

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
7-Eleven	0.63	2/10/23	2,440,000	2,440,527	0.046%
7-Eleven	0.8	2/10/24	2,835,000	2,832,162	0.054%
7-Eleven	0.58	8/10/22	1,875,000	1,875,403	0.035%
AbbVie	3.25	10/1/22	11,906,000	12,160,241	0.230%
AbbVie	2.3	11/21/22	7,110,000	7,250,081	0.137%
AbbVie	2.9	11/6/22	5,000,000	5,135,370	0.097%
AbbVie	3.45	3/15/22	10,000,000	10,100,020	0.191%
AbbVie	2.8	3/15/23	3,000,000	3,079,017	0.058%
Abn Amro Bank	6.25	4/27/22	33,942,000	35,035,611	0.663%
Abu Dhabi National Energy Co PJSC	3.88	5/6/24	9,300,000	10,020,750	0.190%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	2,000,000	2,158,036	0.041%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	1,775,000	1,828,335	0.035%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	5,630,000	5,679,161	0.107%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	22,810,000	24,037,452	0.455%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	2,075,000	2,210,151	0.042%
Aib	4.75	10/12/23	16,335,000	17,561,906	0.332%
AIG Global Funding	2.3	7/1/22	665,000	675,545	0.013%
Air Lease	3.5	1/15/22	3,700,000	3,731,813	0.071%
Air Lease	2.25	1/15/23	2,940,000	3,002,869	0.057%
Air Lease	3.75	2/1/22	1,750,000	1,759,553	0.033%
Alexander Funding Trust	1.84	11/15/23	10,990,000	11,150,036	0.211%
American Express	0.72	11/5/21	2,000,000	2,000,034	0.038%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	8,600,000	8,656,022	0.164%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	988,058	991,803	0.019%
AmeriCredit Automobile Receivables Trust 2020-1	1.11	8/19/24	5,687,748	5,708,690	0.108%
AmeriCredit Automobile Receivables Trust 2020-2	0.66	12/18/24	825,000	827,370	0.016%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	800,000	805,417	0.015%
AmeriCredit Automobile Receivables Trust 2020-3	0.76	12/18/25	7,500,000	7,520,224	0.142%
AmeriCredit Automobile Receivables Trust 2021-1	0.37	8/18/25	6,750,000	6,746,303	0.128%
AmerisourceBergen	0.74	3/15/23	10,715,000	10,711,571	0.203%
Analog devices	0.3	10/1/24	3,225,000	3,225,374	0.061%
Angel Oak Mortgage Trust 2019-5	2.59	10/25/49	3,235,169	3,235,424	0.061%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	4,164,298	4,174,642	0.079%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	16,141,469	16,041,562	0.304%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	9,791,654	9,822,506	0.186%
Angel Oak Mortgage Trust 2021-3	1.07	5/25/66	11,577,079	11,575,420	0.219%
Angel Oak Mortgage Trust 2021-5	0.95	7/25/66	19,496,850	19,457,314	0.368%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	681,113	687,650	0.013%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	823,059	830,212	0.016%
Angel Oak Mortgage Trust I LLC 2019-1	4.12	11/25/48	823,059	829,461	0.016%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	1,067,119	1,077,296	0.020%
Angel Oak Mortgage Trust I LLC 2019-2	3.78	3/25/49	482,936	487,654	0.009%
Angel Oak Mortgage Trust I LLC 2019-2	3.83	3/25/49	386,349	389,501	0.007%
Angel Oak Mortgage Trust LLC 2020-5	1.37	5/25/65	4,759,696	4,781,947	0.090%
Anglo American Capital	4.13	9/27/22	6,000,000	6,210,992	0.118%
Ari Fleet Lease Trust 2018	3.22	8/16/27	250,515	251,267	0.005%
Ari Fleet Lease Trust 2019	2.41	11/15/27	620,244	624,678	0.012%
Ari Fleet Lease Trust 2020	1.77	8/15/28	1,161,239	1,166,648	0.022%
Ari Fleet Lease Trust 2021	0.37	3/15/30	7,250,000	7,248,103	0.137%
Arrow Electronics	3.5	4/1/22	2,000,000	2,020,114	0.038%
AT&T	0.69	3/25/24	13,328,000	13,317,697	0.252%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,950,000	1,965,423	0.037%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	4,067,000	4,099,135	0.078%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	225,000	226,968	0.004%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	6,280,000	6,483,140	0.123%
Avolon Holdings Funding	3.63	5/1/22	5,829,000	5,916,435	0.112%
Baidu	3.5	11/28/22	4,890,000	5,038,167	0.095%
Baidu	2.88	7/6/22	2,000,000	2,031,400	0.038%
Baidu	3.88	9/29/23	1,000,000	1,056,875	0.020%
Banco Santander	1.68	4/11/22	3,000,000	3,021,909	0.057%
Banco Santander	3.85	4/12/23	13,834,000	14,530,611	0.275%
Bangkok Bank PCL/Hong Kong	4.05	3/19/24	16,000,000	17,186,765	0.325%
BANK 2017-BNK8	2.12	11/15/50	80,958	81,420	0.002%
Bank of America	0.72	4/22/25	15,000,000	15,132,090	0.286%
Bank of America	0.52	6/14/24	10,000,000	10,000,160	0.189%

