

LIMITED DURATION FUND

	SHARES	VALUE	FACE AMOUNT~	VALUE
COMMON STOCKS[†] - 0.2%				
FINANCIAL - 0.2%				
KKR Acquisition Holdings I Corp.*	820,948	\$ 8,217,689		
RXR Acquisition Corp.*	165,463	1,629,811		
MSD Acquisition Corp.*	136,871	1,389,241		
Soaring Eagle Acquisition Corp.*	98,317	994,968		
Colicity, Inc.*	33,744	340,814		
Total Financial		<u>12,572,523</u>		
Total Common Stocks (Cost \$12,550,612)		<u>12,572,523</u>		
PREFERRED STOCKS^{††} - 0.1%				
FINANCIAL - 0.1%				
American Financial Group, Inc., 4.50% due 09/15/60	113,600	3,011,536		
First Republic Bank, 4.13%	69,600	1,740,000		
Total Financial		<u>4,751,536</u>		
Total Preferred Stocks (Cost \$4,580,000)		<u>4,751,536</u>		
EXCHANGE-TRADED FUNDS[†] - 3.5%				
iShares Core U.S. Aggregate Bond ETF	1,526,500	173,761,495		
Total Exchange-Traded Funds (Cost \$180,013,520)		<u>173,761,495</u>		
MUTUAL FUNDS[†] - 1.8%				
Guggenheim Strategy Fund III ¹	1,186,951	29,839,957		
Guggenheim Strategy Fund II ¹	1,187,278	29,658,216		
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	2,919,361	29,076,836		
Total Mutual Funds (Cost \$87,057,622)		<u>88,575,009</u>		
MONEY MARKET FUND[†] - 3.8%				
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 0.01% ²	190,564,399	190,564,399		
Total Money Market Fund (Cost \$190,564,399)		<u>190,564,399</u>		
			FACE AMOUNT~	
CORPORATE BONDS^{††} - 36.8%				
FINANCIAL - 13.5%				
Wells Fargo & Co. 2.88% due 10/30/30 ³	25,000,000	25,735,395		
3.90% ^{3,4}	11,150,000	11,260,385		
2.57% due 02/11/31 ³	2,240,000	2,257,070		
Santander UK plc 0.81% (3 Month USD LIBOR + 0.62%) due 06/01/21 ⁵	30,740,000	30,770,429		
American International Group, Inc. 2.50% due 06/30/25	26,630,000	27,930,055		
Equitable Financial Life Global Funding 1.40% due 07/07/25 ⁶			15,000,000	\$ 14,986,091
1.80% due 03/08/28 ⁶			12,000,000	11,724,725
BNP Paribas S.A. 1.32% due 01/13/27 ^{3,6}			21,350,000	20,870,839
2.22% due 06/09/26 ^{3,6}			400,000	410,066
Citizens Bank North America/Providence RI 2.25% due 04/28/25			20,000,000	20,744,432
Bank of America Corp. 2.59% due 04/29/31 ³			19,650,000	19,584,822
Reliance Standard Life Global Funding II 2.75% due 05/07/25 ⁶			17,890,000	18,774,842
Barclays Bank plc 1.70% due 05/12/22			18,450,000	18,704,597
Credit Agricole S.A. 1.25% due 01/26/27 ^{3,6}			17,950,000	17,548,098
1.91% due 06/16/26 ^{3,6}			400,000	405,389
Intercontinental Exchange, Inc. 0.83% (3 Month USD LIBOR + 0.65%) due 06/15/23 ⁵			17,100,000	17,114,330
Credit Suisse Group AG 1.31% due 02/02/27 ^{3,6}			15,000,000	14,523,574
4.28% due 01/09/28 ⁶			2,000,000	2,197,726
2.59% due 09/11/25 ^{3,6}			250,000	259,222
Mitsubishi UFJ Financial Group, Inc. 0.87% (3 Month USD LIBOR + 0.65%) due 07/26/21 ⁵			11,450,000	11,471,585
1.24% (3 Month USD LIBOR + 1.06%) due 09/13/21 ⁵			5,068,000	5,089,372
Citibank North America 0.79% (3 Month USD LIBOR + 0.57%) due 07/23/21 ⁵			16,390,000	16,410,117
Cooperatieve Rabobank UA 1.34% due 06/24/26 ^{3,6}			15,000,000	14,868,399
Svenska Handelsbanken AB 0.65% (3 Month USD LIBOR + 0.47%) due 05/24/21 ⁵			13,500,000	13,509,892
3.35% due 05/24/21			1,179,000	1,184,044
Regions Financial Corp. 2.25% due 05/18/25			14,000,000	14,521,688
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ⁶			11,450,000	13,083,228
Citigroup, Inc. 2.57% due 06/03/31 ³			12,850,000	12,830,663
American Tower Corp. 1.60% due 04/15/26			12,500,000	12,522,762
Deloitte LLP 4.35% due 11/17/23 ^{†††}			7,300,000	7,729,502
3.46% due 05/07/27 ^{†††}			4,500,000	4,611,710
Lincoln National Corp. 3.40% due 01/15/31			11,590,000	12,334,366
BlackRock, Inc. 1.90% due 01/28/31			12,600,000	12,177,394
Iron Mountain, Inc. 4.88% due 09/15/27 ⁶			7,360,000	7,530,200
5.00% due 07/15/28 ⁶			4,175,000	4,268,937

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Standard Chartered plc			MetLife, Inc.		
1.32% due 10/14/23 ^{3,6}	10,150,000	\$ 10,214,452	3.85% ^{3,4}	4,620,000	\$ 4,770,150
4.25% due 01/20/23 ^{3,6}	500,000	513,987	Alexandria Real Estate Equities, Inc.		
Societe Generale S.A.			4.90% due 12/15/30	3,500,000	4,131,599
1.49% due 12/14/26 ^{3,6}	10,500,000	10,314,561	United Wholesale Mortgage LLC		
3.88% due 03/28/24 ⁶	350,000	377,463	5.50% due 11/15/25 ⁶	3,880,000	4,044,900
Apollo Management Holdings, LP			Quicken Loans LLC / Quicken		
4.40% due 05/27/26 ⁶	7,115,000	8,031,723	Loans Company-Issuer, Inc.		
4.00% due 05/30/24 ⁶	1,846,000	2,023,314	3.88% due 03/01/31 ⁶	4,100,000	3,956,500
Essex Portfolio, LP			Bank of New York Mellon Corp.		
1.70% due 03/01/28	10,450,000	10,053,167	4.70% ^{3,4}	3,010,000	3,261,184
ING Groep N.V.			Hunt Companies, Inc.		
1.73% due 04/01/27 ³	9,800,000	9,785,949	5.25% due 04/15/29 ⁶	3,250,000	3,250,000
Charles Schwab Corp.			CNA Financial Corp.		
5.38% ^{3,4}	8,650,000	9,588,525	4.50% due 03/01/26	2,298,000	2,595,476
Ares Finance Company LLC			NFP Corp.		
4.00% due 10/08/24 ⁶	8,967,000	9,555,070	7.00% due 05/15/25 ⁶	2,200,000	2,359,500
BPCE S.A.			Crown Castle International Corp.		
1.65% due 10/06/26 ^{3,6}	9,500,000	9,473,847	3.30% due 07/01/30	2,188,000	2,284,374
First American Financial Corp.			Loews Corp.		
4.00% due 05/15/30	7,860,000	8,491,009	3.20% due 05/15/30	2,140,000	2,261,865
Aviation Capital Group LLC			Ameriprise Financial, Inc.		
2.88% due 01/20/22 ⁶	8,000,000	8,115,806	3.00% due 04/02/25	2,060,000	2,190,952
Markel Corp.			Equitable Holdings, Inc.		
6.00% ^{3,4}	7,210,000	7,840,875	4.35% due 04/20/28	1,700,000	1,902,507
KKR Group Finance Company VI LLC			Brookfield Finance, Inc.		
3.75% due 07/01/29 ⁶	7,040,000	7,775,983	3.90% due 01/25/28	1,400,000	1,537,479
Morgan Stanley			CIT Group, Inc.		
2.19% due 04/28/26 ³	7,000,000	7,229,907	3.93% due 06/19/24 ³	1,450,000	1,533,375
3.77% due 01/24/29 ³	361,000	394,628	Mizuho Financial Group, Inc.		
Goldman Sachs Group, Inc.			1.32% (3 Month USD LIBOR		
3.50% due 04/01/25	6,900,000	7,472,894	+ 1.14%) due 09/13/21 ⁵	1,500,000	1,507,071
GA Global Funding Trust			Weyerhaeuser Co.		
1.63% due 01/15/26 ⁶	7,300,000	7,287,410	4.00% due 04/15/30	912,000	1,007,442
Prudential plc			Trinity Acquisition plc		
3.13% due 04/14/30	6,640,000	6,999,065	4.40% due 03/15/26	881,000	991,263
SBA Communications Corp.			Old Republic International Corp.		
3.13% due 02/01/29 ⁶	6,500,000	6,247,475	3.88% due 08/26/26	700,000	777,929
3.88% due 02/15/27	700,000	715,540	Sumitomo Mitsui Financial Group, Inc.		
Belrose Funding Trust			1.36% (3 Month USD LIBOR		
2.33% due 08/15/30 ⁶	7,100,000	6,833,147	+ 1.14%) due 10/19/21 ⁵	702,000	706,051
LPL Holdings, Inc.			RenaissanceRe Finance, Inc.		
4.00% due 03/15/29 ⁶	4,450,000	4,483,375	3.70% due 04/01/25	400,000	432,152
4.63% due 11/15/27 ⁶	2,000,000	2,075,000	BBVA USA		
UBS Group AG			3.88% due 04/10/25	150,000	163,831
2.01% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 04/14/21 ^{5,6}	5,700,000	5,702,524	Greystar Real Estate Partners LLC		
Fidelity National Financial, Inc.			5.75% due 12/01/25 ⁶	150,000	154,125
2.45% due 03/15/31	5,500,000	5,314,569	OneMain Finance Corp.		
Fifth Third Bancorp			7.13% due 03/15/26	50,000	57,668
2.55% due 05/05/27	5,060,000	5,261,236	Total Financial		<u>674,241,588</u>
Manulife Financial Corp.			CONSUMER, NON-CYCLICAL - 5.2%		
2.48% due 05/19/27	5,030,000	5,213,540	Anthem, Inc.		
Westpac Banking Corp.			1.50% due 03/15/26	29,000,000	29,018,115
1.08% (3 Month USD LIBOR			Sysco Corp.		
+ 0.85%) due 01/11/22 ⁵	5,000,000	5,032,208	5.65% due 04/01/25	20,550,000	23,887,364

