

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Airbnb	0	3/15/26	265,000	275,200	0.410%
Air Canada 2020-2 Class A Pass Through Trust	5.25	4/1/29	625,000	666,481	0.992%
Allegany Park CLO	3.92	1/20/33	250,000	250,696	0.373%
Altera Infrastructure LP/Teekay offshore Finance	8.5	7/15/23	325,000	293,313	0.436%
American Airlines	11.75	7/15/25	315,000	389,419	0.580%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	281,026	278,895	0.415%
American Airlines Inc/AAdvantage Loyalty IP	5.5	4/20/26	965,000	1,002,394	1.492%
American Airlines Inc/AAdvantage Loyalty IP	5.75	4/20/29	540,000	575,100	0.856%
Angolan Government International Bond	8	11/26/29	395,000	371,789	0.553%
Apex Tool	6.5	8/1/24	695,455	694,370	1.033%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	587,050	602,842	0.897%
Applebee S Funding Llc / Ihop Funding	4.72	6/7/49	437,800	460,548	0.685%
Applied Systems	3.52	9/19/24	276,507	275,263	0.410%
Asurion	5.38	1/31/28	185,904	189,158	0.281%
athenahealth	4.7	2/11/26	145,000	145,120	0.216%
BBCMS 2019-BWAY Mortgage Trust	2.96	11/15/34	250,000	232,117	0.345%
BBCMS Mortgage Trust 2020-C7	3.6	4/15/53	350,000	335,468	0.499%
BCP Raptor	5.25	6/24/24	394,240	378,691	0.564%
Bellring Brands	4.75	10/21/24	255,462	256,632	0.382%
Bluescape Opportunities Acquisition			49,000	73,990	0.110%
BX Commercial Mortgage Trust 2019-IMC	2.26	4/15/34	310,000	304,165	0.453%
Cable One	1.13	3/15/28	315,000	318,619	0.474%
Cantor Commercial Real Estate Lending 2019-CF1	4.12	5/15/52	240,000	230,421	0.343%
Cantor Commercial Real Estate Lending 2019-CF1	4.66	5/15/52	150,000	131,235	0.195%
Capri Holdings			6,000	306,000	0.455%
Carnival	7.63	3/1/26	100,000	126,805	0.189%
Carnival	7.63	3/1/26	230,000	246,675	0.367%
Carvana	5.5	4/15/27	875,000	879,113	1.308%
Charles Schwab			7,900	514,922	0.766%
Chesapeake Energy	5.5	2/1/26	160,000	166,200	0.247%
Chesapeake Energy	5.88	2/1/29	180,000	191,025	0.284%
CHS/Community Health Systems	6.88	4/15/29	360,000	374,400	0.557%
Citigo Holding	8	8/1/23	128,050	122,864	0.183%
CITGO Petroleum	7	6/15/25	295,000	302,744	0.451%
Clear Channel Outdoor Holdings	7.75	4/15/28	560,000	554,400	0.825%
Cliffon	6.25	10/25/25	1,000,000	997,750	1.485%
CNT Holdings I	7.5	11/6/28	240,000	242,400	0.361%
Cologix Holdings	4	3/20/24	244,898	244,330	0.364%
Colorado Health Facilities Authority	4.48	12/1/40	485,000	489,002	0.728%
COMM 2014-CCRE19 Mortgage Trust	4.21	8/10/47	340,000	231,471	0.344%
COMM 2014-CCRE19 Mortgage Trust	4.71	8/10/47	140,000	147,407	0.219%
Commonwealth of Puerto Rico	5.13	7/1/31	205,000	179,375	0.267%
Commonwealth of Puerto Rico	5.5	7/1/31	410,000	351,575	0.523%
Commonwealth of Puerto Rico	8	7/1/35	435,000	341,475	0.508%
Commonwealth of Puerto Rico	5.25	7/1/37	460,000	404,225	0.602%
Commonwealth of Puerto Rico	6	7/1/39	650,000	563,875	0.839%
Comstock Resources	6.75	3/1/29	450,000	461,250	0.686%
Constellium			9,057	133,138	0.198%
CP Atlas Buyer	7	12/1/28	230,000	240,350	0.358%
CSMC 2020-TMIC	7	12/15/35	200,000	202,455	0.301%
Dave & Buster s	7.63	11/1/25	165,000	176,138	0.262%
Delta Topco	8	12/1/28	220,000	224,675	0.334%
Dental Corp of Canada	8.5	6/8/26	85,000	84,681	0.126%
Dominican Republic International Bond	5.3	1/21/41	335,000	330,394	0.492%
DraftKings	0	3/15/28	230,000	225,883	0.336%
Egypt Government International Bond	5.88	2/16/31	200,000	187,872	0.280%
Egypt Government International Bond	7.5	2/16/61	580,000	526,269	0.783%
Elara Hgv Timeshare Issuer 2019	3.45	1/25/34	214,408	217,621	0.324%
Encore Capital	5.38	2/15/26	365,000	524,232	0.780%
Energy Select Sector SPDR Fund			16,500	809,490	1.205%
Energy Transfer Operating	6.25	4/15/49	535,000	629,963	0.937%
Eucrates Biomedical Acquisition			15,931	14,497	0.022%
ExteNet LLC 2019-1	4.14	7/26/49	500,000	518,091	0.771%
Exterran Energy Solutions LP / EES Finance	8.13	5/1/25	720,000	662,400	0.986%
Financial Select Sector SPDR Fund			20,625	702,281	1.045%

