Ultra Short Duration Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2019

	Shares	Value
MONEY MARKET FUND† - 1.8%		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares 2.10%[1]	7,470,310	$ 7,470,310
Total Money Market Fund		
(Cost $7,470,310)		7,470,310

	Face Amount~	
CORPORATE BONDS†† - 25.6%		
Financial - 13.3%		
Wells Fargo & Co.		
3.47% (3 Month USD LIBOR + 0.93%) due 02/11/22[2]	2,800,000	2,816,428
HSBC Holdings plc		
3.12% (3 Month USD LIBOR + 0.60%) due 05/18/21[2]	2,600,000	2,602,054
Lloyds Bank plc		
3.06% (3 Month USD LIBOR + 0.49%) due 05/07/21[2]	2,600,000	2,598,992
Citigroup, Inc.		
3.37% (3 Month USD LIBOR + 0.79%) due 01/10/20[2]	2,300,000	2,306,940
3.71% (3 Month USD LIBOR + 1.38%) due 03/30/21[2]	250,000	254,052
BNZ International Funding Ltd.		
3.22% (3 Month USD LIBOR + 0.70%) due 02/21/20[2,3]	2,550,000	2,560,047
UBS Group Funding Switzerland AG		
4.38% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 04/14/21[2,3]	1,400,000	1,433,792
3.78% (3 Month USD LIBOR + 1.44%) due 09/24/20[2,3]	1,100,000	1,116,537
Capital One Financial Corp.		
3.03% (3 Month USD LIBOR + 0.45%) due 10/30/20[2]	2,535,000	2,537,443
Australia & New Zealand Banking Group Ltd.		
3.00% (3 Month USD LIBOR + 0.66%) due 09/23/19[2,3]	2,225,000	2,228,380
3.51% (3 Month USD LIBOR + 0.99%) due 06/01/21[2,3]	300,000	303,785
Sumitomo Mitsui Trust Bank Ltd.		
3.51% (3 Month USD LIBOR + 0.91%) due 10/18/19[2,3]	2,375,000	2,380,952
2.86% (3 Month USD LIBOR + 0.44%) due 09/19/19[2,3]	150,000	150,161
Huntington National Bank		
2.96% (3 Month USD LIBOR + 0.51%) due 03/10/20[2]	2,525,000	2,530,695
Citizens Bank North America/Providence RI		
3.06% (3 Month USD LIBOR + 0.54%) due 03/02/20[2]	2,525,000	2,529,444
Credit Agricole S.A.		
3.42% (3 Month USD LIBOR + 0.97%) due 06/10/20[2,3]	2,495,000	2,513,030
Goldman Sachs Group, Inc.		
3.04% (3 Month USD LIBOR + 0.73%) due 12/27/20[2]	1,400,000	1,402,491
4.29% (3 Month USD LIBOR + 1.77%) due 02/25/21[2]	1,050,000	1,073,607
Svenska Handelsbanken AB		
2.99% (3 Month USD LIBOR + 0.47%) due 05/24/21[2]	2,250,000	2,260,125
American Express Co.		
3.05% (3 Month USD LIBOR + 0.53%) due 05/17/21[2]	2,150,000	2,158,106
AvalonBay Communities, Inc.		
3.03% (3 Month USD LIBOR + 0.43%) due 01/15/21[2]	2,050,000	2,050,205
Synchrony Financial		
3.81% (3 Month USD LIBOR + 1.23%) due 02/03/20[2]	1,800,000	1,807,175
Sumitomo Mitsui Financial Group, Inc.		
4.13% (3 Month USD LIBOR + 1.68%) due 03/09/21[2]	1,350,000	1,377,799
Mitsubishi UFJ Financial Group, Inc.		
4.40% (3 Month USD LIBOR + 1.88%) due 03/01/21[2]	1,234,000	1,262,717
Assurant, Inc.		
3.58% (3 Month USD LIBOR + 1.25%) due 03/26/21[2]	1,160,000	1,160,080

