

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

June 30, 2020

	Shares	Value
<b>MONEY MARKET FUND<sup>†</sup> - 27.1%</b>		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 0.08% <sup>1</sup>	137,538,268	\$ 137,538,268
<b>Total Money Market Fund</b> (Cost \$137,538,268)		<b>137,538,268</b>
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 27.6%</b>		
<b>Collateralized Loan Obligations - 20.6%</b>		
Shackleton CLO Ltd.		
2017-8A, 2.06% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 <sup>2,3</sup>	11,758,335	11,625,404
Halcyon Loan Advisors Funding Ltd.		
2017-3A, 2.04% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 <sup>2,3</sup>	10,431,814	10,230,424
Crown Point CLO III Ltd.		
2017-3A, 2.13% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 <sup>2,3</sup>	6,097,509	5,992,084
GPMT Ltd.		
2019-FL2, 1.49% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 <sup>2,3</sup>	5,250,000	5,161,613
2018-FL1, 1.09% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 11/21/35 <sup>2,3</sup>	341,116	335,702
Marathon CLO V Ltd.		
2017-5A, 1.24% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 <sup>2,3</sup>	4,906,253	4,810,895
TICP CLO VII Ltd.		
2020-7A, 2.06% (3 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/15/33 <sup>2,3</sup>	4,500,000	4,453,338
OZLM XII Ltd.		
2018-12A, 1.81% (3 Month USD LIBOR + 1.05%, Rate Floor: 0.00%) due 04/30/27 <sup>2,3</sup>	3,600,000	3,558,658
LoanCore Issuer Ltd.		
2019-CRE2, 1.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 <sup>2,3</sup>	1,300,000	1,259,157
2018-CRE1, 1.32% (1 Month USD LIBOR + 1.13%, Rate Floor: 1.13%) due 05/15/28 <sup>2,3</sup>	1,250,000	1,239,066
2018-CRE1, 1.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 <sup>2,3</sup>	1,000,000	980,304
Midocean Credit CLO VII		
2020-7A, 2.26% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 <sup>2,3</sup>	3,500,000	3,392,215
MP CLO VIII Ltd.		
2018-2A, 1.80% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 <sup>2,3</sup>	3,241,833	3,176,857
BXMT Ltd.		
2020-FL2, 1.09% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/37 <sup>2,3</sup>	3,250,000	3,153,541
Greywolf CLO III Ltd.		
2020-3RA, 1.60% (3 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 04/15/33 <sup>2,3</sup>	3,111,111	3,076,738
THL Credit Wind River CLO Ltd.		
2017-2A, 2.09% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 <sup>2,3</sup>	2,513,803	2,470,007
2019-1A, 2.10% (3 Month USD LIBOR + 0.88%, Rate Floor: 0.00%) due 01/15/26 <sup>2,3</sup>	356,933	353,863
Mountain View CLO Ltd.		
2018-1A, 2.02% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 <sup>2,3</sup>	2,525,315	2,483,322
California Street CLO IX, LP		
2019-9A, 1.88% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 07/16/32 <sup>2,3</sup>	2,500,000	2,472,247
Venture XIV CLO Ltd.		
2020-14A, 1.40% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 <sup>2,3</sup>	2,500,000	2,415,692
Palmer Square Loan Funding Ltd.		
2018-4A, 1.29% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 <sup>2,3</sup>	1,248,122	1,225,666