Freddie Mac Stacr Remic Trust 2020-HQA2	3.21	3/25/50	190,000	192,134	0.286%
Genworth Mortgage Holdings	6.5	8/15/25	290,000	312,475	0.465%
Ghana Government International Bond	8.63	4/7/34	590,000	581,091	0.865%
Ghana Government International Bond	8.88	5/7/42	590,000	568,323	0.846%
GrafTech Finance	4.63	12/15/28	85,000	85,638	0.127%
GrafTech Finance	3.5	2/12/25	225,221	224,939	0.335%
Great Wolf Trust 2019-WOLF	3.24	12/15/36	350,000	334,200	0.497%
Hawaiian Brand Intellectual Property Ltd / Hawaiianmiles Loyalty	5.75	1/20/26	340,000	359,975	0.536%
Health Assurance Acquisition			35,000	90,650	0.135%
Heartland dental	3.65	4/30/25	636,729	625,077	0.930%
Hilcorp Energy I Lp / Hilcorp Finance	5.75	2/1/29	155,000	156,163	0.232%
Hilcorp Energy I Lp / Hilcorp Finance	6	2/1/31	175,000	177,625	0.264%
Hillenbrand	3.75	3/1/31	525,000	511,219	0.761%
Hilton Grand Vacations Trust 2020	6.42	2/25/39	75,836	84,327	0.125%
Howard Hughes	4.13	2/1/29	395,000	386,113	0.575%
Howard Hughes	4.38	2/1/31	390,000	381,225	0.567%
HTA Group Ltd/Mauritius	2.88	3/18/27	200,000	223,510	0.333%
Hudbay Minerals	4.5	4/1/26	210,000	218,518	0.325%
Intelsat Jackson Holdings	8.63	1/2/24	300,000	305,718	0.455%
Intelsat Jackson Holdings	6.5	7/13/22	116,020	117,238	0.174%
Intelsat Jackson Holdings	9.5	9/30/22	445,000	528,994	0.787%
International Game Technology	4.13	4/15/26	485,000	501,975	0.747%
Keane Group Holdings	4.5	5/25/25	344,684	336,642	0.501%
Kernel Holding	6.75	10/27/27	200,000	214,175	0.319%
LCPR Senior Secured Financing DAC	5.13	7/15/29	830,000	843,488	1.255%
Liberty Media Corp-Liberty Formula One	1	1/30/23	530,000	675,416	1.005%
Life Time	5.75	1/15/26	110,000	113,300	0.169%
Live Nation Entertainment	2	2/15/25	260,000	284,734	0.424%
LSF9 Atlantis Holdings LLC / Victra Finance	7.75	2/15/26	560,000	573,300	0.853%
Lyft	1.5	5/15/25	180,000	315,945	0.470%
Matador Resources	5.88	9/15/26	67,000	64,990	0.097%
MDC Partners	7.5	5/1/24	784,000	793,800	1.181%
MercadoLibre	2	8/15/28	60,000	201,062	0.299%
Mercer International	5.13	2/1/29	450,000	465,188	0.692%
Metropolitan Pier & Exposition Authority	4.11	12/15/27	450,000	470,472	0.700%
MGM China Holdings	4.75	2/1/27	775,000	787,594	1.172%
MH Sub I	6.36	2/23/29	305,000	306,525	0.456%
Michigan Tobacco Settlement Finance Authority	0	6/1/46	55,000	6,775	0.010%
Mileage Plus Holdings	6.25	6/21/27	230,000	244,124	0.363%
Mitchell International	7.4	12/1/25	300,000	298,767	0.445%
MP Materials	0.25	4/1/26	315,000	324,248	0.483%
NESCO Holdings II	5.5	4/15/29	860,000	881,500	1.312%
New Fortress Energy	6.5	9/30/26	1,085,000	1,093,138	1.627%
New Orleans Hotel Trust 2019-HNLA	2.79	4/15/32	150,000	141,740	0.211%
NGL Energy Operating LLC / NGL Energy Finance	7.5	2/1/26	795,000	814,875	1.213%
NGL Energy Partners LP / NGL Energy Finance	6.13	3/1/25	765,000	650,250	0.968%
Occidental Petroleum			27,200	323,952	0.482%
Oryx Funding	5.8	2/3/31	200,000	207,375	0.309%
PetSmart	4.25	2/11/28	65,000	64,851	0.097%
PetSmart Inc / PetSmart Finance	4.75	2/15/28	250,000	255,625	0.380%
Pinduoduo	0	12/1/25	215,000	228,130	0.339%
Port Beaumont Navigation District	6	1/1/25	435,000	446,490	0.664%
Puerto Rico Commonwealth Aqueduct & Sewer Authority	5.35	7/1/27	700,000	700,000	1.042%
Radius Health	3	9/1/24	725,000	680,430	1.013%
Range Resources	8.25	1/15/29	150,000	160,500	0.239%
RealPage	7.25	2/17/29	330,000	338,250	0.503%
REI - SECURITY LENDING COLLATERAL			205,775	2,057,745	3.062%
Republic of South Africa Government Bond - CPI Linked	2.6	3/31/28	13,493,500	879,820	1.309%
RP Escrow Issuer	5.25	12/15/25	420,000	435,225	0.648%
Sabre GLBL	9.25	4/15/25	170,000	202,725	0.302%
Scientific Games International	2.86	8/14/24	545,780	534,826	0.796%
SeaWorld Parks & Entertainment	9.5	8/1/25	375,000	406,875	0.605%
Shimao Group Holdings	3.45	1/11/31	286,000	274,557	0.409%
Sierra Timeshare 2021-1 Receivables Funding	3.17	11/20/37	750,000	749,484	1.115%
SkyMiles IP	4.75	10/20/27	330,000	346,170	0.515%
Solaris Midstream Holdings	7.63	4/1/26	355,000	362,988	0.540%
Southwest Airlines	1.25	5/1/25	195,000	336,695	0.501%
Sri Lanka Government International Bond	6.13	6/3/25	425,000	271,371	0.404%
State of Illinois	7.1	7/1/35	315,000	389,795	0.580%
Tacala Investment	8.25	2/4/28	215,000	213,792	0.318%
Tacala Investment	4.5	2/5/27	354,518	351,515	0.523%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	6	12/31/30	435,000	428,475	0.638%

