

SCHEDULE OF INVESTMENTS

September 30, 2020

LIMITED DURATION FUND

| | SHARES | VALUE | FACE AMOUNT~ | VALUE |
|---|------------|--------------------|-----------------|---------------|
| PREFERRED STOCKS^{††} - 0.1% | | | | |
| FINANCIAL - 0.1% | | | | |
| American Financial Group, Inc., 4.50% due 09/15/60 | 113,600 | \$ 3,093,328 | | |
| First Republic Bank, 4.13%* | 69,600 | 1,767,840 | | |
| Total Financial | | <u>4,861,168</u> | | |
| Total Preferred Stocks (Cost \$4,580,000) | | <u>4,861,168</u> | | |
| EXCHANGE-TRADED FUNDS[†] - 3.8% | | | | |
| iShares iBoxx \$ Investment Grade Corporate Bond ETF | 738,600 | 99,496,806 | | |
| iShares iBoxx High Yield Corporate Bond ETF | 550,850 | 46,216,315 | | |
| Total Exchange-Traded Funds (Cost \$147,363,245) | | <u>145,713,121</u> | | |
| MUTUAL FUNDS[†] - 2.3% | | | | |
| Guggenheim Strategy Fund III ² | 1,176,678 | 29,499,318 | | |
| Guggenheim Strategy Fund II ² | 1,176,575 | 29,379,083 | | |
| Guggenheim Ultra Short Duration Fund — Institutional Class ² | 2,904,119 | 28,983,105 | | |
| Total Mutual Funds (Cost \$86,380,289) | | <u>87,861,506</u> | | |
| MONEY MARKET FUND[†] - 1.6% | | | | |
| Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 0.01% ³ | 59,690,991 | 59,690,991 | | |
| Total Money Market Fund (Cost \$59,690,991) | | <u>59,690,991</u> | | |
| | | | FACE AMOUNT~ | |
| CORPORATE BONDS^{††} - 33.3% | | | | |
| FINANCIAL - 13.5% | | | | |
| Wells Fargo & Co. 1.18% (3 Month USD LIBOR + 0.93%) due 02/11/22 ⁴ | 29,450,000 | 29,522,415 | | |
| 2.88% due 10/30/30 ⁵ | 25,000,000 | 26,847,441 | | |
| 2.57% due 02/11/31 ⁵ | 2,240,000 | 2,351,578 | | |
| Santander UK plc 0.87% (3 Month USD LIBOR + 0.62%) due 06/01/21 ⁴ | 30,740,000 | 30,839,240 | | |
| American International Group, Inc. 2.50% due 06/30/25 | 26,630,000 | 28,438,710 | | |
| Bank of America Corp. 2.59% due 04/29/31 ⁵ | 19,650,000 | 20,906,047 | | |
| 0.95% (3 Month USD LIBOR + 0.65%) due 10/01/21 ⁴ | 4,200,000 | 4,200,000 | | |
| Citizens Bank North America/Providence RI 2.25% due 04/28/25 | 20,000,000 | 21,273,287 | | |
| Reliance Standard Life Global Funding II 2.75% due 05/07/25 ⁶ | 17,890,000 | 18,887,781 | | |
| Barclays Bank plc 1.70% due 05/12/22 | | | 18,450,000 | \$ 18,768,443 |
| Intercontinental Exchange, Inc. 0.90% (3 Month USD LIBOR + 0.65%) due 06/15/23 ⁴ | | | 17,100,000 | 17,139,911 |
| Mitsubishi UFJ Financial Group, Inc. 0.89% (3 Month USD LIBOR + 0.65%) due 07/26/21 ⁴ | | | 11,450,000 | 11,494,254 |
| 1.31% (3 Month USD LIBOR + 1.06%) due 09/13/21 ⁴ | | | 5,068,000 | 5,106,567 |
| 2.13% (3 Month USD LIBOR + 1.88%) due 03/01/21 ⁴ | | | 247,000 | 248,838 |
| Citibank North America 0.83% (3 Month USD LIBOR + 0.57%) due 07/23/21 ⁴ | | | 16,390,000 | 16,452,257 |
| Equitable Financial Life Global Funding 1.40% due 07/07/25 ⁶ | | | 15,000,000 | 15,313,430 |
| Cooperatieve Rabobank UA 1.34% due 06/24/26 ^{5,6} | | | 15,000,000 | 15,185,850 |
| Regions Financial Corp. 2.25% due 05/18/25 | | | 14,000,000 | 14,786,322 |
| Svenska Handelsbanken AB 0.73% (3 Month USD LIBOR + 0.47%) due 05/24/21 ⁴ | | | 13,500,000 | 13,534,154 |
| 3.35% due 05/24/21 | | | 1,179,000 | 1,202,744 |
| Citigroup, Inc. 2.57% due 06/03/31 ⁵ | | | 12,850,000 | 13,467,699 |
| BlackRock, Inc. 1.90% due 01/28/31 | | | 12,600,000 | 13,054,075 |
| Lincoln National Corp. 3.40% due 01/15/31 | | | 11,590,000 | 12,853,041 |
| Ares Finance Company LLC 4.00% due 10/08/24 ⁶ | | | 8,967,000 | 9,585,553 |
| BPCE S.A. 1.65% due 10/06/26 ^{5,6} | | | 9,500,000 | 9,515,274 |
| Charles Schwab Corp. 5.38% ^{1,5} | | | 8,650,000 | 9,372,708 |
| First American Financial Corp. 4.00% due 05/15/30 | | | 7,860,000 | 8,661,601 |
| KKR Group Finance Company VI LLC 3.75% due 07/01/29 ⁶ | | | 7,040,000 | 8,099,149 |
| Markel Corp. 6.00% ^{1,5} | | | 7,210,000 | 7,624,575 |
| Goldman Sachs Group, Inc. 3.50% due 04/01/25 | | | 6,900,000 | 7,615,322 |
| Prudential plc 3.13% due 04/14/30 | | | 6,640,000 | 7,373,783 |
| Morgan Stanley 2.19% due 04/28/26 ⁵ | | | 7,000,000 | 7,330,993 |
| Belrose Funding Trust 2.33% due 08/15/30 ⁶ | | | 7,100,000 | 7,016,635 |
| UBS Group AG 2.05% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 04/14/21 ^{4,6} | | | 5,700,000 | 5,749,563 |
| Fidelity National Financial, Inc. 2.45% due 03/15/31 | | | 5,500,000 | 5,455,198 |

LIMITED DURATION FUND

| | FACE AMOUNT~ | VALUE | | FACE AMOUNT~ | VALUE |
|---|-----------------|--------------|--|-----------------|--------------------|
| Fifth Third Bancorp 2.55% due 05/05/27 | 5,060,000 | \$ 5,448,598 | RenaissanceRe Finance, Inc. 3.70% due 04/01/25 | 400,000 | \$ 433,670 |
| Manulife Financial Corp. 2.48% due 05/19/27 | 5,030,000 | 5,382,984 | Old Republic International Corp. 3.88% due 08/26/26 | 250,000 | 284,216 |
| Westpac Banking Corp. 1.12% (3 Month USD LIBOR + 0.85%) due 01/11/22 ⁴ | 5,000,000 | 5,047,280 | Credit Suisse Group AG 2.59% due 09/11/25 ^{5,6} | 250,000 | 261,062 |
| Deloitte LLP 3.46% due 05/07/27 ^{†††} | 4,500,000 | 4,682,550 | CIT Group, Inc. 3.93% due 06/19/24 ⁵ | 100,000 | 100,780 |
| MetLife, Inc. 3.85% ^{1,5} | 4,620,000 | 4,609,605 | Total Financial | | <u>514,885,438</u> |
| Alexandria Real Estate Equities, Inc. 4.90% due 12/15/30 | 3,500,000 | 4,405,694 | CONSUMER, NON-CYCLICAL - 5.6% | | |
| Iron Mountain, Inc. 5.00% due 07/15/28 ⁶ | 4,175,000 | 4,279,291 | Sysco Corp. 5.65% due 04/01/25 | 20,550,000 | 24,302,482 |
| Quicken Loans LLC / Quicken Loans Company-Issuer, Inc. 3.88% due 03/01/31 ⁶ | 4,100,000 | 4,048,750 | Express Scripts Holding Co. 1.01% (3 Month USD LIBOR + 0.75%) due 11/30/20 ⁴ | 21,875,000 | 21,879,870 |
| Apollo Management Holdings, LP 4.00% due 05/30/24 ⁶ | 1,846,000 | 2,036,019 | General Mills, Inc. 0.81% (3 Month USD LIBOR + 0.54%) due 04/16/21 ⁴ | 20,750,000 | 20,787,519 |
| 4.40% due 05/27/26 ⁶ | 1,200,000 | 1,375,118 | Zimmer Biomet Holdings, Inc. 0.98% (3 Month USD LIBOR + 0.75%) due 03/19/21 ⁴ | 11,050,000 | 11,051,943 |
| Bank of New York Mellon Corp. 4.70% ^{1,5} | 3,010,000 | 3,193,610 | 3.55% due 03/20/30 | 5,350,000 | 5,990,444 |
| CNA Financial Corp. 4.50% due 03/01/26 | 2,298,000 | 2,698,580 | 3.05% due 01/15/26 | 400,000 | 438,908 |
| Essex Portfolio, LP 5.20% due 03/15/21 | 2,650,000 | 2,673,186 | CoStar Group, Inc. 2.80% due 07/15/30 ⁶ | 15,280,000 | 15,832,858 |
| Crown Castle International Corp. 3.30% due 07/01/30 | 2,188,000 | 2,392,737 | BAT International Finance plc 1.67% due 03/25/26 | 13,000,000 | 13,044,200 |
| Loews Corp. 3.20% due 05/15/30 | 2,140,000 | 2,392,150 | Biogen, Inc. 2.25% due 05/01/30 | 11,560,000 | 11,838,342 |
| NFP Corp. 7.00% due 05/15/25 ⁶ | 2,200,000 | 2,332,000 | Constellation Brands, Inc. 2.88% due 05/01/30 | 10,500,000 | 11,337,173 |
| Ameriprise Financial, Inc. 3.00% due 04/02/25 | 2,060,000 | 2,253,265 | CVS Health Corp. 0.96% (3 Month USD LIBOR + 0.72%) due 03/09/21 ⁴ | 9,200,000 | 9,223,000 |
| Sumitomo Mitsui Financial Group, Inc. 1.92% (3 Month USD LIBOR + 1.68%) due 03/09/21 ⁴ | 1,000,000 | 1,006,859 | Altria Group, Inc. 2.35% due 05/06/25 | 8,000,000 | 8,452,892 |
| 1.41% (3 Month USD LIBOR + 1.14%) due 10/19/21 ⁴ | 702,000 | 709,158 | McCormick & Company, Inc. 2.50% due 04/15/30 | 7,000,000 | 7,486,998 |
| Assurant, Inc. 1.48% (3 Month USD LIBOR + 1.25%) due 03/26/21 ⁴ | 1,592,000 | 1,591,438 | Anheuser-Busch InBev Worldwide, Inc. 3.50% due 06/01/30 | 6,550,000 | 7,452,139 |
| Mizuho Financial Group, Inc. 1.39% (3 Month USD LIBOR + 1.14%) due 09/13/21 ⁴ | 1,500,000 | 1,513,643 | Alcon Finance Corp. 2.60% due 05/27/30 ⁶ | 5,910,000 | 6,256,198 |
| SBA Communications Corp. 4.00% due 10/01/22 | 1,000,000 | 1,007,500 | Avantor, Inc. 6.00% due 10/01/24 ⁶ | 5,530,000 | 5,778,850 |
| 3.88% due 02/15/27 ⁶ | 350,000 | 355,250 | Kraft Heinz Foods Co. 4.25% due 03/01/31 ⁶ | 5,000,000 | 5,485,754 |
| Weyerhaeuser Co. 4.00% due 04/15/30 | 912,000 | 1,078,316 | Royalty Pharma plc 1.75% due 09/02/27 ⁶ | 5,150,000 | 5,163,440 |
| Trinity Acquisition plc 4.40% due 03/15/26 | 881,000 | 1,017,349 | BAT Capital Corp. 4.70% due 04/02/27 | 4,220,000 | 4,841,311 |
| UBS AG 0.73% (3 Month USD LIBOR + 0.48%) due 12/01/20 ^{4,6} | 1,000,000 | 1,000,342 | Thermo Fisher Scientific, Inc. 4.13% due 03/25/25 | 4,200,000 | 4,784,338 |
| | | | Cigna Corp. 0.90% (3 Month USD LIBOR + 0.65%) due 09/17/21 ⁴ | 4,100,000 | 4,100,807 |