	Face Amount~		Value
CORPORATE BONDS†† - 25.6% (continued)			
Financial - 13.3% (continued)			
AerCap Ireland Capital DAC / AerCap Global Aviation Trust			
4.25% due 07/01/20	900,000	$	913,235
4.63% due 10/30/20	150,000		153,811
AXIS Specialty Finance LLC			
5.88% due 06/01/20	1,000,000		1,030,974
Alexandria Real Estate Equities, Inc.			
2.75% due 01/15/20	1,000,000		1,000,416
Santander UK plc			
3.14% (3 Month USD LIBOR + 0.62%) due 06/01/21[2]	980,000		982,121
Standard Chartered Bank			
2.97% (3 Month USD LIBOR + 0.40%) due 08/04/20[2]	920,000		921,483
Credit Suisse AG NY			
2.98% (3 Month USD LIBOR + 0.40%) due 07/31/20[2]	920,000		920,972
UBS AG			
3.03% (3 Month USD LIBOR + 0.58%, Rate Floor: 0.00%) due 06/08/20[2,3]	870,000		873,374
ANZ New Zealand Int'l Ltd.			
2.85% due 08/06/20[3]	600,000		603,686
Morgan Stanley			
5.50% due 07/24/20	555,000		572,892
Essex Portfolio, LP			
5.20% due 03/15/21	300,000		311,564
Credit Suisse Group Funding Guernsey Ltd.			
2.75% due 03/26/20	250,000		250,391
American Tower Corp.			
2.80% due 06/01/20	230,000		230,525
Total Financial			54,180,481
Consumer, Non-cyclical - 5.3%			
Allergan Funding SCS			
3.69% (3 Month USD LIBOR + 1.26%) due 03/12/20[2]	2,650,000		2,666,915
Express Scripts Holding Co.			
3.27% (3 Month USD LIBOR + 0.75%) due 11/30/20[2]	2,530,000		2,530,206
Zimmer Biomet Holdings, Inc.			
3.17% (3 Month USD LIBOR + 0.75%) due 03/19/21[2]	1,400,000		1,398,507
2.70% due 04/01/20	1,070,000		1,071,333
General Mills, Inc.			
3.14% (3 Month USD LIBOR + 0.54%) due 04/16/21[2]	2,450,000		2,450,818
CVS Health Corp.			
3.08% (3 Month USD LIBOR + 0.63%) due 03/09/20[2]	1,150,000		1,152,791
3.17% (3 Month USD LIBOR + 0.72%) due 03/09/21[2]	1,050,000		1,054,630
Bayer US Finance II LLC			
2.98% (3 Month USD LIBOR + 0.63%) due 06/25/21[2,3]	1,700,000		1,688,585
Mondelez International, Inc.			
3.00% due 05/07/20	1,040,000		1,044,209
Quest Diagnostics, Inc.			
2.50% due 03/30/20	1,030,000		1,028,703
Molson Coors Brewing Co.			
2.25% due 03/15/20	1,025,000		1,022,467
Conagra Brands, Inc.			
3.34% (3 Month USD LIBOR + 0.75%) due 10/22/20[2]	1,000,000		1,000,159
Bayer US Finance LLC			
2.38% due 10/08/19[3]	1,000,000		998,688
Coca-Cola Femsa SAB de CV			
4.63% due 02/15/20	950,000		961,634
Constellation Brands, Inc.			
2.25% due 11/06/20	900,000		898,071
Zoetis, Inc.			
3.45% due 11/13/20	230,000		232,918
BAT Capital Corp.			
2.30% due 08/14/20	225,000		224,532
Biogen, Inc.			
2.90% due 09/15/20	100,000		100,502
Total Consumer, Non-cyclical			21,525,668
Industrial - 2.1%			
Siemens Financieringsmaatschappij N.V.			
3.02% (3 Month USD LIBOR + 0.61%) due 03/16/22[2,3]	1,870,000		1,879,270
Aviation Capital Group LLC			
2.88% due 01/20/22[3]	1,200,000		1,208,522
Republic Services, Inc.			
5.50% due 09/15/19	1,000,000		1,005,577
Rolls-Royce plc			
2.38% due 10/14/20[3]	1,000,000		998,447
Harris Corp.			
2.70% due 04/27/20	930,000		930,954
Molex Electronic Technologies LLC			
2.88% due 04/15/20[3]	900,000		900,438
Textron, Inc.			
3.10% (3 Month USD LIBOR + 0.55%) due 11/10/20[2]	600,000		599,756
Ryder System, Inc.			
2.50% due 05/11/20	540,000		539,816