Tenneco	7.88	1/15/29	455,000	511,875	0.762%
Tenneco	5.38	12/15/24	305,000	305,763	0.455%
Tenneco	5.13	4/15/29	775,000	763,375	1.136%
Texas Pacific Land			131	208,215	0.310%
Times China Holdings	5.75	1/14/27	200,000	193,724	0.288%
Times China Holdings	6.2	3/22/26	1,100,000	1,125,958	1.676%
Times China Holdings	6.75	7/16/23	400,000	416,833	0.620%
TML Holdings Pte	5.75	5/7/21	300,000	300,462	0.447%
Tobacco Settlement Finance Authority	0	6/1/47	960,000	100,753	0.150%
Tobacco Settlement Finance Authority	4.88	6/1/49	220,000	223,407	0.332%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	565,000	592,950	0.882%
Townsquare Media	6.88	2/1/26	550,000	585,750	0.872%
Transocean Phoenix 2	7.75	10/15/24	129,000	125,130	0.186%
Triton Water Holdings	4	3/31/28	1,405,000	1,398,411	2.081%
Triton Water Holdings	6.25	4/1/29	270,000	274,388	0.408%
TRP Government Reserve	0.04		5,065,386	5,065,386	7.538%
Twitter	0	3/15/26	155,000	147,457	0.219%
U.S. Treasury Bill	0.04	12/2/21	5,325,000	5,323,550	7.922%
Vail Resorts	0	1/1/26	245,000	251,816	0.375%
Via Celere Desarrollos Inmobiliarios	5.25	4/1/26	290,000	347,466	0.517%
Wayfair	0.63	10/1/25	325,000	347,926	0.518%
WeWork	7.88	5/1/25	635,000	630,238	0.938%
Woof Holdings	8	12/21/28	70,000	70,963	0.106%
Yanlord Land HK	6.8	2/27/24	400,000	421,998	0.628%
Ypf	4	2/12/26	90,870	74,223	0.110%

