

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AbbVie	2.3	11/21/22	7,110,000	7,359,056	0.203%
AbbVie	2.8	3/15/23	3,000,000	3,132,582	0.086%
Abn Amro Bank	6.25	4/27/22	15,172,000	16,246,936	0.448%
Abu Dhabi National Energy Co PJSC	3.63	6/22/21	3,700,000	3,755,870	0.104%
Adani Ports & Special Economic Zone	3.95	1/19/22	2,000,000	2,046,929	0.056%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	1,775,000	1,846,343	0.051%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	5,630,000	5,785,822	0.159%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	7,810,000	8,350,327	0.230%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	2,075,000	2,240,027	0.062%
Aia	0.76	9/20/21	4,000,000	4,000,128	0.110%
AIG Global Funding	2.3	7/1/22	665,000	684,349	0.019%
AIG Global Funding	0.8	7/7/23	3,335,000	3,366,486	0.093%
Air Lease	3.5	1/15/22	3,700,000	3,794,291	0.105%
Air Lease	2.25	1/15/23	2,940,000	3,013,726	0.083%
Air Lease	3.75	2/1/22	1,750,000	1,797,147	0.050%
ALBEMARLE CORP 4/2 144A CP	0.41	1/19/21	5,000,000	4,998,834	0.138%
ALBEMARLE CORP 4/2 144A CP	0.5	1/28/21	5,000,000	4,998,289	0.138%
ALBEMARLE CORP 4/2 144A CP	0.5	1/8/21	15,000,000	14,998,650	0.413%
American Express	0.82	11/5/21	2,000,000	2,007,494	0.055%
American Honda Finance	3.15	1/8/21	1,500,000	1,500,372	0.041%
American Honda Finance	1.95	5/10/23	4,545,000	4,710,743	0.130%
American Honda Finance	0.88	7/7/23	5,000,000	5,059,300	0.139%
American Tower	0.6	1/15/24	5,000,000	5,000,630	0.138%
AmeriCredit Automobile Receivables Trust 2016-3	2.24	4/8/22	55,380	55,399	0.002%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	8,600,000	8,833,454	0.243%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	3,102,000	3,144,615	0.087%
Americredit Automobile Receivables Trust 2018-2	3.15	3/20/23	929,446	937,449	0.026%
AmeriCredit Automobile Receivables Trust 2019-3	2.06	4/18/24	4,000,000	4,062,411	0.112%
AmeriCredit Automobile Receivables Trust 2020-1	1.11	8/19/24	6,565,000	6,625,268	0.183%
AmeriCredit Automobile Receivables Trust 2020-2	0.66	12/18/24	825,000	829,261	0.023%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	800,000	809,024	0.022%
AmeriCredit Automobile Receivables Trust 2020-3	0.76	12/18/25	7,500,000	7,519,265	0.207%
Angel Oak Mortgage Trust 2019-3	3.14	5/25/59	1,293,103	1,311,905	0.036%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	815,709	826,318	0.023%
Angel Oak Mortgage Trust 2019-5	2.59	10/25/49	5,774,927	5,846,253	0.161%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	7,264,694	7,277,090	0.201%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	1,484,601	1,520,269	0.042%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	1,790,579	1,798,703	0.050%
Angel Oak Mortgage Trust I LLC 2019-1	4.12	11/25/48	1,790,579	1,798,646	0.050%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	2,627,275	2,686,977	0.074%
Angel Oak Mortgage Trust I LLC 2019-2	3.78	3/25/49	1,188,947	1,214,560	0.033%
Angel Oak Mortgage Trust I LLC 2019-2	3.83	3/25/49	951,157	969,577	0.027%
Angel Oak Mortgage Trust LLC 2020-5	1.37	5/25/65	7,931,243	7,986,401	0.220%
Anglo American Capital	4.13	4/15/21	2,169,000	2,187,979	0.060%
ANZ New Zealand Int I Ltd/London	1.23	7/28/21	500,000	502,655	0.014%
APT Pipelines	3.88	10/11/22	4,016,000	4,160,536	0.115%
Ari Fleet Lease Trust 2018	2.55	10/15/26	13,549	13,560	0.000%
Ari Fleet Lease Trust 2018	3.22	8/16/27	712,195	717,836	0.020%
Ari Fleet Lease Trust 2019	2.41	11/15/27	1,230,677	1,247,485	0.034%
Ari Fleet Lease Trust 2020	1.77	8/15/28	2,406,864	2,429,680	0.067%
Arrow Electronics	3.5	4/1/22	2,000,000	2,056,500	0.057%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,950,000	2,001,452	0.055%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	4,067,000	4,157,703	0.115%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	225,000	228,790	0.006%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	6,280,000	6,525,535	0.180%
Avnet	3.75	12/1/21	13,663,000	13,979,708	0.385%
Avolon Holdings Funding	3.63	5/1/22	5,829,000	5,959,867	0.164%
Baidu	2.88	7/6/22	2,000,000	2,061,452	0.057%
Banco Bilbao Vizcaya Argentaria	0.88	9/18/23	15,800,000	15,883,377	0.438%
Banco Santander	1.78	4/11/22	3,000,000	3,032,424	0.084%
Banco Santander	3.85	4/12/23	13,834,000	14,835,056	0.409%
BANK 2017-BNK8	2.12	11/15/50	138,738	140,102	0.004%
Bank of Montreal	0.77	3/10/23	18,500,000	18,495,782	0.510%
Banque Federative Du Credit Mutuel	2.13	11/21/22	5,305,000	5,464,150	0.151%
Banque Federative Du Credit Mutuel	0.65	2/27/24	7,875,000	7,871,984	0.217%

