

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AbbVie	2.3	11/21/22	7,110,000	7,358,004	0.251%
AbbVie	2.8	3/15/23	3,000,000	3,112,518	0.106%
Abn Amro Bank	6.25	4/27/22	15,172,000	16,327,803	0.557%
Abu Dhabi National Energy Co PJSC	3.63	6/22/21	3,700,000	3,781,659	0.129%
Adani Ports & Special Economic Zone	3.95	1/19/22	2,000,000	2,042,228	0.070%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	5,630,000	5,692,977	0.194%
Aia	0.75	9/20/21	4,000,000	3,994,980	0.136%
AIG Global Funding	0.69	6/25/21	2,000,000	2,004,972	0.068%
AIG Global Funding	2.3	7/1/22	665,000	685,674	0.023%
AIG Global Funding	0.8	7/7/23	3,335,000	3,350,414	0.114%
Air Lease	3.5	1/15/22	3,700,000	3,786,858	0.129%
Air Lease	2.25	1/15/23	2,940,000	2,943,790	0.100%
Air Lease	3.75	2/1/22	1,750,000	1,783,859	0.061%
Ally Auto Receivables Trust 2019-1	2.85	3/15/22	77,878	77,959	0.003%
AMCOR FINANCE INC 4/2 144A CP	0.16	10/6/20	15,000,000	14,999,815	0.512%
American Express	0.85	11/5/21	2,000,000	2,007,678	0.068%
American Honda Finance	3.15	1/8/21	1,500,000	1,511,192	0.052%
American Honda Finance	1.95	5/10/23	4,545,000	4,706,129	0.161%
American Honda Finance	0.88	7/7/23	5,000,000	5,040,925	0.172%
AMERICAN HONDA FINANCE CP	0.2	10/5/20	10,000,000	9,999,778	0.341%
AmeriCredit Automobile Receivables 2016-1	3.59	2/8/22	1,147,584	1,148,427	0.039%
AmeriCredit Automobile Receivables Trust 2016-3	2.24	4/8/22	367,951	368,790	0.013%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	8,600,000	8,821,040	0.301%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	3,102,000	3,154,624	0.108%
Americredit Automobile Receivables Trust 2018-2	3.15	3/20/23	1,344,102	1,361,583	0.046%
AmeriCredit Automobile Receivables Trust 2019-3	2.06	4/18/24	4,000,000	4,083,094	0.139%
AmeriCredit Automobile Receivables Trust 2020-1	1.11	8/19/24	6,565,000	6,633,806	0.226%
AmeriCredit Automobile Receivables Trust 2020-2	0.66	12/18/24	825,000	827,828	0.028%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	800,000	802,422	0.027%
Angel Oak Mortgage Trust 2019-3	3.14	5/25/59	1,497,637	1,516,920	0.052%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	944,732	955,363	0.033%
Angel Oak Mortgage Trust 2019-5	2.59	10/25/49	6,410,610	6,490,905	0.221%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	8,105,597	8,104,774	0.276%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	1,791,070	1,829,946	0.062%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	1,856,031	1,894,497	0.065%
Angel Oak Mortgage Trust I LLC 2019-1	4.12	11/25/48	1,856,031	1,894,405	0.065%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	2,885,239	2,949,567	0.101%
Angel Oak Mortgage Trust I LLC 2019-2	3.78	3/25/49	1,304,358	1,331,153	0.045%
Angel Oak Mortgage Trust I LLC 2019-2	3.83	3/25/49	1,043,486	1,063,480	0.036%
Angel Oak Mortgage Trust LLC 2020-5	1.37	5/25/65	8,752,841	8,757,590	0.299%
Anglo American Capital	3.75	4/10/22	6,447,000	6,672,645	0.228%
Anglo American Capital	4.13	4/15/21	5,757,000	5,821,766	0.199%
ANZ New Zealand Int l Ltd/London	1.26	7/28/21	500,000	503,069	0.017%
Apache	3.63	2/1/21	5,000,000	4,987,500	0.170%
APT Pipelines	3.88	10/11/22	2,066,000	2,158,737	0.074%
Ari Fleet Lease Trust 2018	2.55	10/15/26	85,839	86,105	0.003%
Ari Fleet Lease Trust 2018	3.22	8/16/27	925,074	935,335	0.032%
Ari Fleet Lease Trust 2019	2.41	11/15/27	1,482,199	1,503,540	0.051%
Ari Fleet Lease Trust 2020	1.77	8/15/28	2,500,000	2,526,400	0.086%
Arrow Electronics	3.5	4/1/22	2,000,000	2,064,710	0.070%
Ascentium Equipment Receivables 2019-2	2.24	6/10/22	7,860,713	7,920,646	0.270%
ASTRAZENECA PLC 4/2 144A CP	2.04	11/3/20	5,000,000	4,998,295	0.170%
Avis Budget Rental Car Funding AESOP	2.63	12/20/21	3,500,000	3,508,002	0.120%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,950,000	1,995,384	0.068%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	4,067,000	4,153,078	0.142%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	225,000	228,592	0.008%
Avnet	3.75	12/1/21	13,663,000	14,001,118	0.478%
Avolon Holdings Funding	3.63	5/1/22	5,829,000	5,729,365	0.195%
Axiata SPV2	3.47	11/19/20	3,700,000	3,712,469	0.127%
Baidu	2.88	7/6/22	2,000,000	2,059,107	0.070%
Banco Bilbao Vizcaya Argentaria	0.88	9/18/23	15,800,000	15,743,973	0.537%
Banco Santander	1.83	4/11/22	3,000,000	3,033,237	0.103%
Banco Santander	3.85	4/12/23	5,834,000	6,227,118	0.212%
Bangkok Bank PCL/Hong Kong	4.8	10/18/20	4,900,000	4,909,531	0.167%
BANK 2017-BNK8	2.12	11/15/50	156,844	158,401	0.005%

