

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABJA Investment Co Pte	5.95	7/31/24	200,000	214,953	1.000%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	150,000	161,930	0.754%
AES	3.3	7/15/25	100,000	108,801	0.506%
Aker BP	3	1/15/25	150,000	155,250	0.723%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	90,000	97,763	0.455%
Alrosa Finance	4.65	4/9/24	200,000	216,618	1.008%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	87,159	87,308	0.406%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	100,000	103,716	0.483%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	149,625	147,578	0.687%
Arconic	6.13	2/15/28	45,000	48,375	0.225%
Avolon Holdings Funding	3.95	7/1/24	100,000	105,250	0.490%
Azure Power Energy	5.5	11/3/22	200,000	205,500	0.956%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	1.01	9/15/34	150,000	148,119	0.689%
Banco Santander	2.75	5/28/25	200,000	213,627	0.994%
BANK 2019-BNK23	1.98	12/15/52	66,756	68,147	0.317%
Bausch Health	7	1/15/28	45,000	49,444	0.230%
Bausch Health Americas	8.5	1/31/27	45,000	50,063	0.233%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	78,525	79,484	0.370%
BBVA Bancomer SA/Texas	4.38	4/10/24	150,000	163,352	0.760%
Benefit Street Partners CLO XI	1.74	4/15/29	250,000	246,906	1.149%
BLUEMOUNTAIN CLO 2012-2	1.27	11/20/28	250,000	249,506	1.161%
Burlington Coat Factory Warehouse	6.25	4/15/25	95,000	100,938	0.470%
BX Commercial Mortgage Trust 2019-IMC	1.16	4/15/34	160,000	155,987	0.726%
BX Commercial Mortgage Trust 2020-BXLP	2.16	12/15/36	99,909	97,529	0.454%
CarMax Auto Owner Trust 2020-3	1.09	3/16/26	50,000	50,859	0.237%
CBAM 2019-9	2.14	2/12/30	250,000	249,897	1.163%
CD 2016-CD1 Mortgage Trust	3.08	8/10/49	100,000	102,510	0.477%
CD&R Smokey Buyer	6.75	7/15/25	95,000	101,531	0.473%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.5	5/1/25	95,000	99,275	0.462%
Cedar Funding VII Clo	1.62	1/20/31	250,000	246,314	1.146%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	100,000	102,560	0.477%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	150,000	155,769	0.725%
Citigroup Commercial Mortgage Trust 2019-SST2	2.16	12/15/36	150,000	148,404	0.691%
Clarios Global	6.75	5/15/25	95,000	101,888	0.474%
Cleveland-Cliffs	9.88	10/17/25	45,000	52,763	0.246%
Cold Storage Trust 2020-ICE5	1.81	11/15/37	150,000	150,047	0.698%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	117,413	118,342	0.551%
COMM 2013-300P Mortgage Trust	4.35	8/10/30	146,000	156,219	0.727%
COMM 2015-CCRE22 Mortgage Trust	4.11	3/10/48	100,000	105,642	0.492%
Continental Resources Inc/OK	4.5	4/15/23	100,000	103,000	0.479%
Continental Resources Inc/OK	3.8	6/1/24	50,000	51,500	0.240%
County of Miami-Dade FL	1.15	10/1/25	100,000	101,321	0.472%
CSC Holdings	5.25	6/1/24	95,000	102,719	0.478%
CSMC 2020-TMIC	3.25	12/15/35	150,000	150,570	0.701%
Danske Bank	5.38	1/12/24	200,000	224,677	1.046%
DB Master Finance	4.02	5/20/49	93,813	98,811	0.460%
Deutsche Bank AG/New York NY	5	2/14/22	150,000	156,643	0.729%
Ecopetrol	5.88	9/18/23	200,000	223,552	1.040%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	23,892	24,352	0.113%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	148,293	153,362	0.714%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.55	9/10/35	170,000	186,933	0.870%
Energy Transfer Operating	2.9	5/15/25	100,000	105,500	0.491%
Engie Energia Chile	4.5	1/29/25	200,000	222,165	1.034%
EQT	3	10/1/22	50,000	50,500	0.235%
Export-Import Bank of India	3.88	3/12/24	200,000	214,694	0.999%
Falabella	3.75	4/30/23	200,000	211,112	0.983%
Flagstar Mortgage Trust 2019-1	1.1	10/25/49	59,657	59,830	0.278%
Flagstar Mortgage Trust 2020-1NV	1	3/25/50	74,962	74,671	0.348%
Ford Credit Auto Owner Trust 2020	2.05	9/15/25	135,000	141,083	0.657%
Ford Credit Floorplan Master Owner Trust	0.98	9/15/25	95,000	95,519	0.445%
Ford Motor	8.5	4/21/23	90,000	101,450	0.472%
Freddie Mac STACR Remic Trust 2020-DNA2	2	2/25/50	205,000	203,742	0.948%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.88	10/25/50	150,000	151,916	0.707%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.98	12/25/50	295,000	295,046	1.373%
Freddie Mac STACR REMIC Trust 2020-HQA1	2.05	1/25/50	150,000	149,295	0.695%

