

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|--------------|--|----------------|--------------|
| NewStar Clarendon Fund CLO LLC 2019-1A, 3.58% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 ^{2,3} | 2,250,000 | \$ 2,247,767 | | | |
| Mountain Hawk II CLO Ltd. 2018-2A, 3.88% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/20/24 ^{2,3} | 2,000,000 | 2,000,276 | | | |
| KVK CLO Ltd. 2017-1A, 3.20% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{2,3} | 1,800,000 | 1,793,710 | | | |
| Fortress Credit Opportunities XI CLO Ltd. 2018-11A, 3.60% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{2,3} | 1,800,000 | 1,773,235 | | | |
| BlueMountain CLO XXV Ltd. 2019-25A, 2.94% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/15/32 ^{2,3} | 1,750,000 | 1,750,831 | | | |
| Garrison BSL CLO Ltd. 2018-1A, 3.25% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28 ^{2,3} | 1,750,000 | 1,750,148 | | | |
| | | | Midocean Credit CLO V 2018-5A, 3.90% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/19/28 ^{2,3} | 1,750,000 | \$ 1,729,454 |
| | | | THL Credit Wind River CLO Ltd. 2019-1A, 3.18% (3 Month USD LIBOR + 0.88%, Rate Floor: 0.00%) due 01/15/26 ^{2,3} | 1,500,000 | 1,500,339 |
| | | | Voya CLO Ltd. 2019-2A, 2.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{2,3} | 1,500,000 | 1,500,178 |
| | | | Fortress Credit Opportunities IX CLO Ltd. 2017-9A, 3.71% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{2,3} | 1,457,000 | 1,448,250 |
| | | | Marathon CLO V Ltd. 2017-5A, 3.02% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{2,3} | 1,021,117 | 1,017,076 |
| | | | BDS 2018-FL2, 2.97% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 08/15/35 ^{2,3} | 971,114 | 968,861 |
| | | | Stanford Street CLO Ltd. 2017-1A, 3.30% (3 Month USD LIBOR + 1.18%, Rate Floor: 0.00%) due 06/15/25 ^{2,3} | 778,346 | 778,034 |

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| GPMT Ltd. | | | 2019-6, 2.64% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/24/21 ^{††2,3} | 1,850,000 | \$ 1,850,000 |
| 2018-FL1, 2.94% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 11/21/35 ^{2,3} | 767,906 | \$ 767,466 | 2019-WL1, 2.67% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 08/25/52 ^{2,3} | 1,000,000 | 1,001,013 |
| VMC Finance LLC | | | 2019-2, 2.59% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/24/21 ^{2,3} | 900,000 | 900,521 |
| 2018-FL1, 2.84% (1 Month USD LIBOR + 0.82%, Rate Floor: 0.82%) due 03/15/35 ^{2,3} | 568,533 | 565,402 | 2019-9, 2.74% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/24/20 ^{2,3} | 600,000 | 600,000 |
| Venture XVI CLO Ltd. | | | Barclays Bank plc | | |
| 2018-16A, 3.15% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 01/15/28 ^{2,3} | 400,000 | <u>398,605</u> | GMTn, 2.62% (1 Month USD LIBOR + 0.60%) due 06/02/20 ^{2,3} | 2,150,000 | 2,145,441 |
| Total Collateralized Loan Obligations | | <u>60,153,757</u> | GMTN, 2.86% due 10/31/19 | 2,050,000 | 2,050,296 |
| CREDIT CARD - 4.7% | | | Madison Avenue Securitization Trust due 11/01/20 ³ | 700,000 | <u>700,000</u> |
| Capital One Multi-Asset Execution Trust | | | Total Financial | | <u>15,397,271</u> |
| 2017-A4, 1.99% due 07/17/23 | 12,750,000 | 12,752,951 | AUTOMOTIVE - 2.6% | | |
| American Express Credit Account Master Trust | | | Hertz Vehicle Financing II, LP | | |
| 2018-1, 2.67% due 10/17/22 | 5,650,000 | 5,664,480 | 2015-1A, 2.73% due 03/25/21 ² | 4,650,000 | 4,656,528 |
| Chase Issuance Trust | | | Avis Budget Rental Car Funding AESOP LLC | | |
| 2015-A4, 1.84% due 04/15/22 | 3,100,000 | <u>3,096,675</u> | 2015-1A, 2.50% due 07/20/21 ² | 4,650,000 | 4,653,534 |
| Total Credit Card | | <u>21,514,106</u> | Carmax Auto Owner Trust | | |
| FINANCIAL - 3.4% | | | 2019-3, 2.26% due 08/17/20 | 2,423,143 | <u>2,422,928</u> |
| Station Place | | | Total Automotive | | <u>11,732,990</u> |
| Securitization Trust | | | TRANSPORT-CONTAINER - 0.9% | | |
| 2019-8, 2.64% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/24/20 ^{2,3} | 3,100,000 | 3,100,000 | Global SC Finance II SRL | | |
| 2019-5, 2.74% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 06/24/20 ^{††2,3} | 3,050,000 | 3,050,000 | 2014-1A, 3.19% due 07/17/29 ² | 3,141,667 | 3,141,218 |

