

**Ultra Short Duration Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2019

	Shares	Value
<b>MONEY MARKET FUND<sup>†</sup> - 0.0%</b>		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares 1.44% <sup>1</sup>	35,542	\$ 35,542
<b>Total Money Market Fund</b> (Cost \$35,542)		<u>35,542</u>
<b>Face Amount<sup>~</sup></b>		
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 27.6%</b>		
Government of Japan		
due 01/10/20 <sup>2</sup>	JPY 1,027,200,000	9,453,533
0.10% due 07/01/21	JPY 893,000,000	8,246,655
due 01/20/20 <sup>2</sup>	JPY 536,000,000	4,933,135
due 02/10/20 <sup>2</sup>	JPY 526,000,000	4,841,597
0.10% due 06/01/20	JPY 402,300,000	3,705,747
0.10% due 09/01/20	JPY 373,000,000	3,437,912
due 02/03/20 <sup>2</sup>	JPY 290,000,000	2,669,246
0.10% due 06/20/20	JPY 152,000,000	1,400,329
0.10% due 04/15/20	JPY 131,700,000	1,212,839
0.10% due 03/20/20	JPY 37,000,000	340,672
2.40% due 03/20/20	JPY 15,000,000	138,781
2.20% due 06/22/20	JPY 6,100,000	56,750
1.30% due 03/20/20	JPY 6,000,000	55,384
Kingdom of Spain		
due 01/17/20 <sup>2</sup>	EUR 9,360,000	10,503,863
0.75% due 07/30/21	EUR 4,590,000	5,245,619
4.00% due 04/30/20	EUR 2,950,000	3,357,479
United Mexican States		
due 02/27/20 <sup>2</sup>	MXN 217,540,000	11,373,181
due 01/02/20 <sup>2</sup>	MXN 89,852,000	4,750,446
due 01/16/20 <sup>2</sup>	MXN 19,560,000	1,031,229
Government of United Kingdom		
due 01/06/20 <sup>2</sup>	GBP 5,000,000	6,622,838
due 01/27/20 <sup>2</sup>	GBP 4,980,000	6,593,492
due 01/13/20 <sup>2</sup>	GBP 2,700,000	3,575,816
Federative Republic of Brazil		
due 04/01/20 <sup>2</sup>	BRL 27,100,000	6,680,043
due 07/01/20 <sup>2</sup>	BRL 22,160,000	5,406,653
due 07/01/21 <sup>2</sup>	BRL 19,000,000	4,407,083
Republic of France		
due 01/02/20 <sup>2</sup>	EUR 7,800,000	8,751,262
due 01/08/20 <sup>2</sup>	EUR 6,580,000	7,382,730
State of Israel		
0.50% due 01/31/21	ILS 18,000,000	5,238,144
1.00% due 04/30/21	ILS 12,120,000	3,552,711
5.00% due 01/31/20	ILS 9,600,000	2,789,952
0.75% due 07/31/22	ILS 8,460,000	2,485,625
5.50% due 01/31/22	ILS 3,710,000	1,192,619
Republic of Portugal		
due 01/17/20 <sup>2</sup>	EUR 6,106,000	6,851,987
Quebec T-Bill		
due 01/10/20 <sup>2</sup>	CAD 610,000	469,705
Ontario T-Bill		
due 01/02/20 <sup>2</sup>	CAD 285,000	219,533
<b>Total Foreign Government Debt</b> (Cost \$147,516,070)		<u>148,974,590</u>
<b>CORPORATE BONDS<sup>††</sup> - 19.7%</b>		
<b>Financial - 9.1%</b>		
Wells Fargo & Co.		
2.83% (3 Month USD LIBOR + 0.93%) due 02/11/22 <sup>3</sup>	2,800,000	2,819,143
Lloyds Bank plc		
2.38% (3 Month USD LIBOR + 0.49%) due 05/07/21 <sup>3</sup>	2,600,000	2,608,462
HSBC Holdings plc		
2.50% (3 Month USD LIBOR + 0.60%) due 05/18/21 <sup>3</sup>	2,600,000	2,602,647
BNZ International Funding Ltd.		
2.59% (3 Month USD LIBOR + 0.70%) due 02/21/20 <sup>3,4</sup>	2,550,000	2,552,377
Capital One Financial Corp.		
2.39% (3 Month USD LIBOR + 0.45%) due 10/30/20 <sup>3</sup>	2,535,000	2,540,107
UBS Group AG		
3.77% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 04/14/21 <sup>3,4</sup>	1,400,000	1,426,272
3.38% (3 Month USD LIBOR + 1.44%) due 09/24/20 <sup>3,4</sup>	1,100,000	1,110,065
Huntington National Bank		
2.40% (3 Month USD LIBOR + 0.51%) due 03/10/20 <sup>3</sup>	2,525,000	2,527,064
Citizens Bank North America/Providence RI		
2.45% (3 Month USD LIBOR + 0.54%) due 03/02/20 <sup>3</sup>	2,525,000	2,526,074
Credit Agricole S.A.		
2.86% (3 Month USD LIBOR + 0.97%) due 06/10/20 <sup>3,4</sup>	2,495,000	2,504,256
Svenska Handelsbanken AB		
2.38% (3 Month USD LIBOR + 0.47%) due 05/24/21 <sup>3</sup>	2,250,000	2,257,203
American Express Co.		
2.43% (3 Month USD LIBOR + 0.53%) due 05/17/21 <sup>3</sup>	2,150,000	2,158,841
AvalonBay Communities, Inc.		
2.43% (3 Month USD LIBOR + 0.43%) due 01/15/21 <sup>3</sup>	2,050,000	2,049,325
Synchrony Financial		
3.13% (3 Month USD LIBOR + 1.23%) due 02/03/20 <sup>3</sup>	1,800,000	1,801,414

