



LIMITED DURATION FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Bear Stearns Asset-Backed Securities I Trust					
2006-HE9, 1.09% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 <sup>4</sup>	7,964,862	\$ 7,188,633			
2006-HE3, 1.31% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/36 <sup>4</sup>	4,366,357	4,285,264			
Banc of America Funding Trust					
2015-R2, 1.21% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 <sup>3,4</sup>	10,278,000	9,619,685			
2015-R4, 1.80% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35 <sup>4</sup>	1,802,994	1,762,243			
CIT Mortgage Loan Trust					
2007-1, 2.30% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 <sup>3,4</sup>	10,152,328	9,739,395			
2007-1, 2.40% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37 <sup>4</sup>	609,583	600,681			
Alternative Loan Trust					
2007-OA7, 1.09% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 05/25/47 <sup>4</sup>	8,105,621	6,298,004			
2007-OH3, 1.24% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47 <sup>4</sup>	3,277,699	2,931,671			
Ocwen Master Advance Receivables Trust					
2019-T2, 2.42% due 08/15/51 <sup>3</sup>	9,000,000	8,864,932			
NRPL Trust					
2019-3A, 3.00% due 07/25/59 <sup>3</sup>	8,460,875	8,504,088			
American Home Mortgage Investment Trust					
2006-3, 1.31% (1 Month USD LIBOR + 0.36%, Rate Cap/Floor: 10.50%/0.18%) due 12/25/46 <sup>4</sup>	8,839,047	7,071,985			
Angel Oak Mortgage Trust 2020-1					
2020-1, 2.47% (WAC) due 12/25/59 <sup>3,4</sup>	6,923,511	6,862,985			
Argent Securities Incorporated Asset- Backed Pass-Through Certificates Series					
2005-W2, 1.44% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 <sup>4</sup>	7,250,000	6,756,361			
Park Place Securities Incorporated Asset- Backed Pass Through Certificates Ser					
2005-WHQ3, 1.89% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.63%) due 06/25/35 <sup>4</sup>	7,025,000	6,637,287			
Morgan Stanley Home Equity Loan Trust					
2006-2, 1.23% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 02/25/36 <sup>4</sup>	6,908,128	6,481,562			
Residential Mortgage Loan Trust					
2020-1, 2.38% (WAC) due 02/25/24 <sup>3,4</sup>	5,935,335	5,678,325			
Countrywide Asset-Backed Certificates					
2006-6, 1.12% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 <sup>4</sup>	4,161,025	3,907,854			
2006-5, 1.24% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 08/25/36 <sup>4</sup>	1,391,708	1,317,797			
First NLC Trust					
2005-4, 1.34% (1 Month USD LIBOR + 0.39%, Rate Cap/Floor: 14.00%/0.39%) due 02/25/36 <sup>4</sup>	5,707,551	\$ 5,196,389			
Deephaven Residential Mortgage Trust					
2019-3A, 2.96% (WAC) due 07/25/59 <sup>3,4</sup>	3,318,629	3,169,568			
2017-3A, 2.58% (WAC) due 10/25/47 <sup>4</sup>	1,629,771	1,630,090			
HarborView Mortgage Loan Trust					
2006-14, 0.90% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 <sup>4</sup>	3,239,932	2,526,925			
2006-12, 0.94% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 <sup>4</sup>	2,820,467	2,248,623			
Nationstar Home Equity Loan Trust					
2007-B, 1.17% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 <sup>4</sup>	4,955,217	4,695,361			
Nationstar HECM Loan Trust					
2019-2A, 2.27% (WAC) due 11/25/29 <sup>3,4</sup>	4,724,063	4,664,759			
Connecticut Avenue Securities Trust					
2019-R07, 1.72% (1 Month USD LIBOR + 0.77%, Rate Floor: 0.00%) due 10/25/39 <sup>3,4</sup>	3,041,421	2,966,198			
2020-R01, 1.75% (1 Month USD LIBOR + 0.80%, Rate Floor: 0.00%) due 01/25/40 <sup>3,4</sup>	1,731,697	1,655,768			
FBR Securitization Trust					
2005-2, 1.70% (1 Month USD LIBOR + 0.75%, Rate Cap/Floor: 14.00%/0.50%) due 09/25/35 <sup>4</sup>	4,809,079	4,616,977			
Structured Asset Investment Loan Trust					
2006-3, 1.10% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 <sup>4</sup>	4,312,987	3,991,429			
2005-2, 1.68% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.49%) due 03/25/35 <sup>4</sup>	439,028	422,625			
2005-1, 1.67% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.48%) due 02/25/35 <sup>3,4</sup>	174,302	171,011			
JP Morgan Mortgage Acquisition Trust					
2006-HE2, 1.09% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 <sup>4</sup>	4,589,751	4,484,457			
Legacy Mortgage Asset Trust					
2018-CS3, 4.00% due 06/25/58 <sup>3,5</sup>	4,492,396	4,313,212			
Citigroup Mortgage Loan Trust					
2019-IMC1, 2.72% (WAC) due 07/25/49 <sup>3,4</sup>	3,827,015	3,689,380			
COLT Mortgage Loan Trust					
2018-3, 3.69% (WAC) due 10/26/48 <sup>3,4</sup>	3,648,097	3,607,835			
CWABS Incorporated Asset- Backed Certificates Trust					
2004-4, 1.67% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.48%) due 07/25/34 <sup>4</sup>	3,422,294	3,218,701			
Credit-Based Asset Servicing & Securitization LLC					
2006-CB2, 1.14% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/36 <sup>4</sup>	3,483,333	3,070,491			