Bank of Montreal	0.77	3/10/23	18,500,000	18,496,559	0.631%
Banque Federative Du Credit Mutuel	2.13	11/21/22	5,305,000	5,470,781	0.187%
Banque Federative Du Credit Mutuel	1	7/20/22	1,000,000	1,007,447	0.034%
BAPTIST MEMORIAL HEALTH TECP	0.75	12/14/20	25,726,000	25,726,790	0.878%
Barclays	4.61	2/15/23	13,525,000	14,155,495	0.483%
Barclays	1.71	2/15/23	3,000,000	3,010,782	0.103%
Barclays Bank	1.7	5/12/22	2,610,000	2,654,571	0.091%
Barclays Bank	10.18	6/12/21	1,080,000	1,142,100	0.039%
Barclays Bank	10.18	6/12/21	3,817,000	4,036,478	0.138%
Barings CLO Ltd 2013-I	1.07	1/20/28	941,456	933,049	0.032%
BASF SE 4/2 144A CP	2	5/7/21	10,000,000	9,979,013	0.340%
BAT Capital	1.16	8/15/22	1,000,000	1,003,648	0.034%
BAT CAPITAL CORPORATION 4/2 144A CP	0.48	10/5/20	5,000,000	4,999,889	0.171%
BAT INTL FINANCE PLC 4/2 144A CP	0.4	10/13/20	5,000,000	4,999,175	0.171%
Bayer US Finance II	0.86	6/25/21	5,010,000	5,009,890	0.171%
Bayview Mortgage Fund IvC Trust 2017-RT3	3.5	1/28/58	506,821	511,987	0.017%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	722,865	747,165	0.025%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	504,775	514,251	0.018%
Becton Dickinson And	2.89	6/6/22	2,452,000	2,534,402	0.086%
Becton Dickinson And	1.28	6/6/22	430,000	432,110	0.015%
BLUEMOUNTAIN CLO 2012-2	1.3	11/20/28	3,025,000	3,009,508	0.103%
BMW US Capital	0.94	4/6/22	1,000,000	1,002,441	0.034%
BMW Vehicle Lease Trust 2018-1	3.26	7/20/21	647,508	650,563	0.022%
BMW Vehicle Lease Trust 2019-1	2.84	11/22/21	1,300,780	1,309,798	0.045%
Bnp Paribas	3.8	1/10/24	7,671,000	8,292,121	0.283%
Bnp Paribas	3.5	3/1/23	5,425,000	5,757,281	0.196%
Bnp Paribas	2.95	5/23/22	7,300,000	7,545,791	0.257%
BOEING CO 4/2 144A CP	2.15	11/16/20	5,000,000	4,992,780	0.170%
BOEING CO 4/2 144A CP	2.3	11/4/20	5,000,000	4,994,643	0.170%
BP Capital Markets	1.11	9/16/21	1,000,000	1,006,350	0.034%
BP Capital Markets America	0.88	9/19/22	2,000,000	2,002,338	0.068%
Bpce	5.7	10/22/23	8,308,000	9,294,575	0.317%
Bpce	3	5/22/22	10,000,000	10,344,280	0.353%
Bpce	1.48	5/22/22	960,000	969,520	0.033%
British Telecommunications	4.5	12/4/23	4,037,000	4,465,455	0.152%
Brixmor Operating Partnership	3.88	8/15/22	1,794,000	1,856,634	0.063%
Brixmor Operating Partnership	3.25	9/15/23	7,903,000	8,178,680	0.279%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	3,506,000	3,517,773	0.120%
Bunge Ltd Finance	3.5	11/24/20	9,800,000	9,840,964	0.336%
BX Commercial Mortgage Trust 2020-BXLP	0.95	12/15/36	2,997,257	2,993,643	0.102%
BX Commercial Mortgage Trust 2020-BXLP	1.27	12/15/36	2,597,622	2,581,469	0.088%
BX Commercial Mortgage Trust 2020-VKNG	1.13	10/15/37	6,500,000	6,500,000	0.222%
Canadian Imperial Bank of Commerce	0.89	3/17/23	16,991,000	17,075,955	0.582%
Capital Auto Receivables Asset Trust 2018-1	3.09	8/22/22	5,000,000	5,096,681	0.174%
Capital Auto Receivables Asset Trust 2018-2	3.48	10/20/23	545,000	552,279	0.019%
Capital Auto Receivables Asset Trust 2018-2	3.27	6/20/23	448,120	450,510	0.015%
Capital One Bank USA NA	2.01	1/27/23	5,000,000	5,086,915	0.174%
Capital One Bank USA NA	3.38	2/15/23	2,000,000	2,114,702	0.072%
Capital One Financial	1.19	3/9/22	2,000,000	2,014,812	0.069%
Capital One Financial	2.6	5/11/23	6,000,000	6,276,918	0.214%
Capital One NA	1.06	8/8/22	2,000,000	2,009,686	0.069%
Cardinal Health	2.62	6/15/22	5,000,000	5,154,970	0.176%
Cardinal Health	1.02	6/15/22	2,000,000	2,011,978	0.069%
Carmax Auto Owner Trust 2019-3	2.18	8/15/24	2,785,000	2,861,003	0.098%
Carmax Auto Owner Trust 2020-1	1.89	12/16/24	1,500,000	1,539,614	0.053%
Caterpillar Financial Services	0.65	7/7/23	5,000,000	5,027,875	0.172%
CCG Receivables Trust 2019-2	2.11	3/15/27	5,189,734	5,267,367	0.180%
CenterPoint Energy	3.6	11/1/21	535,000	552,417	0.019%
Central Texas Regional Mobility Authority	1.31	1/1/22	150,000	149,948	0.005%
Central Texas Regional Mobility Authority	1.49	1/1/23	170,000	169,925	0.006%
Central Texas Regional Mobility Authority	1.35	1/1/24	500,000	498,675	0.017%
Central Texas Regional Mobility Authority	1.65	1/1/24	510,000	509,459	0.017%
Chase Auto Credit Linked Notes Series 2020-1	0.99	1/25/28	4,750,000	4,756,792	0.162%
Chicago O Hare International Airport	0.96	1/1/23	3,500,000	3,502,555	0.119%
Chicago Transit Authority Sales Tax Receipts Fund	1.71	12/1/22	680,000	687,732	0.023%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	645,000	655,817	0.022%
China Southern Power Grid International Finance BVI	2.75	5/8/22	10,000,000	10,254,750	0.350%
CHI TXBL SR B CP	2.05	10/1/20	2,000,000	1,999,995	0.068%
CHI TXBL SR B CP	1.9	11/16/20	2,000,000	1,999,697	0.068%
CHI TXBL SR B CP	3.1	11/5/20	15,000,000	14,998,320	0.512%
Cigna	0.9	9/17/21	6,085,000	6,077,552	0.207%
Citigroup	2.31	11/4/22	5,000,000	5,093,420	0.174%