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General Mills, Inc. 0.76% (3 Month USD LIBOR + 0.54%) due 04/16/21 ⁵	20,750,000	\$ 20,752,810	Bunge Limited Finance Corp. 1.63% due 08/17/25	1,900,000	\$ 1,900,064
CoStar Group, Inc. 2.80% due 07/15/30 ⁶	15,280,000	14,928,443	Hologic, Inc. 3.25% due 02/15/29 ⁶	1,550,000	1,530,625
Lamb Weston Holdings, Inc. 4.63% due 11/01/24 ⁶	8,818,000	9,150,615	Avantor Funding, Inc. 4.63% due 07/15/28 ⁶	1,050,000	1,096,578
4.88% due 11/01/26 ⁶	3,750,000	3,881,250	Service Corporation International 3.38% due 08/15/30	750,000	732,037
BAT International Finance plc 1.67% due 03/25/26	13,000,000	12,862,548	Nielsen Finance LLC / Nielsen Finance Co. 5.00% due 04/15/22 ⁶	149,000	149,031
Molina Healthcare, Inc. 5.38% due 11/15/22	9,500,000	9,961,130	Carriage Services, Inc. 6.63% due 06/01/26 ⁶	100,000	105,000
4.38% due 06/15/28 ⁶	1,725,000	1,774,956	Tenet Healthcare Corp. 7.50% due 04/01/25 ⁶	75,000	80,975
DaVita, Inc. 4.63% due 06/01/30 ⁶	10,250,000	10,425,787	Total Consumer, Non-cyclical		<u>259,807,356</u>
3.75% due 02/15/31 ⁶	800,000	766,560	INDUSTRIAL - 4.9%		
Prime Security Services Borrower LLC / Prime Finance, Inc. 3.38% due 08/31/27 ⁶	11,200,000	10,864,000	Boeing Co. 4.88% due 05/01/25	50,000,000	55,652,710
Constellation Brands, Inc. 2.88% due 05/01/30	10,500,000	10,721,200	2.20% due 02/04/26	10,450,000	10,413,213
Centene Corp. 2.50% due 03/01/31	5,050,000	4,810,125	Siemens Financieringsmaatschappij N.V. 0.80% (3 Month USD LIBOR + 0.61%) due 03/16/22 ^{5,6}	20,410,000	20,529,360
5.38% due 06/01/26 ⁶	3,000,000	3,137,100	Berry Global, Inc. 1.57% due 01/15/26 ⁶	11,750,000	11,568,345
3.00% due 10/15/30	2,500,000	2,495,850	4.88% due 07/15/26 ⁶	5,165,000	5,465,371
Altria Group, Inc. 2.35% due 05/06/25	8,000,000	8,290,031	FedEx Corp. 3.80% due 05/15/25	9,100,000	9,998,283
Anheuser-Busch InBev Worldwide, Inc. 3.50% due 06/01/30	6,550,000	7,077,560	4.25% due 05/15/30	4,350,000	4,936,118
Spectrum Brands, Inc. 5.75% due 07/15/25	6,780,000	6,991,875	CNH Industrial Capital LLC 1.95% due 07/02/23	9,600,000	9,857,582
McCormick & Company, Inc. 2.50% due 04/15/30	7,000,000	6,977,138	1.88% due 01/15/26	4,960,000	5,018,789
BAT Capital Corp. 4.70% due 04/02/27	4,220,000	4,747,864	Ryder System, Inc. 3.35% due 09/01/25	10,600,000	11,443,581
3.56% due 08/15/27	2,000,000	2,125,322	3.75% due 06/09/23	1,350,000	1,438,733
Jaguar Holding Company II / PPD Development, LP 4.63% due 06/15/25 ⁶	6,400,000	6,656,000	Graphic Packaging International LLC 1.51% due 04/15/26 ⁶	6,500,000	6,451,882
Kraft Heinz Foods Co. 4.25% due 03/01/31	5,700,000	6,277,332	0.82% due 04/15/24 ⁶	6,250,000	6,231,509
Zimmer Biomet Holdings, Inc. 3.55% due 03/20/30	5,350,000	5,715,872	Silgan Holdings, Inc. 1.40% due 04/01/26 ⁶	12,600,000	12,332,250
3.05% due 01/15/26	400,000	427,079	Teledyne Technologies, Inc. 2.25% due 04/01/28	12,000,000	11,933,076
Alcon Finance Corp. 2.60% due 05/27/30 ⁶	5,910,000	5,922,142	Vontier Corp. 1.80% due 04/01/26 ⁶	7,050,000	7,013,199
US Foods, Inc. 6.25% due 04/15/25 ⁶	3,750,000	4,020,000	2.40% due 04/01/28 ⁶	3,900,000	3,831,711
4.75% due 02/15/29 ⁶	1,700,000	1,700,000	Standard Industries, Inc. 5.00% due 02/15/27 ⁶	7,010,000	7,307,925
Element Fleet Management Corp. 1.60% due 04/06/24 ⁶	5,050,000	5,044,092	4.75% due 01/15/28 ⁶	2,671,000	2,768,759
Royalty Pharma plc 1.75% due 09/02/27 ⁶	5,150,000	4,998,206	BAE Systems plc 3.40% due 04/15/30 ⁶	6,950,000	7,372,147
Thermo Fisher Scientific, Inc. 4.13% due 03/25/25	4,200,000	4,662,240	Owens Corning 3.88% due 06/01/30	5,910,000	6,440,094
ADT Security Corp. 3.50% due 07/15/22	3,096,000	3,142,440	GATX Corp. 3.85% due 03/30/27	2,900,000	3,193,231
			4.00% due 06/30/30	2,550,000	2,806,410
			3.50% due 03/15/28	200,000	215,959

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IDEX Corp. 3.00% due 05/01/30	4,100,000	\$ 4,223,131	AT&T, Inc. 2.30% due 06/01/27	9,000,000	\$ 9,193,119
Penske Truck Leasing Company LP / PTL Finance Corp. 4.45% due 01/29/26 ⁶	2,475,000	2,771,156	Netflix, Inc. 5.50% due 02/15/22	8,400,000	8,736,000
4.20% due 04/01/27 ⁶	500,000	559,298	Altice France S.A. 7.38% due 05/01/26 ⁶	5,385,000	5,600,400
Textron, Inc. 2.45% due 03/15/31	3,250,000	3,144,884	Videotron Ltd. 5.00% due 07/15/22	5,350,000	5,564,000
Hardwood Funding LLC 2.37% due 06/07/28 ^{†††}	3,000,000	2,928,945	Charter Communications Operating LLC / Charter Communications Operating Capital 2.80% due 04/01/31	3,250,000	3,213,254
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc 4.00% due 09/01/29 ⁶	2,500,000	2,493,750	Booking Holdings, Inc. 4.50% due 04/13/27	2,500,000	2,899,360
Howmet Aerospace, Inc. 6.88% due 05/01/25	1,900,000	2,201,625	Fox Corp. 3.05% due 04/07/25	1,360,000	1,446,000
Xylem, Inc. 1.95% due 01/30/28	2,050,000	2,045,056	3.50% due 04/08/30	1,080,000	1,148,236
National Basketball Association 2.51% due 12/16/24 ^{†††}	1,900,000	1,943,652	Virgin Media Vendor Financing Notes IV DAC 5.00% due 07/15/28 ⁶	1,850,000	1,884,465
PGT Innovations, Inc. 6.75% due 08/01/26 ⁶	200,000	212,500	Thomson Reuters Corp. 3.35% due 05/15/26	1,550,000	1,674,293
EnerSys 5.00% due 04/30/23 ⁶	175,000	183,313	CSC Holdings LLC 5.50% due 05/15/26 ⁶	550,000	567,050
Amsted Industries, Inc. 4.63% due 05/15/30 ⁶	100,000	101,250	AMC Networks, Inc. 4.75% due 08/01/25	500,000	512,912
Total Industrial		<u>247,028,797</u>	Sprint Spectrum Co. LLC / Sprint Spectrum Co. II LLC / Sprint Spectrum Co. III LLC 3.36% due 09/20/21 ⁶	203,750	205,278
COMMUNICATIONS - 3.6%			CCO Holdings LLC / CCO Holdings Capital Corp. 5.75% due 02/15/26 ⁶	85,000	87,699
ViacomCBS, Inc. 4.95% due 01/15/31	13,560,000	16,028,629	Match Group Holdings II LLC 4.63% due 06/01/28 ⁶	75,000	76,632
4.75% due 05/15/25	6,860,000	7,755,522	Total Communications		<u>182,604,183</u>
4.20% due 05/19/32	4,100,000	4,595,741	TECHNOLOGY - 3.0%		
Verizon Communications, Inc. 2.10% due 03/22/28	22,600,000	22,717,266	HCL America, Inc. 1.38% due 03/10/26 ⁶	38,700,000	37,985,783
3.00% due 03/22/27	2,100,000	2,244,867	Microchip Technology, Inc. 2.67% due 09/01/23 ⁶	17,800,000	18,536,644
NTT Finance Corp. 1.59% due 04/03/28 ⁶	24,000,000	23,413,073	NetApp, Inc. 2.38% due 06/22/27	17,800,000	18,172,952
Level 3 Financing, Inc. 3.63% due 01/15/29 ⁶	5,400,000	5,231,250	Infor, Inc. 1.75% due 07/15/25 ⁶	13,800,000	13,918,232
5.25% due 03/15/26	3,991,000	4,110,730	1.45% due 07/15/23 ⁶	1,100,000	1,113,608
4.25% due 07/01/28 ⁶	2,775,000	2,806,385	Oracle Corp. 2.30% due 03/25/28	12,400,000	12,537,741
3.75% due 07/15/29 ⁶	2,150,000	2,104,097	Fidelity National Information Services, Inc. 1.65% due 03/01/28	11,000,000	10,736,118
Walt Disney Co. 2.65% due 01/13/31 ⁷	12,720,000	12,932,382	CDK Global, Inc. 5.88% due 06/15/26	7,635,000	7,883,137
T-Mobile USA, Inc. 3.50% due 04/15/25 ⁶	5,000,000	5,397,050	Citrix Systems, Inc. 1.25% due 03/01/26	7,250,000	7,124,050
2.63% due 04/15/26	3,200,000	3,256,000	MSCI, Inc. 3.88% due 02/15/31 ⁶	6,796,000	6,944,153
2.25% due 02/15/26	3,150,000	3,172,649	Broadcom, Inc. 4.15% due 11/15/30	5,790,000	6,256,117
3.88% due 04/15/30 ⁶	540,000	588,454			
Sirius XM Radio, Inc. 4.63% due 07/15/24 ⁶	6,620,000	6,819,262			
3.88% due 08/01/22 ⁶	3,527,000	3,540,226			
5.38% due 07/15/26 ⁶	1,900,000	1,961,750			
5.50% due 07/01/29 ⁶	75,000	81,094			
Ziggo BV 4.88% due 01/15/30 ⁶	10,800,000	11,039,058			

