

SCHEDULE OF INVESTMENTS

September 30, 2021

ULTRA SHORT DURATION FUND

| | SHARES | VALUE | | FACE AMOUNT [~] | VALUE |
|--|-------------|--------------------|---|-----------------------------|--------------|
| EXCHANGE-TRADED FUNDS[†] - 1.9% | | | | | |
| iShares Core U.S. Aggregate Bond ETF | 181,248 | \$ 20,812,708 | Sumitomo Mitsui Trust Bank Ltd. 0.85% due 03/25/24 ² | 8,900,000 | \$ 8,920,436 |
| Total Exchange-Traded Funds (Cost \$21,003,018) | | <u>20,812,708</u> | Charles Schwab Corp. 0.55% (U.S. Secured Overnight Financing Rate + 0.50%) due 03/18/24 ³ | 8,850,000 | 8,913,879 |
| MONEY MARKET FUND[†] - 11.5% | | | | | |
| Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 0.01% ¹ | 123,064,347 | <u>123,064,347</u> | Ameriprise Financial, Inc. 3.00% due 04/02/25 | 6,450,000 | 6,849,643 |
| Total Money Market Fund (Cost \$123,064,347) | | <u>123,064,347</u> | Sompo International Holdings Ltd. 4.70% due 10/15/22 | 5,120,000 | 5,346,302 |
| | | | Credit Suisse AG NY 0.44% (U.S. Secured Overnight Financing Rate + 0.39%) due 02/02/24 ³ | 5,250,000 | 5,259,870 |
| | | | Barclays Bank plc 1.70% due 05/12/22 | 4,600,000 | 4,636,308 |
| CORPORATE BONDS^{††} - 32.8% | | | | | |
| FINANCIAL - 12.4% | | | | | |
| Athene Global Funding 0.61% (U.S. Secured Overnight Financing Rate + 0.56%) due 08/19/24 ^{2,3} | 11,000,000 | 11,016,234 | CIT Group, Inc. 3.93% due 06/19/24 ⁴ | 4,400,000 | 4,601,806 |
| Fidelity National Financial, Inc. 5.50% due 09/01/22 | 10,000,000 | 10,463,856 | Citizens Bank North America/ Providence RI 0.93% (3 Month USD LIBOR + 0.81%) due 05/26/22 ³ | 4,215,000 | 4,234,655 |
| Standard Chartered plc 4.25% due 01/20/23 ^{2,4} | 9,000,000 | 9,099,435 | Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 2.88% due 10/15/26 ² | 2,650,000 | 2,630,125 |
| | 1,350,000 | 1,358,440 | GA Global Funding Trust 1.63% due 01/15/26 ² | 1,300,000 | 1,310,886 |
| F&G Global Funding 0.90% due 09/20/24 ² | 9,700,000 | 9,680,643 | Aviation Capital Group LLC 2.88% due 01/20/22 ² | 1,200,000 | 1,206,271 |
| Swedbank AB 0.85% due 03/18/24 ² | 9,550,000 | 9,582,199 | OneMain Finance Corp. 3.50% due 01/15/27 | 1,150,000 | 1,147,263 |
| JPMorgan Chase & Co. 0.70% due 03/16/24 ⁴ | 9,100,000 | 9,125,740 | | | |
| Banco Santander S.A. 0.70% due 06/30/24 ⁴ | 9,000,000 | 9,015,822 | | | |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|--------------|--|----------------|--------------------|
| Intercontinental Exchange, Inc. 2.35% due 09/15/22 | 1,000,000 | \$ 1,017,965 | | | |
| Mitsubishi UFJ Financial Group, Inc. 0.92% (3 Month USD LIBOR + 0.79%) due 07/25/22 ³ | 950,000 | 955,606 | | | |
| Brighthouse Financial Global Funding 0.81% (U.S. Secured Overnight Financing Rate + 0.76%) due 04/12/24 ^{2,3} | 900,000 | 906,332 | | | |
| Wells Fargo & Co. 4.13% due 08/15/23 | 800,000 | 851,910 | | | |
| Peachtree Corners Funding Trust 3.98% due 02/15/25 ² | 650,000 | 705,436 | | | |
| Nordea Bank Abp 1.06% (3 Month USD LIBOR + 0.94%) due 08/30/23 ^{2,3} | 550,000 | 557,767 | | | |
| First American Financial Corp. 4.60% due 11/15/24 | 500,000 | 548,277 | | | |
| ING Groep N.V. 1.15% (3 Month USD LIBOR + 1.00%) due 10/02/23 ³ | 500,000 | 507,450 | | | |
| Markel Corp. 3.63% due 03/30/23 | 450,000 | 469,363 | | | |
| Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ² | 400,000 | 454,331 | | | |
| People's United Bank North America 4.00% due 07/15/24 | 400,000 | 427,069 | | | |
| Apollo Management Holdings, LP 4.00% due 05/30/24 ² | 350,000 | 378,445 | | | |
| | | | Reliance Standard Life Global Funding II 3.85% due 09/19/23 ² | 200,000 | \$ 212,428 |
| | | | Total Financial | | <u>132,392,192</u> |
| | | | INDUSTRIAL - 6.2% | | |
| | | | Boeing Co. 1.43% due 02/04/24 | 6,550,000 | 6,560,478 |
| | | | 1.95% due 02/01/24 | 6,000,000 | 6,139,688 |
| | | | Carlisle Companies, Inc. 0.55% due 09/01/23 | 10,000,000 | 9,994,911 |
| | | | Siemens Financieringsmaatschappij N.V. 0.65% due 03/11/24 ² | 7,300,000 | 7,315,874 |
| | | | 0.73% (3 Month USD LIBOR + 0.61%) due 03/16/22 ^{2,3} | 1,870,000 | 1,875,146 |
| | | | Ryder System, Inc. 3.35% due 09/01/25 | 4,820,000 | 5,192,712 |
| | | | 3.75% due 06/09/23 | 2,650,000 | 2,792,006 |
| | | | Graphic Packaging International LLC 0.82% due 04/15/24 ² | 6,700,000 | 6,662,464 |
| | | | Teledyne Technologies, Inc. 0.65% due 04/01/23 | 4,550,000 | 4,548,092 |
| | | | CNH Industrial Capital LLC 1.95% due 07/02/23 | 4,230,000 | 4,323,511 |
| | | | SYNNEX Corp. 1.25% due 08/09/24 ² | 2,400,000 | 2,400,616 |
| | | | Silgan Holdings, Inc. 1.40% due 04/01/26 ² | 2,350,000 | 2,312,356 |
| | | | Berry Global, Inc. 0.95% due 02/15/24 ² | 2,150,000 | 2,152,430 |
| | | | Vontier Corp. 1.80% due 04/01/26 ² | 2,150,000 | 2,134,499 |
| | | | Penske Truck Leasing Company LP / PTL Finance Corp. 2.70% due 11/01/24 ² | 900,000 | 944,667 |
| | | | Jabil, Inc. 1.70% due 04/15/26 | 650,000 | 653,080 |