Bank Of Ireland	4.5	11/25/23	27,452,000	29,410,261	0.556%
Bank of Israel Bill - Makam	-0.04	4/6/22	41,550,000	12,886,690	0.244%
Bank of Montreal	0.73	3/10/23	18,500,000	18,618,474	0.352%
Bank of Montreal	0.37	7/9/24	10,000,000	10,015,180	0.190%
Bank of Nova Scotia	0.47	4/15/24	17,145,000	17,169,637	0.325%
Bank of Nova Scotia	0.6	9/15/23	12,544,000	12,619,013	0.239%
Banque Federative Du Credit Mutuel	1	2/4/25	19,780,000	19,782,413	0.374%
Banque Federative Du Credit Mutuel	0.86	7/20/22	1,000,000	1,005,232	0.019%
Barclays	1.01	12/10/24	5,000,000	5,021,230	0.095%
Barclays	4.61	2/15/23	13,525,000	13,715,703	0.260%
Barclays	1.55	2/15/23	3,000,000	3,013,353	0.057%
Barclays Bank	1.7	5/12/22	2,610,000	2,631,162	0.050%
Barings CLO Ltd 2013-I	0.93	1/20/28	862,398	862,362	0.016%
BAT Capital	1	8/15/22	1,000,000	1,005,598	0.019%
BAT INTL FINANCE PLC 4/2 144A CP	0.21	10/22/21	4,928,000	4,927,575	0.093%
Bayview Mortgage Fund IvC Trust 2017-RT3	3.5	1/28/58	348,196	351,573	0.007%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	503,019	513,655	0.010%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	347,789	346,974	0.007%
Bdo Unibank	2.95	3/6/23	11,650,000	12,024,722	0.228%
Becton Dickinson And	1.15	6/6/22	430,000	432,278	0.008%
Bharat Petroleum	4.38	1/24/22	7,005,000	7,078,549	0.134%
BLUEMOUNTAIN CLO 2012-2	1.18	11/20/28	2,078,597	2,078,376	0.039%
BMW US Capital	0.58	4/1/24	10,000,000	10,088,890	0.191%
BMW US Capital	0.78	4/6/22	1,000,000	1,002,707	0.019%
Bnp Paribas	3.5	3/1/23	7,518,000	7,825,516	0.148%
Bnp Paribas	2.95	5/23/22	7,300,000	7,423,954	0.140%
BP Capital Markets America	0.77	9/19/22	2,000,000	2,008,002	0.038%
Bpce	5.7	10/22/23	34,423,000	37,675,974	0.713%
Bpce	3	5/22/22	10,000,000	10,172,460	0.192%
Bpce	1.35	5/22/22	960,000	966,591	0.018%
Brighthouse Financial Global Funding	0.78	4/12/24	18,003,000	18,120,866	0.343%
Brunswick Corp/DE	0.85	8/18/24	13,305,000	13,289,433	0.251%
BX Commercial Mortgage Trust 2019-XL	1	10/15/36	1,709,900	1,713,207	0.032%
BX Commercial Mortgage Trust 2020-BXLP	0.88	12/15/36	12,524,484	12,536,278	0.237%
BX Commercial Mortgage Trust 2020-BXLP	1.2	12/15/36	2,396,148	2,395,395	0.045%
BX Commercial Mortgage Trust 2020-VKNG	1.01	10/15/37	6,500,000	6,512,163	0.123%
BX Commercial Mortgage Trust 2021-SOAR	0.75	6/15/38	5,000,000	5,002,315	0.095%
California Municipal Finance Authority	3.32	4/1/23	1,030,000	1,067,844	0.020%
Canadian Imperial Bank of Commerce	0.41	12/14/23	6,257,000	6,268,726	0.119%
Canadian Imperial Bank of Commerce	0.81	3/17/23	16,991,000	17,139,671	0.324%
Capital One Bank USA NA	2.01	1/27/23	5,000,000	5,025,135	0.095%
Capital One Bank USA NA	3.38	2/15/23	2,000,000	2,077,368	0.039%
Capital One Financial	1.07	3/9/22	2,000,000	2,005,768	0.038%
Capital One Financial	2.6	5/11/23	6,000,000	6,194,898	0.117%
Capital One NA	0.95	8/8/22	2,000,000	2,009,824	0.038%
Cardinal Health	0.89	6/15/22	2,000,000	2,008,572	0.038%
Carmax Auto Owner Trust 2019-3	2.18	8/15/24	2,234,881	2,262,833	0.043%
Carmax Auto Owner Trust 2020-1	1.89	12/16/24	1,500,000	1,521,158	0.029%
CCG Receivables Trust 2019-2	2.11	3/15/27	2,162,465	2,183,292	0.041%
CDW LLC / CDW Finance	5.5	12/1/24	3,675,000	4,051,688	0.077%
Celulosa Arauco Y Constitucion	4.5	8/1/24	10,000,000	10,824,800	0.205%
Central Texas Regional Mobility Authority	1.31	1/1/22	150,000	150,229	0.003%
Central Texas Regional Mobility Authority	1.49	1/1/23	170,000	171,158	0.003%
Central Texas Regional Mobility Authority	1.35	1/1/24	500,000	504,521	0.010%
Central Texas Regional Mobility Authority	1.65	1/1/24	510,000	513,237	0.010%
Charles Schwab	0.55	3/18/24	10,000,000	10,067,800	0.191%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.5	2/1/24	10,850,000	11,740,698	0.222%
Chicago O Hare International Airport	0.96	1/1/23	5,335,000	5,372,387	0.102%
Chicago Transit Authority Sales Tax Receipts Fund	1.71	12/1/22	680,000	689,560	0.013%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	870,000	889,745	0.017%
China Southern Power Grid International Finance BVI	2.75	5/8/22	10,000,000	10,116,340	0.191%
CHI TXBL SR B CP	0.8	1/12/22	6,000,000	5,998,007	0.113%
CHI TXBL SR B CP	0.8	12/10/21	22,000,000	21,993,622	0.416%
CHI TXBL SR B CP	0.8	2/16/22	4,000,000	3,998,054	0.076%
Cigna	0.61	3/15/24	2,795,000	2,789,069	0.053%
Citigroup	2.31	11/4/22	5,000,000	5,005,710	0.095%
Citigroup	0.68	5/1/25	15,000,000	15,074,055	0.285%
Citigroup Mortgage Loan Trust	2.5	8/25/50	10,028,306	10,181,042	0.193%
Citigroup Mortgage Loan Trust	2.5	8/25/50	2,424,370	2,454,211	0.046%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	302,818	305,285	0.006%
Citizens Bank NA/Providence RI	3.25	2/14/22	2,190,000	2,209,173	0.042%
Citizens Financial	4.15	9/28/22	9,060,000	9,341,250	0.177%

City & County of denver CO Airport System Revenue	0.88	11/15/23	1,175,000	1,185,657	0.022%
City of Houston TX Airport System Revenue	0.88	7/1/22	725,000	728,517	0.014%
City of Houston TX Airport System Revenue	1.05	7/1/23	1,240,000	1,252,879	0.024%
City of Philadelphia PA Water & Wastewater Revenue	0.69	11/1/21	250,000	250,073	0.005%
City of Philadelphia PA Water & Wastewater Revenue	0.74	11/1/22	500,000	502,065	0.010%
City of Philadelphia PA Water & Wastewater Revenue	0.86	11/1/23	255,000	256,411	0.005%
CK Hutchison International 16	1.88	10/3/21	3,800,000	3,800,152	0.072%
Cnh Equipment Trust 2020	1.16	6/16/25	890,000	897,242	0.017%
Cnh Equipment Trust 2020	1.08	7/17/23	161,805	161,921	0.003%
Coca-Cola Europacific Partners	0.5	5/5/23	25,000,000	24,971,250	0.473%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	3,644,595	3,652,432	0.069%
COLT 2021-1 Mortgage Loan Trust	0.91	6/25/66	14,716,254	14,701,934	0.278%
COLT 2021-2 Mortgage Loan Trust	0.92	8/25/66	7,868,058	7,858,197	0.149%
COLT 2021-3 Mortgage Loan Trust	0.96	9/27/66	9,945,964	9,916,172	0.188%
CommonSpirit Health	2.95	11/1/22	5,967,000	6,116,485	0.116%
CommonSpirit Health	4.2	8/1/23	4,165,000	4,420,265	0.084%
CONAGRA FOODS INC 4/2 144A CP	0.3	10/8/21	14,000,000	13,999,129	0.265%
CONAGRA FOODS INC 4/2 144A CP	0.22	11/4/21	36,000,000	35,989,850	0.681%
Cooperatieve Rabobank UA	3.95	11/9/22	19,812,000	20,553,246	0.389%
Country Garden Holdings	7.13	1/27/22	8,500,000	8,572,833	0.162%
County of Broward FL Airport System Revenue	1.94	10/1/22	1,000,000	1,015,512	0.019%
County of Miami-Dade FL	0.71	10/1/23	1,000,000	1,001,429	0.019%
County of Miami-Dade FL	0.71	10/1/23	1,000,000	1,001,429	0.019%
Credit Agricole SA/London	3.38	1/10/22	10,000,000	10,084,200	0.191%
Credit Agricole SA/London	3.75	4/24/23	8,837,000	9,278,214	0.176%
Credit Suisse	3	12/14/23	14,030,000	14,399,256	0.272%
Credit Suisse	3.57	1/9/23	8,985,000	9,046,646	0.171%
Credit Suisse AG/New York NY	0.48	2/4/22	3,000,000	3,000,183	0.057%
CROWN CASTLE INTL CORP 4/2 144A CP	0.27	10/13/21	20,000,000	19,997,544	0.378%
CROWN CASTLE INTL CORP 4/2 144A CP	0.31	10/27/21	26,000,000	25,992,863	0.492%
CROWN CASTLE INTL CORP 4/2 144A CP	0.26	10/6/21	5,000,000	4,999,743	0.095%
Daimler Finance North America	0.79	11/5/21	4,000,000	4,002,384	0.076%
Daimler Finance North America	1.75	3/10/23	10,000,000	10,174,240	0.193%
Daimler Finance North America	3.7	5/4/23	9,024,000	9,470,246	0.179%
Daimler Trucks Retail Trust 2019-1	2.77	8/15/22	431,532	432,946	0.008%
Dallas Fort Worth International Airport	1.04	11/1/23	500,000	505,417	0.010%
Danske Bank	5	1/12/22	8,610,000	8,718,279	0.165%
Danske Bank	5	1/12/23	1,186,000	1,201,145	0.023%
Danske Bank	5	1/12/23	2,025,000	2,050,859	0.039%
Danske Bank	5.38	1/12/24	2,916,000	3,193,997	0.060%
Danske Bank	1.17	12/8/23	5,000,000	5,019,385	0.095%
Danske Bank	3.88	9/12/23	7,695,000	8,140,764	0.154%
Deephaven Residential Mortgage Trust 2020-1	2.34	1/25/60	875,429	879,649	0.017%
Deephaven Residential Mortgage Trust 2021-1	0.72	5/25/65	14,037,780	14,014,693	0.265%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	9,761,578	9,759,121	0.185%
Deutsche Bank AG/New York NY	4.25	10/14/21	28,600,000	28,622,823	0.542%
Devon Energy	8.25	8/1/23	20,529,000	22,941,158	0.434%
Diamondback Energy	0.9	3/24/23	10,000,000	9,825,000	0.186%
Discover Financial Services	5.2	4/27/22	4,817,000	4,943,326	0.094%
Donlen Fleet Lease Funding 2	0.56	12/11/34	8,750,000	8,760,076	0.166%
Drive Auto Receivables Trust 2020-1	2.08	7/15/24	3,324,135	3,336,068	0.063%
Drive Auto Receivables Trust 2020-2	1.42	3/17/25	3,215,000	3,232,498	0.061%
Drive Auto Receivables Trust 2020-2	0.83	5/15/24	623,638	624,216	0.012%
Drive Auto Receivables Trust 2021-1	0.65	7/15/25	6,250,000	6,267,143	0.119%
Eastern Creation II Investment Holdings	1	9/10/23	7,970,000	7,965,452	0.151%
Edison International	2.95	3/15/23	5,000,000	5,125,090	0.097%
EDISON INTERNATIONAL 4/2 144A CP	0.28	10/1/21	4,000,000	3,999,978	0.076%
EDISON INTERNATIONAL 4/2 144A CP	0.37	10/28/21	8,500,000	8,498,420	0.161%
EDISON INTERNATIONAL 4/2 144A CP	0.36	10/29/21	8,000,000	7,998,460	0.151%
EDISON INTERNATIONAL 4/2 144A CP	0.28	10/4/21	19,000,000	18,999,578	0.360%
EDISON INTERNATIONAL 4/2 144A CP	0.33	10/8/21	4,879,000	4,878,782	0.092%
Educational Enhancement Funding	0.59	6/1/22	1,750,000	1,751,178	0.033%
Educational Enhancement Funding	0.71	6/1/23	2,700,000	2,703,855	0.051%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	968,089	983,787	0.019%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	2,882,473	2,954,449	0.056%
Ellington Financial Mortgage Trust 2017-1	0.8	2/25/66	9,421,655	9,407,273	0.178%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	3,024,051	3,067,377	0.058%
Ellington Financial Mortgage Trust 2020-1	2.01	5/25/65	3,400,516	3,422,868	0.065%
Ellington Financial Mortgage Trust 2020-2	1.18	10/25/65	5,653,503	5,675,894	0.107%
Ellington Financial Mortgage Trust 2021-2	0.93	6/25/66	11,033,555	11,042,988	0.209%
Enbridge	0.41	2/17/23	6,195,000	6,209,961	0.118%
Energy Transfer	5.88	1/15/24	6,578,000	7,202,910	0.136%

