

Portfolio of Investments

| Investments in Securities | Coupon % | Maturity | Shares/Par | Value (\$) | % of Net Assets |
|---|----------|----------|------------|------------|-----------------|
| 7-Eleven | 0.63 | 2/10/23 | 2,440,000 | 2,440,471 | 0.048% |
| 7-Eleven | 0.8 | 2/10/24 | 2,835,000 | 2,826,370 | 0.056% |
| 7-Eleven | 0.61 | 8/10/22 | 3,750,000 | 3,751,789 | 0.074% |
| AbbVie | 3.25 | 10/1/22 | 11,906,000 | 12,237,011 | 0.240% |
| AbbVie | 2.3 | 11/21/22 | 7,110,000 | 7,288,482 | 0.143% |
| AbbVie | 2.9 | 11/6/22 | 5,000,000 | 5,165,835 | 0.102% |
| AbbVie | 3.45 | 3/15/22 | 10,000,000 | 10,166,750 | 0.200% |
| AbbVie | 2.8 | 3/15/23 | 3,000,000 | 3,099,285 | 0.061% |
| Abn Amro Bank | 6.25 | 4/27/22 | 31,942,000 | 33,396,639 | 0.656% |
| Abu Dhabi National Energy Co PJSC | 3.88 | 5/6/24 | 9,300,000 | 10,102,125 | 0.199% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.88 | 1/16/24 | 2,000,000 | 2,177,624 | 0.043% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 3.3 | 1/23/23 | 1,775,000 | 1,839,234 | 0.036% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 3.95 | 2/1/22 | 5,630,000 | 5,721,623 | 0.112% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.13 | 7/3/23 | 22,810,000 | 24,154,535 | 0.475% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.5 | 9/15/23 | 2,075,000 | 2,223,360 | 0.044% |
| Aia | 0.65 | 9/20/21 | 4,000,000 | 4,000,864 | 0.079% |
| Aib | 4.75 | 10/12/23 | 16,335,000 | 17,726,105 | 0.348% |
| AIG Global Funding | 2.3 | 7/1/22 | 665,000 | 677,732 | 0.013% |
| Air Lease | 3.5 | 1/15/22 | 3,700,000 | 3,760,991 | 0.074% |
| Air Lease | 2.25 | 1/15/23 | 2,940,000 | 3,016,993 | 0.059% |
| Air Lease | 3.75 | 2/1/22 | 1,750,000 | 1,773,860 | 0.035% |
| American Express | 0.78 | 11/5/21 | 2,000,000 | 2,002,646 | 0.039% |
| AMERICAN HONDA FINANCE CP | 0.12 | 7/7/21 | 10,000,000 | 9,999,786 | 0.197% |
| American Tower | 0.6 | 1/15/24 | 5,000,000 | 4,984,330 | 0.098% |
| American Tower | 5 | 2/15/24 | 4,880,000 | 5,408,289 | 0.106% |
| AmeriCredit Automobile Receivables Trust 2017-2 | 3.42 | 4/18/23 | 8,600,000 | 8,725,091 | 0.171% |
| AmeriCredit Automobile Receivables Trust 2017-3 | 2.69 | 6/19/23 | 1,946,385 | 1,958,640 | 0.038% |
| Americredit Automobile Receivables Trust 2018-2 | 3.15 | 3/20/23 | 140,617 | 140,877 | 0.003% |
| AmeriCredit Automobile Receivables Trust 2019-3 | 2.06 | 4/18/24 | 3,602,442 | 3,634,372 | 0.071% |
| AmeriCredit Automobile Receivables Trust 2020-1 | 1.11 | 8/19/24 | 6,565,000 | 6,600,672 | 0.130% |
| AmeriCredit Automobile Receivables Trust 2020-2 | 0.66 | 12/18/24 | 825,000 | 828,014 | 0.016% |
| AmeriCredit Automobile Receivables Trust 2020-2 | 0.97 | 2/18/26 | 800,000 | 805,318 | 0.016% |
| AmeriCredit Automobile Receivables Trust 2020-3 | 0.76 | 12/18/25 | 7,500,000 | 7,518,295 | 0.148% |
| AmeriCredit Automobile Receivables Trust 2021-1 | 0.37 | 8/18/25 | 6,750,000 | 6,754,533 | 0.133% |
| AmerisourceBergen | 0.74 | 3/15/23 | 10,715,000 | 10,727,022 | 0.211% |
| Angel Oak Mortgage Trust 2019-3 | 3.14 | 5/25/59 | 830,199 | 834,006 | 0.016% |
| Angel Oak Mortgage Trust 2019-3 | 3.24 | 5/25/59 | 523,702 | 525,472 | 0.010% |
| Angel Oak Mortgage Trust 2019-5 | 2.59 | 10/25/49 | 4,005,222 | 4,021,472 | 0.079% |
| Angel Oak Mortgage Trust 2020-6 | 1.26 | 5/25/65 | 5,541,512 | 5,556,493 | 0.109% |
| Angel Oak Mortgage Trust 2021-1 | 0.91 | 1/25/66 | 19,910,443 | 19,872,685 | 0.391% |
| Angel Oak Mortgage Trust 2021-2 | 0.99 | 4/25/66 | 10,876,153 | 10,865,011 | 0.214% |
| Angel Oak Mortgage Trust I LLC 2019-1 | 3.92 | 11/25/48 | 949,761 | 962,642 | 0.019% |
| Angel Oak Mortgage Trust I LLC 2019-1 | 4.02 | 11/25/48 | 1,147,496 | 1,161,075 | 0.023% |
| Angel Oak Mortgage Trust I LLC 2019-1 | 4.12 | 11/25/48 | 1,147,496 | 1,160,046 | 0.023% |
| Angel Oak Mortgage Trust I LLC 2019-2 | 3.63 | 3/25/49 | 1,548,746 | 1,566,916 | 0.031% |
| Angel Oak Mortgage Trust I LLC 2019-2 | 3.78 | 3/25/49 | 700,902 | 711,569 | 0.014% |
| Angel Oak Mortgage Trust I LLC 2019-2 | 3.83 | 3/25/49 | 560,721 | 566,660 | 0.011% |
| Angel Oak Mortgage Trust LLC 2020-5 | 1.37 | 5/25/65 | 5,734,804 | 5,754,973 | 0.113% |
| ANZ New Zealand Int I Ltd/London | 1.19 | 7/28/21 | 500,000 | 500,368 | 0.010% |
| Ari Fleet Lease Trust 2018 | 3.22 | 8/16/27 | 381,743 | 383,411 | 0.008% |
| Ari Fleet Lease Trust 2019 | 2.41 | 11/15/27 | 791,788 | 798,620 | 0.016% |
| Ari Fleet Lease Trust 2020 | 1.77 | 8/15/28 | 1,508,322 | 1,517,273 | 0.030% |
| Ari Fleet Lease Trust 2021 | 0.37 | 3/15/30 | 7,250,000 | 7,246,588 | 0.142% |
| Arrow Electronics | 3.5 | 4/1/22 | 2,000,000 | 2,037,062 | 0.040% |