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NCR Corp. 5.13% due 04/15/29 ⁶	2,850,000	\$ 2,882,291	Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
Qorvo, Inc. 4.38% due 10/15/29	1,380,000	1,473,164	5.88% due 03/01/27	1,800,000	\$ 1,872,000
Twilio, Inc. 3.63% due 03/15/29	2,600,000	2,632,058	5.75% due 03/01/25	200,000	203,250
Leidos, Inc. 3.63% due 05/15/25 ⁶	1,950,000	2,115,746	5.50% due 06/01/24	75,000	76,151
CDW LLC / CDW Finance Corp. 3.25% due 02/15/29	810,000	799,875	WGM Acquisition Corp. 3.63% due 10/15/26 ^{†††}	EUR 1,000,000	1,207,352
Entegris, Inc. 4.38% due 04/15/28 ⁶	100,000	103,115	3.88% due 07/15/30 ⁶	500,000	504,823
Total Technology		<u>152,390,652</u>	1011778 BC ULC / New Red Finance, Inc. 5.75% due 04/15/25 ⁶	700,000	743,750
CONSUMER, CYCLICAL - 3.0%			Performance Food Group, Inc. 6.88% due 05/01/25 ⁶	375,000	400,313
Marriott International, Inc. 4.63% due 06/15/30	7,320,000	8,183,442	5.50% due 06/01/24 ⁶	75,000	75,281
5.75% due 05/01/25	6,610,000	7,582,277	Total Consumer, Cyclical		<u>149,748,196</u>
2.13% due 10/03/22	2,345,000	2,379,315	BASIC MATERIALS - 1.7%		
Walgreens Boots Alliance, Inc. 3.20% due 04/15/30	13,950,000	14,476,572	Anglo American Capital plc 2.25% due 03/17/28 ⁶	14,000,000	13,814,316
Delta Air Lines, Inc. 7.00% due 05/01/25 ⁶	12,550,000	14,452,039	2.63% due 09/10/30 ⁶	9,370,000	9,177,636
Starbucks Corp. 2.55% due 11/15/30	13,300,000	13,316,535	4.00% due 09/11/27 ⁶	750,000	826,141
Hanesbrands, Inc. 5.38% due 05/15/25 ⁶	11,633,000	12,309,168	5.38% due 04/01/25 ⁶	600,000	683,339
VF Corp. 2.80% due 04/23/27	11,650,000	12,257,984	Newcrest Finance Pty Ltd. 3.25% due 05/13/30 ⁶	14,960,000	15,643,027
Hyatt Hotels Corp. 5.38% due 04/23/25	5,180,000	5,806,510	Valvoline, Inc. 3.63% due 06/15/31 ⁶	10,761,000	10,411,268
5.75% due 04/23/30	4,320,000	5,042,660	4.25% due 02/15/30 ⁶	125,000	127,500
Delta Air Lines Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 ⁶	10,000,000	10,648,567	Carpenter Technology Corp. 4.45% due 03/01/23	8,405,000	8,709,525
Choice Hotels International, Inc. 3.70% due 01/15/31	7,350,000	7,728,084	6.38% due 07/15/28	1,295,000	1,391,710
Hilton Domestic Operating Company, Inc. 3.63% due 02/15/32 ⁶	5,000,000	4,853,000	Kaiser Aluminum Corp. 4.63% due 03/01/28 ⁶	9,643,000	9,870,093
5.38% due 05/01/25 ⁶	1,450,000	1,528,300	Arconic Corp. 6.00% due 05/15/25 ⁶	7,811,000	8,418,579
Lowe's Companies, Inc. 4.50% due 04/15/30	5,400,000	6,224,780	Nucor Corp. 2.00% due 06/01/25	5,000,000	5,127,553
American Airlines Class AA Pass Through Trust 3.35% due 10/15/29	3,026,430	3,054,846	Steel Dynamics, Inc. 2.40% due 06/15/25	1,050,000	1,093,948
3.00% due 10/15/28	1,849,177	1,863,243	Minerals Technologies, Inc. 5.00% due 07/01/28 ⁶	150,000	154,687
BorgWarner, Inc. 2.65% due 07/01/27	4,610,000	4,784,153	Novelis Corp. 5.88% due 09/30/26 ⁶	50,000	52,340
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 ⁶	3,350,000	3,668,250	Total Basic Materials		<u>85,501,662</u>
Aramark Services, Inc. 6.38% due 05/01/25 ⁶	1,900,000	2,014,000	ENERGY - 1.1%		
5.00% due 02/01/28 ⁶	275,000	285,381	Galaxy Pipeline Assets Bidco Ltd. 2.16% due 03/31/34 ⁶	20,000,000	19,374,971
Dollar General Corp. 3.50% due 04/03/30	2,050,000	2,206,170	Sabine Pass Liquefaction LLC 4.50% due 05/15/30	8,330,000	9,341,808
			5.63% due 03/01/25	500,000	571,525
			BP Capital Markets plc 4.88% ^{3,4}	7,500,000	8,034,375
			Valero Energy Corp. 2.15% due 09/15/27	3,100,000	3,035,723
			2.85% due 04/15/25	1,750,000	1,828,552
			2.70% due 04/15/23	500,000	519,190

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Occidental Petroleum Corp. 5.50% due 12/01/25	5,000,000	\$ 5,277,450	2020-FL3, 1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/15/37 ^{5,6}	4,500,000	\$ 4,524,802
Equinor ASA 1.75% due 01/22/26 ⁷	3,500,000	3,580,452	2020-FL3, 2.26% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 03/15/37 ^{5,6}	2,000,000	2,015,611
Magellan Midstream Partners, LP 3.25% due 06/01/30	2,120,000	2,217,907	2020-FL2, 1.51% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 02/16/37 ^{5,6}	2,000,000	1,998,693
NuStar Logistics, LP 4.75% due 02/01/22	1,186,000	1,202,307	Palmer Square Loan Funding Ltd. 2021-1A, 1.06% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 04/20/29 ^{5,6}	21,000,000	21,021,006
Cheniere Corpus Christi Holdings LLC 7.00% due 06/30/24	550,000	633,019	2018-4A, 1.09% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{5,6}	14,939,149	14,942,987
Parkland Corp. 5.88% due 07/15/27 ⁶	500,000	533,125	2019-3A, 1.03% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 ^{5,6}	4,123,202	4,123,548
Crestwood Midstream Partners Limited Partnership / Crestwood Midstream Finance Corp. 6.25% due 04/01/23	100,000	100,020	2021-2A, due 05/20/29 ^{5,6}	4,000,000	3,999,200
Total Energy		<u>56,250,424</u>	2018-4A, 1.64% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{5,6}	3,500,000	3,503,061
UTILITIES - 0.8%			CHCP Ltd. 2021-FL1, 1.16% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/15/38 ^{5,6}	34,750,000	34,760,362
Alexander Funding Trust 1.84% due 11/15/23 ⁶	19,050,000	19,340,701	LCM XXIV Ltd. 2021-24A, 1.17% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.98%) due 03/20/30 ^{5,6}	31,250,000	31,205,381
Entergy Corp. 1.90% due 06/15/28	9,100,000	8,880,559	Carlyle Global Market Strategies CLO Ltd. 2018-2A, 0.99% (3 Month USD LIBOR + 0.78%, Rate Floor: 0.00%) due 04/27/27 ^{5,6}	25,776,914	25,764,093
Southern Co. 1.75% due 03/15/28	5,000,000	4,854,372	2018-4A, 1.24% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 01/15/31 ^{5,6}	4,681,009	4,673,365
AES Corp. 3.30% due 07/15/25 ⁶	4,250,000	4,508,655	Golub Capital Partners CLO Ltd. 2018-36A, 1.50% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{5,6}	27,500,000	27,330,526
Clearway Energy Operating LLC 4.75% due 03/15/28 ⁶	225,000	234,088	LoanCore Issuer Ltd. 2019-CRE2, 1.61% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{5,6}	8,550,000	8,541,465
Total Utilities		<u>37,818,375</u>	2021-CRE4, 1.36% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 07/15/35 ^{5,6}	7,500,000	7,486,409
Total Corporate Bonds		<u>1,845,391,233</u>	2018-CRE1, 1.24% (1 Month USD LIBOR + 1.13%, Rate Floor: 1.13%) due 05/15/28 ^{5,6}	6,416,534	6,416,575
ASSET-BACKED SECURITIES^{††} - 31.5%			2018-CRE1, 1.61% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{5,6}	3,500,000	3,496,592
COLLATERALIZED LOAN OBLIGATIONS - 19.0%					
Shackleton CLO Ltd. 2017-8A, 1.14% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{5,6}	65,071,915	65,065,779			
2018-6RA, 1.24% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28 ^{5,6}	36,313,927	36,298,516			
Diamond CLO Ltd. 2021-1A, 1.40% (3 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 04/25/29 ^{5,6}	43,750,000	43,741,250			
2018-1A, 1.72% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{5,6}	6,000,000	5,987,754			
BXMT Ltd. 2020-FL2, 1.01% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/37 ^{5,6}	25,122,000	25,117,671			
2020-FL2, 1.26% (1 Month USD LIBOR + 1.15%, Rate Floor: 1.15%) due 02/16/37 ^{5,6}	14,310,000	14,318,778			