Banque Federative Du Credit Mutuel	0.95	7/20/22	1,000,000	1,007,906	0.028%
BAPTIST MEMORIAL HEALTH TECP	0.8	3/10/21	25,726,000	25,727,660	0.709%
Barclays	1.01	12/10/24	5,000,000	5,025,915	0.139%
Barclays	4.61	2/15/23	13,525,000	14,095,809	0.389%
Barclays	1.65	2/15/23	3,000,000	3,022,692	0.083%
Barclays Bank	1.7	5/12/22	2,610,000	2,653,412	0.073%
Barclays Bank	10.18	6/12/21	1,080,000	1,122,930	0.031%
Barclays Bank	10.18	6/12/21	3,817,000	3,968,733	0.109%
Barings CLO Ltd 2013-I	1.02	1/20/28	929,469	924,603	0.025%
BASF SE 4/2 144A CP	2	5/7/21	10,000,000	9,992,168	0.275%
BAT Capital	1.1	8/15/22	1,000,000	1,005,295	0.028%
Bayer US Finance II	0.88	6/25/21	5,010,000	5,019,870	0.138%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	473,393	479,172	0.013%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	671,310	694,107	0.019%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	454,521	463,653	0.013%
Becton Dickinson And	2.89	6/6/22	2,091,000	2,159,073	0.060%
Becton Dickinson And	1.26	6/6/22	430,000	432,996	0.012%
BLUEMOUNTAIN CLO 2012-2	1.27	11/20/28	3,025,000	3,019,023	0.083%
BMW US Capital	0.87	4/6/22	1,000,000	1,005,048	0.028%
BMW Vehicle Lease Trust 2018-1	3.26	7/20/21	148,741	148,974	0.004%
BMW Vehicle Lease Trust 2019-1	2.84	11/22/21	724,372	726,928	0.020%
Bnp Paribas	3.8	1/10/24	7,671,000	8,369,069	0.231%
Bnp Paribas	3.5	3/1/23	5,425,000	5,766,775	0.159%
Bnp Paribas	2.95	5/23/22	7,300,000	7,548,784	0.208%
BP Capital Markets	1.09	9/16/21	1,000,000	1,004,510	0.028%
BP Capital Markets America	0.89	9/19/22	2,000,000	2,006,176	0.055%
Bpce	5.7	10/22/23	16,908,000	19,106,040	0.527%
Bpce	3	5/22/22	10,000,000	10,350,400	0.285%
Bpce	1.43	5/22/22	960,000	972,444	0.027%
British Telecommunications	4.5	12/4/23	5,487,000	6,050,872	0.167%
Brixmor Operating Partnership	3.25	9/15/23	7,903,000	8,347,109	0.230%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	3,506,000	3,507,476	0.097%
BX Commercial Mortgage Trust 2019-XL	1.08	10/15/36	1,836,891	1,840,316	0.051%
BX Commercial Mortgage Trust 2020-BXLP	0.96	12/15/36	4,585,803	4,587,225	0.126%
BX Commercial Mortgage Trust 2020-BXLP	1.28	12/15/36	2,597,622	2,587,852	0.071%
BX Commercial Mortgage Trust 2020-VKNG	1.09	10/15/37	6,500,000	6,499,999	0.179%
Canadian Imperial Bank of Commerce	0.5	12/14/23	6,365,000	6,363,593	0.175%
Canadian Imperial Bank of Commerce	0.88	3/17/23	16,991,000	16,991,000	0.468%
Capital Auto Receivables Asset Trust 2018-1	3.09	8/22/22	5,000,000	5,066,567	0.140%
Capital Auto Receivables Asset Trust 2018-2	3.48	10/20/23	545,000	549,109	0.015%
Capital Auto Receivables Asset Trust 2018-2	3.27	6/20/23	156,091	156,460	0.004%
Capital One Bank USA NA	2.01	1/27/23	5,000,000	5,087,375	0.140%
Capital One Bank USA NA	3.38	2/15/23	2,000,000	2,114,504	0.058%
Capital One Financial	1.18	3/9/22	2,000,000	2,015,478	0.056%
Capital One Financial	2.6	5/11/23	6,000,000	6,276,012	0.173%
Capital One NA	1.03	8/8/22	2,000,000	2,013,908	0.056%
Cardinal Health	2.62	6/15/22	5,000,000	5,143,450	0.142%
Cardinal Health	0.99	6/15/22	2,000,000	2,013,796	0.056%
Carmax Auto Owner Trust 2019-3	2.18	8/15/24	2,785,000	2,854,245	0.079%
Carmax Auto Owner Trust 2020-1	1.89	12/16/24	1,500,000	1,538,738	0.042%
Caterpillar Financial Services	0.65	7/7/23	5,000,000	5,037,690	0.139%
CCG Receivables Trust 2019-2	2.11	3/15/27	4,363,500	4,424,456	0.122%
Cenovus Energy	3	8/15/22	9,370,000	9,522,263	0.262%
Cenovus Energy	3.8	9/15/23	3,785,000	3,922,206	0.108%
CenterPoint Energy	3.6	11/1/21	535,000	548,970	0.015%
Central Texas Regional Mobility Authority	1.31	1/1/22	150,000	149,700	0.004%
Central Texas Regional Mobility Authority	1.49	1/1/23	170,000	169,429	0.005%
Central Texas Regional Mobility Authority	1.35	1/1/24	500,000	503,920	0.014%
Central Texas Regional Mobility Authority	1.65	1/1/24	510,000	507,154	0.014%
Chase Auto Credit Linked Notes Series 2020-1	0.99	1/25/28	4,541,527	4,553,859	0.126%
Chase Auto Credit Linked Notes Series 2020-2	0.84	2/25/28	6,750,000	6,756,494	0.186%
Chicago O Hare International Airport	0.96	1/1/23	5,335,000	5,344,496	0.147%
Chicago Transit Authority Sales Tax Receipts Fund	1.71	12/1/22	680,000	690,785	0.019%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	870,000	892,272	0.025%
China Southern Power Grid International Finance BVI	2.75	5/8/22	10,000,000	10,220,178	0.282%
CHI TXBL SR B CP	1.7	2/17/21	15,000,000	14,996,960	0.413%
CHI TXBL SR B CP	1.75	2/24/21	2,000,000	1,999,520	0.055%
Cigna	0.88	9/17/21	6,085,000	6,085,554	0.168%
Citigroup	2.31	11/4/22	5,000,000	5,075,935	0.140%
Citigroup	1.4	8/2/21	1,000,000	1,006,417	0.028%
Citigroup Mortgage Loan Trust	2.5	8/25/50	17,231,995	17,804,151	0.491%
Citigroup Mortgage Loan Trust	2.5	8/25/50	4,165,882	4,278,165	0.118%

Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	574,630	584,944	0.016%
Citizens Bank NA/Providence RI	3.25	2/14/22	2,190,000	2,251,951	0.062%
Citizens Financial	4.15	9/28/22	6,060,000	6,376,587	0.176%
City & County of denver CO Airport System Revenue	0.88	11/15/23	1,175,000	1,178,866	0.032%
City of Houston TX Airport System Revenue	0.88	7/1/22	725,000	725,972	0.020%
City of Houston TX Airport System Revenue	1.05	7/1/23	1,240,000	1,244,290	0.034%
City of Philadelphia PA Water & Wastewater Revenue	0.69	11/1/21	250,000	250,118	0.007%
City of Philadelphia PA Water & Wastewater Revenue	0.74	11/1/22	500,000	501,060	0.014%
City of Philadelphia PA Water & Wastewater Revenue	0.86	11/1/23	255,000	255,893	0.007%
CK Hutchison International 16	1.88	10/3/21	3,800,000	3,825,916	0.105%
Cnh Equipment Trust 2019	1.99	3/15/23	920,644	925,673	0.026%
Cnh Equipment Trust 2020	1.16	6/16/25	890,000	902,217	0.025%
Cnh Equipment Trust 2020	1.08	7/17/23	1,211,381	1,215,509	0.034%
CNOOC Finance 2011	4.25	1/26/21	4,100,000	4,107,688	0.113%
COLT 2019-1 Mortgage Loan Trust	3.71	3/25/49	579,108	584,764	0.016%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	1,881,152	1,892,392	0.052%
COLT 2019-2 Mortgage Loan Trust	3.44	5/25/49	3,182,400	3,201,001	0.088%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	707,200	711,603	0.020%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	3,494,462	3,534,712	0.097%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	8,055,369	8,119,121	0.224%
CommonSpirit Health	2.95	11/1/22	5,967,000	6,242,663	0.172%
CONAGRA FOODS INC 4/2 144A CP	0.9	4/8/21	25,000,000	24,956,921	0.688%
Connecticut Avenue Securities Trust 2020-R01	0.95	1/25/40	1,331,564	1,332,619	0.037%
Cooperatieve Rabobank UA	3.95	11/9/22	19,812,000	21,035,411	0.580%
Cooperatieve Rabobank UA	4.63	12/1/23	7,412,000	8,246,851	0.227%
COSL Finance BVI	3.25	9/6/22	11,715,000	12,027,715	0.332%
County of Broward FL Airport System Revenue	1.94	10/1/22	1,000,000	1,010,810	0.028%
County of Miami-Dade FL	0.71	10/1/23	1,000,000	1,007,410	0.028%
County of Miami-Dade FL	0.71	10/1/23	1,000,000	1,007,410	0.028%
Credit Agricole SA/London	3.38	1/10/22	10,000,000	10,306,000	0.284%
Credit Agricole SA/London	3.75	4/24/23	8,837,000	9,482,781	0.261%
Credit Suisse	3	12/14/23	14,030,000	14,663,791	0.404%
Credit Suisse	3.57	1/9/23	7,420,000	7,656,268	0.211%
Credit Suisse AG/New York NY	0.54	2/4/22	3,000,000	3,001,713	0.083%
Credit Suisse AG/New York NY	1	5/5/23	4,060,000	4,124,018	0.114%
CROWN CASTLE INTL CORP 4/2 144A CP	0.46	1/13/21	12,000,000	11,998,137	0.331%
CROWN CASTLE INTL CORP 4/2 144A CP	0.46	1/20/21	7,000,000	6,998,316	0.193%
Daimler Finance North America	0.89	11/5/21	4,000,000	4,015,112	0.111%
Daimler Finance North America	0.64	2/12/21	1,000,000	1,000,248	0.028%
Daimler Finance North America	0.66	2/22/21	2,000,000	2,000,678	0.055%
Daimler Finance North America	1.75	3/10/23	10,000,000	10,267,810	0.283%
Daimler Trucks Retail Trust 2019-1	2.77	8/15/22	2,126,143	2,150,279	0.059%
Daimler Trucks Retail Trust 2020-1	1.14	4/15/22	6,314,817	6,327,503	0.174%
Dallas Fort Worth International Airport	1.04	11/1/23	500,000	505,480	0.014%
Danske Bank	5	1/12/22	8,610,000	8,972,085	0.247%
Danske Bank	5	1/12/23	1,186,000	1,233,778	0.034%
Danske Bank	5	1/12/23	2,025,000	2,106,577	0.058%
Danske Bank	5.38	1/12/24	2,916,000	3,275,796	0.090%
Danske Bank	1.17	12/8/23	5,000,000	4,999,365	0.138%
Danske Bank	3.88	9/12/23	6,285,000	6,763,534	0.186%
Danske Bank	3	9/20/22	1,465,000	1,486,486	0.041%
Deephaven Residential Mortgage Trust 2017-1	3.49	12/26/46	181,441	182,339	0.005%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	67,441	68,181	0.002%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	252,859	253,403	0.007%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	620,571	632,763	0.017%
Deephaven Residential Mortgage Trust 2018-3	3.79	8/25/58	2,258,322	2,268,760	0.063%
Deephaven Residential Mortgage Trust 2018-4	4.08	10/25/58	1,615,934	1,628,847	0.045%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	2,339,877	2,364,148	0.065%
Deephaven Residential Mortgage Trust 2019-1	3.9	1/25/59	3,113,591	3,141,493	0.087%
Deephaven Residential Mortgage Trust 2019-1	3.95	1/25/59	1,556,796	1,567,861	0.043%
Deephaven Residential Mortgage Trust 2019-3	2.96	7/25/59	2,530,013	2,556,011	0.070%
Deephaven Residential Mortgage Trust 2020-1	2.34	1/25/60	1,517,930	1,535,567	0.042%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	1,606,041	1,616,320	0.045%
Deephaven Residential Mortgage Trust 2019-2	3.66	4/25/59	958,382	970,543	0.027%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	888,899	899,625	0.025%
Deutsche Bank AG/New York NY	4.25	10/14/21	8,600,000	8,811,199	0.243%
Deutsche Bank AG/New York NY	3.15	1/22/21	10,000,000	10,009,100	0.276%
Discover Financial Services	5.2	4/27/22	4,817,000	5,099,628	0.141%
DNB Bank	2.15	12/2/22	5,000,000	5,176,575	0.143%
Drive Auto Receivables Trust 2020-1	2.08	7/15/24	4,000,000	4,058,335	0.112%
Drive Auto Receivables Trust 2020-2	1.42	3/17/25	3,215,000	3,257,474	0.090%
Drive Auto Receivables Trust 2020-2	0.83	5/15/24	1,000,000	1,004,972	0.028%