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| Cronos Containers Program Ltd. 2013-1A, 3.08% due 04/18/28 ² | 1,087,542 | \$ 1,086,660 | | | |
| Total Transport-Container | | <u>4,227,878</u> | | | |
| TRANSPORT-AIRCRAFT - 0.4% | | | | | |
| AIM Aviation Finance Ltd. 2015-1A, 4.21% due 02/15/40 ² | 975,249 | 986,458 | | | |
| Raspro Trust 2005-1A, 3.20% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{2,3} | 607,578 | 599,500 | | | |
| Total Transport-Aircraft | | <u>1,585,958</u> | | | |
| Total Asset-Backed Securities (Cost \$114,644,513) | | <u>114,611,960</u> | | | |
| CORPORATE BONDS^{††} - 23.0% | | | | | |
| FINANCIAL - 11.4% | | | | | |
| Wells Fargo & Co. 3.11% (3 Month USD LIBOR + 0.93%) due 02/11/22 ³ | 2,800,000 | 2,817,146 | | | |
| HSBC Holdings plc 2.72% (3 Month USD LIBOR + 0.60%) due 05/18/21 ³ | 2,600,000 | 2,602,677 | | | |
| Lloyds Bank plc 2.70% (3 Month USD LIBOR + 0.49%) due 05/07/21 ³ | 2,600,000 | 2,599,735 | | | |
| Citigroup, Inc. 3.13% (3 Month USD LIBOR + 0.79%) due 01/10/20 ³ | 2,300,000 | 2,302,873 | | | |
| 3.48% (3 Month USD LIBOR + 1.38%) due 03/30/21 ³ | 250,000 | 253,731 | | | |
| | | | BNZ International Funding Ltd. 2.85% (3 Month USD LIBOR + 0.70%) due 02/21/20 ^{2,3} | 2,550,000 | \$ 2,556,203 |
| | | | UBS Group Funding Switzerland AG 4.08% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 04/14/21 ^{2,3} | 1,400,000 | 1,429,241 |
| | | | 3.57% (3 Month USD LIBOR + 1.44%) due 09/24/20 ^{2,3} | 1,100,000 | 1,114,463 |
| | | | Capital One Financial Corp. 2.72% (3 Month USD LIBOR + 0.45%) due 10/30/20 ³ | 2,535,000 | 2,538,960 |
| | | | Huntington National Bank 2.64% (3 Month USD LIBOR + 0.51%) due 03/10/20 ³ | 2,525,000 | 2,529,120 |
| | | | Citizens Bank North America/Providence RI 2.68% (3 Month USD LIBOR + 0.54%) due 03/02/20 ³ | 2,525,000 | 2,527,827 |
| | | | Credit Agricole S.A. 3.10% (3 Month USD LIBOR + 0.97%) due 06/10/20 ^{2,3} | 2,495,000 | 2,508,848 |
| | | | Goldman Sachs Group, Inc. 2.83% (3 Month USD LIBOR + 0.73%) due 12/27/20 ³ | 1,400,000 | 1,401,356 |
| | | | 3.90% (3 Month USD LIBOR + 1.77%) due 02/25/21 ³ | 1,050,000 | 1,070,326 |
| | | | Sumitomo Mitsui Trust Bank Ltd. 3.21% (3 Month USD LIBOR + 0.91%) due 10/18/19 ^{2,3} | 2,375,000 | 2,376,269 |

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| Svenska Handelsbanken AB 2.60% (3 Month USD LIBOR + 0.47%) due 05/24/21 ³ | 2,250,000 | \$ 2,257,817 | | | |
| American Express Co. 2.65% (3 Month USD LIBOR + 0.53%) due 05/17/21 ³ | 2,150,000 | 2,155,595 | | | |
| AvalonBay Communities, Inc. 2.73% (3 Month USD LIBOR + 0.43%) due 01/15/21 ³ | 2,050,000 | 2,048,866 | | | |
| Synchrony Financial 3.52% (3 Month USD LIBOR + 1.23%) due 02/03/20 ³ | 1,800,000 | 1,803,862 | | | |
| Sumitomo Mitsui Financial Group, Inc. 3.78% (3 Month USD LIBOR + 1.68%) due 03/09/21 ³ | 1,350,000 | 1,374,529 | | | |
| Mitsubishi UFJ Financial Group, Inc. 4.02% (3 Month USD LIBOR + 1.88%) due 03/01/21 ³ | 1,234,000 | 1,259,862 | | | |
| Discover Bank 3.10% due 06/04/20 | 1,100,000 | 1,105,949 | | | |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.25% due 07/01/20 | 900,000 | 912,364 | | | |
| 4.63% due 10/30/20 | 150,000 | 153,552 | | | |
| AXIS Specialty Finance LLC 5.88% due 06/01/20 | 1,000,000 | 1,023,321 | | | |
| Santander UK plc 2.76% (3 Month USD LIBOR + 0.62%) due 06/01/21 ³ | 980,000 | 980,895 | | | |
| | | | Standard Chartered Bank 2.69% (3 Month USD LIBOR + 0.40%) due 08/04/20 ³ | 920,000 | \$ 921,304 |
| | | | Credit Suisse AG NY 2.66% (3 Month USD LIBOR + 0.40%) due 07/31/20 ³ | 920,000 | 920,750 |
| | | | UBS AG 2.68% (3 Month USD LIBOR + 0.58%, Rate Floor: 0.00%) due 06/08/20 ^{2,3} | 870,000 | 872,333 |
| | | | JPMorgan Chase & Co. 2.40% due 06/07/21 | 775,000 | 778,685 |
| | | | ANZ New Zealand Int'l Ltd. 2.85% due 08/06/20 ² | 600,000 | 604,208 |
| | | | Morgan Stanley 5.50% due 07/24/20 | 555,000 | 569,953 |
| | | | Essex Portfolio, LP 5.20% due 03/15/21 | 300,000 | 310,393 |
| | | | Australia & New Zealand Banking Group Ltd. 3.13% (3 Month USD LIBOR + 0.99%) due 06/01/21 ^{2,3} | 300,000 | 303,385 |
| | | | Swedbank AB 2.65% due 03/10/21 ² | 300,000 | 301,017 |
| | | | Credit Suisse Group Funding Guernsey Ltd. 2.75% due 03/26/20 | 250,000 | 250,668 |
| | | | American Tower Corp. 2.80% due 06/01/20 | 230,000 | 230,876 |
| | | | Assurant, Inc. 3.36% (3 Month USD LIBOR + 1.25%) due 03/26/21 ³ | 194,000 | 194,017 |
| | | | Total Financial | | <u>51,962,976</u> |
| | | | CONSUMER, NON-CYCLICAL - 4.6% | | |
| | | | Allergan Funding SCS 3.39% (3 Month USD LIBOR + 1.26%) due 03/12/20 ³ | 2,650,000 | 2,660,525 |