| AT&T | 0.65 | 3/25/24 | 13,328,000 | 13,345,473 | 0.262% |
| Avis Budget Rental Car Funding AESOP | 3.45 | 3/20/23 | 1,950,000 | 1,981,239 | 0.039% |
| Avis Budget Rental Car Funding AESOP | 3.7 | 3/20/23 | 4,067,000 | 4,129,087 | 0.081% |
| Avis Budget Rental Car Funding AESOP | 4.53 | 3/20/23 | 225,000 | 228,573 | 0.004% |
| Avis Budget Rental Car Funding AESOP | 2.97 | 3/20/24 | 6,280,000 | 6,518,372 | 0.128% |
| Avolon Holdings Funding | 3.63 | 5/1/22 | 5,829,000 | 5,952,866 | 0.117% |
| Baidu | 3.5 | 11/28/22 | 4,890,000 | 5,075,609 | 0.100% |
| Baidu | 2.88 | 7/6/22 | 2,000,000 | 2,043,551 | 0.040% |
| Baidu | 3.88 | 9/29/23 | 1,000,000 | 1,063,618 | 0.021% |
| Banco Bilbao Vizcaya Argentaria | 0.88 | 9/18/23 | 15,800,000 | 15,837,051 | 0.311% |
| Banco Santander | 1.75 | 4/11/22 | 3,000,000 | 3,030,531 | 0.060% |

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| Banco Santander | 3.85 | 4/12/23 | 13,834,000 | 14,622,566 | 0.287% |
| Bangkok Bank PCL/Hong Kong | 4.05 | 3/19/24 | 16,000,000 | 17,342,765 | 0.341% |
| BANK 2017-BNK8 | 2.12 | 11/15/50 | 100,103 | 100,847 | 0.002% |
| Bank of America | 0.7 | 4/22/25 | 15,000,000 | 15,090,705 | 0.297% |
| Bank of America | 0.52 | 6/14/24 | 10,000,000 | 9,994,090 | 0.196% |
| Bank Of Ireland | 4.5 | 11/25/23 | 27,452,000 | 29,667,212 | 0.583% |
| Bank of Montreal | 0.69 | 3/10/23 | 18,500,000 | 18,658,619 | 0.367% |
| Bank of Nova Scotia | 0.46 | 4/15/24 | 17,145,000 | 17,205,539 | 0.338% |
| Bank of Nova Scotia | 0.56 | 9/15/23 | 12,544,000 | 12,634,405 | 0.248% |
| Banque Federative Du Credit Mutuel | 2.13 | 11/21/22 | 5,305,000 | 5,426,851 | 0.107% |
| Banque Federative Du Credit Mutuel | 0.92 | 7/20/22 | 1,000,000 | 1,007,140 | 0.020% |
| Barclays | 1.01 | 12/10/24 | 5,000,000 | 5,011,935 | 0.098% |
| Barclays | 4.61 | 2/15/23 | 13,525,000 | 13,870,172 | 0.273% |
| Barclays | 1.59 | 2/15/23 | 3,000,000 | 3,021,837 | 0.059% |
| Barclays Bank | 1.7 | 5/12/22 | 2,610,000 | 2,639,156 | 0.052% |
| Barings CLO Ltd 2013-I | 0.99 | 1/20/28 | 896,611 | 896,940 | 0.018% |
| BAT Capital | 1.04 | 8/15/22 | 1,000,000 | 1,005,697 | 0.020% |
| BAT INTL FINANCE PLC 4/2 144A CP | 0.23 | 7/19/21 | 20,000,000 | 19,998,491 | 0.393% |
| Bayview Mortgage Fund IVc Trust 2017-RT3 | 3.5 | 1/28/58 | 394,291 | 398,390 | 0.008% |
| Bayview Opportunity Master Fund IVa Trust 2017-SPL5 | 3.5 | 6/28/57 | 563,592 | 576,380 | 0.011% |
| Bayview Opportunity Master Fund IVb Trust 2017-RT2 | 3.5 | 8/28/57 | 383,679 | 384,113 | 0.008% |
| Bdo Unibank | 2.95 | 3/6/23 | 11,650,000 | 12,061,245 | 0.237% |
| Becton Dickinson And | 2.89 | 6/6/22 | 2,091,000 | 2,136,860 | 0.042% |
| Becton Dickinson And | 1.16 | 6/6/22 | 430,000 | 433,435 | 0.009% |
| Bharat Petroleum | 4.38 | 1/24/22 | 7,005,000 | 7,135,055 | 0.140% |
| BLUEMOUNTAIN CLO 2012-2 | 1.21 | 11/20/28 | 2,432,100 | 2,432,492 | 0.048% |
| BMW US Capital | 0.55 | 4/1/24 | 10,000,000 | 10,067,810 | 0.198% |
| BMW US Capital | 0.83 | 4/6/22 | 1,000,000 | 1,004,325 | 0.020% |
| Bnp Paribas | 3.5 | 3/1/23 | 7,518,000 | 7,878,308 | 0.155% |
| Bnp Paribas | 2.95 | 5/23/22 | 7,300,000 | 7,468,557 | 0.147% |
| BP Capital Markets | 0.99 | 9/16/21 | 1,000,000 | 1,001,606 | 0.020% |
| BP Capital Markets America | 0.78 | 9/19/22 | 2,000,000 | 2,007,948 | 0.039% |
| Bpce | 5.7 | 10/22/23 | 27,908,000 | 30,882,574 | 0.607% |
| Bpce | 3 | 5/22/22 | 10,000,000 | 10,234,350 | 0.201% |
| Bpce | 1.37 | 5/22/22 | 960,000 | 969,201 | 0.019% |
| Brighthouse Financial Global Funding | 1 | 4/12/24 | 8,015,000 | 8,025,668 | 0.158% |
| Brighthouse Financial Global Funding | 0.77 | 4/12/24 | 18,003,000 | 18,132,982 | 0.356% |
| British Telecommunications | 4.5 | 12/4/23 | 8,747,000 | 9,512,844 | 0.187% |
| Brixmor Operating Partnership | 3.25 | 9/15/23 | 9,878,000 | 10,384,267 | 0.204% |
| BX Commercial Mortgage Trust 2019-XL | 0.99 | 10/15/36 | 1,751,689 | 1,753,977 | 0.034% |
| BX Commercial Mortgage Trust 2020-BXLP | 0.87 | 12/15/36 | 13,188,937 | 13,205,465 | 0.260% |
| BX Commercial Mortgage Trust 2020-BXLP | 1.19 | 12/15/36 | 2,523,270 | 2,523,269 | 0.050% |
| BX Commercial Mortgage Trust 2020-VKNG | 1 | 10/15/37 | 6,500,000 | 6,508,163 | 0.128% |
| BX Trust | 0.77 | 6/15/38 | 5,000,000 | 5,004,500 | 0.098% |
| Canadian Imperial Bank of Commerce | 0.41 | 12/14/23 | 6,257,000 | 6,260,911 | 0.123% |
| Canadian Imperial Bank of Commerce | 0.81 | 3/17/23 | 16,991,000 | 17,160,910 | 0.337% |
| CANADIAN NATURAL RESOURC 4/2 144A CP | 0.28 | 7/26/21 | 50,000,000 | 49,994,692 | 0.983% |