Eastern Creation II Investment Holdings	1	9/10/23	7,970,000	7,945,922	0.219%
Edison International	2.95	3/15/23	5,000,000	5,194,000	0.143%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	305,355	305,852	0.008%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	1,304,492	1,329,604	0.037%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	3,671,271	3,770,383	0.104%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	5,166,563	5,293,117	0.146%
Ellington Financial Mortgage Trust 2020-1	2.01	5/25/65	2,458,071	2,494,748	0.069%
Ellington Financial Mortgage Trust 2020-2	1.18	10/25/65	9,423,756	9,432,120	0.260%
Energy Transfer Operating	5.2	2/1/22	10,370,000	10,745,913	0.296%
Energy Transfer Operating	3.6	2/1/23	5,275,000	5,518,969	0.152%
Energy Transfer Operating	4.25	3/15/23	2,000,000	2,097,500	0.058%
ENERGY TRANSFER PARTNERS 4/2 144A CP	0.8	1/20/21	7,000,000	6,998,281	0.193%
ENERGY TRANSFER PARTNERS 4/2 144A CP	0.6	1/4/21	14,000,000	13,999,378	0.386%
Energy Transfer Partners LP / Regency Energy Finance	5	10/1/22	840,000	890,400	0.025%
Energy Transfer Partners LP / Regency Energy Finance	4.5	11/1/23	4,209,000	4,550,981	0.125%
Energy Transfer Partners LP / Regency Energy Finance	5.88	3/1/22	1,475,000	1,542,260	0.043%
Eni	4	9/12/23	12,985,000	14,139,185	0.390%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	483,196	486,536	0.013%
Enterprise Fleet Financing 2019-1	2.98	10/20/24	1,870,509	1,902,091	0.052%
Enterprise Fleet Financing 2019-2	2.29	2/20/25	2,382,607	2,422,243	0.067%
Enterprise Fleet Financing 2019-3	2.06	5/20/25	2,690,780	2,735,988	0.075%
Enterprise Fleet Financing 2020-2	0.61	7/20/26	7,730,000	7,750,634	0.214%
EQT	3	10/1/22	4,805,000	4,853,050	0.134%
EQT	4.88	11/15/21	1,148,000	1,172,395	0.032%
Equate Petrochemical BV	3	3/3/22	8,000,000	8,175,200	0.225%
Equifax	3.6	8/15/21	8,555,000	8,729,428	0.241%
Equifax	1.09	8/15/21	3,000,000	3,008,184	0.083%
Equitable Holdings	3.9	4/20/23	11,150,000	11,987,387	0.330%
Exeter Automobile Receivables Trust 2019-3	2.58	8/15/23	4,884,061	4,913,743	0.135%
Exeter Automobile Receivables Trust 2019-4	2.3	12/15/23	5,000,000	5,044,232	0.139%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	1,750,000	1,774,094	0.049%
Exeter Automobile Receivables Trust 2020-2	2.08	7/15/24	1,750,000	1,784,864	0.049%
Exeter Automobile Receivables Trust 2020-3	0.79	9/16/24	17,500,000	17,537,450	0.483%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	5,000,000	4,928,498	0.136%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	3,050,648	3,013,131	0.083%
Fannie Mae Connecticut Avenue Securities	1.35	1/25/30	3,999,868	3,889,645	0.107%
Fannie Mae Connecticut Avenue Securities	1.05	8/25/30	4,790,821	4,669,723	0.129%
Fannie Mae REMICS	0.55	1/25/45	270,052	271,427	0.007%
Federal Home Loan Bank Discount Notes	0.01	1/7/21	50,000,000	49,999,700	1.378%
Federal National Mortgage Assn.	4.5	1/1/27	2,090	2,196	0.000%
Florida development Finance	1.65	4/1/21	750,000	750,750	0.021%
Florida development Finance	1.8	4/1/22	1,255,000	1,261,087	0.035%
Ford Credit Auto Lease Trust 2020	1	11/15/23	2,250,000	2,266,215	0.062%
Ford Credit Auto Lease Trust 2020	2.05	6/15/23	3,515,000	3,591,071	0.099%
Ford Credit Auto Owner Trust 2019	1.87	3/15/24	8,500,000	8,665,592	0.239%
Ford Credit Floorplan Master Owner Trust	2.84	3/15/24	2,650,000	2,730,628	0.075%
Ford Credit Floorplan Master Owner Trust	2.95	5/15/23	5,000,000	5,049,516	0.139%
Ford Credit Floorplan Master Owner Trust	0.98	9/15/25	5,195,000	5,223,361	0.144%
Ford Motor Credit	1.04	4/5/21	3,000,000	2,989,827	0.082%
Fox	3.67	1/25/22	980,000	1,014,244	0.028%
Freddie Mac REMICS	0.51	2/15/45	337,597	338,091	0.009%
Freddie Mac Stacr Remic Trust 2020-DNA1	0.85	1/25/50	483,235	483,520	0.013%
Freddie Mac STACR Remic Trust 2020-DNA2	0.9	2/25/50	1,591,283	1,592,806	0.044%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	2,778,584	2,780,786	0.077%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.65	8/25/50	5,077,402	5,087,292	0.140%
Freddie Mac STACR REMIC Trust 2020-DNA5	1.38	10/25/50	4,155,000	4,163,098	0.115%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.98	12/25/50	6,775,000	6,776,066	0.187%
Freddie Mac STACR REMIC Trust 2020-HQA1	0.9	1/25/50	1,282,228	1,281,821	0.035%
Freddie Mac STACR REMIC Trust 2020-HQA3	1.7	7/25/50	3,888,144	3,891,608	0.107%
Freddie Mac STACR REMIC Trust 2020-HQA4	1.45	9/25/50	6,757,537	6,767,848	0.187%
Freddie Mac Stacr Trust 2018-HQA2	0.9	10/25/48	353,137	353,137	0.010%
Freddie Mac Structured Agency Credit Risk debt Notes	1.35	10/25/29	78,608	78,608	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	1.18	11/25/50	8,775,000	8,795,125	0.242%
Freddie Mac Structured Agency Credit Risk debt Notes	0.9	3/25/30	123,922	124,087	0.003%
Freddie Mac Whole Loan Securities Trust 2016-SC02	3.61	10/25/46	663,097	670,903	0.018%
Fresenius Medical Care US Finance	5.75	2/15/21	575,000	578,594	0.016%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	174,106	175,415	0.005%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	809,115	816,053	0.022%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	1,451,436	1,464,551	0.040%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	3,906,147	3,982,798	0.110%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	6,634,012	6,748,851	0.186%
Galton Funding Mortgage Trust 2020-H1	2.41	1/25/60	4,550,056	4,590,824	0.127%