General Motors Financial	2.9	2/26/25	150,000	160,023	0.745%
Globo Comunicacao E Participacoes	4.84	6/8/25	200,000	213,252	0.992%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.37	1/16/26	30,000	30,399	0.141%
Goodyear Tire & Rubber	9.5	5/31/25	90,000	101,363	0.472%
Hardee s Funding	4.96	6/20/48	97,750	104,238	0.485%
Heathrow Funding	4.88	7/15/21	100,000	101,941	0.474%
IRB Holding	7	6/15/25	90,000	97,875	0.456%
Japan Treasury Discount Bill	-0.1	3/22/21	108,700,000	1,052,958	4.900%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	1.5	7/5/33	59,000	57,858	0.269%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.93	10/15/33	100,000	99,999	0.465%
Kuwait Projects Co SPC	5	3/15/23	200,000	208,120	0.969%
L Brands	5.63	10/15/23	45,000	48,488	0.226%
L Brands	6.88	7/1/25	45,000	48,825	0.227%
Lloyds Banking	4.5	11/4/24	200,000	223,066	1.038%
Longfor Group Holdings	3.9	4/16/23	200,000	210,397	0.979%
Marriott International Inc/MD	3.6	4/15/24	100,000	106,462	0.495%
MEGlobal Canada ULC	5	5/18/25	200,000	225,534	1.050%
Meituan	2.13	10/28/25	200,000	203,381	0.947%
Meritor	6.25	6/1/25	95,000	102,363	0.476%
Metropolitan Transportation Authority	5	5/15/22	100,000	103,954	0.484%
Microchip Technology	0.97	2/15/24	125,000	125,270	0.583%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	3.74	8/15/47	39,000	42,482	0.198%
MVW Owner Trust 2017-1	2.75	12/20/34	184,551	188,107	0.875%
Navient	6.13	3/25/24	45,000	47,925	0.223%
Navient	7.25	9/25/23	45,000	49,388	0.230%
Navient Private Education Refi Loan Trust 2018	3.19	2/18/42	123,043	125,482	0.584%
Navient Private Education Refi Loan Trust 2019	3.42	1/15/43	143,238	149,795	0.697%
Navient Private Education Refi Loan Trust 2019-D	3.01	12/15/59	150,000	156,870	0.730%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	191,326	195,910	0.912%
Navient Private Education Refi Loan Trust 2020	2.46	11/15/68	100,000	104,690	0.487%
Nextera Energy Operating Partners	4.25	7/15/24	95,000	101,175	0.471%
Nissan Motor	3.04	9/15/23	200,000	209,164	0.973%
OBX 2019-INV1 Trust	4.5	11/25/48	171,140	178,363	0.830%
Occidental Petroleum	6.95	7/1/24	75,000	81,281	0.378%
Octagon Investment Partners 29	1.39	1/24/33	250,000	249,072	1.159%
One Market Plaza Trust 2017-1MKT	3.61	2/10/32	130,000	134,721	0.627%
Pacific Gas & Electric	4.25	8/1/23	100,000	106,919	0.498%
Park Intermediate Holdings LLC / PK domestic Property LLC / PK Finance Co-Issuer	7.5	6/1/25	95,000	102,600	0.478%
Performance Food	6.88	5/1/25	95,000	101,650	0.473%
Petroleos Mexicanos	4.88	1/18/24	200,000	210,372	0.979%
QVC	4.38	3/15/23	150,000	157,688	0.734%
Royal Caribbean Cruises	5.25	11/15/22	50,000	50,188	0.234%
Royal Caribbean Cruises	11.5	6/1/25	40,000	46,650	0.217%
Santander Consumer Auto Receivables Trust 2020	1.29	4/15/26	100,000	100,854	0.469%
Santander Drive Auto Receivables Trust 2020-2	2.22	9/15/26	275,000	282,744	1.316%
Santander Retail Auto Lease Trust 2019	3.66	5/20/24	200,000	205,747	0.958%
Sierra Timeshare 2016-3 Receivables Funding	2.63	10/20/33	118,023	118,282	0.550%
Smb Private Education Loan Trust 2016	2.34	9/15/34	54,461	55,941	0.260%
Smb Private Education Loan Trust 2017	3.5	12/16/41	150,000	156,228	0.727%
Societe Generale	2.63	10/16/24	200,000	210,682	0.981%
Starwood Mortgage Residential Trust 2020-INV	1.59	11/25/55	99,503	99,494	0.463%
Starwood Mortgage Residential Trust 2020-INV	2.5	11/25/55	100,000	99,994	0.465%
Targa Resources Partners LP / Targa Resources Partners Finance	6.5	7/15/27	45,000	48,825	0.227%
Tenet Healthcare	7.5	4/1/25	90,000	98,550	0.459%
Times China Holdings	6.75	7/16/23	200,000	210,388	0.979%
Towd Point Mortgage Trust 2016-5	2.5	10/25/56	148,553	151,441	0.705%
Tower Bersama Infrastructure	4.25	1/21/25	200,000	208,000	0.968%
TransDigm	8	12/15/25	90,000	99,563	0.463%
TRP Government Reserve	0.08		285,692	285,692	1.330%
U.S. Treasury Notes	0.13	11/30/22	2,905,000	2,905,000	13.520%
Vanke Real Estate Hong Kong	4.2	6/7/24	200,000	215,229	1.002%
Verus Securitization Trust 2019-1	3.94	2/25/59	198,083	199,455	0.928%
Verus Securitization Trust 2019-4	2.64	11/25/59	63,839	65,319	0.304%
Verus Securitization Trust 2020-1	2.72	1/25/60	142,470	145,022	0.675%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.5	9/15/31	150,000	150,324	0.700%
World Omni Auto Receivables Trust 2020	1.39	4/15/27	85,000	85,639	0.399%