| Capital Auto Receivables Asset Trust 2018-1 | 3.09 | 8/22/22 | 2,764,248 | 2,771,101 | 0.054% |
| Capital One Bank USA NA | 2.01 | 1/27/23 | 5,000,000 | 5,043,710 | 0.099% |
| Capital One Bank USA NA | 3.38 | 2/15/23 | 2,000,000 | 2,091,118 | 0.041% |
| Capital One Financial | 1.07 | 3/9/22 | 2,000,000 | 2,010,382 | 0.040% |
| Capital One Financial | 2.6 | 5/11/23 | 6,000,000 | 6,225,204 | 0.122% |
| Capital One NA | 0.98 | 8/8/22 | 2,000,000 | 2,014,644 | 0.040% |
| Cardinal Health | 2.62 | 6/15/22 | 3,428,000 | 3,494,287 | 0.069% |
| Cardinal Health | 0.89 | 6/15/22 | 2,000,000 | 2,011,326 | 0.040% |
| Carmax Auto Owner Trust 2019-3 | 2.18 | 8/15/24 | 2,726,928 | 2,766,603 | 0.054% |
| Carmax Auto Owner Trust 2020-1 | 1.89 | 12/16/24 | 1,500,000 | 1,527,411 | 0.030% |
| CCG Receivables Trust 2019-2 | 2.11 | 3/15/27 | 2,948,797 | 2,982,388 | 0.059% |
| Cenovus Energy | 3.95 | 4/15/22 | 3,422,000 | 3,481,923 | 0.068% |
| Cenovus Energy | 3 | 8/15/22 | 14,510,000 | 14,782,063 | 0.291% |
| Cenovus Energy | 3.8 | 9/15/23 | 8,785,000 | 9,268,175 | 0.182% |
| Central Texas Regional Mobility Authority | 1.31 | 1/1/22 | 150,000 | 150,337 | 0.003% |
| Central Texas Regional Mobility Authority | 1.49 | 1/1/23 | 170,000 | 171,036 | 0.003% |
| Central Texas Regional Mobility Authority | 1.35 | 1/1/24 | 500,000 | 503,544 | 0.010% |
| Central Texas Regional Mobility Authority | 1.65 | 1/1/24 | 510,000 | 512,472 | 0.010% |
| Charles Schwab | 0.51 | 3/18/24 | 10,000,000 | 10,061,300 | 0.198% |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 4.5 | 2/1/24 | 10,850,000 | 11,814,424 | 0.232% |
| Chicago O Hare International Airport | 0.96 | 1/1/23 | 5,335,000 | 5,375,916 | 0.106% |
| Chicago Transit Authority Sales Tax Receipts Fund | 1.71 | 12/1/22 | 680,000 | 690,012 | 0.014% |
| Chicago Transit Authority Sales Tax Receipts Fund | 1.84 | 12/1/23 | 870,000 | 889,068 | 0.017% |
| China Southern Power Grid International Finance BVI | 2.75 | 5/8/22 | 10,000,000 | 10,154,439 | 0.200% |
| CHI TXBL SR B CP | 0.9 | 8/12/21 | 15,000,000 | 14,997,492 | 0.295% |

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| CHI TXBL SR B CP | 1.05 | 8/18/21 | 6,000,000 | 5,998,857 | 0.118% |
| CHI TXBL SR B CP | 0.82 | 9/21/21 | 2,000,000 | 1,999,318 | 0.039% |
| CHI TXBL SR B CP | 0.82 | 9/22/21 | 2,000,000 | 1,999,309 | 0.039% |
| Cigna | 0.61 | 3/15/24 | 2,795,000 | 2,794,388 | 0.055% |
| Citigroup | 2.31 | 11/4/22 | 5,000,000 | 5,036,265 | 0.099% |
| Citigroup | 0.68 | 5/1/25 | 15,000,000 | 15,068,100 | 0.296% |
| Citigroup | 1.37 | 8/2/21 | 1,000,000 | 1,001,024 | 0.020% |
| Citigroup Mortgage Loan Trust | 2.5 | 8/25/50 | 11,773,692 | 11,923,370 | 0.234% |
| Citigroup Mortgage Loan Trust | 2.5 | 8/25/50 | 2,846,322 | 2,888,672 | 0.057% |
| Citigroup Mortgage Loan Trust 2019-IMC1 | 2.72 | 7/25/49 | 407,588 | 411,826 | 0.008% |
| Citizens Bank NA/Providence RI | 3.25 | 2/14/22 | 2,190,000 | 2,217,351 | 0.044% |
| Citizens Financial | 4.15 | 9/28/22 | 9,060,000 | 9,403,492 | 0.185% |
| City & County of denver CO Airport System Revenue | 0.88 | 11/15/23 | 1,175,000 | 1,183,237 | 0.023% |
| City of Houston TX Airport System Revenue | 0.88 | 7/1/22 | 725,000 | 728,852 | 0.014% |
| City of Houston TX Airport System Revenue | 1.05 | 7/1/23 | 1,240,000 | 1,253,009 | 0.025% |
| City of Philadelphia PA Water & Wastewater Revenue | 0.69 | 11/1/21 | 250,000 | 250,393 | 0.005% |
| City of Philadelphia PA Water & Wastewater Revenue | 0.74 | 11/1/22 | 500,000 | 503,026 | 0.010% |
| City of Philadelphia PA Water & Wastewater Revenue | 0.86 | 11/1/23 | 255,000 | 257,448 | 0.005% |
| CK Hutchison International 16 | 1.88 | 10/3/21 | 3,800,000 | 3,813,946 | 0.075% |
| Cnh Equipment Trust 2019 | 1.99 | 3/15/23 | 180,527 | 180,674 | 0.004% |
| Cnh Equipment Trust 2020 | 1.16 | 6/16/25 | 890,000 | 899,163 | 0.018% |
| Cnh Equipment Trust 2020 | 1.08 | 7/17/23 | 289,214 | 289,705 | 0.006% |
| Coca-Cola Europacific Partners | 0.5 | 5/5/23 | 25,000,000 | 24,930,225 | 0.490% |
| COLT 2019-3 Mortgage Loan Trust | 2.76 | 8/25/49 | 2,482,026 | 2,481,912 | 0.049% |
| COLT 2020-3 Mortgage Loan Trust | 1.51 | 4/27/65 | 5,201,460 | 5,221,570 | 0.103% |
| COLT Funding | 0.91 | 6/25/66 | 15,487,270 | 15,452,098 | 0.304% |
| CommonSpirit Health | 2.95 | 11/1/22 | 5,967,000 | 6,154,525 | 0.121% |
| CONAGRA FOODS INC 4/2 144A CP | 0.2 | 7/6/21 | 25,000,000 | 24,998,808 | 0.491% |
| CONAGRA FOODS INC 4/2 144A CP | 0.3 | 9/10/21 | 25,000,000 | 24,972,800 | 0.491% |
| Cooperatieve Rabobank UA | 3.95 | 11/9/22 | 19,812,000 | 20,738,310 | 0.408% |