GATX	0.94	11/5/21	2,700,000	2,706,099	0.075%
GB Trust 2020-FLIX	1.28	8/15/37	5,600,000	5,607,618	0.155%
General Motors	4.88	10/2/23	5,000,000	5,546,130	0.153%
General Motors Financial	3.45	1/14/22	5,000,000	5,130,245	0.141%
General Motors Financial	1.33	11/6/21	6,000,000	6,017,718	0.166%
General Motors Financial	4.2	3/1/21	3,000,000	3,008,838	0.083%
General Motors Financial	5.2	3/20/23	2,000,000	2,192,754	0.060%
General Motors Financial	4.15	6/19/23	1,390,000	1,494,688	0.041%
General Motors Financial	3.55	7/8/22	2,400,000	2,504,722	0.069%
General Motors Financial	1.7	8/18/23	5,000,000	5,121,790	0.141%
Gilead Sciences	0.75	9/29/23	11,725,000	11,754,137	0.324%
GMF Floorplan Owner Revolving Trust	0.96	10/15/25	2,145,000	2,155,660	0.059%
GMF Floorplan Owner Revolving Trust	2.7	4/15/24	6,000,000	6,178,214	0.170%
GMF Floorplan Owner Revolving Trust	0.68	8/15/25	1,645,000	1,654,727	0.046%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	1,435,000	1,441,730	0.040%
GM Financial Automobile Leasing Trust 2019-1	2.98	12/20/21	1,639,177	1,646,205	0.045%
GM Financial Automobile Leasing Trust 2019-2	2.89	3/20/23	1,250,000	1,271,067	0.035%
GM Financial Automobile Leasing Trust 2020-1	1.84	12/20/23	2,545,000	2,591,015	0.071%
GM Financial Automobile Leasing Trust 2020-2	0.8	7/20/23	1,600,000	1,612,044	0.044%
GM Financial Automobile Leasing Trust 2020-2	1.01	7/22/24	550,000	557,371	0.015%
GM Financial Automobile Leasing Trust 2020-2	1.56	7/22/24	770,000	784,204	0.022%
GM Financial Automobile Leasing Trust 2020-3	0.76	10/21/24	2,215,000	2,224,200	0.061%
Goldman Sachs	0.63	11/17/23	7,310,000	7,334,467	0.202%
Goldman Sachs	3.63	1/22/23	2,327,000	2,479,488	0.068%
Goldman Sachs	1.57	4/23/21	1,000,000	1,001,866	0.028%
Gray Oak Pipeline	2	9/15/23	16,941,000	17,196,301	0.474%
Great Lakes Water Authority Sewage Disposal System Revenue	1.5	7/1/23	250,000	253,128	0.007%
GS Mortgage-Backed Securities Trust 2020-NQM1	1.38	9/27/60	4,334,357	4,357,302	0.120%
HARLEY-DAVIDSON FINL SER 4/2 144A CP	0.55	1/12/21	10,000,000	9,999,083	0.276%
HARLEY-DAVIDSON FINL SER 4/2 144A CP	0.5	1/21/21	5,000,000	4,999,008	0.138%
HARLEY-DAVIDSON FINL SER 4/2 144A CP	0.6	1/6/21	5,000,000	4,999,792	0.138%
Hasbro	2.6	11/19/22	5,805,000	6,020,429	0.166%
Hasbro	3.15	5/15/21	2,195,000	2,205,518	0.061%
HCA	4.75	5/1/23	10,446,000	11,373,083	0.313%
Heathrow Funding	4.88	7/15/21	25,603,000	26,099,877	0.719%
Hero Asia Investment	1.5	11/18/23	12,800,000	12,798,356	0.353%
Hewlett Packard Enterprise	0.95	10/5/21	4,000,000	3,998,160	0.110%
Highwoods Realty	3.63	1/15/23	1,204,000	1,253,516	0.035%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	96,752	98,940	0.003%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	575,393	578,999	0.016%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	3,495,435	3,531,331	0.097%
Homeward Opportunities Fund I Trust 2019-1	3.56	1/25/59	2,399,891	2,429,565	0.067%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	1,067,951	1,079,647	0.030%
Homeward Opportunities Fund I Trust 2019-2	2.7	9/25/59	2,618,971	2,647,825	0.073%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	7,800,505	7,941,341	0.219%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	6,981,412	7,056,622	0.194%
HPHT Finance 17	2.75	9/11/22	10,000,000	10,251,000	0.283%
HSBC Holdings	3.26	3/13/23	9,856,000	10,170,436	0.280%
HSBC Holdings	3.6	5/25/23	4,547,000	4,888,671	0.135%
HUMANA INC 4/2 144A CP	0.35	2/18/21	20,000,000	19,984,129	0.551%
Hyundai Auto Lease Securitization Trust 2020	0.81	10/15/24	1,930,000	1,937,192	0.053%
Hyundai Auto Lease Securitization Trust 2020	1.9	5/16/22	3,541,380	3,558,249	0.098%
Hyundai Auto Lease Securitization Trust 2020	1.95	7/17/23	2,500,000	2,540,508	0.070%
Hyundai Capital America	1.15	11/10/22	4,645,000	4,671,068	0.129%
Hyundai Capital America	2.85	11/1/22	1,667,000	1,730,454	0.048%
Hyundai Capital America	2.38	2/10/23	5,960,000	6,146,679	0.169%
Hyundai Capital America	3.95	2/1/22	7,144,000	7,392,118	0.204%
Hyundai Capital America	1.04	3/12/21	1,000,000	1,000,093	0.028%
Hyundai Capital America	3	6/20/22	1,155,000	1,190,777	0.033%
Hyundai Capital America	1.17	7/8/21	1,000,000	1,001,527	0.028%
Hyundai Capital America	1.25	9/18/23	6,155,000	6,213,743	0.171%
Imperial Brands Finance	3.5	2/11/23	12,810,000	13,419,743	0.370%
Imperial Brands Finance	3.75	7/21/22	8,454,000	8,813,701	0.243%
Ing Bank	5.8	9/25/23	3,307,000	3,759,255	0.104%
Ing Groep	1.4	3/29/22	985,000	995,844	0.027%
Intercontinental Exchange	0.7	6/15/23	3,280,000	3,302,383	0.091%
INTERCONTINENTALEXCHANGE 4/2 144A CP	0.42	6/7/21	4,075,000	4,066,838	0.112%
INTERCONTINENTALEXCHANGE 4/2 144A CP	0.45	9/23/21	10,000,000	9,958,790	0.274%
Intesa Sanpaolo	6.5	2/24/21	6,535,000	6,585,012	0.181%
INTESA SANPAOLO NEW YORK YCD	2.85	1/5/21	3,000,000	3,000,834	0.083%
InTown Hotel Portfolio Trust 2018-STAY	0.86	1/15/33	685,000	679,645	0.019%
JABIL INC 4/2 144A CP	0.72	1/11/21	13,000,000	12,997,478	0.358%