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June 30, 2020

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 27.6% (continued)</b>		
<b>Collateralized Loan Obligations - 20.6% (continued)</b>		
2019-3A, 1.23% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 <sup>2,3</sup>	823,507	\$ 815,379
OwlRock CLO IV Ltd.		
2020-4A, 3.17% (3 Month USD LIBOR + 2.62%, Rate Floor: 2.62%) due 05/20/29 <sup>2,3</sup>	2,000,000	2,002,315
GoldenTree Loan Management US CLO 1 Ltd.		
2020-1A, 2.09% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 04/20/29 <sup>2,3</sup>	2,000,000	1,961,629
Wellfleet CLO Ltd.		
2020-2A, 2.20% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 <sup>2,3</sup>	2,000,000	1,953,543
Newfleet CLO Ltd.		
2018-1A, 2.09% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 <sup>2,3</sup>	2,000,000	1,952,301
Garrison BSL CLO Ltd.		
2018-1A, 2.39% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/17/28 <sup>2,3</sup>	1,750,000	1,729,086
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 2.52% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 <sup>2,3</sup>	1,800,000	1,687,354
BSPRT Issuer Ltd.		
2018-FL4, 1.24% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 09/15/35 <sup>2,3</sup>	1,000,000	979,991
2018-FL3, 1.24% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28 <sup>2,3</sup>	616,453	608,737
BlueMountain CLO XXV Ltd.		
2019-25A, 1.87% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/15/32 <sup>2,3</sup>	1,531,250	1,519,806
Hunt CRE Ltd.		
2018-FL2, 1.27% (1 Month USD LIBOR + 1.08%, Rate Floor: 1.08%) due 08/15/28 <sup>2,3</sup>	1,500,000	1,478,588
KVK CLO Ltd.		
2017-1A, 2.21% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 <sup>2,3</sup>	1,479,932	1,455,795
Neuberger Berman CLO XX Ltd.		
2017-20A, 2.02% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.00%) due 01/15/28 <sup>2,3</sup>	1,377,494	1,350,841
Voya CLO Ltd.		
2019-2A, 1.79% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 <sup>2,3</sup>	1,312,500	1,290,675
Grand Avenue CRE Ltd.		
2020-FL2, 2.63% (1 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 03/15/35 <sup>2,3</sup>	1,250,000	1,253,125
NewStar Clarendon Fund CLO LLC		
2019-1A, 2.29% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 <sup>2,3</sup>	1,118,533	1,105,487
KREF Ltd.		
2018-FL1, 1.29% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 06/15/36 <sup>2,3</sup>	1,000,000	988,127
Neuberger Berman CLO XVI-S Ltd.		
2018-16SA, 2.07% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 01/15/28 <sup>2,3</sup>	980,840	969,831
West CLO Ltd.		
2017-1A, 2.06% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 <sup>2,3</sup>	937,554	932,829
Mountain Hawk II CLO Ltd.		
2018-2A, 2.74% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/20/24 <sup>2,3</sup>	930,974	926,326
TICP CLO I Ltd.		
2018-1A, 1.94% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.00%) due 07/20/27 <sup>2,3</sup>	904,842	896,620
Seneca Park CLO Limited		
2017-1A, 2.26% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26 <sup>2,3</sup>	845,821	844,057

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	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 27.6% (continued)</b>		
<b>Collateralized Loan Obligations - 20.6% (continued)</b>		
BDS		
2018-FL2, 1.14% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 08/15/35 <sup>2,3</sup>	594,604	\$ 584,773
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 1.94% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 <sup>2,3</sup>	382,000	375,758
Venture XVI CLO Ltd.		
2018-16A, 2.07% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 01/15/28 <sup>2,3</sup>	384,382	374,585
Golub Capital Partners CLO 17 Ltd.		
2017-17A, 2.64% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 <sup>2,3</sup>	350,000	333,604
Babson CLO Limited		
2017-1A, 2.29% (3 Month USD LIBOR + 1.15%, Rate Floor: 0.00%) due 07/20/25 <sup>2,3</sup>	115,793	115,539
<b>Total Collateralized Loan Obligations</b>		<b>104,353,494</b>
<b>Financial - 3.1%</b>		
Station Place Securitization Trust		
2020-5, 1.22% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 05/24/22 <sup>††,2,3,4</sup>	8,100,000	8,100,000
2020-7, 1.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 12/24/20 <sup>2,3</sup>	4,600,000	4,600,000
2019-9, 0.89% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/24/20 <sup>††,2,3</sup>	600,000	600,000
Barclays Bank plc		
GMTN, 0.86% (1 Month USD LIBOR + 0.68%) due 07/31/20 <sup>††,3,4,5</sup>	2,000,000	2,000,000
Madison Avenue Secured Funding Trust		
2019-1, 1.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/11/20 <sup>††,2,3</sup>	700,000	700,000
<b>Total Financial</b>		<b>16,000,000</b>
<b>Credit Card - 2.0%</b>		
Discover Card Execution Note Trust		
2017-A6, 1.88% due 02/15/23	10,000,000	10,019,728
<b>Infrastructure - 0.8%</b>		
VB-S1 Issuer LLC		
2020-1A, 3.03% due 06/15/50 <sup>2</sup>	4,050,000	4,110,927
<b>Transport-Container - 0.7%</b>		
Global SC Finance II SRL		
2014-1A, 3.19% due 07/17/29 <sup>2</sup>	2,654,167	2,643,224
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 <sup>2</sup>	859,917	855,309
<b>Total Transport-Container</b>		<b>3,498,533</b>
<b>Transport-Aircraft - 0.2%</b>		
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 <sup>2</sup>	900,724	650,325
Raspro Trust		
2005-1A, 2.89% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>2,3</sup>	493,339	462,170
<b>Total Transport-Aircraft</b>		<b>1,112,495</b>
<b>Whole Business - 0.2%</b>		
Taco Bell Funding LLC		
2018-1A, 4.32% due 11/25/48 <sup>2</sup>	788,000	804,769
<b>Total Asset-Backed Securities</b> (Cost \$141,115,808)		<b>139,899,946</b>
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 18.3%</b>		
<b>Residential Mortgage Backed Securities - 15.4%</b>		
New Residential Advance Receivables Trust Advance Receivables Backed		
2019-T5, 2.43% due 10/15/51 <sup>2</sup>	3,000,000	2,981,675
2019-T4, 2.33% due 10/15/51 <sup>2</sup>	3,000,000	2,961,370
2019-T3, 2.51% due 09/15/52 <sup>2</sup>	2,550,000	2,495,060
Uniform MBS 30 Year due 09/14/21	8,000,000	8,307,200