| Country Garden Holdings | 7.13 | 1/27/22 | 8,500,000 | 8,754,840 | 0.172% |
| County of Broward FL Airport System Revenue | 1.94 | 10/1/22 | 1,000,000 | 1,019,656 | 0.020% |
| County of Miami-Dade FL | 0.71 | 10/1/23 | 1,000,000 | 1,003,262 | 0.020% |
| County of Miami-Dade FL | 0.71 | 10/1/23 | 1,000,000 | 1,003,262 | 0.020% |
| Credit Agricole SA/London | 3.38 | 1/10/22 | 10,000,000 | 10,159,000 | 0.200% |
| Credit Agricole SA/London | 3.75 | 4/24/23 | 8,837,000 | 9,357,358 | 0.184% |
| Credit Suisse | 3 | 12/14/23 | 14,030,000 | 14,482,439 | 0.285% |
| Credit Suisse | 3.57 | 1/9/23 | 8,985,000 | 9,116,136 | 0.179% |
| Credit Suisse AG/New York NY | 0.47 | 2/4/22 | 3,000,000 | 3,000,165 | 0.059% |
| CROWN CASTLE INTL CORP 4/2 144A CP | 0.26 | 7/7/21 | 15,000,000 | 14,999,096 | 0.295% |
| Daimler Finance North America | 0.85 | 11/5/21 | 4,000,000 | 4,007,808 | 0.079% |
| Daimler Finance North America | 1.75 | 3/10/23 | 10,000,000 | 10,200,870 | 0.200% |
| Daimler Finance North America | 3.7 | 5/4/23 | 9,024,000 | 9,520,582 | 0.187% |
| Daimler Trucks Retail Trust 2019-1 | 2.77 | 8/15/22 | 959,789 | 965,727 | 0.019% |
| Daimler Trucks Retail Trust 2020-1 | 1.14 | 4/15/22 | 1,283,571 | 1,284,397 | 0.025% |
| Dallas Fort Worth International Airport | 1.04 | 11/1/23 | 500,000 | 505,566 | 0.010% |
| Danske Bank | 5 | 1/12/22 | 8,610,000 | 8,807,143 | 0.173% |
| Danske Bank | 5 | 1/12/23 | 1,186,000 | 1,211,894 | 0.024% |
| Danske Bank | 5 | 1/12/23 | 2,025,000 | 2,069,212 | 0.041% |
| Danske Bank | 5.38 | 1/12/24 | 2,916,000 | 3,228,038 | 0.063% |
| Danske Bank | 1.17 | 12/8/23 | 5,000,000 | 5,011,575 | 0.098% |
| Danske Bank | 3.88 | 9/12/23 | 7,695,000 | 8,191,097 | 0.161% |
| Danske Bank | 3 | 9/20/22 | 4,650,000 | 4,667,898 | 0.092% |
| Deephaven Residential Mortgage Trust 2019-3 | 2.96 | 7/25/59 | 1,560,069 | 1,564,698 | 0.031% |
| Deephaven Residential Mortgage Trust 2020-1 | 2.34 | 1/25/60 | 1,119,820 | 1,132,408 | 0.022% |
| Deephaven Residential Mortgage Trust 2021-1 | 0.72 | 5/25/65 | 16,799,250 | 16,789,257 | 0.330% |
| Deephaven Residential Mortgage Trust 2021-2 | 0.9 | 4/25/66 | 10,300,109 | 10,290,314 | 0.202% |
| Deutsche Bank AG/New York NY | 4.25 | 10/14/21 | 28,600,000 | 28,909,995 | 0.568% |
| Diamondback Energy | 0.9 | 3/24/23 | 10,000,000 | 10,002,000 | 0.197% |
| Discover Financial Services | 5.2 | 4/27/22 | 4,817,000 | 5,009,752 | 0.098% |
| DNB Bank | 2.15 | 12/2/22 | 5,000,000 | 5,129,285 | 0.101% |
| Donlen Fleet Lease Funding 2 | 0.56 | 12/11/34 | 8,750,000 | 8,760,411 | 0.172% |
| Drive Auto Receivables Trust 2020-1 | 2.08 | 7/15/24 | 4,000,000 | 4,027,042 | 0.079% |
| Drive Auto Receivables Trust 2020-2 | 1.42 | 3/17/25 | 3,215,000 | 3,246,835 | 0.064% |
| Drive Auto Receivables Trust 2020-2 | 0.83 | 5/15/24 | 1,000,000 | 1,002,164 | 0.020% |
| Drive Auto Receivables Trust 2021-1 | 0.65 | 7/15/25 | 6,250,000 | 6,260,401 | 0.123% |
| Eastern Creation II Investment Holdings | 1 | 9/10/23 | 7,970,000 | 7,961,704 | 0.156% |
| EATON CORP 4/2 144A CP | 0.13 | 7/1/21 | 40,000,000 | 39,999,860 | 0.786% |
| Edison International | 2.95 | 3/15/23 | 5,000,000 | 5,156,460 | 0.101% |
| Elara Hgv Timeshare Issuer 2014 | 2.53 | 2/25/27 | 182,935 | 183,081 | 0.004% |
| Elara Hgv Timeshare Issuer 2016 | 2.73 | 4/25/28 | 1,074,496 | 1,094,217 | 0.022% |
| Elara Hgv Timeshare Issuer 2017 | 2.69 | 3/25/30 | 3,144,190 | 3,233,591 | 0.064% |

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| Ellington Financial Mortgage Trust 2017-1 | 0.8 | 2/25/66 | 11,350,428 | 11,317,823 | 0.222% |
| Ellington Financial Mortgage Trust 2019-2 | 2.74 | 11/25/59 | 3,892,168 | 3,960,165 | 0.078% |
| Ellington Financial Mortgage Trust 2020-1 | 2.01 | 5/25/65 | 4,279,628 | 4,331,035 | 0.085% |
| Ellington Financial Mortgage Trust 2020-2 | 1.18 | 10/25/65 | 6,879,710 | 6,892,606 | 0.135% |
| Ellington Financial Mortgage Trust 2021-2 | 0.93 | 6/25/66 | 11,905,549 | 11,877,487 | 0.233% |
| Enbridge | 0.41 | 2/17/23 | 6,195,000 | 6,207,762 | 0.122% |
| ENEL FINANCE AMERICA LLC 4/2 144A CP | 0.38 | 8/10/21 | 10,000,000 | 9,998,212 | 0.196% |
| Enel Finance International | 4.25 | 9/14/23 | 10,840,000 | 11,680,902 | 0.230% |
| Energy Transfer | 5.88 | 1/15/24 | 6,578,000 | 7,285,135 | 0.143% |
| Energy Transfer | 5.2 | 2/1/22 | 10,370,000 | 10,525,550 | 0.207% |
| Energy Transfer | 3.6 | 2/1/23 | 5,275,000 | 5,472,813 | 0.108% |
| Energy Transfer | 4.65 | 2/15/22 | 4,000,000 | 4,100,000 | 0.081% |
| Energy Transfer | 4.25 | 3/15/23 | 2,000,000 | 2,097,500 | 0.041% |
| Energy Transfer | 4.2 | 9/15/23 | 6,570,000 | 7,005,263 | 0.138% |