JABIL INC 4/2 144A CP	0.7	1/4/21	32,000,000	31,997,796	0.882%
Japan Treasury Discount Bill	-0.09	1/18/21	1,281,850,000	12,414,908	0.342%
Japan Treasury Discount Bill	-0.16	1/6/21	3,099,600,000	30,019,035	0.827%
Japan Treasury Discount Bill	-0.09	3/1/21	2,627,600,000	25,451,673	0.701%
Japan Treasury Discount Bill	-0.08	3/15/21	2,938,900,000	28,468,094	0.785%
Japan Treasury Discount Bill	-0.1	3/22/21	3,392,300,000	32,860,613	0.906%
Japan Treasury Discount Bill	-0.1	3/29/21	3,457,550,000	33,493,281	0.923%
Japan Treasury Discount Bill	-0.08	3/8/21	2,998,350,000	29,043,414	0.800%
JD.com	3.13	4/29/21	13,084,000	13,174,763	0.363%
John deere Owner Trust 2019	2.91	7/17/23	1,550,231	1,579,900	0.044%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.16	9/15/29	5,000,000	4,968,798	0.137%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.51	9/15/29	7,000,000	6,859,429	0.189%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.53	10/15/33	9,870,000	9,869,871	0.272%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	5,066,393	5,176,397	0.143%
JP Morgan Mortgage Trust 2020-INV2	2.5	10/25/50	3,827,180	3,880,848	0.107%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	5,834,038	5,877,073	0.162%
KeyBank NA/Cleveland OH	1.25	3/10/23	4,900,000	4,993,531	0.138%
Kinder Morgan	5.63	11/15/23	2,366,000	2,667,800	0.074%
Kinder Morgan	5	2/15/21	7,220,000	7,233,104	0.199%
Kinder Morgan Energy Partners	3.5	3/1/21	2,855,000	2,855,231	0.079%
Kookmin Bank	3.63	10/23/21	3,800,000	3,896,463	0.107%
Kubota Credit Owner Trust 2018-1	3.21	1/15/25	1,700,000	1,753,081	0.048%
Kubota Credit Owner Trust 2020-1	1.92	12/15/22	3,086,042	3,111,993	0.086%
Liberty Mutual	4.95	5/1/22	3,819,000	4,037,111	0.111%
Lloyds Banking	3	1/11/22	5,215,000	5,349,464	0.147%
Lloyds Banking	1.33	6/15/23	855,000	859,275	0.024%
Lloyds Banking	3.1	7/6/21	2,500,000	2,533,515	0.070%
Longfor Group Holdings	3.9	4/16/23	4,200,000	4,418,346	0.122%
Longfor Group Holdings	3.88	7/13/22	8,150,000	8,440,843	0.233%
Long Island Power Authority	0.66	3/1/22	1,000,000	1,001,180	0.028%
Long Island Power Authority	0.76	3/1/23	1,720,000	1,727,740	0.048%
LYB International Finance III	1.23	10/1/23	20,000,000	20,000,160	0.551%
Magnetite XVI	1.02	1/18/28	986,627	980,845	0.027%
Marathon Oil	2.8	11/1/22	848,000	871,320	0.024%
Marriott International Inc/MD	2.3	1/15/22	4,250,000	4,301,438	0.119%
Marriott International Inc/MD	4.15	12/1/23	2,465,000	2,651,780	0.073%
Marriott International Inc/MD	3.13	2/15/23	7,110,000	7,353,333	0.203%
Marriott International Inc/MD	0.88	3/8/21	860,000	860,341	0.024%
Maryland Stadium Authority	0.8	5/1/21	1,500,000	1,500,420	0.041%
Maryland Stadium Authority	1	5/1/22	1,260,000	1,263,982	0.035%
Maryland Stadium Authority	1.13	5/1/23	500,000	503,070	0.014%
Medford Hospital Facilities Authority	1.65	8/15/22	500,000	502,750	0.014%
Medford Hospital Facilities Authority	1.73	8/15/23	1,710,000	1,724,484	0.048%
Mercedes-Benz Auto Lease Trust 2019	2	10/17/22	1,500,000	1,519,203	0.042%
Mercedes-Benz Auto Lease Trust 2019	3.1	11/15/21	858,927	862,462	0.024%
Metropolitan Life Global Funding I	0.44	9/8/22	10,000,000	10,011,818	0.276%
Metropolitan Transportation Authority	4	2/1/22	730,000	744,761	0.021%
Metropolitan Transportation Authority	5	5/15/22	9,865,000	10,255,062	0.283%
Michigan Finance Authority	0.9	6/1/22	2,000,000	2,003,900	0.055%
Michigan Finance Authority	1.09	6/1/23	2,125,000	2,135,221	0.059%
Microchip Technology	0.97	2/15/24	16,220,000	16,255,084	0.448%
Microchip Technology	3.92	6/1/21	15,939,000	16,167,199	0.446%
Micron Technology	2.5	4/24/23	8,855,000	9,235,287	0.255%
Mitsubishi Ufj Financial	1.12	2/22/22	595,000	599,774	0.017%
Mitsubishi Ufj Financial	3.22	3/7/22	3,000,000	3,099,726	0.085%
Mitsubishi Ufj Financial	2.62	7/18/22	5,000,000	5,170,910	0.143%
Mmaf Equipment Finance Llc 2019	2.07	10/12/22	1,722,837	1,737,942	0.048%
Mmaf Equipment Finance Llc 2019	2.84	1/10/22	540,462	541,788	0.015%
Morgan Stanley	0.56	11/10/23	6,800,000	6,808,799	0.188%
Morgan Stanley	1.4	1/20/22	2,000,000	2,000,214	0.055%
Morgan Stanley	2.26	1/20/23	12,000,000	11,990,052	0.330%
Morgan Stanley	4.1	5/22/23	4,763,000	5,159,701	0.142%
Morgan Stanley	0.94	6/10/22	2,000,000	1,998,922	0.055%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	70,962	71,016	0.002%
Mplx	1.33	9/9/22	2,765,000	2,761,544	0.076%
MVW Owner Trust 2015-1	2.52	12/20/32	228,225	229,452	0.006%
Nasdaq	0.45	12/21/22	6,580,000	6,587,764	0.182%
National Bank of Canada	2.15	10/7/22	3,095,000	3,189,233	0.088%
National Bank of Canada	0.55	11/15/24	3,905,000	3,917,469	0.108%
National Bank of Canada	2.1	2/1/23	6,000,000	6,172,800	0.170%
National Bank of Canada	0.9	8/15/23	2,270,000	2,287,025	0.063%
National Securities Clearing	0.4	12/7/23	10,610,000	10,635,740	0.293%

