

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
7-Eleven	0.63	2/10/23	2,440,000	2,399,516	0.067%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.65	10/29/24	7,230,000	6,672,292	0.187%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	2,000,000	1,989,790	0.056%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	22,810,000	22,587,397	0.633%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	2,075,000	2,065,171	0.058%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.18	9/29/23	6,835,000	6,740,609	0.189%
Aib	4.75	10/12/23	21,035,000	21,041,878	0.590%
Alexander Funding Trust	1.84	11/15/23	10,990,000	10,497,692	0.294%
Ally Financial	4.63	3/30/25	1,475,000	1,467,447	0.041%
Ally Financial	5.13	9/30/24	6,400,000	6,490,502	0.182%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	800,000	782,848	0.022%
AmeriCredit Automobile Receivables Trust 2020-3	0.76	12/18/25	7,500,000	7,223,229	0.202%
AMPHENOL CORP 4/2 144A CP	1.65	7/1/22	1,100,000	1,099,945	0.031%
Analog devices	1.75	10/1/24	3,225,000	3,190,979	0.089%
Angel Oak Mortgage Trust 2019-5	2.59	10/25/49	1,636,853	1,605,470	0.045%
Angel Oak Mortgage Trust 2020-5	1.37	5/25/65	2,380,257	2,275,280	0.064%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	2,698,309	2,578,608	0.072%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	6,028,182	5,482,847	0.154%
Angel Oak Mortgage Trust 2021-6	1.46	9/25/66	7,886,383	6,722,293	0.188%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	153,163	152,541	0.004%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	187,665	186,825	0.005%
Angel Oak Mortgage Trust I LLC 2019-1	4.12	11/25/48	187,665	186,763	0.005%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	183,382	182,735	0.005%
Angel Oak Mortgage Trust I LLC 2019-2	3.78	3/25/49	82,992	82,682	0.002%
Angel Oak Mortgage Trust I LLC 2019-2	3.83	3/25/49	66,393	66,122	0.002%
Anglo American Capital	4.13	9/27/22	6,000,000	6,001,653	0.168%
Aon Global	4	11/27/23	2,593,000	2,603,136	0.073%
Ari Fleet Lease Trust 2020	2.06	11/15/28	270,000	265,586	0.007%
Ari Fleet Lease Trust 2021	0.37	3/15/30	6,578,898	6,458,557	0.181%
ARROW ELECTRONICS 4/2 144A CP	2.2	7/5/22	30,000,000	29,990,975	0.840%
Athene Global Funding	1.2	10/13/23	4,040,000	3,896,653	0.109%
Athene Global Funding	2.5	1/14/25	4,103,000	3,902,966	0.109%
Athene Global Funding	1.01	1/7/25	9,850,000	9,440,201	0.265%
Athene Global Funding	2.51	3/8/24	5,000,000	4,835,505	0.135%
Athene Global Funding	0.99	5/24/24	5,000,000	4,855,230	0.136%
AT&T	0.69	3/25/24	13,328,000	13,139,569	0.368%
Australia & New Zealand Banking	4.5	3/19/24	4,800,000	4,808,333	0.135%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	6,280,000	6,260,050	0.175%
Avis Budget Rental Car Funding AESOP	4.56	3/20/24	7,500,000	7,499,992	0.210%
Avis Budget Rental Car Funding AESOP	5.25	9/20/24	6,530,000	6,481,252	0.182%
Baidu	3.5	11/28/22	4,890,000	4,901,516	0.137%
Baidu	3.88	9/29/23	1,000,000	1,004,819	0.028%
Banco Santander	3.89	5/24/24	5,000,000	4,977,770	0.139%
Banco Santander	2.74	5/24/24	5,000,000	4,979,885	0.140%
Bank of America	2.25	4/22/25	15,000,000	14,693,550	0.412%
Bank Of Ireland	4.5	11/25/23	27,452,000	27,436,545	0.769%
Bank of Montreal	0.73	3/10/23	5,500,000	5,486,267	0.154%
Bank of Montreal	3.7	6/7/25	7,895,000	7,819,508	0.219%
Bank of Montreal	0.37	7/9/24	10,000,000	9,838,210	0.276%
Bank of Nova Scotia	0.5	4/15/24	17,145,000	16,908,948	0.474%
Bank of Nova Scotia	0.6	9/15/23	12,544,000	12,476,990	0.350%
Barclays	4.38	9/11/24	478,000	475,210	0.013%
Barclays Mortgage Loan Trust 2021-NQM1	1.75	9/25/51	5,136,739	4,766,629	0.134%
Barings CLO Ltd 2013-I	1.86	1/20/28	757,379	747,180	0.021%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	251,947	247,303	0.007%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	355,419	352,854	0.010%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	248,756	246,203	0.007%
Bdo Unibank	2.95	3/6/23	11,650,000	11,654,660	0.327%
BINOM Securitization Trust 2021-INV1	2.03	6/25/56	12,253,764	11,232,322	0.315%
BMW US Capital	0.58	4/1/24	10,000,000	9,911,400	0.278%
Boardwalk Pipelines	3.38	2/1/23	9,227,000	9,199,384	0.258%
Bpce	5.7	10/22/23	34,423,000	34,916,316	0.978%
BRAVO Residential Funding Trust 2021-NQM3	1.7	4/25/60	6,415,570	6,159,239	0.173%
Brighthouse Financial Global Funding	1	4/12/24	970,000	917,583	0.026%
Brighthouse Financial Global Funding	2.26	4/12/24	18,003,000	17,939,521	0.503%