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| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|-------------------|---|----------------|-------------------|
| Weir Group plc | | | | | |
| 2.20% due 05/13/26 ² | 440,000 | \$ 444,182 | | | |
| CNH Industrial N.V. | | | | | |
| 4.50% due 08/15/23 | 400,000 | 427,510 | | | |
| Total Industrial | | <u>66,874,222</u> | | | |
| CONSUMER, NON-CYCLICAL - 4.5% | | | | | |
| Illumina, Inc. | | | | | |
| 0.55% due 03/23/23 | 8,800,000 | 8,799,968 | | | |
| AmerisourceBergen Corp. | | | | | |
| 0.74% due 03/15/23 | 8,650,000 | 8,663,317 | | | |
| Triton Container International Ltd. | | | | | |
| 0.80% due 08/01/23 ² | 3,100,000 | 3,097,290 | | | |
| 2.05% due 04/15/26 ² | 2,200,000 | 2,206,215 | | | |
| 1.15% due 06/07/24 ² | 1,700,000 | 1,697,003 | | | |
| IHS Markit Ltd. | | | | | |
| 4.13% due 08/01/23 | 5,791,000 | 6,139,618 | | | |
| Element Fleet Management Corp. | | | | | |
| 1.60% due 04/06/24 ² | 4,900,000 | 4,969,853 | | | |
| Sysco Corp. | | | | | |
| 5.65% due 04/01/25 | 3,350,000 | 3,851,557 | | | |
| Molina Healthcare, Inc. | | | | | |
| 5.38% due 11/15/22 | 2,700,000 | 2,783,565 | | | |
| CVS Health Corp. | | | | | |
| 4.00% due 12/05/23 | 1,600,000 | 1,703,668 | | | |
| Stryker Corp. | | | | | |
| 3.38% due 05/15/24 | 1,600,000 | 1,700,599 | | | |
| Bunge Limited Finance Corp. | | | | | |
| 3.00% due 09/25/22 | 800,000 | 818,642 | | | |
| Spectrum Brands, Inc. | | | | | |
| 5.75% due 07/15/25 | 700,000 | 717,500 | | | |
| Square, Inc. | | | | | |
| 2.75% due 06/01/26 ² | 350,000 | 354,778 | | | |
| General Mills, Inc. | | | | | |
| 1.14% (3 Month USD LIBOR + 1.01%) due 10/17/23 ³ | 200,000 | 203,454 | | | |
| Total Consumer, Non-cyclical | | <u>47,707,027</u> | | | |
| | | | UTILITIES - 3.2% | | |
| | | | CenterPoint Energy Resources Corp. | | |
| | | | 0.62% (3 Month USD LIBOR + 0.50%) due 03/02/23 ³ | 9,400,000 | \$ 9,401,496 |
| | | | NextEra Energy Capital Holdings, Inc. | | |
| | | | 0.40% (3 Month USD LIBOR + 0.27%) due 02/22/23 ³ | 8,600,000 | 8,600,538 |
| | | | 0.59% (U.S. Secured Overnight Financing Rate + 0.54%) due 03/01/23 ³ | 100,000 | 100,435 |
| | | | Atmos Energy Corp. | | |
| | | | 0.63% due 03/09/23 | 4,650,000 | 4,650,149 |
| | | | 0.50% (3 Month USD LIBOR + 0.38%) due 03/09/23 ^{3,11} | 1,000,000 | 1,000,136 |
| | | | ONE Gas, Inc. | | |
| | | | 1.10% due 03/11/24 | 4,550,000 | 4,550,214 |
| | | | Alexander Funding Trust | | |
| | | | 1.84% due 11/15/23 ² | 4,300,000 | 4,382,165 |
| | | | OGE Energy Corp. | | |
| | | | 0.70% due 05/26/23 | 1,500,000 | 1,500,117 |
| | | | Entergy Louisiana LLC | | |
| | | | 3.30% due 12/01/22 | 175,000 | 179,438 |
| | | | Total Utilities | | <u>34,364,688</u> |
| | | | TECHNOLOGY - 2.5% | | |
| | | | Microchip Technology, Inc. | | |
| | | | 2.67% due 09/01/23 | 8,070,000 | 8,366,279 |
| | | | 0.97% due 02/15/24 ² | 750,000 | 750,379 |
| | | | Fidelity National Information Services, Inc. | | |
| | | | 0.60% due 03/01/24 | 8,200,000 | 8,186,651 |
| | | | HCL America, Inc. | | |
| | | | 1.38% due 03/10/26 ² | 7,300,000 | 7,214,014 |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|----------------------------------|----------------|-------------------|---|----------------|--------------------|
| Infor, Inc. | | | LBC Tank Terminals | | |
| 1.45% due 07/15/23 ² | 2,600,000 | \$ 2,627,171 | Holding | | |
| Total Technology | | <u>27,144,494</u> | Netherlands BV | | |
| COMMUNICATIONS - 2.3% | | | 6.88% due 05/15/23 ² | 200,000 | \$ 199,722 |
| NTT Finance Corp. | | | Total Consumer, Cyclical | | <u>3,706,958</u> |
| 0.58% due 03/01/24 ² | 8,950,000 | 8,937,251 | BASIC MATERIALS - 0.3% | | |
| Verizon | | | Carpenter Technology | | |
| Communications, | | | Corp. | | |
| Inc. | | | 4.45% due 03/01/23 | 1,350,000 | 1,397,659 |
| 0.75% due 03/22/24 | 4,400,000 | 4,416,319 | Reliance Steel & | | |
| Netflix, Inc. | | | Aluminum Co. | | |
| 5.50% due 02/15/22 | 2,700,000 | 2,743,740 | 4.50% due 04/15/23 | 1,300,000 | <u>1,364,902</u> |
| ViacomCBS, Inc. | | | Total Basic Materials | | <u>2,762,561</u> |
| 4.75% due 05/15/25 | 2,210,000 | 2,473,369 | Total Corporate Bonds | | |
| T-Mobile USA, Inc. | | | (Cost \$349,601,201) | | <u>350,875,518</u> |
| 2.63% due 04/15/26 | 1,600,000 | 1,636,000 | ASSET-BACKED SECURITIES^{††} - 26.9% | | |
| 2.25% due 02/15/26 | 600,000 | 606,750 | COLLATERALIZED LOAN OBLIGATIONS - 19.7% | | |
| Cogent | | | Shackleton CLO Ltd. | | |
| Communications | | | 2017-8A, 1.05% | | |
| Group, Inc. | | | (3 Month USD | | |
| 3.50% due 05/01/26 ² | 2,000,000 | 2,027,500 | LIBOR + 0.92%, | | |
| Level 3 Financing, Inc. | | | Rate Floor: 0.00%) | | |
| 5.38% due 05/01/25 | 1,700,000 | <u>1,736,656</u> | due 10/20/27 ^{2,3} | 8,438,102 | 8,436,077 |
| Total Communications | | <u>24,577,585</u> | 2018-6RA, 1.15% | | |
| ENERGY - 1.1% | | | (3 Month USD | | |
| Enbridge, Inc. | | | LIBOR + 1.02%, | | |
| 0.45% (U.S. Secured | | | Rate Floor: 1.02%) | | |
| Overnight | | | due 07/17/28 ^{2,3} | 3,970,264 | 3,968,382 |
| Financing Rate | | | Cerberus Onshore | | |
| + 0.40%) due | | | CLO LLC | | |
| 02/17/23 ³ | 4,900,000 | 4,911,885 | 2021-4A, 1.63% | | |
| Phillips 66 | | | (3 Month USD | | |
| 0.90% due 02/15/24 | 3,400,000 | 3,400,845 | LIBOR + 1.50%, | | |
| Valero Energy Corp. | | | Rate Floor: 1.50%) | | |
| 1.20% due 03/15/24 | 3,000,000 | <u>3,033,061</u> | due 08/13/33 ^{2,3} | 12,250,000 | 12,249,982 |
| Total Energy | | <u>11,345,791</u> | | | |
| CONSUMER, CYCLICAL - 0.3% | | | | | |
| Hyatt Hotels Corp. | | | | | |
| 1.80% due 10/01/24 | 3,500,000 | 3,507,236 | | | |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|-----------------------------|----------------|--------------|------------------------------------|----------------|--------------|
| BXMT Ltd. | | | Palmer Square Loan Funding Ltd. | | |
| 2020-FL2, 1.06% | | | 2021-2A, 1.53% | | |
| (30 Day Average | | | (3 Month USD | | |
| U.S. Secured | | | LIBOR + 1.40%, | | |
| Overnight | | | Rate Floor: 1.40%) | | |
| Financing Rate | | | due 05/20/29 ^{2,3} | 4,500,000 | \$ 4,456,944 |
| + 1.01%, Rate | | | 2021-1A, 1.03% | | |
| Floor: 0.90%) | | | (3 Month USD | | |
| due 02/15/38 ^{2,3} | 5,000,000 | \$ 4,993,719 | LIBOR + 0.90%, | | |
| 2020-FL2, 1.31% | | | Rate Floor: 0.90%) | | |
| (30 Day Average | | | due 04/20/29 ^{2,3} | 3,516,418 | 3,518,232 |
| U.S. Secured | | | 2018-4A, 1.03% | | |
| Overnight | | | (3 Month USD | | |
| Financing Rate | | | LIBOR + 0.90%, | | |
| + 1.26%, Rate | | | Rate Floor: 0.00%) | | |
| Floor: 1.15%) | | | due 11/15/26 ^{2,3} | 498,670 | 498,741 |
| due 02/15/38 ^{2,3} | 2,550,000 | 2,544,442 | 2019-3A, 0.98% | | |
| 2020-FL3, 1.92% | | | (3 Month USD | | |
| (30 Day Average | | | LIBOR + 0.85%, | | |
| U.S. Secured | | | Rate Floor: 0.85%) | | |
| Overnight | | | due 08/20/27 ^{2,3} | 412,006 | 412,041 |
| Financing Rate | | | ABPCI Direct Lending | | |
| + 1.86%, Rate | | | Fund CLO V Ltd. | | |
| Floor: 1.75%) | | | 2021-5A, 1.63% | | |
| due 03/15/37 ^{2,3} | 2,500,000 | 2,498,864 | (3 Month USD | | |
| HERA Commercial | | | LIBOR + 1.50%, | | |
| Mortgage Ltd. | | | Rate Floor: 1.50%) | | |
| 2021-FL1, 1.39% | | | due 04/20/31 ^{2,3} | 8,250,000 | 8,236,840 |
| (1 Month USD | | | Dryden 33 Senior | | |
| LIBOR + 1.30%, | | | Loan Fund | | |
| Rate Floor: 1.30%) | | | 2020-33A, 1.13% | | |
| due 02/18/38 ^{2,3} | 5,000,000 | 4,979,462 | (3 Month USD | | |
| 2021-FL1, 1.14% | | | LIBOR + 1.00%, | | |
| (1 Month USD | | | Rate Floor: 1.00%) | | |
| LIBOR + 1.05%, | | | due 04/15/29 ^{2,3} | 7,898,403 | 7,897,067 |
| Rate Floor: 1.05%) | | | CHCP Ltd. | | |
| due 02/18/38 ^{2,3} | 4,250,000 | 4,239,757 | 2021-FL1, 1.22% | | |
| | | | (30 Day Average | | |
| | | | U.S. Secured | | |
| | | | Overnight | | |
| | | | Financing Rate | | |
| | | | + 1.16%, Rate | | |
| | | | Floor: 1.05%) | | |
| | | | due 02/15/38 ^{2,3} | 6,500,000 | 6,494,589 |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|-----------------------------|----------------|--------------|-----------------------------|----------------|--------------|
| CIFC Funding | | | Golub Capital Partners | | |
| 2015-III Ltd. | | | CLO 54M, LP | | |
| 2018-3A, 1.00% | | | 2021-54A, 1.65% | | |
| (3 Month USD | | | (3 Month USD | | |
| LIBOR + 0.87%, | | | LIBOR + 1.53%, | | |
| Rate Floor: 0.00%) | | | Rate Floor: 1.53%) | | |
| due 04/19/29 ^{2,3} | 6,475,000 | \$ 6,475,000 | due 08/05/33 ^{2,3} | 4,750,000 | \$ 4,750,319 |
| Golub Capital Partners | | | Owl Rock CLO IV Ltd. | | |
| CLO 49M Ltd. | | | 2021-4A, 1.74% | | |
| 2021-49A, 1.63% | | | (3 Month USD | | |
| (3 Month USD | | | LIBOR + 1.60%, | | |
| LIBOR + 1.53%, | | | Rate Floor: 1.60%) | | |
| Rate Floor: 1.53%) | | | due 08/20/33 ^{2,3} | 4,500,000 | 4,504,483 |
| due 08/26/33 ^{2,3} | 6,250,000 | 6,245,724 | Parliament CLO II Ltd. | | |
| LCM XXIV Ltd. | | | 2021-2A, 1.50% | | |
| 2021-24A, 1.11% | | | (3 Month USD | | |
| (3 Month USD | | | LIBOR + 1.35%, | | |
| LIBOR + 0.98%, | | | Rate Floor: 1.35%) | | |
| Rate Floor: 0.98%) | | | due 08/20/32 ^{2,3} | 4,500,000 | 4,496,436 |
| due 03/20/30 ^{2,3} | 5,750,000 | 5,752,876 | Golub Capital Partners | | |
| Diamond CLO Ltd. | | | CLO 16 Ltd. | | |
| 2021-1A, 1.33% | | | 2021-16A, 1.70% | | |
| (3 Month USD | | | (3 Month USD | | |
| LIBOR + 1.20%, | | | LIBOR + 1.61%, | | |
| Rate Floor: 1.20%) | | | Rate Floor: 1.61%) | | |
| due 04/25/29 ^{2,3} | 5,399,225 | 5,400,575 | due 07/25/33 ^{2,3} | 4,250,000 | 4,256,418 |
| Cerberus Loan | | | BRSP Ltd. | | |
| Funding XXXV, LP | | | 2021-FL1, 1.99% | | |
| 2021-5A, 1.63% | | | (1 Month USD | | |
| (3 Month USD | | | LIBOR + 1.90%, | | |
| LIBOR + 1.50%, | | | Rate Floor: 1.90%) | | |
| Rate Floor: 1.50%) | | | due 08/19/38 ^{2,3} | 4,250,000 | 4,253,808 |
| due 09/22/33 ^{2,3} | 5,000,000 | 5,000,000 | GPMT Ltd. | | |
| Carlyle Global Market | | | 2019-FL2, 1.38% | | |
| Strategies CLO Ltd. | | | (1 Month USD | | |
| 2018-4A, 1.13% | | | LIBOR + 1.30%, | | |
| (3 Month USD | | | Rate Floor: 1.30%) | | |
| LIBOR + 1.00%, | | | due 02/22/36 ^{2,3} | 4,139,073 | 4,136,857 |
| Rate Floor: 1.00%) | | | Madison Park Funding | | |
| due 01/15/31 ^{2,3} | 4,927,378 | 4,926,096 | XLVIII Ltd. | | |
| | | | 2021-48A, 1.58% | | |
| | | | (3 Month USD | | |
| | | | LIBOR + 1.45%, | | |
| | | | Rate Floor: 1.45%) | | |
| | | | due 04/19/33 ^{2,3} | 4,000,000 | 3,954,253 |