Citigroup	1.44	8/2/21	1,000,000	1,006,239	0.034%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	656,548	667,477	0.023%
Citizens Bank NA/Providence RI	3.25	2/14/22	2,190,000	2,268,976	0.077%
City of Houston TX Airport System Revenue	0.88	7/1/22	725,000	725,065	0.025%
City of Houston TX Airport System Revenue	1.05	7/1/23	1,240,000	1,241,463	0.042%
City of Philadelphia PA Water & Wastewater Revenue	0.69	11/1/21	250,000	250,103	0.009%
City of Philadelphia PA Water & Wastewater Revenue	0.74	11/1/22	500,000	500,315	0.017%
City of Philadelphia PA Water & Wastewater Revenue	0.86	11/1/23	255,000	255,250	0.009%
CK Hutchison International 16	1.88	10/3/21	3,800,000	3,832,072	0.131%
CNAC HK Finbridge	3.5	7/19/22	10,000,000	10,262,219	0.350%
Cnh Equipment Trust 2019	1.99	3/15/23	1,311,477	1,320,853	0.045%
Cnh Equipment Trust 2019	2.96	5/16/22	279,349	279,919	0.010%
Cnh Equipment Trust 2020	1.16	6/16/25	890,000	902,798	0.031%
Cnh Equipment Trust 2020	1.08	7/17/23	1,300,000	1,306,905	0.045%
CNH Industrial Capital	4.38	11/6/20	4,538,000	4,553,157	0.155%
CNOOC Finance 2011	4.25	1/26/21	4,100,000	4,143,788	0.141%
CNOOC Finance 2013	3	5/9/23	4,800,000	5,036,827	0.172%
CNOOC Finance 2015 USA	3.75	5/2/23	5,200,000	5,553,885	0.189%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	767,679	777,719	0.027%
COLT 2019-1 Mortgage Loan Trust	3.71	3/25/49	660,869	666,376	0.023%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	2,184,866	2,204,863	0.075%
COLT 2019-2 Mortgage Loan Trust	3.44	5/25/49	3,696,201	3,729,874	0.127%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	821,378	828,826	0.028%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	1,481,761	1,498,554	0.051%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	9,004,021	9,049,358	0.309%
CommonSpirit Health	2.95	11/1/22	5,967,000	6,233,063	0.213%
Connecticut Avenue Securities Trust 2020-R01	0.95	1/25/40	2,002,485	1,994,175	0.068%
Consolidated Edison Co of New York	0.63	6/25/21	2,000,000	2,002,498	0.068%
Cooperatieve Rabobank UA	3.95	11/9/22	17,392,000	18,454,773	0.629%
County of Broward FL Airport System Revenue	1.94	10/1/22	1,000,000	1,010,110	0.034%
Credit Agricole SA/London	3.38	1/10/22	10,000,000	10,311,600	0.352%
Credit Agricole SA/London	3.75	4/24/23	8,837,000	9,475,305	0.323%
Credit Suisse	3	12/14/23	6,030,000	6,270,308	0.214%
Credit Suisse	3.57	1/9/23	7,420,000	7,669,394	0.262%
Credit Suisse AG/New York NY	0.53	2/4/22	3,000,000	2,992,089	0.102%
Credit Suisse AG/New York NY	1	5/5/23	4,060,000	4,095,651	0.140%
CROWN CASTLE INTL CORP 4/2 144A CP	0.48	10/14/20	7,500,000	7,498,912	0.256%
Daimler Finance North America	0.92	11/5/21	4,000,000	4,004,904	0.137%
Daimler Finance North America	0.69	2/12/21	1,000,000	999,989	0.034%
Daimler Finance North America	0.71	2/22/21	2,000,000	2,000,618	0.068%
Daimler Finance North America	1.75	3/10/23	10,000,000	10,190,960	0.348%
Daimler Trucks Retail Trust 2019-1	2.77	8/15/22	2,788,981	2,824,714	0.096%
Daimler Trucks Retail Trust 2020-1	1.14	4/15/22	8,952,426	8,976,910	0.306%
Dallas Fort Worth International Airport	1.04	11/1/23	500,000	501,505	0.017%
Danske Bank	5	1/12/22	8,610,000	9,029,651	0.308%
Danske Bank	5	1/12/23	1,186,000	1,244,403	0.042%
Danske Bank	5.38	1/12/24	2,916,000	3,276,429	0.112%
Danske Bank	1.17	12/8/23	5,000,000	4,998,315	0.170%
Danske Bank	3.88	9/12/23	6,285,000	6,747,878	0.230%
Danske Bank	3	9/20/22	1,465,000	1,493,326	0.051%
Deephaven Residential Mortgage Trust 2017-1	3.49	12/26/46	251,288	252,499	0.009%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	96,755	97,907	0.003%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	317,674	319,622	0.011%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	748,040	762,087	0.026%
Deephaven Residential Mortgage Trust 2018-4	4.08	10/25/58	1,981,497	1,994,772	0.068%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	3,205,053	3,238,017	0.110%
Deephaven Residential Mortgage Trust 2019-1	3.9	1/25/59	3,113,591	3,143,448	0.107%
Deephaven Residential Mortgage Trust 2019-1	3.95	1/25/59	1,556,796	1,568,609	0.054%
Deephaven Residential Mortgage Trust 2019-3	2.96	7/25/59	2,928,318	2,968,336	0.101%
Deephaven Residential Mortgage Trust 2020-1	2.34	1/25/60	1,672,337	1,687,700	0.058%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	1,986,244	2,009,316	0.069%
Deephaven Residential Mortgage Trust 2019-2	3.66	4/25/59	958,382	968,315	0.033%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	888,899	896,984	0.031%
Delta Air Lines	2.6	12/4/20	495,000	495,457	0.017%
Deutsche Bank AG/New York NY	3.15	1/22/21	10,000,000	10,057,820	0.343%
Discover Financial Services	5.2	4/27/22	4,817,000	5,141,521	0.175%
DNB Bank	2.15	12/2/22	5,000,000	5,174,905	0.177%
Drive Auto Receivables Trust 2020-1	2.08	7/15/24	4,000,000	4,079,306	0.139%
Drive Auto Receivables Trust 2020-2	1.42	3/17/25	3,215,000	3,252,049	0.111%
Drive Auto Receivables Trust 2020-2	0.83	5/15/24	1,000,000	1,004,456	0.034%
DuPont de Nemours	0.99	11/15/20	3,000,000	3,000,018	0.102%
Eastern Creation II Investment Holdings	1	9/10/23	7,970,000	7,912,040	0.270%

Edison International	2.95	3/15/23	5,000,000	5,118,235	0.175%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	367,832	368,446	0.013%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	1,418,124	1,437,580	0.049%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	3,958,100	4,041,408	0.138%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	5,675,978	5,784,385	0.197%
Ellington Financial Mortgage Trust 2020-1	2.01	5/25/65	2,678,243	2,709,922	0.092%
ENEL FINANCE AMERICA LLC 4/2 144A CP	0.32	10/22/20	10,000,000	9,998,906	0.341%
Energy Transfer Operating	5.2	2/1/22	10,370,000	10,732,950	0.366%
Energy Transfer Operating	4.25	3/15/23	2,000,000	2,080,000	0.071%
ENERGY TRANSFER PARTNERS 4/2 144A CP	0.68	10/8/20	11,000,000	10,999,010	0.375%
Energy Transfer Partners LP / Regency Energy Finance	5	10/1/22	840,000	884,184	0.030%
Energy Transfer Partners LP / Regency Energy Finance	5.88	3/1/22	1,475,000	1,542,850	0.053%
Eni	4	9/12/23	12,985,000	14,070,429	0.480%
ENI FINANCE USA INC 4/2 144A CP	0.53	10/26/20	11,000,000	10,997,760	0.375%
Enterprise Fleet Financing	2.13	5/22/23	8,465	8,473	0.000%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	672,032	679,003	0.023%
Enterprise Fleet Financing 2019-1	2.98	10/20/24	2,273,103	2,310,328	0.079%
Enterprise Fleet Financing 2019-2	2.29	2/20/25	2,714,643	2,762,380	0.094%
Enterprise Fleet Financing 2019-3	2.06	5/20/25	3,059,305	3,112,927	0.106%
Enterprise Fleet Financing 2020-2	0.61	7/20/26	7,730,000	7,728,619	0.264%
EQT	3	10/1/22	4,805,000	4,684,875	0.160%
EQT	4.88	11/15/21	1,148,000	1,159,480	0.040%
Equifax	3.6	8/15/21	8,555,000	8,768,909	0.299%
Equifax	1.15	8/15/21	3,000,000	3,010,368	0.103%
Equitable Holdings	3.9	4/20/23	11,150,000	11,959,245	0.408%
Exeter Automobile Receivables Trust 2019-3	2.58	8/15/23	5,000,000	5,049,234	0.172%
Exeter Automobile Receivables Trust 2019-4	2.3	12/15/23	5,000,000	5,059,014	0.173%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	1,750,000	1,775,990	0.061%
Exeter Automobile Receivables Trust 2020-2	2.08	7/15/24	1,750,000	1,776,089	0.061%
Exeter Automobile Receivables Trust 2020-3	0.79	9/16/24	17,500,000	17,506,069	0.597%
Express Scripts Holding	1.01	11/30/20	2,000,000	2,000,002	0.068%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	5,000,000	4,880,382	0.166%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	3,097,153	3,035,282	0.104%
Fannie Mae Connecticut Avenue Securities	1.35	1/25/30	4,078,765	3,979,415	0.136%
Fannie Mae Connecticut Avenue Securities	1.05	8/25/30	4,864,319	4,722,600	0.161%
Fannie Mae REMICS	0.55	1/25/45	306,971	308,483	0.011%
Federal National Mortgage Assn.	4.5	1/1/27	2,776	2,909	0.000%
Florida development Finance	1.65	4/1/21	750,000	751,320	0.026%
Florida development Finance	1.8	4/1/22	1,255,000	1,261,652	0.043%
Ford Credit Auto Lease Trust 2020	1	11/15/23	2,250,000	2,260,796	0.077%
Ford Credit Auto Lease Trust 2020	2.05	6/15/23	3,515,000	3,600,611	0.123%
Ford Credit Auto Owner Trust 2019	1.87	3/15/24	8,500,000	8,691,149	0.296%
Ford Credit Floorplan Master Owner Trust	2.84	3/15/24	2,650,000	2,739,723	0.093%
Ford Credit Floorplan Master Owner Trust	2.95	5/15/23	5,000,000	5,079,023	0.173%
Ford Credit Floorplan Master Owner Trust	0.98	9/15/25	5,195,000	5,195,893	0.177%
Ford Motor Credit	0.68	11/2/20	2,643,000	2,632,721	0.090%
Ford Motor Credit	1.11	4/5/21	3,000,000	2,956,122	0.101%
FORD MOTOR CREDIT CO 4/2 144A CP	3.05	10/2/20	3,000,000	2,999,891	0.102%
FORD MOTOR CREDIT CO 4/2 144A CP	2.9	12/28/20	7,000,000	6,948,897	0.237%
Fox	3.67	1/25/22	980,000	1,021,848	0.035%
Freddie Mac REMICS	0.5	2/15/45	373,176	373,708	0.013%
Freddie Mac Stacr Remic Trust 2020-DNA1	0.85	1/25/50	483,235	482,702	0.016%
Freddie Mac STACR Remic Trust 2020-DNA2	0.9	2/25/50	1,591,283	1,588,236	0.054%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	8,005,000	8,021,425	0.274%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.65	8/25/50	6,450,000	6,466,121	0.221%
Freddie Mac STACR REMIC Trust 2020-HQA1	0.9	1/25/50	1,282,228	1,279,931	0.044%
Freddie Mac STACR REMIC Trust 2020-HQA3	1.7	7/25/50	5,260,000	5,271,347	0.180%
Freddie Mac STACR REMIC Trust 2020-HQA4	1.45	9/25/50	8,080,000	8,080,000	0.276%
Freddie Mac Stacr Trust 2018-HQA2	0.9	10/25/48	353,137	352,266	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	1.35	10/25/29	84,667	84,667	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	3.72	2/25/48	62,742	63,074	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	0.9	3/25/30	138,195	138,031	0.005%
Freddie Mac Whole Loan Securities Trust 2016-SC02	3.6	10/25/46	672,328	672,117	0.023%
Fresenius Medical Care US Finance	5.75	2/15/21	575,000	585,781	0.020%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	221,426	223,443	0.008%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	1,172,313	1,185,860	0.040%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	1,914,235	1,934,706	0.066%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	4,939,164	5,036,654	0.172%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	7,972,427	8,123,254	0.277%
Galton Funding Mortgage Trust 2020-H1	2.41	1/25/60	4,550,056	4,586,787	0.156%
GATX	0.97	11/5/21	2,700,000	2,696,471	0.092%
GB Trust 2020-FLIX	1.27	8/15/37	5,600,000	5,616,071	0.192%