British Telecommunications	4.5	12/4/23	4,234,000	4,256,466	0.119%
BX Commercial Mortgage Trust 2019-XL	2.24	10/15/36	1,461,749	1,436,010	0.040%
BX Commercial Mortgage Trust 2020-VKNG	2.25	10/15/37	4,887,607	4,738,168	0.133%
BX Commercial Mortgage Trust 2021-SOAR	2	6/15/38	4,962,409	4,763,002	0.133%
BX Trust 2021-ARIA	2.22	10/15/36	3,100,000	2,913,181	0.082%
California Municipal Finance Authority	3.32	4/1/23	1,030,000	1,028,989	0.029%
Canadian Imperial Bank of Commerce	0.45	12/14/23	6,257,000	6,194,618	0.174%
CANADIAN NATURAL RESOURC 4/2 144A CP	2.41	7/25/22	34,625,000	34,570,995	0.969%
Capital One Financial	2.64	3/3/26	7,060,000	6,666,793	0.187%
Capital One Financial	2.85	5/9/25	10,000,000	9,840,450	0.276%
Carvana Auto Receivables Trust 2021-N4	1.24	9/11/28	15,635,000	15,240,623	0.427%
CDW LLC / CDW Finance	5.5	12/1/24	3,675,000	3,693,375	0.103%
Celulosa Arauco Y Constitucion	4.5	8/1/24	10,000,000	9,936,150	0.278%
Central Texas Regional Mobility Authority	1.49	1/1/23	170,000	168,530	0.005%
Central Texas Regional Mobility Authority	1.35	1/1/24	500,000	483,824	0.014%
Central Texas Regional Mobility Authority	1.65	1/1/24	510,000	494,981	0.014%
Charles Schwab	0.55	3/18/24	10,000,000	9,922,460	0.278%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	10,000,000	10,023,500	0.281%
Cheniere Corpus Christi Holdings	5.88	3/31/25	12,218,000	12,492,905	0.350%
Cheniere Corpus Christi Holdings	7	6/30/24	5,500,000	5,685,625	0.159%
Chicago Transit Authority Sales Tax Receipts Fund	1.71	12/1/22	680,000	677,155	0.019%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	870,000	851,020	0.024%
Citigroup	2.23	5/1/25	15,000,000	14,641,365	0.410%
Citigroup Mortgage Loan Trust	2.5	8/25/50	7,208,443	6,321,013	0.177%
Citigroup Mortgage Loan Trust	2.5	8/25/50	1,742,661	1,525,528	0.043%
Citizens Financial	4.15	9/28/22	9,060,000	9,085,758	0.255%
Cno Financial	5.25	5/30/25	2,000,000	2,027,500	0.057%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	1,714,657	1,642,843	0.046%
CONAGRA FOODS INC 4/2 144A CP	2.15	7/1/22	17,550,000	17,548,955	0.492%
Connecticut Avenue Securities Trust 2021-R01	1.68	10/25/41	760,618	753,240	0.021%
Connecticut Avenue Securities Trust 2022-R02	2.13	1/25/42	4,164,390	4,053,538	0.114%
Connecticut Avenue Securities Trust 2022-R06	3.7	5/25/42	5,645,633	5,631,408	0.158%
Continental Resources Inc/OK	4.5	4/15/23	5,825,000	5,854,125	0.164%
Cox Communications	3.15	8/15/24	7,900,000	7,711,980	0.216%
Credit Suisse	3	12/14/23	14,030,000	13,929,826	0.390%
Credit Suisse	4.21	6/12/24	10,000,000	9,915,020	0.278%
Credit Suisse AG/New York NY	1.56	2/21/25	4,000,000	3,940,576	0.110%
CROWN CASTLE INTL CORP 4/2 144A CP	2.05	7/11/22	18,500,000	18,488,033	0.518%
CROWN CASTLE INTL CORP 4/2 144A CP	2.55	7/26/22	16,000,000	15,974,774	0.448%
Cytec Industries	3.5	4/1/23	23,569,000	23,345,189	0.654%
Daimler Trucks Finance North America	2.31	12/13/24	12,843,000	12,704,976	0.356%
Daimler Trucks Finance North America	2.5	4/5/24	10,000,000	9,986,860	0.280%
Dallas Fort Worth International Airport	1.04	11/1/23	500,000	487,467	0.014%
Danske Bank	5.38	1/12/24	2,916,000	2,942,407	0.082%
Danske Bank	1.17	12/8/23	7,225,000	7,135,562	0.200%
Danske Bank	3.77	3/28/25	6,675,000	6,542,301	0.183%
Danske Bank	3.88	9/12/23	7,695,000	7,686,697	0.215%
Deephaven Residential Mortgage Trust 2021-1	0.72	5/25/65	6,677,039	6,378,461	0.179%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	6,953,691	6,141,539	0.172%
Deephaven Residential Mortgage Trust 2021-4	1.93	11/25/66	14,553,779	13,356,050	0.374%
Deutsche Bank AG/New York NY	2	11/8/23	20,000,000	19,837,580	0.556%
Devon Energy	8.25	8/1/23	35,159,000	36,653,258	1.027%
DOLLAR GENERAL CORP 4/2 144A CP	1.73	7/1/22	9,575,000	9,574,515	0.268%
DOW CHEMICAL COMPANY CP	1.9	7/6/22	34,650,000	34,639,166	0.971%
Drive Auto Receivables Trust 2021-1	0.65	7/15/25	6,250,000	6,222,033	0.174%
Eagle RE 2021-2	2.48	4/25/34	7,385,000	7,317,974	0.205%
Eastern Creation II Investment Holdings	1	9/10/23	7,970,000	7,746,523	0.217%
Edison International	3.13	11/15/22	9,971,000	9,950,091	0.279%
Edison International	2.95	3/15/23	5,000,000	4,933,540	0.138%
Edison International	2.4	9/15/22	15,000,000	14,981,820	0.420%
Educational Enhancement Funding	0.71	6/1/23	2,700,000	2,637,300	0.074%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	725,016	715,329	0.020%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	3,839,533	3,741,016	0.105%
Ellington Financial Mortgage Trust 2017-1	0.8	2/25/66	5,404,407	4,930,208	0.138%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	1,669,218	1,617,163	0.045%
Ellington Financial Mortgage Trust 2020-1	2.01	5/25/65	1,371,912	1,332,932	0.037%
Ellington Financial Mortgage Trust 2020-2	1.18	10/25/65	3,022,327	2,909,878	0.082%
Ellington Financial Mortgage Trust 2021-2	0.93	6/25/66	8,166,620	7,383,488	0.207%
Ellington Financial Mortgage Trust 2021-3	1.24	9/25/66	11,339,436	9,958,148	0.279%
Enbridge	1.68	2/16/24	9,775,000	9,657,651	0.271%
ENEL FINANCE AMERICA LLC 4/2 144A CP	3.2	4/21/23	4,750,000	4,606,060	0.129%
Energy Transfer	5.88	1/15/24	6,578,000	6,660,225	0.187%

