

Portfolio of Investments

| Investments in Securities | Coupon % | Maturity | Shares/Par | Value (\$) | % of Net Assets |
|-----------------------------------|----------|----------|------------|-------------|-----------------|
| Aaron's | | | 1,638,438 | 92,817,513 | 1.053% |
| Acadia Realty Trust, REIT | | | 383,200 | 4,023,600 | 0.046% |
| Acceleron Pharma | | | 119,359 | 13,431,468 | 0.152% |
| Accolade | | | 103,054 | 4,005,709 | 0.045% |
| Advantage Oil & Gas | | | 6,225,400 | 8,181,781 | 0.093% |
| Aegion | | | 3,589,052 | 50,713,305 | 0.575% |
| Afterpay | | | 332,724 | 19,612,299 | 0.222% |
| AgroFresh Solutions | | | 6,090,695 | 14,800,389 | 0.168% |
| Alamo | | | 214,900 | 23,215,647 | 0.263% |
| Alcoa | | | 2,575,200 | 29,949,576 | 0.340% |
| American Assets Trust, REIT | | | 719,771 | 17,339,283 | 0.197% |
| American Business Bank | | | 364,459 | 8,273,219 | 0.094% |
| American Campus Communities, REIT | | | 815,117 | 28,463,886 | 0.323% |
| American Public Education | | | 540,360 | 15,232,748 | 0.173% |
| American Vanguard | | | 1,305,600 | 17,155,584 | 0.195% |
| Aspen Aerogels | | | 426,613 | 4,671,412 | 0.053% |
| Assetmark Financial Holdings | | | 239,184 | 5,199,860 | 0.059% |
| Atlantic Capital Bancshares | | | 839,623 | 9,529,721 | 0.108% |
| Atrion | | | 89,523 | 56,041,398 | 0.636% |
| Avanos Medical | | | 830,231 | 27,580,274 | 0.313% |
| Axis Capital Holdings | | | 256,647 | 11,302,734 | 0.128% |
| BankUnited | | | 3,021,599 | 66,203,234 | 0.751% |
| Beacon Roofing Supply | | | 1,841,200 | 57,206,084 | 0.649% |
| Belden | | | 2,657,500 | 82,701,400 | 0.938% |
| BellRing Brands | | | 387,276 | 8,032,104 | 0.091% |
| Berkeley Lights | | | 102,326 | 7,813,613 | 0.089% |
| BJ's Restaurants | | | 1,002,050 | 29,500,352 | 0.335% |
| Blackstone Mortgage Trust, REIT | | | 564,357 | 12,398,923 | 0.141% |
| Blue Bird | | | 1,236,600 | 15,037,056 | 0.171% |
| Blueprint Medicines | | | 117,882 | 10,927,661 | 0.124% |
| BOK Financial | | | 380,989 | 19,624,743 | 0.223% |
| Boston Beer | | | 27,747 | 24,510,590 | 0.278% |
| Boston Omaha | | | 1,352,868 | 21,645,888 | 0.246% |
| Brady | | | 611,600 | 24,476,232 | 0.278% |
| Bridge Bancorp | | | 532,165 | 9,275,636 | 0.105% |
| Brp | | | 1,186,175 | 29,547,619 | 0.335% |
| Burke & Herbert | | | 9,486 | 15,628,185 | 0.177% |
| Cable One | | | 55,000 | 103,698,650 | 1.176% |
| Cabot Microelectronics | | | 219,512 | 31,348,509 | 0.356% |
| Cactus | | | 1,383,883 | 26,556,715 | 0.301% |
| California Water Service Group | | | 580,300 | 25,214,035 | 0.286% |
| Cannae Holdings | | | 740,111 | 27,576,536 | 0.313% |
| Capstead Mortgage, REIT | | | 5,117,577 | 28,760,783 | 0.326% |
| Cara Therapeutics | | | 450,734 | 5,735,590 | 0.065% |
| CareDx | | | 163,368 | 6,198,182 | 0.070% |
| Carpenter Technology | | | 1,839,800 | 33,410,768 | 0.379% |
| Cavco Industries | | | 346,600 | 62,495,446 | 0.709% |
| Cedar Realty Trust, REIT | | | 10,719,201 | 8,682,553 | 0.098% |
| Ceridian HCM Holding | | | 689,757 | 57,008,416 | 0.647% |
| ChampionX | | | 2,662,400 | 21,272,576 | 0.241% |
| Chesapeake Utilities | | | 762,780 | 64,302,354 | 0.729% |
| Cinemark Holdings | | | 496,500 | 4,965,000 | 0.056% |
| CIRCOR International | | | 797,585 | 21,813,950 | 0.247% |
| Clarivate | | | 1,929,437 | 59,793,253 | 0.678% |
| Clearwater Paper | | | 1,015,479 | 38,527,273 | 0.437% |
| CloudFlare | | | 387,226 | 15,899,500 | 0.180% |
| Coca-Cola Consolidated | | | 128,274 | 30,872,986 | 0.350% |
| Columbia Banking System | | | 2,140,335 | 51,046,990 | 0.579% |
| Columbia Financial | | | 1,108,600 | 12,305,460 | 0.140% |
| Computer Modelling | | | 819,380 | 3,175,247 | 0.036% |
| Constellium | | | 5,006,400 | 39,300,240 | 0.446% |
| Contango Oil & Gas | | | 3,721,880 | 4,987,319 | 0.057% |
| Conyers Park II Acquisition | | | 1,264,690 | 13,468,949 | 0.153% |
| Covetrus | | | 1,505,062 | 36,723,513 | 0.417% |
| CrossFirst Bankshares | | | 1,217,854 | 10,583,151 | 0.120% |