Ge Capital International Funding Co Unlimited	2.34	11/15/20	2,200,000	2,204,761	0.075%
General Motors Financial	3.45	1/14/22	5,000,000	5,138,935	0.175%
General Motors Financial	1.35	11/6/21	6,000,000	5,992,734	0.204%
General Motors Financial	4.2	3/1/21	8,000,000	8,075,232	0.275%
General Motors Financial	1.7	8/18/23	5,000,000	5,004,890	0.171%
GENERAL MOTORS FINL CO 4/2 144A CP	0.55	10/21/20	2,000,000	1,999,026	0.068%
Gilead Sciences	0.75	9/29/23	11,725,000	11,733,677	0.400%
GMF Floorplan Owner Revolving Trust	2.7	4/15/24	6,000,000	6,205,787	0.212%
GMF Floorplan Owner Revolving Trust	0.68	8/15/25	1,645,000	1,648,063	0.056%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	1,435,000	1,434,513	0.049%
GM Financial Automobile Leasing Trust 2018-3	3.18	6/21/21	260,609	261,079	0.009%
GM Financial Automobile Leasing Trust 2019-1	2.98	12/20/21	3,328,853	3,353,808	0.114%
GM Financial Automobile Leasing Trust 2019-2	2.89	3/20/23	1,250,000	1,275,100	0.043%
GM Financial Automobile Leasing Trust 2020-1	1.84	12/20/23	2,545,000	2,567,042	0.088%
GM Financial Automobile Leasing Trust 2020-2	0.8	7/20/23	1,600,000	1,612,885	0.055%
GM Financial Automobile Leasing Trust 2020-2	1.01	7/22/24	550,000	557,046	0.019%
GM Financial Automobile Leasing Trust 2020-2	1.56	7/22/24	770,000	784,367	0.027%
GM Financial Automobile Leasing Trust 2020-3	0.76	10/21/24	2,215,000	2,215,775	0.076%
Goldman Sachs	2.35	11/15/21	10,500,000	10,526,040	0.359%
Goldman Sachs	1.6	4/23/21	1,000,000	1,003,675	0.034%
Gray Oak Pipeline	2	9/15/23	14,695,000	14,776,219	0.504%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	65,088	65,226	0.002%
Great Lakes Water Authority Sewage Disposal System Revenue	1.5	7/1/23	250,000	252,790	0.009%
GS Mortgage-Backed Securities Trust 2020-NQM1	1.38	9/27/60	4,838,442	4,849,049	0.165%
HARLEY-DAVIDSON FINL SER 4/2 144A CP	0.35	10/8/20	15,000,000	14,999,423	0.512%
HARLEY-DAVIDSON FINL SER 4/2 144A CP	0.6	1/6/21	5,000,000	4,996,720	0.170%
Hasbro	2.6	11/19/22	5,805,000	6,011,345	0.205%
Hasbro	3.15	5/15/21	2,195,000	2,215,225	0.076%
Heathrow Funding	4.88	7/15/21	20,704,000	21,189,509	0.723%
Hewlett Packard Enterprise	1.02	10/5/21	4,000,000	3,995,144	0.136%
Highwoods Realty	3.63	1/15/23	1,074,000	1,116,944	0.038%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	106,144	108,353	0.004%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	651,548	653,771	0.022%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	4,271,174	4,343,378	0.148%
Homeward Opportunities Fund I Trust 2019-1	3.56	1/25/59	2,399,891	2,430,900	0.083%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	1,067,951	1,083,335	0.037%
Homeward Opportunities Fund I Trust 2019-2	2.7	9/25/59	3,037,804	3,068,302	0.105%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	9,345,118	9,476,498	0.323%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	6,324,234	6,370,358	0.217%
HPHT Finance 17	2.75	9/11/22	10,000,000	10,225,300	0.349%
HSBC Holdings	3.26	3/13/23	9,856,000	10,190,710	0.348%
HSBC Holdings	3.6	5/25/23	4,547,000	4,851,590	0.165%
HUMANA INC 4/2 144A CP	0.29	10/26/20	5,000,000	4,998,068	0.170%
HUMANA INC 4/2 144A CP	0.27	10/27/20	5,000,000	4,997,990	0.170%
Hyundai Auto Lease Securitization Trust 2019	2.92	7/15/21	450,906	451,388	0.015%
Hyundai Auto Lease Securitization Trust 2020	0.81	10/15/24	1,930,000	1,931,206	0.066%
Hyundai Auto Lease Securitization Trust 2020	1.9	5/16/22	4,578,624	4,611,245	0.157%
Hyundai Auto Lease Securitization Trust 2020	1.95	7/17/23	2,500,000	2,548,926	0.087%
Hyundai Capital America	2.85	11/1/22	1,667,000	1,725,683	0.059%
Hyundai Capital America	2.38	2/10/23	5,960,000	6,118,369	0.209%
Hyundai Capital America	3.95	2/1/22	7,144,000	7,407,492	0.253%
Hyundai Capital America	1.07	3/12/21	1,000,000	997,273	0.034%
Hyundai Capital America	3	6/20/22	1,155,000	1,190,589	0.041%
Hyundai Capital America	1.22	7/8/21	1,000,000	998,775	0.034%
Hyundai Capital America	1.25	9/18/23	3,125,000	3,119,738	0.106%
Imperial Brands Finance	3.75	7/21/22	7,382,000	7,704,903	0.263%
Ing Bank	5.8	9/25/23	3,307,000	3,691,409	0.126%
Ing Groep	1.37	3/29/22	985,000	994,556	0.034%
Intercontinental Exchange	0.7	6/15/23	3,280,000	3,287,859	0.112%
INTERCONTINENTALEXCHANGE 4/2 144A CP	0.37	11/13/20	10,000,000	9,995,570	0.341%
INTERCONTINENTALEXCHANGE 4/2 144A CP	0.45	9/23/21	10,000,000	9,947,930	0.339%
Interpublic Group of	3.5	10/1/20	720,000	720,059	0.025%
Intesa Sanpaolo	6.5	2/24/21	6,535,000	6,665,720	0.227%
INTESA SANPAOLO NEW YORK YCD	2.85	1/5/21	3,000,000	3,016,153	0.103%
InTown Hotel Portfolio Trust 2018-STAY	0.85	1/15/33	685,000	669,204	0.023%
JABIL INC 4/2 144A CP	0.68	10/15/20	5,000,000	4,999,104	0.171%
JABIL INC 4/2 144A CP	0.7	11/2/20	15,000,000	14,993,922	0.511%
Japan Treasury Discount Bill	-0.09	10/19/20	1,262,050,000	11,966,960	0.408%
Japan Treasury Discount Bill	-0.12	11/30/20	2,202,250,000	20,884,112	0.712%
Japan Treasury Discount Bill	-0.12	12/21/20	3,783,050,000	35,878,731	1.224%
Japan Treasury Discount Bill	-0.13	12/7/20	1,173,300,000	11,127,265	0.380%
JD.com	3.13	4/29/21	13,084,000	13,234,614	0.451%

