

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AbbVie	4.88	11/14/48	2,085,000	2,673,992	0.335%
AbbVie	4.05	11/21/39	5,310,000	6,069,670	0.760%
AbbVie	4.25	11/21/49	1,665,000	1,995,674	0.250%
AbbVie	4.7	5/14/45	1,390,000	1,716,979	0.215%
Abu Dhabi National Energy Co PJSC	2	4/29/28	4,490,000	4,523,114	0.566%
Abu Dhabi Ports Co PJSC	2.5	5/6/31	2,000,000	2,028,860	0.254%
Adani Ports & Special Economic Zone	4.2	8/4/27	3,700,000	3,883,291	0.486%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.88	1/23/28	3,700,000	3,950,890	0.495%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	2,315,000	2,686,930	0.336%
Aker BP	3	1/15/25	5,575,000	5,867,688	0.735%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	3.25	3/15/26	4,000,000	4,070,000	0.510%
American Campus Communities Operating Partnership	3.88	1/30/31	3,715,000	4,135,865	0.518%
Amphenol	2.2	9/15/31	2,360,000	2,342,215	0.293%
Anheuser-Busch InBev Worldwide	4.5	6/1/50	3,885,000	4,646,930	0.582%
Apple	2.65	2/8/51	4,190,000	4,009,792	0.502%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	2,786,850	2,835,703	0.355%
AstraZeneca	1.38	8/6/30	4,250,000	4,034,610	0.505%
AT&T	3.3	2/1/52	2,325,000	2,231,409	0.279%
AT&T	6.38	3/1/41	3,000,000	4,266,699	0.534%
AT&T	3.5	6/1/41	610,000	625,940	0.078%
AT&T	3.5	9/15/53	3,975,000	3,909,675	0.490%
Avolon Holdings Funding	2.53	11/18/27	3,118,000	3,076,811	0.385%
Banco Santander	2.75	12/3/30	4,400,000	4,377,204	0.548%
Banco Santander Chile	2.7	1/10/25	3,837,000	3,995,468	0.500%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,815,000	2,030,894	0.254%
Bank of America	2.83	10/24/51	4,040,000	3,877,556	0.485%
Bank of America	1.66	3/11/27	7,700,000	7,735,428	0.969%
Bank of America	1.73	7/22/27	3,910,000	3,920,600	0.491%
Bank of America	4.27	7/23/29	10,265,000	11,638,580	1.457%
Bank of America	3.19	7/23/30	4,895,000	5,214,903	0.653%
Barclays	2.85	5/7/26	4,380,000	4,599,136	0.576%
BBVA Bancomer SA/Texas	5.88	9/13/34	4,840,000	5,266,307	0.659%
Becton Dickinson And	3.79	5/20/50	3,500,000	3,886,729	0.487%
Becton Dickinson And	4.67	6/6/47	2,570,000	3,196,805	0.400%
Bnp Paribas	1.32	1/13/27	10,360,000	10,189,340	1.276%
Boardwalk Pipelines	5.95	6/1/26	3,385,000	3,949,313	0.494%
BP Capital Markets America	2.94	6/4/51	1,940,000	1,822,971	0.228%
Cameron LNG	3.3	1/15/35	2,510,000	2,664,491	0.334%
Cameron LNG	3.7	1/15/39	1,070,000	1,178,473	0.148%
Cameron LNG	2.9	7/15/31	1,310,000	1,387,327	0.174%
CANPACK SA / Eastern PA Land Investment Holding	3.13	11/1/25	2,400,000	2,443,248	0.306%
Capital One Financial	2.36	7/29/32	4,100,000	4,014,511	0.503%
Cardinal Health	4.9	9/15/45	1,600,000	1,910,003	0.239%
CDW LLC / CDW Finance	5.5	12/1/24	1,353,000	1,491,683	0.187%
Cenovus Energy Inc/CA	4.25	4/15/27	5,505,000	6,103,669	0.764%
Cenovus Energy Inc/CA	5.4	6/15/47	3,205,000	3,934,138	0.493%
Centene	2.5	3/1/31	2,810,000	2,759,881	0.346%
Centene	2.45	7/15/28	3,070,000	3,085,350	0.386%
Centene	2.63	8/1/31	1,025,000	1,013,469	0.127%
Central Texas Turnpike System	3.03	8/15/41	4,600,000	4,606,910	0.577%
Charles Schwab	4	6/1/70	1,990,000	2,069,600	0.259%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.5	3/1/42	6,105,000	5,974,872	0.748%
Cheniere Energy Partners	3.25	1/31/32	1,920,000	1,924,800	0.241%
Citigroup	3.98	3/20/30	3,570,000	4,002,520	0.501%
Citigroup	4.41	3/31/31	5,725,000	6,600,089	0.826%
Citigroup	2.56	5/1/32	3,005,000	3,043,888	0.381%
Citigroup	2.57	6/3/31	7,250,000	7,375,331	0.923%
Cno Financial	5.25	5/30/29	3,295,000	3,863,388	0.484%
Colorado Health Facilities Authority	2.8	12/1/26	790,000	803,595	0.101%
Comcast	2.89	11/1/51	6,090,000	5,819,354	0.729%
CommonSpirit Health	2.78	10/1/30	1,188,000	1,224,391	0.153%
Country Garden Holdings	3.88	10/22/30	5,020,000	4,676,331	0.586%
Credit Agricole	1.25	1/26/27	5,390,000	5,310,767	0.665%
Credit Suisse	3.1	5/14/32	4,355,000	4,463,553	0.559%
Crown Castle Towers	3.66	5/15/25	1,785,000	1,878,396	0.235%