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	Face Amount		Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 18.3% (continued)</b>			
<b>Residential Mortgage Backed Securities - 15.4% (continued)</b>			
Ocwen Master Advance Receivables Trust			
2019-T1, 2.51% due 08/15/50 <sup>2</sup>	8,200,000	\$	8,190,166
Verus Securitization Trust			
2020-1, 2.42% (WAC) due 01/25/60 <sup>2,3</sup>	3,262,145		3,306,967
2019-4, 2.64% due 11/25/59 <sup>2,6</sup>	2,135,062		2,169,735
2019-4, 2.85% due 11/25/59 <sup>2,6</sup>	1,188,131		1,207,349
CSMC Series			
2014-7R, 0.44% (WAC) due 10/27/36 <sup>2,3</sup>	2,839,030		2,752,013
2014-2R, 0.37% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46 <sup>2,3</sup>	2,557,907		2,489,299
FKRT			
5.47% due 07/03/23 <sup>5</sup>	4,927,286		4,916,939
New Residential Mortgage Loan Trust			
2019-1A, 3.50% (WAC) due 10/25/59 <sup>2,3</sup>	2,283,975		2,413,131
2018-2A, 3.50% (WAC) due 02/25/58 <sup>2,3</sup>	1,615,971		1,666,956
Towd Point Mortgage Trust			
2018-2, 3.25% (WAC) due 03/25/58 <sup>2,3</sup>	1,258,836		1,322,360
2017-6, 2.75% (WAC) due 10/25/57 <sup>2,3</sup>	1,139,209		1,180,048
2017-5, 0.79% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 <sup>2,3</sup>	616,983		611,440
Deephaven Residential Mortgage Trust			
2019-3A, 2.96% (WAC) due 07/25/59 <sup>2,3</sup>	2,814,051		2,856,647
CIM Trust			
2018-R4, 4.07% (WAC) due 12/26/57 <sup>2,3</sup>	2,772,575		2,848,681
Soundview Home Loan Trust			
2006-OPT5, 0.33% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 <sup>3</sup>	2,789,746		2,660,221
Residential Mortgage Loan Trust			
2020-1, 2.38% (WAC) due 02/25/24 <sup>2,3</sup>	2,624,189		2,656,988
Morgan Stanley ABS Capital I Incorporated Trust			
2006-NC1, 0.57% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 <sup>3</sup>	2,550,000		2,478,335
Homeward Opportunities Fund I Trust			
2019-3, 2.68% (WAC) due 11/25/59 <sup>2,3</sup>	1,587,366		1,602,628
2019-2, 2.70% (WAC) due 09/25/59 <sup>2,3</sup>	713,362		722,090
Starwood Mortgage Residential Trust			
2020-1, 2.28% (WAC) due 02/25/50 <sup>2,3</sup>	1,575,592		1,588,711
2019-1, 2.94% (WAC) due 06/25/49 <sup>2,3</sup>	678,984		681,490
CIT Mortgage Loan Trust			
2007-1, 1.54% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 <sup>2,3</sup>	2,032,578		2,026,232
Citigroup Mortgage Loan Trust			
2007-WFH2, 0.59% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/25/37 <sup>3</sup>	960,144		948,588
2019-IMC1, 2.72% (WAC) due 07/25/49 <sup>2,3</sup>	706,343		715,580
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series			
2005-W2, 0.68% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 <sup>3</sup>	1,550,000		1,505,816
Ameriquest Mortgage Securities Incorporated Asset-Backed Pass-Through Cdfs Series			
2005-R10, 0.62% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36 <sup>3</sup>	1,500,000		1,476,102
Banc of America Funding Trust			
2015-R2, 0.45% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 <sup>2,3</sup>	1,200,000		1,140,478
BRAVO Residential Funding Trust			
2019-NQM1, 2.67% (WAC) due 07/25/59 <sup>2,3</sup>	1,045,127		1,063,944
Nationstar HECM Loan Trust			
2019-2A, 2.27% (WAC) due 11/25/29 <sup>2,3</sup>	674,882		675,556
COLT Mortgage Loan Trust			
2018-3, 3.69% (WAC) due 10/26/48 <sup>2,3</sup>	396,113		403,456