Energy Transfer	5.2	2/1/22	10,370,000	10,408,888	0.197%
Energy Transfer	3.6	2/1/23	5,275,000	5,420,063	0.103%
Energy Transfer	4.65	2/15/22	4,000,000	4,060,000	0.077%
Energy Transfer	4.25	3/15/23	2,000,000	2,080,000	0.039%
Energy Transfer	4.2	9/15/23	6,570,000	6,972,413	0.132%
Energy Transfer LP / Regency Energy Finance	5	10/1/22	840,000	866,250	0.016%
Energy Transfer LP / Regency Energy Finance	4.5	11/1/23	4,209,000	4,472,063	0.085%
Energy Transfer LP / Regency Energy Finance	5.88	3/1/22	1,475,000	1,484,219	0.028%
ENERGY TRANSFER PARTNERS 4/2 144A CP	0.35	10/1/21	11,300,000	11,299,906	0.214%
Eni	4	9/12/23	17,985,000	19,112,695	0.362%
Enterprise Fleet Financing 2019-2	2.29	2/20/25	1,439,178	1,455,229	0.028%
Enterprise Fleet Financing 2019-3	2.06	5/20/25	1,637,275	1,655,856	0.031%
Enterprise Fleet Financing 2020-2	0.61	7/20/26	6,782,937	6,803,101	0.129%
Enterprise Fleet Funding 2021-1	0.44	12/21/26	4,000,000	3,999,992	0.076%
EQT	3	10/1/22	4,805,000	4,865,063	0.092%
Equitable Financial Life Global Funding	0.41	4/6/23	10,000,000	10,018,870	0.190%
Equitable Holdings	3.9	4/20/23	7,244,000	7,599,818	0.144%
Exeter Automobile Receivables Trust 2019-4	2.3	12/15/23	392,807	393,130	0.007%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	903,356	905,803	0.017%
Exeter Automobile Receivables Trust 2020-2	2.08	7/15/24	1,657,347	1,665,258	0.032%
Exeter Automobile Receivables Trust 2020-3	0.79	9/16/24	17,500,000	17,537,090	0.332%
Exeter Automobile Receivables Trust 2021-2	0.5	2/18/25	25,000,000	25,016,985	0.473%
Exeter Automobile Receivables Trust 2021-2	0.57	9/15/25	15,200,000	15,219,901	0.288%
Export-Import Bank of India	4	1/14/23	8,500,000	8,834,348	0.167%
Fannie Mae Connecticut Avenue Securities	0.94	10/25/30	5,000,000	4,979,557	0.094%
Fannie Mae Connecticut Avenue Securities	0.94	10/25/30	2,909,877	2,899,374	0.055%
Fannie Mae Connecticut Avenue Securities	1.29	1/25/30	3,758,007	3,665,613	0.069%
Fannie Mae Connecticut Avenue Securities	0.99	8/25/30	4,570,099	4,503,157	0.085%
Fannie Mae REMICS	0.49	1/25/45	205,549	207,065	0.004%
FIDELITY NATL INFO SERV 4/2 144A CP	0.2	10/18/21	42,000,000	41,997,165	0.795%
Florida development Finance	1.8	4/1/22	1,255,000	1,259,289	0.024%
Ford Credit Auto Lease Trust 2020	1	11/15/23	2,250,000	2,266,208	0.043%
Ford Credit Auto Lease Trust 2020	2.05	6/15/23	3,515,000	3,559,463	0.067%
Ford Credit Auto Lease Trust 2021	0.47	5/15/24	17,400,000	17,397,848	0.329%
Ford Credit Auto Owner Trust 2019	1.87	3/15/24	6,416,792	6,472,107	0.122%
Ford Credit Floorplan Master Owner Trust	2.84	3/15/24	2,650,000	2,681,050	0.051%
Ford Credit Floorplan Master Owner Trust	0.98	9/15/25	5,195,000	5,234,289	0.099%
Fox	3.67	1/25/22	980,000	990,320	0.019%
Freddie Mac REMICS	0.43	2/15/45	253,293	254,215	0.005%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.95	12/25/50	2,717,870	2,718,867	0.051%
Freddie Mac STACR REMIC Trust 2021-DNA1	0.7	1/25/51	4,610,749	4,610,749	0.087%
Freddie Mac STACR REMIC Trust 2021-DNA3	0.8	10/25/33	15,000,000	15,015,185	0.284%
Freddie Mac STACR REMIC Trust 2021-DNA5	0.7	1/25/34	4,255,430	4,258,039	0.081%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.75	8/25/33	12,497,941	12,502,227	0.237%
Freddie Mac STACR REMIC Trust 2021-HQA2	0.75	12/25/33	6,645,000	6,649,558	0.126%
Freddie Mac STACR REMIC Trust 2021-HQA3	0.9	9/25/41	10,460,000	10,460,000	0.198%
Freddie Mac Stacr Trust 2018-HQA2	0.84	10/25/48	353,137	353,385	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	1.29	10/25/29	59,597	59,616	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	1.15	11/25/50	1,467,648	1,468,155	0.028%
Freddie Mac Structured Agency Credit Risk debt Notes	0.84	3/25/30	79,160	79,249	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	0.85	8/25/33	13,330,687	13,348,585	0.253%
Freddie Mac Whole Loan Securities Trust 2016-SC02	3.64	10/25/46	247,095	248,839	0.005%
Galton Funding Mortgage Trust 2019-2	4	6/25/59	873,490	886,786	0.017%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	49,836	49,813	0.001%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	861,515	873,898	0.017%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	2,819,247	2,863,316	0.054%
Galton Funding Mortgage Trust 2020-H1	2.41	1/25/60	4,550,056	4,583,769	0.087%
GATX	0.84	11/5/21	2,700,000	2,700,672	0.051%
GCAT	1.26	7/25/66	19,940,000	19,939,603	0.377%
GCAT 2021-NQM4 Trust	1.09	8/25/66	15,164,727	15,159,658	0.287%
GCT Commercial Mortgage Trust 2021-GCT	0.88	2/15/38	3,000,000	3,003,023	0.057%
GC Treasury Center	4.25	9/19/22	5,000,000	5,152,325	0.097%
General Motors	4.88	10/2/23	5,000,000	5,399,475	0.102%
General Motors Financial	3.45	1/14/22	5,000,000	5,031,275	0.095%
General Motors Financial	1.22	11/6/21	6,000,000	6,005,022	0.114%
General Motors Financial	0.8	3/8/24	20,000,000	20,111,000	0.381%
General Motors Financial	4.15	6/19/23	1,390,000	1,468,916	0.028%
General Motors Financial	3.55	7/8/22	2,400,000	2,455,877	0.046%
General Motors Financial	1.7	8/18/23	5,000,000	5,093,410	0.096%
Gilead Sciences	0.75	9/29/23	11,725,000	11,716,464	0.222%
GMF Floorplan Owner Revolving Trust	0.96	10/15/25	2,145,000	2,156,869	0.041%
GMF Floorplan Owner Revolving Trust	2.7	4/15/24	6,000,000	6,079,708	0.115%