LIMITED DURATION FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CSMC Series			UCFC Manufactured Housing Contract		
2015-12R, 2.16% (WAC) due 11/30/37 <sup>3,4</sup>	2,967,723	\$ 2,818,426	1997-2, 7.38% due 10/15/28	286,110	\$ 294,957
2014-2R, 1.83% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46 <sup>3,4</sup>	187,923	178,046	GSAMP Trust		
LSTAR Securities Investment Trust			2005-HE6, 1.39% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35 <sup>4</sup>	129,051	127,462
2019-1, 3.28% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 <sup>3,4</sup>	2,977,150	2,932,969	Morgan Stanley Re-REMIC Trust		
Asset-Backed Securities Corporation			2010-R5, 3.90% due 06/26/36	93,664	73,904
Home Equity Loan Trust Series AEG			<b>Total Residential Mortgage Backed Securities</b>		<u>563,813,170</u>
2006-HE1, 1.35% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 <sup>4</sup>	3,350,000	2,765,152	<b>GOVERNMENT AGENCY - 3.6%</b>		
Citigroup Mortgage Loan Trust 2007-WFHE2			Fannie Mae		
2007-WFH2, 1.35% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/25/37 <sup>4</sup>	2,500,000	2,408,235	2.34% due 11/01/22	13,550,000	14,014,314
ACE Securities Corporation Home Equity Loan Trust Series			3.59% due 02/01/29	10,200,000	11,587,045
2005-HE2, 1.97% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35 <sup>4</sup>	2,000,000	1,871,033	2.63% due 09/01/21	7,150,000	7,256,554
Morgan Stanley ABS Capital I Incorporated Trust			3.01% due 12/01/27	4,600,000	5,098,185
2006-NC1, 1.33% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 <sup>4</sup>	1,500,000	1,408,198	2.99% due 03/01/30	4,000,000	4,481,667
Morgan Stanley Capital I Incorporated Trust			3.71% due 03/01/31	3,000,000	3,520,837
2006-HE1, 1.24% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36 <sup>4</sup>	1,406,115	1,282,661	3.13% due 01/01/30	3,050,000	3,447,798
First Franklin Mortgage Loan Trust			3.23% due 01/01/30	2,900,930	3,285,623
2004-FF10, 2.22% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34 <sup>4</sup>	1,072,726	1,002,807	3.12% due 01/01/30	2,892,458	3,248,017
Deutsche Alt-A Securities			3.21% due 08/01/27	2,136,416	2,372,632
Mortgage Loan Trust Series			3.17% due 01/01/30	1,700,000	1,929,994
2006-AF1, 1.25% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 04/25/36 <sup>4</sup>	1,109,253	919,229	3.22% due 01/01/30	1,300,000	1,481,674
Nomura Resecuritization Trust			2.25% due 07/01/21	962,856	970,858
2015-4R, 2.11% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>4</sup>	947,821	911,842	Freddie Mac Multifamily Structured Pass Through Certificates		
GE-WMC Asset-Backed Pass- Through Certificates Series			2018-K074, 3.60% due 02/25/28	14,000,000	16,080,537
2005-2, 1.45% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.25%) due 12/25/35 <sup>4</sup>	824,483	797,814	2017-KGX1, 3.00% due 10/25/27	14,000,000	15,681,264
Encore Credit Receivables Trust			2018-K078, 3.92% due 06/25/28	3,350,000	3,946,626
2005-4, 1.61% (1 Month USD LIBOR + 0.66%, Rate Floor: 0.44%) due 01/25/36 <sup>4</sup>	460,384	452,041	2013-K035, 0.38% (WAC) due 08/25/23 <sup>4,6</sup>	104,419,536	1,143,916
GSMSC Resecuritization Trust			<b>Total Government Agency</b>		<u>99,547,541</u>
2015-5R, 1.77% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 <sup>4</sup>	352,898	349,417	<b>COMMERCIAL MORTGAGE BACKED SECURITIES - 2.9%</b>		
			Morgan Stanley Capital I Trust		
			2014-MP, 3.47% due 08/11/33 <sup>3</sup>	18,800,000	18,867,599
			2014-CPT, 3.45% (WAC) due 07/13/29 <sup>3,4</sup>	5,000,000	4,931,614
			2014-MP, 3.69% (WAC) due 08/11/33 <sup>3,4</sup>	2,365,000	2,379,679
			Americold LLC Trust		
			2010-ARTA, 6.81% due 01/14/29 <sup>3</sup>	8,995,000	8,990,583
			Wells Fargo Commercial Mortgage Trust		
			2017-C38, 1.06% (WAC) due 07/15/50 <sup>4,6</sup>	25,468,722	1,406,064
			2016-C37, 0.98% (WAC) due 12/15/49 <sup>4,6</sup>	37,208,554	1,375,570
			2017-C42, 0.89% (WAC) due 12/15/50 <sup>4,6</sup>	14,847,753	810,503
			2015-LC22, 0.78% (WAC) due 09/15/58 <sup>4,6</sup>	22,168,052	733,392
			2017-RB1, 1.25% (WAC) due 03/15/50 <sup>4,6</sup>	9,735,922	665,476
			2016-NX55, 1.49% (WAC) due 01/15/59 <sup>4,6</sup>	5,891,803	356,770
			JPMDB Commercial Mortgage Securities Trust		
			2016-C4, 0.81% (WAC) due 12/15/49 <sup>4,6</sup>	39,086,118	1,635,324
			2018-C8, 0.65% (WAC) due 06/15/51 <sup>4,6</sup>	42,633,970	1,540,293
			2016-C2, 1.67% (WAC) due 06/15/49 <sup>4,6</sup>	8,702,264	523,080
			2017-C5, 0.94% (WAC) due 03/15/50 <sup>4,6</sup>	3,543,359	179,025
			JP Morgan Chase Commercial Mortgage Securities Trust		
			2016-JP2, 1.82% (WAC) due 08/15/49 <sup>4,6</sup>	37,238,123	3,281,818