CVS Health	5.05	3/25/48	2,540,000	3,273,031	0.410%
DB Master Finance	4.03	11/20/47	574,175	605,433	0.076%
Diamondback Energy	4.75	5/31/25	1,910,000	2,129,682	0.267%
Domino s Pizza Master Issuer	4.12	7/25/48	3,909,450	4,047,727	0.507%
DPL	4.13	7/1/25	2,065,000	2,204,388	0.276%
DRIVEN BRANDS FUNDING	4.74	4/20/48	2,607,413	2,757,897	0.345%
Edison International	4.95	4/15/25	1,740,000	1,911,987	0.239%
Empresa Nacional De Telecomunicaciones	3.05	9/14/32	1,380,000	1,357,575	0.170%
Energy Transfer	5	5/15/50	1,945,000	2,241,613	0.281%
Energy Transfer	5.5	6/1/27	1,685,000	1,977,769	0.248%
Energy Transfer	6	6/15/48	1,670,000	2,107,373	0.264%
Enstar	3.1	9/1/31	4,050,000	3,970,883	0.497%
Equitable Financial Life Global Funding	1.8	3/8/28	3,955,000	3,928,715	0.492%
FOCUS Brands Funding	3.86	4/30/47	852,175	874,556	0.109%
Ford Motor Credit	3.38	11/13/25	1,805,000	1,861,013	0.233%
Fortinet	2.2	3/15/31	2,420,000	2,404,493	0.301%
Global Net Lease Inc / Global Net Lease Operating Partnership	3.75	12/15/27	1,620,000	1,608,806	0.201%
Goldman Sachs	3.85	1/26/27	4,370,000	4,801,878	0.601%
Goldman Sachs	1.99	1/27/32	7,205,000	6,943,603	0.869%
Goldman Sachs	2.62	4/22/32	5,950,000	6,026,957	0.755%
Goldman Sachs	3.81	4/23/29	7,485,000	8,291,149	1.038%
Goldman Sachs	4.22	5/1/29	1,140,000	1,291,408	0.162%
Goldman Sachs	2.38	7/21/32	4,255,000	4,220,318	0.528%
Grand Parkway Transportation	3.24	10/1/52	3,110,000	3,214,132	0.402%
Hardee s Funding	5.71	6/20/48	615,950	688,968	0.086%
Hardee s Funding	2.87	6/20/51	812,963	814,582	0.102%
Hasbro	3.55	11/19/26	3,695,000	4,022,262	0.504%
Hasbro	3.9	11/19/29	1,765,000	1,949,863	0.244%
Health Care Service Corp A Mutual Legal Reserve	2.2	6/1/30	3,685,000	3,680,888	0.461%
Health Care Service Corp A Mutual Legal Reserve	3.2	6/1/50	5,930,000	6,135,131	0.768%
Hess	5.6	2/15/41	1,962,000	2,440,238	0.306%
Hess	7.13	3/15/33	400,000	539,000	0.067%
Howard Hughes	5.38	8/1/28	1,785,000	1,883,175	0.236%
HSBC Holdings	4.95	3/31/30	2,770,000	3,295,286	0.413%
HSBC Holdings	2.8	5/24/32	2,775,000	2,802,309	0.351%
HSBC Holdings	2.85	6/4/31	5,605,000	5,744,962	0.719%
HSBC Holdings	2.21	8/17/29	2,135,000	2,121,848	0.266%
Hudson Pacific Properties	3.25	1/15/30	3,520,000	3,689,365	0.462%
Hyundai Capital America	1.8	1/10/28	2,450,000	2,397,967	0.300%
Ing Groep	1.75	4/1/27	1,750,000	1,758,442	0.220%
Intercontinental Exchange	3	6/15/50	2,545,000	2,515,959	0.315%
Intercontinental Exchange	2.65	9/15/40	3,255,000	3,113,157	0.390%
Jack in the Box Funding	4.48	8/25/49	3,697,063	3,872,466	0.485%
Johnson Electric Holdings	4.13	7/30/24	5,990,000	6,371,863	0.798%
JPMorgan Chase	1.95	2/4/32	3,955,000	3,808,131	0.477%
JPMorgan Chase	2.58	4/22/32	4,960,000	5,022,317	0.629%
JPMorgan Chase	3.11	4/22/51	3,940,000	4,010,735	0.502%
JPMorgan Chase	4.2	7/23/29	5,265,000	5,988,885	0.750%
Kansas City Southern	3.5	5/1/50	3,685,000	3,876,613	0.485%
Kinder Morgan	5.05	2/15/46	2,175,000	2,618,232	0.328%
Kinder Morgan	3.6	2/15/51	1,250,000	1,265,010	0.158%
Kookmin Bank	2.5	11/4/30	3,615,000	3,584,328	0.449%
Life Storage	4	6/15/29	3,000,000	3,362,328	0.421%
Longfor Group Holdings	3.85	1/13/32	2,995,000	3,062,749	0.383%
LSEGA Financing	2	4/6/28	5,940,000	5,965,322	0.747%
LSEGA Financing	3.2	4/6/41	620,000	640,526	0.080%
Marriott International Inc/MD	5.75	5/1/25	330,000	376,947	0.047%
Marriott International Inc/MD	4.63	6/15/30	3,655,000	4,176,667	0.523%
McDonald s	4.2	4/1/50	1,760,000	2,092,288	0.262%
McDonald s	3.63	9/1/49	1,970,000	2,152,389	0.269%
MicroStrategy	0	2/15/27	1,870,000	1,389,694	0.174%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	4,555,000	4,953,563	0.620%
Mondelez International	2.75	4/13/30	7,550,000	7,904,314	0.990%
Morgan Stanley	2.7	1/22/31	7,080,000	7,304,514	0.915%
Morgan Stanley	4.43	1/23/30	3,430,000	3,958,100	0.496%
Morgan Stanley	3.77	1/24/29	5,300,000	5,856,913	0.733%
Morgan Stanley	1.79	2/13/32	2,900,000	2,762,610	0.346%
Morgan Stanley	5.6	3/24/51	995,000	1,475,642	0.185%
Morgan Stanley	3.22	4/22/42	1,135,000	1,188,323	0.149%
Morgan Stanley	1.59	5/4/27	1,810,000	1,814,697	0.227%
Mount Sinai Hospitals	3.98	7/1/48	294,000	328,653	0.041%
Mount Sinai Hospitals	3.74	7/1/49	3,516,000	3,877,322	0.485%