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| Express Scripts Holding Co. 2.87% (3 Month USD LIBOR + 0.75%) due 11/30/20 ³ | 2,530,000 | \$ 2,530,205 | | | |
| Zimmer Biomet Holdings, Inc. 2.91% (3 Month USD LIBOR + 0.75%) due 03/19/21 ³ | 1,400,000 | 1,400,025 | | | |
| | 1,070,000 | 1,071,826 | | | |
| General Mills, Inc. 2.86% (3 Month USD LIBOR + 0.54%) due 04/16/21 ³ | 2,450,000 | 2,455,563 | | | |
| Bayer US Finance II LLC 2.74% (3 Month USD LIBOR + 0.63%) due 06/25/21 ^{2,3} | 1,700,000 | 1,698,047 | | | |
| CVS Health Corp. 2.82% (3 Month USD LIBOR + 0.72%) due 03/09/21 ³ | 1,050,000 | 1,055,064 | | | |
| | 2,73% (3 Month USD LIBOR + 0.63%) due 03/09/20 ³ | 115,000 | 115,227 | | |
| Constellation Brands, Inc. 2.25% due 11/06/20 | 1,050,000 | 1,050,334 | | | |
| Mondelez International, Inc. 3.00% due 05/07/20 | 1,040,000 | 1,045,323 | | | |
| Quest Diagnostics, Inc. 2.50% due 03/30/20 | 1,030,000 | 1,031,024 | | | |
| Molson Coors Brewing Co. 2.25% due 03/15/20 | 1,025,000 | 1,024,374 | | | |
| Conagra Brands, Inc. 3.03% (3 Month USD LIBOR + 0.75%) due 10/22/20 ³ | 1,000,000 | 1,000,204 | | | |
| Bayer US Finance LLC 2.38% due 10/08/19 ² | 1,000,000 | 999,992 | | | |
| Coca-Cola Femsa SAB de CV 4.63% due 02/15/20 | 950,000 | 957,222 | | | |
| | | | Keurig Dr Pepper, Inc. 3.55% due 05/25/21 | 500,000 | \$ 510,687 |
| | | | Zoetis, Inc. 3.45% due 11/13/20 | 230,000 | 232,972 |
| | | | Biogen, Inc. 2.90% due 09/15/20 | 100,000 | 100,721 |
| | | | Total Consumer, Non-cyclical | | <u>20,939,335</u> |
| | | | INDUSTRIAL - 1.8% | | |
| | | | Siemens Financieringsmaatschappij N.V. 2.73% (3 Month USD LIBOR + 0.61%) due 03/16/22 ^{2,3} | 1,870,000 | 1,885,614 |
| | | | Aviation Capital Group LLC 2.88% due 01/20/22 ² | 1,200,000 | 1,204,856 |
| | | | Rolls-Royce plc 2.38% due 10/14/20 ² | 1,000,000 | 1,001,122 |
| | | | L3Harris Technologies, Inc. 2.70% due 04/27/20 | 930,000 | 931,861 |
| | | | Molex Electronic Technologies LLC 2.88% due 04/15/20 ² | 900,000 | 901,453 |
| | | | Northrop Grumman Corp. 2.08% due 10/15/20 | 550,000 | 550,185 |
| | | | | 250,000 | 254,623 |
| | | | Textron, Inc. 2.73% (3 Month USD LIBOR + 0.55%) due 11/10/20 ³ | 600,000 | 599,729 |
| | | | Ryder System, Inc. 2.50% due 05/11/20 | 540,000 | 540,928 |
| | | | Penske Truck Leasing Company Lp / PTL Finance Corp. 3.05% due 01/09/20 ² | 320,000 | 320,385 |
| | | | Ingersoll-Rand Luxembourg Finance S.A. 2.63% due 05/01/20 | 170,000 | 170,310 |

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| GATX Corp. | | | CA, Inc. | | |
| 2.60% due 03/30/20 | 70,000 | \$ 70,066 | 5.38% due 12/01/19 | 900,000 | \$ 904,320 |
| Total Industrial | | <u>8,431,132</u> | Broadcom Corporation / Broadcom Cayman Finance Ltd. | | |
| ENERGY - 1.8% | | | 2.38% due 01/15/20 | 900,000 | <u>899,943</u> |
| Equities Corp. | | | Total Technology | | <u>5,890,756</u> |
| 2.87% (3 Month USD LIBOR + 0.77%) due 10/01/20 ³ | 2,200,000 | 2,194,992 | CONSUMER, CYCLICAL - 0.6% | | |
| Sabine Pass | | | Marriott International, Inc. | | |
| Liquefaction LLC | | | 2.74% (3 Month USD LIBOR + 0.60%) due 12/01/20 ³ | 1,000,000 | 1,003,225 |
| 5.63% due 02/01/21 | 1,025,000 | 1,058,739 | Starbucks Corp. | | |
| Florida Gas Transmission Company LLC | | | 2.10% due 02/04/21 | 1,000,000 | 1,000,942 |
| 5.45% due 07/15/20 ² | 980,000 | 1,002,619 | McDonald's Corp. | | |
| Energy Transfer Operating, LP | | | 3.50% due 07/15/20 | 700,000 | <u>708,039</u> |
| 7.50% due 10/15/20 | 900,000 | 945,806 | Total Consumer, Cyclical | | <u>2,712,206</u> |
| Reliance Holding USA, Inc. | | | COMMUNICATIONS - 0.6% | | |
| 4.50% due 10/19/20 ² | 900,000 | 917,433 | Deutsche Telekom International Finance BV | | |
| Marathon Petroleum Corp. | | | 2.88% (3 Month USD LIBOR + 0.58%) due 01/17/20 ^{2,3} | 2,515,000 | 2,517,989 |
| 3.40% due 12/15/20 | 885,000 | 894,769 | Telefonica Emisiones S.A. | | |
| Occidental Petroleum Corp. | | | 5.13% due 04/27/20 | 75,000 | <u>76,200</u> |
| 2.60% due 08/13/21 | 850,000 | 855,536 | Total Communications | | <u>2,594,189</u> |
| Phillips 66 | | | UTILITIES - 0.6% | | |
| 2.73% (3 Month USD LIBOR + 0.60%) due 02/26/21 ³ | 350,000 | <u>350,016</u> | Ameren Corp. | | |
| Total Energy | | <u>8,219,910</u> | 2.70% due 11/15/20 | 1,000,000 | 1,005,230 |
| TECHNOLOGY - 1.3% | | | NextEra Energy Capital Holdings, Inc. | | |
| Fiserv, Inc. | | | 2.55% (3 Month USD LIBOR + 0.45%) due 09/28/20 ³ | 1,000,000 | 1,000,425 |
| 2.70% due 06/01/20 | 1,100,000 | 1,102,931 | Southern Power Co. | | |
| International Business Machines Corp. | | | 2.38% due 06/01/20 | 400,000 | 400,344 |
| 2.80% due 05/13/21 | 1,050,000 | 1,064,060 | PSEG Power LLC | | |
| Analog Devices, Inc. | | | 5.13% due 04/15/20 | 130,000 | <u>131,972</u> |
| 2.95% due 01/12/21 | 1,000,000 | 1,007,502 | Total Utilities | | <u>2,537,971</u> |
| Fidelity National Information Services, Inc. | | | | | |
| 3.63% due 10/15/20 | 900,000 | 912,000 | | | |