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
MP CLO VIII Ltd.			2021-1A, 2.34% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 04/20/32 ^{5,6}	2,250,000	\$ 2,250,000
2018-2A, 1.13% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 ^{5,6}	23,775,378	\$ 23,767,820	2021-1A, 2.09% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/32 ^{5,6}	300,000	300,000
Cerberus Loan Funding XXXI, LP			Woodmont Trust		
2021-1A, 1.69% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{5,6}	13,500,000	13,500,000	2020-7A, 2.05% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{5,6}	16,250,000	16,231,314
2021-1A, 2.09% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/15/32 ^{5,6}	9,500,000	9,500,000	GPMT Ltd.		
HERA Commercial Mortgage Ltd.			2019-FL2, 1.41% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 ^{5,6}	16,100,000	16,123,691
2021-FL1, 1.18% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/18/38 ^{5,6}	22,750,000	22,758,991	ABPCI Direct Lending Fund IX LLC		
Madison Park Funding XLVIII Ltd.			2020-9A, 2.19% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 11/18/31 ^{5,6}	15,000,000	15,012,888
2021-48A, 1.59% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{5,6}	22,000,000	21,960,066	Venture XIV CLO Ltd.		
MidOcean Credit CLO VII			2020-14A, 1.22% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{5,6}	15,000,000	14,980,635
2020-7A, 1.28% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 ^{5,6}	20,500,000	20,475,892	610 Funding CLO 3 Ltd.		
GoldenTree Loan Management US CLO 1 Ltd.			2018-3A, 1.47% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/17/28 ^{5,6}	14,946,683	14,946,447
2020-1A, 1.17% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 04/20/29 ^{5,6}	12,000,000	11,999,783	Owl Rock CLO IV Ltd.		
2021-9A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/20/33 ^{5,6}	7,000,000	6,973,339	2020-4A, 2.80% (3 Month USD LIBOR + 2.62%, Rate Floor: 2.62%) due 05/20/29 ^{5,6}	14,250,000	14,290,319
2021-9A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{5,6}	1,000,000	995,998	AMMC CLO XI Ltd.		
Dryden 33 Senior Loan Fund			2020-11A, 1.83% due 04/30/31 ⁶	14,300,000	14,276,742
2020-33A, 1.24% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 04/15/29 ^{5,6}	10,750,000	10,738,695	Fortress Credit Opportunities XI CLO Ltd.		
2020-33A, 1.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/29 ^{5,6}	8,250,000	8,209,144	2018-11A, 1.54% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{5,6}	13,450,000	13,324,826
Marathon CLO V Ltd.			Parliament Funding II Ltd.		
2017-5A, 1.05% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{5,6}	18,813,612	18,795,391	2020-1A, 2.67% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 08/12/30 ^{5,6}	12,500,000	12,511,173
Cerberus Loan Funding XXXII, LP			Halcyon Loan Advisors Funding Ltd.		
2021-2A, due 04/22/33 ^{5,6}	18,250,000	18,246,350	2017-3A, 1.12% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{5,6}	10,223,872	10,226,153
Cerberus Loan Funding XXX, LP			2012-1A, 3.19% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{5,6}	30,210	30,238
2020-3A, 2.08% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{5,6}	18,000,000	17,980,151	Neuberger Berman CLO XVI-S Ltd.		
ABPCI Direct Lending Fund CLO I LLC			2021-16SA, 1.60% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{5,6}	10,200,000	10,197,960
2021-1A, 1.79% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{5,6}	15,250,000	15,250,000	Allegro CLO IX Ltd.		
			2018-3A, 1.39% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{5,6}	10,000,000	10,029,249

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Recette CLO Ltd.			ACRE Commercial Mortgage Ltd.		
2021-1A, 1.51% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/20/34 ^{5,6}	10,000,000	\$ 10,000,000	2021-FL4, 1.21% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 12/18/37 ^{5,6}	4,500,000	\$ 4,501,545
KREF Funding V LLC			VOYA CLO		
1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{†††.5}	10,000,000	9,924,432	2021-2A, due 06/07/30 ^{5,6}	4,500,000	4,499,100
0.15% due 06/25/26 ^{†††.11}	27,272,727	13,364	FDI II Ltd.		
BSPRT Issuer Ltd.			2016-2A, 4.29% due 05/12/31 ⁶	4,000,000	4,033,858
2021-FL6, 2.15% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 03/15/36 ^{5,6}	5,000,000	4,992,860	Magnetite XXIX Ltd.		
2018-FL4, 1.16% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 09/15/35 ^{5,6}	2,930,978	2,930,977	2021-29A, 1.50% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/15/34 ^{5,6}	4,000,000	4,000,000
2018-FL3, 1.16% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28 ^{5,6}	1,158,965	1,158,965	Avery Point VI CLO Ltd.		
Westcott Park CLO Ltd.			2021-6A, 1.51% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 08/05/27 ^{5,6}	4,000,000	3,995,764
2019-1A, 1.43% (3 Month USD LIBOR + 1.21%, Rate Floor: 0.00%) due 07/20/28 ^{5,6}	8,750,000	8,750,903	Neuberger Berman Loan Advisers CLO 32 Ltd.		
NXT Capital CLO LLC			2021-32A, 1.59% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/20/32 ^{5,6}	4,000,000	3,986,243
2017-1A, 1.92% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{5,6}	7,700,000	7,712,442	Flagship CLO VIII Ltd.		
KREF Ltd.			2018-8A, 1.07% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 01/16/26 ^{5,6}	3,774,150	3,773,846
2018-FL1, 1.21% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 06/15/36 ^{5,6}	7,458,525	7,459,523	Telos CLO Ltd.		
NewStar Fairfield Fund CLO Ltd.			2017-6A, 1.49% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27 ^{5,6}	3,763,681	3,763,797
2018-2A, 1.49% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{5,6}	6,529,571	6,463,636	NewStar Clarendon Fund CLO LLC		
Wind River CLO Ltd.			2019-1A, 1.52% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 ^{5,6}	3,321,184	3,318,846
2017-2A, 1.11% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 ^{5,6}	6,211,905	6,206,470	AMMC CLO XIV Ltd.		
Neuberger Berman Loan Advisers CLO 40 Ltd.			2021-14A, 1.62% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{5,6}	3,250,000	3,246,024
2021-40A, 1.59% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/16/33 ^{5,6}	6,000,000	5,977,318	STWD Ltd.		
CIFC Funding Ltd.			2019-FL1, 2.06% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 07/15/38 ^{5,6}	3,200,000	3,203,303
2021-4A, 1.36% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/34 ^{5,6}	5,000,000	5,001,028	Marathon CLO VII Ltd.		
Owl Rock CLO II Ltd.			2017-7A, 1.87% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{5,6}	3,000,000	2,998,553
2021-2A, due 04/20/33 ^{5,6}	5,000,000	4,998,750	Newstar Commercial Loan Funding LLC		
Mountain View CLO Ltd.			2017-1A, 2.69% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 ^{5,6}	3,000,000	2,997,522
2018-1A, 1.04% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{5,6}	4,643,666	4,639,376	Grand Avenue CRE Ltd.		
PFP Ltd.			2020-FL2, 2.56% (1 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 03/15/35 ^{5,6}	2,959,591	2,978,565
2021-7, 1.50% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/14/38 ^{5,6}	4,600,000	4,593,536	Fortress Credit Opportunities IX CLO Ltd.		
			2017-9A, 1.74% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{5,6}	2,982,000	2,974,409