Jimmy Johns Funding	3.61	7/30/47	2,614,150	2,647,141	0.090%
John deere Owner Trust 2019	2.91	7/17/23	1,750,000	1,789,383	0.061%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.15	9/15/29	5,000,000	4,879,599	0.166%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.5	9/15/29	7,000,000	6,742,929	0.230%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	6,286,457	6,425,004	0.219%
JP Morgan Mortgage Trust 2020-INV2	3	10/25/50	4,548,154	4,623,485	0.158%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	7,279,263	7,333,849	0.250%
KeyBank NA/Cleveland OH	1.25	3/10/23	4,900,000	4,982,874	0.170%
Kinder Morgan	5	2/15/21	7,220,000	7,311,333	0.249%
Kinder Morgan Energy Partners	3.5	3/1/21	2,855,000	2,875,316	0.098%
Kookmin Bank	2.13	10/21/20	1,600,000	1,601,472	0.055%
Kookmin Bank	3.63	10/23/21	3,800,000	3,917,446	0.134%
Kubota Credit Owner Trust 2018-1	3.21	1/15/25	1,700,000	1,757,758	0.060%
Kubota Credit Owner Trust 2020-1	1.92	12/15/22	3,250,000	3,288,122	0.112%
Liberty Mutual	4.95	5/1/22	3,819,000	4,062,503	0.139%
Lloyds Banking	3	1/11/22	5,215,000	5,357,834	0.183%
Lloyds Banking	1.33	6/15/23	855,000	860,344	0.029%
Lloyds Banking	3.1	7/6/21	2,500,000	2,551,785	0.087%
Long Island Power Authority	0.66	3/1/22	1,000,000	1,000,360	0.034%
Long Island Power Authority	0.76	3/1/23	1,720,000	1,720,980	0.059%
Magnetite XVI	1.07	1/18/28	990,041	981,308	0.033%
Marathon Oil	2.8	11/1/22	2,500,000	2,553,125	0.087%
Marriott International Inc/MD	0.9	3/8/21	860,000	855,961	0.029%
Maryland Stadium Authority	0.8	5/1/21	1,500,000	1,500,420	0.051%
Maryland Stadium Authority	1	5/1/22	1,260,000	1,263,062	0.043%
Maryland Stadium Authority	1.13	5/1/23	500,000	502,170	0.017%
Medford Hospital Facilities Authority	1.65	8/15/22	500,000	502,395	0.017%
Medford Hospital Facilities Authority	1.73	8/15/23	1,710,000	1,721,286	0.059%
Mercedes-Benz Auto Lease Trust 2019	2	10/17/22	1,500,000	1,522,944	0.052%
Mercedes-Benz Auto Lease Trust 2019	3.1	11/15/21	1,420,076	1,430,299	0.049%
Metropolitan Life Global Funding I	0.9	6/8/23	3,105,000	3,148,327	0.107%
Metropolitan Life Global Funding I	0.44	9/8/22	10,000,000	9,998,046	0.341%
Metropolitan Pier & Exposition Authority	5	12/15/20	545,000	550,308	0.019%
Metropolitan Transportation Authority	4	2/1/22	730,000	737,680	0.025%
Metropolitan Transportation Authority	5	5/15/22	9,865,000	10,146,350	0.346%
Microchip Technology	3.92	6/1/21	15,939,000	16,286,056	0.556%
Micron Technology	2.5	4/24/23	8,855,000	9,192,774	0.314%
Mitsubishi Ufj Financial	1.18	2/22/22	595,000	599,435	0.020%
Mitsubishi Ufj Financial	3.22	3/7/22	3,000,000	3,112,272	0.106%
Mitsubishi Ufj Financial	2.62	7/18/22	5,000,000	5,181,270	0.177%
Mitsubishi Ufj Financial	0.89	7/26/21	1,695,000	1,699,193	0.058%
Mmaf Equipment Finance Llc 2019	2.07	10/12/22	2,123,713	2,143,235	0.073%
Mmaf Equipment Finance Llc 2019	2.84	1/10/22	1,043,420	1,050,708	0.036%
MOLSON COORS BREWING CO 4/2 144A CP	0.45	11/24/20	20,000,000	19,993,675	0.682%
Morgan Stanley	1.45	1/20/22	2,000,000	2,002,412	0.068%
Morgan Stanley	2.26	1/20/23	12,000,000	12,236,112	0.417%
Morgan Stanley	4.1	5/22/23	2,763,000	2,987,839	0.102%
Morgan Stanley	0.94	6/10/22	2,000,000	2,005,910	0.068%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	125,474	125,558	0.004%
Mplx	1.34	9/9/22	2,765,000	2,758,088	0.094%
MVW Owner Trust 2015-1	2.52	12/20/32	256,765	257,933	0.009%
National Bank of Canada	2.15	10/7/22	3,095,000	3,191,087	0.109%
National Bank of Canada	2.1	2/1/23	6,000,000	6,198,510	0.211%
National Bank of Canada	0.9	8/15/23	2,270,000	2,278,513	0.078%
Nationwide Building Society	2	1/27/23	5,000,000	5,136,795	0.175%
Nationwide Building Society	3.62	4/26/23	11,427,000	11,854,690	0.404%
Natwest	6.13	12/15/22	3,955,000	4,330,061	0.148%
Natwest	3.5	5/15/23	3,150,000	3,254,404	0.111%
NatWest Markets	2.38	5/21/23	4,925,000	5,082,896	0.173%
NatWest Markets	3.63	9/29/22	9,221,000	9,681,644	0.330%
Navient Private Education Loan Trust 2017	1.05	12/16/58	1,504,177	1,498,052	0.051%
Navient Private Education Refi Loan Trust 2019	2.82	2/15/68	2,082,378	2,091,937	0.071%
Navient Private Education Refi Loan Trust 2019-D	0.55	12/15/59	588,404	587,744	0.020%
Navient Private Education Refi Loan Trust 2019-E	2.39	5/15/68	967,751	974,588	0.033%
Navient Private Education Refi Loan Trust 2019-F	2.18	8/15/68	1,518,082	1,523,527	0.052%
Navient Private Education Refi Loan Trust 2020	0.5	11/15/68	1,077,969	1,075,548	0.037%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	1,840,459	1,863,826	0.064%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	7,913,615	7,941,465	0.271%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	18,340,000	18,369,450	0.627%
Navistar Financial dealer Note Master Owner Trust II	0.79	5/25/24	2,500,000	2,498,368	0.085%
Navistar Financial dealer Note Master Trust	1.1	7/25/25	5,520,000	5,552,015	0.189%
Neuberger Berman CLO XIX	1.08	7/15/27	1,914,900	1,900,190	0.065%