| Energy Transfer LP / Regency Energy Finance | 5 | 10/1/22 | 840,000 | 874,650 | 0.017% |
| Energy Transfer LP / Regency Energy Finance | 4.5 | 11/1/23 | 4,209,000 | 4,508,891 | 0.089% |
| Energy Transfer LP / Regency Energy Finance | 5.88 | 3/1/22 | 1,475,000 | 1,506,344 | 0.030% |
| ENERGY TRANSFER PARTNERS 4/2 144A CP | 0.35 | 7/1/21 | 7,600,000 | 7,599,936 | 0.149% |
| Eni | 4 | 9/12/23 | 17,985,000 | 19,204,599 | 0.377% |
| ENI FINANCE USA INC 4/2 144A CP | 0.41 | 7/30/21 | 4,684,000 | 4,683,375 | 0.092% |
| Enterprise Fleet Financing 2018-2 | 3.14 | 2/20/24 | 72,366 | 72,547 | 0.001% |
| Enterprise Fleet Financing 2019-1 | 2.98 | 10/20/24 | 1,179,663 | 1,188,761 | 0.023% |
| Enterprise Fleet Financing 2019-2 | 2.29 | 2/20/25 | 1,733,155 | 1,757,246 | 0.035% |
| Enterprise Fleet Financing 2019-3 | 2.06 | 5/20/25 | 1,971,936 | 1,998,277 | 0.039% |
| Enterprise Fleet Financing 2020-2 | 0.61 | 7/20/26 | 7,553,233 | 7,575,207 | 0.149% |
| Enterprise Fleet Funding 2021-1 | 0.44 | 12/21/26 | 4,000,000 | 3,999,988 | 0.079% |
| EQT | 3 | 10/1/22 | 4,805,000 | 4,901,100 | 0.096% |
| Equifax | 3.6 | 8/15/21 | 8,555,000 | 8,589,750 | 0.169% |
| Equifax | 1.03 | 8/15/21 | 3,000,000 | 3,001,938 | 0.059% |
| Equitable Financial Life Global Funding | 0.4 | 4/6/23 | 10,000,000 | 10,008,110 | 0.197% |
| Equitable Holdings | 3.9 | 4/20/23 | 7,244,000 | 7,651,359 | 0.150% |
| Exeter Automobile Receivables Trust 2019-3 | 2.58 | 8/15/23 | 891,974 | 893,276 | 0.018% |
| Exeter Automobile Receivables Trust 2019-4 | 2.3 | 12/15/23 | 2,409,081 | 2,415,671 | 0.047% |
| Exeter Automobile Receivables Trust 2020-1 | 2.26 | 4/15/24 | 1,707,327 | 1,715,829 | 0.034% |
| Exeter Automobile Receivables Trust 2020-2 | 2.08 | 7/15/24 | 1,750,000 | 1,763,796 | 0.035% |
| Exeter Automobile Receivables Trust 2020-3 | 0.79 | 9/16/24 | 17,500,000 | 17,559,241 | 0.345% |
| Exeter Automobile Receivables Trust 2021-2 | 0.5 | 2/18/25 | 25,000,000 | 25,013,398 | 0.492% |
| Exeter Automobile Receivables Trust 2021-2 | 0.57 | 9/15/25 | 15,200,000 | 15,207,083 | 0.299% |
| Export-Import Bank of India | 4 | 1/14/23 | 8,500,000 | 8,890,410 | 0.175% |
| Fannie Mae Connecticut Avenue Securities | 0.94 | 10/25/30 | 5,000,000 | 4,976,439 | 0.098% |
| Fannie Mae Connecticut Avenue Securities | 0.94 | 10/25/30 | 2,956,354 | 2,944,182 | 0.058% |
| Fannie Mae Connecticut Avenue Securities | 1.29 | 1/25/30 | 3,838,573 | 3,744,728 | 0.074% |
| Fannie Mae Connecticut Avenue Securities | 0.99 | 8/25/30 | 4,642,037 | 4,564,369 | 0.090% |
| Fannie Mae REMICS | 0.49 | 1/25/45 | 228,886 | 230,620 | 0.005% |
| Fidelity National Information Services | 0.38 | 3/1/23 | 8,335,000 | 8,326,865 | 0.164% |
| FIDELITY NATL INFO SERV 4/2 144A CP | 0.22 | 7/19/21 | 7,000,000 | 6,999,479 | 0.138% |
| FIDELITY NATL INFO SERV 4/2 144A CP | 0.24 | 8/3/21 | 22,400,000 | 22,396,763 | 0.440% |
| Florida development Finance | 1.8 | 4/1/22 | 1,255,000 | 1,259,704 | 0.025% |
| FNMA 15YR | 4.5 | 1/1/27 | 1,230 | 1,288 | 0.000% |
| Ford Credit Auto Lease Trust 2020 | 1 | 11/15/23 | 2,250,000 | 2,268,880 | 0.045% |
| Ford Credit Auto Lease Trust 2020 | 2.05 | 6/15/23 | 3,515,000 | 3,569,534 | 0.070% |
| Ford Credit Auto Lease Trust 2021 | 0.47 | 5/15/24 | 17,400,000 | 17,395,189 | 0.342% |
| Ford Credit Auto Owner Trust 2019 | 1.87 | 3/15/24 | 8,206,857 | 8,300,113 | 0.163% |
| Ford Credit Floorplan Master Owner Trust | 2.84 | 3/15/24 | 2,650,000 | 2,698,671 | 0.053% |
| Ford Credit Floorplan Master Owner Trust | 0.98 | 9/15/25 | 5,195,000 | 5,238,080 | 0.103% |
| Fox | 3.67 | 1/25/22 | 980,000 | 999,346 | 0.020% |
| Freddie Mac REMICS | 0.42 | 2/15/45 | 276,142 | 277,165 | 0.005% |
| Freddie Mac STACR Remic Trust 2020-DNA2 | 0.84 | 2/25/50 | 450,924 | 450,924 | 0.009% |
| Freddie Mac STACR REMIC Trust 2020-DNA5 | 1.32 | 10/25/50 | 754,033 | 754,033 | 0.015% |
| Freddie Mac STACR REMIC Trust 2020-DNA6 | 0.92 | 12/25/50 | 4,175,942 | 4,177,256 | 0.082% |
| Freddie Mac STACR REMIC Trust 2021-DNA1 | 0.67 | 1/25/51 | 7,203,489 | 7,203,489 | 0.142% |
| Freddie Mac STACR REMIC Trust 2021-DNA3 | 0.77 | 10/25/33 | 15,000,000 | 15,024,008 | 0.295% |
| Freddie Mac STACR REMIC Trust 2021-HQA1 | 0.72 | 8/25/33 | 15,475,000 | 15,474,998 | 0.304% |
| Freddie Mac STACR REMIC Trust 2021-HQA2 | 0.72 | 12/25/33 | 6,645,000 | 6,645,000 | 0.131% |
| Freddie Mac Stacr Trust 2018-HQA2 | 0.84 | 10/25/48 | 353,137 | 353,137 | 0.007% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 1.29 | 10/25/29 | 66,085 | 66,136 | 0.001% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 1.12 | 11/25/50 | 4,036,148 | 4,037,426 | 0.079% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 0.84 | 3/25/30 | 94,457 | 94,457 | 0.002% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 0.82 | 8/25/33 | 15,145,000 | 15,190,644 | 0.299% |
