</u>
4.12% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 04/14/21 ^{3,4}	5,700,000	5,877,434	COMMUNICATIONS - 0.6%		
Westpac Banking Corp.			Discovery Communications LLC		
3.18% (3 Month USD LIBOR + 0.85%) due 01/11/22 ⁴	5,000,000	5,052,329	3.05% (3 Month USD LIBOR + 0.71%) due 09/20/19 ⁴	11,000,000	11,045,957
Bank of America Corp.			Deutsche Telekom International Finance BV		
2.99% (3 Month USD LIBOR + 0.65%) due 10/01/21 ⁴	4,200,000	4,225,284	2.92% (3 Month USD LIBOR + 0.58%) due 01/17/20 ^{3,4}	9,400,000	9,433,887
American Equity Investment Life Holding Co.			Thomson Reuters Corp.		
5.00% due 06/15/27	324,000	314,005	3.85% due 09/29/24	321,000	314,563
Lincoln Finance Ltd.			Total Communications		<u>20,794,407</u>
7.38% due 04/15/21 ³	100,000	103,258	INDUSTRIAL - 0.3%		
Enstar Group Ltd.			Reynolds Group Issuer Incorporated		
4.50% due 03/10/22	100,000	100,438	/ Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg		
Total Financial		<u>350,006,798</u>	5.84% (3 Month USD LIBOR + 3.50%) due 07/15/21 ^{3,4}	11,500,000	11,658,125
CONSUMER, NON-CYCLICAL - 2.9%			TECHNOLOGY - 0.1%		
Express Scripts Holding Co.			Infor US, Inc.		
3.06% (3 Month USD LIBOR + 0.75%) due 11/30/20 ⁴	21,875,000	21,886,812	5.75% due 08/15/20 ³	3,500,000	3,548,125
General Mills, Inc.			BASIC MATERIALS - 0.0%		
2.88% (3 Month USD LIBOR + 0.54%) due 04/16/21 ⁴	20,750,000	20,846,600	Yamana Gold, Inc.		
CVS Health Corp.			4.95% due 07/15/24	1,116,000	1,100,153
2.96% (3 Month USD LIBOR + 0.63%) due 03/09/20 ⁴	8,950,000	8,996,078	Total Corporate Bonds		<u>514,499,250</u>
3.05% (3 Month USD LIBOR + 0.72%) due 03/09/21 ⁴	8,500,000	8,566,740	(Cost \$512,741,239)		
Kraft Heinz Foods Co.			FOREIGN GOVERNMENT DEBT^{††} - 2.9%		
2.91% (3 Month USD LIBOR + 0.57%) due 02/10/21 ⁴	16,200,000	16,216,435	Government of Japan		
Allergan Funding SCS			due 01/10/19 ¹⁰	JPY 4,852,300,000	42,722,191
3.59% (3 Month USD LIBOR + 1.26%) due 03/12/20 ⁴	11,300,000	11,454,598	due 02/12/19 ¹⁰	JPY 930,500,000	8,193,666
Zimmer Biomet Holdings, Inc.			due 03/11/19 ¹⁰	JPY 100,500,000	885,059
3.09% (3 Month USD LIBOR + 0.75%) due 03/19/21 ⁴	11,050,000	11,060,231	State of Israel		
Halfmoon Parent, Inc.			0.50% due 10/31/18	ILS 110,220,000	30,480,832
2.98% (3 Month USD LIBOR + 0.65%) due 09/17/21 ^{3,4}	4,100,000	4,106,035	6.00% due 02/28/19	ILS 19,620,000	5,720,655
Total Consumer, Non-cyclical		<u>103,133,529</u>	Republic of Hungary		
			5.50% due 12/20/18	HUF 2,152,000,000	7,822,874
			due 10/17/18 ¹⁰	HUF 1,125,000,000	4,042,453
			Czech Republic		
			due 10/05/18 ¹⁰	CZK 82,000,000	3,698,123
			Total Foreign Government Debt		<u>103,565,853</u>
			(Cost \$104,513,402)		