Nationwide Building Society	2	1/27/23	5,000,000	5,168,485	0.142%
Nationwide Building Society	3.62	4/26/23	15,831,000	16,441,807	0.453%
Natwest	6.13	12/15/22	3,955,000	4,333,422	0.119%
Natwest	6	12/19/23	2,000,000	2,281,530	0.063%
Natwest	3.5	5/15/23	3,150,000	3,271,492	0.090%
NatWest Markets	2.38	5/21/23	4,925,000	5,111,155	0.141%
NatWest Markets	3.63	9/29/22	9,221,000	9,714,923	0.268%
Navient Private Education Loan Trust 2017	1.06	12/16/58	1,346,054	1,344,446	0.037%
Navient Private Education Loan Trust 2020-I	1.33	4/15/69	5,000,000	5,006,460	0.138%
Navient Private Education Refi Loan Trust 2019	2.82	2/15/68	826,880	828,825	0.023%
Navient Private Education Refi Loan Trust 2019-D	0.56	12/15/59	194,933	194,900	0.005%
Navient Private Education Refi Loan Trust 2019-E	2.39	5/15/68	473,506	475,383	0.013%
Navient Private Education Refi Loan Trust 2019-F	2.18	8/15/68	332,294	332,609	0.009%
Navient Private Education Refi Loan Trust 2020	0.51	11/15/68	810,867	810,217	0.022%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	1,592,082	1,622,237	0.045%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	6,631,921	6,696,899	0.185%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	15,255,406	15,370,187	0.424%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	7,500,000	7,576,292	0.209%
Navistar Financial dealer Note Master Owner Trust II	0.79	5/25/24	2,500,000	2,503,481	0.069%
Navistar Financial dealer Note Master Trust	1.1	7/25/25	5,520,000	5,555,605	0.153%
Neuberger Berman CLO XIX	1.04	7/15/27	321,166	319,585	0.009%
Neuberger Berman CLO XVI-S	1.09	1/15/28	869,549	866,172	0.024%
New Orleans Hotel Trust 2019-HNLA	1.15	4/15/32	10,000,000	9,724,770	0.268%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	1,212,374	1,219,182	0.034%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	4,534,125	4,568,811	0.126%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	1,540,083	1,551,270	0.043%
New Residential Mortgage Loan Trust 2019-NQM2	3.75	4/25/49	1,275,431	1,281,614	0.035%
New Residential Mortgage Loan Trust 2019-NQM3	2.8	7/25/49	2,436,649	2,466,869	0.068%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	3,953,588	4,058,639	0.112%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	4,587,872	4,684,997	0.129%
New York City Transitional Finance Authority Future Tax Secured Revenue	5	2/1/23	2,655,000	2,897,481	0.080%
Nissan Auto Lease Trust 2019	2.29	4/15/25	2,000,000	2,035,685	0.056%
Nissan Master Owner Trust Receivables	0.59	11/15/23	13,570,000	13,603,692	0.375%
Nissan Motor	3.04	9/15/23	12,346,000	12,911,718	0.356%
Nissan Motor Acceptance	2.8	1/13/22	4,604,000	4,683,709	0.129%
Nissan Motor Acceptance	3.65	9/21/21	2,190,000	2,226,273	0.061%
Nissan Motor Acceptance	0.87	9/21/21	4,000,000	3,987,416	0.110%
Nordea Bank Abp	4.88	5/13/21	11,545,000	11,720,877	0.323%
Nordea Bank Abp	1	6/9/23	2,825,000	2,859,208	0.079%
Nordea Bank Abp	4.25	9/21/22	6,561,000	6,962,540	0.192%
Nordstrom	4	10/15/21	5,152,000	5,216,400	0.144%
North Texas Tollway Authority	0.92	1/1/24	1,000,000	1,004,200	0.028%
NXP BV / NXP Funding	4.63	6/1/23	11,509,000	12,617,248	0.348%
OBX 2018-EXP1 Trust	1	4/25/48	1,801,368	1,811,561	0.050%
OBX 2019-EXP2 Trust	1.05	6/25/59	720,238	720,479	0.020%
OBX 2019-EXP3 Trust	1.05	10/25/59	996,534	996,901	0.027%
OBX 2020-EXP1 Trust	3.5	2/25/60	1,754,216	1,808,999	0.050%
OBX 2020-EXP1 Trust	0.9	2/25/60	6,321,992	6,325,934	0.174%
OBX 2020-EXP3 Trust	3	1/25/60	12,213,480	12,539,648	0.346%
OBX 2020-INV1 Trust	1.05	12/25/49	1,992,494	1,996,305	0.055%
Occidental Petroleum	2.6	8/13/21	9,505,000	9,564,406	0.264%
Occidental Petroleum	2.7	8/15/22	3,125,000	3,121,094	0.086%
Ooredoo International Finance	3.25	2/21/23	9,500,000	9,951,250	0.274%
Origin Energy Finance	5.45	10/14/21	3,750,000	3,852,848	0.106%
OVINTIV INC 4/2 CP	1	1/12/21	13,000,000	12,996,044	0.358%
OVINTIV INC 4/2 CP	0.95	1/4/21	16,000,000	15,998,489	0.441%
OVINTIV INC 4/2 CP	1	2/5/21	7,000,000	6,992,482	0.193%
OZLM VIII	1.39	10/17/29	2,703,721	2,693,776	0.074%
Pacific Gas & Electric	1.6	11/15/21	7,500,000	7,503,728	0.207%
Pacific Gas & Electric	1.75	6/16/22	14,080,000	14,111,849	0.389%
Pacific Gas & Electric	4.25	8/1/23	2,500,000	2,672,973	0.074%
Panasonic	2.54	7/19/22	4,090,000	4,207,350	0.116%
Park Aerospace Holdings	5.25	8/15/22	7,220,000	7,562,950	0.208%
PayPal Holdings	1.35	6/1/23	1,825,000	1,868,086	0.051%
Penske Truck Leasing Co Lp / PTL Finance	3.3	4/1/21	9,145,000	9,186,976	0.253%
Penske Truck Leasing Co Lp / PTL Finance	3.65	7/29/21	840,000	853,532	0.024%
Pertamina Persero PT	4.88	5/3/22	7,800,000	8,213,472	0.226%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.5	11/22/21	12,600,000	13,174,875	0.363%
Phillips 66	0.83	2/26/21	1,615,000	1,615,242	0.045%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	1,247,000	1,291,787	0.036%
Plains All American Pipeline LP / PAA Finance	3.65	6/1/22	6,952,000	7,165,232	0.197%
PLAINS MIDSTREAM CANADA 4/2 144A CP	0.7	1/11/21	10,000,000	9,998,579	0.276%

PLAINS MIDSTREAM CANADA 4/2 144A CP	0.7	1/14/21	2,900,000	2,899,471	0.080%
PLAINS MIDSTREAM CANADA 4/2 144A CP	0.6	1/4/21	9,000,000	8,999,540	0.248%
PLAINS MIDSTREAM CANADA 4/2 144A CP	0.65	1/6/21	15,000,000	14,998,850	0.413%
Port Authority of New York & New Jersey	1.09	7/1/23	20,115,000	20,414,714	0.563%
POSCO	2.38	11/12/22	2,345,000	2,413,196	0.067%
POSCO	2.38	1/17/23	4,000,000	4,126,402	0.114%
POSCO	4	8/1/23	2,800,000	3,022,055	0.083%
Prosperous Ray	4.63	11/12/23	11,200,000	12,184,678	0.336%
Protective Life Global Funding	1.08	6/9/23	1,960,000	1,992,771	0.055%
Ralph Lauren	1.7	6/15/22	1,155,000	1,176,154	0.032%
Reliance Industries	5.4	2/14/22	4,180,000	4,378,768	0.121%
Royal Bank of Canada	0.5	10/26/23	4,165,000	4,179,228	0.115%
Royalty Pharma	0.75	9/2/23	2,310,000	2,320,095	0.064%
Sabine Pass Liquefaction	6.25	3/15/22	5,900,000	6,209,750	0.171%
Sabine Pass Liquefaction	5.63	4/15/23	17,900,000	19,600,500	0.540%
Santander Consumer Auto Receivables Trust 2020	1.37	10/15/24	4,411,390	4,454,158	0.123%
Santander Consumer Auto Receivables Trust 2020	0.77	12/15/25	3,750,000	3,769,064	0.104%
Santander Consumer Auto Receivables Trust 2020	0.54	4/15/25	7,000,000	7,016,127	0.193%
Santander Drive Auto Receivables Trust 2017-1	3.17	4/17/23	1,710,821	1,726,554	0.048%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	677,860	680,702	0.019%
Santander Drive Auto Receivables Trust 2019-2	2.79	12/15/23	3,750,000	3,786,603	0.104%
Santander Drive Auto Receivables Trust 2019-3	2.28	9/15/23	2,900,000	2,922,744	0.081%
Santander Drive Auto Receivables Trust 2020-1	2.07	1/17/23	648,853	651,948	0.018%
Santander Drive Auto Receivables Trust 2020-2	0.96	11/15/24	2,000,000	2,012,265	0.055%
Santander Drive Auto Receivables Trust 2020-2	0.67	4/15/24	940,000	943,072	0.026%
Santander Drive Auto Receivables Trust 2020-3	0.69	3/17/25	6,545,000	6,560,984	0.181%
Santander Drive Auto Receivables Trust 2020-4	0.73	3/17/25	13,500,000	13,542,584	0.373%
Santander Retail Auto Lease Trust 2019	2.3	1/20/23	2,000,000	2,037,038	0.056%
Santander Retail Auto Lease Trust 2019	1.86	2/21/23	5,000,000	5,092,773	0.140%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	2,655,000	2,692,292	0.074%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	2,000,000	2,070,799	0.057%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	10,500,000	10,813,963	0.298%
Santander Retail Auto Lease Trust 2020	0.82	12/20/24	11,555,000	11,612,873	0.320%
Santander Retail Auto Lease Trust 2020	1.74	7/20/23	5,000,000	5,110,190	0.141%
Santander UK	0.88	11/15/21	3,000,000	3,013,260	0.083%
Santander UK	2.1	1/13/23	4,645,000	4,793,640	0.132%
Santander UK Group Holdings	3.57	1/10/23	3,500,000	3,605,004	0.099%
Santander UK Group Holdings	3.13	1/8/21	4,000,000	4,000,868	0.110%
Saudi Arabian Oil	2.75	4/16/22	10,000,000	10,277,134	0.283%
Saudi Arabian Oil	2.75	4/16/22	4,000,000	4,110,854	0.113%
SBA Tower Trust	3.45	3/15/23	15,000,000	15,802,764	0.436%
Schlumberger Finance Canada	2.65	11/20/22	16,098,000	16,680,941	0.460%
Schlumberger Investment	2.4	8/1/22	10,656,000	10,921,920	0.301%
Sequoia Mortgage Trust 2018-CH1	4	2/25/48	1,284,052	1,316,698	0.036%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	210,335	211,563	0.006%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	673,172	674,967	0.019%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	166,805	166,637	0.005%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	1,373,918	1,392,810	0.038%
SG Residential Mortgage Trust 2020-2	1.38	5/25/65	12,191,941	12,201,572	0.336%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	226,248	226,721	0.006%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	92,191	93,822	0.003%
Simon Property	2.63	6/15/22	3,875,000	3,971,960	0.109%
Simon Property	2.5	7/15/21	5,404,000	5,436,419	0.150%
SingTel Group Treasury Pte	4.5	9/8/21	3,700,000	3,796,903	0.105%
SI Green Operating Partnership	1.2	8/16/21	3,000,000	2,992,554	0.082%
SLM Student Loan Trust 2010-1	0.55	3/25/25	537,892	523,480	0.014%
SMBC Aviation Capital Finance DAC	2.65	7/15/21	2,000,000	2,009,998	0.055%
SMBC Aviation Capital Finance DAC	3	7/15/22	15,000,000	15,380,145	0.424%
Smb Private Education Loan Trust 2014	1.66	4/15/32	3,000,000	3,033,176	0.084%
Smb Private Education Loan Trust 2014	3.05	5/15/26	388,880	392,037	0.011%
Smb Private Education Loan Trust 2015	1.16	6/15/27	324,429	325,520	0.009%
Smb Private Education Loan Trust 2019	0.51	7/15/26	300,807	300,780	0.008%
Smb Private Education Loan Trust 2020	0.46	3/15/27	4,024,214	4,021,293	0.111%
SMB Private Education Loan Trust 2020-PTB	0.45	9/15/54	7,603,575	7,596,584	0.209%
Smithsonian Institution	0.85	9/1/21	700,000	701,418	0.019%
Smithsonian Institution	0.9	9/1/22	800,000	804,079	0.022%
Societe Generale	3.25	1/12/22	17,990,000	18,484,725	0.509%
Societe Generale	4.25	9/14/23	7,128,000	7,737,031	0.213%
SOUTHERN CALIF EDISON CO 4/2 144A CP	0.3	1/11/21	5,000,000	4,999,771	0.138%
SOUTHERN CALIF EDISON CO 4/2 144A CP	0.38	1/4/21	10,000,000	9,999,833	0.276%
SOUTHERN CALIF EDISON CO 4/2 144A CP	0.37	1/6/21	10,918,000	10,917,727	0.301%
SOUTHERN CALIF EDISON CO 4/2 144A CP	0.4	1/8/21	5,000,000	4,999,833	0.138%