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	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 19.7% (continued)</b>		
<b>Financial - 9.1% (continued)</b>		
Sumitomo Mitsui Financial Group, Inc. 3.57% (3 Month USD LIBOR + 1.68%) due 03/09/21 <sup>3</sup>	1,350,000	\$ 1,372,133
Mitsubishi UFJ Financial Group, Inc. 3.79% (3 Month USD LIBOR + 1.88%) due 03/01/21 <sup>3</sup>	1,234,000	1,256,197
Willis Towers Watson plc 5.75% due 03/15/21	1,200,000	1,250,795
American Tower Corp. 3.30% due 02/15/21	870,000	881,830
2.80% due 06/01/20	230,000	230,662
Discover Bank 3.10% due 06/04/20	1,100,000	1,104,094
Goldman Sachs Group, Inc. 3.68% (3 Month USD LIBOR + 1.77%) due 02/25/21 <sup>3</sup>	1,050,000	1,067,625
AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.25% due 07/01/20	900,000	909,061
4.63% due 10/30/20	150,000	153,001
AXIS Specialty Finance LLC 5.88% due 06/01/20	1,000,000	1,015,746
Santander UK plc 2.53% (3 Month USD LIBOR + 0.62%) due 06/01/21 <sup>3</sup>	980,000	983,376
Credit Suisse AG NY 2.33% (3 Month USD LIBOR + 0.40%) due 07/31/20 <sup>3</sup>	920,000	921,315
Standard Chartered Bank 2.30% (3 Month USD LIBOR + 0.40%) due 08/04/20 <sup>3</sup>	920,000	921,081
UBS AG 2.47% (3 Month USD LIBOR + 0.58%, Rate Floor: 0.00%) due 06/08/20 <sup>3,4</sup>	870,000	871,440
JPMorgan Chase & Co. 2.40% due 06/07/21	775,000	780,112
ANZ New Zealand Int'l Ltd. 2.85% due 08/06/20 <sup>4</sup>	600,000	602,940
Alleghany Corp. 5.63% due 09/15/20	555,000	568,545
Morgan Stanley 5.50% due 07/24/20	555,000	566,200
Delphi Financial Group, Inc. 7.88% due 01/31/20	545,000	547,237
Essex Portfolio, LP 5.20% due 03/15/21	300,000	308,872
Australia & New Zealand Banking Group Ltd. 2.90% (3 Month USD LIBOR + 0.99%) due 06/01/21 <sup>3,4</sup>	300,000	303,285
Swedbank AB 2.65% due 03/10/21 <sup>4</sup>	300,000	301,774
Citigroup, Inc. 3.34% (3 Month USD LIBOR + 1.38%) due 03/30/21 <sup>3</sup>	250,000	253,394
Credit Suisse Group Funding Guernsey Ltd. 2.75% due 03/26/20	250,000	250,310
Marsh & McLennan Cos., Inc. 4.80% due 07/15/21	200,000	207,264
Assurant, Inc. 3.20% (3 Month USD LIBOR + 1.25%) due 03/26/21 <sup>3</sup>	194,000	194,023
<b>Total Financial</b>		<b>49,305,562</b>
<b>Consumer, Non-cyclical - 4.7%</b>		
Allergan Funding SCS 3.14% (3 Month USD LIBOR + 1.26%) due 03/12/20 <sup>3</sup>	2,650,000	2,654,977
Express Scripts Holding Co. 2.66% (3 Month USD LIBOR + 0.75%) due 11/30/20 <sup>3</sup>	2,530,000	2,530,394
Zimmer Biomet Holdings, Inc. 2.65% (3 Month USD LIBOR + 0.75%) due 03/19/21 <sup>3</sup>	1,400,000	1,400,137
2.70% due 04/01/20	1,070,000	1,070,696
General Mills, Inc. 2.54% (3 Month USD LIBOR + 0.54%) due 04/16/21 <sup>3</sup>	2,450,000	2,457,909
Bayer US Finance II LLC 2.58% (3 Month USD LIBOR + 0.63%) due 06/25/21 <sup>3,4</sup>	1,700,000	1,705,364
AbbVie, Inc. 2.24% (3 Month USD LIBOR + 0.35%) due 05/21/21 <sup>3,4</sup>	1,300,000	1,301,349
Global Payments, Inc. 3.80% due 04/01/21	1,200,000	1,223,607
Altria Group, Inc. 4.75% due 05/05/21	1,154,000	1,195,956
Quest Diagnostics, Inc. 2.50% due 03/30/20	1,030,000	1,030,247
4.70% due 04/01/21	150,000	154,984

