

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
7-Eleven	0.8	2/10/24	45,000	44,840	0.149%
ABJA Investment Co Pte	5.95	7/31/24	200,000	216,642	0.719%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	150,000	161,036	0.534%
AES	3.3	7/15/25	100,000	106,107	0.352%
Aker BP	3	1/15/25	150,000	155,250	0.515%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	90,000	95,400	0.317%
Alen 2021-ACEN Mortgage Trust	2.36	4/15/34	100,000	100,030	0.332%
Alrosa Finance	4.65	4/9/24	200,000	214,205	0.711%
AmeriCredit Automobile Receivables Trust 2020-2	2.13	3/18/26	120,000	123,547	0.410%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	79,063	79,327	0.263%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	100,000	103,250	0.343%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	149,250	153,265	0.509%
Applied Systems	3.52	9/19/24	105,000	104,528	0.347%
APT Pipelines	3.88	10/11/22	175,000	182,799	0.607%
Arconic	6.13	2/15/28	45,000	47,925	0.159%
Asurion	3.15	11/3/24	124,679	124,115	0.412%
AT&T	0.9	3/25/24	115,000	115,234	0.382%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	175,000	187,828	0.623%
Avolon Holdings Funding	3.95	7/1/24	100,000	104,750	0.348%
Azure Power Energy	5.5	11/3/22	200,000	204,540	0.679%
Banco Santander	2.75	5/28/25	200,000	208,671	0.692%
BANK 2019-BNK23	1.98	12/15/52	63,247	64,467	0.214%
Bank Of Ireland	4.5	11/25/23	200,000	218,250	0.724%
Bausch Health	7	1/15/28	45,000	48,881	0.162%
Bausch Health Americas	8.5	1/31/27	75,000	83,250	0.276%
Bayview Mortgage Fund IvC Trust 2017-RT3	3.5	1/28/58	72,162	72,946	0.242%
BBVA Bancomer SA/Texas	4.38	4/10/24	150,000	163,278	0.542%
Benefit Street Partners CLO XI	1.74	4/15/29	250,000	247,581	0.822%
BLUEMOUNTAIN CLO 2012-2	1.23	11/20/28	242,311	242,343	0.804%
Burlington Coat Factory Warehouse	6.25	4/15/25	95,000	100,700	0.334%
BX Commercial Mortgage Trust 2019-IMC	1.11	4/15/34	160,000	159,391	0.529%
BX Commercial Mortgage Trust 2020-BXLP	2.11	12/15/36	99,798	99,678	0.331%
BX Trust 2018-GW	1.88	5/15/35	125,000	124,847	0.414%
Carnival	9.88	8/1/27	20,000	23,450	0.078%
CBAM 2019-9	2.14	2/12/30	250,000	250,022	0.830%
CD 2016-CD1 Mortgage Trust	3.08	8/10/49	100,000	102,201	0.339%
CD&R Smokey Buyer	6.75	7/15/25	125,000	133,125	0.442%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.5	5/1/25	95,000	99,631	0.331%
Cedar Funding VII Clo	1.62	1/20/31	250,000	247,912	0.823%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	100,000	102,201	0.339%
China Merchants Finance	4.75	8/3/25	200,000	220,386	0.731%
Cigna	0.61	3/15/24	35,000	34,854	0.116%
Cinemark USA	8.75	5/1/25	120,000	130,800	0.434%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	150,000	155,622	0.516%
Citigroup Commercial Mortgage Trust 2019-SST2	2.11	12/15/36	150,000	150,047	0.498%
City of detroit MI	2.19	4/1/24	125,000	124,673	0.414%
Clarios Global	6.75	5/15/25	95,000	100,819	0.335%
Cleveland-Cliffs	9.88	10/17/25	30,000	34,875	0.116%
Cold Storage Trust 2020-ICE5	1.76	11/15/37	147,449	147,587	0.490%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	101,386	101,787	0.338%
COMM 2013-300P Mortgage Trust	4.35	8/10/30	146,000	155,743	0.517%
Comm 2014-UBS2 Mortgage Trust	4.7	3/10/47	105,000	113,797	0.378%
COMM 2015-CCRE22 Mortgage Trust	4.11	3/10/48	100,000	106,431	0.353%
Continental Resources Inc/OK	4.5	4/15/23	100,000	103,125	0.342%
Continental Resources Inc/OK	3.8	6/1/24	50,000	51,125	0.170%
County of Miami-Dade FL	1.15	10/1/25	100,000	98,975	0.328%
CSC Holdings	5.25	6/1/24	95,000	102,481	0.340%
CSMC 2020-TMIC	3.25	12/15/35	150,000	151,488	0.503%
Danske Bank	5.38	1/12/24	200,000	222,471	0.738%
DB Master Finance	4.02	5/20/49	93,575	98,955	0.328%
Deephaven Residential Mortgage Trust 2021-1	1.13	5/25/65	94,528	94,413	0.313%
Deutsche Bank AG/New York NY	5	2/14/22	150,000	155,280	0.515%
Ecopetrol	5.88	9/18/23	200,000	221,174	0.734%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	21,803	22,246	0.074%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	137,834	141,809	0.471%