LIMITED DURATION FUND

| | FACE AMOUNT~ | VALUE | | FACE AMOUNT~ | VALUE |
|--|------------------------|-------------------------|--|------------------------|------------------------|
| ADT Security Corp. 3.50% due 07/15/22 | 3,096,000 | \$ 3,142,440 | | | |
| US Foods, Inc. 6.25% due 04/15/25 ⁶ | 2,200,000 | 2,329,250 | | | |
| Bunge Limited Finance Corp. 1.63% due 08/17/25 | 1,900,000 | 1,908,310 | | | |
| Prime Security Services Borrower LLC / Prime Finance, Inc. 3.38% due 08/31/27 ⁶ | 1,400,000 | 1,342,943 | | | |
| Nielsen Finance LLC / Nielsen Finance Co. 5.00% due 04/15/22 ⁶ | 415,000 | 416,037 | | | |
| Avanos Medical, Inc. 6.25% due 10/15/22 | 200,000 | 200,080 | | | |
| WEX, Inc. 4.75% due 02/01/23 ⁶ | 100,000 | <u>100,125</u> | | | |
| Total Consumer, Non-cyclical | | <u>214,968,651</u> | | | |
| INDUSTRIAL - 4.4% | | | | | |
| Boeing Co. 4.88% due 05/01/25 | 50,000,000 | 54,406,261 | | | |
| Siemens Financieringsmaatschappij N.V. 0.85% (3 Month USD LIBOR + 0.61%) due 03/16/22 ^{4,6} | 20,410,000 | 20,518,788 | | | |
| FedEx Corp. 3.80% due 05/15/25 4.25% due 05/15/30 | 9,100,000 4,350,000 | 10,294,300 5,229,004 | | | |
| CNH Industrial Capital LLC 1.95% due 07/02/23 1.88% due 01/15/26 | 9,600,000 4,960,000 | 9,779,987 4,953,248 | | | |
| Ryder System, Inc. 3.35% due 09/01/25 3.75% due 06/09/23 | 9,960,000 1,350,000 | 10,924,214 1,451,127 | | | |
| Textron, Inc. 0.79% (3 Month USD LIBOR + 0.55%) due 11/10/20 ⁴ 2.45% due 03/15/31 | 5,700,000 3,250,000 | 5,700,151 3,229,473 | | | |
| Aviation Capital Group LLC 2.88% due 01/20/22 ⁶ | 8,000,000 | 7,939,397 | | | |
| BAE Systems plc 3.40% due 04/15/30 ⁶ | 6,950,000 | 7,767,400 | | | |
| Owens Corning 3.88% due 06/01/30 | 5,910,000 | 6,689,834 | | | |
| Rolls-Royce plc 2.38% due 10/14/20 ⁶ | 6,550,000 | 6,533,625 | | | |
| IDEX Corp. 3.00% due 05/01/30 | 4,100,000 | 4,509,925 | | | |
| GATX Corp. 4.00% due 06/30/30 | 2,550,000 | 2,937,432 | | | |
| Xylem, Inc. 1.95% due 01/30/28 | 2,050,000 | 2,136,011 | | | |
| Howmet Aerospace, Inc. 6.88% due 05/01/25 | 900,000 | 994,500 | | | |
| EnerSys 5.00% due 04/30/23 ⁶ | 125,000 | <u>129,062</u> | | | |
| Total Industrial | | <u>166,123,739</u> | | | |
| | | | CONSUMER, CYCLICAL - 3.2% | | |
| | | | Marriott International, Inc. 4.63% due 06/15/30 | 7,320,000 | \$ 7,839,334 |
| | | | 5.75% due 05/01/25 | 5,610,000 | 6,260,874 |
| | | | 2.13% due 10/03/22 | 2,345,000 | 2,351,866 |
| | | | Walgreens Boots Alliance, Inc. 3.20% due 04/15/30 | 13,950,000 | 14,621,010 |
| | | | Starbucks Corp. 2.55% due 11/15/30 | 13,300,000 | 14,121,332 |
| | | | Delta Air Lines, Inc. 7.00% due 05/01/25 ⁶ | 12,550,000 | 13,780,207 |
| | | | VF Corp. 2.80% due 04/23/27 | 11,650,000 | 12,726,166 |
| | | | Delta Air Lines Incorporated / SkyMiles IP Ltd. 4.50% due 10/20/25 ⁶ | 10,000,000 | 10,268,524 |
| | | | Hyatt Hotels Corp. 5.38% due 04/23/25 5.75% due 04/23/30 | 4,880,000 4,320,000 | 5,253,584 4,960,494 |
| | | | Choice Hotels International, Inc. 3.70% due 01/15/31 | 7,350,000 | 7,734,773 |
| | | | Lowe's Companies, Inc. 4.50% due 04/15/30 | 5,400,000 | 6,699,011 |
| | | | BorgWarner, Inc. 2.65% due 07/01/27 | 4,610,000 | 4,865,016 |
| | | | Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 ⁶ | 3,350,000 | 3,488,188 |
| | | | Dollar General Corp. 3.50% due 04/03/30 | 2,050,000 | 2,333,227 |
| | | | Aramark Services, Inc. 6.38% due 05/01/25 ⁶ 5.00% due 02/01/28 ⁶ | 1,900,000 275,000 | 1,979,182 277,063 |
| | | | Tempur Sealy International, Inc. 5.63% due 10/15/23 | 2,100,000 | 2,121,441 |
| | | | Performance Food Group, Inc. 6.88% due 05/01/25 ⁶ 5.50% due 06/01/24 ⁶ | 375,000 75,000 | 399,375 75,000 |
| | | | Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 5.75% due 03/01/25 | 200,000 | <u>203,500</u> |
| | | | Total Consumer, Cyclical | | <u>122,359,167</u> |
| | | | COMMUNICATIONS - 2.4% | | |
| | | | ViacomCBS, Inc. 4.95% due 01/15/31 | 13,560,000 | 16,305,334 |
| | | | 4.75% due 05/15/25 | 6,860,000 | 7,881,405 |
| | | | 4.20% due 05/19/32 | 4,100,000 | 4,691,857 |
| | | | Walt Disney Co. 2.65% due 01/13/31 | 12,720,000 | 13,733,408 |
| | | | Level 3 Financing, Inc. 3.63% due 01/15/29 ⁶ 4.25% due 07/01/28 ⁶ | 5,400,000 2,775,000 | 5,332,500 2,817,513 |
| | | | 5.38% due 01/15/24 | 1,300,000 | 1,306,831 |
| | | | AT&T, Inc. 2.30% due 06/01/27 | 9,000,000 | 9,425,633 |