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	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 18.3% (continued)</b>		
<b>Residential Mortgage Backed Securities - 15.4% (continued)</b>		
2018-2, 3.47% (WAC) due 07/27/48 <sup>2,3</sup>	226,647	\$ 228,719
GE-WMC Asset-Backed Pass-Through Certificates Series		
2005-2, 0.69% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.25%) due 12/25/35 <sup>3</sup>	471,763	460,738
Cascade Funding Mortgage Trust		
2019-RM3, 2.80% (WAC) due 06/25/69 <sup>2,3</sup>	436,510	442,302
		<b>78,155,010</b>
<b>Total Residential Mortgage Backed Securities</b>		
<b>Commercial Mortgage Backed Securities - 2.9%</b>		
Morgan Stanley Capital I Trust		
2018-H3, 0.99% (WAC) due 07/15/51 <sup>3,7</sup>	46,536,752	2,273,632
2014-MP, 3.69% due 08/11/33 <sup>2</sup>	1,669,000	1,710,240
2014-CPT, 3.35% due 07/13/29 <sup>2</sup>	1,000,000	1,019,094
Americold LLC Trust		
2010-ARTA, 7.44% due 01/14/29 <sup>2</sup>	2,524,000	2,528,902
GRACE Mortgage Trust		
2014-GRCE, 3.37% due 06/10/28 <sup>2</sup>	2,000,000	2,004,990
Citigroup Commercial Mortgage Trust		
2019-GC41, 1.19% (WAC) due 08/10/56 <sup>3,7</sup>	24,960,954	1,823,944
BENCHMARK Mortgage Trust		
2019-B14, 0.92% (WAC) due 12/15/62 <sup>3,7</sup>	34,927,467	1,729,814
JPMDB Commercial Mortgage Securities Trust		
2018-C8, 0.80% (WAC) due 06/15/51 <sup>3,7</sup>	29,634,958	1,051,934
Wells Fargo Commercial Mortgage Trust		
2015-NXS1, 2.63% due 05/15/48	507,647	507,418
		<b>14,649,968</b>
<b>Total Commercial Mortgage Backed Securities</b>		
<b>Total Collateralized Mortgage Obligations</b>		
(Cost \$92,938,416)		<b>92,804,978</b>
<b>CORPORATE BONDS<sup>††</sup> - 16.7%</b>		
<b>Financial - 6.4%</b>		
Barclays Bank plc		
1.70% due 05/12/22	4,600,000	4,682,613
Citizens Bank North America/Providence RI		
1.17% (3 Month USD LIBOR + 0.81%) due 05/26/22 <sup>3</sup>	4,215,000	4,218,169
Wells Fargo & Co.		
1.38% (3 Month USD LIBOR + 0.93%) due 02/11/22 <sup>3</sup>	2,800,000	2,808,491
Capital One Financial Corp.		
1.21% (3 Month USD LIBOR + 0.45%) due 10/30/20 <sup>3</sup>	2,535,000	2,537,223
UBS Group AG		
3.09% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 04/14/21 <sup>2,3</sup>	1,400,000	1,418,699
1.74% (3 Month USD LIBOR + 1.44%) due 09/24/20 <sup>2,3</sup>	1,100,000	1,103,363
Svenska Handelsbanken AB		
0.83% (3 Month USD LIBOR + 0.47%) due 05/24/21 <sup>3</sup>	2,250,000	2,257,990
American Express Co.		
0.91% (3 Month USD LIBOR + 0.53%) due 05/17/21 <sup>3</sup>	2,150,000	2,155,474
Synchrony Bank		
3.65% due 05/24/21	1,720,000	1,747,903
Sumitomo Mitsui Financial Group, Inc.		
1.99% (3 Month USD LIBOR + 1.68%) due 03/09/21 <sup>3</sup>	1,350,000	1,363,423
Willis Towers Watson plc		
5.75% due 03/15/21	1,200,000	1,238,330
Goldman Sachs Group, Inc.		
2.13% (3 Month USD LIBOR + 1.77%) due 02/25/21 <sup>3</sup>	1,050,000	1,058,571
Santander UK plc		
0.97% (3 Month USD LIBOR + 0.62%) due 06/01/21 <sup>3</sup>	980,000	983,221
Standard Chartered Bank		
0.96% (3 Month USD LIBOR + 0.40%) due 08/04/20 <sup>3</sup>	920,000	920,337
Mitsubishi UFJ Financial Group, Inc.		
2.23% (3 Month USD LIBOR + 1.88%) due 03/01/21 <sup>3</sup>	672,000	679,459
ANZ New Zealand Int'l Ltd.		
2.85% due 08/06/20 <sup>2</sup>	600,000	601,436