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS^{††,4} - 1.4%					
TECHNOLOGY - 0.5%					
Misys Ltd. 5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 06/13/24	7,481,319	\$ 7,483,563			
MA Financeco LLC 4.49% (1 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 11/19/21	4,975,000	4,950,125			
Epicor Software 5.50% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 06/01/22	4,411,766	4,429,236			
Internet Brands, Inc. 5.92% (1 Month USD LIBOR + 3.75%, Rate Floor: 0.00%) due 09/13/24	1,084,672	1,091,451			
First Data Corp. 7.25% (1 Month USD LIBOR + 2.00%) due 07/08/22	782,185	783,343			
Masergy Holdings, Inc. 5.64% (3 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 12/15/23	497,468	496,846			
Total Technology		<u>19,234,564</u>			
COMMUNICATIONS - 0.3%					
Cengage Learning Acquisitions, Inc. 6.42% (1 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 06/07/23	4,298,301	4,002,793			
Unitymedia Finance LLC 4.16% (1 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 06/01/23	3,250,000	3,252,437			
WMG Acquisition Corp. 4.37% (1 Month USD LIBOR + 2.13%, Rate Floor: 0.00%) due 11/01/23	780,000	778,526			
Neustar, Inc. 4.74% (1 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 01/08/20	383,646	383,888			
5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 08/08/24	298,492	298,758			
Total Communications		<u>8,716,402</u>			
CONSUMER, NON-CYCLICAL - 0.2%					
DJO Finance LLC 5.54% (3 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 06/08/20	3,969,332	3,966,871			
Diamond (BC) B.V. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 09/06/24	2,183,500	2,139,830			
Albertson's LLC 5.38% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.75%) due 12/21/22	1,225,140	1,225,373			
Grocery Outlet, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 10/21/21	659,910	659,910			
			PPDI (Pharmaceutical Product Development, Inc.) 4.74% (1 Month USD LIBOR + 2.50%, Rate Floor: 1.00%) due 08/18/22	99,486	\$ 99,543
			Total Consumer, Non-cyclical		<u>8,091,527</u>
			CONSUMER, CYCLICAL - 0.2%		
			Mavis Tire Express Services Corp. 5.42% (1 Month USD LIBOR + 3.25%, Rate Floor: 0.00%) due 03/20/25	4,759,043	4,741,197
			Prime Security Services Borrower LLC 4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 1.00%) due 05/02/22	522,355	524,585
			Total Consumer, Cyclical		<u>5,265,782</u>
			FINANCIAL - 0.1%		
			iStar, Inc. 4.89% (1 Month USD LIBOR + 2.75%, Rate Floor: 0.00%) due 06/28/23	4,000,000	4,000,000
			INDUSTRIAL - 0.1%		
			CHI Overhead Doors, Inc. 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 07/29/22	984,360	986,516
			Engility Corp. 4.49% (1 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 08/12/20	523,591	523,157
			TransDigm Group, Inc. 4.74% (1 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 06/09/23	298,500	299,509
			ProAmpac PG Borrower LLC 5.78% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 11/20/23	149,241	149,688
			Total Industrial		<u>1,958,870</u>
			BASIC MATERIALS - 0.0%		
			Alpha 3 B.V. 5.39% (3 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 01/31/24	343,755	345,559
			Total Senior Floating Rate Interests (Cost \$47,877,061)		<u>47,612,704</u>
			COMMERCIAL PAPER^{††} - 12.4%		
			Keurig Dr Pepper, Inc. 2.45% due 11/06/18 ^{3,11}	22,500,000	22,444,875
			2.25% due 10/05/18 ^{3,11}	20,000,000	19,995,000
			2.35% due 10/26/18 ^{3,11}	10,000,000	9,983,681
			Nutrien Ltd. 2.57% due 11/13/18 ^{3,11}	24,400,000	24,325,099
			2.38% due 10/26/18 ^{3,11}	18,150,000	18,120,002
			Marriott International, Inc. 2.44% due 10/29/18 ^{3,11}	16,000,000	15,966,231
			2.35% due 11/09/18 ^{3,11}	10,000,000	9,974,542
			2.30% due 10/15/18 ^{3,11}	5,000,000	4,995,528