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| CSW Industrials | 481,000 | 37,157,250 | 0.422% |
| CubeSmart, REIT | 769,700 | 24,869,007 | 0.282% |
| Cubic | 1,036,733 | 60,306,759 | 0.684% |
| Culp | 258,800 | 3,214,296 | 0.036% |
| Descartes Systems | 241,000 | 13,732,180 | 0.156% |
| Dorman Products | 455,900 | 41,204,242 | 0.467% |
| Douglas Emmett, REIT | 172,200 | 4,322,220 | 0.049% |
| Dril-Quip | 578,000 | 14,311,280 | 0.162% |
| Earthstone Energy | 265,648 | 688,028 | 0.008% |
| EastGroup Properties, REIT | 414,400 | 53,594,352 | 0.608% |
| East West Bancorp | 740,299 | 24,237,389 | 0.275% |
| Element Solutions | 1,359,100 | 14,284,141 | 0.162% |
| Employers Holdings | 500,600 | 15,143,150 | 0.172% |
| Enerflex | 3,442,300 | 11,943,544 | 0.135% |
| Enerpac Tool | 1,964,500 | 36,952,245 | 0.419% |
| Ensign | 872,306 | 49,773,780 | 0.565% |
| Entegris | 951,500 | 70,734,510 | 0.802% |
| Envista Holdings | 1,662,389 | 41,027,761 | 0.465% |
| ERO Copper | 2,790,366 | 40,675,156 | 0.461% |
| ESCO Technologies | 628,800 | 50,656,128 | 0.575% |
| Essential Properties Realty Trust, REIT | 611,345 | 11,199,840 | 0.127% |
| Express | 1,218,861 | 743,505 | 0.008% |
| Farmers & Merchants Bank of Long Beach | 2,638 | 16,086,524 | 0.182% |
| FB Financial | 1,373,880 | 34,511,866 | 0.392% |
| First Bancshares | 712,523 | 14,941,607 | 0.170% |
| First Hawaiian | 1,085,129 | 15,701,817 | 0.178% |
| First Industrial Realty, REIT | 636,422 | 25,329,596 | 0.287% |
| FirstService | 473,600 | 62,463,104 | 0.709% |
| Flowserve | 776,135 | 21,180,724 | 0.240% |
| Frank's International | 4,333,838 | 6,674,111 | 0.076% |
| FRP Holdings | 161,100 | 6,713,037 | 0.076% |
| FS Bancorp | 228,890 | 9,384,490 | 0.106% |
| FTI Consulting | 696,900 | 73,850,493 | 0.838% |
| GCI Liberty | 399,739 | 32,762,608 | 0.372% |
| Glacier Bancorp | 1,155,200 | 37,024,160 | 0.420% |
| Green Dot | 1,270,900 | 64,320,249 | 0.730% |
| Grocery Outlet Holding | 580,006 | 22,805,836 | 0.259% |
| Hamilton Lane | 86,124 | 5,562,749 | 0.063% |
| Hanesbrands | 2,407,900 | 37,924,425 | 0.430% |
| Hannon Armstrong Sustainabl Infrstrc Cap, REIT | 2,217,200 | 93,721,044 | 1.063% |
| HarborOne Bancorp | 3,626,073 | 29,262,409 | 0.332% |
| Harmonic | 10,412,090 | 58,099,462 | 0.659% |
| Hawkins | 426,400 | 19,657,040 | 0.223% |
| Healthcare Realty Trust, REIT | 1,756,592 | 52,908,551 | 0.600% |
| Helios Technologies | 914,134 | 33,274,478 | 0.377% |
| Hercules Capital | 1,483,800 | 17,167,566 | 0.195% |
| Heritage Commerce | 1,603,342 | 10,670,241 | 0.121% |
| Heritage Financial Corp. | 1,039,133 | 19,109,656 | 0.217% |
| Hillenbrand | 684,300 | 19,406,748 | 0.220% |
| Home Bancshares | 5,608,096 | 85,018,735 | 0.964% |
| Hope Bancorp | 2,371,690 | 17,989,269 | 0.204% |
| Horizon Global | 3,427,390 | 19,707,493 | 0.224% |
| Houlihan Lokey | 931,127 | 54,983,049 | 0.624% |
| Howard Bancorp | 1,294,000 | 11,620,120 | 0.132% |
| Huntsman | 492,300 | 10,933,983 | 0.124% |
| I3 Verticals | 1,128,054 | 28,483,364 | 0.323% |
| Independent Bank Group | 817,580 | 36,120,684 | 0.410% |
| Independent Bank (MA) | 373,451 | 19,561,363 | 0.222% |
| Insmed | 126,900 | 4,078,566 | 0.046% |
| Insteel Industries | 894,285 | 16,723,130 | 0.190% |
| International Seaways | 773,746 | 11,304,429 | 0.128% |
| IQHQ, REIT | 1,105,380 | 18,360,362 | 0.208% |
| James River Group Holdings | 352,433 | 15,693,841 | 0.178% |
| JBG SMITH Properties, REIT | 1,988,842 | 53,181,635 | 0.603% |
| JELD-WEN Holding | 1,677,500 | 37,911,500 | 0.430% |
| J.G. Boswell | 2,919 | 1,591,585 | 0.018% |
| John Bean Technologies | 166,100 | 15,262,929 | 0.173% |
| John Marshall Bancorp | 992,556 | 10,620,349 | 0.120% |
| Kearny Financial Corp. | 4,468,053 | 32,214,662 | 0.365% |
| Kilroy Realty, REIT | 87,200 | 4,530,912 | 0.051% |
| Kimbell Royalty Partners | 1,788,278 | 10,926,379 | 0.124% |
| Kirby | 236,100 | 8,539,737 | 0.097% |