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	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 19.7% (continued)</b>		
<b>Consumer, Non-cyclical - 4.7% (continued)</b>		
CVS Health Corp.		
2.61% (3 Month USD LIBOR + 0.72%) due 03/09/21 <sup>3</sup>	1,050,000	\$ 1,056,438
2.52% (3 Month USD LIBOR + 0.63%) due 03/09/20 <sup>3</sup>	115,000	115,091
Ingredion, Inc.		
4.63% due 11/01/20	1,143,000	1,166,498
Constellation Brands, Inc.		
2.25% due 11/06/20	1,050,000	1,052,126
Mondelez International, Inc.		
3.00% due 05/07/20	1,040,000	1,042,984
Molson Coors Beverage Co.		
2.25% due 03/15/20	1,025,000	1,024,563
Conagra Brands, Inc.		
2.70% (3 Month USD LIBOR + 0.75%) due 10/22/20 <sup>3</sup>	1,000,000	1,000,091
Coca-Cola Femsa SAB de CV		
4.63% due 02/15/20	950,000	952,338
Keurig Dr Pepper, Inc.		
3.55% due 05/25/21	500,000	510,680
Coca-Cola European Partners plc		
3.50% due 09/15/20	300,000	302,722
Zoetis, Inc.		
3.45% due 11/13/20	230,000	232,482
Biogen, Inc.		
2.90% due 09/15/20	100,000	100,735
<b>Total Consumer, Non-cyclical</b>		<b>25,282,368</b>
<b>Energy - 1.8%</b>		
Equities Corp.		
2.87% (3 Month USD LIBOR + 0.77%) due 10/01/20 <sup>3</sup>	2,200,000	2,193,924
Marathon Petroleum Corp.		
3.40% due 12/15/20	885,000	895,075
5.13% due 03/01/21	310,000	320,972
Halliburton Co.		
3.25% due 11/15/21	1,130,000	1,153,121
Sabine Pass Liquefaction LLC		
5.63% due 02/01/21	1,025,000	1,053,590
Florida Gas Transmission Company LLC		
5.45% due 07/15/20 <sup>4</sup>	980,000	996,476
Energy Transfer Operating, LP		
7.50% due 10/15/20	900,000	935,306
Reliance Holding USA, Inc.		
4.50% due 10/19/20 <sup>4</sup>	900,000	914,265
Occidental Petroleum Corp.		
2.60% due 08/13/21	850,000	856,290
Phillips 66		
2.52% (3 Month USD LIBOR + 0.60%) due 02/26/21 <sup>3</sup>	350,000	350,021
<b>Total Energy</b>		<b>9,669,040</b>
<b>Industrial - 1.6%</b>		
Siemens Financieringsmaatschappij N.V.		
2.50% (3 Month USD LIBOR + 0.61%) due 03/16/22 <sup>3,4</sup>	1,870,000	1,878,610
Tyco Electronics Group S.A.		
4.88% due 01/15/21	1,200,000	1,236,051
Aviation Capital Group LLC		
2.88% due 01/20/22 <sup>4</sup>	1,200,000	1,208,645
Rolls-Royce plc		
2.38% due 10/14/20 <sup>4</sup>	1,000,000	1,003,822
Molex Electronic Technologies LLC		
2.88% due 04/15/20 <sup>4</sup>	900,000	901,204
Northrop Grumman Corp.		
2.08% due 10/15/20	550,000	550,609
3.50% due 03/15/21	250,000	254,819
Textron, Inc.		
2.45% (3 Month USD LIBOR + 0.55%) due 11/10/20 <sup>3</sup>	600,000	600,023
Ryder System, Inc.		
2.50% due 05/11/20	540,000	540,605
Penske Truck Leasing Company LP / PTL Finance Corp.		
3.05% due 01/09/20 <sup>4</sup>	320,000	320,042
Ingersoll-Rand Luxembourg Finance S.A.		
2.63% due 05/01/20	170,000	170,223
GATX Corp.		
2.60% due 03/30/20	70,000	70,042
<b>Total Industrial</b>		<b>8,734,695</b>
<b>Technology - 0.7%</b>		
Fiserv, Inc.		
2.70% due 06/01/20	1,100,000	1,102,726
International Business Machines Corp.		
2.80% due 05/13/21	1,050,000	1,064,095
Analog Devices, Inc.		
2.95% due 01/12/21	1,000,000	1,008,364
Broadcom Corp. / Broadcom Cayman Finance Ltd.		
2.38% due 01/15/20	900,000	900,040
<b>Total Technology</b>		<b>4,075,225</b>
<b>Communications - 0.7%</b>		
Deutsche Telekom International Finance BV		
2.58% (3 Month USD LIBOR + 0.58%) due 01/17/20 <sup>3,4</sup>	2,515,000	2,515,627

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<b>CORPORATE BONDS<sup>††</sup> - 19.7% (continued)</b>		
<b>Communications - 0.7% (continued)</b>		
Telefonica Emisiones S.A.		
5.46% due 02/16/21	1,125,000	\$ 1,167,636
5.13% due 04/27/20	75,000	75,710
<b>Total Communications</b>		<b>3,758,973</b>
<b>Utilities - 0.5%</b>		
Ameren Corp.		
2.70% due 11/15/20	1,000,000	1,005,355
NextEra Energy Capital Holdings, Inc.		
2.41% (3 Month USD LIBOR + 0.45%) due 09/28/20 <sup>3</sup>	1,000,000	1,001,400
Southern Power Co.		
2.38% due 06/01/20	400,000	400,424
Eversource Energy		
2.50% due 03/15/21	250,000	251,467
PSEG Power LLC		
5.13% due 04/15/20	130,000	131,158
<b>Total Utilities</b>		<b>2,789,804</b>
<b>Consumer, Cyclical - 0.5%</b>		
Marriott International, Inc.		
2.51% (3 Month USD LIBOR + 0.60%) due 12/01/20 <sup>3</sup>	1,000,000	1,003,196
Starbucks Corp.		
2.10% due 02/04/21	1,000,000	1,002,491
McDonald's Corp.		
3.50% due 07/15/20	700,000	705,572
<b>Total Consumer, Cyclical</b>		<b>2,711,259</b>
<b>Basic Materials - 0.1%</b>		
Georgia-Pacific LLC		
5.40% due 11/01/20 <sup>4</sup>	400,000	411,103
<b>Total Corporate Bonds</b>		<b>106,738,029</b>
(Cost \$106,487,102)		
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 19.1%</b>		
<b>Collateralized Loan Obligations - 9.4%</b>		
Halcyon Loan Advisors Funding Ltd.		
2017-3A, 2.90% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 <sup>3,4</sup>	4,650,000	4,642,570
Mountain View CLO Ltd.		
2018-1A, 2.80% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 <sup>3,4</sup>	3,926,531	3,921,453
OZLM XII Ltd.		
2018-12A, 2.99% (3 Month USD LIBOR + 1.05%, Rate Floor: 0.00%) due 04/30/27 <sup>3,4</sup>	3,600,000	3,594,017
MP CLO VIII Ltd.		
2018-2A, 2.85% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 <sup>3,4</sup>	3,450,000	3,443,344
California Street CLO IX, LP		
2019-9A, 2.70% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 07/16/32 <sup>3,4</sup>	3,000,000	2,997,475
West CLO Ltd.		
2017-1A, 2.92% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 <sup>3,4</sup>	2,612,904	2,610,463
Palmer Square Loan Funding Ltd.		
2018-4A, 2.81% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 <sup>3,4</sup>	1,519,753	1,520,242
2019-3A, 2.75% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 <sup>3,4</sup>	948,498	946,571
Figueroa CLO Ltd.		
2018-2A, 2.76% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 06/20/27 <sup>3,4</sup>	2,462,079	2,456,462
Crown Point CLO III Ltd.		
2017-3A, 2.91% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 <sup>3,4</sup>	2,215,598	2,215,046
Seneca Park CLO Ltd.		
2017-1A, 3.12% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26 <sup>3,4</sup>	2,127,717	2,130,737
Mountain Hawk II CLO Ltd.		
2018-2A, 3.57% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/20/24 <sup>3,4</sup>	2,000,000	2,000,929
NewStar Clarendon Fund CLO LLC		
2019-1A, 3.24% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 <sup>3,4</sup>	1,934,063	1,932,501
KVK CLO Ltd.		
2017-1A, 2.90% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 <sup>3,4</sup>	1,800,000	1,796,111
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 3.30% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 <sup>3,4</sup>	1,800,000	1,763,378