LIMITED DURATION FUND

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|---|-----------------|-------------------|--|-----------------|----------------------|
| T-Mobile USA, Inc. 3.50% due 04/15/25 ⁶ | 5,000,000 | \$ 5,486,500 | Valero Energy Corp. 2.15% due 09/15/27 | 2,400,000 | \$ 2,390,312 |
| 3.88% due 04/15/30 ⁶ | 540,000 | 612,695 | 2.85% due 04/15/25 | 1,750,000 | 1,836,481 |
| Sirius XM Radio, Inc. 3.88% due 08/01/22 ⁶ | 3,527,000 | 3,564,474 | 2.70% due 04/15/23 | 500,000 | 518,040 |
| Charter Communications Operating LLC / Charter Communications Operating Capital 2.80% due 04/01/31 | 3,250,000 | 3,380,049 | Equinor ASA 1.75% due 01/22/26 | 3,500,000 | 3,630,945 |
| Booking Holdings, Inc. 4.50% due 04/13/27 | 2,500,000 | 2,935,359 | Magellan Midstream Partners, LP 3.25% due 06/01/30 | 2,120,000 | 2,275,195 |
| Altice France S.A. 7.38% due 05/01/26 ⁶ | 2,650,000 | 2,776,935 | Reliance Industries Ltd. 4.50% due 10/19/20 ⁶ | 2,000,000 | 2,003,080 |
| Fox Corp. 3.05% due 04/07/25 | 1,360,000 | 1,489,230 | Cheniere Corpus Christi Holdings LLC 7.00% due 06/30/24 | 550,000 | 633,247 |
| 3.50% due 04/08/30 | 1,080,000 | 1,220,540 | Total Energy | | <u>56,901,529</u> |
| Verizon Communications, Inc. 3.00% due 03/22/27 | 2,100,000 | 2,338,047 | BASIC MATERIALS - 1.0% | | |
| Virgin Media Vendor Financing Notes IV DAC 5.00% due 07/15/28 ⁶ | 1,850,000 | 1,845,375 | Newcrest Finance Pty Ltd. 3.25% due 05/13/30 ⁶ | 14,960,000 | 16,318,327 |
| Thomson Reuters Corp. 3.35% due 05/15/26 | 1,550,000 | 1,704,805 | Anglo American Capital plc 2.63% due 09/10/30 ⁶ | 9,370,000 | 9,344,514 |
| AMC Networks, Inc. 4.75% due 08/01/25 | 500,000 | 516,847 | 4.00% due 09/11/27 ⁶ | 550,000 | 607,205 |
| Sprint Spectrum Company LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC 3.36% due 09/20/21 ⁶ | 407,500 | 412,064 | 5.38% due 04/01/25 ⁶ | 400,000 | 459,802 |
| Total Communications | | <u>89,777,401</u> | Valvoline, Inc. 4.38% due 08/15/25 | 5,310,000 | 5,462,663 |
| TECHNOLOGY - 1.6% | | | Nucor Corp. 2.00% due 06/01/25 | 5,000,000 | 5,218,790 |
| NetApp, Inc. 2.38% due 06/22/27 | 17,800,000 | 18,569,894 | Steel Dynamics, Inc. 2.40% due 06/15/25 | 1,050,000 | 1,095,541 |
| Microchip Technology, Inc. 2.67% due 09/01/23 ⁶ | 17,800,000 | 18,423,588 | Total Basic Materials | | <u>38,506,842</u> |
| Infor, Inc. 1.75% due 07/15/25 ⁶ | 13,800,000 | 14,197,193 | UTILITIES - 0.1% | | |
| 1.45% due 07/15/23 ⁶ | 1,100,000 | 1,115,124 | AES Corp. 3.30% due 07/15/25 ⁶ | 3,250,000 | 3,462,420 |
| Broadcom, Inc. 4.15% due 11/15/30 | 5,790,000 | 6,504,160 | Total Corporate Bonds (Cost \$1,209,359,290) | | <u>1,267,957,988</u> |
| Leidos, Inc. 3.63% due 05/15/25 ⁶ | 1,950,000 | 2,162,842 | ASSET-BACKED SECURITIES^{††} - 25.6% | | |
| Total Technology | | <u>60,972,801</u> | COLLATERALIZED LOAN OBLIGATIONS - 16.6% | | |
| ENERGY - 1.5% | | | Shackleton CLO Ltd. 2017-8A, 1.19% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{4,6} | 68,455,157 | 68,221,479 |
| Marathon Petroleum Corp. 3.40% due 12/15/20 | 9,800,000 | 9,830,506 | 2018-6RA, 1.29% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28 ^{4,6} | 37,025,032 | 36,923,047 |
| Sabine Pass Liquefaction LLC 4.50% due 05/15/30 ⁶ | 8,330,000 | 9,383,341 | Wellfleet CLO Ltd. 2019-1A, 1.42% (3 Month USD LIBOR + 1.15%, Rate Floor: 1.15%) due 04/20/29 ^{4,6} | 28,847,632 | 28,758,294 |
| Phillips 66 0.83% (3 Month USD LIBOR + 0.60%) due 02/26/21 ⁴ | 8,700,000 | 8,700,934 | Palmer Square Loan Funding Ltd. 2018-4A, 1.18% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{4,6} | 19,635,731 | 19,595,389 |
| BP Capital Markets plc 4.88% ^{1,5} | 7,500,000 | 8,025,000 | 2019-3A, 1.10% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 ^{4,6} | 5,286,406 | 5,275,975 |
| Exxon Mobil Corp. 2.61% due 10/15/30 | 7,100,000 | 7,674,448 | | | |

LIMITED DURATION FUND

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|---|-----------------|--------------|--|--|-----------------------|
| 2018-4A, 1.73% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{4,6} | 3,500,000 | \$ 3,426,853 | | 2012-1A, 3.28% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{4,6} | 196,375 \$ 196,110 |
| Marathon CLO V Ltd. | | | | AMMC CLO XI Ltd. | |
| 2017-5A, 1.12% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{4,6} | 28,389,360 | 28,155,389 | | 2020-11A, 1.83% due 04/30/31 ⁶ | 14,300,000 14,263,022 |
| MP CLO VIII Ltd. | | | | Owl Rock CLO IV Ltd. | |
| 2018-2A, 1.16% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 ^{4,6} | 28,256,537 | 28,117,116 | | 2020-4A, 3.17% (3 Month USD LIBOR + 2.62%, Rate Floor: 2.62%) due 05/20/29 ^{4,6} | 14,250,000 14,232,309 |
| Golub Capital Partners CLO Ltd. | | | | Fortress Credit Opportunities XI CLO Ltd. | |
| 2018-36A, 1.55% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{4,6} | 27,500,000 | 26,980,454 | | 2018-11A, 1.58% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{4,6} | 13,450,000 13,083,062 |
| BXMT Ltd. | | | | Venture XII CLO Ltd. | |
| 2020-FL2, 1.05% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/37 ^{4,6} | 20,500,000 | 20,115,311 | | 2018-12A, 1.06% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 ^{4,6} | 13,140,796 13,043,046 |
| 2020-FL2, 1.30% (1 Month USD LIBOR + 1.15%, Rate Floor: 1.15%) due 02/16/37 ^{4,6} | 3,850,000 | 3,773,267 | | Parliament Funding II Ltd. | |
| 2020-FL2, 1.55% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 02/16/37 ^{4,6} | 2,000,000 | 1,955,020 | | 2020-1A, 2.76% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 08/12/30 ^{4,6} | 12,500,000 12,386,743 |
| LoanCore Issuer Ltd. | | | | GoldenTree Loan Management US CLO 1 Ltd. | |
| 2018-CRE1, 1.28% (1 Month USD LIBOR + 1.13%, Rate Floor: 1.13%) due 05/15/28 ^{4,6} | 11,936,726 | 11,877,360 | | 2020-1A, 1.22% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 04/20/29 ^{4,6} | 12,000,000 11,958,913 |
| 2019-CRE2, 1.65% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{4,6} | 8,550,000 | 8,378,344 | | Carlyle Global Market Strategies CLO Ltd. | |
| 2018-CRE1, 1.65% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{4,6} | 3,500,000 | 3,469,547 | | 2018-2A, 1.03% (3 Month USD LIBOR + 0.78%, Rate Floor: 0.00%) due 04/27/27 ^{4,6} | 11,948,705 11,860,080 |
| Midocean Credit CLO VII | | | | THL Credit Wind River CLO Ltd. | |
| 2020-7A, 1.32% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 ^{4,6} | 20,500,000 | 20,317,152 | | 2017-2A, 1.15% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 ^{4,6} | 10,940,528 10,875,368 |
| GPMT Ltd. | | | | Mountain View CLO Ltd. | |
| 2019-FL2, 1.46% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 ^{4,6} | 16,100,000 | 15,959,904 | | 2018-1A, 1.08% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{4,6} | 9,784,804 9,723,660 |
| 610 Funding CLO 3 Ltd. | | | | KREF Funding V LLC | |
| 2018-3A, 1.52% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/17/28 ^{4,6} | 15,770,000 | 15,732,732 | | 1.90% due 06/25/26 ¹⁰ | 10,000,000 9,584,301 |
| Venture XIV CLO Ltd. | | | | NewStar Clarendon Fund CLO LLC | |
| 2020-14A, 1.29% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{4,6} | 15,000,000 | 14,865,293 | | 2019-1A, 1.55% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 ^{4,6} | 8,909,832 8,869,735 |
| Halcyon Loan Advisors Funding Ltd. | | | | Grand Avenue CRE Ltd. | |
| 2017-3A, 1.17% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{4,6} | 14,538,386 | 14,448,440 | | 2020-FL2, 2.60% (1 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 03/15/35 ^{4,6} | 8,750,000 8,819,700 |
| | | | | Telos CLO Ltd. | |
| | | | | 2017-6A, 1.54% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27 ^{4,6} | 7,876,417 7,867,974 |
| | | | | Flagship CLO VIII Ltd. | |
| | | | | 2018-8A, 1.12% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 01/16/26 ^{4,6} | 7,775,857 7,745,257 |

LIMITED DURATION FUND

| | FACE AMOUNT~ | VALUE | | FACE AMOUNT~ | VALUE |
|---|-----------------|--------------|--|-----------------|-------|
| NXT Capital CLO LLC | | | | | |
| 2017-1A, 1.97% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{4,6} | 7,700,000 | \$ 7,647,739 | | | |
| KREF Ltd. | | | | | |
| 2018-FL1, 1.25% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 06/15/36 ^{4,6} | 7,500,000 | 7,443,212 | | | |
| NewStar Fairfield Fund CLO Ltd. | | | | | |
| 2018-2A, 1.54% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{4,6} | 6,529,571 | 6,369,818 | | | |
| Cerberus Loan Funding XVII Ltd. | | | | | |
| 2016-3A, 2.81% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{4,6} | 6,500,000 | 6,204,795 | | | |
| Diamond CLO Ltd. | | | | | |
| 2018-1A, 1.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{4,6} | 6,000,000 | 5,928,440 | | | |
| BSPRT Issuer Ltd. | | | | | |
| 2018-FL4, 1.20% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 09/15/35 ^{4,6} | 3,250,000 | 3,213,606 | | | |
| 2018-FL3, 1.20% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28 ^{4,6} | 2,705,681 | 2,690,472 | | | |
| Crown Point CLO III Ltd. | | | | | |
| 2017-3A, 1.19% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 ^{4,6} | 4,653,283 | 4,633,036 | | | |
| FDF I Ltd. | | | | | |
| 2015-1A, 4.40% due 11/12/30 ⁶ | 4,500,000 | 4,463,165 | | | |
| Seneca Park CLO Limited | | | | | |
| 2017-1A, 1.77% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 ^{4,6} | 4,000,000 | 3,974,237 | | | |
| 2017-1A, 1.39% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26 ^{4,6} | 305,820 | 305,776 | | | |
| TCP Waterman CLO Ltd. | | | | | |
| 2016-1A, 2.30% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{4,6} | 4,000,000 | 3,999,982 | | | |
| FDF II Ltd. | | | | | |
| 2016-2A, 4.29% due 05/12/31 ⁶ | 4,000,000 | 3,964,444 | | | |
| KVK CLO Ltd. | | | | | |
| 2017-1A, 1.17% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{4,6} | 1,941,705 | 1,932,518 | | | |
| 2018-1A, 0.95% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 05/20/29 ^{4,6} | 1,631,470 | 1,627,204 | | | |
| Marathon CLO VII Ltd. | | | | | |
| 2017-7A, 1.90% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{4,6} | 3,000,000 | \$ 2,989,639 | | | |
| Newstar Commercial Loan Funding LLC | | | | | |
| 2017-1A, 2.73% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 ^{4,6} | 3,000,000 | 2,988,619 | | | |
| Fortress Credit Opportunities IX CLO Ltd. | | | | | |
| 2017-9A, 1.83% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{4,6} | 2,982,000 | 2,956,042 | | | |
| Newfleet CLO Ltd. | | | | | |
| 2018-1A, 1.22% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{4,6} | 2,805,488 | 2,786,726 | | | |
| BDS Ltd. | | | | | |
| 2018-FL2, 1.10% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 08/15/35 ^{4,6} | 2,792,753 | 2,775,329 | | | |
| Golub Capital Partners CLO 17 Ltd. | | | | | |
| 2017-17A, 1.90% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{4,6} | 2,500,000 | 2,473,182 | | | |
| Avery Point V CLO Ltd. | | | | | |
| 2017-5A, 1.25% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 ^{4,6} | 2,338,823 | 2,335,416 | | | |
| HPS Loan Management Ltd. | | | | | |
| 2019-19, 0.84% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/25/30 ^{4,6} | 2,285,715 | 2,277,718 | | | |
| West CLO Ltd. | | | | | |
| 2017-1A, 1.19% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 ^{4,6} | 2,161,025 | 2,159,881 | | | |
| Monroe Capital CLO Ltd. | | | | | |
| 2017-1A, 1.61% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{4,6} | 1,960,379 | 1,956,174 | | | |
| Northwoods Capital XII-B Ltd. | | | | | |
| 2018-12BA, 1.00% (3 Month USD LIBOR + 0.75%, Rate Floor: 0.75%) due 06/15/31 ^{4,6} | 1,968,750 | 1,952,635 | | | |
| Oaktree CLO Ltd. | | | | | |
| 2017-1A, 1.14% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{4,6} | 1,688,638 | 1,683,783 | | | |
| Hull Street CLO Ltd. | | | | | |
| 2017-1A, 1.49% (3 Month USD LIBOR + 1.22%, Rate Floor: 0.00%) due 10/18/26 ^{4,6} | 1,335,441 | 1,335,077 | | | |
| California Street CLO XII Ltd. | | | | | |
| 2017-12A, 1.78% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{4,6} | 1,250,000 | 1,234,518 | | | |