	Face Amount~	Value
CORPORATE BONDS†† - 25.6% (continued)		
Industrial - 2.1% (continued)		
Penske Truck Leasing Company Lp / PTL Finance Corp.		
3.05% due 01/09/20[3]	320,000	$ 320,386
Ingersoll-Rand Luxembourg Finance S.A.		
2.63% due 05/01/20	170,000	170,091
GATX Corp.		
2.60% due 03/30/20	70,000	69,936
Total Industrial		8,623,193
Energy - 2.0%		
Equities Corp.		
3.09% (3 Month USD LIBOR + 0.77%) due 10/01/20[2]	2,200,000	2,198,245
Energy Transfer Operating, LP		
7.50% due 10/15/20	900,000	954,639
Florida Gas Transmission Company LLC		
5.45% due 07/15/20[3]	900,000	923,399
Reliance Holding USA, Inc.		
4.50% due 10/19/20[3]	900,000	920,182
ONEOK Partners, LP		
3.80% due 03/15/20	900,000	906,204
Marathon Petroleum Corp.		
3.40% due 12/15/20	885,000	894,182
Sabine Pass Liquefaction LLC		
5.63% due 02/01/21	825,000	856,936
Phillips 66		
3.12% (3 Month USD LIBOR + 0.60%) due 02/26/21[2]	350,000	350,011
Total Energy		8,003,798
Technology - 1.2%		
International Business Machines Corp.		
2.80% due 05/13/21	1,050,000	1,062,642
Analog Devices, Inc.		
2.95% due 01/12/21	1,000,000	1,009,094
Fidelity National Information Services, Inc.		
3.63% due 10/15/20	900,000	913,295
CA, Inc.		
5.38% due 12/01/19	900,000	907,988
Broadcom Corporation / Broadcom Cayman Finance Ltd.		
2.38% due 01/15/20	900,000	898,436
Total Technology		4,791,455
Communications - 0.9%		
Deutsche Telekom International Finance BV		
3.17% (3 Month USD LIBOR + 0.58%) due 01/17/20[2,3]	2,515,000	2,518,012
Juniper Networks, Inc.		
3.30% due 06/15/20	1,000,000	1,005,881
Discovery Communications LLC		
3.10% (3 Month USD LIBOR + 0.71%) due 09/20/19[2]	300,000	300,331
Telefonica Emisiones S.A.		
5.13% due 04/27/20	75,000	76,533
Total Communications		3,900,757
Utilities - 0.6%		
Ameren Corp.		
2.70% due 11/15/20	1,000,000	1,003,256
NextEra Energy Capital Holdings, Inc.		
2.78% (3 Month USD LIBOR + 0.45%) due 09/28/20[2]	1,000,000	999,019
Southern Co.		
3.29% (3 Month USD LIBOR + 0.70%) due 09/30/20[2,3]	220,000	220,087
PSEG Power LLC		
5.13% due 04/15/20	130,000	132,668
Total Utilities		2,355,030
Basic Materials - 0.2%		
Newmont Goldcorp Corp.		
5.13% due 10/01/19	900,000	905,331
Total Corporate Bonds		
(Cost $104,042,166)		104,285,713
ASSET-BACKED SECURITIES†† - 16.4%		
Collateralized Loan Obligations - 12.2%		
West CLO Ltd.		
2017-1A, 3.52% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26[2,3]	4,618,598	4,612,071
Seneca Park CLO Limited		
2017-1A, 3.71% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26[2,3]	4,267,224	4,271,722
OZLM XII Ltd.		
2018-12A, 3.63% (3 Month USD LIBOR + 1.05%, Rate Floor: 0.00%) due 04/30/27[2,3]	3,600,000	3,602,644
Avery Point VI CLO Ltd.		
2018-6A, 3.62% (3 Month USD LIBOR + 1.05%, Rate Floor: 0.00%) due 08/05/27[2,3]	3,600,000	3,596,418
Figueroa CLO Ltd.		
2018-2A, 3.24% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 06/20/27[2,3]	3,550,000	3,537,974