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| BASIC MATERIALS - 0.3% | | |
| Newmont Goldcorp Corp. 5.13% due 10/01/19 | 900,000 | \$ 900,000 |
| Georgia-Pacific LLC 5.40% due 11/01/20 ² | 400,000 | 413,767 |
| Total Basic Materials | | <u>1,313,767</u> |
| Total Corporate Bonds (Cost \$104,350,505) | | <u>104,602,242</u> |
| FOREIGN GOVERNMENT DEBT^{††} - 18.6% | | |
| Government of Japan | | |
| due 10/21/19 ⁵ | JPY 1,548,700,000 | 14,326,033 |
| due 01/10/20 ⁵ | JPY 1,027,200,000 | 9,507,562 |
| 0.10% due 07/01/21 | JPY 893,000,000 | 8,319,424 |
| due 01/20/20 ⁵ | JPY 536,000,000 | 4,961,515 |
| 0.10% due 06/01/20 | JPY 402,300,000 | 3,731,039 |
| 0.10% due 09/01/20 | JPY 373,000,000 | 3,463,271 |
| 0.10% due 06/20/20 | JPY 152,000,000 | 1,409,928 |
| 0.10% due 04/15/20 | JPY 131,700,000 | 1,220,800 |
| 0.10% due 03/20/20 | JPY 37,000,000 | 342,861 |
| 2.40% due 03/20/20 | JPY 15,000,000 | 140,476 |
| 2.20% due 06/22/20 | JPY 6,100,000 | 57,440 |
| 1.30% due 03/20/20 | JPY 6,000,000 | 55,908 |
| State of Israel | | |
| 0.50% due 01/31/21 | ILS 18,000,000 | 5,202,874 |
| 1.00% due 04/30/21 | ILS 12,120,000 | 3,532,493 |
| 5.00% due 01/31/20 | ILS 9,600,000 | 2,805,225 |
| 5.50% due 01/31/22 | ILS 3,710,000 | 1,197,108 |
| Federative Republic of Brazil | | |
| due 07/01/20 ⁵ | BRL 22,160,000 | 5,154,544 |
| due 07/01/21 ⁵ | BRL 19,000,000 | 4,186,876 |
| due 01/01/20 ⁵ | BRL 9,690,000 | 2,305,406 |
| Kingdom of Spain | | |
| 0.75% due 07/30/21 | EUR 4,590,000 | 5,119,461 |
| 4.00% due 04/30/20 | EUR 2,950,000 | 3,299,356 |
| due 01/17/20 ⁵ | EUR 1,490,000 | 1,626,752 |
| Republic of Portugal | | |
| due 01/17/20 ⁵ | EUR 1,410,000 | 1,539,311 |
| 4.80% due 06/15/20 | EUR 890,000 | 1,006,660 |
| Total Foreign Government Debt (Cost \$85,298,832) | | <u>84,512,323</u> |

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| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 13.8% | | |
| RESIDENTIAL MORTGAGE BACKED SECURITIES - 11.4% | | |
| Ocwen Master Advance | | |
| Receivables Trust 2019-T1, 2.51% due 08/15/50 ² | 8,200,000 | \$ 8,220,287 |
| CSMC Series | | |
| 2014-7R, 2.30% (WAC) due 10/27/36 ^{2,3} | 3,612,952 | 3,590,348 |
| 2014-2R, 2.35% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46 ^{2,3} | 3,229,587 | 3,139,259 |
| Deephaven Residential Mortgage Trust | | |
| 2019-3A, 2.96% (WAC) due 07/25/59 ^{2,3} | 4,065,790 | 4,083,832 |
| Towd Point Mortgage Trust | | |
| 2018-2, 3.25% (WAC) due 03/25/58 ^{2,3} | 1,420,866 | 1,446,844 |
| 2017-6, 2.75% (WAC) due 10/25/57 ^{2,3} | 1,315,487 | 1,328,029 |
| 2017-5, 2.62% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{2,3} | 811,859 | 808,737 |
| CIM Trust | | |
| 2018-R4, 4.07% (WAC) due 12/26/57 ^{2,3} | 3,155,272 | 3,192,894 |
| Soundview Home Loan Trust | | |
| 2006-OPT5, 2.16% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ³ | 3,123,816 | 3,045,697 |
| New Residential | | |
| Advance Receivables Trust Advance | | |
| Receivables Backed 2019-T3, 2.51% due 10/20/52 ² | 2,550,000 | 2,555,403 |