Total Investments in Securities **72,906,480**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	157,693	INR	(11,451,651)	04/09/2021	1,351	0.002%
Barclays Bank PLC - Wholesale (SING)	CAD	131,000	USD	(104,560)	04/23/2021	(313)	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	619,714	NOK	(5,240,000)	04/23/2021	7,065	0.011%
Barclays Bank PLC - Wholesale (SING)	USD	474,744	GBP	(340,000)	05/21/2021	5,947	0.009%
Barclays Bank PLC - Wholesale (SING)	INR	11,451,651	USD	(156,121)	06/18/2021	(1,568)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	1,528,308	RUB	(116,925,000)	04/09/2021	(16,613)	-0.025%
BNP PARIBAS SECURITIES CORP	AUD	1,875,000	USD	(1,452,073)	04/23/2021	(27,730)	-0.041%
BANK OF AMERICA	GBP	1,200,000	USD	(1,644,703)	05/21/2021	9,874	0.015%
JP MORGAN CHASE BANK	INR	8,228,000	USD	(111,756)	04/09/2021	576	0.001%
JP MORGAN CHASE BANK	AUD	119,000	USD	(92,776)	04/23/2021	(2,378)	-0.004%
JP MORGAN CHASE BANK	AUD	101,000	USD	(77,721)	04/23/2021	(997)	-0.001%
JP MORGAN CHASE BANK	CAD	110,000	USD	(85,925)	04/23/2021	1,610	0.002%
JP MORGAN CHASE BANK	CAD	94,000	USD	(74,281)	04/23/2021	522	0.001%
JP MORGAN CHASE BANK	NOK	785,000	USD	(93,317)	04/23/2021	(1,537)	-0.002%
JP MORGAN CHASE BANK	PLN	345,000	USD	(89,412)	04/23/2021	(2,103)	-0.003%
JP MORGAN CHASE BANK	USD	91,825	PLN	(345,000)	04/23/2021	4,517	0.007%
JP MORGAN CHASE BANK	EUR	62,399	USD	(74,633)	05/21/2021	(1,379)	-0.002%
JP MORGAN CHASE BANK	GBP	86,000	USD	(119,633)	05/21/2021	(1,055)	-0.002%
JP MORGAN CHASE BANK	INR	6,053,000	USD	(82,337)	06/11/2021	(567)	-0.001%
JP MORGAN CHASE BANK	INR	6,374,000	USD	(86,474)	06/11/2021	(368)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	775,838	MXN	(15,810,000)	04/16/2021	3,678	0.005%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	1,855,482	CAD	(2,350,000)	04/23/2021	(14,586)	-0.022%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	2,755,860	NZD	(3,925,000)	04/23/2021	14,761	0.022%
CITIBANK N A	USD	1,884,509	AUD	(2,440,000)	04/23/2021	30,964	0.046%
CITIBANK N A	INR	7,508,000	USD	(102,363)	06/11/2021	(938)	-0.001%
CITIBANK N A	CNH	848,606	USD	(130,414)	06/18/2021	(1,920)	-0.003%
DEUTSCHE BANK	USD	617,327	NOK	(5,310,000)	04/23/2021	(3,506)	-0.005%
GOLDMAN SACHS & CO	USD	789,716	MXN	(15,915,000)	04/16/2021	12,428	0.018%
GOLDMAN SACHS & CO	USD	1,852,475	EUR	(1,545,000)	05/21/2021	38,699	0.058%
GOLDMAN SACHS & CO	INR	61,256,000	USD	(833,358)	06/11/2021	(5,854)	-0.009%
GOLDMAN SACHS & CO	USD	129,942	CNH	(848,606)	06/18/2021	1,447	0.002%
HSBC SECURITIES INC	INR	60,895,000	USD	(822,816)	04/09/2021	8,542	0.013%
HSBC SECURITIES INC	INR	43,095,000	USD	(585,371)	04/09/2021	2,976	0.004%
HSBC SECURITIES INC	USD	109,523	INR	(7,951,349)	04/09/2021	968	0.001%
HSBC SECURITIES INC	USD	1,261,931	INR	(92,815,000)	04/09/2021	(5,209)	-0.008%
HSBC SECURITIES INC	MXN	15,315,000	USD	(768,529)	04/16/2021	(20,544)	-0.031%
HSBC SECURITIES INC	INR	7,951,349	USD	(108,425)	06/18/2021	(1,112)	-0.002%
MORGAN STANLEY & COMPANY LLC	CAD	725,000	USD	(573,293)	04/23/2021	3,643	0.005%
MORGAN STANLEY & COMPANY LLC	NOK	9,765,000	USD	(1,144,315)	04/23/2021	(2,613)	-0.004%
MORGAN STANLEY & COMPANY LLC	EUR	1,490,000	USD	(1,798,011)	05/21/2021	(48,803)	-0.073%
MORGAN STANLEY & COMPANY LLC	USD	625,153	EUR	(523,000)	05/21/2021	11,169	0.017%
STATE STREET GLOBAL MARKETS LLC	CAD	1,290,000	USD	(1,017,404)	04/23/2021	9,144	0.014%
STATE STREET GLOBAL MARKETS LLC	USD	906,972	AUD	(1,150,000)	04/23/2021	33,375	0.050%