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
COMM Mortgage Trust			<b>ASSET-BACKED SECURITIES†† - 24.5%</b>		
2015-CR24, 0.77% (WAC) due 08/10/48 <sup>4,6</sup>	63,939,744	\$ 2,132,007	<b>COLLATERALIZED LOAN OBLIGATIONS - 15.8%</b>		
2018-COR3, 0.45% (WAC) due 05/10/51 <sup>4,6</sup>	35,558,786	1,086,645	Marathon CLO V Ltd.		
Banc of America Commercial Mortgage Trust			2017-5A, 2.57% (3 Month USD		
2017-BNK3, 1.12% (WAC) due 02/15/50 <sup>4,6</sup>	33,158,693	1,815,180	LIBOR + 0.87%, Rate Floor:		
2016-UB10, 1.96% (WAC) due 07/15/49 <sup>4,6</sup>	18,724,477	1,311,219	0.00%) due 11/21/27 <sup>3,4</sup>	31,877,254	\$ 30,649,275
DBJPM Mortgage Trust			MP CLO VIII Ltd.		
2017-C6, 1.03% (WAC) due 06/10/50 <sup>4,6</sup>	62,388,064	3,120,925	2018-2A, 2.71% (3 Month USD		
BENCHMARK Mortgage Trust			LIBOR + 0.91%, Rate Floor:		
2018-B2, 0.42% (WAC) due 02/15/51 <sup>4,6</sup>	123,205,579	2,848,722	0.00%) due 10/28/27 <sup>3,4</sup>	29,911,844	28,943,469
UBS Commercial Mortgage Trust			Golub Capital Partners CLO Ltd.		
2017-C2, 1.09% (WAC) due 08/15/50 <sup>4,6</sup>	30,841,286	1,777,834	2018-36A, 3.04% (3 Month USD		
2017-C5, 1.01% (WAC) due 11/15/50 <sup>4,6</sup>	13,866,847	716,017	LIBOR + 1.30%, Rate Floor:		
Morgan Stanley Bank of America			0.00%) due 02/05/31 <sup>3,4</sup>	27,500,000	24,162,138
Merrill Lynch Trust			Shackleton CLO Ltd.		
2015-C27, 0.92% (WAC) due 12/15/47 <sup>4,6</sup>	34,125,637	1,330,944	2017-8A, 2.75% (3 Month USD		
2017-C34, 0.81% (WAC) due 11/15/52 <sup>4,6</sup>	24,440,705	1,110,813	LIBOR + 0.92%, Rate Floor:		
Aventura Mall Trust			0.00%) due 10/20/27 <sup>3,4</sup>	22,898,305	22,096,725
2013-AVM, 3.74% (WAC) due 12/05/32 <sup>3,4</sup>	2,200,000	2,172,074	Midocean Credit CLO VII		
Bancorp Commercial Mortgage Trust			2020-7A, 2.79% (3 Month USD		
2018-CR3, 1.96% (1 Month USD			LIBOR + 1.04%, Rate Floor:		
LIBOR + 1.25%, Rate Floor:			0.00%) due 07/15/29 <sup>3,4</sup>	20,500,000	19,132,379
1.25%) due 01/15/33 <sup>3,4</sup>	2,200,000	2,070,175	Halcyon Loan Advisors Funding Ltd.		
CSAIL Commercial Mortgage Trust			2017-3A, 2.72% (3 Month USD		
2019-C15, 1.05% (WAC) due 03/15/52 <sup>4,6</sup>	19,960,079	1,350,589	LIBOR + 0.90%, Rate Floor:		
2016-C6, 1.90% (WAC) due 01/15/49 <sup>4,6</sup>	7,546,722	588,868	0.00%) due 10/18/27 <sup>3,4</sup>	18,937,974	18,353,471
BBCMS Mortgage Trust			2012-1A, 4.69% (3 Month USD		
2018-C2, 0.77% (WAC) due 12/15/51 <sup>4,6</sup>	29,900,904	1,588,342	LIBOR + 3.00%, Rate Floor:		
BAMLL Commercial Mortgage Securities Trust			0.00%) due 08/15/23 <sup>3,4</sup>	322,021	271,052
2012-PARK, 2.96% due 12/10/30 <sup>3</sup>	1,300,000	1,312,893	BXMT Ltd.		
CD Mortgage Trust			2020-FL2, 1.70% (1 Month USD		
2017-CD6, 0.96% (WAC) due 11/13/50 <sup>4,6</sup>	14,672,399	698,312	LIBOR + 0.90%, Rate Floor:		
2016-CD1, 1.41% (WAC) due 08/10/49 <sup>4,6</sup>	6,865,158	438,756	0.90%) due 02/16/37 <sup>3,4</sup>	17,000,000	15,947,086
CD Commercial Mortgage Trust			2020-FL2, 2.20% (1 Month USD		
2017-CD4, 1.31% (WAC) due 05/10/50 <sup>4,6</sup>	16,997,502	1,079,814	LIBOR + 1.40%, Rate Floor:		
CGMS Commercial Mortgage Trust			1.40%) due 02/16/37 <sup>3,4</sup>	2,000,000	1,837,521
2017-B1, 0.84% (WAC) due 08/15/50 <sup>4,6</sup>	22,109,236	976,870	Palmer Square Loan Funding Ltd.		
Citigroup Commercial Mortgage Trust			2018-4A, 2.59% (3 Month USD		
2016-C2, 1.76% (WAC) due 08/10/49 <sup>4,6</sup>	6,610,699	550,164	LIBOR + 0.90%, Rate Floor:		
2016-GC37, 1.75% (WAC) due 04/10/49 <sup>4,6</sup>	3,693,296	288,295	0.00%) due 11/15/26 <sup>3,4</sup>	7,028,064	6,798,031
Americold LLC			2019-3A, 2.55% (3 Month USD		
2010-ARTA, 4.95% due 01/14/29 <sup>3</sup>	840,000	835,312	LIBOR + 0.85%, Rate Floor:		
GS Mortgage Securities Trust			0.85%) due 08/20/27 <sup>3,4</sup>	5,817,946	5,679,387
2017-GS6, 1.04% (WAC) due 05/10/50 <sup>4,6</sup>	11,503,161	659,436	2018-4A, 3.14% (3 Month USD		
BANK			LIBOR + 1.45%, Rate Floor:		
2017-BNK6, 0.84% (WAC) due 07/15/60 <sup>4,6</sup>	15,136,885	657,795	0.00%) due 11/15/26 <sup>3,4</sup>	3,500,000	3,046,428
JPMBB Commercial Mortgage Securities Trust			Garrison BSL CLO Ltd.		
2013-C17, 0.76% (WAC) due 01/15/47 <sup>4,6</sup>	23,163,669	538,778	2018-1A, 2.79% (3 Month USD		
GE Business Loan Trust			LIBOR + 0.95%, Rate Floor:		
2007-1A, 0.88% (1 Month USD			0.00%) due 07/17/28 <sup>3,4</sup>	15,770,000	14,796,311
LIBOR + 0.17%, Rate Floor:			Mountain View CLO Ltd.		
0.17%) due 04/15/35 <sup>3,4</sup>	150,633	136,950	2018-1A, 2.63% (3 Month USD		
<b>Total Commercial Mortgage</b>			LIBOR + 0.80%, Rate Floor:		
<b>    Backed Securities</b>		<u>80,870,519</u>	0.80%) due 10/15/26 <sup>3,4</sup>	14,559,529	14,358,810
<b>Total Collateralized Mortgage Obligations</b>					
(Cost \$757,116,775)		<u>744,231,230</u>			