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| Knowles | 2,609,200 | 38,877,080 | 0.441% |
| Kodiak Sciences | 52,497 | 3,108,347 | 0.035% |
| Korn Ferry | 727,800 | 21,106,200 | 0.239% |
| Kosmos Energy | 2,395,042 | 2,336,603 | 0.027% |
| Landstar System | 456,000 | 57,223,440 | 0.649% |
| Lantheus Holdings | 745,839 | 9,449,780 | 0.107% |
| Lattice Semiconductor | 1,263,469 | 36,590,062 | 0.415% |
| LCI Industries | 495,700 | 52,687,953 | 0.598% |
| Lemonade | 130,753 | 6,501,039 | 0.074% |
| Liberty Oilfield Services | 3,198,100 | 25,552,819 | 0.290% |
| Littelfuse | 431,600 | 76,539,944 | 0.868% |
| Live Oak Bancshares | 2,113,786 | 53,542,199 | 0.607% |
| Lumber Liquidators | 2,177,505 | 48,013,985 | 0.545% |
| Magnolia Oil & Gas | 3,474,023 | 17,960,699 | 0.204% |
| Main Street Capital | 557,800 | 16,494,146 | 0.187% |
| Marriott Vacations Worldwide | 413,666 | 37,565,009 | 0.426% |
| Matador Resources | 2,266,660 | 18,722,612 | 0.212% |
| Matson | 903,800 | 36,233,342 | 0.411% |
| MaxLinear | 1,224,000 | 28,445,760 | 0.323% |
| McGrath RentCorp | 684,802 | 40,807,351 | 0.463% |
| Megaport | 3,647,635 | 42,307,600 | 0.480% |
| Meridian Bancorp | 2,421,718 | 25,064,781 | 0.284% |
| Meritage | 560,964 | 61,924,816 | 0.702% |
| Mesa Laboratories | 119,115 | 30,345,737 | 0.344% |
| MGE Energy | 562,037 | 35,217,238 | 0.400% |
| Middlesex Water | 305,637 | 18,995,340 | 0.215% |
| Minerals Technologies | 819,900 | 41,896,890 | 0.475% |
| Molina Healthcare | 75,154 | 13,756,188 | 0.156% |
| Momenta Pharmaceuticals | 886,948 | 46,547,031 | 0.528% |
| Monro | 681,800 | 27,660,626 | 0.314% |
| MSA Safety | 308,600 | 41,404,862 | 0.470% |
| Myers Industries | 1,451,483 | 19,203,120 | 0.218% |
| National Bank Holdings | 1,766,859 | 46,380,049 | 0.526% |
| nCino | 45,545 | 3,629,026 | 0.041% |
| nCino | 397,429 | 30,083,786 | 0.341% |
| Nextera Energy Partners | 620,900 | 37,229,164 | 0.422% |
| NexTier Oilfield Solutions | 6,159,802 | 11,395,634 | 0.129% |
| Nomad Foods | 2,926,600 | 74,569,768 | 0.846% |
| Oil-Dri | 347,600 | 12,433,652 | 0.141% |
| ONE Gas | 1,138,000 | 78,533,380 | 0.891% |
| Onto Innovation | 434,671 | 12,944,502 | 0.147% |
| Open Lending | 987,805 | 25,189,028 | 0.286% |
| Option Care Health | 2,172,901 | 29,051,686 | 0.330% |
| Origin Bancorp | 713,480 | 15,239,933 | 0.173% |
| Orion Engineered Carbons | 1,602,091 | 20,042,158 | 0.227% |
| Otc Markets | 465,285 | 13,842,275 | 0.157% |
| Outset Medical | 77,643 | 3,882,150 | 0.044% |
| Pacific Premier Bancorp | 1,177,500 | 23,714,850 | 0.269% |
| Palomar Holdings | 400,686 | 41,767,509 | 0.474% |
| Papa John's International | 580,200 | 47,738,856 | 0.542% |
| Parsley Energy | 1,434,644 | 13,428,268 | 0.152% |
| Parsons | 860,360 | 28,856,474 | 0.327% |
| PCSB Financial | 1,016,737 | 12,272,016 | 0.139% |
| PDL Community Bancorp | 1,035,804 | 9,135,791 | 0.104% |
| Pebblebrook Hotel Trust, REIT | 2,117,800 | 26,536,034 | 0.301% |
| Pennant | 1,020,716 | 39,358,809 | 0.446% |
| PennyMac Financial Services | 2,492,560 | 144,867,587 | 1.643% |
| PennyMac Mortgage Investment Trust, REIT | 2,701,635 | 43,415,274 | 0.493% |
| Perdoceo Education | 1,749,291 | 21,411,322 | 0.243% |
| Phreesia | 685,699 | 22,031,509 | 0.250% |
| Pinnacle Financial Partners | 1,389,333 | 49,446,361 | 0.561% |
| Plains Gp Holdings | 1,842,452 | 11,220,533 | 0.127% |
| Planet Fitness | 356,700 | 21,979,854 | 0.249% |
| PNM Resources | 2,383,900 | 98,526,587 | 1.118% |
| Pool | 231,400 | 77,412,556 | 0.878% |
| Popular | 1,134,400 | 41,144,688 | 0.467% |
| Post Holdings | 585,354 | 50,340,444 | 0.571% |
| PotlatchDeltic, REIT | 1,162,546 | 48,943,187 | 0.555% |
| PRA Group | 399,464 | 15,958,587 | 0.181% |
| Preferred Bank | 888,758 | 28,546,907 | 0.324% |
| ProAssurance | 1,559,800 | 24,395,272 | 0.277% |
| Professional Holding | 544,046 | 7,295,657 | 0.083% |