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 16.4% (continued)		
Collateralized Loan Obligations - 12.2 % (continued)		
MP CLO VIII Ltd.		
2018-2A, 3.49% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27[2,3]	3,450,000	$ 3,444,449
Mountain View CLO Ltd.		
2018-1A, 3.40% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26[2,3]	3,310,240	3,294,544
California Street CLO IX, LP		
2019-9A, due 07/16/32[2,3]	3,000,000	3,000,000
Palmer Square Loan Funding Ltd.		
2018-4A, 3.42% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26[2,3]	1,836,309	1,836,607
2019-3A, 3.17% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27[2]	1,000,000	1,000,000
Mountain Hawk II CLO Ltd.		
2018-2A, 4.19% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/20/24[2,3]	2,000,000	2,000,425
KVK CLO Ltd.		
2017-1A, 3.50% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28[2,3]	1,800,000	1,793,711
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 3.90% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31[2,3]	1,800,000	1,768,546
BlueMountain CLO XXV Ltd.		
2019-25A, 3.18% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.00%) due 07/15/32[2,3]	1,750,000	1,749,825
Garrison BSL CLO Ltd.		
2018-1A, 3.54% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28[2,3]	1,750,000	1,747,811
Midocean Credit CLO V		
2018-5A, 4.19% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/19/28[2,3]	1,750,000	1,731,225
Voya CLO Ltd.		
2019-2A, due 07/20/32[2,3]	1,500,000	1,500,000
THL Credit Wind River CLO Ltd.		
2019-1A, due 01/15/26[2,3]	1,500,000	1,500,000
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 4.07% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29[2,3]	1,457,000	1,450,607
Marathon CLO V Ltd.		
2017-5A, 3.39% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27[2,3]	1,021,117	1,017,246
GPMT Ltd.		
2018-FL1, 3.28% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 11/21/35[2,3]	797,303	797,303
VMC Finance LLC		
2018-FL1, 3.21% (1 Month USD LIBOR + 0.82%) due 03/15/35[2,3]	645,697	641,442
Total Collateralized Loan Obligations		49,894,570
Financial - 2.9%		
Station Place Securitization Trust		
2019-5, 3.13% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 06/24/20[2,3]	3,050,000	3,050,000
2019-6, 3.03% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/24/21[2,3]	1,850,000	1,850,000
2018-6, 3.13% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 09/24/19[2]	1,000,000	999,999
2019-2, 2.98% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/24/21[2,3]	900,000	899,999
2019-1, 3.03% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 09/24/19[2,3]	750,000	750,000
Barclays Bank plc		
GMTn, 3.04% (1 Month USD LIBOR + 0.60%) due 06/02/20[2,3]	2,150,000	2,143,773