STATE STREET GLOBAL MARKETS LLC	USD	578,723	GBP	(416,000)	05/21/2021	5,136	0.008%
STANDARD CHARTERED SECURITIES	RUB	81,385,000	USD	(1,094,145)	04/09/2021	(18,811)	-0.028%
STANDARD CHARTERED SECURITIES	MXN	16,410,000	USD	(819,881)	04/16/2021	(18,417)	-0.027%
STANDARD CHARTERED SECURITIES	AUD	1,495,000	USD	(1,160,832)	04/23/2021	(25,155)	-0.037%
UBS SECURITIES LLC	RUB	35,540,000	USD	(471,478)	04/09/2021	(1,891)	-0.003%
UBS SECURITIES LLC	GBP	81,000	USD	(113,135)	05/21/2021	(1,451)	-0.002%
UBS SECURITIES LLC	USD	855,186	ZAR	(12,956,494)	06/18/2021	(13,466)	-0.020%

Total Forward Currency Exchange Contracts **(32,493)**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S35 PAY 103 04/21/2021	103.00	4/21/2021	(5,200,000)	(2,204)	(0.003%)
CDX HY S35 REC 110 04/21/2021	110.00	4/21/2021	(5,200,000)	(2,514)	(0.004%)
FXO USD CALL/CNH PUT 7.2027 05/17/2021	7.20	5/17/2021	1,336,000	144	0.000%