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
CLI Funding VI LLC			CARS-DB4, LP		
2020-3A, 2.07% due 10/18/45 ⁶	17,939,167	\$ 17,940,072	2020-1A, 3.19% due 02/15/50 ⁶	3,995,833	\$ 4,099,551
2020-1A, 2.08% due 09/18/45 ⁶	1,880,000	1,873,765	2020-1A, 3.25% due 02/15/50 ⁶	923,995	939,602
CLI Funding VIII LLC			Capital Automotive REIT		
2021-1A, 1.64% due 02/18/46 ⁶	18,750,000	18,310,699	2020-1A, 3.48% due 02/15/50 ⁶	1,997,917	2,042,739
TIF Funding II LLC			2014-1A, 3.66% due 10/15/44 ⁶	919,388	920,645
2021-1A, 1.65% due 02/20/46 ⁶	18,063,625	17,392,587	Total Net Lease		<u>81,042,558</u>
Textainer Marine Containers VII Ltd.			INFRASTRUCTURE - 1.3%		
2021-1A, 1.68% due 02/20/46 ⁶	11,224,223	10,890,170	VB-S1 Issuer LLC		
2020-1A, 2.73% due 08/21/45 ⁶	5,447,409	5,542,778	2020-1A, 3.03% due 06/15/50 ⁶	31,500,000	32,964,687
Textainer Marine Containers VIII Ltd.			SBA Tower Trust		
2020-2A, 2.10% due 09/20/45 ⁶	4,766,060	4,775,213	2.33% due 01/15/28 ⁶	24,000,000	24,376,323
CAL Funding IV Ltd.			Secured Tenant Site Contract		
2020-1A, 2.22% due 09/25/45 ⁶	3,590,625	<u>3,595,845</u>	Revenue Notes Series		
Total Transport-Container		<u>119,824,958</u>	2018-1A, 3.97% due 06/15/48 ⁶	7,126,311	<u>7,285,516</u>
TRANSPORT-AIRCRAFT - 1.7%			Total Infrastructure		<u>64,626,526</u>
AASET US Ltd.			WHOLE BUSINESS - 1.1%		
2018-2A, 4.45% due 11/18/38 ⁶	16,944,670	17,081,364	Applebee's Funding LLC / IHOP Funding LLC		
Castlelake Aircraft Securitization Trust			2019-1A, 4.19% due 06/07/49 ⁶	25,517,770	26,204,198
2018-1, 4.13% due 06/15/43 ⁶	8,479,382	8,496,446	ServiceMaster Funding LLC		
2017-1, 3.97% due 07/15/42	3,331,033	3,333,168	2020-1, 2.84% due 01/30/51 ⁶	9,250,000	9,446,748
Sapphire Aviation Finance I Ltd.			Arbys Funding LLC		
2018-1A, 4.25% due 03/15/40 ⁶	10,926,166	10,870,812	2020-1A, 3.24% due 07/30/50 ⁶	7,213,750	7,355,067
KDAC Aviation Finance Ltd.			SERVPRO Master Issuer LLC		
2017-1A, 4.21% due 12/15/42 ⁶	9,422,015	9,116,911	2021-1A, 2.39% due 04/25/51 ⁶	6,000,000	5,945,436
MAPS Ltd.			Domino's Pizza Master Issuer LLC		
2018-1A, 4.21% due 05/15/43 ⁶	8,143,800	8,220,353	2017-1A, 1.47% (3 Month USD		
Castlelake Aircraft Structured Trust			LIBOR + 1.25%, Rate Floor:		
2021-1A, 3.47% due 01/15/46 ⁶	7,249,089	7,360,727	0.00%) due 07/25/47 ^{5,6}	5,092,500	5,092,194
Sapphire Aviation Finance II Ltd.			Wendy's Funding LLC		
2020-1A, 3.23% due 03/15/40 ⁶	7,325,252	7,267,374	2018-1A, 3.57% due 03/15/48 ⁶	1,629,270	<u>1,674,743</u>
Falcon Aerospace Ltd.			Total Whole Business		<u>55,718,386</u>
2019-1, 3.60% due 09/15/39 ⁶	2,915,266	2,938,214	COLLATERALIZED DEBT OBLIGATIONS - 0.7%		
2017-1, 4.58% due 02/15/42 ⁶	1,627,304	1,643,093	Anchorage Credit Funding 4 Ltd.		
AASET Trust			2021-4A, 2.72% due 04/27/39 ⁶	24,650,000	24,465,788
2017-1A, 3.97% due 05/16/42 ⁶	3,669,359	3,676,403	Anchorage Credit Funding 3 Ltd.		
AIM Aviation Finance Ltd.			2021-3A, 2.87% due 01/28/39 ⁶	9,750,000	9,693,486
2015-1A, 4.21% due 02/15/40 ⁶	4,614,895	3,659,645	Putnam Structured Product Funding Ltd.		
Raspro Trust			2003-1A, 1.18% (1 Month USD		
2005-1A, 1.15% (3 Month USD			LIBOR + 1.00%, Rate Floor:		
LIBOR + 0.93%, Rate Floor:			0.00%) due 10/15/38 ^{5,9}	116,958	<u>116,398</u>
0.93%) due 03/23/24 ^{5,6}	2,743,838	<u>2,722,329</u>	Total Collateralized Debt Obligations		<u>34,275,672</u>
Total Transport-Aircraft		<u>86,386,839</u>	INSURANCE - 0.0%		
NET LEASE - 1.6%			Chesterfield Financial Holdings LLC		
Oak Street Investment Grade			2014-1A, 4.50% due 12/15/34 ⁶	297,000	<u>304,602</u>
Net Lease Fund Series			TRANSPORT-RAIL - 0.0%		
2020-1A, 1.85% due 11/20/50 ⁶	40,513,120	40,665,984	TRIP Rail Master Funding LLC		
Capital Automotive LLC			2017-1A, 2.71% due 08/15/47 ⁶	118,378	<u>118,454</u>
2017-1A, 3.87% due 04/15/47 ⁶	15,497,675	15,523,094	Total Asset-Backed Securities		<u>1,579,114,114</u>
STORE Master Funding I LLC			(Cost \$1,577,880,538)		
2015-1A, 4.17% due 04/20/45 ⁶	10,383,462	10,771,219			
CF Hippolyta LLC					
2021-1A, 1.98% due 03/15/61 ⁶	6,100,000	6,079,724			

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 14.9%			BRAVO Residential Funding Trust		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 12.3%			2019-NQM1, 2.67% (WAC) due 07/25/59 ^{5,6}		
CSMC Trust			2021-HE1, 0.97% (30 Day Average		
2021-RPL1, 1.67% (WAC) due 09/27/60 ^{5,6}	43,479,804	\$ 43,372,709	U.S. Secured Overnight		
2020-RPL5, 3.02% (WAC) due 08/25/60 ^{5,6}	18,664,192	18,970,100	Financing Rate + 0.95%, Rate		
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{5,6}	10,194,234	10,809,290	Floor: 0.00% due 01/25/70 ^{5,6}		
2020-NQM1, 1.41% due 05/25/65 ^{6,10}	7,469,319	7,476,704	2021-HE1, 0.87% (30 Day Average		
NRZ Advance Receivables Trust			U.S. Secured Overnight		
2020-T2, 1.48% due 09/15/53 ⁶	28,950,000	29,008,644	Financing Rate + 0.85%, Rate		
2020-T3, 1.32% due 10/15/52 ⁶	20,750,000	20,812,937	Floor: 0.00% due 01/25/70 ^{5,6}		
CIM Trust			2019-NQM2, 2.75% (WAC) due 11/25/59 ^{5,6}		
2018-R4, 4.07% (WAC) due 12/26/57 ^{5,6}	20,551,885	20,633,731	Home Equity Loan Trust		
2018-R2, 3.69% (WAC) due 08/25/57 ^{5,6}	19,365,633	19,399,002	2007-FRE1, 0.30% (1 Month		
Towd Point Mortgage Trust			USD LIBOR + 0.19%, Rate		
2017-6, 2.75% (WAC) due 10/25/57 ^{5,6}	17,487,816	17,981,859	Floor: 0.19% due 04/25/37 ⁵		
2018-2, 3.25% (WAC) due 03/25/58 ^{5,6}	8,990,634	9,373,786	Cascade Funding Mortgage Trust		
2017-5, 0.71% (1 Month USD			2018-RM2, 4.00% (WAC) due 10/25/68 ^{5,9}		
LIBOR + 0.60%, Rate Floor:			2019-RM3, 2.80% (WAC) due 06/25/69 ^{5,9}		
0.00% due 02/25/57 ^{5,6}	7,714,154	7,714,153	Structured Asset Securities		
2018-1, 3.00% (WAC) due 01/25/58 ^{5,6}	1,330,183	1,369,814	Corporation Mortgage Loan Trust		
Ocwen Master Advance Receivables Trust			2008-BC4, 0.74% (1 Month		
2020-T1, 1.28% due 08/15/52 ⁶	33,150,000	33,229,109	USD LIBOR + 0.63%, Rate		
Verus Securitization Trust			Floor: 0.63% due 11/25/37 ⁵		
2020-5, 1.58% due 05/25/65 ^{6,10}	14,190,022	14,219,639	2006-BC4, 0.28% (1 Month		
2019-4, 2.64% due 11/25/59 ^{6,10}	9,194,435	9,357,529	USD LIBOR + 0.17%, Rate		
2020-1, 2.42% due 01/25/60 ^{6,10}	5,226,582	5,282,353	Floor: 0.17% due 12/25/36 ⁵		
New Residential Advance Receivables			2007-BC1, 0.24% (1 Month		
Trust Advance Receivables Backed			USD LIBOR + 0.13%, Rate		
2020-T1, 1.43% due 08/15/53 ⁶	15,750,000	15,784,050	Floor: 0.13% due 02/25/37 ⁵		
2020-APT1, 1.04% due 12/16/52 ^{†††6}	10,900,000	10,896,851	NovaStar Mortgage Funding Trust Series		
Soundview Home Loan Trust			2007-2, 0.31% (1 Month USD		
2006-OPT5, 0.25% (1 Month			LIBOR + 0.20%, Rate Cap/Floor:		
USD LIBOR + 0.14%, Rate			11.00%/0.20% due 09/25/37 ⁵		
Floor: 0.14% due 07/25/36 ⁵	16,383,335	16,027,843	Starwood Mortgage Residential Trust		
2005-OPT3, 0.81% (1 Month			2020-1, 2.28% (WAC) due 02/25/50 ^{5,6}		
USD LIBOR + 0.71%, Rate			2019-1, 2.94% (WAC) due 06/25/49 ^{5,6}		
Floor: 0.71% due 11/25/35 ⁵	3,901,777	3,892,480	Banc of America Funding Trust		
2006-1, 0.71% (1 Month USD LIBOR +			2015-R2, 0.37% (1 Month USD		
0.60%, Rate Floor: 0.60%) due 02/25/36 ⁵	3,456,119	3,438,494	LIBOR + 0.26%, Rate Floor:		
LSTAR Securities Investment Ltd.			0.26% due 04/29/37 ^{5,6}		
2021-1, 1.92% (1 Month USD			2015-R4, 0.29% (1 Month USD		
LIBOR + 1.80%, Rate Floor:			LIBOR + 0.17%, Rate Floor:		
1.80% due 02/01/26 ^{5,9}	13,612,861	13,649,561	0.17% due 01/27/35 ^{5,6}		
2021-2, 1.82% (1 Month USD			Alternative Loan Trust		
LIBOR + 1.70%, Rate Floor:			2007-OA7, 0.25% (1 Month		
1.70% due 03/02/26 ^{5,9}	8,500,000	8,494,122	USD LIBOR + 0.14%, Rate		
New Residential Mortgage Loan Trust			Floor: 0.14% due 05/25/47 ⁵		
2018-2A, 3.50% (WAC) due 02/25/58 ^{5,6}	10,994,119	11,474,741	2007-OH3, 0.40% (1 Month USD		
2018-1A, 4.00% (WAC) due 12/25/57 ^{5,6}	3,104,488	3,313,847	LIBOR + 0.29%, Rate Cap/Floor:		
2019-6A, 3.50% (WAC) due 09/25/59 ^{5,6}	2,309,329	2,433,874	10.00%/0.29% due 09/25/47 ⁵		
2017-5A, 1.61% (1 Month USD			Ameriquest Mortgage Securities		
LIBOR + 1.50%, Rate Floor:			Incorporated Asset-Backed Pass-		
1.50% due 06/25/57 ^{5,6}	1,099,749	1,117,767	Through Certificates Series		
FKRT			2005-R10, 0.75% (1 Month USD		
2020-C2A, 3.25% due 12/30/23 ^{†††9}	17,610,986	17,632,119	LIBOR + 0.65%, Rate Floor:		
			0.65% due 01/25/36 ⁵		