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 16.4% (continued)		
Financial - 2.9% (continued)		
GMtN, 3.15% (1 Month USD LIBOR + 0.72%) due 10/31/19[2]	2,050,000	$ 2,050,807
Total Financial		11,744,578
Automotive - 1.0%		
Hertz Vehicle Financing II, LP		
2015-1A, 2.73% due 03/25/21[3]	2,700,000	2,702,934
2016-3A, 2.27% due 07/25/20[3]	550,000	549,780
Avis Budget Rental Car Funding AESOP LLC		
2015-1A, 2.50% due 07/20/21[3]	750,000	750,675
Total Automotive		4,003,389
Transport-Aircraft - 0.3%		
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40[3]	1,142,999	1,159,243
Total Asset-Backed Securities		
(Cost $66,887,938)		66,801,780
FOREIGN GOVERNMENT DEBT†† - 10.9%		
Government of Japan		
due 07/01/19[4]	JPY 1,017,800,000	9,440,683
due 01/20/20[4]	JPY 536,000,000	4,977,549
due 07/29/19[4]	JPY 380,000,000	3,525,134
due 07/08/19[4]	JPY 184,900,000	1,715,085
due 08/13/19[4]	JPY 153,400,000	1,423,123
due 07/22/19[4]	JPY 77,500,000	718,914
0.10% due 03/20/20	JPY 37,000,000	343,924
due 08/19/19[4]	JPY 21,000,000	194,825
2.40% due 03/20/20	JPY 15,000,000	141,730
1.30% due 03/20/20	JPY 6,000,000	56,249
Federative Republic of Brazil		
due 10/01/19[4]	BRL 39,550,000	10,146,932
due 01/01/20[4]	BRL 7,800,000	1,973,195
Republic of Portugal		
due 07/19/19[4]	EUR 1,900,000	2,161,530
due 01/17/20[4]	EUR 1,410,000	1,607,283
State of Israel		
5.00% due 01/31/20	ILS 9,600,000	2,763,931
Kingdom of Spain		
due 01/17/20[4]	EUR 1,490,000	1,698,854
Ontario T-Bill		
due 07/03/19[4]	CAD 520,000	397,076
due 07/24/19[4]	CAD 145,000	110,605
due 07/17/19[4]	CAD 140,000	106,830
Newfoundland T-Bill		
due 07/18/19[4]	CAD 200,000	152,607
due 07/25/19[4]	CAD 200,000	152,548
due 07/11/19[4]	CAD 100,000	76,331
Province of Newfoundland, Canada		
due 07/09/19[4]	CAD 400,000	305,355
Province of Quebec, Canada		
due 07/26/19[4]	CAD 390,000	297,456
Province of New Brunswick, Canada		
due 07/11/19[4]	CAD 270,000	206,094
Total Foreign Government Debt		
(Cost $43,882,209)		44,693,843
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 9.2%		
Residential Mortgage Backed Securities - 7.1%		
CSMC Series		
2014-7R, 2.58% (WAC) due 10/27/36[2,3]	3,865,829	3,844,950
2014-2R, 2.78% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46[2,3]	3,441,665	3,336,681
2014-7R, 2.59% (WAC) due 12/27/37[2,3]	2,512,683	2,482,817
Towd Point Mortgage Trust		
2018-2, 3.25% (WAC) due 03/25/58[2,3]	1,502,211	1,527,325
2017-6, 2.75% (WAC) due 10/25/57[2,3]	1,372,696	1,383,240
2017-5, 3.00% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57[2,3]	898,308	895,713
CIM Trust		
2018-R4, 4.07% (WAC) due 12/26/57[2,3]	3,274,824	3,305,269
Soundview Home Loan Trust		
2006-OPT5, 2.54% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36[2]	3,295,346	3,210,727
CIT Mortgage Loan Trust		
2007-1, 3.78% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37[2,3]	2,481,880	2,510,018
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58[2,3]	2,016,781	2,064,745
Ameriquest Mortgage Securities Incorporated Asset-Backed Pass-Through Ctfs Series		
2005-R10, 2.83% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36[2]	1,500,000	1,502,956
Banc of America Funding Trust		
2015-R2, 2.66% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37[2,3]	1,200,000	1,178,966