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<b>Collateralized Loan Obligations - 9.4% (continued)</b>		
Garrison BSL CLO Ltd.		
2018-1A, 2.95% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28 <sup>3,4</sup>	1,750,000	\$ 1,753,280
BlueMountain CLO XXV Ltd.		
2019-25A, 2.94% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/15/32 <sup>3,4</sup>	1,750,000	1,748,728
Voya CLO Ltd.		
2019-2A, 2.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 <sup>3,4</sup>	1,500,000	1,496,873
THL Credit Wind River CLO Ltd.		
2019-1A, 2.88% (3 Month USD LIBOR + 0.88%, Rate Floor: 0.00%) due 01/15/26 <sup>3,4</sup>	1,076,666	1,076,080
Marathon CLO V Ltd.		
2017-5A, 2.77% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 <sup>3,4</sup>	1,021,117	1,018,268
Neuberger Berman CLO XVI-S Ltd.		
2018-16SA, 2.85% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 01/15/28 <sup>3,4</sup>	1,000,000	999,995
TICP CLO I Ltd.		
2018-1A, 2.77% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.00%) due 07/20/27 <sup>3,4</sup>	995,087	994,599
BDS		
2018-FL2, 2.69% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 08/15/35 <sup>3,4</sup>	920,965	920,711
BSPRT Issuer Ltd.		
2018-FL3, 2.79% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28 <sup>3,4</sup>	750,000	750,122
GPMT Ltd.		
2018-FL1, 2.67% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 11/21/35 <sup>3,4</sup>	517,500	516,479
Stanford Street CLO Ltd.		
2017-1A, 3.07% (3 Month USD LIBOR + 1.18%, Rate Floor: 0.00%) due 06/15/25 <sup>3,4</sup>	447,548	447,458
Venture XVI CLO Ltd.		
2018-16A, 2.85% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 01/15/28 <sup>3,4</sup>	400,000	398,794
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 3.46% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 <sup>3,4</sup>	382,000	379,407
VMC Finance LLC		
2018-FL1, 2.56% (1 Month USD LIBOR + 0.82%, Rate Floor: 0.82%) due 03/15/35 <sup>3,4</sup>	26,243	26,184
<b>Total Collateralized Loan Obligations</b>		<b>50,498,277</b>
<b>Credit Card - 4.0%</b>		
Capital One Multi-Asset Execution Trust		
2017-A4, 1.99% due 07/17/23	12,750,000	12,763,491
American Express Credit Account Master Trust		
2018-1, 2.67% due 10/17/22	5,650,000	5,658,693
Chase Issuance Trust		
2015-A4, 1.84% due 04/15/22	3,100,000	3,099,284
<b>Total Credit Card</b>		<b>21,521,468</b>
<b>Financial - 2.8%</b>		
Station Place Securitization Trust		
2019-8, 2.38% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/24/20 <sup>3,4</sup>	3,100,000	3,099,998
2019-5, 2.48% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 06/24/20 <sup>†††,3,4</sup>	3,050,000	3,050,000
2019-6, 2.38% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/24/21 <sup>†††,3,4</sup>	1,850,000	1,850,000
2019-WL1, 2.44% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 08/25/52 <sup>3,4</sup>	1,000,000	1,000,150
2019-2, 2.33% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/24/21 <sup>3,4</sup>	900,000	900,172
2019-9, 2.48% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/24/20 <sup>†††,3,4</sup>	600,000	600,000