GMF Floorplan Owner Revolving Trust	2.9	4/15/26	6,630,000	6,998,367	0.132%
GMF Floorplan Owner Revolving Trust	0.68	8/15/25	1,645,000	1,651,345	0.031%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	1,435,000	1,445,927	0.027%
GM Financial Automobile Leasing Trust 2020-1	1.84	12/20/23	2,545,000	2,574,222	0.049%
GM Financial Automobile Leasing Trust 2020-2	0.8	7/20/23	1,600,000	1,606,103	0.030%
GM Financial Automobile Leasing Trust 2020-2	1.01	7/22/24	550,000	554,493	0.010%
GM Financial Automobile Leasing Trust 2020-2	1.56	7/22/24	770,000	781,452	0.015%
GM Financial Automobile Leasing Trust 2020-3	0.76	10/21/24	2,215,000	2,224,609	0.042%
GM Financial Automobile Leasing Trust 2021-2	0.69	5/20/25	5,975,000	5,966,002	0.113%
GM Financial Leasing Trust	0.54	2/20/25	25,000,000	25,003,708	0.473%
Golden State Tobacco Securitization	0.5	6/1/22	4,900,000	4,902,450	0.093%
Golden State Tobacco Securitization	0.67	6/1/23	4,900,000	4,906,125	0.093%
Goldman Sachs	2.88	10/31/22	7,766,000	7,775,210	0.147%
Goldman Sachs	0.63	11/17/23	7,310,000	7,319,401	0.138%
Goldman Sachs	0.48	1/27/23	10,000,000	9,993,490	0.189%
Goldman Sachs	0.62	3/8/24	10,000,000	10,026,040	0.190%
Goldman Sachs	0.55	9/10/24	10,000,000	10,007,280	0.189%
Gray Oak Pipeline	2	9/15/23	24,536,000	24,993,940	0.473%
Great Lakes Water Authority Sewage Disposal System Revenue	1.5	7/1/23	250,000	254,761	0.005%
Great Wolf Trust 2019-WOLF	1.12	12/15/36	10,000,000	9,996,908	0.189%
GS Mortgage-Backed Securities Corp Trust 2021-NQM1	1.02	7/25/61	17,177,697	17,182,412	0.325%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	19,295,181	19,757,442	0.374%
GS Mortgage-Backed Securities Trust 2020-NQM1	1.38	9/27/60	2,361,146	2,366,194	0.045%
GS Mortgage Securities Corp Trust 2021-ROSS	1.23	5/15/26	6,665,000	6,671,631	0.126%
Hana Bank	4.63	10/24/23	12,500,000	13,424,769	0.254%
HARLEY-DAVIDSON FINL SER 4/2 144A CP	0.25	10/22/21	4,000,000	3,999,289	0.076%
HARLEY-DAVIDSON FINL SER 4/2 144A CP	0.28	11/17/21	15,000,000	14,993,320	0.284%
HARLEY-DAVIDSON FINL SER 4/2 144A CP	0.27	11/4/21	20,000,000	19,993,972	0.378%
HCA	4.75	5/1/23	13,446,000	14,286,375	0.270%
Hero Asia Investment	1.5	11/18/23	12,800,000	12,806,907	0.242%
Highwoods Realty	3.63	1/15/23	11,019,000	11,336,127	0.215%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	71,451	72,996	0.001%
Hilton Grand Vacations Trust 2019	2.34	7/25/33	1,038,699	1,065,955	0.020%
Homeward Opportunities Fund I Trust 2019-2	2.7	9/25/59	839,464	840,847	0.016%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	2,068,844	2,081,488	0.039%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	3,801,503	3,816,895	0.072%
HPEFS Equipment Trust 2021-2	0.61	9/20/28	5,250,000	5,240,860	0.099%
HPHT Finance 17	2.75	9/11/22	15,200,000	15,467,976	0.293%
HSBC Holdings	3.26	3/13/23	9,856,000	9,979,535	0.189%
HSBC Holdings	4.25	3/14/24	15,041,000	16,010,242	0.303%
Humana	0.65	8/3/23	20,255,000	20,230,836	0.383%
Hyatt Hotels	1.3	10/1/23	6,255,000	6,263,388	0.119%
Hyatt Hotels	1.1	10/1/23	10,000,000	10,013,000	0.189%
Hyundai Auto Lease Securitization Trust 2020	0.81	10/15/24	1,930,000	1,937,616	0.037%
Hyundai Auto Lease Securitization Trust 2020	1.95	7/17/23	1,774,022	1,783,095	0.034%
Hyundai Auto Lease Securitization Trust 2021	0.61	10/15/25	6,500,000	6,505,652	0.123%
Hyundai Auto Lease Securitization Trust 2021	0.62	3/16/26	20,345,000	20,276,222	0.384%
Hyundai Capital America	1.15	11/10/22	4,645,000	4,668,216	0.088%
Hyundai Capital America	2.85	11/1/22	1,667,000	1,706,253	0.032%
Hyundai Capital America	0.8	1/8/24	10,000,000	9,952,520	0.188%
Hyundai Capital America	2.38	2/10/23	5,960,000	6,086,429	0.115%
Hyundai Capital America	3.95	2/1/22	7,144,000	7,224,277	0.137%
Hyundai Capital America	3	6/20/22	1,155,000	1,175,070	0.022%
Hyundai Capital America	1	9/17/24	4,080,000	4,069,008	0.077%
Hyundai Capital America	1.25	9/18/23	6,155,000	6,201,439	0.117%
ICICI Bank Ltd/Dubai	3.25	9/9/22	11,200,000	11,430,595	0.216%
IHS Markit	5	11/1/22	3,000,000	3,108,750	0.059%
Imperial Brands Finance	3.5	2/11/23	17,510,000	18,036,823	0.341%
Imperial Brands Finance	3.75	7/21/22	29,532,000	30,125,121	0.570%
Imperial Fund Mortgage Trust 2021-NQM2	1.07	9/25/56	12,293,097	12,285,636	0.232%
Ing Bank	5.8	9/25/23	3,307,000	3,627,068	0.069%
Ing Groep	1.28	3/29/22	985,000	990,394	0.019%
Intercontinental Exchange	0.7	6/15/23	3,280,000	3,292,202	0.062%
INTERCONTINENTALEXCHANGE 4/2 144A CP	0.19	10/20/21	37,000,000	36,995,264	0.700%
Intesa Sanpaolo	3.38	1/12/23	15,000,000	15,500,295	0.293%
Intesa Sanpaolo	3.13	7/14/22	10,472,000	10,687,618	0.202%
InTown Hotel Portfolio Trust 2018-STAY	1.03	1/15/33	685,000	685,613	0.013%
Iowa Tobacco Settlement Authority	0.56	6/1/22	1,000,000	1,000,191	0.019%
Iowa Tobacco Settlement Authority	0.66	6/1/23	1,500,000	1,496,481	0.028%
JABIL INC 4/2 144A CP	0.46	10/15/21	53,600,000	53,588,610	1.014%
Japan Treasury Discount Bill	-0.1	10/4/21	1,404,200,000	12,617,033	0.239%
Japan Treasury Discount Bill	-0.12	11/22/21	3,476,900,000	31,245,302	0.591%