Eleven Madison Trust 2015-11MD Mortgage Trust	3.55	9/10/35	170,000	184,269	0.611%
Energy Transfer Operating	4.9	2/1/24	60,000	65,400	0.217%
Energy Transfer Operating	2.9	5/15/25	100,000	104,000	0.345%
Engie Energia Chile	4.5	1/29/25	200,000	218,060	0.724%
EQT	3	10/1/22	50,000	50,750	0.168%
Export-Import Bank of India	3.88	3/12/24	200,000	214,190	0.711%
Falabella	3.75	4/30/23	200,000	210,098	0.697%
Flagstar Mortgage Trust 2019-1	1.06	10/25/49	47,301	47,299	0.157%
Flagstar Mortgage Trust 2020-1NV	0.96	3/25/50	66,436	66,433	0.220%
Ford Motor	8.5	4/21/23	90,000	100,360	0.333%
Fortinet	1	3/15/26	55,000	53,776	0.178%
Freddie Mac STACR Remic Trust 2020-DNA2	1.96	2/25/50	205,000	204,205	0.678%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.82	10/25/50	150,000	150,868	0.501%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.92	12/25/50	258,553	258,704	0.858%
Freddie Mac STACR REMIC Trust 2020-HQA1	2.01	1/25/50	144,160	143,889	0.477%
Freddie Mac STACR REMIC Trust 2021-HQA1	2.27	8/25/33	200,000	197,750	0.656%
General Motors Financial	2.9	2/26/25	150,000	156,975	0.521%
Globo Comunicacao E Participacoes	4.84	6/8/25	200,000	208,250	0.691%
GMF Floorplan Owner Revolving Trust	3.06	4/15/24	160,000	163,511	0.543%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.37	1/16/26	30,000	30,503	0.101%
GM Financial Consumer Automobile Receivables Trust 2020-4	1.05	5/18/26	50,000	50,180	0.167%
GM Financial Leasing Trust	1.01	7/21/25	140,000	139,888	0.464%
Goldman Sachs	0.67	3/8/24	220,000	219,745	0.729%
Goodyear Tire & Rubber	9.5	5/31/25	90,000	100,463	0.333%
Gray Oak Pipeline	2	9/15/23	100,000	101,736	0.338%
Hardee s Funding	4.96	6/20/48	97,500	102,482	0.340%
Heathrow Funding	4.88	7/15/21	100,000	101,080	0.335%
Hikma Finance USA	3.25	7/9/25	200,000	207,250	0.688%
HSBC Holdings	4.25	3/14/24	200,000	217,565	0.722%
Hyundai Capital America	0.8	1/8/24	150,000	148,648	0.493%
IRB Holding	7	6/15/25	90,000	97,200	0.323%
JABIL INC 4/2 144A CP	0.65	4/1/21	250,000	249,996	0.830%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	1.35	7/5/33	59,000	59,064	0.196%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.88	10/15/33	100,000	100,280	0.333%
KKR CLO 29	1.34	1/15/32	250,000	249,700	0.829%