LIMITED DURATION FUND

| | FACE AMOUNT~ | VALUE | | FACE AMOUNT~ | VALUE |
|---|-----------------|--------------------|--|-----------------|-------------------|
| Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 ^{6,7} | 1,500,000 | \$ 1,222,835 | MAPS Ltd. 2018-1A, 4.21% due 05/15/43 ⁶ | 8,694,667 | \$ 8,000,811 |
| Cent CLO Ltd. 2013-19A, 1.60% (3 Month USD LIBOR + 1.33%, Rate Floor: 0.00%) due 10/29/25 ^{4,6} | 1,162,210 | 1,161,855 | Sapphire Aviation Finance II Ltd. 2020-1A, 3.23% due 03/15/40 ⁶ | 7,561,719 | 6,818,427 |
| ACIS CLO Ltd. 2014-4A, 1.67% (3 Month USD LIBOR + 1.42%, Rate Floor: 0.00%) due 05/01/26 ^{4,6} | 880,542 | 880,016 | AIM Aviation Finance Ltd. 2015-1A, 4.21% due 02/15/40 ⁶ | 4,637,079 | 3,876,382 |
| Treman Park CLO Ltd. 2015-1A, due 10/20/28 ^{6,7} | 1,000,000 | 719,258 | AASET Trust 2017-1A, 3.97% due 05/16/42 ⁶ | 3,771,090 | 3,409,313 |
| LCM XXII Ltd. 2018-22A, 0.87% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 10/20/28 ^{4,6} | 451,389 | 449,440 | Raspro Trust 2005-1A, 1.11% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{4,6} | 2,661,634 | 2,581,785 |
| OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{6,7} | 301,370 | 23,266 | Falcon Aerospace Ltd. 2017-1, 4.58% due 02/15/42 ⁶ | 1,685,850 | 1,518,505 |
| Copper River CLO Ltd. 2007-1A, due 01/20/21 ^{7,8} | 500,000 | 14,300 | Total Transport-Aircraft | | <u>73,411,263</u> |
| Total Collateralized Loan Obligations | | <u>631,629,799</u> | INFRASTRUCTURE - 1.7% | | |
| FINANCIAL - 3.0% | | | VB-S1 Issuer LLC 2020-1A, 3.03% due 06/15/50 ⁶ | 29,000,000 | 30,226,146 |
| Station Place Securitization Trust 2020-5, 1.18% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 05/24/22 ^{†††4,8} | 57,600,000 | 57,600,000 | SBA Tower Trust 2.33% due 01/15/28 ⁶ | 24,000,000 | 24,372,261 |
| 2020-7, 1.65% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 12/24/20 ^{†††4,8} | 26,700,000 | 26,700,000 | Secured Tenant Site Contract Revenue Notes Series 2018-1A, 3.97% due 06/15/48 ⁶ | 7,201,311 | 7,372,814 |
| 2020-12, 1.66% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 06/09/21 ^{4,6} | 10,000,000 | 10,000,000 | Vantage Data Centers Issuer LLC 2018-1A, 4.07% due 02/16/43 ⁶ | 3,117,333 | 3,224,598 |
| 2020-9, 1.65% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 02/15/21 ^{†††4,8} | 2,000,000 | 2,000,000 | Total Infrastructure | | <u>65,195,819</u> |
| Madison Avenue Secured Funding Trust 2019-1, 1.65% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/11/20 ^{†††4,8} | 6,200,000 | 6,200,000 | NET LEASE - 0.9% | | |
| Aesf Vi Verdi LP 2.15% due 11/25/24 ^{†††} | EUR 5,000,000 | 5,828,897 | Capital Automotive LLC 2017-1A, 3.87% due 04/15/47 ⁶ | 15,862,479 | 15,891,417 |
| Strategic Partners Fund VIII LP 3.16% due 03/10/25 | 4,000,000 | 4,059,778 | STORE Master Funding I LLC 2015-1A, 4.17% due 04/20/45 ⁶ 2015-1A, 3.75% due 04/20/45 ⁶ | 10,410,208 | 10,792,365 |
| Total Financial | | <u>112,388,675</u> | CARS-DB4, LP 2020-1A, 3.19% due 02/15/50 ⁶ | 1,751,250 | 1,779,082 |
| TRANSPORT-AIRCRAFT - 1.9% | | | Capital Automotive REIT 2020-1A, 3.48% due 02/15/50 ⁶ 2014-1A, 3.66% due 10/15/44 ⁶ | 4,000,000 | 4,099,423 |
| AASET US Ltd. 2018-2A, 4.45% due 11/18/38 ⁶ | 17,347,408 | 16,134,269 | Total Net Lease | 2,000,000 | 2,077,972 |
| Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 ⁶ 2017-1, 3.97% due 07/15/42 | 9,309,163 | 8,690,751 | TRANSPORT-CONTAINER - 0.6% | 944,776 | 947,623 |
| Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 ⁶ | 11,718,128 | 10,811,049 | Textainer Marine Containers VII Ltd. 2020-1A, 2.73% due 08/21/45 ⁶ | 5,751,232 | 5,878,186 |
| KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 ⁶ | 9,522,417 | 8,364,262 | Textainer Marine Containers VIII Ltd. 2020-2A, 2.10% due 09/20/45 ⁶ | 5,000,000 | 5,003,213 |
| | | | Global SC Finance II SRL 2013-1A, 2.98% due 04/17/28 ⁶ | 4,075,208 | 4,088,581 |
| | | | CAL Funding IV Ltd. 2020-1A, 2.22% due 09/25/45 ⁶ | 3,750,000 | 3,761,919 |
| | | | CLI Funding VI LLC 2020-1A, 2.08% due 09/18/45 ⁶ | 2,000,000 | 1,993,128 |
| | | | Cronos Containers Program Ltd. 2013-1A, 3.08% due 04/18/28 ⁶ | 1,141,833 | 1,141,314 |
| | | | Total Transport-Container | | <u>21,866,341</u> |