Energy Transfer	3.6	2/1/23	5,275,000	5,281,594	0.148%
Energy Transfer	4.25	3/15/23	2,000,000	1,987,500	0.056%
Energy Transfer	4.2	9/15/23	6,570,000	6,578,213	0.184%
Energy Transfer LP / Regency Energy Finance	5	10/1/22	5,575,000	5,581,969	0.156%
Energy Transfer LP / Regency Energy Finance	4.5	11/1/23	4,209,000	4,224,573	0.118%
ENERGY TRANSFER PARTNERS 4/2 144A CP	2.07	7/1/22	23,000,000	22,998,686	0.644%
Enterprise Fleet Financing 2021-3	1.22	8/20/27	1,319,000	1,214,449	0.034%
Equifax	3.95	6/15/23	4,000,000	4,003,108	0.112%
Equitable Financial Life Global Funding	1.93	4/6/23	10,000,000	9,956,250	0.279%
Essex Portfolio	3.25	5/1/23	1,541,000	1,538,257	0.043%
Exeter Automobile Receivables Trust 2021-1	0.57	9/15/25	15,200,000	14,967,001	0.419%
Exeter Automobile Receivables Trust 2021-2	0.5	2/18/25	11,639,730	11,601,474	0.325%
Exeter Automobile Receivables Trust 2022-3	4.86	12/15/26	5,400,000	5,413,167	0.152%
Fannie Mae Connecticut Avenue Securities	2.47	10/25/30	3,994,534	3,958,850	0.111%
Fannie Mae Connecticut Avenue Securities	2.47	10/25/30	1,982,688	1,964,233	0.055%
Fannie Mae Connecticut Avenue Securities	1.83	11/25/41	21,892,946	21,390,942	0.599%
Fannie Mae Connecticut Avenue Securities	2.82	1/25/30	2,055,634	2,052,456	0.058%
Fannie Mae REMICS	2.02	1/25/45	164,754	163,775	0.005%
Ford Credit Auto Lease Trust 2020	1	11/15/23	2,250,000	2,230,921	0.063%
Ford Credit Auto Lease Trust 2021	0.47	5/15/24	17,400,000	16,978,428	0.476%
Ford Credit Floorplan Master Owner Trust	0.98	9/15/25	5,195,000	4,987,263	0.140%
Freddie Mac REMICS	1.67	2/15/45	204,191	202,302	0.006%
Freddie Mac STACR REMIC Trust 2020-DNA6	1.83	12/25/50	11,082	11,060	0.000%
Freddie Mac STACR REMIC Trust 2021-DNA3	1.68	10/25/33	9,273,022	9,126,791	0.256%
Freddie Mac STACR REMIC Trust 2021-DNA6	1.73	10/25/41	20,800,000	20,378,825	0.571%
Freddie Mac STACR REMIC Trust 2021-HQA2	1.63	12/25/33	4,339,367	4,292,938	0.120%
Freddie Mac STACR REMIC Trust 2021-HQA3	1.78	9/25/41	10,235,824	9,883,948	0.277%
Freddie Mac STACR REMIC Trust 2021-HQA4	1.88	12/25/41	9,950,000	9,623,789	0.270%
Freddie Mac Structured Agency Credit Risk debt Notes	1.78	11/25/41	17,795,000	17,260,137	0.484%
Galton Funding Mortgage Trust 2019-2	4	6/25/59	336,778	333,636	0.009%
Galton Funding Mortgage Trust 2020-H1	2.41	1/25/60	4,353,266	4,220,300	0.118%
GCAT 2021-NQM4 Trust	1.09	8/25/66	11,814,161	10,311,754	0.289%
GCAT 2021-NQM5 Trust	1.26	7/25/66	16,157,509	14,270,357	0.400%
GCT Commercial Mortgage Trust 2021-GCT	2.12	2/15/38	3,000,000	2,904,096	0.081%
GC Treasury Center	4.25	9/19/22	5,000,000	5,006,750	0.140%
General Motors Financial	2.12	10/15/24	15,000,000	14,436,795	0.405%
General Motors Financial	2.26	3/8/24	20,000,000	19,549,220	0.548%
General Motors Financial	4.15	6/19/23	1,390,000	1,386,538	0.039%
Gilead Sciences	0.75	9/29/23	8,794,000	8,552,191	0.240%
GMF Floorplan Owner Revolving Trust	0.96	10/15/25	2,145,000	2,050,191	0.057%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	1,435,000	1,385,694	0.039%
GM Financial Automobile Leasing Trust 2020-2	1.56	7/22/24	770,000	762,511	0.021%
GM Financial Automobile Leasing Trust 2020-3	0.76	10/21/24	2,215,000	2,172,965	0.061%
GM Financial Automobile Leasing Trust 2022-2	4.02	5/20/26	6,700,000	6,637,409	0.186%
Goldman Sachs	2.2	1/24/25	9,950,000	9,746,503	0.273%
Goldman Sachs	2.89	3/15/24	5,000,000	5,007,175	0.140%
Goldman Sachs	2.08	3/8/24	10,000,000	9,927,640	0.278%
Goldman Sachs	2	9/10/24	10,000,000	9,806,330	0.275%
Gray Oak Pipeline	2	9/15/23	24,536,000	23,880,275	0.669%
Great Lakes Water Authority Sewage Disposal System Revenue	1.5	7/1/23	250,000	246,064	0.007%
Great Wolf Trust 2019-WOLF	2.36	12/15/36	10,000,000	9,723,295	0.272%
GS Mortgage-Backed Securities Corp Trust 2021-NQM1	1.02	7/25/61	10,142,337	9,453,927	0.265%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	16,196,296	15,228,641	0.427%
GS Mortgage-Backed Securities Trust 2020-NQM1	1.38	9/27/60	1,378,825	1,327,378	0.037%
GS Mortgage Securities Corp Trust 2021-ROSS	2.48	5/15/26	6,665,000	6,429,653	0.180%
Hana Bank	4.63	10/24/23	12,500,000	12,623,700	0.354%
HARLEY DAVIDSON FINL SER 4/2 144A CP	1.7	7/6/22	20,750,000	20,743,270	0.581%
HARLEY DAVIDSON FINL SER 4/2 144A CP	1.9	8/3/22	15,000,000	14,968,422	0.419%
HCA	5	3/15/24	9,900,000	9,961,875	0.279%
Hero Asia Investment	1.5	11/18/23	12,800,000	12,378,567	0.347%
Highwoods Realty	3.63	1/15/23	21,934,000	21,881,841	0.613%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	50,370	49,641	0.001%
Hilton Grand Vacations Trust 2019	2.34	7/25/33	763,354	730,067	0.020%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	650,588	646,604	0.018%
HPEFS Equipment Trust 2021-2	0.61	9/20/28	5,250,000	5,025,447	0.141%
HPHT Finance 17	2.75	9/11/22	15,200,000	15,181,456	0.425%
HSBC Holdings	2.08	11/22/24	10,000,000	9,709,320	0.272%
HSBC Holdings	4.25	3/14/24	20,041,000	19,956,768	0.559%
Humana	0.65	8/3/23	20,255,000	19,620,978	0.550%
Hyatt Hotels	1.3	10/1/23	6,255,000	6,053,896	0.170%
Hyatt Hotels	1.1	10/1/23	12,552,000	12,525,227	0.351%
Hyundai Auto Lease Securitization Trust 2020	0.81	10/15/24	1,930,000	1,889,404	0.053%