Mount Sinai Hospitals	3.39	7/1/50	1,535,000	1,588,855	0.199%
MVW 2021-1W	1.44	1/22/41	381,817	381,450	0.048%
MVW 2021-1W	1.94	1/22/41	184,008	184,653	0.023%
NBN	2.63	5/5/31	4,840,000	4,906,419	0.614%
New York Life Insurance	3.75	5/15/50	3,755,000	4,226,928	0.529%
Nissan Motor	3.52	9/17/25	5,525,000	5,877,998	0.736%
NXP BV / NXP Funding LLC / NXP USA	2.5	5/11/31	4,105,000	4,144,974	0.519%
NXP BV / NXP Funding LLC / NXP USA	3.25	5/11/41	2,380,000	2,463,638	0.308%
Ooredoo International Finance	5	10/19/25	2,060,000	2,358,661	0.295%
Ooredoo International Finance	2.63	4/8/31	2,215,000	2,261,449	0.283%
Ooredoo International Finance	3.75	6/22/26	200,000	221,047	0.028%
Oracle	2.3	3/25/28	3,525,000	3,610,541	0.452%
Pacific Gas & Electric	4.95	7/1/50	3,750,000	3,963,953	0.496%
Park Aerospace Holdings	5.5	2/15/24	1,093,000	1,194,103	0.150%
Perrigo Finance Unlimited	4.38	3/15/26	6,045,000	6,490,529	0.813%
Planet Fitness Master Issuer	4.26	9/5/48	5,999,450	6,003,344	0.752%
PRA Health Sciences	2.88	7/15/26	1,875,000	1,891,406	0.237%
Prime Security Services Borrower LLC / Prime Finance	3.38	8/31/27	2,345,000	2,251,200	0.282%
Qatar Government International Bond	4.4	4/16/50	5,400,000	6,601,986	0.827%
Qatar Petroleum	3.13	7/12/41	4,350,000	4,356,221	0.545%
QNB Finance	2.63	5/12/25	3,745,000	3,904,237	0.489%
QVC	4.45	2/15/25	2,150,000	2,313,938	0.290%
QVC	4.85	4/1/24	1,535,000	1,655,881	0.207%
REC	2.25	9/1/26	4,100,000	4,012,459	0.502%
REI - SECURITY LENDING COLLATERAL			459,499	4,594,995	0.575%
Ross Stores	1.88	4/15/31	2,670,000	2,573,111	0.322%
Sabine Pass Liquefaction	5	3/15/27	5,650,000	6,494,110	0.813%
Sabine Pass Liquefaction	5.88	6/30/26	2,685,000	3,158,366	0.395%
salesforce.com	2.7	7/15/41	6,005,000	5,980,506	0.749%
Santander UK Group Holdings	1.53	8/21/26	6,590,000	6,585,341	0.825%
Saudi Arabian Oil	3.5	4/16/29	3,500,000	3,772,332	0.472%
Saudi Government International Bond	3.25	10/26/26	3,535,000	3,815,750	0.478%
Saudi Telecom	3.89	5/13/29	3,700,000	4,153,047	0.520%
SBA Tower Trust	1.63	11/15/26	1,405,000	1,402,031	0.176%
SBA Tower Trust	2.84	1/15/25	3,295,000	3,417,123	0.428%
SBA Tower Trust	2.33	1/15/28	820,000	836,267	0.105%
Shimao Group Holdings	3.45	1/11/31	1,875,000	1,678,912	0.210%
Shimao Group Holdings	5.2	1/16/27	4,050,000	3,933,319	0.492%
Shinhan Bank	3.88	12/7/26	3,830,000	3,848,614	0.482%
SingTel Group Treasury Pte	1.88	6/10/30	6,000,000	5,891,700	0.738%
Sirius XM Radio	4	7/15/28	1,775,000	1,801,625	0.226%
Sirius XM Radio	3.13	9/1/26	995,000	1,006,194	0.126%
Sonic Capital	3.85	1/20/50	4,767,783	5,016,347	0.628%
Southern			20,445	1,031,131	0.129%
Southern California Edison	2.95	2/1/51	3,060,000	2,787,764	0.349%
Standard Chartered	4.64	4/1/31	8,340,000	9,587,998	1.200%
Starbucks	3.35	3/12/50	4,652,000	4,869,411	0.610%
Starwood Property Trust	3.63	7/15/26	2,005,000	2,015,025	0.252%
State of Illinois	3.14	10/1/24	3,880,000	4,010,966	0.502%
Stellantis Finance US	1.71	1/29/27	1,315,000	1,310,638	0.164%
Stellantis Finance US	2.69	9/15/31	4,180,000	4,145,293	0.519%
Syngenta Finance	4.44	4/24/23	6,755,000	7,075,863	0.886%
Tencent Holdings	3.94	4/22/61	3,645,000	3,905,443	0.489%
T-Mobile USA	3.4	10/15/52	6,025,000	5,892,191	0.738%
Transcontinental Gas Pipe Line	3.95	5/15/50	4,000,000	4,471,456	0.560%
Transurban Finance Co Pty	2.45	3/16/31	3,335,000	3,339,662	0.418%
TRP Government Reserve	0.05		11,527,339	11,527,339	1.443%
United Airlines 2019-1 Class AA Pass Through Trust	4.15	8/25/31	1,201,324	1,304,954	0.163%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	1,460,880	1,475,775	0.185%
U.S. Treasury Bonds	4.75	2/15/37	2,720,000	3,838,175	0.481%
U.S. Treasury Bonds	2	2/15/50	10,430,000	10,247,475	1.283%
U.S. Treasury Bonds	1.75	8/15/41	3,800,000	3,633,750	0.455%
U.S. Treasury Bonds	2	8/15/51	1,780,000	1,749,684	0.219%
Vanke Real Estate Hong Kong	3.98	11/9/27	4,000,000	4,235,936	0.530%
Venture Global Calcasieu Pass	3.88	8/15/29	720,000	740,700	0.093%
Verizon Communications	2.99	10/30/56	4,687,000	4,322,178	0.541%
Verizon Communications	2.88	11/20/50	2,030,000	1,884,859	0.236%
Verizon Communications	3	11/20/60	1,950,000	1,803,050	0.226%
Verizon Communications	1.75	1/20/31	3,420,000	3,241,982	0.406%
Verizon Communications	2.85	9/3/41	1,665,000	1,625,646	0.204%
Virgin Media Secured Finance	4.5	8/15/30	1,710,000	1,737,162	0.218%
VMware	1.8	8/15/28	1,070,000	1,050,621	0.132%