LIMITED DURATION FUND

| | FACE AMOUNT~ | VALUE | | FACE AMOUNT~ | VALUE |
|---|-----------------|--------------------|--|-----------------|-------|
| COLLATERALIZED DEBT OBLIGATIONS - 0.5% | | | | | |
| Anchorage Credit Funding Ltd. | | | | | |
| 2016-4A, 3.50% due 02/15/35 ⁶ | 11,650,000 | \$ 11,290,606 | | | |
| 2016-3A, 3.85% due 10/28/33 ⁹ | 1,500,000 | 1,498,877 | | | |
| Carlyle Global Market Strategies CLO Ltd. | | | | | |
| 2013-4A, 1.28% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 01/15/31 ⁴ | 4,681,009 | 4,606,113 | | | |
| Putnam Structured Product Funding Ltd. | | | | | |
| 2003-1A, 1.16% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{4,6} | 319,490 | 317,307 | | | |
| Total Collateralized Debt Obligations | | <u>17,712,903</u> | | | |
| WHOLE BUSINESS - 0.4% | | | | | |
| Arbys Funding LLC | | | | | |
| 2020-1A, 3.24% due 07/30/50 ⁶ | 7,250,000 | 7,455,248 | | | |
| Domino's Pizza Master Issuer LLC | | | | | |
| 2017-1A, 1.50% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 ^{4,6} | 5,105,625 | 5,107,361 | | | |
| Wendy's Funding LLC | | | | | |
| 2018-1A, 3.57% due 03/15/48 ⁶ | 1,637,690 | 1,692,716 | | | |
| Total Whole Business | | <u>14,255,325</u> | | | |
| INSURANCE - 0.0% | | | | | |
| Chesterfield Financial Holdings LLC | | | | | |
| 2014-1A, 4.50% due 12/15/34 ⁶ | 357,750 | 367,627 | | | |
| TRANSPORT-RAIL - 0.0% | | | | | |
| TRIP Rail Master Funding LLC | | | | | |
| 2017-1A, 2.71% due 08/15/47 ⁶ | 276,344 | 276,591 | | | |
| Total Asset-Backed Securities (Cost \$978,898,927) | | <u>972,692,225</u> | | | |
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 24.0% | | | | | |
| RESIDENTIAL MORTGAGE BACKED SECURITIES - 15.1% | | | | | |
| New Residential Advance Receivables | | | | | |
| Trust Advance Receivables Backed | | | | | |
| 2019-T4, 2.33% due 10/15/51 ⁶ | 23,000,000 | 23,165,094 | | | |
| 2020-T1, 1.43% due 08/15/53 ⁶ | 15,750,000 | 15,758,456 | | | |
| 2019-T5, 2.43% due 10/15/51 ⁶ | 11,000,000 | 10,954,461 | | | |
| CIM Trust | | | | | |
| 2018-R4, 4.07% (WAC) due 12/26/57 ^{4,6} | 23,188,712 | 23,949,545 | | | |
| 2018-R2, 3.69% (WAC) due 08/25/57 ^{4,6} | 22,324,489 | 22,359,175 | | | |
| Towd Point Mortgage Trust | | | | | |
| 2017-6, 2.75% (WAC) due 10/25/57 ^{4,6} | 21,047,299 | 21,887,455 | | | |
| 2018-2, 3.25% (WAC) due 03/25/58 ^{4,6} | 10,364,920 | 10,851,541 | | | |
| 2017-5, 0.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{4,6} | 9,741,437 | 9,723,407 | | | |
| 2018-1, 3.00% (WAC) due 01/25/58 ^{4,6} | 1,588,500 | 1,657,046 | | | |
| Owcn Master Advance Receivables Trust | | | | | |
| 2020-T1, 1.28% due 08/15/52 ⁶ | 33,150,000 | 33,274,412 | | | |
| NRZ Advance Receivables Trust | | | | | |
| 2020-T2, 1.48% due 09/15/53 ⁶ | 28,950,000 | 28,996,615 | | | |
| FKRT | | | | | |
| 5.47% due 07/03/23 ^{†††.8} | 27,773,787 | \$ 28,023,751 | | | |
| Soundview Home Loan Trust | | | | | |
| 2006-OPT5, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁴ | 18,303,200 | 17,738,054 | | | |
| 2006-1, 0.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 02/25/36 ⁴ | 4,714,751 | 4,671,318 | | | |
| 2005-OPT3, 0.62% (1 Month USD LIBOR + 0.47%, Rate Floor: 0.47%) due 11/25/35 ⁴ | 4,000,000 | 3,956,403 | | | |
| CSMC Trust | | | | | |
| 2018-RPL9, 3.85% (WAC) due 09/25/57 ^{4,6} | 12,192,927 | 13,094,835 | | | |
| 2020-NQM1, 1.41% due 05/25/65 ^{6,9} | 9,563,174 | 9,563,082 | | | |
| New Residential Mortgage Loan Trust | | | | | |
| 2018-2A, 3.50% (WAC) due 02/25/58 ^{4,6} | 13,109,623 | 13,846,754 | | | |
| 2018-1A, 4.00% (WAC) due 12/25/57 ^{4,6} | 3,465,971 | 3,741,795 | | | |
| 2019-6A, 3.50% (WAC) due 09/25/59 ^{4,6} | 2,586,279 | 2,730,150 | | | |
| 2017-5A, 1.65% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 ^{4,6} | 1,322,313 | 1,323,041 | | | |
| Verus Securitization Trust | | | | | |
| 2019-4, 2.64% due 11/25/59 ^{6,9} | 12,747,840 | 12,998,040 | | | |
| 2020-1, 2.42% due 01/25/60 ^{6,9} | 7,169,783 | 7,321,881 | | | |
| Home Equity Loan Trust | | | | | |
| 2007-FRE1, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁴ | 17,811,521 | 16,712,775 | | | |
| Cascade Funding Mortgage Trust | | | | | |
| 2018-RM2, 4.00% (WAC) due 10/25/68 ^{4,8} | 11,681,163 | 12,116,890 | | | |
| 2019-RM3, 2.80% (WAC) due 06/25/69 ^{4,8} | 3,466,928 | 3,473,809 | | | |
| Starwood Mortgage Residential Trust | | | | | |
| 2020-1, 2.28% (WAC) due 02/25/50 ^{4,6} | 8,636,479 | 8,794,540 | | | |
| 2019-1, 2.94% (WAC) due 06/25/49 ^{4,6} | 5,224,763 | 5,308,723 | | | |
| Structured Asset Securities | | | | | |
| Corporation Mortgage Loan Trust | | | | | |
| 2008-BC4, 0.78% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁴ | 11,749,895 | 11,455,906 | | | |
| 2006-BC4, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 ⁴ | 1,342,822 | 1,314,400 | | | |
| 2007-BC1, 0.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 02/25/37 ⁴ | 220,738 | 214,092 | | | |
| NovaStar Mortgage Funding Trust Series | | | | | |
| 2007-2, 0.35% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁴ | 12,252,109 | 11,687,864 | | | |
| Ameriquest Mortgage Securities Incorporated Asset-Backed Pass-Through Cdfs Series | | | | | |
| 2005-R10, 0.58% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36 ⁴ | 11,525,882 | 11,469,388 | | | |

LIMITED DURATION FUND

| | FACE AMOUNT~ | VALUE | | FACE AMOUNT~ | VALUE |
|---|-----------------|--------------|---|-----------------|--------------|
| Banc of America Funding Trust | | | HarborView Mortgage Loan Trust | | |
| 2015-R2, 0.41% (1 Month USD | | | 2006-14, 0.31% (1 Month USD LIBOR + | | |
| LIBOR + 0.26%, Rate Floor: | | | 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁴ | 3,053,973 | \$ 2,730,499 |
| 0.26%) due 04/29/37 ^{4,6} | 10,278,000 | \$ 9,911,604 | 2006-12, 0.35% (1 Month USD LIBOR + | | |
| 2015-R4, 0.35% (1 Month USD | | | 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁴ | 2,628,301 | 2,370,115 |
| LIBOR + 0.17%, Rate Floor: | | | First NLC Trust | | |
| 0.17%) due 01/27/35 ^{4,6} | 1,243,726 | 1,233,412 | 2005-4, 0.54% (1 Month USD | | |
| GS Mortgage-Backed Securities Trust | | | LIBOR + 0.39%, Rate Cap/Floor: | | |
| 2020-NQM1, 1.38% (WAC) due 09/27/60 ^{4,6} | 10,612,075 | 10,636,896 | 14.00%/0.39%) due 02/25/36 ⁴ | 5,158,613 | 5,056,468 |
| BRAVO Residential Funding Trust | | | Countrywide Asset-Backed Certificates | | |
| 2019-NQM1, 2.67% (WAC) due 07/25/59 ^{4,6} | 7,720,313 | 7,878,409 | 2006-6, 0.32% (1 Month USD LIBOR + | | |
| 2019-NQM2, 2.75% (WAC) due 11/25/59 ^{4,6} | 2,179,054 | 2,216,855 | 0.17%, Rate Floor: 0.17%) due 09/25/36 ⁴ | 3,838,787 | 3,794,405 |
| Homeward Opportunities Fund I Trust | | | 2006-5, 0.44% (1 Month USD LIBOR + | | |
| 2019-3, 2.68% (WAC) due 11/25/59 ^{4,6} | 5,607,071 | 5,686,895 | 0.29%, Rate Floor: 0.29%) due 08/25/36 ⁴ | 1,176,435 | 1,166,332 |
| 2019-2, 2.70% (WAC) due 09/25/59 ^{4,6} | 4,198,591 | 4,241,216 | Structured Asset Investment Loan Trust | | |
| Alternative Loan Trust | | | 2006-3, 0.30% (1 Month USD LIBOR + | | |
| 2007-OA7, 0.29% (1 Month | | | 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁴ | 3,986,390 | 3,890,424 |
| USD LIBOR + 0.14%, Rate | | | 2005-2, 0.88% (1 Month USD LIBOR + | | |
| Floor: 0.14%) due 05/25/47 ⁴ | 7,576,000 | 6,921,919 | 0.74%, Rate Floor: 0.49%) due 03/25/35 ⁴ | 387,092 | 385,840 |
| 2007-OH3, 0.44% (1 Month USD | | | 2005-1, 0.87% (1 Month USD | | |
| LIBOR + 0.29%, Rate Cap/Floor: | | | LIBOR + 0.72%, Rate Floor: | | |
| 10.00%/0.29%) due 09/25/47 ⁴ | 3,104,390 | 2,842,025 | 0.48%) due 02/25/35 ^{4,6} | 135,468 | 134,704 |
| CIT Mortgage Loan Trust | | | Nationstar Home Equity Loan Trust | | |
| 2007-1, 1.50% (1 Month USD | | | 2007-B, 0.37% (1 Month USD LIBOR + | | |
| LIBOR + 1.35%, Rate Floor: | | | 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁴ | 4,462,667 | 4,401,654 |
| 1.35%) due 10/25/37 ^{4,6} | 9,017,553 | 9,043,198 | Legacy Mortgage Asset Trust | | |
| 2007-1, 1.60% (1 Month USD | | | 2018-CS3, 4.00% due 06/25/58 ^{6,9} | 4,307,112 | 4,340,496 |
| LIBOR + 1.45%, Rate Floor: | | | FBR Securitization Trust | | |
| 1.45%) due 10/25/37 ^{4,6} | 542,242 | 544,939 | 2005-2, 0.90% (1 Month USD | | |
| American Home Mortgage Investment Trust | | | LIBOR + 0.75%, Rate Cap/Floor: | | |
| 2006-3, 0.51% (1 Month USD | | | 14.00%/0.50%) due 09/25/35 ⁴ | 4,159,254 | 4,143,648 |
| LIBOR + 0.36%, Rate Cap/Floor: | | | Nationstar HECEM Loan Trust | | |
| 10.50%/0.18%) due 12/25/46 ⁴ | 8,103,935 | 7,490,690 | 2019-2A, 2.27% (WAC) due 11/26/29 ^{4,8} | 3,763,669 | 3,773,379 |
| Argent Securities Incorporated Asset- | | | Deephaven Residential Mortgage Trust | | |
| Backed Pass-Through Certificates Series | | | 2019-3A, 2.96% (WAC) due 07/25/59 ^{4,6} | 2,635,487 | 2,671,650 |
| 2005-W2, 0.64% (1 Month USD LIBOR + | | | 2017-3A, 2.58% (WAC) due 10/25/47 ^{4,6} | 1,035,339 | 1,047,664 |
| 0.49%, Rate Floor: 0.49%) due 10/25/35 ⁴ | 7,250,000 | 7,157,621 | JP Morgan Mortgage Acquisition Trust | | |
| Park Place Securities Incorporated Asset | | | 2006-HE2, 0.29% (1 Month | | |
| Backed Pass Through Certificates Ser | | | USD LIBOR + 0.14%, Rate | | |
| 2005-WHQ3, 1.09% (1 Month | | | Floor: 0.14%) due 07/25/36 ⁴ | 3,705,825 | 3,664,585 |
| USD LIBOR + 0.95%, Rate | | | Citigroup Mortgage Loan Trust, Inc. | | |
| Floor: 0.63%) due 06/25/35 ⁴ | 7,025,000 | 6,973,185 | 2019-1MC1, 2.72% (WAC) due 07/25/49 ^{4,6} | 3,202,673 | 3,256,254 |
| Bear Stearns Asset Backed Securities I Trust | | | Asset Backed Securities Corporation | | |
| 2006-HE9, 0.29% (1 Month | | | Home Equity Loan Trust Series AEG | | |
| USD LIBOR + 0.14%, Rate | | | 2006-HE1, 0.55% (1 Month | | |
| Floor: 0.14%) due 11/25/36 ⁴ | 4,110,045 | 3,908,204 | USD LIBOR + 0.40%, Rate | | |
| 2006-HE9, 0.29% (1 Month | | | Floor: 0.40%) due 01/25/36 ⁴ | 3,350,000 | 3,197,560 |
| USD LIBOR + 0.14%, Rate | | | Credit-Based Asset Servicing | | |
| Floor: 0.14%) due 11/25/36 ⁴ | 3,132,507 | 2,999,963 | and Securitization LLC | | |
| Morgan Stanley Home Equity Loan Trust | | | 2006-CB2, 0.34% (1 Month | | |
| 2006-2, 0.43% (1 Month USD LIBOR + | | | USD LIBOR + 0.19%, Rate | | |
| 0.28%, Rate Floor: 0.28%) due 02/25/36 ⁴ | 6,130,190 | 6,047,292 | Floor: 0.19%) due 12/25/36 ⁴ | 3,114,233 | 2,999,998 |
| Residential Mortgage Loan Trust | | | LSTAR Securities Investment Trust | | |
| 2020-1, 2.38% (WAC) due 02/25/24 ^{4,6} | 5,395,097 | 5,473,415 | 2019-1, 1.86% (1 Month USD | | |
| | | | LIBOR + 1.70%, Rate Floor: | | |
| | | | 0.00%) due 03/01/24 ^{4,6} | 2,707,649 | 2,680,892 |