Hyundai Auto Lease Securitization Trust 2021	0.61	10/15/25	8,700,000	8,443,808	0.237%
Hyundai Auto Lease Securitization Trust 2021	0.62	3/16/26	20,345,000	19,304,754	0.541%
Hyundai Capital America	2.85	11/1/22	1,667,000	1,666,890	0.047%
Hyundai Capital America	0.8	1/8/24	1,000,000	950,700	0.027%
ICICI Bank Ltd/Dubai	3.25	9/9/22	11,200,000	11,191,992	0.314%
Imperial Brands Finance	3.5	2/11/23	17,510,000	17,402,051	0.488%
Imperial Brands Finance	3.13	7/26/24	4,200,000	4,062,992	0.114%
Imperial Fund Mortgage Trust 2021-NQM2	1.07	9/25/56	10,201,402	8,989,488	0.252%
Ing Bank	5.8	9/25/23	3,307,000	3,367,531	0.094%
International Flavors & Fragrances	3.2	5/1/23	4,303,000	4,285,005	0.120%
Intesa Sanpaolo	3.38	1/12/23	15,000,000	14,938,140	0.419%
Intesa Sanpaolo	5.25	1/12/24	9,510,000	9,576,123	0.268%
Intesa Sanpaolo	3.13	7/14/22	10,472,000	10,471,099	0.293%
INTL FLAVORS & FRAGRANCE 4/2 144A CP	2.5	7/11/22	9,000,000	8,994,816	0.252%
INTL FLAVORS & FRAGRANCE 4/2 144A CP	2.05	7/1/22	6,000,000	5,999,696	0.168%
InTown Hotel Portfolio Trust 2018-STAY	2.43	1/15/33	685,000	681,603	0.019%
Iowa Tobacco Settlement Authority	0.66	6/1/23	1,500,000	1,464,111	0.041%
JABIL INC 4/2 144A CP	1.8	7/1/22	46,700,000	46,697,102	1.309%
Japan Treasury Discount Bill	-0.12	7/11/22	2,640,150,000	19,459,392	0.545%
Japan Treasury Discount Bill	-0.1	7/4/22	3,338,200,000	24,603,749	0.689%
Japan Treasury Discount Bill	-0.13	8/10/22	2,727,400,000	20,104,745	0.563%
Japan Treasury Discount Bill	-0.1	8/29/22	3,158,850,000	23,287,066	0.653%
JPMorgan Chase	2.04	6/1/25	10,000,000	9,766,170	0.274%
JPMorgan Chase	2.08	6/23/25	10,000,000	9,761,020	0.274%
JPMorgan Chase Bank NA - CACLN	0.89	12/26/28	14,403,176	13,954,632	0.391%
JPMorgan Chase Bank NA - CACLN	0.99	1/25/28	1,350,663	1,328,222	0.037%
JPMorgan Chase Bank NA - CACLN	0.84	2/25/28	2,595,797	2,536,254	0.071%
JPMorgan Chase Bank NA - CACLN	0.76	2/26/29	11,218,375	10,840,568	0.304%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	2.32	9/15/29	4,303,136	4,238,047	0.119%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	2.67	9/15/29	7,000,000	6,772,765	0.190%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	2.7	10/15/33	9,870,000	9,560,160	0.268%
JP Morgan Mortgage Trust 2020-INV2	2.5	10/25/50	446,835	443,297	0.012%
Kansas City Southern	3	5/15/23	1,358,000	1,351,567	0.038%
Kinder Morgan	5.63	11/15/23	5,286,000	5,376,348	0.151%
Kinder Morgan Energy Partners	3.45	2/15/23	5,000,000	5,004,620	0.140%
KINDER MORGAN INC 4/2 144A CP	1.85	7/1/22	40,000,000	39,997,714	1.121%
KKR Industrial Portfolio Trust 2021-KDIP	1.87	12/15/37	2,840,375	2,726,218	0.076%
Korea National Oil	1.75	4/18/25	10,500,000	9,907,597	0.278%
Liberty Mutual	4.25	6/15/23	1,227,000	1,230,575	0.034%
Lloyds Banking	2.91	11/7/23	5,000,000	4,983,570	0.140%
Longfor Group Holdings	3.9	4/16/23	6,200,000	6,107,000	0.171%
Longfor Group Holdings	3.88	7/13/22	10,790,000	10,779,264	0.302%
Magallanes	1.83	3/15/24	9,925,000	9,884,427	0.277%
Magallanes	3.43	3/15/24	4,965,000	4,874,940	0.137%
Magallanes	3.64	3/15/25	10,805,000	10,472,184	0.293%
Magnetite XVI	1.84	1/18/28	913,064	901,896	0.025%
Marriott International Inc/MD	4.15	12/1/23	8,984,000	9,020,897	0.253%
Marriott International Inc/MD	3.13	2/15/23	9,128,000	9,099,676	0.255%
Marvell Technology	4.2	6/22/23	7,624,000	7,585,880	0.213%
Medford Hospital Facilities Authority	1.65	8/15/22	500,000	499,320	0.014%
Medford Hospital Facilities Authority	1.73	8/15/23	1,710,000	1,667,674	0.047%
MFA 2021-NQM2 Trust	1.03	11/25/64	8,871,357	8,041,354	0.225%
MHC Trust 2021-MHC2	2.17	5/15/23	12,500,000	11,997,698	0.336%
Michigan Finance Authority	1.09	6/1/23	2,125,000	2,072,514	0.058%
Microchip Technology	4.33	6/1/23	9,764,000	9,770,952	0.274%
Microchip Technology	2.67	9/1/23	4,595,000	4,516,913	0.127%
mo Fisher Scientific	0.82	10/18/24	8,250,000	8,198,017	0.230%
MOLSON COORS BREWING CO 4/2 144A CP	2.1	7/27/22	7,000,000	6,989,374	0.196%
MOLSON COORS BREWING CO 4/2 144A CP	2.45	8/2/22	25,650,000	25,601,400	0.717%
Morgan Stanley	2.51	2/18/26	14,925,000	14,514,189	0.407%
Morgan Stanley	2.73	4/17/25	10,000,000	9,874,790	0.277%
Mplx	3.5	12/1/22	10,569,000	10,555,789	0.296%
Mplx	4.88	6/1/25	5,341,000	5,374,381	0.151%
Mplx	4.5	7/15/23	4,725,000	4,736,813	0.133%
MVW 2020-1	1.74	10/20/37	76,673	71,856	0.002%
MVW 2021-1W	1.14	1/22/41	4,592,145	4,268,019	0.120%
Mylan	4.2	11/29/23	8,761,000	8,738,554	0.245%
Mylan	3.13	1/15/23	11,246,000	11,161,914	0.313%
National Bank of Canada	0.9	8/15/23	2,270,000	2,258,650	0.063%
Nationwide Building Society	3.77	3/8/24	10,029,000	10,006,736	0.280%
Nature Conservancy	0.37	7/1/22	1,250,000	1,249,948	0.035%
Nature Conservancy	0.47	7/1/23	850,000	825,736	0.023%