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<b>CORPORATE BONDS<sup>††</sup> - 16.7% (continued)</b>		
<b>Financial - 6.4% (continued)</b>		
Nordea Bank Abp		
1.30% (3 Month USD LIBOR + 0.94%) due 08/30/23 <sup>2,3</sup>	550,000	\$ 546,499
Apollo Management Holdings, LP		
4.00% due 05/30/24 <sup>2</sup>	350,000	380,054
Essex Portfolio, LP		
5.20% due 03/15/21	300,000	304,833
Swedbank AB		
2.65% due 03/10/21 <sup>2</sup>	300,000	304,130
Australia & New Zealand Banking Group Ltd.		
1.34% (3 Month USD LIBOR + 0.99%) due 06/01/21 <sup>2,3</sup>	300,000	302,311
Citigroup, Inc.		
1.69% (3 Month USD LIBOR + 1.38%) due 03/30/21 <sup>3</sup>	250,000	252,290
Marsh & McLennan Cos., Inc.		
4.80% due 07/15/21	200,000	206,729
Assurant, Inc.		
1.53% (3 Month USD LIBOR + 1.25%) due 03/26/21 <sup>3</sup>	194,000	194,000
AerCap Ireland Capital DAC / AerCap Global Aviation Trust		
4.63% due 10/30/20	150,000	150,652
<b>Total Financial</b>		<b>32,416,200</b>
<b>Consumer, Non-cyclical - 3.8%</b>		
Sysco Corp.		
5.65% due 04/01/25	2,850,000	3,326,712
Express Scripts Holding Co.		
1.11% (3 Month USD LIBOR + 0.75%) due 11/30/20 <sup>3</sup>	2,530,000	2,530,184
General Mills, Inc.		
1.72% (3 Month USD LIBOR + 0.54%) due 04/16/21 <sup>3</sup>	2,450,000	2,455,071
Bayer US Finance II LLC		
0.93% (3 Month USD LIBOR + 0.63%) due 06/25/21 <sup>2,3</sup>	1,700,000	1,698,007
Zimmer Biomet Holdings, Inc.		
1.07% (3 Month USD LIBOR + 0.75%) due 03/19/21 <sup>3</sup>	1,400,000	1,399,756
AbbVie, Inc.		
0.72% (3 Month USD LIBOR + 0.35%) due 05/21/21 <sup>2,3</sup>	1,300,000	1,300,790
Global Payments, Inc.		
3.80% due 04/01/21	1,200,000	1,221,739
Altria Group, Inc.		
4.75% due 05/05/21	1,154,000	1,196,371
Ingredion, Inc.		
4.63% due 11/01/20	1,143,000	1,155,696
CVS Health Corp.		
1.03% (3 Month USD LIBOR + 0.72%) due 03/09/21 <sup>3</sup>	1,050,000	1,053,990
ADT Security Corp.		
6.25% due 10/15/21	1,000,000	1,025,000
Keurig Dr Pepper, Inc.		
3.55% due 05/25/21	500,000	513,895
Coca-Cola European Partners plc		
3.50% due 09/15/20	300,000	301,788
Quest Diagnostics, Inc.		
4.70% due 04/01/21	150,000	154,521
<b>Total Consumer, Non-cyclical</b>		<b>19,333,520</b>
<b>Industrial - 2.8%</b>		
Boeing Co.		
4.51% due 05/01/23	4,600,000	4,859,572
Siemens Financieringsmaatschappij N.V.		
0.93% (3 Month USD LIBOR + 0.61%) due 03/16/22 <sup>2,3</sup>	1,870,000	1,877,162
Penske Truck Leasing Company LP / PTL Finance Corp.		
3.65% due 07/29/21 <sup>2</sup>	1,294,000	1,324,451
Fortive Corp.		
2.35% due 06/15/21	1,300,000	1,316,391
Rolls-Royce plc		
2.38% due 10/14/20 <sup>2</sup>	1,313,000	1,310,282
Tyco Electronics Group S.A.		
4.88% due 01/15/21	1,200,000	1,226,900
Aviation Capital Group LLC		
2.88% due 01/20/22 <sup>2</sup>	1,200,000	1,146,844
Textron, Inc.		
1.00% (3 Month USD LIBOR + 0.55%) due 11/10/20 <sup>3</sup>	600,000	598,185
Ryder System, Inc.		
3.75% due 06/09/23	350,000	373,487
Northrop Grumman Corp.		
3.50% due 03/15/21	250,000	255,335
<b>Total Industrial</b>		<b>14,288,609</b>
<b>Technology - 1.0%</b>		
Infor, Inc.		
1.45% due 07/15/23 <sup>2</sup>	2,600,000	2,621,469
Microchip Technology, Inc.		
2.67% due 09/01/23 <sup>2</sup>	2,120,000	2,182,078
<b>Total Technology</b>		<b>4,803,547</b>
<b>Communications - 0.8%</b>		
Sprint Spectrum Company LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC		
3.36% due 09/20/21 <sup>2</sup>	1,428,125	1,445,519