Southwest Airlines	4.75	5/4/23	1,700,000	1,846,625	0.051%
STACR Trust 2018-DNA3	0.9	9/25/48	4,547	4,547	0.000%
STACR Trust 2018-HRP2	1.4	2/25/47	1,395,093	1,393,209	0.038%
Standard Chartered	1.32	10/14/23	1,915,000	1,928,497	0.053%
Standard Chartered	3.95	1/11/23	3,000,000	3,153,006	0.087%
Standard Chartered	1.37	1/20/23	2,050,000	2,062,128	0.057%
Standard Chartered	5.7	1/25/22	13,077,000	13,707,311	0.378%
Standard Chartered	2.74	9/10/22	8,065,000	8,150,997	0.225%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	983,894	1,020,710	0.028%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	4,140,814	4,200,108	0.116%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	2,672,708	2,690,233	0.074%
Starwood Mortgage Residential Trust 2019-IMC1	3.65	2/25/49	2,726,265	2,746,563	0.076%
Starwood Mortgage Residential Trust 2019-IMC1	3.75	2/25/49	1,363,132	1,366,467	0.038%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	3,332,542	3,391,825	0.093%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	12,860,817	12,859,944	0.354%
State Grid Overseas Investment 2016	2.13	5/18/21	5,500,000	5,530,907	0.152%
State Grid Overseas Investment 2016	3.75	5/2/23	4,714,000	5,029,138	0.139%
State of Connecticut	2.5	7/1/22	1,000,000	1,031,720	0.028%
State of Illinois	2.25	10/1/22	6,500,000	6,415,175	0.177%
State of Illinois	5	2/1/22	6,570,000	6,842,852	0.189%
State of Illinois	4.88	5/1/21	650,000	658,112	0.018%
State of Illinois	5.25	5/1/22	1,500,000	1,580,280	0.044%
State Street	2.83	3/30/23	930,000	957,834	0.026%
Stryker	0.6	12/1/23	3,370,000	3,371,180	0.093%
Sumitomo Mitsui Banking	4.85	3/1/22	4,238,000	4,428,837	0.122%
Suncor Energy	2.8	5/15/23	12,850,000	13,512,495	0.372%
SUNCOR ENERGY INC. 4/2 144A CP	0.33	1/14/21	7,000,000	6,999,545	0.193%
Sunoco Logistics Partners Operations	4.65	2/15/22	4,000,000	4,170,000	0.115%
Swedbank	1.3	6/2/23	2,950,000	2,998,758	0.083%
Synchrony Bank	3.65	5/24/21	2,500,000	2,524,015	0.070%
Synchrony Card Funding	2.95	3/15/25	10,000,000	10,321,069	0.284%
Synchrony Financial	2.85	7/25/22	19,845,000	20,488,514	0.565%
Synchrony Financial	3.75	8/15/21	2,403,000	2,437,860	0.067%
Tarrant County Cultural Education Facilities Finance	0.86	9/1/21	650,000	650,065	0.018%
Tarrant County Cultural Education Facilities Finance	0.92	9/1/22	450,000	449,991	0.012%
Tarrant County Cultural Education Facilities Finance	1.07	9/1/23	475,000	475,380	0.013%
Tennessee Energy Acquisition	4	5/1/48	2,500,000	2,689,600	0.074%
Tobacco Settlement Finance Authority	0.95	6/1/22	1,520,000	1,521,186	0.042%
Tobacco Settlement Finance Authority	1.19	6/1/23	2,415,000	2,425,481	0.067%
Toronto-Dominion Bank	0.57	1/27/23	6,900,000	6,889,119	0.190%
TOTAL CAPITAL SA 4/2 144A CP	2	4/23/21	5,000,000	4,996,783	0.138%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	37,559	37,967	0.001%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	558,333	563,630	0.016%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	89,744	91,132	0.003%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	146,891	150,549	0.004%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	260,185	267,907	0.007%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	373,732	387,273	0.011%
Towd Point Mortgage Trust 2017-5	0.75	2/25/57	456,862	455,399	0.013%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	821,851	846,171	0.023%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	1,216,166	1,273,024	0.035%
Toyota Industries	3.24	3/16/23	7,730,000	8,140,131	0.224%
Toyota Motor Credit	0.91	1/11/22	1,000,000	1,006,010	0.028%
Trinity Acquisition	4.63	8/15/23	2,202,000	2,414,535	0.067%
TRP Government Reserve	0.08		27,531,321	27,531,321	0.759%
Truist Financial	0.88	4/1/22	1,000,000	1,006,558	0.028%
Ubs	1.01	7/30/24	10,000,000	10,087,500	0.278%
US Bancorp	0.85	1/24/22	1,000,000	1,003,539	0.028%
U.S. Treasury Bill	0.14	1/28/21	10,000,000	9,999,567	0.276%
U.S. Treasury Bill	0.14	1/7/21	5,600,000	5,599,981	0.154%
U.S. Treasury Bill	0.11	3/18/21	10,000,000	9,998,378	0.276%
U.S. Treasury Bill	0.11	3/25/21	30,000,000	29,994,333	0.827%
U.S. Treasury Bill	0.11	4/1/21	21,300,000	21,295,882	0.587%
U.S. Treasury Notes	2.38	3/15/22	5,600,000	5,750,500	0.158%
U.S. Treasury Notes	1.75	6/15/22	5,600,000	5,731,250	0.158%
Valero Energy	1.2	3/15/24	3,290,000	3,303,140	0.091%
Valero Energy	2.7	4/15/23	25,080,000	26,148,885	0.721%
Vanke Real Estate Hong Kong	2.95	10/14/21	10,000,000	10,125,450	0.279%
Vanke Real Estate Hong Kong	4.15	4/18/23	2,400,000	2,532,929	0.070%
Ventas Realty	3.1	1/15/23	8,392,000	8,800,875	0.243%
Verizon Owner Trust 2017-3	2.53	4/20/22	1,000,000	1,001,040	0.028%
Verizon Owner Trust 2018-1	3.2	9/20/22	1,900,000	1,925,508	0.053%
Verus Securitization Trust 2018-2	3.68	6/1/58	607,011	607,750	0.017%