Nature Conservancy	0.63	7/1/24	650,000	613,590	0.017%
Natwest	6.13	12/15/22	12,269,000	12,340,283	0.346%
Natwest	2.36	5/22/24	5,000,000	4,915,315	0.138%
Natwest	6.1	6/10/23	2,355,000	2,391,123	0.067%
NatWest Markets	2.95	3/22/25	2,483,000	2,485,530	0.070%
NatWest Markets	2.03	8/12/24	6,315,000	6,220,401	0.174%
Navient Private Education Loan Trust 2016	3.91	12/15/45	10,425,780	10,335,011	0.290%
Navient Private Education Loan Trust 2017	2.22	12/16/58	491,557	489,537	0.014%
Navient Private Education Loan Trust 2020-I	1.33	4/15/69	3,299,534	3,031,842	0.085%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	731,874	691,411	0.019%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	2,985,398	2,849,901	0.080%
Navient Private Education Refi Loan Trust 2021	1.06	10/15/69	14,128,948	13,018,756	0.365%
Navient Private Education Refi Loan Trust 2021	0.84	5/15/69	1,346,863	1,232,817	0.035%
Navient Private Education Refi Loan Trust 2021	0.94	7/15/69	6,492,413	5,894,880	0.165%
Navient Private Education Refi Loan Trust 2021-E	0.97	12/16/69	9,995,445	8,964,510	0.251%
Navient Private Education Refi Loan Trust 2021-F	1.11	2/18/70	3,975,379	3,481,811	0.098%
Navient Private Education Refi Loan Trust 2021-G	1.58	4/15/70	12,637,744	11,173,158	0.313%
Navient Private Education Refi Loan Trust 2022	2.23	7/15/70	3,386,844	3,154,450	0.088%
Nelnet Student Loan Trust 2021-D	2.29	4/20/62	5,343,469	5,244,416	0.147%
New Jersey Turnpike Authority	0.47	1/1/23	150,000	148,250	0.004%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	2,102,130	1,990,870	0.056%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	1,472,576	1,413,975	0.040%
New Residential Mortgage Loan Trust 2021-NQM1R	0.94	7/25/55	7,681,137	7,265,237	0.204%
New Residential Mortgage Loan Trust 2021-NQM3	1.16	11/27/56	13,598,992	12,100,427	0.339%
NextEra Energy Capital Holdings	0.69	11/3/23	39,800,000	39,382,219	1.104%
Nissan Motor	3.04	9/15/23	17,346,000	17,059,791	0.478%
Nissan Motor Acceptance	3.45	3/15/23	5,528,000	5,497,883	0.154%
Nissan Motor Acceptance	3.88	9/21/23	5,000,000	4,971,655	0.139%
NLT 2021-INV2 Trust	1.16	8/25/56	18,928,144	17,114,021	0.480%
Nordea Bank Abp	4.25	9/21/22	14,848,000	14,854,221	0.416%
Nordstrom	2.3	4/8/24	9,395,000	8,925,250	0.250%
NRG Energy	3.75	6/15/24	670,000	657,687	0.018%
OBX 2018-EXP1 Trust	2.47	4/25/48	251,837	250,737	0.007%
OBX 2019-EXP3 Trust	2.52	10/25/59	240,715	236,102	0.007%
OBX 2020-EXP1 Trust	3.5	2/25/60	825,770	778,137	0.022%
OBX 2020-EXP1 Trust	2.37	2/25/60	120,162	120,145	0.003%
OBX 2020-EXP3 Trust	3	1/25/60	4,605,173	4,371,323	0.122%
OBX 2020-INV1 Trust	1.91	12/25/49	591,804	572,419	0.016%
OBX 2021-NQM1 Trust	1.07	2/25/66	9,562,308	8,987,857	0.252%
OBX 2021-NQM3 Trust	1.05	7/25/61	14,703,733	12,708,045	0.356%
Octane Receivables Trust 2021-1	0.93	3/22/27	10,180,281	9,905,433	0.278%
Octane Receivables Trust 2021-2	1.21	9/20/28	8,223,653	7,949,051	0.223%
Octane Receivables Trust 2022-1	4.18	3/20/28	6,410,000	6,377,222	0.179%
ONE 2021-PARK Mortgage Trust	2.02	3/15/36	7,110,000	6,832,448	0.191%
Ooredoo International Finance	3.25	2/21/23	9,500,000	9,491,355	0.266%
OVINTIV INC 4/2 CP	2.5	7/18/22	29,625,000	29,593,183	0.829%
OVINTIV INC 4/2 CP	2.5	7/19/22	5,000,000	4,994,321	0.140%
Pacific Gas & Electric	2.19	11/14/22	1,845,000	1,839,821	0.052%
Pacific Gas & Electric	3.25	6/15/23	5,000,000	4,929,150	0.138%
Pacific Gas & Electric	4.95	6/8/25	9,900,000	9,704,861	0.272%
Pacific Gas & Electric	4.25	8/1/23	2,500,000	2,483,210	0.070%
Panasonic Holdings	2.54	7/19/22	6,690,000	6,690,147	0.187%
Park Aerospace Holdings	5.25	8/15/22	7,220,000	7,227,653	0.203%
Parker-Hannifin	3.65	6/15/24	8,765,000	8,705,994	0.244%
PCCW-HKT Capital No 5	3.75	3/8/23	6,931,000	6,939,664	0.194%
Penske Truck Leasing Co Lp / PTL Finance	4.13	8/1/23	1,300,000	1,301,229	0.036%
Perrigo Finance Unlimited	3.9	12/15/24	3,364,000	3,149,545	0.088%
Plains All American Pipeline LP / PAA Finance	3.85	10/15/23	9,815,000	9,749,387	0.273%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	13,361,000	13,279,778	0.372%
Port of Oakland	0.82	5/1/23	1,040,000	1,019,221	0.029%
POSCO Holdings	2.38	1/17/23	4,000,000	3,979,066	0.111%
POSCO Holdings	4	8/1/23	5,225,000	5,254,828	0.147%
Principal Life Global Funding II	1.95	4/12/24	4,800,000	4,753,435	0.133%
PSMC 2021-1 Trust	2.5	3/25/51	11,399,887	10,353,856	0.290%
PSMC 2021-2 Trust	2.5	5/25/51	12,138,728	11,055,249	0.310%
Public Storage	1.97	4/23/24	6,305,000	6,274,465	0.176%
QVC	4.85	4/1/24	16,245,000	15,392,138	0.431%
Realty Income	4.6	2/6/24	1,636,000	1,650,449	0.046%
ROGERS COMMUNICATIONS 4/2 144A CP	2.26	7/29/22	30,000,000	29,950,676	0.839%
ROGERS COMMUNICATIONS 4/2 144A CP	2.1	7/7/22	4,000,000	3,998,561	0.112%
Sabine Pass Liquefaction	5.63	4/15/23	45,425,000	45,765,688	1.282%
Santander Bank Auto Credit-Linked Notes Series 2022	5.28	5/15/32	14,288,741	14,165,282	0.397%