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|-----------------------------------|-----------|------------|-------------|-------------|--------|
| Professional Holding | 112,411 | 1,432,060 | 0.016% | | |
| Progenics Pharmaceuticals | 1,146,000 | 0 | 0.000% | | |
| Prosperity Bancshares | 763,600 | 39,577,388 | 0.449% | | |
| Provident Bancorp | 1,239,207 | 9,653,423 | 0.110% | | |
| PS Business Parks, REIT | 310,000 | 37,940,900 | 0.430% | | |
| Quaker Chemical | 224,900 | 40,416,779 | 0.458% | | |
| Quidel | 409,929 | 89,930,224 | 1.020% | | |
| Radian | 3,631,458 | 53,055,601 | 0.602% | | |
| Radius Health | 412,390 | 4,676,503 | 0.053% | | |
| Ranger Energy Services | 1,036,520 | 2,705,317 | 0.031% | | |
| Raven Industries | 276,648 | 5,953,465 | 0.068% | | |
| RBC Bearings | 134,182 | 16,264,200 | 0.185% | | |
| Red Robin Gourmet Burgers | 586,328 | 7,716,076 | 0.088% | | |
| REI - SECURITY LENDING COLLATERAL | 3,530,001 | 35,300,005 | 0.400% | | |
| Reliance Steel & Aluminum | 302,000 | 30,816,080 | 0.350% | | |
| Rexnord | 1,821,000 | 54,338,640 | 0.616% | | |
| Rex Stores Resources | 365,400 | 23,973,894 | 0.272% | | |
| RGC Resources | 378,869 | 8,884,478 | 0.101% | | |
| Rush Enterprises | 401,700 | 20,301,918 | 0.230% | | |
| Ryder System | 852,200 | 35,996,928 | 0.408% | | |
| Safeguard Scientifics | 811,288 | 4,445,858 | 0.050% | | |
| Safehold, REIT | 398,200 | 24,728,220 | 0.281% | | |
| Safety Insurance Group | 348,100 | 24,050,229 | 0.273% | | |
| Saga Communications | 411,696 | 8,184,516 | 0.093% | | |
| Sandy Spring Bancorp | 707,230 | 16,322,868 | 0.185% | | |
| Saul Centers, REIT | 1,209,506 | 32,148,669 | 0.365% | | |
| Scholastic | 536,400 | 11,259,036 | 0.128% | | |
| SEACOR Holdings | 273,182 | 7,944,133 | 0.090% | | |
| SEACOR Marine Holdings | 975,398 | 1,980,058 | 0.022% | | |
| Select Medical Holdings | 2,797,534 | 58,244,658 | 0.661% | | |
| Selectquote | 435,778 | 8,383,279 | 0.095% | | |
| Semtech | 342,696 | 18,149,180 | 0.206% | | |
| Seven Generations Energy | 6,607,904 | 17,815,610 | 0.202% | | |
| Simply Good Foods | 1,447,804 | 31,924,078 | 0.362% | | |
| SJW | 264,606 | 16,103,921 | 0.183% | | |