LIMITED DURATION FUND

| | FACE AMOUNT~ | VALUE | | FACE AMOUNT~ | VALUE |
|---|-----------------|--------------------|--|-----------------|--------------------|
| CSMC Series | | | | | |
| 2015-12R, 0.68% (WAC) due 11/30/37 ^{4,6} | 2,365,911 | \$ 2,355,905 | | | |
| 2014-2R, 0.38% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46 ^{4,6} | 164,318 | 160,700 | | | |
| Citigroup Mortgage Loan Trust | | | | | |
| 2007-WFH2, 0.55% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/25/37 ⁴ | 2,127,393 | 2,111,339 | | | |
| ACE Securities Corporation Home Equity Loan Trust Series | | | | | |
| 2005-HE2, 1.17% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35 ⁴ | 2,000,000 | 1,973,938 | | | |
| Morgan Stanley ABS Capital I Incorporated Trust | | | | | |
| 2006-NC1, 0.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 ⁴ | 1,406,199 | 1,388,790 | | | |
| Morgan Stanley Capital I Incorporated Trust | | | | | |
| 2006-HE1, 0.44% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36 ⁴ | 1,319,871 | 1,286,840 | | | |
| First Franklin Mortgage Loan Trust | | | | | |
| 2004-FF10, 1.42% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34 ⁴ | 963,605 | 961,417 | | | |
| Nomura Resecuritization Trust | | | | | |
| 2015-4R, 1.48% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{4,6} | 886,491 | 879,667 | | | |
| GE-WMC Asset-Backed Pass-Through Certificates Series | | | | | |
| 2005-2, 0.65% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.25%) due 12/25/35 ⁴ | 693,484 | 684,379 | | | |
| Encore Credit Receivables Trust | | | | | |
| 2005-4, 0.81% (1 Month USD LIBOR + 0.66%, Rate Floor: 0.44%) due 01/25/36 ⁴ | 286,783 | 286,456 | | | |
| UCFC Manufactured Housing Contract | | | | | |
| 1997-2, 7.38% due 10/15/28 | 234,582 | 246,989 | | | |
| GSAMP Trust | | | | | |
| 2005-HE6, 0.59% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35 ⁴ | 77,337 | 77,386 | | | |
| Morgan Stanley Re-REMIC Trust | | | | | |
| 2010-R5, 1.38% due 06/26/36 ⁶ | 85,189 | 75,495 | | | |
| GSMSC Resecuritization Trust | | | | | |
| 2015-5R, 0.31% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 ^{4,6} | 61,311 | 61,236 | | | |
| GreenPoint Mortgage Funding Trust | | | | | |
| 2007-AR1, 0.23% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 02/25/47 ^{†††4} | 2 | 2 | | | |
| Total Residential Mortgage Backed Securities | | <u>573,599,542</u> | | | |
| | | | GOVERNMENT AGENCY - 7.1% | | |
| | | | Uniform MBS 30 Year | | |
| | | | 2.00% due 12/14/21 | 190,380,000 | \$ 196,147,943 |
| | | | Uniform MBS 15 Year | | |
| | | | 1.50% due 10/19/21 | 28,750,000 | 29,417,086 |
| | | | Freddie Mac Multifamily Structured Pass Through Certificates | | |
| | | | 2018-K074, 3.60% due 02/25/28 | 14,000,000 | 16,437,269 |
| | | | 2018-K078, 3.92% due 06/25/28 | 3,350,000 | 4,031,035 |
| | | | 2013-K035, 0.50% (WAC) due 08/25/23 ^{4,10} | 102,361,193 | 932,664 |
| | | | Fannie Mae | | |
| | | | 3.59% due 02/01/29 | 10,200,000 | 11,628,741 |
| | | | 3.21% due 08/01/27 | 2,121,188 | 2,390,209 |
| | | | Fannie Mae-Aces | | |
| | | | 2020-M23, 1.74% due 03/25/35 | 3,840,000 | 3,971,674 |
| | | | 2020-M23, 1.61% (WAC) due 03/25/35 ^{4,10} | 8,994,980 | 1,290,586 |
| | | | Freddie Mac Seasoned Credit Risk Transfer Trust | | |
| | | | 2020-2, 2.00% due 11/25/59 | 2,911,587 | 2,999,186 |
| | | | Total Government Agency | | <u>269,246,393</u> |
| | | | COMMERCIAL MORTGAGE BACKED SECURITIES - 1.8% | | |
| | | | Morgan Stanley Capital I Trust | | |
| | | | 2014-MP, 3.47% due 08/11/33 ⁶ | 18,800,000 | 19,111,221 |
| | | | 2014-CPT, 3.56% (WAC) due 07/13/29 ^{4,6} | 5,000,000 | 5,068,037 |
| | | | 2014-MP, 3.82% (WAC) due 08/11/33 ^{4,6} | 2,000,000 | 2,035,524 |
| | | | 2014-MP, 3.69% due 08/11/33 ⁶ | 365,000 | 371,520 |
| | | | Wells Fargo Commercial Mortgage Trust | | |
| | | | 2017-C38, 1.20% (WAC) due 07/15/50 ^{4,10} | 25,325,938 | 1,369,751 |
| | | | 2016-C37, 1.12% (WAC) due 12/15/49 ^{4,10} | 36,878,464 | 1,244,611 |
| | | | 2017-C42, 1.03% (WAC) due 12/15/50 ^{4,10} | 14,806,934 | 785,696 |
| | | | 2015-LC22, 0.92% (WAC) due 09/15/58 ^{4,10} | 21,797,607 | 685,650 |
| | | | 2017-RB1, 1.40% (WAC) due 03/15/50 ^{4,10} | 9,704,613 | 634,278 |
| | | | 2016-NX55, 1.65% (WAC) due 01/15/59 ^{4,10} | 5,548,999 | 330,586 |
| | | | JPMDB Commercial Mortgage Securities Trust | | |
| | | | 2016-C4, 0.93% (WAC) due 12/15/49 ^{4,10} | 38,848,721 | 1,563,917 |
| | | | 2018-C8, 0.80% (WAC) due 06/15/51 ^{4,10} | 42,472,223 | 1,476,564 |
| | | | 2016-C2, 1.82% (WAC) due 06/15/49 ^{4,10} | 8,659,568 | 469,482 |
| | | | 2017-C5, 1.09% (WAC) due 03/15/50 ^{4,10} | 3,523,763 | 169,600 |
| | | | COMM Mortgage Trust | | |
| | | | 2015-CR24, 0.91% (WAC) due 08/10/48 ^{4,10} | 63,007,095 | 1,966,584 |
| | | | 2018-COR3, 0.58% (WAC) due 05/10/51 ^{4,10} | 35,504,664 | 1,072,472 |
| | | | DBJPM Mortgage Trust | | |
| | | | 2017-C6, 1.16% (WAC) due 06/10/50 ^{4,10} | 62,178,053 | 3,026,349 |
| | | | Banc of America Commercial Mortgage Trust | | |
| | | | 2017-BNK3, 1.26% (WAC) due 02/15/50 ^{4,10} | 32,989,133 | 1,762,385 |
| | | | 2016-UB10, 2.11% (WAC) due 07/15/49 ^{4,10} | 18,581,926 | 1,258,383 |
| | | | JP Morgan Chase Commercial Mortgage Securities Trust | | |
| | | | 2016-JP2, 1.95% (WAC) due 08/15/49 ^{4,10} | 36,255,158 | 2,976,077 |
| | | | BENCHMARK Mortgage Trust | | |
| | | | 2018-B2, 0.56% (WAC) due 02/15/51 ^{4,10} | 122,895,046 | 2,718,279 |
| | | | UBS Commercial Mortgage Trust | | |
| | | | 2017-C2, 1.23% (WAC) due 08/15/50 ^{4,10} | 30,642,029 | 1,723,957 |
| | | | 2017-C5, 1.15% (WAC) due 11/15/50 ^{4,10} | 13,807,600 | 691,243 |