**Ultra Short Duration Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2019

	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 19.1% (continued)</b>		
<b>Financial - 2.8% (continued)</b>		
Barelays Bank plc		
GMTn, 2.31% (1 Month USD LIBOR + 0.60%) due 06/02/20 <sup>3,4</sup>	2,150,000	\$ 2,152,691
GMTN, 2.48% (1 Month USD LIBOR + 0.68%) due 07/31/20 <sup>3,4</sup>	2,000,000	2,003,787
Madison Avenue Secured Funding Trust		
2019-1, 3.22% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/11/20 <sup>3,4</sup>	700,000	700,049
<b>Total Financial</b>		<b>15,356,847</b>
<b>Automotive - 1.9%</b>		
Avis Budget Rental Car Funding AESOP LLC		
2015-1A, 2.50% due 07/20/21 <sup>4</sup>	4,650,000	4,655,472
Hertz Vehicle Financing II, LP		
2015-1A, 2.73% due 03/25/21 <sup>4</sup>	4,650,000	4,655,215
Carmax Auto Owner Trust		
2019-3, 2.26% due 08/17/20	973,705	973,656
<b>Total Automotive</b>		<b>10,284,343</b>
<b>Transport-Container - 0.7%</b>		
Global SC Finance II SRL		
2014-1A, 3.19% due 07/17/29 <sup>4</sup>	2,979,167	2,975,900
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 <sup>4</sup>	1,011,667	1,011,370
<b>Total Transport-Container</b>		<b>3,987,270</b>
<b>Transport-Aircraft - 0.3%</b>		
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 <sup>4</sup>	942,955	942,242
Raspro Trust		
2005-1A, 2.89% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>3,4</sup>	584,129	574,704
<b>Total Transport-Aircraft</b>		<b>1,516,946</b>
<b>Total Asset-Backed Securities</b>		<b>103,165,151</b>
(Cost \$103,205,782)		
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 16.3%</b>		
<b>Residential Mortgage Backed Securities - 14.0%</b>		
New Residential Advance Receivables Trust Advance Receivables Backed		
2019-T5, 2.43% due 10/15/51 <sup>4</sup>	3,000,000	3,000,775
2019-T4, 2.33% due 10/15/51 <sup>4</sup>	3,000,000	2,995,761
2019-T3, 2.51% due 09/15/52 <sup>4</sup>	2,550,000	2,548,535
Ocwen Master Advance Receivables Trust		
2019-T1, 2.51% due 08/15/50 <sup>4</sup>	8,200,000	8,222,598
Fannie Mae		
2.50% due 11/01/49	7,096,060	7,019,353
CSMC Series		
2014-7R, 1.86% (WAC) due 10/27/36 <sup>3,4</sup>	3,171,015	3,149,416
2014-2R, 2.02% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46 <sup>3,4</sup>	3,004,306	2,922,381
Connecticut Avenue Securities Trust		
2019-R05, 2.54% (1 Month USD LIBOR + 0.75%, Rate Floor: 0.00%) due 07/25/39 <sup>3,4</sup>	2,554,720	2,554,856
2019-R07, 2.56% (1 Month USD LIBOR + 0.77%, Rate Floor: 0.00%) due 10/25/39 <sup>3,4</sup>	1,235,851	1,236,215
Freddie Mac		
2.50% due 12/01/49	3,753,406	3,712,055
Deephaven Residential Mortgage Trust		
2019-3A, 2.96% (WAC) due 07/25/59 <sup>3,4</sup>	3,580,224	3,590,899
Towd Point Mortgage Trust		
2018-2, 3.25% (WAC) due 03/25/58 <sup>3,4</sup>	1,356,526	1,379,867
2017-6, 2.75% (WAC) due 10/25/57 <sup>3,4</sup>	1,254,767	1,262,352
2017-5, 2.39% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 <sup>3,4</sup>	723,877	722,088
CIM Trust		
2018-R4, 4.07% (WAC) due 12/26/57 <sup>3,4</sup>	3,017,175	3,045,517
Soundview Home Loan Trust		
2006-OPT5, 1.93% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 <sup>3</sup>	3,031,764	2,953,321
Homeward Opportunities Fund I Trust		
2019-3, 2.68% (WAC) due 11/25/59 <sup>3,4</sup>	1,806,286	1,801,321
2019-2, 2.70% (WAC) due 09/25/59 <sup>3,4</sup>	872,507	869,127

**Ultra Short Duration Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2019

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 16.3% (continued)</b>		
<b>Residential Mortgage Backed Securities - 14.0% (continued)</b>		
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC1, 2.17% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 <sup>3</sup>	2,550,000	\$ 2,528,742
Verus Securitization Trust		
2019-4, 2.64% due 11/25/59 <sup>4,5</sup>	2,447,186	2,446,004
CIT Mortgage Loan Trust		
2007-1, 3.14% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 <sup>3,4</sup>	2,266,729	2,285,796
Accredited Mortgage Loan Trust		
2006-2, 2.05% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 09/25/36 <sup>3</sup>	2,304,017	2,253,671
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58 <sup>3,4</sup>	1,799,880	1,836,838
Ameriquest Mortgage Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-R10, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36 <sup>3</sup>	1,500,000	1,498,283
Freddie Mac STACR Trust		
2019-DNA4, 2.41% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/25/49 <sup>3,4</sup>	1,060,544	1,060,544
2019-DNA3, 2.52% (1 Month USD LIBOR + 0.73%, Rate Floor: 0.00%) due 07/25/49 <sup>3,4</sup>	296,326	296,326
BRAVO Residential Funding Trust		
2019-NQM1, 2.67% (WAC) due 07/25/59 <sup>3,4</sup>	1,241,841	1,241,349
NRPL Trust		
2019-3A, 3.00% due 07/25/59 <sup>4</sup>	1,229,111	1,224,485
Banc of America Funding Trust		
2015-R2, 2.05% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 <sup>3,4</sup>	1,200,000	1,177,644
COLT Mortgage Loan Trust		
2018-3, 3.69% (WAC) due 10/26/48 <sup>3,4</sup>	572,959	575,966
2018-2, 3.47% (WAC) due 07/27/48 <sup>3,4</sup>	349,824	350,700
Nationstar HECM Loan Trust		
2019-2A, 2.27% (WAC) due 11/25/29 <sup>3,4</sup>	916,341	916,140
Citigroup Mortgage Loan Trust		
2019-IMC1, 2.72% (WAC) due 07/25/49 <sup>3,4</sup>	880,341	881,427
Starwood Mortgage Residential Trust		
2019-1, 2.94% (WAC) due 06/25/49 <sup>3,4</sup>	872,026	871,811
GE-WMC Asset-Backed Pass-Through Certificates Series		
2005-2, 2.04% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35 <sup>3</sup>	563,563	560,096
Cascade Funding Mortgage Trust		
2019-RM3, 2.80% (WAC) due 06/25/69 <sup>3,4</sup>	473,234	473,883
		<u>75,466,142</u>
<b>Total Residential Mortgage Backed Securities</b>		
<b>Commercial Mortgage Backed Securities - 2.3%</b>		
Americold LLC Trust		
2010-ARTA, 7.44% due 01/14/29 <sup>4</sup>	2,524,000	2,592,464
Morgan Stanley Capital I Trust		
2018-H3, 0.84% (WAC) due 07/15/51 <sup>3,6</sup>	46,666,471	2,577,044
GRACE Mortgage Trust		
2014-GRCE, 3.37% due 06/10/28 <sup>4</sup>	2,000,000	2,021,380
Benchmark Mortgage Trust		
2019-B14, 0.80% (WAC) due 12/15/62 <sup>3,6</sup>	34,989,654	1,963,374
Citigroup Commercial Mortgage Trust		
2019-GC41, 1.19% (WAC) due 08/10/56 <sup>3,6</sup>	24,984,554	1,959,781
CGBAM Mezzanine Securities Trust		
2015-SMMZ, 8.21% due 04/10/28 <sup>4</sup>	1,400,000	1,399,412
		<u>12,513,455</u>
<b>Total Commercial Mortgage Backed Securities</b>		
<b>Total Collateralized Mortgage Obligations</b>		
(Cost \$87,716,284)		<u>87,979,597</u>