Neuberger Berman CLO XVI-S	1.13	1/15/28	926,685	920,890	0.031%
New Orleans Hotel Trust 2019-HNLA	1.14	4/15/32	10,000,000	9,598,512	0.327%
New Residential Mortgage Loan Trust 2018-NQM1	3.99	11/25/48	2,435,577	2,497,641	0.085%
New Residential Mortgage Loan Trust 2018-NQM1	4.14	11/25/48	1,482,665	1,508,925	0.051%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	1,519,483	1,547,253	0.053%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	2,430,500	2,458,741	0.084%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	1,540,083	1,556,487	0.053%
New Residential Mortgage Loan Trust 2019-NQM2	3.75	4/25/49	1,275,431	1,288,027	0.044%
New Residential Mortgage Loan Trust 2019-NQM3	2.8	7/25/49	1,809,494	1,842,713	0.063%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	4,397,773	4,510,207	0.154%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	5,200,733	5,261,927	0.179%
Nissan Auto Lease Trust 2019	2.29	4/15/25	2,000,000	2,043,156	0.070%
Nissan Master Owner Trust Receivables	0.47	10/17/22	695,000	695,095	0.024%
Nissan Master Owner Trust Receivables	0.58	11/15/23	13,570,000	13,594,136	0.464%
Nissan Motor	3.04	9/15/23	4,935,000	5,000,833	0.171%
Nissan Motor Acceptance	2.8	1/13/22	4,604,000	4,647,904	0.159%
Nissan Motor Acceptance	3.65	9/21/21	2,190,000	2,233,390	0.076%
Nissan Motor Acceptance	0.86	9/21/21	4,000,000	3,961,052	0.135%
Nordea Bank Abp	4.88	5/13/21	11,545,000	11,833,844	0.404%
Nordea Bank Abp	1	6/9/23	2,825,000	2,857,572	0.097%
Nordstrom	4	10/15/21	5,152,000	5,119,800	0.175%
NXP BV / NXP Funding	4.63	6/1/23	4,009,000	4,384,832	0.150%
OBX 2018-EXP1 Trust	1	4/25/48	2,187,815	2,190,598	0.075%
OBX 2019-EXP2 Trust	1.05	6/25/59	862,773	861,876	0.029%
OBX 2020-EXP1 Trust	3.5	2/25/60	1,956,017	2,014,030	0.069%
OBX 2020-EXP1 Trust	0.9	2/25/60	7,368,546	7,461,318	0.255%
OBX 2020-EXP3 Trust	3	1/25/60	13,635,000	14,029,450	0.479%
OBX 2020-INV1 Trust	1.08	12/25/49	2,305,476	2,301,120	0.078%
Occidental Petroleum	2.6	8/13/21	9,505,000	9,338,663	0.319%
Occidental Petroleum	2.7	8/15/22	3,125,000	2,917,969	0.100%
OCP CLO 2015-10	1.06	10/26/27	677,710	673,537	0.023%
Ooredoo International Finance	3.25	2/21/23	9,500,000	9,949,350	0.339%
Origin Energy Finance	5.45	10/14/21	3,750,000	3,881,130	0.132%
OVINTIV INC 4/2 CP	0.82	10/14/20	25,000,000	24,996,558	0.853%
OZLM VIII	1.44	10/17/29	4,962,427	4,900,892	0.167%
PACCAR Financial	2	9/26/22	5,000,000	5,144,550	0.175%
Pacific Gas & Electric	1.75	6/16/22	14,080,000	14,068,159	0.480%
Pacific Gas & Electric	4.25	8/1/23	2,500,000	2,661,330	0.091%
Panasonic	2.54	7/19/22	4,090,000	4,212,651	0.144%
Park Aerospace Holdings	5.25	8/15/22	7,220,000	7,229,025	0.247%
PayPal Holdings	1.35	6/1/23	1,825,000	1,863,577	0.064%
Penske Truck Leasing Co Lp / PTL Finance	3.3	4/1/21	9,145,000	9,254,219	0.316%
Penske Truck Leasing Co Lp / PTL Finance	3.65	7/29/21	840,000	859,760	0.029%
Phillips 66	0.83	2/26/21	1,615,000	1,615,195	0.055%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	1,247,000	1,269,381	0.043%
Plains All American Pipeline LP / PAA Finance	5	2/1/21	2,015,000	2,016,944	0.069%
Plains All American Pipeline LP / PAA Finance	3.65	6/1/22	1,500,000	1,536,144	0.052%
Port Authority of New York & New Jersey	1.09	7/1/23	8,605,000	8,728,310	0.298%
POSCO	4.25	10/28/20	3,000,000	3,007,920	0.103%
POSCO	2.38	11/12/22	2,345,000	2,404,308	0.082%
POSCO	2.38	1/17/23	4,000,000	4,102,420	0.140%
POSCO	4	8/1/23	2,800,000	3,006,108	0.103%
Protective Life Global Funding	1.08	6/9/23	1,960,000	1,985,496	0.068%
Ralph Lauren	1.7	6/15/22	1,155,000	1,175,721	0.040%
Reliance Industries	4.5	10/19/20	5,500,000	5,509,845	0.188%
Royalty Pharma	0.75	9/2/23	2,310,000	2,299,843	0.078%
Sabine Pass Liquefaction	6.25	3/15/22	5,900,000	6,252,820	0.213%
Sabine Pass Liquefaction	5.63	4/15/23	17,900,000	19,605,870	0.669%
Santander Consumer Auto Receivables Trust 2020	1.37	10/15/24	5,213,694	5,263,184	0.180%
Santander Consumer Auto Receivables Trust 2020	0.77	12/15/25	3,750,000	3,759,130	0.128%
Santander Consumer Auto Receivables Trust 2020	0.54	4/15/25	7,000,000	7,009,279	0.239%
Santander Drive Auto Receivables Trust 2017-1	3.17	4/17/23	2,230,665	2,254,420	0.077%
Santander Drive Auto Receivables Trust 2018-4	3.27	1/17/23	74,330	74,430	0.003%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	1,408,548	1,418,092	0.048%
Santander Drive Auto Receivables Trust 2019-2	2.79	12/15/23	3,750,000	3,812,034	0.130%
Santander Drive Auto Receivables Trust 2019-3	2.28	9/15/23	2,900,000	2,935,218	0.100%
Santander Drive Auto Receivables Trust 2020-1	2.07	1/17/23	1,056,018	1,063,400	0.036%
Santander Drive Auto Receivables Trust 2020-2	0.96	11/15/24	2,000,000	2,006,428	0.068%
Santander Drive Auto Receivables Trust 2020-2	0.67	4/15/24	940,000	942,710	0.032%
Santander Drive Auto Receivables Trust 2020-3	0.69	3/17/25	6,545,000	6,547,181	0.223%
Santander Retail Auto Lease Trust 2019	2.3	1/20/23	2,000,000	2,044,078	0.070%
Santander Retail Auto Lease Trust 2019	1.86	2/21/23	5,000,000	5,098,486	0.174%