Total Investments in Securities **21,486,797**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
HSBC SECURITIES INC	USD	1,053,794	JPY	(108,700,000)	03/22/2021	50	0.000%

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S35 PAY 80 03/17/2021	80.00	3/17/2021	(1,000,000)	(795)	(0.004%)
CDX IG S35 REC 45 03/17/2021	45.00	3/17/2021	1,000,000	724	0.003%

Total Options (71)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S35 5Y 12/20/2025	(2,000,000)	49,002	0.228%

Total Swap Contracts 49,002

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH1 5YR US NOTE FUT MAR 21	(26)	3/31/2021	(3,280,266)	(7,177)	(15.266%)
TUH1 2YR US NOTE FUT MAR 21	23	3/31/2021	5,082,461	2,896	23.654%
TYH1 UST 10YR FUT MAR 21	(4)	3/22/2021	(552,313)	(724)	(2.570%)

Total Futures Contracts (5,006)

NET ASSETS 21,486,749

#### NET ASSET VALUE PER SHARE

Short Duration Income Fund Shares 10.01

(\$21,236,523 / 2,121,743 Shares Outstanding)

Short Duration Income Fund - I Class Shares 10.01

(\$250,226 / 25,000 Shares Outstanding)

ADR	American Depositary Receipts
ADS	American Depositary 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 Depositary Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary 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

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar

AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

#### 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.