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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
LoanCore Issuer Ltd. 2018-CRE1, 2.21% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 <sup>3,4</sup>	3,500,000	\$ 3,114,665			
Avery Point V CLO Ltd. 2017-5A, 2.82% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 <sup>3,4</sup>	3,166,574	3,091,755			
Newfleet CLO Ltd. 2018-1A, 2.77% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 <sup>3,4</sup>	3,000,000	2,820,517			
Fortress Credit Opportunities IX CLO Ltd. 2017-9A, 3.24% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 <sup>3,4</sup>	2,982,000	2,761,724			
Newstar Commercial Loan Funding LLC 2017-1A, 3.62% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 <sup>3,4</sup>	3,000,000	2,753,305			
Marathon CLO VII Ltd. 2017-7A, 3.45% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 <sup>3,4</sup>	3,000,000	2,698,500			
Hull Street CLO Ltd. 2017-1A, 3.05% (3 Month USD LIBOR + 1.22%, Rate Floor: 0.00%) due 10/18/26 <sup>3,4</sup>	2,446,934	2,429,424			
Northwoods Capital XII-B Ltd. 2018-12BA, 1.49% (3 Month USD LIBOR + 0.75%, Rate Floor: 0.75%) due 06/15/31 <sup>3,4</sup>	2,406,250	2,330,351			
Golub Capital Partners CLO 17 Ltd. 2017-17A, 3.44% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 <sup>3,4</sup>	2,500,000	2,326,983			
Oaktree CLO Ltd. 2017-1A, 2.69% (3 Month USD LIBOR + 0.87%) due 10/20/27 <sup>3,4</sup>	2,000,000	1,943,531			
ACIS CLO Ltd. 2014-4A, 3.18% (3 Month USD LIBOR + 1.42%, Rate Floor: 0.00%) due 05/01/26 <sup>3,4</sup>	1,916,881	1,902,817			
Cent CLO Ltd. 2013-19A, 3.11% (3 Month USD LIBOR + 1.33%, Rate Floor: 0.00%) due 10/29/25 <sup>3,4</sup>	1,487,565	1,478,698			
California Street CLO XII Ltd. 2017-12A, 3.33% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 <sup>3,4</sup>	1,250,000	1,190,291			
Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 <sup>3,7</sup>	1,500,000	1,001,899			
Treman Park CLO Ltd. 2015-1A, due 10/20/28 <sup>3,7</sup>	1,000,000	686,063			
			LCM XXII Ltd. 2018-22A, 2.42% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 10/20/28 <sup>3,4</sup>	631,944	\$ 622,392
			OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 <sup>3,7</sup>	992,354	611,577
			LMREC, Inc. 2016-CRE2, 3.33% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 11/24/31 <sup>3,4</sup>	67,451	66,916
			Copper River CLO Ltd. 2007-1A, due 01/20/21 <sup>7,8</sup>	500,000	51,137
			<b>Total Collateralized Loan Obligations</b>		<u>437,221,326</u>
			<b>FINANCIAL - 3.1%</b>		
			Station Place Securitization Trust 2019-6, 1.53% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/24/21 <sup>†††3,4</sup>	18,500,000	18,500,000
			2019-5, 1.63% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 06/24/20 <sup>†††3,4,9</sup>	10,800,000	10,800,000
			2019-9, 1.63% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/24/20 <sup>†††3,4,9</sup>	7,200,000	7,200,000
			2019-2, 1.48% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/24/21 <sup>†††3,4,9</sup>	5,400,000	5,400,000
			2019-WL1, 1.60% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 08/25/52 <sup>†††3,4,9</sup>	3,333,333	3,333,333
			Barclays Bank plc GMTN, 2.18% (1 Month USD LIBOR + 0.60%) due 06/02/20 <sup>†††3,4,9</sup>	16,450,000	16,450,000
			GMTN, 1.67% (1 Month USD LIBOR + 0.68%) due 07/31/20 <sup>†††3,4,9</sup>	13,950,000	13,950,000
			Madison Avenue Secured Funding Trust 2019-1, 2.23% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/11/20 <sup>†††3,4,9</sup>	6,200,000	6,200,000
			Aesf Vi Verdi LP 2.15% due 11/25/24 <sup>†††</sup>	EUR 5,000,000	5,294,312
			<b>Total Financial</b>		<u>87,127,645</u>
			<b>TRANSPORT-AIRCRAFT - 2.4%</b>		
			AASET US Ltd. 2018-2A, 4.45% due 11/18/38 <sup>3</sup>	17,494,107	13,890,851
			2018-1A, 3.84% due 01/16/38 <sup>3</sup>	1,080,832	897,034
			Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 <sup>3</sup>	9,781,618	7,108,484
			2017-1, 3.97% due 07/15/42	3,770,148	2,785,615
			Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 <sup>3</sup>	12,583,836	9,482,932
			KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 <sup>3</sup>	9,672,893	7,409,744

**LIMITED DURATION FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
MAPS Ltd.			<b>INFRASTRUCTURE - 0.3%</b>		
2018-1A, 4.21% due 05/15/43 <sup>3</sup>	8,952,300	\$ 6,729,704	Secured Tenant Site Contract		
SAPPHIRE AVIATION FINANCE II Ltd.			Revenue Notes Series		
2020-1A, 3.23% due 03/15/40 <sup>3</sup>	8,250,000	5,336,103	2018-1A, 3.97% due 06/15/48 <sup>3</sup>	7,276,311	\$ 6,038,509
AIM Aviation Finance Ltd.			Vantage Data Centers Issuer LLC		
2015-1A, 4.21% due 02/15/40 <sup>3</sup>	4,723,467	4,091,997	2018-1A, 4.07% due 02/16/43 <sup>3</sup>	3,133,333	<u>3,063,278</u>
Raspro Trust			<b>Total Infrastructure</b>		<u>9,101,787</u>
2005-1A, 2.89% (3 Month USD			<b>WHOLE BUSINESS - 0.2%</b>		
LIBOR + 0.93%, Rate Floor:			Domino's Pizza Master Issuer LLC		
0.93%) due 03/23/24 <sup>3,4</sup>	3,253,789	3,053,583	2017-1A, 3.04% (3 Month USD		
AASET Trust			LIBOR + 1.25%, Rate Floor:		
2017-1A, 3.97% due 05/16/42 <sup>3</sup>	3,787,843	2,976,055	0.00%) due 07/25/47 <sup>3,4</sup>	5,131,875	4,802,768
Falcon Aerospace Ltd.			Drug Royalty III Limited Partnership		
2017-1, 4.58% due 02/15/42 <sup>3</sup>	1,784,132	1,416,035	2016-1A, 3.98% due 04/15/27 <sup>3</sup>	126,449	<u>126,330</u>
ECAF I Ltd.			<b>Total Whole Business</b>		<u>4,929,098</u>
2015-1A, 3.47% due 06/15/40 <sup>3</sup>	515,068	<u>453,999</u>	<b>TRANSPORT-RAIL - 0.0%</b>		
<b>Total Transport-Aircraft</b>		<u>65,632,136</u>	TRIP Rail Master Funding LLC		
<b>TRANSPORT-CONTAINER - 1.2%</b>			2017-1A, 2.71% due 08/15/47 <sup>3</sup>	442,370	<u>437,498</u>
Textainer Marine Containers Ltd.			<b>INSURANCE - 0.0%</b>		
2017-2A, 3.52% due 06/20/42 <sup>3</sup>	12,053,326	10,717,754	Chesterfield Financial Holdings LLC		
CLI Funding LLC			2014-1A, 4.50% due 12/15/34 <sup>†††3</sup>	385,500	<u>401,952</u>
2018-1A, 4.03% due 04/18/43 <sup>3</sup>	7,259,860	6,895,908	<b>Total Asset-Backed Securities</b>		<u>678,492,265</u>
CAL Funding III Ltd.			(Cost \$732,940,194)		
2018-1A, 3.96% due 02/25/43 <sup>3</sup>	5,700,000	5,648,952	<b>CORPORATE BONDS<sup>††</sup> - 17.0%</b>		
Global SC Finance II SRL			<b>FINANCIAL - 8.4%</b>		
2013-1A, 2.98% due 04/17/28 <sup>3</sup>	4,863,958	4,739,017	Wells Fargo & Co.		
Textainer Marine Containers V Ltd.			2.66% (3 Month USD LIBOR		
2017-1A, 3.72% due 05/20/42 <sup>3</sup>	4,355,071	3,918,647	+ 0.93%) due 02/11/22 <sup>4</sup>	29,450,000	28,883,294
Cronos Containers Program Ltd.			Santander UK plc		
2013-1A, 3.08% due 04/18/28 <sup>3</sup>	1,362,833	<u>1,328,427</u>	2.20% (3 Month USD LIBOR		
<b>Total Transport-Container</b>		<u>33,248,705</u>	+ 0.62%) due 06/01/21 <sup>4</sup>	30,740,000	28,675,860
<b>NET LEASE - 1.0%</b>			Capital One Financial Corp.		
Capital Automotive LLC REIT			2.47% (3 Month USD LIBOR		
2017-1A, 3.87% due 04/15/47 <sup>3</sup>	15,944,597	13,972,853	+ 0.76%) due 05/12/20 <sup>4</sup>	22,900,000	22,870,476
2020-1A, 3.19% due 02/15/50 <sup>3</sup>	4,000,000	3,697,392	Mitsubishi UFJ Financial Group, Inc.		
2014-1A, 3.66% due 10/15/44 <sup>3</sup>	953,212	860,002	2.44% (3 Month USD LIBOR		
STORE Master Funding I LLC			+ 0.65%) due 07/26/21 <sup>4</sup>	11,450,000	10,973,530
2015-1A, 4.17% due 04/20/45 <sup>3</sup>	10,436,958	7,621,440	1.83% (3 Month USD LIBOR		
2015-1A, 3.75% due 04/20/45 <sup>3</sup>	1,755,750	<u>1,553,714</u>	+ 1.06%) due 09/13/21 <sup>4</sup>	5,068,000	4,950,149
<b>Total Net Lease</b>		<u>27,705,401</u>	3.46% (3 Month USD LIBOR		
<b>COLLATERALIZED DEBT</b>			+ 1.88%) due 03/01/21 <sup>4</sup>	247,000	245,679
<b>OBLIGATIONS - 0.5%</b>			Citibank North America		
Anchorage Credit Funding Ltd.			2.38% (3 Month USD LIBOR		
2016-4A, 3.50% due 02/15/35 <sup>3</sup>	11,650,000	10,826,470	+ 0.57%) due 07/23/21 <sup>4</sup>	16,390,000	16,108,738
2016-3A, 3.85% due 10/28/33 <sup>3</sup>	1,500,000	1,394,057	Svenska Handelsbanken AB		
Putnam Structured Product Funding Ltd.			2.15% (3 Month USD LIBOR		
2003-1A, 2.68% (1 Month USD			+ 0.47%) due 05/24/21 <sup>4</sup>	13,500,000	13,147,433
LIBOR + 1.00%, Rate Floor:			3.35% due 05/24/21	1,179,000	1,193,169
0.00%) due 10/15/38 <sup>3,4</sup>	471,666	<u>466,190</u>	UBS Group AG		
<b>Total Collateralized Debt Obligations</b>		<u>12,686,717</u>	2.95% due 09/24/20 <sup>3</sup>	7,670,000	7,682,850
			3.62% (3 Month USD LIBOR + 1.78%,		
			Rate Floor: 0.00%) due 04/14/21 <sup>3,4</sup>	5,700,000	5,582,320
			2.64% (3 Month USD LIBOR		
			+ 1.44%) due 09/24/20 <sup>3,4</sup>	1,000,000	991,808