LIMITED DURATION FUND

| | FACE AMOUNT~ | VALUE | | FACE AMOUNT~ | VALUE |
|---|--------------------|--------------------|---|-----------------|--------------------|
| Morgan Stanley Bank of America | | | Quebec T-Bill | | |
| Merrill Lynch Trust | | | 0.17% due 11/06/20 ¹³ | CAD 47,117,000 | \$ 35,383,672 |
| 2015-C27, 1.06% (WAC) due 12/15/47 ^{4,10} | 33,750,162 | \$ 1,222,407 | 0.21% due 10/02/20 ¹³ | CAD 23,775,000 | 17,858,708 |
| 2017-C34, 0.95% (WAC) due 11/15/52 ^{4,10} | 24,344,821 | 1,086,461 | 0.17% due 10/16/20 ¹³ | CAD 9,145,000 | 6,868,762 |
| GB Trust | | | 0.16% due 10/09/20 ¹³ | CAD 7,700,000 | 5,783,719 |
| 2020-FLIX, 1.75% (1 Month USD | | | 0.17% due 10/23/20 ¹³ | CAD 7,071,000 | 5,310,726 |
| LIBOR + 1.60%, Rate Floor: | | | Ontario T-Bill | | |
| 1.60%) due 08/15/33 ^{4,6} | 2,000,000 | 2,004,876 | 0.19% due 11/12/20 ¹³ | CAD 27,000,000 | 20,275,504 |
| CSAIL Commercial Mortgage Trust | | | 0.20% due 01/27/21 ¹³ | CAD 23,240,000 | 17,442,875 |
| 2019-C15, 1.21% (WAC) due 03/15/52 ^{4,10} | 19,934,917 | 1,336,540 | 0.17% due 10/21/20 ¹³ | CAD 21,274,000 | 15,978,152 |
| 2016-C6, 2.06% (WAC) due 01/15/49 ^{4,10} | 7,494,379 | 554,156 | 0.18% due 11/04/20 ¹³ | CAD 18,122,000 | 13,609,298 |
| Bancorp Commercial Mortgage Trust | | | 0.15% due 10/07/20 ¹³ | CAD 890,000 | 668,515 |
| 2018-CR3, 1.40% (1 Month USD | | | State of Israel | | |
| LIBOR + 1.25%, Rate Floor: | | | 1.00% due 04/30/21 | ILS 122,410,000 | 35,961,312 |
| 1.25%) due 01/15/33 ^{4,6} | 1,883,954 | 1,857,638 | 0.50% due 01/31/21 | ILS 101,380,000 | 29,674,366 |
| BBCMS Mortgage Trust | | | Kingdom of Spain | | |
| 2018-C2, 0.94% (WAC) due 12/15/51 ^{4,10} | 29,859,384 | 1,554,294 | (0.40)% due 10/09/20 ¹³ | EUR 34,350,000 | 40,293,596 |
| BAMLL Commercial Mortgage Securities Trust | | | Federative Republic of Brazil | | |
| 2012-PARK, 2.96% due 12/10/30 ⁶ | 1,300,000 | 1,357,286 | due 04/01/21 ¹¹ | BRL 194,400,000 | 34,260,816 |
| CD Commercial Mortgage Trust | | | Newfoundland T-Bill | | |
| 2017-CD4, 1.45% (WAC) due 05/10/50 ^{4,10} | 16,900,605 | 1,032,265 | 0.22% due 10/01/20 ¹³ | CAD 12,000,000 | 9,013,949 |
| CD Mortgage Trust | | | 0.17% due 10/29/20 ¹³ | CAD 10,200,000 | 7,660,171 |
| 2017-CD6, 1.07% (WAC) due 11/13/50 ^{4,10} | 14,235,073 | 603,563 | 0.20% due 10/05/20 ¹³ | CAD 6,300,000 | 4,732,229 |
| 2016-CD1, 1.53% (WAC) due 08/10/49 ^{4,10} | 6,813,857 | 413,236 | Nova Scotia T-Bill | | |
| CGMS Commercial Mortgage Trust | | | 0.12% due 10/02/20 ¹³ | CAD 12,500,000 | 9,389,436 |
| 2017-B1, 0.97% (WAC) due 08/15/50 ^{4,10} | 22,033,738 | 929,108 | Total Foreign Government Debt | | |
| Citigroup Commercial Mortgage Trust | | | (Cost \$547,917,583) | | <u>543,804,839</u> |
| 2016-C2, 1.90% (WAC) due 08/10/49 ^{4,10} | 6,572,289 | 521,446 | SENIOR FLOATING RATE INTERESTS^{††,4} - 0.6% | | |
| 2016-GC37, 1.90% (WAC) due 04/10/49 ^{4,10} | 3,663,501 | 268,449 | CONSUMER, NON-CYCLICAL - 0.3% | | |
| GS Mortgage Securities Trust | | | US Foods, Inc. | | |
| 2017-GS6, 1.18% (WAC) due 05/10/50 ^{4,10} | 11,473,317 | 663,394 | 4.25% (6 Month USD LIBOR + 3.25%, | | |
| BANK | | | Rate Floor: 4.25%) due 04/24/25 | 4,968,750 | 4,844,531 |
| 2017-BNK6, 0.97% (WAC) due 07/15/60 ^{4,10} | 15,052,871 | 623,308 | Bombardier Recreational Products, Inc. | | |
| JPMBB Commercial Mortgage Securities Trust | | | 6.00% (3 Month USD LIBOR + 5.00%, | | |
| 2013-C17, 0.92% (WAC) due 01/15/47 ^{4,10} | 22,807,217 | 472,734 | Rate Floor: 6.00%) due 05/24/27 | 4,700,000 | 4,737,224 |
| GE Business Loan Trust | | | Total Consumer, Non-cyclical | | <u>9,581,755</u> |
| 2007-1A, 0.32% (1 Month USD | | | CONSUMER, CYCLICAL - 0.2% | | |
| LIBOR + 0.17%, Rate Floor: | | | Samsonite IP Holdings SARL | | |
| 0.17%) due 04/15/35 ^{4,6} | 122,048 | 122,048 | 5.50% (1 Month USD LIBOR + 4.50%, | | |
| KREF Funding V LLC | | | Rate Floor: 5.50%) due 04/25/25 | 7,082,250 | 6,896,341 |
| 0.15% due 06/25/26 ^{†††,10} | 27,272,727 | 32,373 | BGIS (BIFM CA Buyer, Inc.) | | |
| Total Commercial Mortgage | | | 3.76% (3 Month USD LIBOR + 3.50%, | | |
| Backed Securities | | <u>69,167,748</u> | Rate Floor: 3.50%) due 06/01/26 | 2,447,859 | 2,405,021 |
| Total Collateralized Mortgage Obligations | | | Total Consumer, Cyclical | | <u>9,301,362</u> |
| (Cost \$901,623,057) | | <u>912,013,683</u> | INDUSTRIAL - 0.1% | | |
| FOREIGN GOVERNMENT DEBT^{††} - 14.3% | | | Delta Air Lines, Inc. | | |
| Government of Japan | | | 5.75% (3 Month USD LIBOR + 4.75%, | | |
| (0.09)% due 10/12/20 ¹³ | JPY 10,535,000,000 | 99,875,434 | Rate Floor: 5.75%) due 05/01/23 | 2,992,500 | 2,985,019 |
| (0.14)% due 10/19/20 ¹³ | JPY 5,210,000,000 | 49,393,737 | Mileage Plus Holdings LLC | | |
| (0.12)% due 11/09/20 ¹³ | JPY 1,371,000,000 | 12,998,918 | 6.25% (3 Month USD LIBOR + 5.25%, | | |
| United Mexican States | | | Rate Floor: 6.25%) due 06/21/27 | 2,600,000 | 2,640,456 |
| 4.43% due 11/05/20 ¹³ | MXN 1,586,200,000 | 71,370,944 | Total Industrial | | <u>5,625,475</u> |

LIMITED DURATION FUND

| | FACE AMOUNT~ | VALUE | CONTRACTS | VALUE |
|---|-----------------|-------------------|-------------|------------------------|
| TECHNOLOGY - 0.0% | | | | |
| Neustar, Inc. 4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24 | 93,823 | \$ 87,920 | | |
| Total Senior Floating Rate Interests (Cost \$24,116,152) | | <u>24,596,512</u> | | |
| MUNICIPAL BONDS^{††} - 0.4% | | | | |
| CALIFORNIA - 0.4% | | | | |
| Eastern Municipal Water District Revenue Bonds 0.11% (VRDN) due 07/01/46 ¹² | 11,000,000 | 11,000,000 | | |
| San Dieguito Union High School District General Obligation Unlimited 2.68% due 08/01/36 | 2,500,000 | <u>2,616,300</u> | | |
| Total California | | <u>13,616,300</u> | | |
| Total Municipal Bonds (Cost \$13,500,000) | | <u>13,616,300</u> | | |
| U.S. TREASURY BILLS^{††} - 0.2% | | | | |
| U.S. Treasury Bills 0.15% due 10/29/20 ¹³ | 6,496,600 | <u>6,496,133</u> | | |
| Total U.S. Treasury Bills (Cost \$6,495,855) | | <u>6,496,133</u> | | |
| OTC OPTIONS PURCHASED^{††} - 0.1% | | | | |
| Put options on: | | | | |
| Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40 | | | 772,000,000 | \$ 2,802,360 |
| Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61 | | | 296,000,000 | 716,320 |
| Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40 | | | 115,000,000 | <u>417,450</u> |
| Total OTC Options Purchased (Cost \$2,446,140) | | | | <u>3,936,130</u> |
| Total Investments - 106.3% (Cost \$3,982,371,529) | | | | <u>\$4,043,240,596</u> |
| Other Assets & Liabilities, net - (6.3)% | | | | <u>(238,464,537)</u> |
| Total Net Assets - 100.0% | | | | <u>\$3,804,776,059</u> |

Centrally Cleared Credit Default Swap Agreements Protection Sold^{††}

| Counterparty | Exchange | Index | Protection Premium Rate | Payment Frequency | Maturity Date | Notional Amount | Value | Upfront Premiums Paid | Unrealized Depreciation ^{**} |
|--------------------------|----------|---------------------|-------------------------------|----------------------|------------------|--------------------|------------|-----------------------------|--|
| BofA Securities, Inc. | ICE | CDX. NA.HY.35.V1 | 5.00% | Quarterly | 12/20/25 | \$ 6,360,000 | \$ 266,166 | \$ 270,978 | \$ (4,812) |

Centrally Cleared Interest Rate Swap Agreements^{††}

| Counterparty | Exchange | Floating Rate Type | Floating Rate Index | Fixed Rate | Payment Frequency | Maturity Date | Notional Amount | Value | Upfront Premiums Paid | Unrealized Appreciation ^{**} |
|--------------------------|----------|--------------------------|------------------------|---------------|----------------------|------------------|---------------------|-----------------|-----------------------------|--|
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 1.37% | Annually | 12/04/21 | \$177,800,000 | \$ 2,798,691 | \$ 436 | \$ 2,798,255 |
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 1.31% | Annually | 11/25/21 | 98,600,000 | 1,449,478 | 312 | 1,449,166 |
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 0.62% | Annually | 03/04/22 | 110,305,000 | 909,086 | — | 909,086 |
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 1.40% | Annually | 12/13/21 | 54,950,000 | 900,680 | 262 | 900,418 |
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 1.36% | Annually | 12/09/21 | 46,500,000 | 735,444 | 247 | 735,197 |
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 1.37% | Annually | 09/30/21 | 43,200,000 | 574,354 | 202 | 574,152 |
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 1.23% | Annually | 08/22/21 | 44,400,000 | 470,653 | 183 | 470,470 |
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 1.46% | Annually | 09/17/21 | 29,600,000 | <u>405,317</u> | <u>55</u> | <u>405,262</u> |
| | | | | | | | <u>\$ 8,243,703</u> | <u>\$ 1,697</u> | <u>\$ 8,242,006</u> | |