Japan Treasury Discount Bill	-0.13	11/8/21	3,811,050,000	34,246,819	0.648%
Japan Treasury Discount Bill	-0.12	12/6/21	6,286,650,000	56,498,340	1.069%
John deere Owner Trust 2019	2.91	7/17/23	605,347	610,657	0.012%
JPMorgan Chase	0.55	6/1/25	10,000,000	10,030,270	0.190%
JPMorgan Chase	0.63	6/23/25	10,000,000	10,058,420	0.190%
JPMorgan Chase Bank NA - CACLN	0.89	12/26/28	23,250,000	23,242,700	0.440%
JPMorgan Chase Bank NA - CACLN	0.99	1/25/28	2,695,709	2,702,959	0.051%
JPMorgan Chase Bank NA - CACLN	0.84	2/25/28	4,641,085	4,647,425	0.088%
JPMorgan Chase Bank NA - CACLN	0.76	2/26/29	16,430,555	16,421,484	0.311%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.08	9/15/29	5,000,000	5,007,436	0.095%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.43	9/15/29	7,000,000	6,982,180	0.132%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.45	10/15/33	9,870,000	9,882,218	0.187%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	1,650,287	1,658,012	0.031%
JP Morgan Mortgage Trust 2020-INV2	2.5	10/25/50	1,428,723	1,433,193	0.027%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	94,111	93,997	0.002%
Kinder Morgan	5.63	11/15/23	2,366,000	2,575,904	0.049%
KKR Industrial Portfolio Trust 2021-KDIP	0.63	12/15/37	10,000,000	10,009,342	0.189%
Kookmin Bank	3.63	10/23/21	3,800,000	3,806,251	0.072%
Kubota Credit Owner Trust 2018-1	3.21	1/15/25	1,700,000	1,712,247	0.032%
Kubota Credit Owner Trust 2020-1	1.92	12/15/22	709,919	711,504	0.013%
Liberty Mutual	4.95	5/1/22	3,819,000	3,916,659	0.074%
Lloyds Banking	3	1/11/22	5,215,000	5,253,497	0.099%
Lloyds Banking	1.33	6/15/23	855,000	859,909	0.016%
Longfor Group Holdings	3.9	4/16/23	6,200,000	6,400,198	0.121%
Longfor Group Holdings	3.88	7/13/22	10,790,000	10,984,328	0.208%
Long Island Power Authority	0.66	3/1/22	1,000,000	1,000,125	0.019%
Long Island Power Authority	0.76	3/1/23	1,720,000	1,723,748	0.033%
LYB International Finance III	1.14	10/1/23	20,000,000	19,999,980	0.378%
Magnetite XVI	0.93	1/18/28	961,465	961,510	0.018%
Marriott International Inc/MD	2.13	10/3/22	1,259,000	1,274,139	0.024%
Marriott International Inc/MD	2.3	1/15/22	6,365,000	6,390,753	0.121%
Marriott International Inc/MD	4.15	12/1/23	8,984,000	9,590,348	0.181%
Marriott International Inc/MD	3.13	2/15/23	9,128,000	9,355,707	0.177%
Martin Marietta Materials	0.65	7/15/23	5,695,000	5,706,891	0.108%
Marvell Technology	4.2	6/22/23	7,624,000	8,043,320	0.152%
Maryland Stadium Authority	1	5/1/22	1,260,000	1,262,172	0.024%
Maryland Stadium Authority	1.13	5/1/23	500,000	502,015	0.009%
MassMutual Global Funding II	0.38	4/12/24	10,000,000	10,021,560	0.190%
Medford Hospital Facilities Authority	1.65	8/15/22	500,000	501,684	0.009%
Medford Hospital Facilities Authority	1.73	8/15/23	1,710,000	1,717,369	0.032%
Metropolitan Life Global Funding I	0.39	9/8/22	10,000,000	10,028,400	0.190%
Metropolitan Transportation Authority	4	2/1/22	730,000	738,737	0.014%
Metropolitan Transportation Authority	5	5/15/22	9,865,000	10,147,601	0.192%
MFA 2021-INV1 Trust	0.85	1/25/56	7,892,585	7,875,889	0.149%
MFA 2021-NQM2 Trust	1.03	11/25/64	13,550,681	13,562,059	0.257%
MHC Trust 2021-MHC2	0.93	5/15/23	12,500,000	12,515,013	0.237%
Michigan Finance Authority	0.9	6/1/22	2,000,000	2,002,135	0.038%
Michigan Finance Authority	1.09	6/1/23	2,125,000	2,133,389	0.040%
Microchip Technology	0.97	2/15/24	16,220,000	16,229,764	0.307%
Microchip Technology	0.98	9/1/24	10,010,000	9,995,005	0.189%
Micron Technology	4.64	2/6/24	12,285,000	13,313,869	0.252%
Micron Technology	2.5	4/24/23	8,855,000	9,116,364	0.172%
Mitsubishi Ufj Financial	1.05	2/22/22	595,000	596,987	0.011%
Mitsubishi Ufj Financial	3.22	3/7/22	3,000,000	3,037,680	0.057%
Mitsubishi Ufj Financial	2.62	7/18/22	5,000,000	5,090,565	0.096%
Mizuho Financial Group Cayman 2	4.2	7/18/22	23,000,000	23,659,640	0.448%
Mmaf Equipment Finance Llc 2019	2.07	10/12/22	291,501	291,991	0.006%
Morgan Stanley	0.56	11/10/23	6,800,000	6,799,476	0.129%
Morgan Stanley	0.72	1/20/23	12,000,000	12,016,380	0.227%
Morgan Stanley	0.53	1/25/24	3,725,000	3,725,391	0.070%
Morgan Stanley	0.73	4/5/24	10,575,000	10,602,104	0.201%
Morgan Stanley	4.1	5/22/23	8,778,000	9,260,737	0.175%
Mplx	3.5	12/1/22	9,069,000	9,352,406	0.177%
Municipal Improvement Corp of Los Angeles	0.32	11/1/22	2,250,000	2,250,998	0.043%
Municipal Improvement Corp of Los Angeles	0.42	11/1/23	3,500,000	3,494,490	0.066%
MVW 2020-1	1.74	10/20/37	111,531	112,775	0.002%
MVW 2021-1W	1.14	1/22/41	5,980,259	5,982,490	0.113%
Nasdaq	0.45	12/21/22	6,580,000	6,571,709	0.124%
National Bank of Canada	2.1	2/1/23	6,000,000	6,134,706	0.116%
National Bank of Canada	0.9	8/15/23	2,270,000	2,275,675	0.043%
Nationwide Building Society	3.62	4/26/23	19,956,000	20,305,829	0.384%
Nature Conservancy	0.37	7/1/22	1,250,000	1,250,609	0.024%