| Freddie Mac Whole Loan Securities Trust 2016-SC02 | 3.62 | 10/25/46 | 416,761 | 422,628 | 0.008% |
| Galton Funding Mortgage Trust 2017-1 | 3.5 | 11/25/57 | 32,058 | 32,108 | 0.001% |
| Galton Funding Mortgage Trust 2019-1 | 4 | 2/25/59 | 46,693 | 46,662 | 0.001% |

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| Galton Funding Mortgage Trust 2019-2 | 4 | 6/25/59 | 500,241 | 509,174 | 0.010% |
| Galton Funding Mortgage Trust 2019-2 | 3.5 | 6/25/59 | 313,253 | 313,598 | 0.006% |
| Galton Funding Mortgage Trust 2019-H1 | 2.66 | 10/25/59 | 1,782,284 | 1,813,307 | 0.036% |
| Galton Funding Mortgage Trust 2020-H1 | 2.31 | 1/25/60 | 4,907,963 | 4,996,236 | 0.098% |
| Galton Funding Mortgage Trust 2020-H1 | 2.41 | 1/25/60 | 4,550,056 | 4,588,689 | 0.090% |
| GATX | 0.9 | 11/5/21 | 2,700,000 | 2,703,758 | 0.053% |
| GB Trust 2020-FLIX | 1.19 | 8/15/37 | 5,600,000 | 5,605,271 | 0.110% |
| GCT Commercial Mortgage Trust 2021-GCT | 0.87 | 2/15/38 | 3,000,000 | 3,003,569 | 0.059% |
| General Motors | 4.88 | 10/2/23 | 5,000,000 | 5,441,185 | 0.107% |
| General Motors Financial | 3.45 | 1/14/22 | 5,000,000 | 5,068,830 | 0.100% |
| General Motors Financial | 1.28 | 11/6/21 | 6,000,000 | 6,017,904 | 0.118% |
| General Motors Financial | 5.2 | 3/20/23 | 2,000,000 | 2,152,498 | 0.042% |
| General Motors Financial | 0.77 | 3/8/24 | 20,000,000 | 20,106,580 | 0.395% |
| General Motors Financial | 4.15 | 6/19/23 | 1,390,000 | 1,475,081 | 0.029% |
| General Motors Financial | 3.55 | 7/8/22 | 2,400,000 | 2,476,776 | 0.049% |
| General Motors Financial | 1.7 | 8/18/23 | 5,000,000 | 5,102,030 | 0.100% |
| GENERAL MOTORS FINL CO 4/2 144A CP | 0.42 | 8/16/21 | 5,000,000 | 4,997,271 | 0.098% |
| Gilead Sciences | 0.75 | 9/29/23 | 11,725,000 | 11,720,287 | 0.230% |
| GMF Floorplan Owner Revolving Trust | 0.96 | 10/15/25 | 2,145,000 | 2,157,671 | 0.042% |
| GMF Floorplan Owner Revolving Trust | 2.7 | 4/15/24 | 6,000,000 | 6,116,777 | 0.120% |
| GMF Floorplan Owner Revolving Trust | 2.9 | 4/15/26 | 6,630,000 | 7,033,455 | 0.138% |
| GMF Floorplan Owner Revolving Trust | 0.68 | 8/15/25 | 1,645,000 | 1,651,026 | 0.032% |
| GMF Floorplan Owner Revolving Trust | 1.03 | 8/15/25 | 1,435,000 | 1,449,082 | 0.028% |
| GM Financial Automobile Leasing Trust 2019-2 | 2.89 | 3/20/23 | 1,250,000 | 1,257,209 | 0.025% |
| GM Financial Automobile Leasing Trust 2020-1 | 1.84 | 12/20/23 | 2,545,000 | 2,582,539 | 0.051% |
| GM Financial Automobile Leasing Trust 2020-2 | 0.8 | 7/20/23 | 1,600,000 | 1,608,637 | 0.032% |
| GM Financial Automobile Leasing Trust 2020-2 | 1.01 | 7/22/24 | 550,000 | 555,637 | 0.011% |
| GM Financial Automobile Leasing Trust 2020-2 | 1.56 | 7/22/24 | 770,000 | 783,696 | 0.015% |
| GM Financial Automobile Leasing Trust 2020-3 | 0.76 | 10/21/24 | 2,215,000 | 2,224,220 | 0.044% |
| GM Financial Automobile Leasing Trust 2021-2 | 0.69 | 5/20/25 | 5,975,000 | 5,970,644 | 0.117% |
| GM Financial Leasing Trust | 0.54 | 2/20/25 | 25,000,000 | 24,977,420 | 0.491% |
| Goldman Sachs | 2.88 | 10/31/22 | 7,766,000 | 7,824,649 | 0.154% |
| Goldman Sachs | 0.63 | 11/17/23 | 7,310,000 | 7,309,883 | 0.144% |
| Goldman Sachs | 3.63 | 1/22/23 | 2,327,000 | 2,440,476 | 0.048% |
| Goldman Sachs | 0.48 | 1/27/23 | 10,000,000 | 9,988,200 | 0.196% |
| Goldman Sachs | 0.59 | 3/8/24 | 10,000,000 | 10,028,750 | 0.197% |
| Goldman Sachs | 0.54 | 9/10/24 | 10,000,000 | 9,992,930 | 0.196% |
| Gray Oak Pipeline | 2 | 9/15/23 | 23,678,000 | 24,150,471 | 0.475% |
| Great Lakes Water Authority Sewage Disposal System Revenue | 1.5 | 7/1/23 | 250,000 | 255,403 | 0.005% |
| Great Wolf Trust 2019-WOLF | 1.11 | 12/15/36 | 10,000,000 | 10,006,196 | 0.197% |
| GS Mortgage-Backed Securities Corp Trust 2021-NQM1 | 1.02 | 7/25/61 | 19,784,418 | 19,768,980 | 0.389% |
| GS Mortgage-Backed Securities Corp Trust 2021-PJ5 | 2.5 | 10/25/51 | 19,845,502 | 20,362,642 | 0.400% |
| GS Mortgage-Backed Securities Trust 2020-NQM1 | 1.38 | 9/27/60 | 2,793,872 | 2,803,322 | 0.055% |
| GS Mortgage Securities Corp Trust 2021-ROSS | 1.22 | 5/15/26 | 6,665,000 | 6,667,273 | 0.131% |
| HARLEY-DAVIDSON FINL SER 4/2 144A CP | 0.33 | 7/12/21 | 23,000,000 | 22,998,091 | 0.452% |
| HARLEY-DAVIDSON FINL SER 4/2 144A CP | 0.25 | 8/4/21 | 15,000,000 | 14,995,479 | 0.295% |
| Hasbro | 2.6 | 11/19/22 | 5,805,000 | 5,972,666 | 0.117% |