Santander Retail Auto Lease Trust 2019	2.77	6/20/22	2,655,000	2,707,032	0.092%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	10,500,000	10,674,223	0.364%
Santander Retail Auto Lease Trust 2020	1.74	7/20/23	5,000,000	5,100,432	0.174%
Santander UK	0.94	11/15/21	3,000,000	3,017,490	0.103%
Santander UK	2.1	1/13/23	4,645,000	4,778,544	0.163%
Santander UK Group Holdings	3.57	1/10/23	3,500,000	3,610,208	0.123%
Santander UK Group Holdings	3.13	1/8/21	4,000,000	4,027,900	0.137%
Saudi Arabian Oil	2.75	4/16/22	10,000,000	10,250,282	0.350%
Saudi Arabian Oil	2.75	4/16/22	4,000,000	4,100,113	0.140%
SBA Tower Trust	3.45	3/15/23	15,000,000	15,799,341	0.539%
Schlumberger Finance Canada	2.65	11/20/22	16,098,000	16,657,727	0.568%
Schlumberger Investment	2.4	8/1/22	10,656,000	10,935,454	0.373%
Sempra Energy	0.78	1/15/21	1,925,000	1,925,193	0.066%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	314,696	317,280	0.011%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	1,032,588	1,036,913	0.035%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	444,637	445,339	0.015%
Service Properties Trust	4.25	2/15/21	484,000	483,994	0.017%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	1,674,692	1,693,366	0.058%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	1,310,511	1,311,819	0.045%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	251,064	252,276	0.009%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	101,960	103,694	0.004%
Simon Property	2.63	6/15/22	3,875,000	3,976,389	0.136%
Simon Property	2.5	7/15/21	5,404,000	5,464,168	0.186%
SingTel Group Treasury Pte	4.5	9/8/21	3,700,000	3,824,801	0.130%
Skandinaviska Enskilda Banken	2.2	12/12/22	10,000,000	10,362,110	0.353%
Skandinaviska Enskilda Banken	3.05	3/25/22	4,000,000	4,149,820	0.142%
SI Green Operating Partnership	1.26	8/16/21	3,000,000	2,979,987	0.102%
SLM Student Loan Trust 2010-1	0.55	3/25/25	552,799	527,968	0.018%
SMBC Aviation Capital Finance DAC	2.65	7/15/21	2,000,000	2,019,982	0.069%
SMBC Aviation Capital Finance DAC	3	7/15/22	15,000,000	15,298,620	0.522%
Smb Private Education Loan Trust 2014	1.65	4/15/32	3,000,000	3,045,501	0.104%
Smb Private Education Loan Trust 2014	3.05	5/15/26	511,997	517,145	0.018%
Smb Private Education Loan Trust 2015	1.15	6/15/27	380,966	381,581	0.013%
Smb Private Education Loan Trust 2019	0.5	7/15/26	647,512	647,328	0.022%
Smb Private Education Loan Trust 2020	0.45	3/15/27	4,999,850	4,988,623	0.170%
Smithsonian Institution	0.85	9/1/21	700,000	701,733	0.024%
Smithsonian Institution	0.9	9/1/22	800,000	804,135	0.027%
Societe Generale	3.25	1/12/22	17,990,000	18,507,213	0.631%
Societe Generale	4.25	9/14/23	7,128,000	7,707,293	0.263%
SOUTHERN CALIF EDISON CO 4/2 144A CP	0.17	10/1/20	16,800,000	16,799,935	0.573%
STACR Trust 2018-DNA3	0.9	9/25/48	4,547	4,537	0.000%
STACR Trust 2018-HRP2	1.4	2/25/47	1,395,093	1,356,050	0.046%
Standard Chartered	1.42	1/20/23	2,050,000	2,057,569	0.070%
Standard Chartered	5.7	1/25/22	13,077,000	13,713,850	0.468%
Standard Chartered	2.74	9/10/22	8,065,000	8,178,386	0.279%
Starwood Mortgage Residential Trust 2018-IMC1	3.79	3/25/48	2,213,744	2,226,857	0.076%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	1,104,693	1,142,640	0.039%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	4,749,784	4,825,885	0.165%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	3,171,805	3,249,586	0.111%
Starwood Mortgage Residential Trust 2019-IMC1	3.65	2/25/49	2,726,265	2,783,101	0.095%
Starwood Mortgage Residential Trust 2019-IMC1	3.75	2/25/49	1,363,132	1,356,118	0.046%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	3,716,544	3,770,874	0.129%
State Grid Overseas Investment 2016	2.13	5/18/21	5,500,000	5,544,699	0.189%
State of Connecticut	2.5	7/1/22	1,000,000	1,035,500	0.035%
State of Illinois	5	2/1/22	6,570,000	6,807,965	0.232%
State of Illinois	4.88	5/1/21	650,000	660,192	0.023%
State of Illinois	5.25	5/1/22	1,500,000	1,568,505	0.054%
State Street	2.83	3/30/23	930,000	962,411	0.033%
Sumitomo Mitsui Banking	4.85	3/1/22	2,738,000	2,871,067	0.098%
Suncor Energy	2.8	5/15/23	12,850,000	13,444,133	0.459%
SUNCOR ENERGY INC. 4/2 144A CP	0.48	10/19/20	1,600,000	1,599,845	0.055%
SUNCOR ENERGY INC. 4/2 144A CP	0.43	11/2/20	4,000,000	3,999,296	0.136%
SUNCOR ENERGY INC. 4/2 144A CP	0.3	1/19/21	5,000,000	4,996,023	0.170%
Sunoco Logistics Partners Operations	4.65	2/15/22	4,000,000	4,145,000	0.141%
Sunoco Logistics Partners Operations	4.4	4/1/21	5,000,000	5,068,750	0.173%
Swedbank	1.3	6/2/23	2,950,000	3,000,070	0.102%
Synchrony Bank	3.65	5/24/21	2,500,000	2,537,525	0.087%
Synchrony Card Funding	2.95	3/15/25	10,000,000	10,345,702	0.353%
Synchrony Financial	2.85	7/25/22	4,845,000	4,985,679	0.170%
Synchrony Financial	3.75	8/15/21	2,403,000	2,450,981	0.084%
SYNGENTA WILMINGTON INC 4/2 144A CP	0.8	10/23/20	20,000,000	19,988,807	0.682%
SYNGENTA WILMINGTON INC 4/2 144A CP	0.8	10/26/20	5,000,000	4,996,768	0.170%