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| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|--------------|--|----------------|--------------|
| Golub Capital Partners CLO 33M Ltd. 2021-33A, 1.98% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{2,3} | 3,750,000 | \$ 3,749,808 | | | |
| MidOcean Credit CLO VII 2020-7A, 1.17% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 ^{2,3} | 3,500,000 | 3,501,084 | | | |
| Cerberus Loan Funding XXX, LP 2020-3A, 1.98% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{2,3} | 3,000,000 | 3,013,985 | | | |
| GoldenTree Loan Management US CLO 1 Ltd. 2021-9A, 0.63% (3 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 01/20/33 ^{2,3} | 3,000,000 | 2,999,454 | | | |
| ABPCI Direct Lending Fund CLO II LLC 2021-1A, 1.73% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{2,3} | 3,000,000 | 2,996,184 | | | |
| | | | LoanCore Issuer Ltd. 2019-CRE2, 1.58% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{2,3} | 1,300,000 | \$ 1,296,345 |
| | | | 2018-CRE1, 1.58% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{2,3} | 1,000,000 | 999,653 |
| | | | 2018-CRE1, 1.21% (1 Month USD LIBOR + 1.13%, Rate Floor: 1.13%) due 05/15/28 ^{2,3} | 607,908 | 607,694 |
| | | | Halcyon Loan Advisors Funding Ltd. 2017-3A, 1.03% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{2,3} | 2,829,821 | 2,829,502 |
| | | | Woodmont Trust 2020-7A, 2.03% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{2,3} | 2,750,000 | 2,765,470 |
| | | | Cerberus Loan Funding XXXII, LP 2021-2A, 1.75% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{2,3} | 2,500,000 | 2,505,423 |
| | | | Cerberus Loan Funding XXXI, LP 2021-1A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{2,3} | 2,500,000 | 2,500,495 |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|--------------|---|----------------|--------------|
| Venture XIV CLO Ltd. 2020-14A, 1.15% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{2,3} | 2,500,000 | \$ 2,500,215 | | | |
| ABPCI Direct Lending Fund CLO I LLC 2021-1A, 1.88% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{2,3} | 2,250,000 | 2,254,120 | | | |
| THL Credit Lake Shore MM CLO I Ltd. 2021-1A, 1.83% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{2,3} | 2,250,000 | 2,253,555 | | | |
| Cerberus Loan Funding XXXIII, LP 2021-3A, 1.69% (3 Month USD LIBOR + 1.56%, Rate Floor: 1.56%) due 07/23/33 ^{2,3} | 2,250,000 | 2,252,778 | | | |
| Avery Point VI CLO Ltd. 2021-6A, 1.02% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 08/05/27 ^{2,3} | 2,134,674 | 2,134,895 | | | |
| Parliament Funding II Ltd. 2020-1A, 2.58% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 08/12/30 ^{2,3} | 2,000,000 | 2,007,452 | | | |
| | | | ABPCI Direct Lending Fund IX LLC 2020-9A, 2.08% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 11/18/31 ^{2,3} | 2,000,000 | \$ 2,006,012 |
| | | | Wellfleet CLO Ltd. 2020-2A, 1.19% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 ^{2,3} | 2,000,000 | 2,001,575 |
| | | | BDS 2021-FL8, 1.65% (1 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/18/36 ^{2,3} | 2,000,000 | 2,000,746 |
| | | | Cerberus Loan Funding XXVI, LP 2021-1A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 ^{2,3} | 2,000,000 | 1,999,995 |
| | | | Fortress Credit Opportunities XI CLO Ltd. 2018-11A, 1.43% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{2,3} | 1,800,000 | 1,786,106 |
| | | | TICP CLO VII Ltd. 2020-7A, 0.68% (3 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/15/33 ^{2,3} | 1,687,500 | 1,685,677 |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|--------------|---|----------------|--------------|
| Marathon CLO V Ltd. 2017-5A, 1.00% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{2,3} | 1,534,175 | \$ 1,533,145 | | | |
| Allegro CLO IX Ltd. 2018-3A, 1.29% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{2,3} | 1,500,000 | 1,500,022 | | | |
| California Street CLO IX, LP 2019-9A, 0.83% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 07/16/32 ^{2,3} | 1,250,000 | 1,248,811 | | | |
| Greywolf CLO III Ltd. 2020-3RA, 0.64% (3 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 04/15/33 ^{2,3} | 1,166,667 | 1,164,682 | | | |
| OZLM XII Ltd. 2018-12A, 1.18% (3 Month USD LIBOR + 1.05%, Rate Floor: 0.00%) due 04/30/27 ^{2,3} | 1,095,471 | 1,095,404 | | | |
| 610 Funding CLO 3 Ltd. 2018-3A, 1.38% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/17/28 ^{2,3} | 1,013,901 | 1,013,942 | | | |
| LCCM Trust 2021-FL2, 1.98% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/13/38 ^{2,3} | 1,000,000 | 1,000,387 | | | |
| | | | BDS 2021-FL8 2021-FL8, 2.00% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/18/36 ^{2,3} | 1,000,000 | \$ 1,000,375 |
| | | | Greystone Commercial Real Estate Notes 2021-FL3, 1.73% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 07/15/39 ^{2,3} | 1,000,000 | 999,549 |
| | | | STWD 2021-FL2 Ltd. 2021-FL2, 1.88% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/18/38 ^{2,3} | 1,000,000 | 999,212 |
| | | | Newfleet CLO Ltd. 2018-1A, 1.08% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{2,3} | 930,622 | 930,044 |
| | | | ACRE Commercial Mortgage Ltd. 2021-FL4, 1.19% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 12/18/37 ^{2,3} | 850,000 | 847,881 |
| | | | Voya CLO Ltd. 2019-2A, 0.78% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{2,3} | 843,750 | 842,872 |
| | | | KVK CLO Ltd. 2017-1A, 1.03% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{2,3} | 486,829 | 486,829 |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE |
|--|----------------|--------------------|
| BSPRT Issuer Ltd. | | |
| 2018-FL4, 1.13% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 09/15/35 ^{2,3} | 445,259 | \$ 444,602 |
| Fortress Credit Opportunities IX CLO Ltd. | | |
| 2017-9A, 1.68% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{2,3} | 382,000 | 382,000 |
| Wind River CLO Ltd. | | |
| 2017-2A, 1.00% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 ^{2,3} | 378,192 | 378,159 |
| Golub Capital Partners CLO 17 Ltd. | | |
| 2017-17A, 1.78% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{2,3} | 350,000 | 350,048 |
| Mountain View CLO Ltd. | | |
| 2018-1A, 0.93% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{2,3} | 90,032 | 90,021 |
| Total Collateralized Loan Obligations | | <u>210,534,192</u> |