**Ultra Short Duration Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2019

	Face Amount	Value
<b>MUNICIPAL BONDS<sup>††</sup> - 0.0%</b>		
<b>Colorado - 0.0%</b>		
State of Colorado Certificate Of Participation 4.86% due 03/15/20	25,000	\$ 25,161
<b>Texas - 0.0%</b>		
Lindale Independent School District General Obligation Unlimited 6.16% due 02/15/20	10,000	9,952
<b>Total Municipal Bonds</b> (Cost \$35,270)		<u>35,113</u>
<b>REPURCHASE AGREEMENTS<sup>††,7</sup> - 7.1%</b>		
Barclays Capital, Inc.		
issued 12/27/19 at 2.03% (1 Month USD LIBOR + 0.25%) due 02/03/20 <sup>3</sup>	13,205,000	13,205,000
issued 12/09/19 at 2.03% (1 Month USD LIBOR + 0.25%) due 02/03/20 <sup>3</sup>	2,038,950	2,038,950
issued 09/05/19 at 2.03% (1 Month USD LIBOR + 0.25%) due 02/03/20 <sup>3</sup>	1,023,443	1,023,443
issued 12/20/19 at 2.03% (1 Month USD LIBOR + 0.25%) due 02/03/20 <sup>3</sup>	159,165	159,165
BNP Paribas		
issued 11/01/19 at 2.07% due 02/03/20	5,000,000	5,000,000
issued 12/30/19 at 2.07% due 02/03/20	4,148,744	4,148,744
issued 12/13/19 at 2.10% due 03/16/20	2,100,000	2,100,000
Societe Generale		
issued 09/10/19 at 2.29% (3 Month USD LIBOR + 0.40%) due 07/07/20 <sup>3</sup>	2,250,000	2,250,000
issued 07/09/19 at 2.43% (3 Month USD LIBOR + 0.40%) due 07/07/20 <sup>3</sup>	1,779,207	1,779,207
issued 07/26/19 at 2.33% (3 Month USD LIBOR + 0.40%) due 07/07/20 <sup>3</sup>	1,650,000	1,650,000
issued 12/06/19 at 2.29% (3 Month USD LIBOR + 0.40%) due 07/07/20 <sup>3</sup>	1,490,000	1,490,000
issued 10/25/19 at 2.43% (3 Month USD LIBOR + 0.40%) due 07/07/20 <sup>3</sup>	879,993	879,993
Deutsche Bank AG		
issued 12/17/19 at 2.28% due 02/07/20	2,600,000	2,600,000
issued 11/07/19 at 2.28% due 02/07/20	169,000	169,000
<b>Total Repurchase Agreements</b> (Cost \$38,493,502)		<u>38,493,502</u>
<b>COMMERCIAL PAPER<sup>††</sup> - 11.2%</b>		
Duke Energy Corp.		
2.02% due 01/21/20 <sup>4,8</sup>	5,500,000	5,493,828
Tyson Foods, Inc.		
2.06% due 01/21/20 <sup>4,8</sup>	5,500,000	5,493,706
McCormick & Co., Inc.		
2.10% due 01/15/20 <sup>4,8</sup>	5,400,000	5,395,590
Bemis Co., Inc.		
2.12% due 01/17/20 <sup>4,8</sup>	5,400,000	5,394,912
NextEra Energy Capital Holdings, Inc.		
2.05% due 01/22/20 <sup>4,8</sup>	5,400,000	5,393,543
Nasdaq, Inc.		
2.05% due 01/03/20 <sup>4,8</sup>	5,300,000	5,299,396
Entergy Corp.		
1.88% due 01/14/20 <sup>4,8</sup>	5,200,000	5,196,248
American Electric Power		
2.09% due 01/16/20 <sup>4,8</sup>	5,000,000	4,995,479
DowDuPont, Inc.		
2.09% due 01/21/20 <sup>4,8</sup>	5,000,000	4,994,028
Clorox Co.		
2.05% due 01/29/20 <sup>4,8</sup>	5,000,000	4,991,833
National Grid USA		
1.95% due 02/06/20 <sup>4,8</sup>	5,000,000	4,989,373
Walgreens Boots Alliance, Inc.		
2.41% due 01/13/20 <sup>8</sup>	3,000,000	2,997,939
<b>Total Commercial Paper</b> (Cost \$60,636,584)		<u>60,635,875</u>
<b>Total Investments - 101.0%</b> (Cost \$544,126,136)		<u>\$ 546,057,399</u>
<b>COLLATERALIZED MORTGAGE OBLIGATIONS SOLD SHORT<sup>††</sup> - (2.0)%</b>		
<b>Government Agency - (2.0)%</b>		
Fannie Mae		
2.50% due 01/15/20	10,850,000	(10,727,037)
<b>Total Collateralized Mortgage Obligations Sold Short</b> (Cost \$10,712,939)		<u>(10,727,037)</u>
<b>Other Assets &amp; Liabilities, net - 1.0%</b>		<u>5,261,939</u>
<b>Total Net Assets - 100.0%</b>		<u>\$ 540,592,301</u>



**Ultra Short Duration Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation <sup>**</sup>
BofA Securities, Inc.	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$ 24,960,000	\$ (630,607)	\$ (231,445)	\$ (399,162)

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

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 (7-15%)	1.00%	Quarterly	12/20/23	\$ 3,280,000	\$ (87,834)	\$ (765)	\$ (87,069)
Goldman Sachs International	CDX.NA.IG.31 (7-15%)	1.00%	Quarterly	12/20/23	6,840,000	(183,166)	(12,561)	(170,605)
						\$ (271,000)	\$ (13,326)	\$ (257,674)