LIMITED DURATION FUND

Total Return Swap Agreements

| Counterparty | Index | Financing Rate Receive | Payment Frequency | Maturity Date | Units | Notional Amount | Value and Unrealized Appreciation |
|---|--|-------------------------------------|-------------------|---------------|---------|----------------------|-----------------------------------|
| OTC Fixed Income Index Swap Agreements Sold Short^{††} | | | | | | | |
| BNP Paribas | iShares iBoxx \$ Investment Grade Corporate Bond ETF | (0.32)% (1 Month USD LIBOR + 0.16%) | At Maturity | 02/17/21 | 473,000 | \$ 63,717,830 | \$ 1,201,420 |
| JPMorgan Chase Bank, N.A. | iShares iBoxx \$ High Yield Corporate Bond ETF | (0.36)% (1 Month USD LIBOR + 0.20%) | At Maturity | 12/01/20 | 430,200 | 36,093,780 | 537,750 |
| Barclays Bank plc | iShares iBoxx \$ Investment Grade Corporate Bond ETF | (0.35)% (1 Month USD LIBOR + 0.20%) | At Maturity | 10/06/20 | 265,600 | <u>35,778,976</u> | <u>448,864</u> |
| | | | | | | <u>\$135,590,586</u> | <u>\$ 2,188,034</u> |

Forward Foreign Currency Exchange Contracts^{††}

| Counterparty | Contracts to Sell | Currency | Settlement Date | Settlement Value | Value at September 30, 2020 | Unrealized Appreciation (Depreciation) |
|-------------------------------------|-------------------|----------|-----------------|------------------|-----------------------------|--|
| Citibank N.A., New York | 121,120,000 | BRL | 07/01/21 | \$28,823,147 | \$21,379,303 | \$ 7,443,844 |
| Goldman Sachs International | 40,300,000 | BRL | 07/01/21 | 9,441,256 | 7,113,490 | 2,327,766 |
| Goldman Sachs International | 194,400,000 | BRL | 04/01/21 | 36,483,062 | 34,477,599 | 2,005,463 |
| JPMorgan Chase Bank, N.A. | 18,300,000 | BRL | 07/01/21 | 4,347,309 | 3,230,195 | 1,117,114 |
| Citibank N.A., New York | 39,000,000 | CAD | 11/06/20 | 29,787,432 | 29,298,977 | 488,455 |
| Goldman Sachs International | 1,115,200,000 | MXN | 11/05/20 | 50,669,720 | 50,186,923 | 482,797 |
| JPMorgan Chase Bank, N.A. | 23,240,000 | CAD | 01/27/21 | 17,834,190 | 17,467,073 | 367,117 |
| Citibank N.A., New York | 912,456,000 | JPY | 07/01/21 | 8,984,580 | 8,685,550 | 299,030 |
| Barclays Bank plc | 843,421,500 | JPY | 07/01/21 | 8,292,415 | 8,028,420 | 263,995 |
| Barclays Bank plc | 10,535,000,000 | JPY | 10/13/20 | 100,108,993 | 99,884,726 | 224,267 |
| Goldman Sachs International | 27,000,000 | CAD | 11/12/20 | 20,488,196 | 20,284,191 | 204,005 |
| Morgan Stanley Capital Services LLC | 471,000,000 | MXN | 11/05/20 | 21,396,058 | 21,196,234 | 199,824 |
| Morgan Stanley Capital Services LLC | 7,880,000 | CAD | 10/16/20 | 6,048,561 | 5,919,471 | 129,090 |
| Citibank N.A., New York | 18,122,000 | CAD | 11/04/20 | 13,712,133 | 13,614,195 | 97,938 |
| JPMorgan Chase Bank, N.A. | 8,117,000 | CAD | 11/06/20 | 6,179,616 | 6,097,943 | 81,673 |
| Goldman Sachs International | 196,647,000 | ILS | 04/30/21 | 57,843,529 | 57,763,911 | 79,618 |
| JPMorgan Chase Bank, N.A. | 6,300,000 | CAD | 10/05/20 | 4,801,819 | 4,732,377 | 69,442 |
| Citibank N.A., New York | 3,400,000 | CAD | 10/09/20 | 2,572,154 | 2,554,019 | 18,135 |
| Goldman Sachs International | 1,371,000,000 | JPY | 11/09/20 | 13,010,392 | 13,002,797 | 7,595 |
| Bank of America, N.A. | 13,124,200 | ILS | 01/31/22 | 3,890,957 | 3,883,597 | 7,360 |
| Goldman Sachs International | 42,231,650 | ILS | 01/31/22 | 12,500,230 | 12,496,818 | 3,412 |
| Citibank N.A., New York | 456,000 | JPY | 01/04/21 | 4,450 | 4,330 | 120 |
| Barclays Bank plc | 421,500 | JPY | 01/04/21 | 4,106 | 4,002 | 104 |
| Citibank N.A., New York | 1,875 | ILS | 02/01/21 | 531 | 549 | (18) |
| Bank of America, N.A. | 684,200 | ILS | 02/01/21 | 199,913 | 200,504 | (591) |
| Goldman Sachs International | 725,000 | CAD | 10/09/20 | 541,009 | 544,607 | (3,598) |
| Goldman Sachs International | 890,000 | CAD | 10/07/20 | 664,121 | 668,547 | (4,426) |
| JPMorgan Chase Bank, N.A. | 1,265,000 | CAD | 10/16/20 | 945,109 | 950,270 | (5,161) |
| Goldman Sachs International | 3,075,000 | CAD | 10/02/20 | 2,301,559 | 2,309,825 | (8,266) |
| Goldman Sachs International | 2,500,000 | CAD | 10/23/20 | 1,867,787 | 1,878,054 | (10,267) |
| JPMorgan Chase Bank, N.A. | 3,575,000 | CAD | 10/09/20 | 2,674,921 | 2,685,476 | (10,555) |
| JPMorgan Chase Bank, N.A. | 4,571,000 | CAD | 10/23/20 | 3,423,042 | 3,433,834 | (10,792) |
| Bank of America, N.A. | 5,454,000 | ILS | 04/30/21 | 1,586,157 | 1,602,081 | (15,924) |
| Citibank N.A., New York | 12,524,000 | ILS | 04/30/21 | 3,658,244 | 3,678,852 | (20,608) |
| Morgan Stanley Capital Services LLC | 5,210,000,000 | JPY | 10/19/20 | 49,362,130 | 49,400,621 | (38,491) |
| JPMorgan Chase Bank, N.A. | 4,989,000 | EUR | 12/30/20 | 5,825,057 | 5,864,613 | (39,556) |
| Citibank N.A., New York | 10,200,000 | CAD | 10/29/20 | 7,610,312 | 7,662,634 | (52,322) |
| BNP Paribas | 12,500,000 | CAD | 10/02/20 | 9,327,557 | 9,389,530 | (61,973) |

LIMITED DURATION FUND

| Counterparty | Contracts to Sell | Currency | Settlement Date | Settlement Value | Value at September 30, 2020 | Unrealized Appreciation (Depreciation) |
|-----------------------------|-------------------|----------|-----------------|------------------|-----------------------------|--|
| JPMorgan Chase Bank, N.A. | 21,274,000 | CAD | 10/21/20 | \$15,919,223 | \$15,981,370 | \$ (62,147) |
| JPMorgan Chase Bank, N.A. | 12,000,000 | CAD | 10/01/20 | 8,945,149 | 9,013,949 | (68,800) |
| Goldman Sachs International | 11,989,250 | EUR | 07/30/21 | 13,927,013 | 14,159,828 | (232,815) |
| Citibank N.A., New York | 20,700,000 | CAD | 10/02/20 | 15,306,937 | 15,549,062 | (242,125) |
| JPMorgan Chase Bank, N.A. | 34,350,000 | EUR | 10/09/20 | 39,988,518 | 40,294,586 | (306,068) |
| Goldman Sachs International | 218,667,533 | ILS | 02/01/21 | 63,610,501 | 64,080,108 | (469,607) |
| JPMorgan Chase Bank, N.A. | 21,006,375 | EUR | 07/30/21 | 24,244,928 | 24,809,446 | (564,518) |
| | | | | | | <u>\$13,689,536</u> |

| Counterparty | Contracts to Buy | Currency | Settlement Date | Settlement Value | Value at September 30, 2020 | Unrealized Appreciation (Depreciation) |
|-----------------------------|------------------|----------|-----------------|------------------|-----------------------------|--|
| Barclays Bank plc | 32,995,625 | EUR | 07/30/21 | \$35,907,159 | \$38,969,274 | \$ 3,062,115 |
| Goldman Sachs International | 117,465,319 | ILS | 02/01/21 | 32,919,630 | 34,422,990 | 1,503,360 |
| Goldman Sachs International | 55,355,850 | ILS | 01/31/22 | 15,359,559 | 16,380,414 | 1,020,855 |
| Goldman Sachs International | 45,495,450 | ILS | 04/30/21 | 12,689,086 | 13,364,023 | 674,937 |
| JPMorgan Chase Bank, N.A. | 45,495,450 | ILS | 04/30/21 | 12,819,230 | 13,364,023 | 544,793 |
| JPMorgan Chase Bank, N.A. | 1,755,877,500 | JPY | 07/01/21 | 16,249,098 | 16,713,970 | 464,872 |
| JPMorgan Chase Bank, N.A. | 877,500 | JPY | 01/04/21 | 8,075 | 8,332 | 257 |
| JPMorgan Chase Bank, N.A. | 60,205,000 | BRL | 07/01/21 | 11,667,635 | 10,626,989 | (1,040,646) |
| Citibank N.A., New York | 119,515,000 | BRL | 07/01/21 | 22,919,923 | 21,095,999 | (1,823,924) |
| | | | | | | <u>\$ 4,406,619</u> |

LIMITED DURATION FUND

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

* Non-income producing security.

** 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.

¹ Perpetual maturity.

² Affiliated issuer.

³ Rate indicated is the 7-day yield as of September 30, 2020.

⁴ Variable rate security. Rate indicated is the rate effective at September 30, 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.

⁵ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

⁶ 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 \$1,561,880,652 (cost \$1,551,807,128), or 41.1% of total net assets.

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

⁸ 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 \$139,902,129 (cost \$139,164,226), or 3.7% of total net assets.

⁹ 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, 2020.

¹⁰ Security is an interest-only strip.

¹¹ Zero coupon rate security.

¹² 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 September 30, 2020.

¹³ Rate indicated is the effective yield at the time of purchase.

BofA — Bank of America

BRL — Brazilian Real

CAD — Canadian Dollar

CDX.NA.HY.35.V1 — Credit Default Swap North American High Yield Series 35 Index Version 1

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

EUR — Euro

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

MXN — Mexican Peso

plc — Public Limited Company

REMIC — Real Estate Mortgage Investment Conduit

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

WAC — Weighted Average Coupon