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Diageo Capital plc			Deutsche Bank		
2.14% due 10/09/18 ^{3,11}	15,000,000	\$ 14,992,500	issued 07/27/18 at 2.69%		
2.15% due 10/12/18 ^{3,11}	15,000,000	14,989,825	due 10/26/18	14,838,000	\$ 14,838,000
Walgreens Boots Alliance, Inc.			Total Repurchase Agreements		
2.33% due 10/09/18 ¹¹	20,000,000	19,989,644	(Cost \$55,086,781)		<u>55,086,781</u>
2.40% due 10/17/18 ¹¹	10,000,000	9,989,333			
Entergy Corp.			<u>CONTRACTS</u>		
2.23% due 10/04/18 ^{3,11}	15,000,000	14,997,213	OTC OPTIONS PURCHASED^{††} - 0.0%		
2.57% due 10/19/18 ^{3,11}	15,000,000	14,977,390	Call options on:		
Mondelez International, Inc.			BofA Merrill Lynch iShares MSCI		
2.18% due 10/01/18 ^{3,11}	15,000,000	15,000,000	Emerging Markets ETF Expiring		
2.37% due 11/14/18 ^{3,11}	15,000,000	14,951,629	January 2019 with strike price of		
UDR, Inc.			\$55.00 (Notional Value \$75,397,564)	17,567	17,567
2.21% due 10/12/18 ^{3,11}	20,925,000	20,910,422	BofA Merrill Lynch S&P 500 Index Expiring		
2.28% due 10/12/18 ^{3,11}	6,000,000	5,995,820	January 2019 with strike price of		
Fluor Corp.			\$3,000.00 (Notional Value \$111,605,434)	383	1,261,985
2.40% due 10/17/18 ^{3,11}	25,000,000	24,973,333	Total Call options		<u>1,279,552</u>
Waste Management, Inc.			Total OTC Options Purchased		
2.28% due 10/15/18 ^{3,11}	20,000,000	19,982,267	(Cost \$4,875,424)		<u>1,279,552</u>
AutoZone, Inc.			Total Investments - 99.3%		
2.28% due 10/15/18 ^{3,11}	20,000,000	19,982,267	(Cost \$3,504,487,355)		<u>\$3,494,870,581</u>
Thomson Reuters Corp.			Other Assets & Liabilities, net - 0.7%		
2.26% due 10/03/18 ^{3,11}	15,000,000	14,998,008			<u>22,961,676</u>
NBCUniversal Enterprise, Inc.			Total Net Assets - 100.0%		<u>\$3,517,832,257</u>
2.19% due 10/04/18 ^{3,11}	15,000,000	14,997,200			
Nasdaq, Inc.					
2.21% due 10/10/18 ^{3,11}	15,000,000	14,991,075			
FedEx Corp.					
2.35% due 10/09/18 ^{3,11}	13,000,000	12,990,367			
Relx, Inc.					
2.25% due 10/03/18 ^{3,11}	10,937,000	10,935,633			
Anthem, Inc.					
2.30% due 10/01/18 ^{3,11}	10,000,000	10,000,000			
McKesson Corp.					
2.25% due 10/03/18 ^{3,11}	10,000,000	9,998,750			
El du Pont de Nemours & Co.					
2.27% due 10/22/18 ^{3,11}	10,000,000	<u>9,986,758</u>			
Total Commercial Paper					
(Cost \$436,448,174)		<u>436,434,392</u>			
REPURCHASE AGREEMENTS^{††,12} - 1.6%					
BNP Paribas					
issued 07/26/18 at 2.54%					
due 11/01/18	23,400,000	23,400,000			
Barclays					
issued 09/06/18 at 2.52%					
(1 Month USD LIBOR + 0.30%)					
open maturity ⁴	15,970,500	15,970,500			
issued 07/11/18 at 2.54%					
(1 Month USD LIBOR + 0.30%)					
open maturity ⁴	878,281	878,281			

LIMITED DURATION FUND

CENTRALLY CLEARED INTEREST RATE SWAP AGREEMENTS^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Premiums Paid	Unrealized Appreciation ^{***}
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.69%	Quarterly	04/13/21	\$381,000,000	\$ 3,155,198	\$ 1,430,286	\$ 1,724,912
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.59%	Quarterly	11/13/47	9,500,000	1,081,305	853,228	228,077
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.73%	Quarterly	04/13/23	46,950,000	673,838	329,602	344,236
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.82%	Quarterly	04/13/28	5,720,000	151,753	77,689	74,064
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.77%	Quarterly	04/13/25	5,200,000	99,893	73,513	26,380
								<u>\$ 5,161,987</u>	<u>\$ 2,764,318</u>	<u>\$ 2,397,669</u>