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

June 30, 2020

	Face Amount		Value
<b>CORPORATE BONDS<sup>††</sup> - 16.7% (continued)</b>			
<b>Communications - 0.8% (continued)</b>			
Telefonica Emisiones S.A. 5.46% due 02/16/21	1,125,000	\$	1,158,202
ViacomCBS, Inc. 4.75% due 05/15/25	940,000		1,074,775
Sirius XM Radio, Inc. 3.88% due 08/01/22 <sup>2</sup>	600,000		604,566
<b>Total Communications</b>			<u>4,283,062</u>
<b>Energy - 0.7%</b>			
Marathon Petroleum Corp. 3.40% due 12/15/20	885,000		893,421
5.13% due 03/01/21	310,000		318,608
Halliburton Co. 3.25% due 11/15/21	1,130,000		1,154,726
Reliance Holding USA, Inc. 4.50% due 10/19/20 <sup>2</sup>	900,000		906,975
Phillips 66 0.96% (3 Month USD LIBOR + 0.60%) due 02/26/21 <sup>3</sup>	350,000		349,477
<b>Total Energy</b>			<u>3,623,207</u>
<b>Utilities - 0.5%</b>			
Puget Energy, Inc. 6.00% due 09/01/21	1,300,000		1,371,342
NextEra Energy Capital Holdings, Inc. 0.76% (3 Month USD LIBOR + 0.45%) due 09/28/20 <sup>3</sup>	1,000,000		1,000,805
Eversource Energy 2.50% due 03/15/21	250,000		253,144
<b>Total Utilities</b>			<u>2,625,291</u>
<b>Consumer, Cyclical - 0.5%</b>			
Marriott International, Inc. 0.95% (3 Month USD LIBOR + 0.60%) due 12/01/20 <sup>3</sup>	1,000,000		995,500
0.97% (3 Month USD LIBOR + 0.65%) due 03/08/21 <sup>3</sup>	700,000		693,273
McDonald's Corp. 3.50% due 07/15/20	700,000		700,763
<b>Total Consumer, Cyclical</b>			<u>2,389,536</u>
<b>Basic Materials - 0.2%</b>			
DuPont de Nemours, Inc. 2.17% due 05/01/23	620,000		632,113
Georgia-Pacific LLC 5.40% due 11/01/20 <sup>2</sup>	363,000		368,782
<b>Total Basic Materials</b>			<u>1,000,895</u>
<b>Total Corporate Bonds</b> (Cost \$83,593,631)			<u>84,763,867</u>
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 10.8%</b>			
Government of Japan (0.19)% due 07/06/20 <sup>8</sup>	JPY	1,156,000,000	10,706,355
(0.18)% due 07/13/20 <sup>8</sup>	JPY	1,109,000,000	10,271,302
United Mexican States 5.13% due 08/27/20 <sup>8</sup>	MXN	158,670,000	6,849,011
Government of United Kingdom 0.01% due 07/13/20 <sup>8</sup>	GBP	5,047,000	6,253,644
Republic of Portugal (0.44)% due 07/17/20 <sup>8</sup>	EUR	4,620,000	5,193,774
Province of Nova Scotia 0.20% due 07/16/20 <sup>8</sup>	CAD	7,009,000	5,163,869
State of Israel 0.50% due 01/31/21	ILS	16,485,000	4,775,432
Province of Ontario 0.15% due 07/02/20 <sup>8</sup>	CAD	2,620,000	1,930,454
0.19% due 07/15/20 <sup>8</sup>	CAD	870,000	640,977
Province of Manitoba Canada 0.19% due 07/22/20 <sup>8</sup>	CAD	2,100,000	1,547,094
Republic of Hungary 0.72% due 08/26/20 <sup>8</sup>	HUF	209,570,000	664,805
0.50% due 04/21/21	HUF	179,000,000	568,430
<b>Total Foreign Government Debt</b> (Cost \$54,964,675)			<u>54,565,147</u>
<b>SENIOR FLOATING RATE INTERESTS<sup>††3</sup> - 0.2%</b>			
<b>Consumer, Cyclical - 0.2%</b>			
Samsonite IP Holdings SARL 5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/25/25	1,150,000		1,114,062
<b>Total Senior Floating Rate Interests</b> (Cost \$1,116,258)			<u>1,114,062</u>
<b>Total Investments - 100.7%</b> (Cost \$511,267,056)		\$	<u>510,686,268</u>
<b>Other Assets &amp; Liabilities, net - (0.7)%</b>			<u>(3,436,068)</u>
<b>Total Net Assets - 100.0%</b>		\$	<u>507,250,200</u>