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

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation) <sup>**</sup>
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	1.54%	Quarterly	08/04/21	\$ 1,550,000	\$ 4,211	\$ 248	\$ 3,963
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.79%	Quarterly	01/21/20	5,038,000	1,982	1,394	588
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	1,014,000	702	465	237
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	579,000	395	277	118
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	579,000	(395)	22	(417)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	1,014,000	(702)	22	(724)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.79%	Quarterly	01/21/20	5,038,000	(1,982)	17	(1,999)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	3.28%	Quarterly	11/07/28	550,000	(64,065)	599	(64,664)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	3.21%	Quarterly	11/07/25	1,650,000	(133,519)	455	(133,974)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	3.18%	Quarterly	11/07/23	2,450,000	(135,152)	(240)	(134,912)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	3.14%	Quarterly	11/06/21	11,700,000	(308,009)	2,027	(310,036)
							\$ (636,534)	\$ 5,286	\$ (641,820)	

**Total Return Swap Agreements**

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value	Unrealized Depreciation
<b>OTC Sovereign Debt Swap Agreements<sup>††</sup></b>								
Deutsche Bank AG	Korea Monetary Stabilization Bond	2.34% (3 Month USD LIBOR + 0.45%)	At Maturity	08/04/21	N/A	\$ 1,605,109	\$	(7,985)

**Ultra Short Duration Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

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

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2019	Unrealized Appreciation (Depreciation)
Citibank N.A., New York	464,232,000	JPY	07/01/21	\$ 4,571,102	\$ 4,405,272	\$ 165,830
Barclays Bank plc	429,214,500	JPY	07/01/21	4,219,984	4,072,978	147,006
Bank of America, N.A.	536,000,000	JPY	01/21/20	5,038,304	4,937,891	100,413
Goldman Sachs International	821,800,000	JPY	01/10/20	7,665,044	7,566,024	99,020
JPMorgan Chase Bank, N.A.	373,186,500	JPY	09/01/20	3,547,299	3,482,599	64,700
Citibank N.A., New York	347,173,500	JPY	06/01/20	3,284,394	3,222,587	61,807
Goldman Sachs International	4,460,000	BRL	07/01/20	1,158,141	1,104,781	53,360
Goldman Sachs International	3,068,000	EUR	04/30/20	3,518,382	3,467,963	50,419
Goldman Sachs International	1,410,000	EUR	01/17/20	1,628,153	1,583,403	44,750
Citibank N.A., New York	17,700,000	BRL	07/01/20	4,423,348	4,384,444	38,904
Bank of America, N.A.	152,076,000	JPY	06/22/20	1,438,343	1,413,293	25,050
JPMorgan Chase Bank, N.A.	1,890,000	BRL	01/02/20	495,024	470,688	24,336
Citibank N.A., New York	205,400,000	JPY	01/10/20	1,915,098	1,891,046	24,052
Bank of America, N.A.	131,765,850	JPY	04/15/20	1,242,851	1,219,859	22,992
Barclays Bank plc	3,790,000	EUR	01/17/20	4,277,355	4,256,097	21,258
Citibank N.A., New York	526,000,000	JPY	02/10/20	4,867,758	4,851,325	16,433
Citibank N.A., New York	8,240,000	BRL	07/01/21	1,997,144	1,982,093	15,051
JPMorgan Chase Bank, N.A.	55,327,650	JPY	06/01/20	522,921	513,571	9,350
Bank of America, N.A.	513,520	EUR	06/15/20	590,535	582,130	8,405
JPMorgan Chase Bank, N.A.	37,018,500	JPY	03/23/20	349,608	342,256	7,352
Goldman Sachs International	419,200	EUR	06/15/20	482,323	475,208	7,115
Citibank N.A., New York	290,000,000	JPY	02/03/20	2,680,475	2,673,619	6,856
Goldman Sachs International	21,219,000	JPY	03/23/20	200,468	196,181	4,287
Goldman Sachs International	6,167,835	JPY	06/22/20	58,372	57,320	1,052
Goldman Sachs International	2,216,500	EUR	07/30/21	2,574,741	2,573,704	1,037
Citibank N.A., New York	232,000	JPY	07/01/20	2,241	2,157	84
Citibank N.A., New York	232,000	JPY	01/06/20	2,218	2,135	83
Citibank N.A., New York	232,000	JPY	01/04/21	2,264	2,181	83
Barclays Bank plc	214,500	JPY	07/01/20	2,069	1,994	75
Barclays Bank plc	214,500	JPY	01/06/20	2,048	1,974	74
Barclays Bank plc	214,500	JPY	01/04/21	2,089	2,016	73
JPMorgan Chase Bank, N.A.	186,500	JPY	03/02/20	1,752	1,722	30
Goldman Sachs International	16,500	EUR	07/30/20	18,756	18,758	(2)
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)
Barclays Bank plc	63,623	ILS	07/31/20	18,605	18,712	(107)
Barclays Bank plc	63,277	ILS	08/02/21	18,856	18,972	(116)
Bank of America, N.A.	33,642	ILS	01/31/20	9,652	9,771	(119)
JPMorgan Chase Bank, N.A.	17,925	EUR	07/30/20	20,256	20,378	(122)
Deutsche Bank AG	4,818,541	KRW	05/07/21	4,095	4,228	(133)
Deutsche Bank AG	4,980,963	KRW	02/04/21	4,223	4,359	(136)
Deutsche Bank AG	4,980,963	KRW	11/04/20	4,210	4,347	(137)
Deutsche Bank AG	4,980,963	KRW	08/05/20	4,198	4,336	(138)
Deutsche Bank AG	4,872,681	KRW	05/11/20	4,092	4,231	(139)
Deutsche Bank AG	4,980,963	KRW	02/05/20	4,170	4,315	(145)
Bank of America, N.A.	33,550	ILS	02/01/21	9,803	9,973	(170)
Goldman Sachs International	41,614	ILS	04/30/20	11,981	12,159	(178)
Citibank N.A., New York	6,040,000	MXN	02/27/20	313,816	316,879	(3,063)
Barclays Bank plc	7,250,000	MXN	04/08/20	374,472	378,085	(3,613)
JPMorgan Chase Bank, N.A.	253,000	CAD	01/03/20	191,259	194,902	(3,643)
Citibank N.A., New York	6,900,000	MXN	04/23/20	355,326	359,047	(3,721)
Bank of America, N.A.	643,550	ILS	01/31/22	190,794	194,601	(3,807)
Citibank N.A., New York	285,000	CAD	01/02/20	214,736	219,553	(4,817)
Goldman Sachs International	860,000	BRL	07/01/21	201,476	206,869	(5,393)
JPMorgan Chase Bank, N.A.	575,000	CAD	01/08/20	434,868	442,973	(8,105)
JPMorgan Chase Bank, N.A.	9,900,000	BRL	07/01/21	2,372,110	2,381,399	(9,289)
Bank of America, N.A.	3,949,100	ILS	04/30/21	1,169,117	1,178,790	(9,673)
Barclays Bank plc	610,000	CAD	01/10/20	459,252	469,943	(10,691)
Citibank N.A., New York	700,000	CAD	01/09/20	527,304	539,275	(11,971)
Citibank N.A., New York	4,100,600	ILS	04/30/21	1,211,791	1,224,012	(12,221)
Barclays Bank plc	8,523,623	ILS	08/01/22	2,581,743	2,598,288	(16,545)
JPMorgan Chase Bank, N.A.	2,407,925	EUR	07/30/21	2,779,155	2,795,979	(16,824)
Goldman Sachs International	3,270,500	ILS	01/31/22	968,615	988,956	(20,341)
Goldman Sachs International	4,177,700	ILS	04/30/21	1,223,306	1,247,026	(23,720)
Citibank N.A., New York	13,692,000	MXN	01/02/20	696,989	724,184	(27,195)
Bank of America, N.A.	2,396,000	EUR	01/17/20	2,661,973	2,690,662	(28,689)
Morgan Stanley Capital Services LLC	29,300,000	MXN	02/06/20	1,512,414	1,541,597	(29,183)
Barclays Bank plc	4,305,000	ILS	01/31/20	1,217,994	1,250,348	(32,354)
JPMorgan Chase Bank, N.A.	7,800,000	EUR	01/02/20	8,713,973	8,751,262	(37,289)
Citibank N.A., New York	30,830,000	MXN	04/08/20	1,569,436	1,607,774	(38,338)
Goldman Sachs International	19,560,000	MXN	01/16/20	993,772	1,032,446	(38,674)
Citibank N.A., New York	7,800,000	BRL	01/02/20	1,901,368	1,942,521	(41,153)
Deutsche Bank AG	1,865,755,963	KRW	08/04/21	1,591,128	1,641,636	(50,508)
Bank of America, N.A.	3,000,000	CAD	01/16/20	2,255,845	2,311,288	(55,443)
Citibank N.A., New York	3,140,000	CAD	01/16/20	2,363,440	2,419,148	(55,708)
Citibank N.A., New York	2,700,000	GBP	01/13/20	3,493,033	3,577,864	(84,831)
Goldman Sachs International	6,035,500	ILS	01/31/20	1,667,385	1,752,956	(85,571)
Morgan Stanley Capital Services LLC	27,100,000	BRL	04/01/20	6,645,455	6,732,370	(86,915)
Goldman Sachs International	18,261,214	ILS	02/01/21	5,336,843	5,428,067	(91,224)
Citibank N.A., New York	83,450,000	MXN	04/02/20	4,244,983	4,355,689	(110,706)
BNP Paribas	6,580,000	EUR	01/08/20	7,268,494	7,384,882	(116,388)
Citibank N.A., New York	4,980,000	GBP	01/27/20	6,480,251	6,601,984	(121,733)
Morgan Stanley Capital Services LLC	7,870,000	EUR	01/17/20	8,697,776	8,837,859	(140,083)
Barclays Bank plc	5,000,000	GBP	01/06/20	6,436,803	6,624,262	(187,459)
Goldman Sachs International	131,860,000	MXN	01/02/20	6,762,962	6,974,210	(211,248)
Goldman Sachs International	211,500,000	MXN	02/27/20	10,665,443	11,096,027	(430,584)
					\$	(1,249,090)