Nature Conservancy	0.47	7/1/23	850,000	848,642	0.016%
Nature Conservancy	0.63	7/1/24	650,000	645,443	0.012%
Natwest	6.13	12/15/22	12,269,000	13,042,511	0.247%
Natwest	3.5	5/15/23	3,150,000	3,207,692	0.061%
NatWest Markets	0.56	8/12/24	6,315,000	6,337,917	0.120%
NatWest Markets	3.63	9/29/22	9,221,000	9,520,452	0.180%
Navient Private Education Loan Trust 2016	3.91	12/15/45	12,878,522	13,551,636	0.256%
Navient Private Education Loan Trust 2017	0.98	12/16/58	851,203	851,384	0.016%
Navient Private Education Loan Trust 2020-I	1.33	4/15/69	3,997,090	4,007,129	0.076%
Navient Private Education Refi Loan Trust 2020	0.43	11/15/68	133,573	133,576	0.003%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	1,031,708	1,042,062	0.020%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	4,185,265	4,208,057	0.080%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	9,609,717	9,659,782	0.183%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	4,789,953	4,822,090	0.091%
Navient Private Education Refi Loan Trust 2021	1.06	10/15/69	18,258,989	18,289,661	0.346%
Navient Private Education Refi Loan Trust 2021	0.84	5/15/69	1,906,666	1,903,883	0.036%
Navient Private Education Refi Loan Trust 2021	0.94	7/15/69	8,282,008	8,267,019	0.156%
Navient Private Education Refi Loan Trust 2021-E	0.97	12/16/69	12,210,429	12,166,433	0.230%
Navient Private Education Refi Loan Trust 2021-F	1.11	2/18/70	4,675,000	4,674,144	0.088%
Navistar Financial dealer Note Master Trust	1.04	7/25/25	5,520,000	5,548,611	0.105%
New Jersey Turnpike Authority	0.47	1/1/23	150,000	150,205	0.003%
New Orleans Hotel Trust 2019-HNLA	1.07	4/15/32	10,000,000	9,974,963	0.189%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	3,617,022	3,661,452	0.069%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	2,640,563	2,662,696	0.050%
New Residential Mortgage Loan Trust 2021-NQM1R	0.94	7/25/55	12,133,129	12,113,568	0.229%
New Residential Mortgage Loan Trust 2021-NQM3	1.16	11/27/56	30,000,000	29,999,997	0.568%
New York City Transitional Finance Authority Future Tax Secured Revenue	5	2/1/23	2,655,000	2,817,042	0.053%
New York Life Global Funding	0.24	2/2/23	10,000,000	10,013,810	0.189%
Nissan Auto Lease Trust 2019	2.29	4/15/25	2,000,000	2,004,353	0.038%
Nissan Master Owner Trust Receivables	0.51	11/15/23	13,570,000	13,575,203	0.257%
Nissan Motor	3.04	9/15/23	17,346,000	18,038,435	0.341%
Nissan Motor Acceptance	2.8	1/13/22	4,604,000	4,630,722	0.088%
Nissan Motor Acceptance	3.45	3/15/23	5,528,000	5,725,515	0.108%
Nissan Motor Acceptance	3.88	9/21/23	5,000,000	5,275,770	0.100%
NLT 2021-INV2 Trust	1.16	8/25/56	21,384,957	21,329,964	0.404%
Nordea Bank Abp	4.25	9/21/22	19,848,000	20,580,133	0.389%
Nordstrom	2.3	4/8/24	9,395,000	9,402,384	0.178%
NTT Finance	0.37	3/3/23	8,335,000	8,335,433	0.158%
NXP BV / NXP Funding	4.63	6/1/23	11,509,000	12,234,781	0.232%
OBX 2018-EXP1 Trust	0.94	4/25/48	809,102	813,286	0.015%
OBX 2019-EXP2 Trust	0.99	6/25/59	221,727	222,425	0.004%
OBX 2019-EXP3 Trust	0.99	10/25/59	549,009	549,192	0.010%
OBX 2020-EXP1 Trust	3.5	2/25/60	1,179,301	1,208,800	0.023%
OBX 2020-EXP1 Trust	0.84	2/25/60	2,297,304	2,298,273	0.043%
OBX 2020-EXP3 Trust	3	1/25/60	7,662,424	7,745,409	0.147%
OBX 2020-INV1 Trust	0.98	12/25/49	978,437	978,208	0.019%
OBX 2021-NQM1 Trust	1.07	2/25/66	14,930,025	14,903,503	0.282%
OBX 2021-NQM3 Trust	1.05	7/25/61	18,267,601	18,264,870	0.346%
Occidental Petroleum	2.7	8/15/22	3,125,000	3,156,250	0.060%
Octane Receivables Trust 2021-1	0.93	3/22/27	8,249,000	8,252,530	0.156%
ONE 2021-PARK Mortgage Trust	0.78	3/15/36	7,110,000	7,109,999	0.135%
Ooredoo International Finance	3.25	2/21/23	9,500,000	9,822,145	0.186%
Origin Energy Finance	5.45	10/14/21	3,750,000	3,740,625	0.071%
OVINTIV INC 4/2 CP	0.55	10/20/21	48,450,000	48,422,626	0.916%
OZLM VIII	1.3	10/17/29	2,703,721	2,703,791	0.051%
Pacific Gas & Electric	1.5	11/15/21	7,500,000	7,503,000	0.142%
Pacific Gas & Electric	3.25	6/15/23	5,000,000	5,118,910	0.097%
Pacific Gas & Electric	1.75	6/16/22	19,080,000	19,056,417	0.361%
Pacific Gas & Electric	4.25	8/1/23	2,500,000	2,609,463	0.049%
Panasonic	2.54	7/19/22	6,690,000	6,781,901	0.128%
Park Aerospace Holdings	5.25	8/15/22	7,220,000	7,472,700	0.141%
PCCW-HKT Capital No 5	3.75	3/8/23	6,931,000	7,199,576	0.136%
PerkinElmer	0.55	9/15/23	11,295,000	11,288,607	0.214%
PerkinElmer	0.85	9/15/24	14,335,000	14,339,128	0.271%
Perrigo Finance Unlimited	3.9	12/15/24	14,979,000	15,815,697	0.299%
Pertamina Persero PT	4.88	5/3/22	7,800,000	7,986,210	0.151%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.5	11/22/21	12,600,000	12,671,316	0.240%
Pioneer Natural Resources	0.75	1/15/24	5,785,000	5,775,293	0.109%
Pioneer Natural Resources	0.55	5/15/23	8,335,000	8,347,144	0.158%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	8,274,000	8,454,075	0.160%
Plains All American Pipeline LP / PAA Finance	3.65	6/1/22	21,899,000	22,206,418	0.420%
Port of Oakland	0.82	5/1/23	1,250,000	1,258,515	0.024%