Vodafone	5.13	6/4/81	1,810,000	1,868,825	0.234%
Vodafone	4.25	9/17/50	3,550,000	4,087,722	0.512%
Volkswagen Group of America Finance	4.75	11/13/28	4,095,000	4,790,507	0.600%
Walt Disney	3.8	3/22/30	5,900,000	6,701,120	0.839%
Walt Disney	2	9/1/29	1,970,000	1,988,386	0.249%
Waste Connections	2.95	1/15/52	4,280,000	4,182,947	0.524%
Wells Fargo	4.15	1/24/29	3,500,000	3,975,311	0.498%
Wells Fargo	2.57	2/11/31	5,610,000	5,730,413	0.717%
Wells Fargo	3.9	3/15/70	1,465,000	1,510,781	0.189%
Wells Fargo	3.07	4/30/41	8,915,000	9,188,922	1.151%
Wells Fargo	5.01	4/4/51	1,920,000	2,579,073	0.323%
Wendy s Funding	3.78	6/15/49	3,636,750	3,843,397	0.481%
West China Cement	4.95	7/8/26	2,000,000	1,946,092	0.244%
Woodside Finance	3.65	3/5/25	6,650,000	7,064,295	0.884%
ZAXBY S FUNDING	3.24	7/30/51	3,466,765	3,523,291	0.441%