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
CIT Mortgage Loan Trust					
2007-1, 1.46% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{5,6}	7,623,043	\$ 7,662,759			
2007-1, 1.56% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37 ^{5,6}	378,777	380,759			
GS Mortgage-Backed Securities Trust					
2020-NQM1, 1.38% (WAC) due 09/27/60 ^{5,6}	7,590,212	7,616,037			
American Home Mortgage Investment Trust					
2006-3, 0.47% (1 Month USD LIBOR + 0.36%, Rate Cap/Floor: 10.50%/0.36%) due 12/25/46 ⁵	7,465,291	7,208,107			
Argent Securities Incorporated Asset- Backed Pass-Through Certificates Series					
2005-W2, 0.84% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 10/25/35 ⁵	7,008,233	6,999,399			
CFMT LLC					
2021-HB5, 1.37% (WAC) due 02/25/31 ^{5,6}	6,950,000	6,918,131			
Park Place Securities Incorporated Asset- Backed Pass-Through Certificates Series					
2005-WHQ3, 1.05% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 06/25/35 ⁵	6,355,834	6,395,364			
Homeward Opportunities Fund I Trust					
2019-3, 2.68% (WAC) due 11/25/59 ^{5,6}	3,541,677	3,584,824			
2019-2, 2.70% (WAC) due 09/25/59 ^{5,6}	2,682,996	2,698,605			
Bear Stearns Asset Backed Securities I Trust					
2006-HE9, 0.25% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 ⁵	6,438,018	6,245,520			
Morgan Stanley ABS Capital I Incorporated Trust					
2007-HE3, 0.36% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/36 ⁵	2,787,007	1,808,842			
2007-HE3, 0.26% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 ⁵	1,996,612	1,283,463			
2006-NC1, 0.68% (1 Month USD LIBOR + 0.57%, Rate Floor: 0.57%) due 12/25/35 ⁵	1,217,538	1,212,148			
2007-HE5, 0.29% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 ⁵	1,901,999	1,043,629			
Morgan Stanley Home Equity Loan Trust					
2006-2, 0.67% (1 Month USD LIBOR + 0.56%, Rate Floor: 0.56%) due 02/25/36 ⁵	5,051,520	5,009,029			
HarborView Mortgage Loan Trust					
2006-14, 0.26% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁵	2,795,810	2,622,367			
2006-12, 0.30% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁵	2,414,629	2,309,311			
First NLC Trust					
2005-4, 0.89% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 ⁵	4,560,506	\$ 4,504,557			
Residential Mortgage Loan Trust					
2020-1, 2.38% (WAC) due 02/25/24 ^{5,6}	4,356,652	4,407,812			
Countrywide Asset-Backed Certificates					
2006-6, 0.45% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 09/25/36 ⁵	3,243,094	3,223,255			
2006-5, 0.69% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 08/25/36 ⁵	977,653	969,057			
Citigroup Mortgage Loan Trust					
2019-1MC1, 2.72% (WAC) due 07/25/49 ^{5,6}	2,465,243	2,510,393			
2007-WFH2, 0.51% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/25/37 ⁵	1,669,432	1,662,351			
Structured Asset Investment Loan Trust					
2006-3, 0.26% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁵	3,349,179	3,286,848			
2005-2, 0.84% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 03/25/35 ⁵	325,156	324,126			
2005-1, 0.83% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.72%) due 02/25/35 ^{5,6}	94,794	94,911			
SPS Servicer Advance Receivables Trust					
2020-T2, 1.83% due 11/15/55 ⁶	3,750,000	3,678,107			
Nationstar Home Equity Loan Trust					
2007-B, 0.33% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁵	3,652,742	3,618,996			
Ellington Financial Mortgage Trust					
2020-2, 1.64% (WAC) due 10/25/65 ^{5,6}	3,614,826	3,605,514			
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG					
2006-HE1, 0.71% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 01/25/36 ⁵	3,350,000	3,285,837			
FBR Securitization Trust					
2005-2, 0.86% (1 Month USD LIBOR + 0.75%, Rate Cap/Floor: 14.00%/0.75%) due 09/25/35 ⁵	3,235,801	3,232,938			
Nationstar HECM Loan Trust					
2019-2A, 2.27% (WAC) due 11/25/29 ^{5,6}	3,078,906	3,084,522			
Finance of America HECM Buyout					
2021-HB1, 1.59% (WAC) due 02/25/31 ^{5,6}	2,850,000	2,839,018			
MFRA Trust					
2021-INV1, 1.26% (WAC) due 01/25/56 ^{5,6}	2,802,911	2,794,114			
JP Morgan Mortgage Acquisition Trust					
2006-HE2, 0.25% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁵	2,719,843	2,700,857			
Credit-Based Asset Servicing and Securitization LLC					
2006-CB2, 0.49% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 ⁵	2,598,270	2,535,567			

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
CSMC Series					
2015-12R, 0.63% (WAC) due 11/30/37 ^{5,6}	2,043,918	\$ 2,038,955	2017-C42, 0.88% (WAC) due 12/15/50 ^{5,11}	14,758,738	\$ 714,444
2014-2R, 0.33% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46 ^{5,6}	144,562	142,190	2015-LC22, 0.77% (WAC) due 09/15/58 ^{5,11}	21,070,137	591,761
GSAA Home Equity Trust			2017-RB1, 1.24% (WAC) due 03/15/50 ^{5,11}	9,671,009	571,836
2006-3, 0.71% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ⁵	2,969,914	2,012,428	2016-NXS5, 1.44% (WAC) due 01/15/59 ^{5,11}	5,352,149	295,983
ACE Securities Corporation Home Equity Loan Trust Series			KKR Industrial Portfolio Trust		
2005-HE2, 1.13% (1 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 04/25/35 ⁵	1,992,230	1,989,691	2021-KDIP, 1.11% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 12/15/37 ^{5,6}	3,550,000	3,545,746
Deephaven Residential Mortgage Trust			JPMDB Commercial Mortgage Securities Trust		
2019-3A, 2.96% (WAC) due 07/25/59 ^{5,6}	1,876,448	1,889,912	2016-C4, 0.79% (WAC) due 12/15/49 ^{5,11}	38,597,359	1,415,778
Morgan Stanley Capital I Incorporated Trust			2018-C8, 0.64% (WAC) due 06/15/51 ^{5,11}	42,293,174	1,346,750
2006-HE1, 0.69% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 ⁵	1,194,172	1,174,338	2016-C2, 1.57% (WAC) due 06/15/49 ^{5,11}	7,566,095	421,366
First Franklin Mortgage Loan Trust			2017-C5, 0.95% (WAC) due 03/15/50 ^{5,11}	3,394,862	149,494
2004-FF10, 1.38% (1 Month USD LIBOR + 1.28%, Rate Floor: 1.28%) due 07/25/34 ⁵	814,515	817,701	COMM Mortgage Trust		
Nomura Resecuritization Trust			2015-CR24, 0.76% (WAC) due 08/10/48 ^{5,11}	61,944,084	1,731,052
2015-4R, 1.81% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{5,6}	783,469	779,714	2018-COR3, 0.44% (WAC) due 05/10/51 ^{5,11}	35,445,860	993,055
GE-WMC Asset-Backed Pass- Through Certificates Series			Banc of America Commercial Mortgage Trust		
2005-2, 0.61% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 12/25/35 ⁵	425,286	424,765	2017-BNK3, 1.10% (WAC) due 02/15/50 ^{5,11}	32,807,124	1,573,873
UCFC Manufactured Housing Contract			2016-UB10, 1.87% (WAC) due 07/15/49 ^{5,11}	16,963,348	1,109,213
1997-2, 7.38% due 10/15/28	203,529	207,509	JP Morgan Chase Commercial Mortgage Securities Trust		
Encore Credit Receivables Trust			2016-JP2, 1.79% (WAC) due 08/15/49 ^{5,11}	35,656,915	2,680,626
2005-4, 0.77% (1 Month USD LIBOR + 0.66%, Rate Floor: 0.66%) due 01/25/36 ⁵	111,673	111,517	DBJPM Mortgage Trust		
Morgan Stanley Re-REMIC Trust			2017-C6, 0.99% (WAC) due 06/10/50 ^{5,11}	58,270,997	2,520,384
2010-R5, 1.55% due 06/26/36 ⁶	74,311	68,313	BENCHMARK Mortgage Trust		
GSAMP Trust			2018-B2, 0.42% (WAC) due 02/15/51 ^{5,11}	122,496,092	2,470,795
2005-HE6, 0.77% (1 Month USD LIBOR + 0.66%, Rate Floor: 0.66%) due 11/25/35 ⁵	25,688	25,683	UBS Commercial Mortgage Trust		
Total Residential Mortgage Backed Securities		<u>618,227,728</u>	2017-C2, 1.06% (WAC) due 08/15/50 ^{5,11}	28,723,577	1,441,363
			2017-C5, 1.00% (WAC) due 11/15/50 ^{5,11}	13,734,854	624,628
COMMERCIAL MORTGAGE BACKED SECURITIES - 1.5%			GB Trust		
Morgan Stanley Capital I Trust			2020-FLIX, 1.71% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/15/37 ^{5,6}	2,000,000	2,005,078
2014-MP, 3.47% due 08/11/33 ⁶	18,800,000	18,851,864	Morgan Stanley Bank of America Merrill Lynch Trust		
2014-CPT, 3.45% (WAC) due 07/13/29 ^{5,6}	5,000,000	4,999,429	2017-C34, 0.79% (WAC) due 11/15/52 ^{5,11}	24,053,430	987,877
2014-MP, 3.69% (WAC) due 08/11/33 ^{5,6}	2,365,000	2,371,426	2015-C27, 0.88% (WAC) due 12/15/47 ^{5,11}	31,317,800	981,707
Life Mortgage Trust			CSAIL Commercial Mortgage Trust		
2021-BMR, 1.51% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 03/15/38 ^{5,6}	7,000,000	7,011,198	2019-C15, 1.05% (WAC) due 03/15/52 ^{5,11}	19,900,147	1,241,530
Wells Fargo Commercial Mortgage Trust			2016-C6, 1.92% (WAC) due 01/15/49 ^{5,11}	6,943,060	493,198
2017-C38, 1.02% (WAC) due 07/15/50 ^{5,11}	24,681,010	1,197,777	BBCMS Mortgage Trust		
2016-C37, 0.93% (WAC) due 12/15/49 ^{5,11}	35,896,422	1,060,510	2018-C2, 0.77% (WAC) due 12/15/51 ^{5,11}	29,789,197	1,439,054
			BAMLL Commercial Mortgage Securities Trust		
			2012-PARK, 2.96% due 12/10/30 ⁶	1,300,000	1,348,262
			CD Commercial Mortgage Trust		
			2017-CD4, 1.29% (WAC) due 05/10/50 ^{5,11}	16,793,325	927,991
			CD Mortgage Trust		
			2017-CD6, 0.92% (WAC) due 11/13/50 ^{5,11}	14,134,516	555,930
			2016-CD1, 1.41% (WAC) due 08/10/49 ^{5,11}	6,257,078	371,388
			CGMS Commercial Mortgage Trust		
			2017-B1, 0.82% (WAC) due 08/15/50 ^{5,11}	21,936,682	839,376
			Citigroup Commercial Mortgage Trust		
			2016-C2, 1.74% (WAC) due 08/10/49 ^{5,11}	6,526,163	468,089
			2016-GC37, 1.70% (WAC) due 04/10/49 ^{5,11}	3,377,132	231,747
			GS Mortgage Securities Trust		
			2017-G56, 1.03% (WAC) due 05/10/50 ^{5,11}	11,439,622	633,434