POSCO	2.38	11/12/22	2,345,000	2,389,522	0.045%
POSCO	2.38	1/17/23	4,000,000	4,082,051	0.077%
POSCO	4	8/1/23	5,225,000	5,522,483	0.104%
Principal Life Global Funding II	0.47	4/12/24	4,800,000	4,806,878	0.091%
Prosperous Ray	4.63	11/12/23	11,200,000	11,972,129	0.227%
PSMC 2021-1 Trust	2.5	3/25/51	13,962,731	14,234,809	0.269%
PSMC 2021-2 Trust	2.5	5/25/51	14,390,470	14,651,657	0.277%
Public Storage	0.49	4/23/24	6,305,000	6,312,919	0.119%
QVC	4.38	3/15/23	12,345,000	12,869,663	0.244%
QVC	4.85	4/1/24	16,245,000	17,524,294	0.332%
Ralph Lauren	1.7	6/15/22	1,155,000	1,166,475	0.022%
Reliance Industries	5.4	2/14/22	12,971,000	13,185,055	0.249%
Roche Holdings	0.28	3/5/24	10,000,000	10,012,950	0.189%
Rockwell Automation	0.35	8/15/23	4,475,000	4,475,072	0.085%
Sabine Pass Liquefaction	6.25	3/15/22	7,300,000	7,380,300	0.140%
Sabine Pass Liquefaction	5.63	4/15/23	30,790,000	32,702,059	0.619%
Santander Consumer Auto Receivables Trust 2020	1.37	10/15/24	2,205,423	2,215,890	0.042%
Santander Consumer Auto Receivables Trust 2020	0.77	12/15/25	3,750,000	3,763,491	0.071%
Santander Consumer Auto Receivables Trust 2020	0.54	4/15/25	7,000,000	7,018,008	0.133%
Santander Consumer Auto Receivables Trust 2021	0.48	6/15/26	1,500,000	1,497,177	0.028%
Santander Drive Auto Receivables Trust 2020-2	0.96	11/15/24	2,000,000	2,005,941	0.038%
Santander Drive Auto Receivables Trust 2020-2	0.67	4/15/24	487,281	487,560	0.009%
Santander Drive Auto Receivables Trust 2020-3	0.69	3/17/25	6,545,000	6,559,717	0.124%
Santander Drive Auto Receivables Trust 2020-4	0.73	3/17/25	13,500,000	13,539,674	0.256%
Santander Drive Auto Receivables Trust 2021-1	0.5	4/15/25	26,360,000	26,394,503	0.499%
Santander Drive Auto Receivables Trust 2021-2	0.59	9/15/25	16,000,000	16,021,582	0.303%
Santander Drive Auto Receivables Trust 2021-3	0.6	12/15/25	11,000,000	11,012,044	0.208%
Santander Retail Auto Lease Trust 2019	1.86	2/21/23	4,380,372	4,409,947	0.083%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	116,634	116,793	0.002%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	2,000,000	2,046,765	0.039%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	10,500,000	10,739,967	0.203%
Santander Retail Auto Lease Trust 2020	0.82	12/20/24	11,555,000	11,562,844	0.219%
Santander Retail Auto Lease Trust 2020	1.74	7/20/23	5,000,000	5,054,236	0.096%
Santander Retail Auto Lease Trust 2021	0.83	3/20/26	10,135,000	10,105,852	0.191%
Santander Retail Auto Lease Trust 2021	0.84	6/20/25	13,860,000	13,796,912	0.261%
Santander UK	0.78	11/15/21	3,000,000	3,002,040	0.057%
Santander UK Group Holdings	3.57	1/10/23	3,500,000	3,529,652	0.067%
Saudi Arabian Oil	2.75	4/16/22	10,000,000	10,125,430	0.192%
Saudi Arabian Oil	2.75	4/16/22	4,000,000	4,050,172	0.077%
Saudi Electricity Global Sukuk Co 2	3.47	4/8/23	6,000,000	6,243,000	0.118%
Saudi Electricity Global Sukuk Co 4	4.22	1/27/24	7,200,000	7,733,527	0.146%
SBA Tower Trust	3.45	3/15/23	15,000,000	15,204,705	0.288%
Schlumberger Finance Canada	2.65	11/20/22	16,098,000	16,440,565	0.311%
Schlumberger Investment	2.4	8/1/22	10,656,000	10,789,371	0.204%
SEMPRA ENERGY 4/2 144A CP	0.18	10/5/21	18,500,000	18,499,666	0.350%
SEMPRA ENERGY 4/2 144A CP	0.18	10/7/21	20,000,000	19,999,494	0.378%
Sequoia Mortgage Trust 2018-CH1	4	3/25/48	559,602	568,590	0.011%
Ses	3.6	4/4/23	8,514,000	8,843,918	0.167%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	369,332	370,384	0.007%
SG Residential Mortgage Trust 2020-2	1.38	5/25/65	8,805,562	8,830,181	0.167%
SG Residential Mortgage Trust 2021-1	1.16	7/25/61	22,865,902	22,830,455	0.432%
Siemens Financieringsmaatschappij	0.48	3/11/24	10,000,000	10,050,050	0.190%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	5,687,676	5,794,829	0.110%
Sierra Timeshare 2020-2 Receivables Funding	1.33	7/20/37	342,598	343,391	0.006%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	66,612	67,059	0.001%
SK Hynix	1	1/19/24	7,000,000	6,967,512	0.132%
Skyworks Solutions	0.9	6/1/23	3,075,000	3,076,255	0.058%
SLM Student Loan Trust 2010-1	0.49	3/25/25	496,034	488,075	0.009%
SMBC Aviation Capital Finance DAC	3	7/15/22	18,066,000	18,392,435	0.348%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	15,043,000	15,893,742	0.301%
Smb Private Education Loan Trust 2014	1.58	4/15/32	2,861,289	2,885,686	0.055%
Smb Private Education Loan Trust 2015	1.08	6/15/27	99,204	99,318	0.002%
Smb Private Education Loan Trust 2019	3.44	7/15/36	2,867,272	2,990,375	0.057%
Smb Private Education Loan Trust 2020	0.38	3/15/27	384,038	384,031	0.007%
Smb Private Education Loan Trust 2021	0.58	1/15/53	2,026,049	2,028,661	0.038%
Smithsonian Institution	0.9	9/1/22	800,000	803,214	0.015%
Societe Generale	3.25	1/12/22	17,990,000	18,128,703	0.343%
Societe Generale	5	1/17/24	3,000,000	3,237,651	0.061%
Societe Generale	3.88	3/28/24	2,100,000	2,242,878	0.042%
Southwest Airlines	4.75	5/4/23	6,026,000	6,415,472	0.121%
STACR Trust 2018-DNA3	0.84	9/25/48	4,547	4,547	0.000%
STACR Trust 2018-HRP2	1.34	2/25/47	1,395,093	1,397,326	0.026%



Standard Chartered	1.32	10/14/23	1,915,000	1,925,655	0.036%
Standard Chartered	3.95	1/11/23	15,397,000	15,946,658	0.302%
Standard Chartered	1.28	1/20/23	2,050,000	2,056,482	0.039%
Standard Chartered	5.7	1/25/22	13,077,000	13,283,878	0.251%
Standard Chartered	5.2	1/26/24	2,157,000	2,342,916	0.044%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	472,803	477,568	0.009%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	1,471,919	1,488,597	0.028%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	7,952,476	7,940,288	0.150%
Starwood Mortgage Residential Trust 2021-2	0.94	5/25/65	5,514,374	5,510,273	0.104%
Starwood Mortgage Residential Trust 2021-3	1.13	6/25/56	29,810,059	29,750,535	0.563%
Starwood Mortgage Residential Trust 2021-4	1.16	8/25/56	40,000,000	39,999,680	0.757%
State Bank of India/London	3.25	1/24/22	3,700,000	3,729,064	0.071%
State Bank of India/London	4.5	9/28/23	13,300,000	14,197,285	0.269%
State Grid Overseas Investment BVI	3.75	5/2/23	4,714,000	4,935,907	0.093%
State of Connecticut	2.5	7/1/22	1,000,000	1,017,202	0.019%
State of Illinois	2.25	10/1/22	6,500,000	6,551,814	0.124%
State of Illinois	5	2/1/22	6,570,000	6,670,859	0.126%
State of Illinois	5.25	5/1/22	1,500,000	1,542,621	0.029%
State Street	2.83	3/30/23	930,000	941,600	0.018%
Stellantis	5.25	4/15/23	13,844,000	14,778,470	0.280%
St Joseph s University Medical Center	3.93	7/1/22	3,075,000	3,142,106	0.059%
Stryker	0.6	12/1/23	3,370,000	3,370,826	0.064%
Sumitomo Mitsui Banking	4.85	3/1/22	20,438,000	20,789,942	0.393%
Suncor Energy	2.8	5/15/23	12,850,000	13,304,517	0.252%
Sun Hung Kai Properties Capital Market	4.5	2/14/22	5,800,000	5,878,300	0.111%
Sydney Airport Finance Co Pty	3.9	3/22/23	35,651,000	37,216,828	0.704%
Synchrony Card Funding	2.95	3/15/25	10,000,000	10,124,511	0.192%
Synchrony Financial	2.85	7/25/22	24,473,000	24,916,793	0.471%
SYNGENTA WILMINGTON INC 4/2 144A CP	0.65	10/13/21	39,500,000	39,490,400	0.747%
SYNGENTA WILMINGTON INC 4/2 144A CP	0.7	10/15/21	10,000,000	9,997,083	0.189%
Tarrant County Cultural Education Facilities Finance	0.92	9/1/22	450,000	451,561	0.009%
Tarrant County Cultural Education Facilities Finance	1.07	9/1/23	475,000	477,839	0.009%
Tennessee Energy Acquisition	4	5/1/48	2,500,000	2,625,475	0.050%
Tobacco Settlement Finance Authority	0.95	6/1/22	1,520,000	1,524,720	0.029%
Tobacco Settlement Finance Authority	1.19	6/1/23	5,415,000	5,453,050	0.103%
Toorak Mortgage Corp 2018-1	1.15	7/25/56	10,420,320	10,427,256	0.197%
Toronto-Dominion Bank	0.51	1/27/23	6,900,000	6,922,894	0.131%
Toronto-Dominion Bank	0.26	6/2/23	10,000,000	10,007,160	0.189%
Toronto-Dominion Bank	0.4	9/10/24	10,000,000	10,016,250	0.190%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	2,157	2,156	0.000%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	162,295	162,668	0.003%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	43,198	43,474	0.001%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	84,806	85,951	0.002%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	165,486	167,818	0.003%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	266,509	272,324	0.005%
Towd Point Mortgage Trust 2017-5	0.69	2/25/57	293,084	293,081	0.006%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	582,049	593,304	0.011%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	919,470	944,223	0.018%
Toyota Industries	3.24	3/16/23	9,455,000	9,815,340	0.186%
Toyota Motor Credit	0.81	1/11/22	1,000,000	1,001,713	0.019%
Trinity Acquisition	4.63	8/15/23	2,202,000	2,356,886	0.045%
Triton Container International	0.8	8/1/23	9,230,000	9,225,307	0.175%
TRP Government Reserve	0.05		2,960	2,960	0.000%
Truist Financial	0.79	4/1/22	1,000,000	1,002,420	0.019%
Truist Financial	0.44	6/9/25	20,000,000	20,025,000	0.379%
Ubs	1.01	7/30/24	10,000,000	10,071,430	0.191%
Ubs	2.86	8/15/23	6,225,000	6,355,744	0.120%
UBS AG/London	0.39	2/9/24	10,000,000	10,034,150	0.190%
UBS AG/London	0.36	6/1/23	10,000,000	10,010,650	0.189%
UniCredit	3.75	4/12/22	35,323,000	35,871,531	0.679%
Unitedhealth	0.55	5/15/24	10,525,000	10,487,005	0.198%
US Bancorp	0.77	1/24/22	1,000,000	1,001,352	0.019%
U.S. Cash Management Bill	0.04	10/15/21	93,835,000	93,833,176	1.776%
U.S. Cash Management Bill	0.05	1/11/22	21,000,000	20,997,917	0.397%
U.S. Treasury Bill	0.01	10/12/21	36,000,000	35,999,725	0.681%
U.S. Treasury Bill	0.05	10/5/21	38,000,000	37,999,916	0.719%
U.S. Treasury Bill	0.04	10/7/21	30,000,000	29,999,850	0.568%
U.S. Treasury Bill	0.03	12/23/21	30,000,000	29,997,233	0.568%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	5,505,000	5,643,485	0.107%
Vanke Real Estate Hong Kong	2.95	10/14/21	10,000,000	10,004,850	0.189%
Vanke Real Estate Hong Kong	4.15	4/18/23	2,400,000	2,489,436	0.047%
Vereit Operating Partnership	4.6	2/6/24	1,636,000	1,762,628	0.033%