**LIMITED DURATION FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Credit Agricole S.A. 1.87% (3 Month USD LIBOR + 0.97%) due 06/10/20 <sup>3,4</sup>	11,550,000	\$ 11,520,358			
Standard Chartered Bank 2.15% (3 Month USD LIBOR + 0.40%) due 08/04/20 <sup>4</sup>	10,170,000	10,163,009			
ANZ New Zealand Int'l Ltd. 2.85% due 08/06/20 <sup>3</sup>	10,000,000	9,996,335			
Goldman Sachs Group, Inc. 3.50% due 04/01/25 1.94% (3 Month USD LIBOR + 1.20%) due 09/15/20 <sup>4</sup>	6,900,000	7,053,355			
JPMorgan Chase & Co. 2.26% (3 Month USD LIBOR + 0.68%) due 06/01/21 <sup>4</sup>	8,100,000	8,051,457			
Citizens Bank North America/Providence RI 2.22% (3 Month USD LIBOR + 0.57%) due 05/26/20 <sup>4</sup>	8,050,000	7,996,458			
Lloyds Bank plc 2.23% (3 Month USD LIBOR + 0.49%) due 05/07/21 <sup>4</sup>	8,050,000	7,583,886			
Westpac Banking Corp. 2.70% (3 Month USD LIBOR + 0.85%) due 01/11/22 <sup>4</sup>	5,000,000	4,896,572			
Bank of America Corp. 2.56% (3 Month USD LIBOR + 0.65%) due 10/01/21 <sup>4</sup>	4,200,000	4,105,392			
Alexandria Real Estate Equities, Inc. 4.90% due 12/15/30	3,500,000	3,798,004			
Essex Portfolio, LP 5.20% due 03/15/21	2,650,000	2,693,326			
Lloyds Bank Corporate Markets plc NY 2.11% (3 Month USD LIBOR + 0.37%) due 08/05/20 <sup>4</sup>	2,070,000	2,068,378			
Ameriprise Financial, Inc. 3.00% due 04/02/25	2,060,000	2,051,286			
AXIS Specialty Finance LLC 5.88% due 06/01/20	1,994,000	2,008,100			
Sumitomo Mitsui Financial Group, Inc. 2.68% (3 Month USD LIBOR + 1.68%) due 03/09/21 <sup>4</sup>	1,000,000	989,262			
2.96% (3 Month USD LIBOR + 1.14%) due 10/19/21 <sup>4</sup>	702,000	687,865			
Morgan Stanley 1.72% (3 Month USD LIBOR + 0.98%) due 06/16/20 <sup>4</sup>	1,650,000	1,645,134			
Assurant, Inc. 2.48% (3 Month USD LIBOR + 1.25%) due 03/26/21 <sup>4</sup>	1,592,000	1,592,000			
Mizuho Financial Group, Inc. 1.91% (3 Month USD LIBOR + 1.14%) due 09/13/21 <sup>4</sup>	1,500,000	1,456,556			
UBS AG 2.06% (3 Month USD LIBOR + 0.48%) due 12/01/20 <sup>3,4</sup>	1,000,000	990,335			
<b>Total Financial</b>		<u>233,651,652</u>			
			<b>CONSUMER, NON-CYCLICAL - 4.7%</b>		
			Express Scripts Holding Co. 2.33% (3 Month USD LIBOR + 0.75%) due 11/30/20 <sup>4</sup>	21,875,000	\$ 21,685,922
			Sysco Corp. 5.65% due 04/01/25	20,550,000	21,393,786
			Zimmer Biomet Holdings, Inc. 1.80% (3 Month USD LIBOR + 0.75%) due 03/19/21 <sup>4</sup>	11,050,000	10,916,807
			2.70% due 04/01/20	9,780,000	9,780,000
			General Mills, Inc. 2.38% (3 Month USD LIBOR + 0.54%) due 04/16/21 <sup>4</sup>	20,750,000	20,201,355
			Mondelez International, Inc. 3.00% due 05/07/20	11,330,000	11,216,700
			CVS Health Corp. 1.72% (3 Month USD LIBOR + 0.72%) due 03/09/21 <sup>4</sup>	9,200,000	9,011,145
			Coca-Cola European Partners plc 3.50% due 09/15/20	7,000,000	7,066,337
			Reynolds American, Inc. 6.88% due 05/01/20	4,802,000	4,814,547
			Thermo Fisher Scientific, Inc. 4.13% due 03/25/25	4,200,000	4,495,065
			BAT Capital Corp. 4.70% due 04/02/27	4,220,000	4,288,223
			Cigna Corp. 1.49% (3 Month USD LIBOR + 0.65%) due 09/17/21 <sup>4</sup>	4,100,000	3,936,000
			Conagra Brands, Inc. 2.55% (3 Month USD LIBOR + 0.75%) due 10/22/20 <sup>4</sup>	444,000	439,301
			Constellation Brands, Inc. 2.25% due 11/06/20	380,000	377,867
			<b>Total Consumer, Non-cyclical</b>		<u>129,623,055</u>
			<b>INDUSTRIAL - 1.5%</b>		
			Siemens Financieringsmaatschappij N.V. 1.35% (3 Month USD LIBOR + 0.61%) due 03/16/22 <sup>3,4</sup>	20,410,000	19,530,531
			Aviation Capital Group LLC 2.88% due 01/20/22 <sup>3</sup>	8,000,000	7,231,883
			7.13% due 10/15/20 <sup>3</sup>	2,500,000	2,472,110
			Rolls-Royce plc 2.38% due 10/14/20 <sup>3</sup>	6,550,000	6,172,500
			Textron, Inc. 2.28% (3 Month USD LIBOR + 0.55%) due 11/10/20 <sup>4</sup>	5,700,000	5,700,272
			Fox Corp. 3.05% due 04/07/25	1,360,000	1,357,878
			<b>Total Industrial</b>		<u>42,465,174</u>
			<b>ENERGY - 1.3%</b>		
			Marathon Petroleum Corp. 3.40% due 12/15/20	9,800,000	9,708,570