Total Options **(4,574)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BANCO COMERC PORTUG SUB CDS 12/20/2024	575,000	19,046	0.028%
BOEING CO DEB CDS 06/20/2025	(550,000)	(2,005)	(0.003%)
CATERPILLAR INC CDS 06/20/2025	(875,000)	(27,601)	(0.041%)
CENTURYLINK INC CDS 06/20/2024	(550,000)	13,455	0.020%
DAVITA HEALTHCARE PARTN CDS 12/20/2024	(750,000)	(109,383)	(0.163%)
DAVITA HEALTHCARE PARTN CDS 12/20/2024	(650,000)	(94,799)	(0.141%)
DELL INC CDS 06/20/2025	(550,000)	(904)	(0.001%)
ISTAR INC CDS 06/20/2024	(500,000)	(44,392)	(0.066%)
JAGUAR LAND ROVER AUTOMO CDS 06/20/2025	210,000	15,533	0.023%
MGIC INVESTMENT CORP CDS 06/20/2024	(475,000)	(58,200)	(0.087%)
MGM RESORTS INTL CDS 06/20/2025	460,000	58,238	0.087%
CMBX BBB- CDSI S10 PRC 11/17/2059	(3,400,000)	426,190	0.634%
CMBX BBB- CDSI S11 PRC 11/18/2054	(1,000,000)	59,128	0.088%
CMBX BBB- CDSI S10 PRC 11/17/2059	(130,000)	16,296	0.024%
MARRIOTT INTERNATIONAL CDS 12/20/2021	(300,000)	(1,469)	(0.002%)
MATTEL INC CDS 12/20/2024	90,000	(1,939)	(0.003%)
MATTEL INC CDS 12/20/2024	265,000	(5,710)	(0.008%)
PACKAGING CORP AMERIC CDS 06/20/2026	(480,000)	(15,090)	(0.022%)
PEMEX PRJ FDG MASTER TR CDS 06/20/2025	225,000	(24,319)	(0.036%)
PEMEX PRJ FDG MASTER TR CDS 12/20/2025	340,000	(43,669)	(0.065%)
PEMEX PRJ FDG MASTER TR CDS 12/20/2025	110,000	(14,128)	(0.021%)
PEMEX PRJ FDG MASTER TR CDS 12/20/2024	175,000	(15,637)	(0.023%)
PETROBRAS GLOBAL FINANCE CDS 06/20/2026	1,100,000	(84,120)	(0.125%)
PRUDENTIAL FINANCIAL CDS 06/20/2025	(650,000)	(14,677)	(0.022%)
QUEST DIAGNOSTICS INC CDS 06/20/2026	(705,000)	(23,923)	(0.036%)
ROYAL CARIBBEAN CRUISES CDS 12/20/2025	350,000	10,360	0.015%
ROYAL CARIBBEAN CRUISES CDS 12/20/2025	160,000	4,736	0.007%
SANOFI CDS 06/20/2026	(400,000)	(18,027)	(0.027%)
TRANSDIGM INC CDS 06/20/2024	(575,000)	(64,130)	(0.095%)
CDX HY CDSI S36 5Y PRC 06/20/2026	1,000,000	89,238	0.133%
CZK IRS 12/22/2022 PAY FIX	(262,800,000)	43,193	0.064%
EUR IRS 03/19/2026 REC FIX	18,400,000	(7,466)	(0.011%)
EUR IRS 03/19/2051 PAY FIX	(3,500,000)	36,357	0.054%
USD IRS 03/26/2031 PAY FIX	(7,200,000)	52,898	0.079%
EUR IRS 02/25/2031 PAY FIX	(2,550,000)	14,868	0.022%
ITRX XOVER CDSI S35 5Y 06/20/2026	440,000	60,489	0.090%
USD IRS 03/22/2026 PAY FIX	(10,100,000)	29,371	0.044%
GBP IRS 03/17/2031 PAY FIX	(7,900,000)	25,822	0.038%

Total Swap Contracts **303,632**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
NASDAQ 100 E-MINI FUT 06/21	(5)	6/18/2021	(1,308,975)	(11,950)	(1.948%)
RXM1 EURO BUND FUTURE JUN 21	(9)	6/8/2021	(1,807,741)	49,585	(2.690%)

Total Futures Contracts **37,635**

NET ASSETS 67,197,781

NET ASSET VALUE PER SHARE

Dynamic Credit Fund Shares **10.26**
(\$33,402,520 / 3,255,150 Shares Outstanding)

Dynamic Credit Fund- I Class Shares **10.25**
(\$33,795,261 / 3,296,177 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 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

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	EK	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	Moldavian 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 Hryvnai
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.