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| Morgan Stanley ABS Capital I Incorporated Trust 2006-NCT, 2.40% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 ³ | 2,550,000 | \$ 2,528,375 | | | |
| CIT Mortgage Loan Trust 2007-1, 3.37% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{2,3} | 2,392,480 | 2,419,080 | | | |
| Accredited Mortgage Loan Trust 2006-2, 2.28% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 09/25/36 ³ | 2,429,757 | 2,389,247 | | | |
| New Residential Mortgage Loan Trust 2018-2A, 3.50% (WAC) due 02/25/58 ^{2,3} | 1,913,697 | 1,952,102 | | | |
| Ameriquest Mortgage Securities Incorporated Asset-Backed Pass- Through Ctfs Series 2005-R10, 2.45% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36 ³ | 1,500,000 | 1,503,061 | | | |
| BRAVO Residential Funding Trust 2019-NQM1, 2.67% (WAC) due 07/25/59 ^{2,3} | 1,425,328 | 1,427,223 | | | |
| NRPL Trust 2019-3, 3.00% (WAC) due 06/01/59 ^{2,3} | 1,250,000 | 1,246,263 | | | |
| Banc of America Funding Trust 2015-R2, 2.28% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 ^{2,3} | 1,200,000 | 1,179,949 | | | |
| | | | COLT Mortgage Loan Trust 2018-3, 3.69% (WAC) due 10/26/48 ^{2,3} | 714,058 | \$ 718,696 |
| | | | 2018-2, 3.47% (WAC) due 07/27/48 ^{2,3} | 417,840 | 419,267 |
| | | | Homeward Opportunities Fund I Trust 2019-2, 2.70% (WAC) due 09/25/59 ^{2,3} | 970,813 | 969,567 |
| | | | Starwood Mortgage Residential Trust 2019-1, 2.94% (WAC) due 06/25/49 ^{2,3} | 956,232 | 958,216 |
| | | | Citigroup Mortgage Loan Trust 2019-IMC1, 2.72% (WAC) due 07/25/49 ^{2,3} | 959,430 | 958,018 |
| | | | Freddie Mac STACR Trust 2019-DNA3, 2.75% (1 Month USD LIBOR + 0.73%, Rate Floor: 0.00%) due 07/25/49 ^{2,3} | 833,635 | 833,943 |
| | | | GE-WMC Asset-Backed Pass-Through Certificates Series 2005-2, 2.27% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35 ³ | 589,371 | 585,793 |
| | | | Cascade Funding Mortgage Trust 2019-RM3, 2.80% (WAC) due 06/25/69 ^{2,3} | 500,000 | 506,172 |
| | | | Total Residential Mortgage Backed Securities | | <u>52,006,302</u> |
| | | | COMMERCIAL MORTGAGE BACKED SECURITIES - 2.4% | | |
| | | | Morgan Stanley Capital I Trust 2018-H3, 1.00% (WAC) due 07/15/51 ^{3,6} | 46,728,884 | 2,703,257 |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE |
|--|----------------|-------------------|
| Americold LLC Trust | | |
| 2010-ARTA, 7.44% due 01/14/29 ² | 2,524,000 | \$ 2,627,421 |
| GRACE Mortgage Trust | | |
| 2014-GRCE, 3.37% due 06/10/28 ² | 2,000,000 | 2,030,618 |
| Citigroup Commercial Mortgage Trust | | |
| 2019-GC41, 1.19% (WAC) due 08/10/56 ^{3,6} | 24,996,357 | 2,020,480 |
| CGBAM Mezzanine Securities Trust | | |
| 2015-SMMZ, 8.21% due 04/10/28 ² | 1,400,000 | <u>1,423,169</u> |
| Total Commercial Mortgage Backed Securities | | <u>10,804,945</u> |
| Total Collateralized Mortgage Obligations | | |
| (Cost \$62,383,471) | | <u>62,811,247</u> |
| U.S. GOVERNMENT SECURITIES^{††} - 6.4% | | |
| U.S. Treasury Notes | | |
| 2.38% due 02/29/24 | 12,897,000 | 13,342,853 |
| 3.38% due 11/15/19 | 4,900,000 | 4,907,763 |
| 1.75% due 11/30/19 | 2,775,000 | 2,773,585 |
| 1.50% due 10/31/19 | 2,220,000 | 2,218,912 |
| 1.50% due 11/30/19 | 1,630,000 | 1,628,508 |
| U.S. Treasury Inflation Protected Securities | | |
| 1.38% due 01/15/20 ⁷ | 4,254,466 | <u>4,241,504</u> |
| Total U.S. Government Securities | | <u>29,113,125</u> |
| (Cost \$29,180,690) | | |
| MUNICIPAL BONDS^{††} - 0.0% | | |
| COLORADO - 0.0% | | |
| State of Colorado Certificate Of Participation | | |
| 4.86% due 03/15/20 | 25,000 | <u>25,338</u> |