**Ultra Short Duration Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2019

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

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2019	Unrealized Appreciation
Goldman Sachs International	55,700,000	MXN	01/02/20	\$ 2,853,834	\$ 2,946,030	\$ 92,196
Morgan Stanley Capital Services LLC	6,140,000	CAD	01/16/20	4,661,553	4,730,436	68,883
Goldman Sachs International	6,290,000	BRL	01/02/20	1,518,847	1,566,469	47,622
Morgan Stanley Capital Services LLC	3,400,000	BRL	01/02/20	816,699	846,740	30,041
JPMorgan Chase Bank, N.A.	83,450,000	MXN	04/02/20	4,343,978	4,355,689	11,711
BNP Paribas	700,000	CAD	01/09/20	531,421	539,275	7,854
JPMorgan Chase Bank, N.A.	932,720	EUR	06/15/20	1,049,929	1,057,338	7,409
JPMorgan Chase Bank, N.A.	575,000	CAD	01/08/20	436,515	442,973	6,458
Goldman Sachs International	38,080,000	MXN	04/08/20	1,980,506	1,985,858	5,352
Goldman Sachs International	29,300,000	MXN	02/06/20	1,536,622	1,541,597	4,975
JPMorgan Chase Bank, N.A.	253,000	CAD	01/03/20	190,980	194,902	3,922
Goldman Sachs International	6,900,000	MXN	04/23/20	357,856	359,047	1,191
						<b>\$ 287,614</b>

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

\*\* Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

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

††† Value determined based on Level 3 inputs.

<sup>1</sup> Rate indicated is the 7-day yield as of December 31, 2019.

<sup>2</sup> Zero coupon rate security.

<sup>3</sup> Variable rate security. Rate indicated is the rate effective at December 31, 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.

<sup>4</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$222,090,756 (cost \$221,916,669), or 41.1% of total net assets.

<sup>5</sup> Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at December 31, 2019.

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

<sup>7</sup> Repurchase Agreements.

<sup>8</sup> Rate indicated is the effective yield at the time of purchase.

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

GBP — British Pound

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

KRW — South Korean Won

LIBOR — London Interbank Offered Rate

MXN — Mexican Peso

plc — Public Limited Company

WAC — Weighted Average Coupon