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
BANK					
2017-BNK6, 0.82% (WAC) due 07/15/60 ^{5,11}	14,947,474	\$ 564,901	TransDigm, Inc.		
JPMBB Commercial Mortgage Securities Trust			2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/22/24	4,053,776	\$ 3,974,647
2013-C17, 0.74% (WAC) due 01/15/47 ^{5,11}	22,314,359	380,766	2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	1,227,166	1,200,574
Bancorp Commercial Mortgage Trust			2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	639,871	626,209
2018-CR3, 1.36% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 ^{5,6}	240,889	240,671	Reynolds Group Holdings, Inc.		
Total Commercial Mortgage Backed Securities		<u>73,401,350</u>	2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 02/06/23	4,409,108	4,387,768
GOVERNMENT AGENCY - 1.1%					
Freddie Mac Multifamily Structured Pass-Through Certificates			Harsco Corp.		
2018-K074, 3.60% due 02/25/28	14,000,000	15,672,955	2.75% (1 Week USD LIBOR + 2.25%, Rate Floor: 2.75%) due 03/10/28	4,000,000	3,965,000
2021-KJ33, 1.57% due 07/25/32	9,100,000	9,134,174	Mileage Plus Holdings LLC		
2018-K078, 3.92% due 06/25/28	3,350,000	3,827,356	6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	2,600,000	2,759,666
2013-K035, 0.35% (WAC) due 08/25/23 ^{5,11}	101,084,241	747,053	Ravago Holdings America, Inc.		
Fannie Mae			2.61% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/04/28	2,000,000	1,990,000
3.59% due 02/01/29	10,200,000	11,233,390	TAMKO Building Products, Inc.		
3.21% due 08/01/27	2,104,573	2,293,621	due 05/29/26	1,800,000	1,789,884
Freddie Mac Seasoned Credit Risk Transfer Trust			Pike Corp.		
2020-3, 2.00% due 05/25/60	4,651,789	4,650,143	3.13% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/21/27	1,000,000	995,890
2020-2, 2.00% due 11/25/59	2,689,944	2,690,821	Cushman & Wakefield US Borrower LLC		
Fannie Mae-Aces			2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 08/21/25	898,744	879,457
2020-M23, 1.74% due 03/25/35	3,840,000	3,595,977	Pro Mach Group, Inc.		
2020-M23, 1.50% (WAC) due 03/25/35 ^{5,11}	8,910,436	1,152,450	2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/07/25	548,087	537,070
Total Government Agency		<u>54,997,940</u>	Park River Holdings, Inc.		
Total Collateralized Mortgage Obligations			4.00% (2 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	500,000	496,565
(Cost \$740,573,270)		<u>746,627,018</u>	JetBlue Airways Corp.		
FOREIGN GOVERNMENT DEBT^{††} - 5.6%					
State of Israel			6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24	217,215	222,103
1.00% due 04/30/21	ILS 431,800,000	129,356,481	VC GB Holdings, Inc.		
Czech Republic			4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24 ^{†††}	181,614	180,479
0.10% due 04/17/22	CZK1,094,000,000	48,930,203	Berlin Packaging LLC		
Kingdom of Spain			3.21% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25	98,987	97,096
(0.51)% due 07/09/21 ¹²	EUR 36,475,000	42,832,670	BWAY Holding Co.		
United Mexican States			3.44% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	49,486	48,372
4.04% due 05/06/21 ¹²	MXN481,400,000	23,458,149	Total Industrial		<u>55,984,528</u>
Government of Japan			CONSUMER, CYCLICAL - 0.9%		
(0.10)% due 04/05/21 ¹²	JPY 2,284,000,000	20,627,532	Verisure Holding AB		
Newfoundland T-Bill			due 01/14/28	EUR 7,970,000	9,302,321
0.10% due 04/15/21 ¹²	CAD 18,600,000	14,803,079	3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/20/26	EUR 1,030,000	1,203,257
Total Foreign Government Debt		<u>280,008,114</u>	Playtika Holding Corp.		
(Cost \$285,481,729)			due 03/13/28	10,000,000	9,937,500
SENIOR FLOATING RATE INTERESTS^{††,5} - 5.1%					
INDUSTRIAL - 1.1%					
Berry Global, Inc.					
due 07/01/26	24,200,000	23,984,378			
Filtration Group Corp.					
3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	5,146,244	5,067,764			
due 03/31/25	EUR 2,384,577	2,781,606			

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Samsonite IP Holdings SARL 5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/25/25	7,046,750	\$ 7,090,792	PAREXEL International Corp. 2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 09/27/24	1,040,581	\$ 1,027,740
1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/25/25	300,000	294,876	Aramark Services, Inc. 1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/11/25	700,000	691,691
Truck Hero, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 01/31/28	5,000,000	4,984,050	Catalent Pharma Solutions, Inc. 2.50% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 02/22/28	600,000	599,748
Packers Holdings LLC 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	4,000,000	3,951,680	EyeCare Partners LLC 3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	498,750	493,209
New Trojan Parent, Inc. 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 01/06/28	2,750,000	2,732,812	Kronos Acquisition Holdings, Inc. 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	498,750	491,089
BGIS (BIFM CA Buyer, Inc.) 3.61% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	2,429,315	2,411,095	Froneri US, Inc. 2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	446,625	440,171
Intrawest Resorts Holdings, Inc. 2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/24	1,141,408	1,120,726	Pearl Intermediate Parent LLC 2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 02/14/25	400,000	393,064
Murphy Oil USA, Inc. 2.25% (1 Month USD LIBOR + 1.75%, Rate Floor: 2.25%) due 01/31/28 ^{†††}	700,000	702,625	US Foods, Inc. 1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/27/23	397,911	392,273
GVC Holdings PLC 3.00% (6 Month USD LIBOR + 2.00%, Rate Floor: 3.00%) due 03/29/24	198,974	198,787	Valeant Pharmaceuticals International, Inc. 3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25	300,000	298,863
Cast & Crew Payroll LLC 3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/09/26	128,762	126,630	Total Consumer, Non-cyclical		<u>43,433,263</u>
Total Consumer, Cyclical		<u>44,057,151</u>	FINANCIAL - 0.8%		
CONSUMER, NON-CYCLICAL - 0.9%			Citadel Securities, LP 2.61% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/02/28	11,500,000	11,365,795
Option Care Health, Inc. 3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26	12,418,561	12,364,292	AlixPartners LLP 3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 02/04/28	10,000,000	9,956,900
Spectrum Brands, Inc. 2.50% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 03/03/28	5,000,000	4,984,400	Delos Finance SARL (International Lease Finance) 1.95% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/06/23	6,076,000	6,058,623
Women's Care Holdings, Inc. 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/15/28	4,730,000	4,730,000	USI, Inc. 3.20% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	4,831,775	4,773,987
Valeo F1 Company Ltd. due 08/27/27	GBP 3,200,000	4,397,535	HUB International Ltd. 3.22% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/25/25	3,532,607	3,480,430
Sigma Holding BV (Flora Food) 3.50% (1 Month EURIBOR + 3.50% and 6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 3,700,000	4,252,961	Jane Street Group LLC 2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	3,375,000	3,335,985
Bombardier Recreational Products, Inc. 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	3,199,496	3,160,014	Focus Financial Partners LLC 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/03/24	1,196,923	1,183,098
Diamond (BC) BV 3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	2,647,865	2,632,693	Total Financial		<u>40,154,818</u>
Hearthside Group Holdings LLC due 05/23/25	2,094,643	2,083,520			