## LIMITED DURATION FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Exxon Mobil Corp. 2.99% due 03/19/25	7,800,000	\$ 8,261,240			
Phillips 66 2.25% (3 Month USD LIBOR + 0.60%) due 02/26/21 <sup>4</sup>	8,700,000	8,138,259			
Sabine Pass Liquefaction LLC 5.63% due 02/01/21	7,600,000	7,372,285			
Reliance Holding USA, Inc. 4.50% due 10/19/20 <sup>3</sup>	2,000,000	2,013,680			
<b>Total Energy</b>		<u>35,494,034</u>			
<b>COMMUNICATIONS - 0.7%</b>					
Telefonica Emisiones S.A. 5.13% due 04/27/20	9,600,000	9,600,677			
ViacomCBS, Inc. 4.75% due 05/15/25	6,860,000	6,892,029			
Verizon Communications, Inc. 3.00% due 03/22/27	2,100,000	2,212,392			
<b>Total Communications</b>		<u>18,705,098</u>			
<b>UTILITIES - 0.4%</b>					
NextEra Energy Capital Holdings, Inc. 1.83% (3 Month USD LIBOR + 0.45%) due 09/28/20 <sup>4</sup>	10,010,000	10,018,492			
PSEG Power LLC 5.13% due 04/15/20	1,290,000	1,290,502			
<b>Total Utilities</b>		<u>11,308,994</u>			
<b>CONSUMER, CYCLICAL - 0.0%</b>					
Aramark Services, Inc. 5.00% due 02/01/28 <sup>3</sup>	275,000	255,920			
<b>Total Corporate Bonds</b> (Cost \$478,680,903)		<u>471,503,927</u>			
<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 8.9%</b>					
U.S. Treasury Notes 1.50% due 01/15/23 <sup>10</sup>	132,000,000	136,516,875			
1.13% due 02/28/25	52,890,000	54,829,989			
1.50% due 02/15/30	35,330,000	38,039,093			
1.88% due 02/28/22	15,670,000	16,167,033			
<b>Total U.S. Government Securities</b> (Cost \$240,092,995)		<u>245,552,990</u>			
<b>MUNICIPAL BONDS<sup>††</sup> - 0.8%</b>					
<b>NEW YORK - 0.6%</b>					
Triborough Bridge & Tunnel Authority Revenue Bonds 0.87% (VRDN) due 01/01/33 <sup>13</sup>	6,730,000	6,730,000			
New York City Transitional Finance Authority Future Tax Secured Revenue Revenue Bonds 0.80% (VRDN) due 02/01/45 <sup>13</sup>	3,990,000	3,990,000			
0.75% (VRDN) due 02/01/45 <sup>13</sup>	1,490,000	1,490,000			
			City of New York New York General Obligation Unlimited 0.80% (VRDN) due 03/01/42 <sup>13</sup>	4,030,000	\$ 4,030,000
			0.75% (VRDN) due 03/01/40 <sup>13</sup>	1,070,000	1,070,000
			<b>Total New York</b>		<u>17,310,000</u>
			<b>ILLINOIS - 0.1%</b>		
			Illinois Finance Authority Revenue Bonds 0.75% (VRDN) due 08/15/42 <sup>13</sup>	2,380,000	2,380,000
			<b>PENNSYLVANIA - 0.0%</b>		
			Hospitals & Higher Education Facilities Authority of Philadelphia Revenue Bonds 0.76% (VRDN) due 07/01/25 <sup>13</sup>	900,000	900,000
			0.75% (VRDN) due 07/01/41 <sup>13</sup>	900,000	900,000
			<b>Total Pennsylvania</b>		<u>1,800,000</u>
			<b>ARIZONA - 0.1%</b>		
			State of Arizona Certificate Of Participation 5.00% due 10/01/24	1,350,000	1,350,000
			<b>Total Municipal Bonds</b> (Cost \$22,840,000)		<u>22,840,000</u>
			<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 0.6%</b>		
			Government of Japan 0.10% due 04/15/20	JPY 1,204,700,000	11,205,845
			due 04/13/20	JPY 690,000,000	6,418,004
			<b>Total Foreign Government Debt</b> (Cost \$17,430,747)		<u>17,623,849</u>
			<b>SENIOR FLOATING RATE INTERESTS<sup>††,4</sup> - 0.0%</b>		
			<b>TECHNOLOGY - 0.0%</b>		
			Neustar, Inc. 4.57% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	104,939	79,124
			<b>Total Senior Floating Rate Interests</b> (Cost \$105,390)		<u>79,124</u>
			<b>REPURCHASE AGREEMENTS<sup>††,11</sup> - 5.4%</b>		
			Societe Generale issued 03/09/20 at 1.30% due 04/01/20	23,490,000	23,490,000
			issued 03/09/20 at 2.27% due 04/01/20	18,406,085	18,406,085
			issued 12/05/19 at 2.18% (3 Month USD LIBOR + 0.40%) due 04/01/20 <sup>4</sup>	11,000,000	11,000,000
			issued 03/27/20 at 2.18% due 04/01/20	8,049,000	8,049,000
			issued 07/26/19 at 2.18% (3 Month USD LIBOR + 0.40%) due 04/01/20 <sup>4</sup>	8,000,000	8,000,000
			issued 03/09/20 at 1.18% due 04/01/20	6,000,000	6,000,000
			issued 03/09/20 at 2.18% due 04/01/20	4,946,000	4,946,000