Total Investments in Securities **794,284,687**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
JPMORGAN CHASE & CO CDS 12/20/2024	3,975,000	84,171	0.011%
MORGAN STANLEY CDS 12/20/2024	3,975,000	75,056	0.009%
PERU CDS 06/20/2026	11,945,000	17,774	0.002%
BRAZIL CDS 06/20/2026	4,241,000	(173,084)	(0.022%)
COLOMBIA CDS 06/20/2026	8,221,000	(212,242)	(0.027%)
TESLA INC CDS 06/20/2026	(1,880,000)	12,530	0.002%
CDX HY CDSI S37 5Y PRC 12/20/2026	15,997,000	1,484,602	0.186%
PERU CDS 06/20/2026	(6,101,000)	(9,078)	(0.001%)
CDX IG CDSI S36 5Y 06/20/2026	81,130,000	1,954,422	0.245%

Total Swap Contracts **3,234,151**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ1 5YR US NOTE FUT DEC 21	(308)	12/31/2021	(37,804,595)	246,077	(4.733%)
TUZ1 2YR US NOTE FUT DEC 21	407	12/31/2021	89,562,258	(79,562)	11.214%
TYZ1 UST 10YR FUT DEC 21	(132)	12/21/2021	(17,372,438)	74,234	(2.175%)
USZ1 UST 30YR FUT DEC 21	965	12/21/2021	153,646,094	(2,930,837)	19.237%
UXYZ1 UST 10YR ULTRA FUT DEC 21	(1,079)	12/21/2021	(156,724,750)	2,597,428	(19.623%)
WNZ1 ULTRA US BOND FUT DEC 21	(199)	12/21/2021	(38,021,438)	819,342	(4.760%)

Total Futures Contracts **726,683**

NET ASSETS 798,688,924

NET ASSET VALUE PER SHARE

Corporate Income Fund Shares **10.05**
(\$419,320,306 / 41,729,401 Shares Outstanding)

Corporate Income Fund - I Class Shares **10.06**
(\$25,844,807 / 2,568,898 Shares Outstanding)

Corporate Income Fund - Z Class Shares **10.05**
(\$353,523,811 / 35,167,865 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.