| | FACE AMOUNT | VALUE |
|---|----------------|-------------------|
| FINANCIAL - 2.9% | | |
| Station Place Securitization Trust | | |
| 2020-16, 1.08% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 12/22/21 ^{†††,2,3} | 6,700,000 | \$ 6,700,000 |
| 2021-9, 0.69% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 06/20/22 ^{†††,2,3} | 6,050,000 | 6,050,000 |
| 2021-3, 0.98% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/22 ^{†††,2,3} | 4,000,000 | 4,000,000 |
| 2021-SP1, 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/17/22 ^{†††,2,3} | 1,200,000 | 1,200,000 |
| Station Place Securitization Trust | | |
| 2021-15, 0.68% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 09/26/22 ^{2,3} | 7,850,000 | 7,850,000 |
| Madison Avenue Secured Funding Trust Series | | |
| 2020-1, 1.71% (1 Month USD LIBOR + 1.63%, Rate Floor: 0.00%) due 12/13/21 ^{†††,2,3} | 5,250,000 | <u>5,250,000</u> |
| Total Financial | | <u>31,050,000</u> |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|-------------------|---|----------------|--------------------|
| WHOLE BUSINESS - 1.4% | | | NET LEASE - 0.8% | | |
| Applebee's Funding LLC / IHOP Funding LLC 2019-1A, 4.19% due 06/07/49 ² | 4,653,000 | \$ 4,734,102 | Oak Street Investment Grade Net Lease Fund Series 2020-1A, 1.85% due 11/20/50 ² | 6,651,905 | \$ 6,704,944 |
| Domino's Pizza Master Issuer LLC 2018-1A, 4.33% due 07/25/48 ² | 4,366,525 | 4,715,463 | CF Hippolyta LLC 2021-1A, 1.98% due 03/15/61 ² | 2,236,819 | <u>2,241,670</u> |
| Taco Bell Funding LLC 2021-1A, 1.95% due 08/25/51 ² | 3,250,000 | 3,246,389 | Total Net Lease | | <u>8,946,614</u> |
| Wingstop Funding LLC 2020-1A, 2.84% due 12/05/50 ² | 1,343,250 | 1,381,107 | INFRASTRUCTURE - 0.6% | | |
| SERVPRO Master Issuer LLC 2019-1A, 3.88% due 10/25/49 ² | 982,500 | 1,023,849 | VB-S1 Issuer LLC 2020-1A, 3.03% due 06/15/50 ² | 6,050,000 | <u>6,305,371</u> |
| DB Master Finance LLC 2019-1A, 3.79% due 05/20/49 ² | 279,300 | <u>280,503</u> | COLLATERALIZED DEBT OBLIGATIONS - 0.2% | | |
| Total Whole Business | | <u>15,381,413</u> | Anchorage Credit Funding 3 Ltd. 2021-3A, 2.87% due 01/28/39 ² | 1,750,000 | <u>1,750,055</u> |
| TRANSPORT-CONTAINER - 1.2% | | | TRANSPORT-AIRCRAFT - 0.1% | | |
| Triton Container Finance VIII LLC 2021-1A, 1.86% due 03/20/46 ² | 6,941,875 | 6,875,282 | AIM Aviation Finance Ltd. 2015-1A, 4.21% due 02/15/40 ² | 894,297 | 759,348 |
| CLI Funding VIII LLC 2021-1A, 1.64% due 02/18/46 ² | 3,061,113 | 3,016,848 | Raspro Trust 2005-1A, 1.06% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{2,3} | 565,244 | <u>565,243</u> |
| Textainer Marine Containers VII Ltd. 2021-1A, 1.68% due 02/20/46 ² | 2,002,000 | 1,970,223 | Total Transport-Aircraft | | <u>1,324,591</u> |
| 2020-1A, 2.73% due 08/21/45 ² | 798,835 | <u>809,478</u> | Total Asset-Backed Securities (Cost \$287,669,544) | | <u>287,964,067</u> |
| Total Transport-Container | | <u>12,671,831</u> | | | |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|-------|-----------------------------|----------------|-------------------------|
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 18.1% | | | Verus Securitization | | |
| RESIDENTIAL MORTGAGE BACKED SECURITIES - 13.0% | | | Trust | | |
| CSMC Trust | | | 2020-5, 1.22% due | | |
| 2021-RPL1, 1.67% | | | 05/25/65 ^{2,5} | | |
| (WAC) due | | | 3,468,379 | \$ | 3,478,171 |
| 09/27/60 ^{2,3} | | | 2,760,944 | \$ | 7,280,471 |
| 2021-RPL7, 1.93% | | | 2021-5, 1.37% (WAC) | | |
| due 06/27/61 ² | | | 3,000,000 | | 2,998,529 |
| 2020-RPL5, 3.02% | | | due 09/25/66 ^{2,3} | | |
| (WAC) due | | | 2,738,839 | | 2,448,843 |
| 08/25/60 ^{2,3} | | | 2020-1, 2.42% due | | |
| 2020-NQM1, 1.21% | | | 01/25/60 ^{2,5} | | |
| due 05/25/65 ^{2,5} | | | 2,587,817 | | 1,220,846 |
| 2021-RPL4, 1.80% | | | 2019-4, 2.85% due | | |
| (WAC) due | | | 11/25/59 ^{2,5} | | |
| 12/27/60 ^{2,3} | | | 1,659,627 | | 1,188,131 |
| BRAVO Residential | | | 2021-3, 1.44% (WAC) | | |
| Funding Trust | | | due 06/25/66 ^{2,3} | | |
| 2021-C, 1.62% due | | | 2019-4, 2.64% due | | |
| 03/01/61 ^{2,5} | | | 10,500,000 | | 11/25/59 ^{2,5} |
| 2021-HE1, 0.90% | | | 10,495,300 | | 695,374 |
| (30 Day Average | | | Legacy Mortgage | | |
| U.S. Secured | | | Asset Trust | | |
| Overnight | | | 2021-GS4, 1.65% | | |
| Financing Rate | | | due 11/25/60 ^{2,5} | | |
| + 0.85%, Rate | | | 2021-GS3, 1.75% | | |
| Floor: 0.00%) | | | due 07/25/61 ^{2,5} | | |
| due 01/25/70 ^{2,3} | | | 1,757,453 | | 3,868,003 |
| 2021-HE2, 0.90% | | | 2021-GS2, 1.75% | | |
| (30 Day Average | | | due 04/25/61 ^{2,5} | | |
| U.S. Secured | | | NYMT Loan Trust | | |
| Overnight | | | 2021-SP1, 1.67% | | |
| Financing Rate | | | due 08/25/61 ^{2,5} | | |
| + 0.85%, Rate | | | OSAT Trust | | |
| Floor: 0.00%) | | | 2021-RPL1, 2.12% | | |
| due 11/25/69 ^{2,3} | | | 781,941 | | 8,622,231 |
| 2019-NQM1, 2.67% | | | due 05/25/65 ^{2,5} | | |
| (WAC) due | | | SPS Servicer Advance | | |
| 07/25/59 ^{2,3} | | | 485,252 | | Receivables Trust II |
| | | | 487,241 | | 2020-T1, 1.28% |
| | | | due 11/15/52 ² | | |
| | | | 7,000,000 | | |
| | | | 7,035,279 | | |
| | | | PRPM LLC | | |
| | | | 2021-5, 1.79% due | | |
| | | | 06/25/26 ^{2,5} | | |
| | | | 4,343,930 | | 4,347,674 |
| | | | 2021-8, 1.74% (WAC) | | |
| | | | due 09/25/26 ^{2,3} | | |
| | | | 2,650,000 | | 2,646,675 |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|-----------------------------|----------------|--------------|-------------------------------|----------------|--------------|
| New Residential | | | New Residential | | |
| Advance Receivables | | | Mortgage Loan Trust | | |
| Trust Advance | | | 2019-1A, 3.50% | | |
| Receivables | | | (WAC) due | | |
| Backed Notes | | | 10/25/59 ^{2,3} | 1,661,195 | \$ 1,735,247 |
| 2020-APT1, 1.04% | | | 2018-2A, 3.50% | | |
| due 12/16/52 ² | 4,000,000 | \$ 3,998,979 | (WAC) due | | |
| 2020-T1, 1.43% | | | 02/25/58 ^{2,3} | 1,069,128 | 1,111,224 |
| due 08/15/53 ² | 2,000,000 | 1,998,384 | FKRT | | |
| NRZ Advance | | | 2020-C2A, 3.25% | | |