Kuwait Projects Co SPC	5	3/15/23	200,000	203,095	0.674%
Lamar Funding	3.96	5/7/25	200,000	200,724	0.666%
L Brands	5.63	10/15/23	45,000	48,825	0.162%
L Brands	6.88	7/1/25	45,000	49,838	0.165%
Lloyds Banking	4.5	11/4/24	200,000	221,413	0.735%
Longfor Group Holdings	3.9	4/16/23	200,000	209,775	0.696%
MARATHON PETROLEUM CORP 4/2 144A CP	0.5	4/28/21	250,000	249,962	0.829%
Marriott International Inc/MD	3.13	2/15/23	100,000	102,999	0.342%
Marriott International Inc/MD	3.6	4/15/24	100,000	106,234	0.353%
MEGlobal Canada ULC	5	5/18/25	200,000	222,847	0.739%
Meituan	2.13	10/28/25	200,000	199,326	0.661%
Merit 2020-Hill	1.51	8/15/37	210,000	210,723	0.699%
Meritor	6.25	6/1/25	95,000	101,175	0.336%
Metropolitan Transportation Authority	5	5/15/22	100,000	104,755	0.348%
Microchip Technology	0.97	2/15/24	125,000	124,713	0.414%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	3.74	8/15/47	39,000	42,180	0.140%
Morgan Stanley Capital I Trust 2019-NUGS	3.3	12/15/36	125,000	125,384	0.416%
MVW Owner Trust 2017-1	2.75	12/20/34	166,047	169,423	0.562%
Navient	6.13	3/25/24	45,000	47,644	0.158%
Navient	7.25	9/25/23	45,000	48,713	0.162%
Navient Private Education Refi Loan Trust 2018	3.19	2/18/42	94,612	96,075	0.319%
Navient Private Education Refi Loan Trust 2019	3.42	1/15/43	122,536	125,835	0.418%
Navient Private Education Refi Loan Trust 2019-D	3.01	12/15/59	146,228	152,917	0.507%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	156,439	160,621	0.533%
Navient Private Education Refi Loan Trust 2020	2.46	11/15/68	100,000	102,718	0.341%
Neuberger Berman CLO XVII	2.22	4/22/29	250,000	248,097	0.823%
New Residential Mortgage Loan Trust 2021-NQM1R	1.2	7/25/55	192,802	192,426	0.639%
Nextera Energy Operating Partners	4.25	7/15/24	95,000	99,750	0.331%
Nissan Motor	3.04	9/15/23	200,000	209,384	0.695%
Nordstrom	2.3	4/8/24	20,000	20,000	0.066%
NTT Finance	0.58	3/1/24	200,000	198,982	0.660%
OBX 2019-INV1 Trust	4.5	11/25/48	141,705	147,157	0.488%
OBX 2021-NQM1 Trust	1.33	2/25/66	150,000	149,998	0.498%
Occidental Petroleum	6.95	7/1/24	75,000	82,500	0.274%
Octagon Investment Partners 29	1.4	1/24/33	250,000	250,471	0.831%
One Market Plaza Trust 2017-1MKT	3.61	2/10/32	130,000	132,942	0.441%
OVINTIV CANADA ULC 4/2 CP	0.85	4/26/21	250,000	249,933	0.829%