| Southern First Bancshares | 350,596 | 8,466,893 | 0.096% | | |
| South State | 1,157,454 | 55,731,410 | 0.632% | | |
| Southwest Gas Holdings | 710,100 | 44,807,310 | 0.508% | | |
| Sportsman's Warehouse Holdings | 4,038,568 | 57,791,908 | 0.656% | | |
| SPX | 809,700 | 37,553,886 | 0.426% | | |
| State Auto Financial | 1,457,752 | 20,058,668 | 0.228% | | |
| Stella-Jones | 876,580 | 29,690,029 | 0.337% | | |
| Stepstone | 402,643 | 10,714,330 | 0.122% | | |
| Stepstone | 977,832 | 24,719,104 | 0.280% | | |
| Stericycle | 1,044,000 | 65,834,640 | 0.747% | | |
| Sterling Bancorp Inc/MI | 945,577 | 2,846,187 | 0.032% | | |
| Steven Madden | 1,598,362 | 31,168,059 | 0.354% | | |
| St. Joe | 2,410,738 | 49,733,525 | 0.564% | | |
| Strategic Education | 493,812 | 45,168,984 | 0.512% | | |
| Strattec Security | 386,737 | 7,696,066 | 0.087% | | |
| Sunstone Hotel Investors, REIT | 4,663,910 | 37,031,445 | 0.420% | | |
| SVB Financial Group | 84,700 | 20,380,514 | 0.231% | | |
| Terreno Realty, REIT | 1,681,800 | 92,095,368 | 1.045% | | |
| Tetra Tech | 166,600 | 15,910,300 | 0.180% | | |
| Texas Capital Bancshares | 874,000 | 27,207,620 | 0.309% | | |
| Thermon Group Holdings | 1,720,823 | 19,324,842 | 0.219% | | |
| Timken | 306,300 | 16,607,586 | 0.188% | | |
| Towne Bank/Portsmouth VA | 2,429,075 | 39,836,830 | 0.452% | | |
| Triumph Group | 4,566,000 | 29,724,660 | 0.337% | | |
| TRP Government Reserve | | 0.09 | 100,682,604 | 100,682,604 | 1.142% |
| UFP Industries | 1,224,100 | 69,173,891 | 0.785% | | |
| Ultragenyx Pharmaceutical | 186,299 | 15,311,915 | 0.174% | | |
| UniFirst | 76,500 | 14,486,805 | 0.164% | | |
| Univar Solutions | 954,800 | 16,117,024 | 0.183% | | |
| Upwork | 1,001,146 | 17,459,986 | 0.198% | | |
| US Xpress Enterprises | 1,510,595 | 12,477,515 | 0.142% | | |
| Utah Medical Products | 188,019 | 15,017,078 | 0.170% | | |
| Utz Brands | 1,982,470 | 35,486,213 | 0.403% | | |
| Utz Brands | 663,856 | 4,341,618 | 0.049% | | |
| Valmont Industries | 213,900 | 26,562,102 | 0.301% | | |
| Vertiv Holdings | 1,327,251 | 24,288,693 | 0.276% | | |
| Virtus Investment Partners | 289,242 | 40,103,403 | 0.455% | | |