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at September 30, 2018	Net Unrealized Appreciation/ (Depreciation)
Citigroup	59,500,000	BRL	10/01/18	\$17,137,387	\$14,750,359	\$ 2,387,028
JPMorgan Chase & Co.	51,000,000	BRL	10/01/18	14,804,064	12,643,165	2,160,899
Goldman Sachs	1,877,900,000	HUF	12/20/18	7,582,267	6,795,074	787,193
Citigroup	66,842,550	ILS	10/31/18	19,003,641	18,444,500	559,141
Citigroup	3,695,000,000	JPY	01/10/19	33,175,164	32,805,067	370,097
Goldman Sachs	30,652,500	ILS	10/31/18	8,714,657	8,458,235	256,422
BofA Merrill Lynch	930,500,000	JPY	02/12/19	8,508,518	8,283,242	225,276
Goldman Sachs	1,157,300,000	JPY	01/10/19	10,488,778	10,274,778	214,000
JPMorgan Chase & Co.	1,869,460,000	HUF	12/20/18	6,827,968	6,764,535	63,433
Goldman Sachs	1,125,000,000	HUF	10/17/18	4,086,545	4,047,498	39,047
BofA Merrill Lynch	21,105,000	ILS	10/31/18	5,850,798	5,823,703	27,095
Citigroup	400,900,000	HUF	12/20/18	1,465,062	1,450,634	14,428
Goldman Sachs	100,500,000	JPY	03/11/19	907,105	896,592	10,513
Citigroup	82,000,000	CZK	10/05/18	3,705,922	3,698,583	7,339
Morgan Stanley	7,865,200	ILS	02/28/19	2,195,511	2,191,139	4,372
Goldman Sachs	423,071	CZK	10/05/18	19,438	19,083	355
Citigroup	12,932,000	ILS	02/28/19	3,546,123	3,602,683	(56,560)
Barclays	128,000,000	MXN	10/25/18	6,645,484	6,813,014	(167,530)
Citigroup	163,600,000	MXN	10/25/18	8,483,277	8,707,883	(224,606)
Goldman Sachs	206,720,000	MXN	11/08/18	10,687,783	10,978,449	(290,666)
JPMorgan Chase & Co.	299,021,000	MXN	10/11/18	15,603,266	15,953,980	(350,714)
						<u>\$ 6,036,562</u>

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at September 30, 2018	Net Unrealized Appreciation/ (Depreciation)
Citigroup	291,600,000	MXN	10/25/18	\$15,444,343	\$15,520,898	\$ 76,555
Goldman Sachs	1,877,900,000	HUF	12/20/18	6,737,103	6,795,074	57,971
Barclays	72,230,000	MXN	10/11/18	3,834,821	3,853,763	18,942
JPMorgan Chase & Co.	226,791,000	MXN	10/11/18	12,087,122	12,100,217	13,095
JPMorgan Chase & Co.	206,720,000	MXN	11/08/18	10,981,200	10,978,449	(2,751)
Goldman Sachs	7,828,950	ILS	10/31/18	2,165,235	2,160,316	(4,919)
JPMorgan Chase & Co.	55,250,000	BRL	10/01/18	13,934,214	13,696,762	(237,452)
Citigroup	55,250,000	BRL	10/01/18	14,285,529	13,696,762	(588,767)
						<u>\$ (667,326)</u>

LIMITED DURATION FUND

~ The face amount is denominated in U.S. dollars unless otherwise indicated.

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

¹ Affiliated issuer.

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

³ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$2,153,371,010 (cost \$2,157,622,512), or 61.2% of total net assets.

⁴ Variable rate security. Rate indicated is the rate effective at September 30, 2018. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

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

⁶ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$7,445,665 (cost \$7,590,076), or 0.2% of total net assets.

⁷ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2018.

⁸ Security is an interest-only strip.

⁹ On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.

¹⁰ Zero coupon rate security.

¹¹ Rate indicated is the effective yield at the time of purchase.

¹² Repurchase Agreements.

BofA — Bank of America

BRL — Brazilian Real

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

CZK — Czech Koruna

HUF — Hungarian Forint

ILS — Israeli New Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

MXN — Mexican Peso

plc — Public Limited Company

REIT — Real Estate Investment Trust

WAC — Weighted Average Coupon