Verus Securitization Trust 2019-3	2.78	7/25/59	2,308,641	2,323,041	0.044%
Verus Securitization Trust 2019-4	2.64	11/25/59	3,593,136	3,645,366	0.069%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	1,509,797	1,524,959	0.029%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	2,287,892	2,322,352	0.044%
Verus Securitization Trust 2020-1	2.42	1/25/60	2,502,037	2,531,915	0.048%
Verus Securitization Trust 2020-2	2.23	5/25/60	2,713,862	2,730,431	0.052%
Verus Securitization Trust 2020-4	1.5	5/25/65	2,390,336	2,401,284	0.045%
Verus Securitization Trust 2020-5	1.22	5/25/65	5,768,964	5,785,398	0.109%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	2,618,942	2,637,082	0.050%
Verus Securitization Trust 2021-1	0.82	1/25/66	11,394,779	11,379,896	0.215%
Verus Securitization Trust 2021-2	1.03	2/25/66	8,892,564	8,906,196	0.169%
Verus Securitization Trust 2021-3	1.05	6/25/66	21,088,349	21,153,341	0.400%
Verus Securitization Trust 2021-4	0.94	7/25/66	28,975,331	28,942,143	0.548%
Verus Securitization Trust 2021-5	1.01	9/25/66	18,430,000	18,403,402	0.348%
Verus Securitization Trust 2021-R1	0.82	10/25/63	5,621,144	5,614,986	0.106%
Verus Securitization Trust 2021-R3	1.02	4/25/64	20,454,687	20,497,770	0.388%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	2,893,739	2,905,622	0.055%
Vista Point Securitization Trust 2020-2	1.48	4/25/65	6,497,427	6,537,491	0.124%
Vistra Operations	3.55	7/15/24	24,655,000	25,941,991	0.491%
Volkswagen Auto Lease Trust 2019	1.99	11/21/22	979,218	983,370	0.019%
Volkswagen Group of America Finance	1.06	11/12/21	4,000,000	4,003,692	0.076%
Volkswagen Group of America Finance	0.75	11/23/22	6,385,000	6,401,748	0.121%
Volkswagen Group of America Finance	3.13	5/12/23	16,910,000	17,572,703	0.333%
Volkswagen Group of America Finance	2.9	5/13/22	2,075,000	2,108,293	0.040%
Western Union	4.25	6/9/23	3,050,000	3,223,887	0.061%
Wheels SPV 2	0.51	8/20/29	6,936,584	6,948,653	0.131%
Williams	3.7	1/15/23	3,306,000	3,413,273	0.065%
Williams	3.6	3/15/22	1,685,000	1,700,308	0.032%
Williams	3.35	8/15/22	19,608,000	19,957,748	0.378%
World Omni Automobile Lease Securitization Trust 2020	0.7	2/17/26	7,250,000	7,265,714	0.137%
World Omni Auto Receivables Trust 2019	3.04	5/15/24	1,518,071	1,534,030	0.029%
World Omni Auto Receivables Trust 2020	1.93	6/16/25	3,430,000	3,486,101	0.066%
World Omni Select Auto Trust 2019	2	8/15/24	6,411,944	6,447,512	0.122%
World Omni Select Auto Trust 2020	0.84	6/15/26	4,595,000	4,601,172	0.087%

Total Investments in Securities **5,367,776,450**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BANK OF AMERICA	USD	31,617,860	JPY	(3,476,900,000)	11/22/2021	366,041	0.007%
BANK OF AMERICA	USD	57,326,020	JPY	(6,286,650,000)	12/06/2021	809,039	0.015%
CITIBANK N A	USD	12,945,135	ILS	(41,550,000)	04/06/2022	24,526	0.000%
RBC DOMINION SECURITIES INC	USD	12,719,606	JPY	(1,404,200,000)	10/04/2021	102,351	0.002%
UBS SECURITIES LLC	USD	34,538,307	JPY	(3,811,050,000)	11/08/2021	286,472	0.005%

Total Forward Currency Exchange Contracts **1,588,429**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S36 PAY 55 10/20/2021	55.00	10/20/2021	80,000,000	30,739	0.001%
CDX IG S36 PAY 70 10/20/2021	70.00	10/20/2021	(160,000,000)	(17,195)	0.000%
CDX IG S37 PAY 55 11/17/2021	55.00	11/17/2021	80,000,000	139,608	0.003%
CDX IG S37 PAY 70 11/17/2021	70.00	11/17/2021	(160,000,000)	(112,591)	(0.002%)

Total Options **40,561**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 06/20/2022	15,000,000	86,865	0.002%
AT&T INC CDS 12/20/2022	10,000,000	93,580	0.002%
AT&T INC CDS 12/20/2021	5,000,000	9,160	0.000%
BOEING CO DEB CDS 12/20/2021	10,000,000	14,340	0.000%
GENERAL ELECTRIC CO CDS 12/20/2021	12,000,000	21,828	0.000%

Total Swap Contracts **225,773**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ1 5YR US NOTE FUT DEC 21	(1,814)	12/31/2021	(222,654,333)	1,613,009	(4.213%)
TUZ1 2YR US NOTE FUT DEC 21	(623)	12/31/2021	(137,094,071)	68,332	(2.594%)
TYZ1 UST 10YR FUT DEC 21	(196)	12/21/2021	(25,795,438)	254,455	(0.488%)

Total Futures Contracts **1,935,796**

**NET ASSETS 5,284,868,926**

**NET ASSET VALUE PER SHARE**

<b>Ultra Short-Term Bond Fund Shares</b> <b>(\$4,119,040,704 / 810,657,757 Shares Outstanding)</b>	<b>5.08</b>
<b>Ultra Short-Term Bond Fund - I Class Shares</b> <b>(\$1,165,728,504 / 229,088,678 Shares Outstanding)</b>	<b>5.09</b>
<b>Ultra Short-Term Bond Fund - Z Class Shares</b> <b>(\$99,718 / 19,608 Shares Outstanding)</b>	<b>5.09</b>

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	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	Moldavan 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.