Pacific Gas & Electric	1.57	11/15/21	100,000	100,209	0.333%
Pacific Gas & Electric	4.25	8/1/23	100,000	106,948	0.355%
Park Intermediate Holdings LLC / PK domestic Property LLC / PK Finance Co-Issuer	7.5	6/1/25	95,000	103,313	0.343%
Performance Food	6.88	5/1/25	95,000	101,413	0.337%
Perrigo Finance Unlimited	3.9	12/15/24	200,000	212,878	0.706%
Petroleos Mexicanos	4.88	1/18/24	200,000	205,963	0.683%
Prime Security Services Borrower LLC / Prime Finance	5.25	4/15/24	150,000	159,375	0.529%
QNB Finance	2.63	5/12/25	200,000	207,542	0.689%
QVC	4.38	3/15/23	150,000	157,875	0.524%
Royal Caribbean Cruises	5.25	11/15/22	50,000	51,375	0.170%
Royal Caribbean Cruises	11.5	6/1/25	70,000	81,375	0.270%
Santander Consumer Auto Receivables Trust 2020	1.29	4/15/26	100,000	100,753	0.334%
Santander Consumer Auto Receivables Trust 2021	1.57	1/15/27	100,000	99,450	0.330%
Santander Drive Auto Receivables Trust 2020-1	4.11	12/15/25	25,000	26,584	0.088%
Santander Drive Auto Receivables Trust 2020-2	2.22	9/15/26	410,000	420,761	1.396%
Santander Retail Auto Lease Trust 2019	3.66	5/20/24	200,000	205,578	0.682%
Saudi Electricity Global Sukuk Co 4	4.22	1/27/24	200,000	216,510	0.718%
Siemens Financieringsmaatschappij	0.65	3/11/24	250,000	249,707	0.829%
Sierra Timeshare 2016-3 Receivables Funding	2.63	10/20/33	108,168	108,588	0.360%
Sierra Timeshare 2021-1 Receivables Funding	1.79	11/20/37	100,000	100,159	0.332%
Smb Private Education Loan Trust 2016	2.34	9/15/34	50,788	52,124	0.173%
Smb Private Education Loan Trust 2017	3.5	12/16/41	150,000	152,852	0.507%
Societe Generale	2.63	10/16/24	200,000	208,432	0.692%
Sprint	7.13	6/15/24	170,000	195,500	0.649%
Standard Chartered	0.99	1/12/25	200,000	198,980	0.660%
Starwood Mortgage Residential Trust 2020-INV	1.59	11/25/55	91,234	91,340	0.303%
Starwood Mortgage Residential Trust 2020-INV	2.5	11/25/55	100,000	100,234	0.333%
St Joseph s University Medical Center	3.93	7/1/22	100,000	101,725	0.338%
Sydney Airport Finance Co Pty	3.9	3/22/23	150,000	158,739	0.527%
Synchrony Card Funding	2.34	6/15/25	50,000	51,227	0.170%
Targa Resources Partners LP / Targa Resources Partners Finance	6.5	7/15/27	45,000	48,881	0.162%
Tenet Healthcare	7.5	4/1/25	90,000	96,750	0.321%
Tenneco	7.88	1/15/29	140,000	157,500	0.523%
Times China Holdings	6.75	7/16/23	200,000	208,417	0.692%
Tobacco Settlement Finance Authority	1.19	6/1/23	180,000	182,307	0.605%
Towd Point Mortgage Trust 2016-5	2.5	10/25/56	135,428	138,025	0.458%
Tower Bersama Infrastructure	4.25	1/21/25	200,000	210,625	0.699%
TransDigm	8	12/15/25	90,000	97,875	0.325%
TRP Government Reserve	0.04		1,691,731	1,691,731	5.614%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	60,488	65,923	0.219%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	67,996	71,289	0.237%
U.S. Treasury Notes	0.13	11/30/22	1,360,000	1,359,788	4.512%
U.S. Treasury Notes	0.13	1/31/23	470,000	469,706	1.559%
U.S. Treasury Notes	0.13	2/28/23	120,000	119,925	0.398%
U.S. Treasury Notes	0.13	3/31/23	1,710,000	1,708,931	5.671%
Vanke Real Estate Hong Kong	4.2	6/7/24	200,000	216,108	0.717%
Verizon Communications	1.45	3/20/26	70,000	69,839	0.232%
Verizon Communications	0.75	3/22/24	45,000	44,931	0.149%
Verus Securitization Trust 2019-4	2.64	11/25/59	53,301	54,252	0.180%
Verus Securitization Trust 2020-1	2.72	1/25/60	142,470	143,745	0.477%
Verus Securitization Trust 2021-R1	2.34	10/25/63	100,000	100,384	0.333%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.5	9/15/31	150,000	151,409	0.502%
World Omni Auto Receivables Trust 2020	1.39	4/15/27	85,000	86,128	0.286%

**Total Investments in Securities** **30,664,500**

<b>Futures Contracts</b>	<b>Contracts</b>	<b>Expiration</b>	<b>Contract Value</b>	<b>Unrealized G/L</b>	<b>% of Net Assets</b>
FVM1 5YR US NOTE FUT JUN 21	(28)	6/30/2021	(3,455,156)	42,874	(11.465%)
TUM1 2YR US NOTE FUT JUN 21	18	6/30/2021	3,973,078	(3,932)	13.184%
TYM1 UST 10YR FUT JUN 21	(3)	6/21/2021	(392,813)	10,241	(1.303%)

**Total Futures Contracts** **49,184**

**NET ASSETS** **30,136,545**

**NET ASSET VALUE PER SHARE**

**Short Duration Income Fund Shares** **10.03**  
**(\$29,885,779 / 2,979,434 Shares Outstanding)**

**Short Duration Income Fund - I Class Shares** **10.03**

(\$250,766 / 25,000 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

#### Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.