| Receivables Trust | | | due 12/30/23 ^{†††.6} | 2,621,708 | 2,621,708 |
| 2020-T2, 1.48% | | | Soundview Home | | |
| due 09/15/53 ² | 4,150,000 | 4,154,732 | Loan Trust | | |
| 2020-T3, 1.32% | | | 2006-OPT5, 0.23% | | |
| due 10/15/52 ² | 1,650,000 | 1,651,231 | (1 Month USD | | |
| Ocwen Master Advance | | | LIBOR + 0.14%, | | |
| Receivables Trust | | | Rate Floor: 0.14%) | | |
| 2020-T1, 1.28% | | | due 07/25/36 ³ | 2,011,402 | 1,982,319 |
| due 08/15/52 ² | 5,150,000 | 5,147,361 | Towd Point | | |
| FKRT | | | Mortgage Trust | | |
| 2.21% due 11/30/58 | 4,550,000 | 4,551,229 | 2018-2, 3.25% (WAC) | | |
| LSTAR Securities | | | due 03/25/58 ^{2,3} | 822,692 | 844,830 |
| Investment Ltd. | | | 2017-6, 2.75% (WAC) | | |
| 2021-1, 1.89% (1 | | | due 10/25/57 ^{2,3} | 680,869 | 694,033 |
| Month USD | | | 2017-5, 0.69% (1 | | |
| LIBOR + 1.80%, | | | Month USD | | |
| Rate Floor: 1.80%) | | | LIBOR + 0.60%, | | |
| due 02/01/26 ^{3,6} | 2,219,514 | 2,226,272 | Rate Floor: 0.00%) | | |
| 2021-2, 1.79% (1 | | | due 02/25/57 ^{2,3} | 322,973 | 322,970 |
| Month USD | | | CSMC Series | | |
| LIBOR + 1.70%, | | | 2014-2R, 0.29% | | |
| Rate Floor: 1.70%) | | | (1 Month USD | | |
| due 03/02/26 ^{3,6} | 1,219,294 | 1,219,795 | LIBOR + 0.20%, | | |
| CFMT LLC | | | Rate Floor: 0.20%) | | |
| 2021-HB5, 0.80% | | | due 02/27/46 ^{2,3} | 1,686,882 | 1,668,209 |
| (WAC) due | | | 2014-7R, 0.24% | | |
| 02/25/31 ^{2,3} | 3,053,022 | 3,053,996 | (WAC) due | | |
| ZH Trust | | | 10/27/36 ^{2,3} | 65,003 | 64,819 |
| 2021-1, 2.25% due | | | | | |
| 02/18/27 ² | 1,500,000 | 1,501,651 | | | |
| 2021-2, due | | | | | |
| 10/17/27 ^{2,3} | 1,500,000 | 1,499,130 | | | |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|--------------|---|----------------|------------|
| Morgan Stanley ABS Capital I Incorporated Trust 2006-NCT, 0.66% (1 Month USD LIBOR + 0.57%, Rate Floor: 0.57%) due 12/25/35 ³ | 1,637,368 | \$ 1,638,197 | | | |
| Ellington Financial Mortgage Trust 2020-2, 1.49% (WAC) due 10/25/65 ^{2,3} | 981,448 | 985,222 | | | |
| 2020-2, 1.64% (WAC) due 10/25/65 ^{2,3} | 565,350 | 567,231 | | | |
| Residential Mortgage Loan Trust 2020-1, 2.38% (WAC) due 02/25/24 ^{2,3} | 1,337,036 | 1,346,293 | | | |
| CIT Mortgage Loan Trust 2007-1, 1.44% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{2,3} | 1,263,776 | 1,274,432 | | | |
| Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series 2005-W2, 0.82% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 10/25/35 ³ | 1,234,641 | 1,235,090 | | | |
| Banc of America Funding Trust 2015-R2, 0.35% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 ^{2,3} | 873,058 | 859,336 | | | |
| | | | GS Mortgage-Backed Securities Trust 2020-NQM1, 1.38% (WAC) due 09/27/60 ^{2,3} | 802,790 | \$ 804,456 |
| | | | Citigroup Mortgage Loan Trust 2007-WFH2, 0.69% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/37 ³ | 407,635 | 407,079 |
| | | | 2019-IMC1, 2.72% (WAC) due 07/25/49 ^{2,3} | 295,432 | 297,835 |
| | | | Starwood Mortgage Residential Trust 2020-1, 2.28% (WAC) due 02/25/50 ^{2,3} | 629,808 | 635,217 |
| | | | Amerquest Mortgage Securities Incorporated Asset-Backed Pass-Through Certificates Series 2005-R10, 0.73% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 01/25/36 ³ | 559,579 | 559,207 |
| | | | Cascade Funding Mortgage Trust 2019-RM3, 2.80% (WAC) due 06/25/69 ^{3,6} | 343,017 | 347,902 |
| | | | Homeward Opportunities Fund I Trust 2019-3, 2.68% (WAC) due 11/25/59 ^{2,3} | 306,189 | 308,056 |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|--------------------|--|----------------|--------------------|
| GE-WMC Asset-Backed Pass-Through Certificates Series 2005-2, 0.59% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 12/25/35 ³ | 87,662 | \$ 87,590 | | | |
| Total Residential Mortgage Backed Securities | | <u>138,757,915</u> | | | |
| GOVERNMENT AGENCY - 3.0% | | | | | |
| Uniform MBS 30 Year due 11/10/21 ¹² | 30,900,000 | <u>31,781,145</u> | | | |
| COMMERCIAL MORTGAGE BACKED SECURITIES - 2.1% | | | | | |
| BX Commercial Mortgage Trust 2021-VOLT, 1.75% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 09/15/36 ^{2,3} | 10,250,000 | 10,256,424 | | | |
| Life Mortgage Trust 2021-BMR, 1.18% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 03/15/38 ^{2,3} | 2,450,000 | 2,452,942 | | | |
| Morgan Stanley Capital I Trust 2018-H3, 0.99% (WAC) due 07/15/51 ^{3,7} | 43,817,671 | 1,931,614 | | | |
| Citigroup Commercial Mortgage Trust 2019-GC41, 1.19% (WAC) due 08/10/56 ^{3,7} | 24,898,895 | 1,624,381 | | | |
| BENCHMARK | | | | | |
| Mortgage Trust 2019-B14, 0.91% (WAC) due 12/15/62 ^{3,7} | 34,760,266 | 1,595,521 | | | |
| | | | BXHPP Trust | | |
| | | | 2021-FILM, 1.18% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 08/15/36 ^{2,3} | 1,500,000 | \$ 1,501,350 |
| | | | Motel Trust | | |
| | | | 2021-MTL6, 1.30% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 09/15/38 ^{2,3} | 1,000,000 | 1,001,914 |
| | | | JPMDB Commercial Mortgage Securities Trust 2018-C8, 0.79% (WAC) due 06/15/51 ^{3,7} | 29,315,480 | 886,670 |
| | | | KKR Industrial Portfolio Trust 2021-KDIP, 1.08% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 12/15/37 ^{2,3} | 650,000 | 649,608 |
| | | | Wells Fargo Commercial Mortgage Trust 2015-NX51, 2.63% due 05/15/48 | 391,506 | <u>391,412</u> |
| | | | Total Commercial Mortgage Backed Securities | | <u>22,291,836</u> |
| | | | Total Collateralized Mortgage Obligations (Cost \$192,540,870) | | <u>192,830,896</u> |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|-------------------|---------------|--|----------------|------------|
| FOREIGN GOVERNMENT DEBT^{††} - 8.4% | | | | | |
| State of Israel | | | | | |
| 0.75% due 07/31/22 | ILS 44,240,000 | \$ 13,817,297 | | | |
| 5.50% due 01/31/22 | ILS 35,760,000 | 11,290,444 | | | |
| Government of Japan | | | | | |
| (0.11)% due | | | | | |
| 10/25/21 ¹⁰ | JPY 1,266,400,000 | 11,379,911 | | | |
| (0.11)% due | | | | | |
| 11/01/21 ¹⁰ | JPY 597,350,000 | 5,367,936 | | | |