Toronto-Dominion Bank	0.54	1/27/23	6,900,000	6,880,059	0.235%
TOTAL CAPITAL SA 4/2 144A CP	2	4/23/21	5,000,000	4,993,508	0.170%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	49,040	49,781	0.002%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	712,470	721,039	0.025%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	104,046	105,716	0.004%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	166,880	171,159	0.006%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	293,738	302,480	0.010%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	406,310	421,196	0.014%
Towd Point Mortgage Trust 2017-5	0.75	2/25/57	502,918	501,988	0.017%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	908,346	944,498	0.032%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	1,301,595	1,362,547	0.046%
Toyota Auto Receivables 2019-A Owner Trust	2.83	10/15/21	238,418	238,945	0.008%
Toyota Industries	3.24	3/16/23	7,730,000	8,139,458	0.278%
Toyota Motor Credit	0.96	1/11/22	1,000,000	1,006,033	0.034%
TRP Government Reserve	0.09		1,082	1,082	0.000%
Truist Financial	0.95	4/1/22	1,000,000	1,006,515	0.034%
Ubs	1.01	7/30/24	10,000,000	10,000,000	0.341%
US Bancorp	0.9	1/24/22	1,000,000	1,004,421	0.034%
U.S. Treasury Bill	0.18	12/10/20	21,200,000	21,195,878	0.723%
U.S. Treasury Bill	0.1	12/31/20	20,000,000	19,995,197	0.682%
U.S. Treasury Bill	0.17	1/28/21	10,000,000	9,996,694	0.341%
U.S. Treasury Bill	0.16	1/7/21	5,600,000	5,598,552	0.191%
U.S. Treasury Bill	0.11	3/18/21	10,000,000	9,995,567	0.341%
U.S. Treasury Bill	0.1	3/25/21	30,000,000	29,984,687	1.023%
U.S. Treasury Bill	0.11	4/1/21	21,300,000	21,288,693	0.726%
Valero Energy	1.2	3/15/24	3,290,000	3,282,417	0.112%
Valero Energy	2.7	4/15/23	22,080,000	22,878,501	0.780%
Vanke Real Estate Hong Kong	2.95	10/14/21	10,000,000	10,147,680	0.346%
Verizon Owner Trust 2017-3	2.53	4/20/22	1,000,000	1,006,766	0.034%
Verizon Owner Trust 2018-1	3.2	9/20/22	1,900,000	1,938,547	0.066%
Verus Securitization Trust 2018-2	3.68	6/1/58	734,388	744,618	0.025%
Verus Securitization Trust 2018-2	3.78	6/1/58	453,775	458,195	0.016%
Verus Securitization Trust 2018-2	3.83	6/1/58	561,490	566,337	0.019%
Verus Securitization Trust 2018-3	4.11	10/25/58	1,659,410	1,700,051	0.058%
Verus Securitization Trust 2018-3	4.18	10/25/58	578,455	580,417	0.020%
Verus Securitization Trust 2018-3	4.28	10/25/58	968,396	971,352	0.033%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	1,038,548	1,045,222	0.036%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	1,132,484	1,148,353	0.039%
Verus Securitization Trust 2019-1	3.84	2/25/59	2,926,638	2,966,388	0.101%
Verus Securitization Trust 2019-1	3.94	2/25/59	3,547,747	3,589,623	0.122%
Verus Securitization Trust 2019-1	4.04	2/25/59	1,484,141	1,498,996	0.051%
Verus Securitization Trust 2019-2	3.21	5/25/59	4,017,371	4,107,769	0.140%
Verus Securitization Trust 2019-2	3.35	5/25/59	2,711,489	2,764,171	0.094%
Verus Securitization Trust 2019-2	3.45	5/25/59	1,355,745	1,379,515	0.047%
Verus Securitization Trust 2019-3	2.78	7/25/59	7,094,485	7,234,257	0.247%
Verus Securitization Trust 2019-4	2.64	11/25/59	7,390,052	7,534,148	0.257%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	6,543,217	6,714,330	0.229%
Verus Securitization Trust 2019-INV1	3.5	12/25/59	2,991,614	3,051,063	0.104%
Verus Securitization Trust 2019-INV1	3.66	12/25/59	1,222,822	1,248,668	0.043%
Verus Securitization Trust 2019-INV1	4.03	12/25/59	455,000	461,541	0.016%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	3,337,988	3,413,878	0.116%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	4,305,616	4,412,765	0.151%
Verus Securitization Trust 2020-1	2.42	1/25/60	5,621,954	5,740,727	0.196%
Verus Securitization Trust 2020-2	2.23	5/25/60	6,933,906	6,998,616	0.239%
Verus Securitization Trust 2020-4	1.5	5/25/65	3,855,800	3,869,900	0.132%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	3,299,080	3,334,965	0.114%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	7,635,871	7,675,622	0.262%
Vista Point Securitization Trust 2020-2	1.48	4/25/65	9,718,854	9,725,130	0.332%
Volkswagen Auto Lease Trust 2019	1.99	11/21/22	1,500,000	1,527,842	0.052%
Volkswagen Group of America Finance	1.2	11/12/21	4,000,000	4,014,900	0.137%
Volkswagen Group of America Finance	1.02	11/13/20	4,000,000	4,003,028	0.137%
Volkswagen Group of America Finance	3.13	5/12/23	6,910,000	7,295,516	0.249%
Volkswagen Group of America Finance	2.9	5/13/22	2,075,000	2,144,901	0.073%
Volkswagen Group of America Finance	2.5	9/24/21	2,435,000	2,480,030	0.085%
Volvo Financial Equipment LLC Series 2019-1	2.9	11/15/21	317,369	318,287	0.011%
Volvo Financial Equipment LLC Series 2019-2	2.02	8/15/22	2,177,929	2,192,548	0.075%
Volvo Financial Equipment Master Owner Trust	0.65	11/15/22	2,220,000	2,220,869	0.076%
Volvo Financial Equipment Master Owner Trust	0.67	7/17/23	3,020,000	3,023,303	0.103%
Votorantim	6.75	4/5/21	6,000,000	6,168,000	0.210%
Vulcan Materials	0.9	3/1/21	4,650,000	4,651,637	0.159%
Walgreens Boots Alliance	3.3	11/18/21	10,000,000	10,266,370	0.350%
WALGREENS BOOTS ALLIANCE 4/2 CP	0.45	2/22/21	10,000,000	9,988,118	0.341%

Wells Fargo	4.48	1/16/24	1,118,000	1,236,402	0.042%
Wells Fargo	1.18	2/11/22	1,000,000	1,001,237	0.034%
Wells Fargo	4.13	8/15/23	5,000,000	5,450,560	0.186%
Wells Fargo Bank NA	2.08	9/9/22	3,000,000	3,041,064	0.104%
Western Midstream Operating	5.38	6/1/21	10,000,000	10,075,000	0.344%
Western Union	3.6	3/15/22	15,428,000	16,002,060	0.546%
Western Union	4.25	6/9/23	2,500,000	2,696,775	0.092%
Wheels SPV 2	2.13	4/20/26	237,912	238,272	0.008%
Wheels SPV 2	0.51	8/20/29	8,400,000	8,399,003	0.286%
Williams	4	11/15/21	1,127,000	1,160,276	0.040%
Williams	3.6	3/15/22	1,685,000	1,743,975	0.059%
Williams	3.35	8/15/22	9,608,000	9,979,301	0.340%
Williams	7.88	9/1/21	4,600,000	4,900,854	0.167%
Woori Bank	5.88	4/13/21	4,360,000	4,469,262	0.152%
World Omni Automobile Lease Securitization Trust 2018	3.19	12/15/21	1,156,682	1,166,540	0.040%
World Omni Automobile Lease Securitization Trust 2019	2.03	11/15/22	2,500,000	2,551,008	0.087%
World Omni Automobile Lease Securitization Trust 2019	2.94	5/16/22	1,750,000	1,778,014	0.061%
World Omni Auto Receivables Trust 2019	3.04	5/15/24	3,500,000	3,583,663	0.122%
World Omni Auto Receivables Trust 2020	1.93	6/16/25	3,430,000	3,498,723	0.119%
World Omni Select Auto Trust 2019	2	8/15/24	8,500,000	8,656,754	0.295%
World Omni Select Auto Trust 2020	0.84	6/15/26	4,595,000	4,593,445	0.157%
Zimmer Biomet Holdings	0.98	3/19/21	3,000,000	2,996,193	0.102%

Total Investments in Securities **2,950,526,706**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	20,903,236	JPY	(2,202,250,000)	11/30/2020	7,834	0.000%
CITIBANK N A	USD	11,938,795	JPY	(1,262,050,000)	10/19/2020	(30,231)	-0.001%
GOLDMAN SACHS & CO	USD	11,062,032	JPY	(1,173,300,000)	12/07/2020	(72,477)	-0.002%
STANDARD CHARTERED SECURITIES	USD	35,933,922	JPY	(3,783,050,000)	12/21/2020	20,243	0.001%

Total Forward Currency Exchange Contracts **(74,631)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 06/20/2022	(15,000,000)	137,085	0.005%
BOEING CO DEB CDS 12/20/2021	(10,000,000)	(217,170)	(0.007%)
ENBRIDGE INC CDS 06/20/2021	(15,000,000)	79,410	0.003%
GENERAL ELECTRIC CO CDS 12/20/2020	(210,000)	203	0.000%
GENERAL ELECTRIC CO CDS 12/20/2021	(12,000,000)	42,888	0.001%
GENERAL ELECTRIC CO CDS 12/20/2020	(2,755,000)	2,659	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(1,935,000)	1,867	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(100,000)	97	0.000%
VERIZON COMMUNICATIONS CDS 06/20/2021	(15,000,000)	83,625	0.003%
CDX IG CDSI S35 5Y 12/20/2025	30,000,000	(634,290)	(0.022%)

Total Swap Contracts **(503,627)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ0 5YR US NOTE FUT DEC 20	(937)	12/31/2020	(118,091,281)	4,500	(4.028%)

Total Futures Contracts **4,500**

NET ASSETS 2,931,674,385

NET ASSET VALUE PER SHARE

Ultra Short-Term Bond Fund Shares **5.08**

(\$2,548,060,312 / 501,270,493 Shares Outstanding)

Ultra Short-Term Bond Fund - I Class Shares **5.09**

(\$383,614,073 / 75,375,430 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	LTN 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 Moldovan 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 Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanan 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 Nicaraguan 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 Colombian 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.