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

June 30, 2020

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

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2020	Unrealized Appreciation (Depreciation)
Citibank N.A., New York	17,700,000	BRL	07/01/20	\$ 4,423,346	\$ 3,257,868	\$ 1,165,478
JPMorgan Chase Bank, N.A.	9,900,000	BRL	07/01/21	2,372,110	1,817,958	554,152
Citibank N.A., New York	8,240,000	BRL	07/01/21	1,997,146	1,513,129	484,017
Goldman Sachs International	4,460,000	BRL	07/01/20	1,158,140	820,909	337,231
Citibank N.A., New York	158,670,000	MXN	08/27/20	7,166,375	6,850,823	315,552
Citibank N.A., New York	464,232,000	JPY	07/01/21	4,571,103	4,328,421	242,682
Barclays Bank plc	429,214,500	JPY	07/01/21	4,219,983	4,001,923	218,060
JPMorgan Chase Bank, N.A.	373,186,500	JPY	09/01/20	3,547,299	3,459,000	88,299
Goldman Sachs International	1,109,000,000	JPY	07/13/20	10,354,085	10,272,420	81,665
Barclays Bank plc	8,523,623	ILS	08/01/22	2,581,743	2,512,138	69,605
Goldman Sachs International	556,000,000	JPY	07/06/20	5,212,953	5,149,618	63,335
Goldman Sachs International	2,216,500	EUR	07/30/21	2,574,742	2,514,823	59,919
JPMorgan Chase Bank, N.A.	2,407,925	EUR	07/30/21	2,779,155	2,732,012	47,143
Goldman Sachs International	860,000	BRL	07/01/21	201,476	157,924	43,552
Barclays Bank plc	209,570,000	HUF	08/26/20	688,763	664,840	23,923
Bank of America, N.A.	3,949,100	ILS	04/30/21	1,169,117	1,154,233	14,884
Citibank N.A., New York	4,100,600	ILS	04/30/21	1,211,792	1,198,513	13,279
Barclays Bank plc	179,895,000	HUF	04/21/21	583,509	572,678	10,831
Citibank N.A., New York	4,620,000	EUR	07/17/20	5,202,605	5,194,578	8,027
Goldman Sachs International	3,270,500	ILS	01/31/22	968,615	961,146	7,469
Citibank N.A., New York	1,795,000	CAD	07/02/20	1,329,347	1,322,595	6,752
JPMorgan Chase Bank, N.A.	2,100,000	CAD	07/22/20	1,554,110	1,547,434	6,676
Goldman Sachs International	4,191,500	ILS	04/30/21	1,227,223	1,225,080	2,143
Bank of America, N.A.	643,550	ILS	01/31/22	190,795	189,129	1,666
Barclays Bank plc	63,277	ILS	08/02/21	18,856	18,550	306
Barclays Bank plc	63,623	ILS	07/31/20	18,604	18,398	206
Goldman Sachs International	16,500	EUR	07/30/20	18,756	18,558	198
Citibank N.A., New York	232,000	JPY	01/04/21	2,264	2,156	108
Barclays Bank plc	214,500	JPY	01/04/21	2,090	1,994	96
JPMorgan Chase Bank, N.A.	17,925	EUR	07/30/20	20,255	20,160	95
Citibank N.A., New York	232,000	JPY	07/01/20	2,241	2,149	92
Barclays Bank plc	214,500	JPY	07/01/20	2,070	1,987	83
Bank of America, N.A.	33,550	ILS	02/01/21	9,803	9,768	35
Citibank N.A., New York	92	ILS	02/01/21	26	27	(1)
BNP Paribas	870,000	CAD	07/15/20	640,719	641,064	(345)
BNP Paribas	1,020,000	CAD	07/16/20	749,788	751,595	(1,807)
JPMorgan Chase Bank, N.A.	825,000	CAD	07/02/20	602,029	607,878	(5,849)
Goldman Sachs International	34,828,865	ILS	02/01/21	10,133,222	10,140,421	(7,199)
Barclays Bank plc	5,989,000	CAD	07/16/20	4,402,155	4,413,042	(10,887)
JPMorgan Chase Bank, N.A.	5,047,000	GBP	07/13/20	6,209,455	6,254,289	(44,834)
Citibank N.A., New York	600,000,000	JPY	07/06/20	5,469,497	5,557,142	(87,645)
					\$	3,708,992