| (0.12)% due | | | | | |
| 10/18/21 ¹⁰ | JPY 349,700,000 | 3,142,342 | | | |
| (0.09)% due | | | | | |
| 10/04/21 ¹⁰ | JPY 246,500,000 | 2,214,912 | | | |
| Province of Nova Scotia | | | | | |
| 0.17% due 10/07/21 ¹⁰ | CAD 17,560,000 | 13,865,522 | | | |
| Province of Ontario | | | | | |
| 0.17% due 10/20/21 ¹⁰ | CAD 8,436,000 | 6,660,470 | | | |
| 0.17% due 10/06/21 ¹⁰ | CAD 7,123,000 | 5,624,436 | | | |
| 0.17% due 10/27/21 ¹⁰ | CAD 1,994,000 | 1,574,322 | | | |
| Czech Republic | | | | | |
| 0.10% due 04/17/22 | CZK 200,400,000 | 9,099,130 | | | |
| Province of Newfoundland | | | | | |
| 0.17% due 10/12/21 ¹⁰ | CAD 1,800,000 | 1,421,252 | | | |
| 0.19% due 11/04/21 ¹⁰ | CAD 1,000,000 | 789,498 | | | |
| Abu Dhabi Government International Bond | | | | | |
| 0.75% due 09/02/23 ² | 2,200,000 | 2,205,852 | | | |
| Province of Quebec | | | | | |
| 0.17% due 10/22/21 ¹⁰ | CAD 1,620,000 | 1,278,999 | | | |
| Total Foreign Government Debt | | | | | |
| (Cost \$89,858,230) | | 89,732,323 | | | |
| SENIOR FLOATING RATE INTERESTS^{††,3} - 4.1% | | | | | |
| INDUSTRIAL - 1.3% | | | | | |
| SkyMiles IP Ltd. | | | | | |
| 4.75% (3 Month USD | | | | | |
| LIBOR + 3.75%, | | | | | |
| Rate Floor: 4.75%) | | | | | |
| due 10/20/27 | 4,650,000 | 4,942,671 | | | |
| Berry Global, Inc. | | | | | |
| 1.86% (2 Month USD | | | | | |
| LIBOR + 1.75%, | | | | | |
| Rate Floor: 1.75%) | | | | | |
| due 07/01/26 | 3,931,857 | 3,907,283 | | | |
| Mileage Plus | | | | | |
| Holdings LLC | | | | | |
| 6.25% (3 Month USD | | | | | |
| LIBOR + 5.25%, | | | | | |
| Rate Floor: 6.25%) | | | | | |
| due 06/21/27 | 2,200,000 | \$ 2,336,136 | | | |
| Standard Industries, | | | | | |
| Inc. | | | | | |
| due 09/22/28 | 1,150,000 | 1,150,621 | | | |
| Filtration Group Corp. | | | | | |
| 3.08% (1 Month | | | | | |
| USD LIBOR + | | | | | |
| 3.00%, Rate | | | | | |
| Floor: 3.00%) | | | | | |
| due 03/31/25 | 841,607 | 836,877 | | | |
| LTI Holdings, Inc. | | | | | |
| due 09/08/25 | 299,229 | 294,788 | | | |
| Total Industrial | | | | | |
| | | | | | 13,468,376 |
| TECHNOLOGY - 0.6% | | | | | |
| Dun & Bradstreet | | | | | |
| 3.34% (1 Month USD | | | | | |
| LIBOR + 3.25%, | | | | | |
| Rate Floor: 3.25%) | | | | | |
| due 02/06/26 | 2,338,221 | 2,335,298 | | | |
| VT TopCo, Inc. | | | | | |
| 4.50% (1 Month | | | | | |
| USD LIBOR + | | | | | |
| 3.75%, Rate | | | | | |
| Floor: 4.50%) | | | | | |
| due 08/01/25 | 1,574,468 | 1,570,532 | | | |
| Boxer Parent Co., Inc. | | | | | |
| 3.88% (3 Month | | | | | |
| USD LIBOR + | | | | | |
| 3.75%, Rate | | | | | |
| Floor: 3.75%) | | | | | |
| due 10/02/25 | 1,240,560 | 1,233,067 | | | |
| Sabre GBLB, Inc. | | | | | |
| 2.08% (1 Month | | | | | |
| USD LIBOR + | | | | | |
| 2.00%, Rate | | | | | |
| Floor: 2.00%) | | | | | |
| due 02/22/24 | 595,361 | 587,812 | | | |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|------------------|--|----------------|------------------|
| Informatica LLC 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/25/27 | 485,535 | \$ 483,714 | | | |
| Emerald TopCo, Inc. (Press Ganey) due 07/24/26 | 300,000 | 297,939 | | | |
| MACOM Technology Solutions Holdings, Inc. 2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/17/24 | 244,787 | <u>243,563</u> | | | |
| Total Technology | | <u>6,751,925</u> | | | |
| CONSUMER, NON-CYCLICAL - 0.5% | | | | | |
| Icon Luxembourg SARL 3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 07/03/28 | 2,244,375 | 2,251,534 | | | |
| Option Care Health, Inc. 3.83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26 | 2,232,955 | 2,231,838 | | | |
| Pearl Intermediate Parent LLC 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.75%) due 02/14/25 | 1,396,438 | 1,396,005 | | | |
| KDC US Holdings, Inc. due 12/22/25 | 300,000 | 298,593 | | | |
| Nomad Foods Lux SARL 2.37% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/15/24 | 296,890 | 295,405 | | | |
| | | | MDVIP LLC 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 11/14/24 | 99,741 | \$ 99,555 |
| | | | Outcomes Group Holdings, Inc. due 10/24/25 | 100,000 | <u>98,075</u> |
| | | | Total Consumer, Non-cyclical | | <u>6,671,005</u> |
| | | | CONSUMER, CYCLICAL - 0.5% | | |
| | | | Stars Group (Amaya) 2.38% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/21/26 | 2,800,000 | 2,789,500 |
| | | | Power Solutions (Panther) 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26 | 1,877,301 | 1,868,159 |
| | | | IBC Capital Ltd. 3.87% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23 | 700,000 | 689,675 |
| | | | Go Daddy Operating Company LLC 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 02/15/24 | 494,836 | 491,684 |
| | | | BCPE Empire Holdings, Inc. due 06/11/26 | 99,746 | <u>99,081</u> |
| | | | Total Consumer, Cyclical | | <u>5,938,099</u> |
| | | | FINANCIAL - 0.5% | | |
| | | | Focus Financial Partners LLC 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/03/24 | 3,048,964 | 3,024,816 |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE |
|--|----------------|------------------|
| USI, Inc. 3.13% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24 | 1,035,407 | \$ 1,027,828 |
| Delos Finance SARL (International Lease Finance) 1.88% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/06/23 | 690,000 | 689,248 |
| HUB International Ltd. 2.88% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/25/25 | 544,527 | 539,028 |
| Alliant Holdings Intermediate LLC due 05/09/25 | 100,000 | 99,250 |
| Total Financial | | <u>5,380,170</u> |
| COMMUNICATIONS - 0.4% | | |
| Internet Brands, Inc. 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/13/24 | 2,094,819 | 2,087,675 |
| ProQuest LLC 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 10/23/26 | 1,836,122 | 1,833,993 |
| Flight Bidco, Inc. due 07/23/25 | 199,486 | 196,659 |
| Total Communications | | <u>4,118,327</u> |
| BASIC MATERIALS - 0.1% | | |
| Invictus MD Strategies Corp. 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25 | 843,978 | 841,345 |