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| Visteon | 477,700 | 33,066,394 | 0.375% |
| Walker & Dunlop | 279,196 | 14,797,388 | 0.168% |
| Washington Real Estate Investment Trust, REIT | 1,075,300 | 21,645,789 | 0.246% |
| Webster Financial | 1,253,073 | 33,093,658 | 0.375% |
| Wendy's | 500,700 | 11,163,107 | 0.127% |
| Western Alliance Bancorp | 2,033,954 | 64,313,625 | 0.730% |
| West Fraser Timber | 1,060,300 | 49,258,502 | 0.559% |
| West Pharmaceutical Services | 20,400 | 5,607,960 | 0.064% |
| Winmark | 249,447 | 42,949,784 | 0.487% |
| Wintrust Financial | 404,525 | 16,201,226 | 0.184% |
| Workiva | 136,100 | 7,588,936 | 0.086% |
| WPX Energy | 5,608,100 | 27,479,690 | 0.312% |
| WSFS Financial | 2,287,688 | 61,698,945 | 0.700% |
| Xencor | 398,385 | 15,453,354 | 0.175% |
| Miscellaneous Securities ‡ | | 354,346,544 | |
| Total Investments in Securities | | 8,865,603,933 | |

‡ At the discretion of the advisor, the identity of certain securities has been concealed to protect the fund's interests.

NET ASSETS **8,815,063,897**

NET ASSET VALUE PER SHARE

| | |
|---|--------------|
| Small-Cap Value Fund Shares | 42.05 |
| (\$4,851,666,872 / 115,367,881 Shares Outstanding) | |
| Small-Cap Value Fund - Advisor Class Shares | 41.86 |
| (\$78,951,270 / 1,886,291 Shares Outstanding) | |
| Small-Cap Value Fund - I Class Shares | 42.06 |
| (\$1,162,977,944 / 27,647,136 Shares Outstanding) | |
| Small-Cap Value Fund - Z Class Shares | 42.22 |
| (\$2,721,467,811 / 64,453,437 Shares Outstanding) | |

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| 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 |

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.