| | FACE AMOUNT | VALUE |
|--|----------------|------------------|
| TEXAS - 0.0% | | |
| Lindale Independent School District General Obligation Unlimited | | |
| 6.16% due 02/15/20 | 10,000 | <u>\$ 10,155</u> |
| Total Municipal Bonds | | <u>35,493</u> |
| (Cost \$35,419) | | |
| REPURCHASE AGREEMENTS^{††,8} - 9.1% | | |
| J.P. Morgan Securities LLC | | |
| issued 09/30/19 at 2.35% | | |
| due 10/01/19 | 5,084,000 | 5,084,000 |
| issued 09/24/19 at 3.00% | | |
| due 10/01/19 | 4,000,000 | 4,000,000 |
| issued 09/25/19 at 3.00% | | |
| due 10/01/19 | 3,000,000 | 3,000,000 |
| issued 09/27/19 at 2.50% | | |
| due 10/01/19 | 1,985,000 | 1,985,000 |
| issued 09/30/19 at 2.37% | | |
| due 10/01/19 | 1,519,000 | 1,519,000 |
| BNP Paribas | | |
| issued 08/01/19 at 2.47% | | |
| due 11/01/19 | 6,050,000 | 6,050,000 |
| issued 08/09/19 at 2.47% | | |
| due 11/01/19 | 750,000 | 750,000 |
| issued 09/16/19 at 2.33% | | |
| due 12/16/19 | 200,000 | 200,000 |
| Societe Generale | | |
| issued 07/09/19 at 2.74% (3 Month USD LIBOR + 0.40%) | | |
| due 04/07/20 ³ | 2,659,200 | 2,659,200 |
| issued 09/10/19 at 2.54% (3 Month USD LIBOR + 0.40%) | | |
| due 04/07/20 ³ | 2,250,000 | 2,250,000 |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|-------------------|--|----------------|-----------------------|
| issued 07/26/19 at 2.66% (3 Month USD LIBOR + 0.40%) due 04/07/20 ³ | 1,650,000 | \$ 1,650,000 | | | |
| BofA Securities, Inc. issued 09/25/19 at 2.80% due 10/01/19 | 5,800,000 | 5,800,000 | | | |
| Barclays Capital Inc. issued 09/05/19 at 2.27% (1 Month USD LIBOR + 0.25%) due 11/04/19 ³ | 3,221,874 | 3,221,874 | | | |
| Deutsche Bank issued 08/06/19 at 2.62% due 11/06/19 | 3,216,000 | 3,216,000 | | | |
| Total Repurchase Agreements (Cost \$41,385,074) | | <u>41,385,074</u> | | | |
| | | | COMMERCIAL PAPER^{††} - 5.3% | | |
| | | | Spire, Inc. 2.27% due 10/10/19 ^{2,4} | 4,700,000 | \$ 4,697,333 |
| | | | Marriott International, Inc. 2.24% due 11/18/19 ^{2,4} | 4,700,000 | 4,685,963 |
| | | | McKesson Corp. 2.55% due 10/04/19 ^{2,4} | 4,500,000 | 4,499,044 |
| | | | Vodafone Group plc 2.23% due 12/03/19 ^{2,4} | 4,500,000 | 4,481,999 |
| | | | Walgreens Boots Alliance, Inc. 2.41% due 01/13/20 ⁴ | 3,000,000 | 2,979,875 |
| | | | Ryder System, Inc. 2.27% due 10/01/19 ⁴ | 2,800,000 | <u>2,800,000</u> |
| | | | Total Commercial Paper (Cost \$24,143,545) | | <u>24,144,214</u> |
| | | | Total Investments - 101.9% (Cost \$463,468,973) | | <u>\$ 463,262,602</u> |
| | | | Other Assets & Liabilities, net - (1.9)% | | <u>(8,694,630)</u> |
| | | | Total Net Assets - 100.0% | | <u>\$ 454,567,972</u> |

Futures Contracts

| Description | Number of Contracts | Expiration Date | Notional Amount | Value | Unrealized Appreciation** |
|---|------------------------|--------------------|--------------------|-------|------------------------------|
| Interest Rate Futures Contracts Sold Short[†] | | | | | |
| U.S. Treasury 5 Year Note Futures Contracts | 112 | Dec 2019 | \$ 13,345,500 | \$ | 62,852 |

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 | \$ (541,904) | \$ (246,140) | \$ (295,764) |

ULTRA SHORT DURATION FUND

OTC Credit Default Swap Agreements Protection Purchased^{††}

| Counterparty | Index | Protection | | Maturity Date | Notional Amount | Upfront | | |
|-------------------------------------|----------------------|--------------|-------------------|---------------|-----------------|---------------------|--------------------|-------------------------|
| | | Premium Rate | Payment Frequency | | | Value | Premiums Received | Unrealized Depreciation |
| Morgan Stanley Capital Services LLC | CDX.NA.IG.31 (7-15%) | 1.00% | Quarterly | 12/20/23 | \$3,280,000 | \$ (65,240) | \$ (813) | \$ (64,427) |
| Goldman Sachs International | CDX.NA.IG.31 (7-15%) | 1.00% | Quarterly | 12/20/23 | 6,840,000 | (136,052) | (13,359) | (122,693) |
| | | | | | | <u>\$ (201,292)</u> | <u>\$ (14,172)</u> | <u>\$ (187,120)</u> |

Centrally Cleared Interest Rate Swap Agreements^{††}

| Counterparty | Exchange | Floating Rate Type | Floating Rate Index | Fixed Rate | Payment Frequency | Maturity Date | Notional Amount | Upfront | | |
|-----------------------|----------|--------------------|---------------------|------------|-------------------|---------------|-----------------|-----------|--------------------------|---|
| | | | | | | | | Value | Premiums Paid (Received) | Unrealized Appreciation (Depreciation) ^{net} |
| BofA Securities, Inc. | CME | Pay | 3-Month USD LIBOR | 2.79% | Quarterly | 01/21/20 | \$5,038,000 | \$ 9,915 | \$ 7,810 | \$ 2,105 |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 1.54% | Quarterly | 08/04/21 | 1,550,000 | 3,489 | 287 | 3,202 |
| BofA Securities, Inc. | CME | Pay | 3-Month USD LIBOR | 2.84% | Quarterly | 01/31/20 | 1,014,000 | 2,265 | 1,893 | 372 |
| BofA Securities, Inc. | CME | Pay | 3-Month USD LIBOR | 2.83% | Quarterly | 01/31/20 | 579,000 | 1,274 | 1,125 | 149 |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 2.83% | Quarterly | 01/31/20 | 579,000 | (1,274) | 88 | (1,362) |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 2.84% | Quarterly | 01/31/20 | 1,014,000 | (2,265) | 88 | (2,353) |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 2.79% | Quarterly | 01/21/20 | 5,038,000 | (9,915) | 94 | (10,009) |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 3.28% | Quarterly | 11/07/28 | 550,000 | (81,106) | 616 | (81,722) |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 3.18% | Quarterly | 11/07/23 | 2,450,000 | (162,126) | (256) | (161,870) |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 3.21% | Quarterly | 11/07/25 | 1,650,000 | (164,027) | 475 | (164,502) |