Verus Securitization Trust 2018-2	3.78	6/1/58	430,989	432,901	0.012%
Verus Securitization Trust 2018-2	3.83	6/1/58	533,294	536,096	0.015%
Verus Securitization Trust 2018-3	4.11	10/25/58	1,371,024	1,405,970	0.039%
Verus Securitization Trust 2018-3	4.18	10/25/58	578,455	581,672	0.016%
Verus Securitization Trust 2018-3	4.28	10/25/58	968,396	970,599	0.027%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	918,193	926,186	0.026%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	975,411	991,116	0.027%
Verus Securitization Trust 2019-1	3.84	2/25/59	2,541,437	2,554,545	0.070%
Verus Securitization Trust 2019-1	3.94	2/25/59	3,547,747	3,572,333	0.098%
Verus Securitization Trust 2019-1	4.04	2/25/59	1,484,141	1,490,395	0.041%
Verus Securitization Trust 2019-2	3.21	5/25/59	3,517,603	3,544,693	0.098%
Verus Securitization Trust 2019-2	3.35	5/25/59	2,711,489	2,731,398	0.075%
Verus Securitization Trust 2019-2	3.45	5/25/59	1,355,745	1,363,294	0.038%
Verus Securitization Trust 2019-3	2.78	7/25/59	6,252,155	6,392,332	0.176%
Verus Securitization Trust 2019-4	2.64	11/25/59	7,097,631	7,262,219	0.200%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	5,773,518	5,832,052	0.161%
Verus Securitization Trust 2019-INV1	3.5	12/25/59	2,991,614	3,022,799	0.083%
Verus Securitization Trust 2019-INV1	3.66	12/25/59	1,222,822	1,234,059	0.034%
Verus Securitization Trust 2019-INV1	4.03	12/25/59	455,000	458,912	0.013%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	3,013,652	3,095,732	0.085%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	3,886,349	3,991,643	0.110%
Verus Securitization Trust 2020-1	2.42	1/25/60	4,966,275	5,058,835	0.139%
Verus Securitization Trust 2020-2	2.23	5/25/60	6,090,883	6,210,434	0.171%
Verus Securitization Trust 2020-4	1.5	5/25/65	3,606,062	3,632,395	0.100%
Verus Securitization Trust 2020-5	1.22	5/25/65	8,451,259	8,463,125	0.233%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	3,158,254	3,202,265	0.088%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	6,855,970	6,908,980	0.190%
Vista Point Securitization Trust 2020-2	1.48	4/25/65	9,220,436	9,263,263	0.255%
VODAFONE GROUP PLC 4/2 144A CP	0.32	1/7/21	21,000,000	20,999,387	0.579%
Volkswagen Auto Lease Trust 2019	1.99	11/21/22	1,500,000	1,522,289	0.042%
Volkswagen Group of America Finance	1.15	11/12/21	4,000,000	4,025,404	0.111%
Volkswagen Group of America Finance	0.75	11/23/22	6,385,000	6,400,094	0.176%
Volkswagen Group of America Finance	3.13	5/12/23	16,910,000	17,864,756	0.492%
Volkswagen Group of America Finance	2.9	5/13/22	2,075,000	2,140,284	0.059%
Volkswagen Group of America Finance	2.5	9/24/21	2,435,000	2,470,953	0.068%
Volvo Financial Equipment LLC Series 2019-1	2.9	11/15/21	104	104	0.000%
Volvo Financial Equipment LLC Series 2019-2	2.02	8/15/22	1,568,879	1,577,987	0.043%
Volvo Financial Equipment Master Owner Trust	0.68	7/17/23	3,020,000	3,026,172	0.083%
Vulcan Materials	0.88	3/1/21	4,650,000	4,649,977	0.128%
Walgreens Boots Alliance	3.3	11/18/21	10,000,000	10,204,080	0.281%
WALGREENS BOOTS ALLIANCE 4/2 CP	0.45	2/22/21	10,000,000	9,994,980	0.275%
Wells Fargo	4.48	1/16/24	1,118,000	1,237,895	0.034%
Wells Fargo	1.14	2/11/22	1,000,000	1,000,477	0.028%
Wells Fargo	3.45	2/13/23	12,000,000	12,705,648	0.350%
Wells Fargo	4.13	8/15/23	5,000,000	5,450,385	0.150%
Wells Fargo Bank NA	2.08	9/9/22	3,000,000	3,029,541	0.083%
Western Midstream Operating	5.38	6/1/21	10,000,000	10,050,000	0.277%
Western Union	3.6	3/15/22	15,428,000	15,918,950	0.439%
Western Union	4.25	6/9/23	2,500,000	2,701,645	0.074%
Wheels SPV 2	0.51	8/20/29	8,400,000	8,404,410	0.232%
Williams	4	11/15/21	1,127,000	1,151,536	0.032%
Williams	3.6	3/15/22	1,685,000	1,738,824	0.048%
Williams	3.35	8/15/22	9,608,000	9,979,080	0.275%
Williams	7.88	9/1/21	4,600,000	4,822,180	0.133%
Woori Bank	5.88	4/13/21	4,360,000	4,420,364	0.122%
World Omni Automobile Lease Securitization Trust 2018	3.19	12/15/21	708,631	711,005	0.020%
World Omni Automobile Lease Securitization Trust 2019	2.03	11/15/22	2,500,000	2,542,205	0.070%
World Omni Automobile Lease Securitization Trust 2019	2.94	5/16/22	1,750,000	1,766,020	0.049%
World Omni Automobile Lease Securitization Trust 2020	0.7	2/17/26	7,250,000	7,267,787	0.200%
World Omni Auto Receivables Trust 2019	3.04	5/15/24	3,155,408	3,216,392	0.089%
World Omni Auto Receivables Trust 2020	1.93	6/16/25	3,430,000	3,500,703	0.096%
World Omni Select Auto Trust 2019	2	8/15/24	8,500,000	8,634,965	0.238%
World Omni Select Auto Trust 2020	0.84	6/15/26	4,595,000	4,608,786	0.127%
Zimmer Biomet Holdings	0.99	3/19/21	1,333,000	1,333,271	0.037%

Total Investments in Securities **3,605,997,410**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	28,783,515	JPY	(2,998,350,000)	03/08/2021	(277,211)	-0.008%
BNP PARIBAS SECURITIES CORP	USD	32,897,043	JPY	(3,392,300,000)	03/22/2021	11,884	0.000%
DEUTSCHE BANK	USD	33,488,464	JPY	(3,457,550,000)	03/29/2021	(32,380)	-0.001%
GOLDMAN SACHS & CO	USD	29,363,061	JPY	(3,099,600,000)	01/06/2021	(658,024)	-0.018%

HSBC SECURITIES INC	USD	25,216,830	JPY	(2,627,600,000)	03/01/2021	(247,766)	-0.007%
RBC DOMINION SECURITIES INC	USD	12,177,431	JPY	(1,281,850,000)	01/19/2021	(239,862)	-0.007%
STANDARD CHARTERED SECURITIES	USD	28,269,793	JPY	(2,938,900,000)	03/15/2021	(217,404)	-0.006%

Total Forward Currency Exchange Contracts (1,660,763)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S35 PAY 100 02/17/2021	100.00	2/17/2021	(32,000,000)	(9,168)	0.000%

Total Options (9,168)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 06/20/2022	(15,000,000)	135,645	0.004%
AT&T INC CDS 12/20/2022	(10,000,000)	114,390	0.003%
BOEING CO DEB CDS 12/20/2021	(10,000,000)	27,050	0.001%
ENBRIDGE INC CDS 06/20/2021	(15,000,000)	53,640	0.001%
GENERAL ELECTRIC CO CDS 12/20/2021	(12,000,000)	76,488	0.002%
VERIZON COMMUNICATIONS CDS 06/20/2021	(15,000,000)	57,180	0.002%

Total Swap Contracts 464,393

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH1 5YR US NOTE FUT MAR 21	(1,255)	3/31/2021	(158,335,895)	(315,532)	(4.364%)
TYH1 UST 10YR FUT MAR 21	(142)	3/22/2021	(19,607,094)	3,697	(0.540%)

Total Futures Contracts (311,835)

NET ASSETS 3,628,229,665

NET ASSET VALUE PER SHARE

Ultra Short-Term Bond Fund Shares 5.09

(\$3,051,856,167 / 599,649,658 Shares Outstanding)

Ultra Short-Term Bond Fund - I Class Shares 5.10

(\$576,373,498 / 113,100,749 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	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.