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 9.2% (continued)		
Residential Mortgage Backed Securities - 7.1% (continued)		
GE-WMC Asset-Backed Pass-Through Certificates Series		
2005-2, 2.65% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35[2]	613,906	$ 612,035
COLT 2018-2 Mortgage Loan Trust		
2018-2, 3.47% (WAC) due 07/27/48[2,3]	517,157	519,083
Cascade Funding Mortgage Trust		
2019-RM3, 2.80% (WAC) due 06/25/69[2,3]	500,000	499,531
Total Residential Mortgage Backed Securities		28,874,056
Commercial Mortgage Backed Securities - 2.1%		
Morgan Stanley Capital I Trust		
2018-H3, 1.00% (WAC) due 07/15/51[2,5]	46,788,318	2,735,109
Americold LLC Trust		
2010-ARTA, 7.44% due 01/14/29[3]	2,524,000	2,658,765
Bear Stearns Deutsche Bank Trust		
2005-AFR1, 5.12% due 09/15/27[3]	2,015,000	2,023,555
CGBAM Mezzanine Securities Trust		
2015-SMMZ, 8.21% due 04/10/28[3]	1,400,000	1,443,758
Total Commercial Mortgage Backed Securities		8,861,187
Total Collateralized Mortgage Obligations		
(Cost $37,396,141)		37,735,243
U.S. GOVERNMENT SECURITIES†† - 6.5%		
U.S. Treasury Notes		
1.25% due 08/31/19	6,530,000	6,518,790
3.38% due 11/15/19	4,900,000	4,921,820
1.75% due 11/30/19	2,775,000	2,770,664
1.50% due 10/31/19	2,220,000	2,215,404
1.50% due 11/30/19	1,630,000	1,625,798
U.S. Treasury Inflation Protected Securities		
1.38% due 01/15/20[6]	8,451,556	8,433,068
Total U.S. Government Securities		
(Cost $26,494,440)		26,485,544
U.S. TREASURY BILLS†† - 1.2%		
U.S. Treasury Bills		
2.45% due 07/11/19[7]	5,000,000	4,997,323
Total U.S. Treasury Bills		
(Cost $4,996,575)		4,997,323
MUNICIPAL BONDS†† - 0.9%		
Hawaii - 0.4%		
City & County of Honolulu Hawaii General Obligation Unlimited		
5.78% due 09/01/24	1,500,000	1,508,265
California - 0.3%		
City of Riverside California Sewer Revenue Bonds		
7.00% due 08/01/19	1,400,000	1,405,460
District of Columbia - 0.2%		
Washington Metropolitan Area Transit Authority Revenue Bonds		
7.00% due 07/01/34	645,000	645,000
Total Municipal Bonds		
(Cost $3,609,797)		3,558,725
COMMERCIAL PAPER†† - 25.6%		
DowDuPont, Inc.		
2.59% due 07/23/19[3,7]	4,100,000	4,093,511
2.68% due 07/15/19[3,7]	4,000,000	3,995,831
Walgreens Boots Alliance, Inc.		
3.28% due 07/22/19[7]	3,000,000	2,994,936
2.51% due 07/30/19[7]	1,500,000	1,496,750
Aon Corp.		
2.53% due 07/11/19[3,7]	4,100,000	4,097,119
International Paper Co.		
2.56% due 07/24/19[3,7]	4,100,000	4,093,294
American Electric Power		
2.59% due 07/29/19[3,7]	4,100,000	4,091,741
National Grid USA		
2.54% due 08/20/19[3,7]	4,100,000	4,085,536
McCormick & Co., Inc.		
2.49% due 07/10/19[3,7]	4,000,000	3,997,510
General Mills, Inc.		
2.49% due 07/22/19[3,7]	4,000,000	3,994,190
Ryder System, Inc.		
2.55% due 07/25/19[7]	4,000,000	3,993,200
Rogers Communications, Inc.		
2.71% due 08/06/19[3,7]	4,000,000	3,988,928
E.I. du Pont de Nemours & Co.		
2.74% due 08/21/19[3,7]	4,000,000	3,984,688
AT&T, Inc.		
2.71% due 09/27/19[3,7]	4,000,000	3,973,417
Duke Energy Corp.		
2.54% due 07/24/19[3,7]	3,900,000	3,893,671
NextEra Energy Capital Holdings, Inc.		
2.58% due 07/29/19[3,7]	3,800,000	3,792,375
UDR, Inc.		
2.60% due 07/16/19[3,7]	3,750,000	3,745,938
Marriott International, Inc.		
2.62% due 07/24/19[3,7]	3,500,000	3,493,592
Clorox Co.		
2.60% due 07/23/19[3,7]	1,945,000	1,941,910
2.55% due 07/24/19[3,7]	1,500,000	1,497,556
Nasdaq, Inc.		
2.70% due 07/09/19[3,7]	3,435,000	3,432,939
Reed Elsevier, Inc.		
2.50% due 07/01/19[3,7]	3,250,000	3,250,000