ULTRA SHORT DURATION FUND

Centrally Cleared Interest Rate Swap Agreements^{††} (continued)

| Counterparty | Exchange | Floating Rate Type | Floating Rate Index | Fixed Rate | Payment Frequency | Maturity Date | Notional Amount | Value | Upfront | Unrealized |
|-----------------------|----------|--------------------|---------------------|------------|-------------------|---------------|-----------------|--------------|--------------------------|--|
| | | | | | | | | | Premiums Paid (Received) | Appreciation (Depreciation) ^{†††} |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 3.14% | Quarterly | 11/06/21 | \$11,700,000 | \$ (365,571) | \$ 2,303 | \$ (367,874) |
| | | | | | | | | \$ (769,341) | \$ 14,523 | \$ (783,864) |

Total Return Swap Agreements

| Counterparty | Reference Obligation | Financing Rate Pay | Payment Frequency | Maturity Date | Units | Notional Amount | Value and Unrealized Depreciation |
|------------------|-----------------------------------|-----------------------------------|-------------------|---------------|-------|-----------------|-----------------------------------|
| Deutsche Bank AG | Korea Monetary Stabilization Bond | 2.58% (3 Month USD LIBOR + 0.45%) | At Maturity | 08/04/21 | N/A | \$ 1,547,472 | \$ (7,655) |

Forward Foreign Currency Exchange Contracts^{††}

| Counterparty | Contracts to Sell | Currency | Settlement Date | Settlement Value | Value at September 30, 2019 | Unrealized Appreciation |
|-----------------------------|-------------------|----------|-----------------|------------------|-----------------------------|-------------------------|
| Citibank N.A., New York | 17,700,000 | BRL | 07/01/20 | \$ 4,423,346 | \$ 4,196,087 | \$ 227,259 |
| JPMorgan Chase Bank, N.A. | 15,500,000 | BRL | 10/01/19 | 3,950,813 | 3,734,220 | 216,593 |
| Citibank N.A., New York | 12,050,000 | BRL | 10/01/19 | 3,063,892 | 2,903,055 | 160,837 |
| Goldman Sachs International | 3,068,000 | EUR | 04/30/20 | 3,518,383 | 3,396,881 | 121,502 |
| Goldman Sachs International | 12,000,000 | BRL | 10/01/19 | 3,005,760 | 2,891,009 | 114,751 |
| Citibank N.A., New York | 8,240,000 | BRL | 07/01/21 | 1,997,147 | 1,887,921 | 109,226 |
| Citibank N.A., New York | 464,232,000 | JPY | 07/01/21 | 4,571,102 | 4,466,472 | 104,630 |
| JPMorgan Chase Bank, N.A. | 9,900,000 | BRL | 07/01/21 | 2,372,110 | 2,268,253 | 103,857 |
| Goldman Sachs International | 4,460,000 | BRL | 07/01/20 | 1,158,140 | 1,057,319 | 100,821 |
| Barclays Bank plc | 429,214,500 | JPY | 07/01/21 | 4,219,984 | 4,129,562 | 90,422 |
| Barclays Bank plc | 1,490,000 | EUR | 01/17/20 | 1,720,801 | 1,638,375 | 82,426 |
| Goldman Sachs International | 1,410,000 | EUR | 01/17/20 | 1,628,153 | 1,550,408 | 77,745 |
| Goldman Sachs International | 2,216,500 | EUR | 07/30/21 | 2,574,742 | 2,522,225 | 52,517 |
| JPMorgan Chase Bank, N.A. | 1,890,000 | BRL | 01/02/20 | 495,023 | 453,141 | 41,882 |
| JPMorgan Chase Bank, N.A. | 2,407,925 | EUR | 07/30/21 | 2,779,155 | 2,740,053 | 39,102 |
| Bank of America, N.A. | 536,000,000 | JPY | 01/21/20 | 5,038,304 | 5,000,369 | 37,935 |
| Citibank N.A., New York | 7,800,000 | BRL | 01/02/20 | 1,901,368 | 1,870,107 | 31,261 |
| Goldman Sachs International | 1,548,700,000 | JPY | 10/21/19 | 14,367,553 | 14,345,305 | 22,248 |
| Bank of America, N.A. | 513,520 | EUR | 06/15/20 | 590,535 | 570,250 | 20,285 |
| Citibank N.A., New York | 347,173,500 | JPY | 06/01/20 | 3,284,394 | 3,264,779 | 19,615 |
| JPMorgan Chase Bank, N.A. | 373,186,500 | JPY | 09/01/20 | 3,547,299 | 3,528,704 | 18,595 |
| Goldman Sachs International | 419,200 | EUR | 06/15/20 | 482,323 | 465,510 | 16,813 |