| | FACE AMOUNT | VALUE |
|--|----------------|-------------------|
| HB Fuller Co. 2.09% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/21/24 | 124,993 | \$ 125,040 |
| Total Basic Materials | | <u>966,385</u> |
| ENERGY - 0.1% | | |
| ITT Holdings LLC 3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/10/28 | 601,000 | 599,750 |
| Lotus Midstream, LLC due 09/29/25 | 99,744 | 97,624 |
| Total Energy | | <u>697,374</u> |
| Total Senior Floating Rate Interests (Cost \$43,903,672) | | <u>43,991,661</u> |
| MUNICIPAL BONDS^{††} - 0.8% | | |
| NEW YORK - 0.4% | | |
| City of New York New York General Obligation Unlimited 0.08% (VRDN) due 04/01/42 ⁹ | 4,010,000 | 4,010,000 |
| New York City Transitional Finance Authority Future Tax Secured Revenue Bonds 0.08% (VRDN) due 08/01/42 ⁹ | 350,000 | 350,000 |
| New York City Transitional Finance Authority Building Aid Revenue Bonds 5.00% due 07/15/22 | 5,000 | 5,138 |
| Total New York | | <u>4,365,138</u> |

SCHEDULE OF INVESTMENTS (continued)

September 30, 2021

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE |
|--|----------------|---------------------|
| CALIFORNIA - 0.3% | | |
| Metropolitan Water District of Southern California Revenue Bonds 0.05% (VRDN) due 07/01/47 ⁹ | 3,420,000 | <u>\$ 3,420,000</u> |

| | | |
|---|---------|----------------|
| TEXAS - 0.1% | | |
| City of Dallas Texas Waterworks & Sewer System Revenue Bonds 5.00% due 10/01/21 | 150,000 | 150,000 |
| Houston Higher Education Finance Corp. Revenue Bonds 5.00% due 09/01/22 | 25,000 | 26,070 |
| City of Austin Texas Water & Wastewater System Revenue Bonds 5.00% due 11/15/21 | 15,000 | <u>14,931</u> |
| Total Texas | | <u>191,001</u> |

| | | |
|--|---------|----------------|
| COLORADO - 0.0% | | |
| Dawson Ridge Metropolitan District No. 1 General Obligation Limited due 10/01/22 ⁸ | 150,000 | <u>149,688</u> |

| | | |
|---|--------|---------------|
| NORTH CAROLINA - 0.0% | | |
| County of New Hanover North Carolina Revenue Bonds 4.00% due 10/01/21 | 50,000 | 50,000 |
| Inlivan Revenue Bonds 6.00% due 12/01/21 | 5,000 | <u>4,992</u> |
| Total North Carolina | | <u>54,992</u> |

| | | |
|---|--------|------------------|
| WASHINGTON - 0.0% | | |
| Seattle Housing Authority Revenue Bonds 2.88% due 12/01/21 | 50,000 | <u>\$ 50,216</u> |

| | | |
|--|--------|---------------|
| PENNSYLVANIA - 0.0% | | |
| Lancaster County Hospital Authority Revenue Bonds 4.00% due 01/01/22 | 25,000 | 25,226 |
| 4.13% due 01/01/22 | 20,000 | 19,989 |
| City of Erie Pennsylvania General Obligation Unlimited due 11/15/22 ⁸ | 5,000 | <u>4,935</u> |
| Total Pennsylvania | | <u>50,150</u> |

| | | |
|---|--------|---------------|
| KANSAS - 0.0% | | |
| City of Wichita Kansas Water & Sewer Utility Revenue Bonds 5.00% due 10/01/21 | 50,000 | <u>50,000</u> |

| | | |
|--|--------|---------------|
| MARYLAND - 0.0% | | |
| Maryland Health & Higher Educational Facilities Authority Revenue Bonds 4.00% due 07/01/22 | 30,000 | <u>30,849</u> |

| | | |
|---|--------|---------------|
| OHIO - 0.0% | | |
| Greater Cleveland Regional Transit Authority Revenue Bonds 5.00% due 12/01/21 | 20,000 | 19,950 |
| Ohio Higher Educational Facility Commission Revenue Bonds 5.00% due 01/01/22 | 5,000 | 5,009 |
| 4.00% due 01/01/22 | 5,000 | <u>4,995</u> |
| Total Ohio | | <u>29,954</u> |

ULTRA SHORT DURATION FUND

| | FACE AMOUNT | VALUE |
|---|----------------|---------------|
| MICHIGAN - 0.0% | | |
| Michigan Finance Authority Revenue Bonds 5.00% due 12/01/21 | 25,000 | \$ 24,943 |
| ILLINOIS - 0.0% | | |
| Boone McHenry & DeKalb Counties Community Unit School District 100 General Obligation Unlimited due 12/01/21 ⁸ | 10,000 | 9,895 |
| Illinois Finance Authority Revenue Bonds 4.00% due 05/15/22 | 5,000 | 5,061 |
| Total Illinois | | <u>14,956</u> |
| FLORIDA - 0.0% | | |
| Capital Trust Agency, Inc. Revenue Bonds 4.38% due 12/01/22 | 10,000 | 10,857 |
| PUERTO RICO - 0.0% | | |
| Puerto Rico Highway & Transportation Authority Revenue Bonds 5.25% due 07/01/22 | 10,000 | 10,268 |
| ARIZONA - 0.0% | | |
| City of Mesa Arizona Excise Tax Revenue Bonds 5.00% due 07/01/22 | 5,000 | 5,128 |
| MISSOURI - 0.0% | | |
| Health & Educational Facilities Authority of the State of Missouri Revenue Bonds 5.00% due 11/15/21 | 5,000 | 4,978 |

| | FACE AMOUNT | VALUE |
|--|----------------|------------------------|
| VIRGINIA - 0.0% | | |
| Virginia Resources Authority Revenue Bonds 5.00% due 11/01/21 | 5,000 | \$ 4,968 |
| GEORGIA - 0.0% | | |
| Colquitt County Development Authority Revenue Bonds due 12/01/21 ⁸ | 5,000 | 4,949 |
| Total Municipal Bonds (Cost \$8,473,347) | | <u>8,473,035</u> |
| Total Investments - 104.5% (Cost \$1,116,114,229) | | <u>\$1,117,744,555</u> |
| COLLATERALIZED MORTGAGE OBLIGATIONS | | |
| SOLD SHORT^{††} - (3.1)% | | |
| GOVERNMENT AGENCY - (3.1)% | | |
| Uniform MBS 30 Year due 11/10/21 ¹² | 30,900,000 | \$ (32,715,993) |
| Total Collateralized Mortgage Obligations Sold Short (Proceeds \$32,749,829) | | <u>(32,715,993)</u> |
| Other Assets & Liabilities, net - (1.4)% | | <u>(14,565,103)</u> |
| Total Net Assets - 100.0% | | <u>\$1,070,463,459</u> |