Santander Bank NA - SBCLN	1.83	12/15/31	3,827,884	3,720,070	0.104%
Santander Consumer Auto Receivables Trust 2020	1.37	10/15/24	487,838	486,901	0.014%
Santander Consumer Auto Receivables Trust 2021	1.45	10/16/28	1,421,490	1,401,531	0.039%
Santander Consumer Auto Receivables Trust 2021	1.44	4/17/28	380,023	378,113	0.011%
Santander Drive Auto Receivables Trust 2020-3	1.12	1/15/26	2,765,000	2,743,841	0.077%
Santander Drive Auto Receivables Trust 2021-3	0.6	12/15/25	11,000,000	10,817,059	0.303%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	2,000,000	1,997,066	0.056%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	10,500,000	10,466,113	0.293%
Santander Retail Auto Lease Trust 2020	0.82	12/20/24	11,555,000	11,010,265	0.309%
Santander Retail Auto Lease Trust 2021	0.83	3/20/26	10,135,000	9,549,231	0.268%
Santander Retail Auto Lease Trust 2021	0.84	6/20/25	13,860,000	13,065,937	0.366%
Santander UK Group Holdings	1.09	3/15/25	10,510,000	9,824,159	0.275%
Saudi Electricity Global Sukuk Co 2	3.47	4/8/23	6,000,000	6,009,768	0.168%
SBA Tower Trust	3.45	3/15/23	15,000,000	14,854,807	0.416%
Sequoia Mortgage Trust 2018-CH1	4	3/25/48	296,273	288,184	0.008%
Ses	3.6	4/4/23	20,064,000	19,863,360	0.557%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	119,204	116,559	0.003%
SG Residential Mortgage Trust 2020-2	1.38	5/25/65	5,526,780	5,232,991	0.147%
SG Residential Mortgage Trust 2021-1	1.16	7/25/61	17,259,057	15,244,742	0.427%
Siemens Financieringsmaatschappij	1.93	3/11/24	10,000,000	9,924,460	0.278%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	3,968,316	3,816,150	0.107%
Sierra Timeshare 2020-2 Receivables Funding	1.33	7/20/37	237,091	224,255	0.006%
Skyworks Solutions	0.9	6/1/23	3,075,000	2,974,340	0.083%
SMBC Aviation Capital Finance DAC	3	7/15/22	18,066,000	18,066,524	0.506%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	13,698,000	13,588,580	0.381%
Smb Private Education Loan Trust 2014	2.82	4/15/32	1,881,587	1,881,263	0.053%
Smb Private Education Loan Trust 2019	3.44	7/15/36	2,268,912	2,219,799	0.062%
Smithsonian Institution	0.9	9/1/22	800,000	797,926	0.022%
Societe Generale	5	1/17/24	7,815,000	7,845,533	0.220%
Societe Generale	2.55	1/21/26	10,000,000	9,748,060	0.273%
Southern	4.48	8/1/24	8,315,000	8,347,919	0.234%
Southern California Edison	1.12	4/1/24	2,475,000	2,431,856	0.068%
Southern California Edison	3.4	6/1/23	2,350,000	2,335,129	0.065%
Southwest Airlines	4.75	5/4/23	15,976,000	16,118,091	0.452%
STACR Trust 2018-HRP2	2.87	2/25/47	155,400	155,100	0.004%
Standard Chartered	1.32	10/14/23	1,915,000	1,900,362	0.053%
Standard Chartered	3.95	1/11/23	23,807,000	23,769,171	0.666%
Standard Chartered	2.43	11/23/25	5,000,000	4,900,520	0.137%
Standard Chartered	5.2	1/26/24	2,157,000	2,176,001	0.061%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	66,576	66,474	0.002%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	4,279,510	4,145,678	0.116%
Starwood Mortgage Residential Trust 2021-2	0.94	5/25/65	3,248,542	3,091,883	0.087%
Starwood Mortgage Residential Trust 2021-3	1.13	6/25/56	13,621,814	12,194,368	0.342%
Starwood Mortgage Residential Trust 2021-4	1.16	8/25/56	20,658,186	18,542,639	0.520%
State Bank of India/London	4.5	9/28/23	13,300,000	13,421,684	0.376%
State Grid Overseas Investment BVI	3.75	5/2/23	4,714,000	4,737,060	0.133%
State of Illinois	2.25	10/1/22	6,500,000	6,490,021	0.182%
Stellantis	5.25	4/15/23	20,110,000	20,185,413	0.566%
St Joseph s University Medical Center	3.93	7/1/22	3,075,000	3,074,868	0.086%
Stryker	0.6	12/1/23	3,370,000	3,231,918	0.091%
Sydney Airport Finance Co Pty	3.9	3/22/23	35,651,000	35,702,337	1.000%
Symphony Static CLO I	2.01	10/25/29	15,417,452	15,216,861	0.426%
Tarrant County Cultural Education Facilities Finance	0.92	9/1/22	450,000	449,040	0.013%
Tarrant County Cultural Education Facilities Finance	1.07	9/1/23	475,000	460,764	0.013%
Tobacco Settlement Finance Authority	1.19	6/1/23	5,415,000	5,313,642	0.149%
Toronto-Dominion Bank	1.72	6/2/23	10,000,000	9,950,630	0.279%
Toronto-Dominion Bank	1.85	9/10/24	10,000,000	9,749,050	0.273%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	4,704	4,694	0.000%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	40,600	40,274	0.001%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	96,838	95,787	0.003%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	190,876	186,069	0.005%
Towd Point Mortgage Trust 2017-5	2.22	2/25/57	184,946	183,045	0.005%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	414,096	404,615	0.011%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	654,067	640,447	0.018%
Trinity Acquisition	4.63	8/15/23	2,202,000	2,207,505	0.062%
Triton Container International	0.8	8/1/23	9,230,000	8,749,959	0.245%
TRK 2021-INV1 Trust	1.15	7/25/56	8,099,093	7,308,213	0.205%
TRP Government Reserve	1.33		16,108	16,108	0.000%
Truist Financial	1.9	6/9/25	20,000,000	19,400,840	0.544%
Ubs	3.08	5/12/26	5,000,000	4,995,250	0.140%
Ubs	2.86	8/15/23	6,225,000	6,223,662	0.174%
UBS AG/London	1.86	2/9/24	10,000,000	9,917,710	0.278%