ULTRA SHORT DURATION FUND

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

| Counterparty | Contracts to Sell | Currency | Settlement Date | Settlement Value | Value at September 30, 2019 | Unrealized Appreciation (Depreciation) |
|-----------------------------|-------------------|----------|-----------------|------------------|-----------------------------|--|
| Bank of America, N.A. | 131,765,850 | JPY | 04/15/20 | \$ 1,242,852 | \$ 1,235,629 | \$ 7,223 |
| Bank of America, N.A. | 152,076,000 | JPY | 06/22/20 | 1,438,343 | 1,431,900 | 6,443 |
| Goldman Sachs International | 860,000 | BRL | 07/01/21 | 201,476 | 197,040 | 4,436 |
| Goldman Sachs International | 821,800,000 | JPY | 01/10/20 | 7,665,043 | 7,661,446 | 3,597 |
| JPMorgan Chase Bank, N.A. | 37,018,500 | JPY | 03/23/20 | 349,607 | 346,658 | 2,949 |
| JPMorgan Chase Bank, N.A. | 55,327,650 | JPY | 06/01/20 | 522,921 | 520,295 | 2,626 |
| Goldman Sachs International | 21,219,000 | JPY | 03/23/20 | 200,469 | 198,705 | 1,764 |
| Deutsche Bank AG | 1,865,755,963 | KRW | 08/04/21 | 1,591,128 | 1,590,479 | 649 |
| Goldman Sachs International | 16,500 | EUR | 07/30/20 | 18,756 | 18,376 | 380 |
| Goldman Sachs International | 6,167,835 | JPY | 06/22/20 | 58,371 | 58,074 | 297 |
| JPMorgan Chase Bank, N.A. | 17,925 | EUR | 07/30/20 | 20,256 | 19,963 | 293 |
| Citibank N.A., New York | 205,400,000 | JPY | 01/10/20 | 1,915,097 | 1,914,895 | 202 |
| Citibank N.A., New York | 232,000 | JPY | 01/06/20 | 2,219 | 2,162 | 57 |
| Citibank N.A., New York | 232,000 | JPY | 07/01/20 | 2,241 | 2,186 | 55 |
| Citibank N.A., New York | 232,000 | JPY | 01/04/21 | 2,264 | 2,210 | 54 |
| Barclays Bank plc | 214,500 | JPY | 01/06/20 | 2,048 | 1,999 | 49 |
| Barclays Bank plc | 214,500 | JPY | 07/01/20 | 2,069 | 2,021 | 48 |
| Barclays Bank plc | 214,500 | JPY | 01/04/21 | 2,090 | 2,043 | 47 |
| Citibank N.A., New York | 173,500 | JPY | 12/02/19 | 1,621 | 1,611 | 10 |
| JPMorgan Chase Bank, N.A. | 186,500 | JPY | 03/02/20 | 1,752 | 1,744 | 8 |
| Bank of America, N.A. | 65,850 | JPY | 10/15/19 | 613 | 610 | 3 |
| Bank of America, N.A. | 76,000 | JPY | 12/20/19 | 709 | 707 | 2 |
| Goldman Sachs International | 67,100 | JPY | 12/20/19 | 626 | 624 | 2 |
| JPMorgan Chase Bank, N.A. | 27,650 | JPY | 12/02/19 | 258 | 257 | 1 |
| Deutsche Bank AG | 4,980,963 | KRW | 02/04/21 | 4,223 | 4,223 | 0 |
| Deutsche Bank AG | 4,980,963 | KRW | 08/05/20 | 4,198 | 4,198 | 0 |
| Deutsche Bank AG | 4,818,541 | KRW | 05/07/21 | 4,095 | 4,096 | (1) |
| Deutsche Bank AG | 4,980,963 | KRW | 02/05/20 | 4,170 | 4,171 | (1) |
| Deutsche Bank AG | 4,980,963 | KRW | 11/06/19 | 4,158 | 4,159 | (1) |
| Deutsche Bank AG | 4,872,681 | KRW | 05/11/20 | 4,092 | 4,093 | (1) |
| Deutsche Bank AG | 4,980,963 | KRW | 11/04/20 | 4,210 | 4,211 | (1) |
| Bank of America, N.A. | 39,207 | ILS | 04/30/20 | 11,425 | 11,455 | (30) |
| Citibank N.A., New York | 40,711 | ILS | 04/30/20 | 11,853 | 11,895 | (42) |
| Bank of America, N.A. | 33,642 | ILS | 01/31/20 | 9,652 | 9,766 | (114) |
| Bank of America, N.A. | 33,550 | ILS | 02/01/21 | 9,803 | 9,940 | (137) |
| Goldman Sachs International | 41,614 | ILS | 04/30/20 | 11,979 | 12,157 | (178) |
| Bank of America, N.A. | 643,550 | ILS | 01/31/22 | 190,795 | 193,487 | (2,692) |
| Bank of America, N.A. | 3,949,100 | ILS | 04/30/21 | 1,169,118 | 1,174,529 | (5,411) |
| Citibank N.A., New York | 4,100,600 | ILS | 04/30/21 | 1,211,792 | 1,219,588 | (7,796) |
| Goldman Sachs International | 3,270,500 | ILS | 01/31/22 | 968,615 | 983,292 | (14,677) |
| Goldman Sachs International | 4,177,700 | ILS | 04/30/21 | 1,223,307 | 1,242,519 | (19,212) |
| Barclays Bank plc | 4,305,000 | ILS | 01/31/20 | 1,217,994 | 1,249,728 | (31,734) |
| Goldman Sachs International | 18,261,214 | ILS | 02/01/21 | 5,336,843 | 5,410,454 | (73,611) |

ULTRA SHORT DURATION FUND

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

| Counterparty | Contracts to Buy | Currency | Settlement Date | Settlement Value | Value at September 30, 2019 | Unrealized Depreciation |
|--|---------------------|----------|--------------------|---------------------|-----------------------------------|----------------------------|
| Goldman Sachs International | 6,035,500 | ILS | 01/31/20 | \$ 1,667,386 | \$ 1,752,088 | \$ (84,702) |
| | | | | | | <u>1,601,176</u> |
| Citibank N.A., New York | 3,955,000 | BRL | 10/01/19 | 961,842 | 952,828 | (9,014) |
| Morgan Stanley Capital Services LLC | 35,595,000 | BRL | 10/01/19 | 8,625,325 | 8,575,455 | (49,870) |
| | | | | | | <u>\$ (58,884)</u> |

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

^{**} Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs.

^{††} Value determined based on Level 2 inputs, unless otherwise noted.

^{†††} Value determined based on Level 3 inputs.

¹ Rate indicated is the 7-day yield as of September 30, 2019.

² 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 \$179,253,550 (cost \$178,951,232), or 39.4% of total net assets.

³ Variable rate security. Rate indicated is the rate effective at September 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.

⁴ Rate indicated is the effective yield at the time of purchase.

⁵ Zero coupon rate security.

⁶ Security is an interest-only strip.

⁷ Face amount of security is adjusted for inflation.

⁸ Repurchase Agreements.

BofA — Bank of America

BRL — Brazilian Real

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 New Shekel

JPY — Japanese Yen

KRW — South Korean Won

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

WAC — Weighted Average Coupon