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

June 30, 2020

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2020	Unrealized Appreciation (Depreciation)
Goldman Sachs International	18,294,856	ILS	02/01/21	\$ 5,128,073	\$ 5,326,546	\$ 198,473
Barclays Bank plc	8,523,623	ILS	08/01/22	2,345,521	2,512,138	166,617
Goldman Sachs International	6,120,600	ILS	04/30/21	1,707,090	1,788,913	81,823
JPMorgan Chase Bank, N.A.	6,120,600	ILS	04/30/21	1,724,599	1,788,913	64,314
Goldman Sachs International	3,914,050	ILS	01/31/22	1,086,029	1,150,274	64,245
Barclays Bank plc	63,277	ILS	07/30/21	17,340	18,550	1,210
Barclays Bank plc	63,623	ILS	07/31/20	17,291	18,398	1,107
JPMorgan Chase Bank, N.A.	446,500	JPY	07/01/20	4,308	4,135	(173)
JPMorgan Chase Bank, N.A.	446,500	JPY	01/04/21	4,335	4,150	(185)
Goldman Sachs International	34,425	EUR	07/30/20	39,053	38,718	(335)
Goldman Sachs International	4,624,425	EUR	07/30/21	5,306,527	5,246,835	(59,692)
JPMorgan Chase Bank, N.A.	6,365,000	BRL	07/01/21	1,233,527	1,168,818	(64,709)
Citibank N.A., New York	12,635,000	BRL	07/01/21	2,423,070	2,320,191	(102,879)
JPMorgan Chase Bank, N.A.	373,186,500	JPY	09/01/20	3,614,957	3,459,000	(155,957)
Goldman Sachs International	22,160,000	BRL	07/01/20	4,360,007	4,078,778	(281,229)
JPMorgan Chase Bank, N.A.	893,446,500	JPY	07/01/21	8,723,785	8,330,344	(393,441)
					<b>\$</b>	<b>(480,811)</b>

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

† 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 June 30, 2020.

<sup>2</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 \$211,987,932 (cost \$212,862,686), or 41.8% of total net assets.

<sup>3</sup> Variable rate security. Rate indicated is the rate effective at June 30, 2020. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

<sup>4</sup> Security was fair valued by the Valuation Committee at June 30, 2020. The total market value of fair valued securities amounts to \$10,100,000, (cost \$10,100,000) or 2.0% of total net assets.

<sup>5</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$6,916,939 (cost \$6,927,296), or 1.4% of total net assets.

<sup>6</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 June 30, 2020.

<sup>7</sup> Security is an interest-only strip.

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

BRL — Brazilian Real

CAD — Canadian Dollar

EUR — Euro

GBP — British Pound

HUF — Hungarian Forint

ILS — Israeli New Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

MXN — Mexican Peso

plc — Public Limited Company

SARL — Société à Responsabilité Limitée

WAC — Weighted Average Coupon