	Face Amount~		Value
COMMERCIAL PAPER[††] - 25.6% (continued)			
Anheuser-Busch InBev Worldwide, Inc.			
2.58% due 07/01/19[3,7]	3,000,000	$	3,000,000
Reckitt Benckiser Treasury Services plc			
2.73% due 07/09/19[3,7]	3,000,000		2,997,823
Corning, Inc.			
2.56% due 07/17/19[3,7]	3,000,000		2,996,587
Public Service Enterprise Group			
2.52% due 07/22/19[3,7]	3,000,000		2,995,590
Leggett & Platt, Inc.			
2.56% due 07/22/19[3,7]	3,000,000		2,995,520
Keurig Dr Pepper, Inc.			
2.55% due 08/19/19[3,7]	3,000,000		2,989,588
Spire, Inc.			
2.55% due 07/10/19[3,7]	2,500,000		2,498,406
PPG Industries Inc.			
2.58% due 07/18/19[7]	2,500,000		2,496,954
Entergy Corp.			
2.57% due 07/12/19[3,7]	1,500,000		1,498,822
TransCanada PipeLine USA Ltd.			
2.53% due 07/26/19[3,7]	1,400,000		1,397,540
McDonald's Corp.			
2.42% due 07/08/19[3,7]	750,000		749,647
Total Commercial Paper			
(Cost $104,545,090)			104,545,109
REPURCHASE AGREEMENTS[††,8] - 3.2%			
BNP Paribas			
issued 05/01/19 at 2.76% due 08/01/19	5,100,000		5,100,000
issued 06/13/19 at 2.59% due 09/16/19	600,000		600,000
RBC Capital Markets			
issued 05/16/19 at 2.68% due 07/15/19	4,200,000		4,200,000
Barclays Capital			
issued 03/28/19 at 2.65% (1 Month USD LIBOR + 0.25%) due 08/12/19[2]	1,700,000		1,700,000
Deutsche Bank			
issued 05/20/19 at 2.96% due 08/02/19	1,354,000		1,354,000
Total Repurchase Agreements			
(Cost $12,954,000)			12,954,000
Total Investments - 101.3%			
(Cost $412,278,666)		$	413,527,590
Other Assets & Liabilities, net - (1.3)%			(5,427,765)
Total Net Assets - 100.0%		$	408,099,825

Centrally Cleared Credit Default Swap Agreements Protection Purchased††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation**
BofA Securities, Inc.	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	$ 24,960,000	$(559,216)	$ (260,835)	$ (298,381)

OTC Credit Default Swap Agreements Protection Purchased††

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation
Morgan Stanley Capital Services LLC	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	$ 3,280,000	$ (67,063)	$ (861)	$ (66,202)
Goldman Sachs International	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	6,840,000	(139,854)	(14,157)	(125,697)
						$ (206,917)	$ (15,018)	$ (191,899)

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 (Received)	Unrealized Depreciation**
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	3.28%	Quarterly	11/07/28	$ 550,000	$ (62,742)	$ 633	$ (63,375)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	3.21%	Quarterly	11/07/25	1,650,000	(137,316)	494	(137,810)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	3.18%	Quarterly	11/07/23	2,450,000	(145,486)	(272)	(145,214)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	3.14%	Quarterly	11/06/21	11,700,000	(365,392)	2,580	(367,972)
								$(710,936)	$ 3,435	$ (714,371)