**LIMITED DURATION FUND**

	FACE AMOUNT	VALUE		CONTRACTS	VALUE
issued 10/11/19 at 2.18% (3 Month USD LIBOR + 0.40%) due 04/01/20 <sup>4</sup>	4,865,000	\$ 4,865,000			
issued 03/17/20 at 2.18% due 04/01/20	4,758,000	4,758,000			
issued 02/10/20 at 2.18% due 04/01/20	3,218,000	3,218,000			
issued 11/27/19 at 2.18% (3 Month USD LIBOR + 0.40%) due 04/01/20 <sup>4</sup>	1,568,000	1,568,000			
BNP Paribas issued 01/31/20 at 1.93% due 05/04/20	31,024,099	31,024,099			
issued 03/09/20 at 1.93% due 05/04/20	25,615,964	<u>25,615,964</u>			
<b>Total Repurchase Agreements</b> (Cost \$150,940,148)		<u>150,940,148</u>			
<b>COMMERCIAL PAPER<sup>††</sup> - 0.9%</b>					
Bemis Co., Inc. 1.42% due 04/09/20 <sup>3,12</sup>	20,411,000	20,404,559			
UDR, Inc. 1.42% due 04/03/20 <sup>3,12</sup>	4,900,000	<u>4,899,614</u>			
<b>Total Commercial Paper</b> (Cost \$25,304,173)		<u>25,304,173</u>			
			<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.1%</b>		
			Put options on:		
			Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	772,000,000	\$ 1,644,360
			Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	296,000,000	402,560
			Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	115,000,000	<u>244,950</u>
			Total Put options		<u>2,291,870</u>
			<b>Total OTC Options Purchased</b> (Cost \$2,446,140)		<u>2,291,870</u>
			<b>Total Investments - 101.2%</b> (Cost \$2,875,223,682)		<u>\$ 2,805,990,431</u>
			<b>Other Assets &amp; Liabilities, net - (1.2)%</b>		<u>(34,127,421)</u>
			<b>Total Net Assets - 100.0%</b>		\$ 2,771,863,010

**Centrally Cleared Credit Default Swap Agreements Protection Purchased<sup>††</sup>**

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Appreciation <sup>**</sup>
BofA Securities, Inc.	ICE	CDX. NA.HY.33.V3	5.00%	Quarterly	12/20/24	\$ 12,259,800	\$ (747,462)	\$ (1,148,151)	\$ 400,689

**Centrally Cleared Interest Rate Swap Agreements<sup>††</sup>**

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation <sup>**</sup>
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	12/04/21	\$ 177,800,000	\$ 3,876,786	\$ 622	\$ 3,876,164
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.31%	Annually	11/25/21	98,600,000	2,030,173	449	2,029,724
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.62%	Annually	03/04/22	180,305,000	1,871,959	—	1,871,959
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.40%	Annually	12/13/21	54,950,000	1,249,714	371	1,249,343
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.36%	Annually	12/09/21	46,500,000	1,019,436	350	1,019,086
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	09/30/21	43,200,000	846,383	304	846,079
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.23%	Annually	08/22/21	44,400,000	719,637	285	719,352
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.27%	Annually	02/07/23	18,420,000	611,879	329	611,550

**LIMITED DURATION FUND**

**Centrally Cleared Interest Rate Swap Agreements<sup>††</sup> (continued)**

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation <sup>**</sup>
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.46%	Annually	09/17/21	29,600,000	\$ 605,616	\$ 84	\$ 605,532
								\$ 12,831,583	\$ 2,794	\$ 12,828,789

**Total Return Swap Agreements**

Counterparty	Reference Obligation	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>OTC Fixed Income Index Swap Agreements Sold Short<sup>††</sup></b>							
BNP Paribas	iShares Core U.S. Aggregate Bond ETF	(1.88)% (3 Month USD LIBOR + 0.18%)	At Maturity	05/21/20	127,050	\$ 14,657,759	\$ (121,968)
<b>OTC Fixed Income Index Swap Agreements<sup>††</sup></b>							
Bank of America, N.A.	iShares Core U.S. Aggregate Bond ETF	1.40%	At Maturity	05/21/20	127,050	14,657,759	678,447
<b>OTC Sovereign Debt Swap Agreements<sup>††</sup></b>							
Deutsche Bank AG	Korea Monetary Stabilization Bond	2.20% (3 Month USD LIBOR + 0.45%)	At Maturity	08/04/21	N/A	12,862,853	8,609

**Forward Foreign Currency Exchange Contracts<sup>††</sup>**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation
Morgan Stanley Capital Services LLC	173,420,000	BRL	04/01/20	\$ 42,530,495	\$ 33,409,752	\$ 9,120,743
Citibank N.A., New York	121,120,000	BRL	07/01/21	28,823,146	22,896,258	5,926,888
Citibank N.A., New York	541,950,000	MXN	04/02/20	27,568,227	22,847,615	4,720,612
Goldman Sachs International	38,600,000	BRL	07/01/20	10,023,371	7,423,220	2,600,151
Citibank N.A., New York	31,600,000	BRL	07/01/20	8,139,295	6,077,040	2,062,255
Goldman Sachs International	40,300,000	BRL	07/01/21	9,441,255	7,618,223	1,823,032
Citibank N.A., New York	206,200,000	MXN	04/08/20	10,496,844	8,685,712	1,811,132
Goldman Sachs International	141,700,000	MXN	05/21/20	7,542,811	5,932,180	1,610,631
Goldman Sachs International	26,208,000	EUR	04/30/20	30,055,334	28,923,916	1,131,418
JPMorgan Chase Bank, N.A.	18,300,000	BRL	07/01/21	4,347,310	3,459,392	887,918
Citibank N.A., New York	93,700,000	MXN	04/23/20	4,764,447	3,938,608	825,839
JPMorgan Chase Bank, N.A.	21,006,375	EUR	07/30/21	24,244,928	23,511,330	733,598
Goldman Sachs International	116,779,244	ILS	02/01/21	34,113,576	33,524,992	588,584
Bank of America, N.A.	13,152,400	EUR	06/15/20	15,124,931	14,541,643	583,288
Goldman Sachs International	11,989,250	EUR	07/30/21	13,927,013	13,418,937	508,076
JPMorgan Chase Bank, N.A.	3,433,716,000	JPY	09/01/20	32,638,955	32,133,693	505,262
Goldman Sachs International	11,224,080	EUR	06/15/20	12,914,202	12,409,641	504,561
Citibank N.A., New York	3,193,596,000	JPY	06/01/20	30,212,632	29,786,701	425,931
Goldman Sachs International	73,012,900	ILS	04/30/21	21,378,670	21,000,506	378,164
Goldman Sachs International	42,231,650	ILS	01/31/22	12,500,228	12,124,094	376,134
Citibank N.A., New York	912,456,000	JPY	07/01/21	8,984,580	8,613,132	371,448
Barclays Bank plc	843,421,500	JPY	07/01/21	8,292,415	7,961,481	330,934
Deutsche Bank AG	15,684,387,227	KRW	08/04/21	13,375,735	13,089,578	286,157
Bank of America, N.A.	1,397,698,500	JPY	06/22/20	13,219,507	13,047,690	171,817
Bank of America, N.A.	1,205,302,350	JPY	04/15/20	11,368,739	11,219,010	149,729
Bank of America, N.A.	13,124,200	ILS	01/31/22	3,890,958	3,767,768	123,190