UBS AG/London	1.82	6/1/23	10,000,000	9,974,890	0.280%
U.S. Treasury Bill	0.55	7/12/22	73,750,000	73,726,902	2.066%
U.S. Treasury Bill	0.66	7/19/22	21,000,000	20,988,608	0.588%
U.S. Treasury Bill	0.71	7/26/22	21,000,000	20,984,542	0.588%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	4,993,893	4,586,249	0.129%
Vanke Real Estate Hong Kong	4.15	4/18/23	2,400,000	2,387,208	0.067%
Verus Securitization Trust 2019-4	2.64	11/25/59	1,527,575	1,519,151	0.043%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	798,795	796,809	0.022%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	1,384,549	1,351,125	0.038%
Verus Securitization Trust 2020-1	2.42	1/25/60	877,562	861,104	0.024%
Verus Securitization Trust 2020-2	2.23	5/25/60	1,014,429	996,589	0.028%
Verus Securitization Trust 2020-4	1.5	5/25/65	1,263,077	1,202,111	0.034%
Verus Securitization Trust 2020-5	1.22	5/25/65	3,635,832	3,446,506	0.097%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	1,144,667	1,122,533	0.031%
Verus Securitization Trust 2021-1	0.82	1/25/66	7,055,158	6,439,982	0.180%
Verus Securitization Trust 2021-2	1.03	2/25/66	5,836,813	5,275,978	0.148%
Verus Securitization Trust 2021-3	1.05	6/25/66	8,117,268	7,174,204	0.201%
Verus Securitization Trust 2021-5	1.01	9/25/66	15,228,563	13,246,593	0.371%
Verus Securitization Trust 2021-R1	0.82	10/25/63	2,918,100	2,842,471	0.080%
Verus Securitization Trust 2021-R3	1.02	4/25/64	10,563,696	10,045,097	0.281%
Viatis	1.65	6/22/25	3,425,000	3,114,760	0.087%
VIATRIS INC 4/2 144A CP	3	7/28/22	11,000,000	10,981,255	0.308%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	90,803	90,642	0.003%
Vista Point Securitization Trust 2020-2	1.48	4/25/65	3,464,805	3,307,737	0.093%
Vistra Operations	5.13	5/13/25	4,965,000	4,921,298	0.138%
Vistra Operations	3.55	7/15/24	24,655,000	23,792,075	0.667%
Volkswagen Group of America Finance	3.95	6/6/25	6,075,000	5,960,116	0.167%
Wells Fargo	2.82	4/25/26	9,900,000	9,745,857	0.273%
Western Union	4.25	6/9/23	3,050,000	3,051,016	0.085%
Williams	3.7	1/15/23	3,306,000	3,314,156	0.093%
World Omni Automobile Lease Securitization Trust	1.93	6/16/25	3,430,000	3,421,743	0.096%
World Omni Automobile Lease Securitization Trust 2020	0.7	2/17/26	7,250,000	7,029,874	0.197%
World Omni Select Auto Trust 2020	0.84	6/15/26	5,585,000	5,428,135	0.152%