Forward Foreign Currency Exchange Contracts††

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2019	Unrealized Appreciation (Depreciation)
Goldman Sachs International	8,400,000	BRL	07/01/19	$ 2,229,240	$ 2,190,009	$ 39,231
Citibank N.A., New York	8,300,000	BRL	07/01/19	2,194,925	2,163,938	30,987
JPMorgan Chase Bank, N.A.	18,500	JPY	09/20/19	173	173	—
Goldman Sachs International	219,000	JPY	09/20/19	2,043	2,044	(1)
JPMorgan Chase Bank, N.A.	390,000	CAD	07/26/19	297,981	298,053	(72)
Goldman Sachs International	21,219,000	JPY	03/23/20	200,469	200,602	(133)
Morgan Stanley Capital Services LLC	390,000	CAD	07/03/19	297,687	297,883	(196)
Barclays Bank plc	1,490,000	EUR	01/17/20	1,720,801	1,721,089	(288)
JPMorgan Chase Bank, N.A.	37,018,500	JPY	03/23/20	349,607	349,969	(362)
Goldman Sachs International	1,410,000	EUR	01/17/20	1,628,154	1,628,682	(528)
Goldman Sachs International	21,000,000	JPY	08/19/19	194,862	195,512	(650)
Citibank N.A., New York	11,500,000	JPY	07/22/19	105,589	106,841	(1,252)
Morgan Stanley Capital Services LLC	100,000	CAD	07/25/19	75,115	76,422	(1,307)
BNP Paribas S.A.	100,000	CAD	07/25/19	75,102	76,422	(1,320)
Morgan Stanley Capital Services LLC	10,500,000	JPY	07/01/19	95,781	97,394	(1,613)
BNP Paribas S.A.	145,000	CAD	07/24/19	108,942	110,809	(1,867)
Citibank N.A., New York	130,000	CAD	07/03/19	97,017	99,294	(2,277)
Morgan Stanley Capital Services LLC	200,000	CAD	07/18/19	150,260	152,817	(2,557)
Morgan Stanley Capital Services LLC	140,000	CAD	07/17/19	104,224	106,969	(2,745)
Morgan Stanley Capital Services LLC	400,000	CAD	07/09/19	299,710	305,567	(5,857)
Citibank N.A., New York	44,000,000	JPY	07/01/19	402,126	408,125	(5,999)
JPMorgan Chase Bank, N.A.	53,500,000	JPY	07/08/19	490,201	496,483	(6,282)
Goldman Sachs International	370,000	CAD	07/11/19	275,631	282,663	(7,032)
Barclays Bank plc	4,305,000	ILS	01/31/20	1,217,994	1,225,534	(7,540)
Bank of America, N.A.	66,000,000	JPY	07/22/19	604,352	613,173	(8,821)
Bank of America, N.A.	536,000,000	JPY	01/21/20	5,038,305	5,048,147	(9,842)
Goldman Sachs International	131,400,000	JPY	07/08/19	1,204,077	1,219,399	(15,322)
Goldman Sachs International	153,400,000	JPY	08/13/19	1,408,244	1,427,549	(19,305)
Barclays Bank plc	380,000,000	JPY	07/29/19	3,512,599	3,532,376	(19,777)
JPMorgan Chase Bank, N.A.	164,000,000	JPY	07/01/19	1,501,362	1,521,195	(19,833)
Goldman Sachs International	1,900,000	EUR	07/19/19	2,130,381	2,164,216	(33,835)
Goldman Sachs International	5,775,000	ILS	01/31/20	1,592,712	1,644,009	(51,297)
Citibank N.A., New York	12,050,000	BRL	10/01/19	3,063,892	3,115,758	(51,866)
JPMorgan Chase Bank, N.A.	15,500,000	BRL	10/01/19	3,950,813	4,007,821	(57,008)
Goldman Sachs International	12,000,000	BRL	10/01/19	3,005,761	3,102,829	(97,068)
Citibank N.A., New York	7,800,000	BRL	01/02/20	1,901,368	2,000,462	(99,094)
Goldman Sachs International	799,300,000	JPY	07/01/19	7,228,009	7,413,969	(185,960)
						$ (648,688)

Counterparty	Contracts to Buy	Currency	Settlement Date		Settlement Value		Value at June 30, 2019		Unrealized Appreciation
Goldman Sachs International	8,350,000	BRL	07/01/19	$	2,031,631	$	2,176,974	$	145,343
Citibank N.A., New York	8,350,000	BRL	07/01/19		2,060,626		2,176,974		116,348
								$	261,691

~ *The face amount is denominated in U.S. dollars unless otherwise indicated.*
** *Includes cumulative appreciation (depreciation).*
† *Value determined based on Level 1 inputs.*
†† *Value determined based on Level 2 inputs.*
1 *Rate indicated is the 7-day yield as of June 30, 2019.*
2 *Variable rate security. Rate indicated is the rate effective at June 30, 2019. 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.*
3 *Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is $212,728,419 (cost $212,471,202), or 52.1% of total net assets.*
4 *Zero coupon rate security.*
5 *Security is an interest-only strip.*
6 *Face amount of security is adjusted for inflation.*
7 *Rate indicated is the effective yield at the time of purchase.*
8 *Repurchase Agreements.*

BofA — Bank of America
BRL — Brazilian Real
CAD — Canadian Dollar
CDX.NA.IG.31 — Credit Default Swap North American Investment Grade Series 31 Index
CME — Chicago Mercantile Exchange
EUR — Euro
ICE — Intercontinental Exchange
ILS — Israeli Shekel
JPY — Japanese Yen
LIBOR — London Interbank Offered Rate
plc — Public Limited Company
WAC — Weighted Average Coupon