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
BASIC MATERIALS - 0.6%			COMMUNICATIONS - 0.2%		
Trinseo Materials Operating S.C.A. due 03/17/28 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/06/24	11,100,000	\$ 10,975,125	ProQuest, LLC due 10/23/26	7,269,218	\$ 7,218,333
INEOS Ltd. 2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	500,000	491,770	Authentic Brands 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	1,500,000	1,494,915
Invictus MD Strategies Corp. 3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	EUR 8,100,000	9,419,004	Zayo Group Holdings, Inc. 3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,500,000	1,486,845
W.R. Grace & Co.-Conn due 03/30/28	6,443,434	6,367,466	Altice US Finance I Corp. 2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26	465,500	458,518
GrafTech Finance, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/12/25	3,500,000	3,473,750	Ziggo Financing Partnership 2.61% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	400,000	395,636
Total Basic Materials		<u>32,089,852</u>	Total Communications		<u>11,054,247</u>
TECHNOLOGY - 0.6%			ENERGY - 0.0%		
RealPage, Inc. due 02/18/28	11,800,000	11,739,348	Venture Global Calcasieu Pass LLC 2.48% (1 Month USD LIBOR + 2.38% and 3 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 ^{†††}	1,122,784	1,061,031
Boxer Parent Co., Inc. due 10/02/25	6,108,125	6,077,584	Total Senior Floating Rate Interests (Cost \$256,657,354)		<u>255,470,790</u>
Sabre GBLB, Inc. 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	3,042,139	2,999,701	MUNICIPAL BONDS^{††} - 0.1%		
Peraton Corp. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	2,373,269	2,371,299	CALIFORNIA - 0.1%		
MACOM Technology Solutions Holdings, Inc. 2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/17/24	2,181,556	2,163,842	California Public Finance Authority Revenue Bonds 1.55% due 10/15/26	3,145,000	3,155,127
Ascend Learning LLC 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24	1,940,250	1,939,047	San Dieguito Union High School District General Obligation Unlimited 2.68% due 08/01/36	2,500,000	2,543,898
TIBCO Software, Inc. 3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26	350,000	345,079	Total California		<u>5,699,025</u>
Total Technology		<u>27,635,900</u>	Total Municipal Bonds (Cost \$5,645,000)		<u>5,699,025</u>
			U.S. GOVERNMENT SECURITIES^{††} - 0.0%		
			U.S. Treasury Notes 1.13% due 02/15/31	820,000	774,131
			Total U.S. Government Securities (Cost \$787,044)		<u>774,131</u>

LIMITED DURATION FUND

	NOTIONAL VALUE	VALUE
OTC OPTIONS PURCHASED^{††} - 0.1%		
Call options on:		
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	\$ 509,700,000	\$ 4,730,016
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	177,800,000	1,312,164
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	30,000,000	<u>278,400</u>
Total OTC Options Purchased (Cost \$1,483,829)		<u>\$ 6,320,580</u>
Total Investments - 103.5% (Cost \$5,155,748,690)		<u>\$ 5,189,629,967</u>
Other Assets & Liabilities, net - (3.5)%		<u>(176,963,797)</u>
Total Net Assets - 100.0%		<u>\$ 5,012,666,170</u>

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	Receive	3-Month USD LIBOR	1.65%	Quarterly	03/17/31	\$ 140,000,000	\$ 1,961,806	\$ 1,414	\$ 1,960,392
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	12/04/21	177,800,000	1,598,468	251	1,598,217
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.31%	Annually	11/25/21	98,600,000	811,919	177	811,742
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.62%	Annually	03/04/22	110,305,000	564,694	—	564,694
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.40%	Annually	12/13/21	54,950,000	520,460	153	520,307
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.36%	Annually	12/09/21	46,500,000	422,108	143	421,965
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	09/30/21	43,200,000	284,931	101	284,830
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.23%	Annually	08/22/21	44,400,000	206,940	80	206,860
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.46%	Annually	09/17/21	29,600,000	193,982	27	193,955
							<u>\$ 6,565,308</u>	<u>\$ 2,346</u>		<u>\$ 6,562,962</u>

LIMITED DURATION FUND

Total Return Swap Agreements

Counterparty	Reference Obligation	Financing Rate Receive	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Credit Index Swap Agreements^{††}							
Bank of America, N.A.	iShares iBoxx \$ High Yield Corporate Bond ETF	0.30% (1 Month USD LIBOR - 0.40%)	Monthly	05/05/21	120,650	\$ 10,518,267	\$ (25,336)
OTC Fixed Income Index Swap Agreements Sold Short^{††}							
BNP Paribas	iShares Core U.S. Aggregate Bond ETF	0.36% (1 Month USD LIBOR + 0.25%)	At Maturity	04/21/21	876,500	\$ 99,771,995	\$ 3,137,870
BNP Paribas	iShares Core U.S. Aggregate Bond ETF	0.39% (1 Month USD LIBOR + 0.28%)	At Maturity	04/19/21	650,000	<u>73,989,500</u>	<u>2,223,000</u>
						<u>\$ 173,761,495</u>	<u>\$ 5,360,870</u>

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2021	Unrealized Appreciation (Depreciation)
Citibank, N.A.	121,120,000	BRL	07/01/21	\$28,823,147	\$21,400,515	\$ 7,422,632
Goldman Sachs International	468,610,000	BRL	04/01/21	87,406,031	83,317,332	4,088,699
UBS AG	312,483,900	ILS	04/30/21	96,822,016	93,586,238	3,235,778
Morgan Stanley Capital Services LLC	274,900,000	BRL	04/01/21	51,725,436	48,876,325	2,849,111
UBS AG	4,449,000,000	JPY	04/12/21	42,750,072	40,183,012	2,567,060
Goldman Sachs International	40,300,000	BRL	07/01/21	9,441,256	7,120,548	2,320,708
Goldman Sachs International	36,475,000	EUR	07/09/21	44,534,516	42,859,360	1,675,156
JPMorgan Chase Bank, N.A.	2,294,500,000	JPY	04/19/21	22,159,169	20,725,342	1,433,827
Goldman Sachs International	2,284,000,000	JPY	04/05/21	22,018,321	20,627,309	1,391,012
JPMorgan Chase Bank, N.A.	18,300,000	BRL	07/01/21	4,347,309	3,233,400	1,113,909
Citibank, N.A.	912,456,000	JPY	07/01/21	8,984,580	8,247,663	736,917
Barclays Bank plc	843,421,500	JPY	07/01/21	8,292,415	7,623,663	668,752
UBS AG	741,000,000	MXN	04/08/21	36,495,002	36,245,272	249,730
Barclays Bank plc	5,797,000	EUR	04/16/21	6,935,659	6,799,172	136,487
Bank of America, N.A.	4,988,000	EUR	06/30/21	5,890,838	5,859,889	30,949
Barclays Bank plc	1,095,094,000	CZK	04/19/22	49,547,796	49,527,830	19,966
Barclays Bank plc	1,094,000	CZK	04/19/21	49,545	49,207	338
UBS AG	21,000,000	EUR	04/16/21	24,610,971	24,630,433	(19,462)
Bank of America, N.A.	5,454,000	ILS	04/30/21	1,586,157	1,633,426	(47,269)
Bank of America, N.A.	13,124,200	ILS	01/31/22	3,890,958	3,955,979	(65,021)
Citibank, N.A.	12,524,000	ILS	04/30/21	3,658,244	3,750,830	(92,586)
JPMorgan Chase Bank, N.A.	18,600,000	CAD	04/15/21	14,653,146	14,804,328	(151,182)
Goldman Sachs International	11,989,250	EUR	07/30/21	13,927,013	14,094,496	(167,483)
Goldman Sachs International	42,231,650	ILS	01/31/22	12,500,228	12,729,730	(229,502)
UBS AG	481,400,000	MXN	05/06/21	23,077,783	23,476,572	(398,789)
JPMorgan Chase Bank, N.A.	21,006,375	EUR	07/30/21	24,244,928	24,694,978	(450,050)
UBS AG	110,490,000	CAD	04/07/21	87,081,596	87,940,768	(859,172)
Goldman Sachs International	196,647,000	ILS	04/30/21	57,843,530	58,894,085	(1,050,555)
						<u>\$26,409,960</u>

LIMITED DURATION FUND

Forward Foreign Currency Exchange Contracts^{††} (continued)

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at March 31, 2021	Unrealized Appreciation (Depreciation)
Barclays Bank plc	32,995,625	EUR	07/30/21	\$35,907,159	\$38,789,474	\$ 2,882,315
Goldman Sachs International	55,355,850	ILS	01/31/22	15,359,559	16,685,709	1,326,150
Goldman Sachs International	45,495,450	ILS	04/30/21	12,689,087	13,625,496	936,409
JPMorgan Chase Bank, N.A.	45,495,450	ILS	04/30/21	12,819,231	13,625,496	806,265
JPMorgan Chase Bank, N.A.	110,490,000	CAD	04/07/21	87,607,180	87,940,768	333,588
UBS AG	741,000,000	MXN	04/08/21	36,020,428	36,245,272	224,844
Citibank, N.A.	223,000,000	BRL	04/01/21	39,919,088	39,648,674	(270,414)
UBS AG	2,294,500,000	JPY	04/19/21	21,037,142	20,725,342	(311,800)
JPMorgan Chase Bank, N.A.	234,610,000	BRL	04/01/21	42,090,061	41,712,894	(377,167)
JPMorgan Chase Bank, N.A.	1,755,877,500	JPY	07/01/21	16,249,098	15,871,326	(377,772)
Morgan Stanley Capital Services LLC	285,900,000	BRL	04/01/21	51,303,677	50,832,089	(471,588)
JPMorgan Chase Bank, N.A.	4,449,000,000	JPY	04/12/21	40,779,550	40,183,012	(596,538)
JPMorgan Chase Bank, N.A.	60,205,000	BRL	07/01/21	11,667,635	10,637,533	(1,030,102)
Citibank, N.A.	119,515,000	BRL	07/01/21	22,919,925	21,116,931	(1,802,994)
						<u>\$ 1,271,196</u>

~ 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 Affiliated issuer.

² Rate indicated is the 7-day yield as of March 31, 2021.

³ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

⁴ Perpetual maturity.

⁵ Variable rate security. Rate indicated is the rate effective at March 31, 2021. 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.

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 \$2,672,219,010 (cost \$2,667,469,136), or 53.3% of total net assets.

⁷ All or a portion of this security is pledged as interest rate swap collateral at March 31, 2021.

⁸ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

⁹ 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 \$111,338,457 (cost \$110,768,585), or 2.2% of total net assets.

¹⁰ 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, 2021.

¹¹ Security is an interest-only strip.

¹² Rate indicated is the effective yield at the time of purchase.

BofA — Bank of America

BRL — Brazilian Real

CAD — Canadian Dollar

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CZK — Czech Koruna

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ILS — Israeli New Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

MXN — Mexican Peso

plc — Public Limited Company

LIMITED DURATION FUND

REMIC — Real Estate Mortgage Investment Conduit

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

WAC — Weighted Average Coupon