Total Investments in Securities **3,601,845,179**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
HSBC SECURITIES INC	USD	27,303,407	JPY	(3,338,200,000)	07/05/2022	2,692,600	0.075%
HSBC SECURITIES INC	USD	21,397,144	JPY	(2,640,150,000)	07/11/2022	1,925,736	0.054%
NATWEST BANK PLC	USD	24,446,825	JPY	(3,158,850,000)	08/29/2022	1,067,635	0.030%
UBS SECURITIES LLC	USD	20,965,872	JPY	(2,727,400,000)	08/10/2022	811,823	0.023%

Total Forward Currency Exchange Contracts **6,497,793**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 12/20/2022	10,000,000	14,790	0.000%
LENNAR CORP CDS 06/20/2023	10,000,000	388,610	0.011%
AT&T INC CDS 12/20/2023	25,000,000	17,125	0.000%
BANK OF AMERICA CORP CDS 12/20/2023	20,000,000	90,000	0.003%
PIONEER NATL RESOURCES CDS 12/20/2022	20,000,000	65,540	0.002%
DEVON ENERGY CORP CDS 06/20/2023	10,000,000	1,240	0.000%
DEVON ENERGY CORP CDS 06/20/2024	10,000,000	(31,380)	(0.001%)
CITIGROUP INC CDS 12/20/2023	20,000,000	60,100	0.002%
T-MOBILE USA INC CDS 06/20/2023	10,000,000	368,010	0.010%
HESS CORP CDS 06/20/2024	10,000,000	690	0.000%
VERIZON COMMUNICATIONS CDS 12/20/2023	25,000,000	51,975	0.001%

Total Swap Contracts **1,026,700**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU2 5YR US NOTE FUT SEP 22	(481)	9/30/2022	(53,992,250)	159,237	(1.513%)
TUU2 2YR US NOTE FUT SEP 22	(1,356)	9/30/2022	(284,781,189)	(708,906)	(7.980%)
TYU2 UST 10YR FUT SEP 22	(230)	9/21/2022	(27,262,188)	154,206	(0.764%)
USU2 UST 20YR FUT SEP 22	(23)	9/21/2022	(3,188,375)	10,749	(0.089%)

Total Futures Contracts **(384,715)**

NET ASSETS 3,568,677,383

NET ASSET VALUE PER SHARE

Ultra Short-Term Bond Fund Shares **4.93**
(\$2,312,260,904 / 468,643,681 Shares Outstanding)

Ultra Short-Term Bond Fund - I Class Shares **4.94**
(\$1,256,319,643 / 254,248,625 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

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	EER	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.