**LIMITED DURATION FUND**

**Forward Foreign Currency Exchange Contracts<sup>††</sup> (continued)**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	509,054,400	JPY	06/01/20	\$ 4,811,251	\$ 4,747,955	\$ 63,296
Citibank N.A., New York	12,524,000	ILS	04/30/21	3,658,245	3,602,245	56,000
Morgan Stanley Capital Services LLC	5,010,000	EUR	06/30/20	5,578,484	5,542,248	36,236
Bank of America, N.A.	5,454,000	ILS	04/30/21	1,586,157	1,568,720	17,437
Goldman Sachs International	56,471,082	JPY	06/22/20	534,438	527,165	7,273
Goldman Sachs International	724,881	ILS	04/30/20	208,691	204,907	3,784
JPMorgan Chase Bank, N.A.	156,375	EUR	07/30/20	176,707	173,146	3,561
Bank of America, N.A.	684,200	ILS	02/01/21	199,912	196,420	3,492
Goldman Sachs International	89,250	EUR	07/30/20	101,451	98,822	2,629
Deutsche Bank AG	40,961,962	KRW	05/11/20	34,401	33,670	731
Deutsche Bank AG	41,872,227	KRW	08/05/20	35,288	34,558	730
Deutsche Bank AG	41,872,227	KRW	11/04/20	35,395	34,680	715
Deutsche Bank AG	41,872,227	KRW	02/04/21	35,501	34,787	714
Deutsche Bank AG	40,506,828	KRW	05/07/21	34,430	33,739	691
Citibank N.A., New York	124,340	ILS	04/30/20	35,729	35,148	581
Bank of America, N.A.	54,148	ILS	04/30/20	15,494	15,306	188
Citibank N.A., New York	456,000	JPY	01/04/21	4,450	4,283	167
Barclays Bank plc	421,500	JPY	01/04/21	4,106	3,959	147
Citibank N.A., New York	456,000	JPY	07/01/20	4,404	4,258	146
Barclays Bank plc	421,500	JPY	07/01/20	4,066	3,936	130
Citibank N.A., New York	690,000,000	JPY	04/13/20	6,305,373	6,421,807	(116,434)
						<u>\$38,639,706</u>

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	3,702,650,400	JPY	06/01/20	\$ 33,410,789	\$ 34,534,656	\$ 1,123,867
Barclays Bank plc	32,995,625	EUR	07/30/21	35,907,159	36,930,267	1,023,108
Goldman Sachs International	117,465,319	ILS	02/01/21	32,919,631	33,721,950	802,319
Citibank N.A., New York	3,433,716,000	JPY	09/01/20	31,534,529	32,133,693	599,164
Goldman Sachs International	55,355,850	ILS	01/31/22	15,359,558	15,891,862	532,304
Goldman Sachs International	45,495,450	ILS	04/30/21	12,689,086	13,085,735	396,649
Citibank N.A., New York	1,397,698,500	JPY	06/22/20	12,681,563	13,047,690	366,127
JPMorgan Chase Bank, N.A.	1,755,877,500	JPY	07/01/21	16,249,098	16,574,613	325,515
JPMorgan Chase Bank, N.A.	45,495,450	ILS	04/30/21	12,819,230	13,085,735	266,505
JPMorgan Chase Bank, N.A.	56,471,082	JPY	06/22/20	510,229	527,165	16,936
Barclays Bank plc	245,625	EUR	07/30/20	264,412	271,967	7,555
Goldman Sachs International	451,684	ILS	04/30/20	124,140	127,680	3,540
JPMorgan Chase Bank, N.A.	451,684	ILS	04/30/20	125,492	127,680	2,188
JPMorgan Chase Bank, N.A.	877,500	JPY	01/04/21	8,074	8,242	168
JPMorgan Chase Bank, N.A.	877,500	JPY	07/01/20	8,030	8,195	165
JPMorgan Chase Bank, N.A.	60,205,000	BRL	07/01/21	11,667,636	11,381,021	(286,615)
Goldman Sachs International	70,200,000	BRL	07/01/20	13,811,935	13,500,260	(311,675)
Citibank N.A., New York	119,515,000	BRL	07/01/21	22,919,924	22,592,853	(327,071)
JPMorgan Chase Bank, N.A.	24,376,480	EUR	06/15/20	27,439,726	26,951,284	(488,442)
Goldman Sachs International	26,208,000	EUR	04/30/20	29,454,988	28,923,916	(531,072)
Goldman Sachs International	93,700,000	MXN	04/23/20	4,859,580	3,938,608	(920,972)
Goldman Sachs International	141,700,000	MXN	05/21/20	7,069,165	5,932,180	(1,136,985)
Goldman Sachs International	206,200,000	MXN	04/08/20	10,724,279	8,685,712	(2,038,567)
Morgan Stanley Capital Services LLC	173,420,000	BRL	04/01/20	37,042,775	33,409,753	(3,633,022)
JPMorgan Chase Bank, N.A.	541,950,000	MXN	04/02/20	28,211,134	22,847,615	(5,363,519)
						<u>\$ (9,571,830)</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, unless otherwise noted.

††† Value determined based on Level 3 inputs.

<sup>1</sup> Affiliated issuer.

<sup>2</sup> Rate indicated is the 7-day yield as of March 31, 2020.

<sup>3</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$1,171,153,312 (cost \$1,231,417,333), or 42.3% of total net assets.

<sup>4</sup> Variable rate security. Rate indicated is the rate effective at March 31, 2020. 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 some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

<sup>5</sup> 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 March 31, 2020.

<sup>6</sup> Security is an interest-only strip.

<sup>7</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

<sup>8</sup> 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 \$51,137 (cost \$98,116), or less than 0.1% of total net assets.

<sup>9</sup> Security was fair valued by the Valuation Committee at March 31, 2020. The total market value of fair valued securities amounts to \$63,333,333, (cost \$63,333,333) or 2.3% of total net assets.

<sup>10</sup> All or a portion of this security is pledged as collateral for open call options written contracts at March 31, 2020.

<sup>11</sup> Repurchase Agreements — The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

<sup>12</sup> Rate indicated is the effective yield at the time of purchase.

<sup>13</sup> The rate is adjusted periodically by the counterparty, allows the holder to tender the security upon a rate reset, and is not based upon a set reference rate and spread. Rate indicated is the rate effective at March 31, 2020.

BofA — Bank of America

BRL — Brazilian Real

CDX.NA.HY.33.V3 — Credit Default Swap North American High Yield Series 33 Index

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

EUR — Euro

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

KRW — South Korean Won

LIBOR — London Interbank Offered Rate

MXN — Mexican Peso

plc — Public Limited Company

REIT — Real Estate Investment Trust

VRDN — Variable Rate Demand Note

WAC — Weighted Average Coupon