ULTRA SHORT DURATION FUND

Centrally Cleared Interest Rate Swap Agreements^{††}

| Counterparty | Exchange | Floating Rate Type | Floating Rate Index | Fixed Rate | Payment Frequency |
|-----------------------|----------|--------------------|---------------------|------------|-------------------|
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 1.00% | Quarterly |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 1.58% | Quarterly |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 1.66% | Quarterly |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 2.02% | Quarterly |

| Counterparty | Maturity Date | Notional Amount | Value | Upfront Premiums Paid | Unrealized Appreciation (Depreciation)** |
|-----------------------|---------------|-----------------|---------------------|-----------------------|--|
| BofA Securities, Inc. | 05/04/26 | \$ 15,000,000 | \$ 6,450 | \$ 336 | \$ 6,114 |
| BofA Securities, Inc. | 04/28/31 | 9,800,000 | (41,356) | 1,245 | (42,601) |
| BofA Securities, Inc. | 03/16/31 | 4,500,000 | (54,225) | 318 | (54,543) |
| BofA Securities, Inc. | 05/20/41 | 5,500,000 | (181,445) | 362 | (181,807) |
| | | | <u>\$ (270,576)</u> | <u>\$ 2,261</u> | <u>\$ (272,837)</u> |

Total Return Swap Agreements

| Counterparty | Index | Type | Financing Rate | Payment Frequency | Maturity Date | Units | Notional Amount | Value and Unrealized Appreciation |
|--------------|-------|------|----------------|-------------------|---------------|-------|-----------------|-----------------------------------|
|--------------|-------|------|----------------|-------------------|---------------|-------|-----------------|-----------------------------------|

OTC Fixed Income Index Swap Agreements Sold Short^{††}

| | | | | | | | | |
|---------------------------|--------------------------------------|---------|-----------------------------------|-------------|----------|---------|---------------|------------|
| JPMorgan Chase Bank, N.A. | iShares Core U.S. Aggregate Bond ETF | Receive | 0.36% (1 Month USD LIBOR + 0.28%) | At Maturity | 10/14/21 | 181,248 | \$ 20,812,708 | \$ 188,498 |
|---------------------------|--------------------------------------|---------|-----------------------------------|-------------|----------|---------|---------------|------------|

Forward Foreign Currency Exchange Contracts^{††}

| Counterparty | Currency | Type | Quantity | Contract Amount | Settlement Date | Unrealized Appreciation (Depreciation) |
|-------------------------------------|----------|------|---------------|-----------------|-----------------|--|
| Barclays Bank plc | ILS | Buy | 8,523,623 | 2,345,521 USD | 08/01/22 | \$ 315,027 |
| Morgan Stanley Capital Services LLC | JPY | Sell | 1,266,400,000 | 11,543,328 USD | 10/25/21 | 162,528 |
| Goldman Sachs International | ILS | Buy | 3,914,050 | 1,086,029 USD | 01/31/22 | 131,484 |
| Goldman Sachs International | JPY | Sell | 597,350,000 | 5,448,111 USD | 11/01/21 | 79,615 |
| Goldman Sachs International | JPY | Sell | 349,700,000 | 3,184,536 USD | 10/18/21 | 42,034 |
| UBS AG | JPY | Sell | 246,500,000 | 2,254,199 USD | 10/04/21 | 39,305 |

ULTRA SHORT DURATION FUND

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

| Counterparty | Currency | Type | Quantity | Contract Amount | Settlement Date | Unrealized Appreciation (Depreciation) |
|-------------------------------------|----------|------|-------------|-----------------|-----------------|--|
| JPMorgan Chase | | | | | | |
| Bank, N.A. | CAD | Sell | 16,300,000 | 12,891,633 USD | 10/07/21 | \$ 20,548 |
| BNP Paribas | CAD | Sell | 4,740,000 | 3,748,458 USD | 10/20/21 | 5,636 |
| Citibank, N.A. | CAD | Sell | 1,620,000 | 1,279,977 USD | 10/22/21 | 788 |
| Citibank, N.A. | CZK | Sell | 30,060 | 1,382 USD | 11/05/21 | 8 |
| Barclays Bank plc | CAD | Sell | 1,800,000 | 1,421,304 USD | 10/12/21 | (35) |
| UBS AG | CAD | Sell | 1,000,000 | 789,182 USD | 11/04/21 | (429) |
| Goldman Sachs International | CAD | Sell | 1,260,000 | 994,369 USD | 10/07/21 | (574) |
| Goldman Sachs International | CAD | Sell | 3,637,000 | 2,870,236 USD | 10/06/21 | (1,677) |
| Citibank, N.A. | CAD | Sell | 3,486,000 | 2,749,423 USD | 10/06/21 | (3,256) |
| Citibank, N.A. | CAD | Sell | 1,994,000 | 1,571,184 USD | 10/27/21 | (3,315) |
| Goldman Sachs International | CAD | Sell | 3,696,000 | 2,914,705 USD | 10/20/21 | (3,749) |
| Bank of America, N.A. | ILS | Sell | 643,550 | 190,795 USD | 01/31/22 | (9,390) |
| UBS AG | ILS | Sell | 17,379,729 | 5,389,748 USD | 08/01/22 | (35,128) |
| Barclays Bank plc | CZK | Sell | 200,600,400 | 9,076,214 USD | 04/19/22 | (45,315) |
| Goldman Sachs International | ILS | Sell | 3,270,500 | 968,615 USD | 01/31/22 | (48,714) |
| Goldman Sachs International | ILS | Sell | 27,192,978 | 8,430,101 USD | 08/01/22 | (57,864) |
| Barclays Bank plc | ILS | Sell | 8,523,623 | 2,581,743 USD | 08/01/22 | (78,805) |
| Barclays Bank plc | ILS | Sell | 37,726,800 | 11,634,384 USD | 01/31/22 | (101,003) |
| Morgan Stanley Capital Services LLC | BRL | Sell | 108,600,000 | 19,490,309 USD | 10/01/21 | (457,526) |
| Goldman Sachs International | BRL | Buy | 108,600,000 | 20,557,669 USD | 10/01/21 | (609,835) |
| | | | | | | <u>\$ (659,642)</u> |

ULTRA SHORT DURATION FUND

- 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, 2021.

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 \$550,638,667 (cost \$549,880,949), or 51.4% of total net assets.

³ Variable rate security. Rate indicated is the rate effective at September 30, 2021. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

⁴ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

⁵ 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 September 30, 2021.

⁶ 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 \$6,415,677 (cost \$6,404,711), or 0.6% of total net assets.

⁷ Security is an interest-only strip.

⁸ Zero coupon rate security.

⁹ The rate is adjusted periodically by the counterparty, allows the holder to tender the security upon a rate reset, and is not based upon a set reference rate and spread. Rate indicated is the rate effective at September 30, 2021.

¹⁰ Rate indicated is the effective yield at the time of purchase.

¹¹ All or a portion of this security is pledged as interest rate swap collateral at September 30, 2021.

¹² Security is unsettled at period end and does not have a stated effective rate.

BofA — Bank of America

BRL — Brazilian Real

CAD — Canadian Dollar

CME — Chicago Mercantile Exchange

CZK — Czech Koruna

ILS — Israeli New Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

SARL — Société à Responsabilité Limitée

VRDN — Variable Rate Demand Note

WAC — Weighted Average Coupon