| HCA | 4.75 | 5/1/23 | 13,446,000 | 14,420,835 | 0.283% |
| Heathrow Funding | 4.88 | 7/15/21 | 25,603,000 | 25,639,049 | 0.504% |
| Hero Asia Investment | 1.5 | 11/18/23 | 12,800,000 | 12,821,485 | 0.252% |
| Hewlett Packard Enterprise | 0.91 | 10/5/21 | 4,000,000 | 4,000,428 | 0.079% |
| Highwoods Realty | 3.63 | 1/15/23 | 1,204,000 | 1,246,026 | 0.024% |
| Hilton Grand Vacations Trust 2017 | 2.66 | 12/26/28 | 79,140 | 81,024 | 0.002% |
| Hilton Grand Vacations Trust 2019 | 2.34 | 7/25/33 | 1,144,368 | 1,176,715 | 0.023% |
| Homeward Opportunities Fund I Trust 2019-2 | 2.7 | 9/25/59 | 1,520,193 | 1,525,079 | 0.030% |
| Homeward Opportunities Fund I Trust 2019-3 | 2.68 | 11/25/59 | 3,279,029 | 3,307,849 | 0.065% |
| Homeward Opportunities Fund I Trust 2020-2 | 1.66 | 5/25/65 | 5,131,696 | 5,162,258 | 0.101% |
| HPEFS Equipment Trust 2021-2 | 0.61 | 9/20/28 | 5,250,000 | 5,249,725 | 0.103% |
| HPHT Finance 17 | 2.75 | 9/11/22 | 15,200,000 | 15,503,544 | 0.305% |
| HSBC Holdings | 3.26 | 3/13/23 | 9,856,000 | 10,052,982 | 0.198% |
| HSBC Holdings | 4.25 | 3/14/24 | 15,041,000 | 16,298,006 | 0.320% |
| HUMANA INC 4/2 144A CP | 0.25 | 7/15/21 | 19,250,000 | 19,247,674 | 0.378% |
| HUMANA INC 4/2 144A CP | 0.31 | 7/21/21 | 8,000,000 | 7,998,675 | 0.157% |
| HUMANA INC 4/2 144A CP | 0.3 | 7/22/21 | 15,000,000 | 14,997,378 | 0.295% |
| HUMANA INC 4/2 144A CP | 0.3 | 7/23/21 | 6,000,000 | 5,998,896 | 0.118% |
| Hyundai Auto Lease Securitization Trust 2020 | 0.81 | 10/15/24 | 1,930,000 | 1,945,399 | 0.038% |
| Hyundai Auto Lease Securitization Trust 2020 | 1.9 | 5/16/22 | 401,070 | 401,341 | 0.008% |
| Hyundai Auto Lease Securitization Trust 2020 | 1.95 | 7/17/23 | 2,500,000 | 2,520,015 | 0.050% |
| Hyundai Auto Lease Securitization Trust 2021 | 0.61 | 10/15/25 | 6,500,000 | 6,510,570 | 0.128% |
| Hyundai Auto Lease Securitization Trust 2021 | 0.62 | 3/16/26 | 20,345,000 | 20,279,109 | 0.399% |
| Hyundai Capital America | 1.15 | 11/10/22 | 4,645,000 | 4,669,400 | 0.092% |
| Hyundai Capital America | 2.85 | 11/1/22 | 1,667,000 | 1,713,154 | 0.034% |

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| Hyundai Capital America | 0.8 | 1/8/24 | 10,000,000 | 9,969,930 | 0.196% |
| Hyundai Capital America | 2.38 | 2/10/23 | 5,960,000 | 6,115,723 | 0.120% |
| Hyundai Capital America | 3.95 | 2/1/22 | 7,144,000 | 7,283,115 | 0.143% |
| Hyundai Capital America | 3 | 6/20/22 | 1,155,000 | 1,180,971 | 0.023% |
| Hyundai Capital America | 1.14 | 7/8/21 | 1,000,000 | 1,000,085 | 0.020% |
| Hyundai Capital America | 1.25 | 9/18/23 | 6,155,000 | 6,209,269 | 0.122% |
| ICICI Bank Ltd/Dubai | 3.25 | 9/9/22 | 11,200,000 | 11,476,895 | 0.226% |
| Imperial Brands Finance | 3.5 | 2/11/23 | 17,510,000 | 18,100,945 | 0.356% |
| Imperial Brands Finance | 3.75 | 7/21/22 | 23,819,000 | 24,391,561 | 0.479% |
| Ing Bank | 5.8 | 9/25/23 | 3,307,000 | 3,665,184 | 0.072% |
| Ing Groep | 1.3 | 3/29/22 | 985,000 | 993,050 | 0.020% |
| Intercontinental Exchange | 0.7 | 6/15/23 | 3,280,000 | 3,292,549 | 0.065% |
| INTERCONTINENTALEXCHANGE 4/2 144A CP | 0.45 | 9/23/21 | 10,000,000 | 9,993,350 | 0.196% |
| Intesa Sanpaolo | 3.38 | 1/12/23 | 15,000,000 | 15,588,495 | 0.306% |
| Intesa Sanpaolo | 3.13 | 7/14/22 | 10,472,000 | 10,732,240 | 0.211% |
| InTown Hotel Portfolio Trust 2018-STAY | 1.02 | 1/15/33 | 685,000 | 686,773 | 0.013% |
| Iowa Tobacco Settlement Authority | 0.56 | 6/1/22 | 1,000,000 | 1,000,174 | 0.020% |
| Iowa Tobacco Settlement Authority | 0.66 | 6/1/23 | 1,500,000 | 1,495,325 | 0.029% |
| JABIL INC 4/2 144A CP | 0.55 | 7/19/21 | 56,000,000 | 55,984,779 | 1.100% |
| Japan Treasury Discount Bill | -0.1 | 7/12/21 | 1,391,250,000 | 12,523,416 | 0.246% |
| Japan Treasury Discount Bill | -0.1 | 8/16/21 | 3,784,100,000 | 34,065,960 | 0.669% |
| Japan Treasury Discount Bill | -0.11 | 8/30/21 | 2,982,400,000 | 26,849,788 | 0.528% |
| Japan Treasury Discount Bill | -0.1 | 9/13/21 | 6,306,350,000 | 56,776,677 | 1.116% |
| Japan Treasury Discount Bill | -0.1 | 9/21/21 | 10,222,150,000 | 92,033,119 | 1.809% |
| John deere Owner Trust 2019 | 2.91 | 7/17/23 | 846,838 | 856,617 | 0.017% |
| JPMorgan Chase | 0.55 | 6/1/25 | 10,000,000 | 10,005,130 | 0.197% |
| JPMorgan Chase | 0.63 | 6/23/25 | 10,000,000 | 10,007,200 | 0.197% |
| JPMorgan Chase Bank NA - CACLN | 0.99 | 1/25/28 | 3,272,552 | 3,282,045 | 0.065% |
| JPMorgan Chase Bank NA - CACLN | 0.84 | 2/25/28 | 5,512,905 | 5,520,311 | 0.108% |
| JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD | 1.07 | 9/15/29 | 5,000,000 | 5,006,401 | 0.098% |
| JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD | 1.42 | 9/15/29 | 7,000,000 | 6,997,583 | 0.138% |
| J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M | 1.44 | 10/15/33 | 9,870,000 | 9,894,590 | 0.194% |
| JP Morgan Mortgage Trust 2020-INV1 | 3.5 | 8/25/50 | 2,329,255 | 2,344,411 | 0.046% |
| JP Morgan Mortgage Trust 2020-INV2 | 2.5 | 10/25/50 | 1,939,565 | 1,949,877 | 0.038% |
| JP Morgan Mortgage Trust 2020-LTV1 | 3.5 | 6/25/50 | 1,521,750 | 1,525,376 | 0.030% |
| Kinder Morgan | 5.63 | 11/15/23 | 2,366,000 | 2,602,257 | 0.051% |
| KKR Industrial Portfolio Trust 2021-KDIP | 0.62 | 12/15/37 | 10,000,000 | 10,003,084 | 0.197% |
| Kookmin Bank | 3.63 | 10/23/21 | 3,800,000 | 3,835,701 | 0.075% |
| Kubota Credit Owner Trust 2018-1 | 3.21 | 1/15/25 | 1,700,000 | 1,724,567 | 0.034% |
| Kubota Credit Owner Trust 2020-1 | 1.92 | 12/15/22 | 1,475,223 | 1,481,723 | 0.029% |
| Liberty Mutual | 4.95 | 5/1/22 | 3,819,000 | 3,956,499 | 0.078% |
| Lloyds Banking | 3 | 1/11/22 | 5,215,000 | 5,290,701 | 0.104% |
| Lloyds Banking | 1.33 | 6/15/23 | 855,000 | 861,616 | 0.017% |
| Lloyds Banking | 3.1 | 7/6/21 | 2,500,000 | 2,500,745 | 0.049% |
| Longfor Group Holdings | 3.9 | 4/16/23 | 6,200,000 | 6,459,149 | 0.127% |
| Longfor Group Holdings | 3.88 | 7/13/22 | 10,790,000 | 11,051,075 | 0.217% |
| Long Island Power Authority | 0.66 | 3/1/22 | 1,000,000 | 1,000,356 | 0.020% |
| Long Island Power Authority | 0.76 | 3/1/23 | 1,720,000 | 1,726,885 | 0.034% |
| LYB International Finance III | 1.2 | 10/1/23 | 20,000,000 | 20,031,600 | 0.394% |
| Magnetite XVI | 0.99 | 1/18/28 | 968,185 | 968,185 | 0.019% |
| Marriott International Inc/MD | 2.13 | 10/3/22 | 1,259,000 | 1,280,003 | 0.025% |
| Marriott International Inc/MD | 2.3 | 1/15/22 | 5,715,000 | 5,757,920 | 0.113% |
| Marriott International Inc/MD | 4.15 | 12/1/23 | 8,984,000 | 9,598,191 | 0.189% |
| Marriott International Inc/MD | 3.13 | 2/15/23 | 9,128,000 | 9,384,479 | 0.184% |
| Martin Marietta Materials | 0.65 | 7/15/23 | 5,695,000 | 5,707,307 | 0.112% |
| Maryland Stadium Authority | 1 | 5/1/22 | 1,260,000 | 1,263,024 | 0.025% |
| Maryland Stadium Authority | 1.13 | 5/1/23 | 500,000 | 502,134 | 0.010% |
| MassMutual Global Funding II | 0.37 | 4/12/24 | 10,000,000 | 10,018,280 | 0.197% |
| Medford Hospital Facilities Authority | 1.65 | 8/15/22 | 500,000 | 502,102 | 0.010% |
| Medford Hospital Facilities Authority | 1.73 | 8/15/23 | 1,710,000 | 1,717,706 | 0.034% |
| Mercedes-Benz Auto Lease Trust 2019 | 2 | 10/17/22 | 1,206,663 | 1,214,763 | 0.024% |
| Metropolitan Life Global Funding I | 0.36 | 9/8/22 | 10,000,000 | 10,026,242 | 0.197% |
| Metropolitan Transportation Authority | 4 | 2/1/22 | 730,000 | 745,763 | 0.015% |
| Metropolitan Transportation Authority | 5 | 5/15/22 | 9,865,000 | 10,273,113 | 0.202% |
| MFA 2021-INV1 Trust | 0.85 | 1/25/56 | 9,012,336 | 8,972,537 | 0.176% |
| MHC Trust 2021-MHC2 | 0.92 | 5/15/23 | 12,500,000 | 12,523,710 | 0.246% |
| Michigan Finance Authority | 0.9 | 6/1/22 | 2,000,000 | 2,002,418 | 0.039% |
| Michigan Finance Authority | 1.09 | 6/1/23 | 2,125,000 | 2,130,165 | 0.042% |
| Microchip Technology | 0.97 | 2/15/24 | 16,220,000 | 16,212,344 | 0.319% |
| Microchip Technology | 0.98 | 9/1/24 | 10,010,000 | 9,967,097 | 0.196% |
| Micron Technology | 4.64 | 2/6/24 | 12,285,000 | 13,452,075 | 0.264% |
| Micron Technology | 2.5 | 4/24/23 | 8,855,000 | 9,151,828 | 0.180% |

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| Mitsubishi Ufj Financial | 1.07 | 2/22/22 | 595,000 | 598,163 | 0.012% |
| Mitsubishi Ufj Financial | 3.22 | 3/7/22 | 3,000,000 | 3,060,837 | 0.060% |
| Mitsubishi Ufj Financial | 2.62 | 7/18/22 | 5,000,000 | 5,119,445 | 0.101% |
| Mizuho Financial Group Cayman 2 | 4.2 | 7/18/22 | 23,000,000 | 23,917,010 | 0.470% |
| Mmaf Equipment Finance Llc 2019 | 2.07 | 10/12/22 | 880,067 | 884,654 | 0.017% |
| Morgan Stanley | 0.56 | 11/10/23 | 6,800,000 | 6,804,644 | 0.134% |
| Morgan Stanley | 0.73 | 1/20/23 | 12,000,000 | 12,028,032 | 0.236% |
| Morgan Stanley | 0.53 | 1/25/24 | 3,725,000 | 3,720,053 | 0.073% |
| Morgan Stanley | 0.73 | 4/5/24 | 10,575,000 | 10,587,658 | 0.208% |
| Morgan Stanley | 4.1 | 5/22/23 | 8,778,000 | 9,338,405 | 0.184% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30 | 1.39 | 9/15/49 | 9,734 | 9,731 | 0.000% |
| Mplx | 3.5 | 12/1/22 | 9,069,000 | 9,420,424 | 0.185% |
| Mplx | 1.22 | 9/9/22 | 2,765,000 | 2,768,456 | 0.054% |
| Municipal Improvement Corp of Los Angeles | 0.32 | 11/1/22 | 2,250,000 | 2,243,802 | 0.044% |
| Municipal Improvement Corp of Los Angeles | 0.42 | 11/1/23 | 3,500,000 | 3,474,127 | 0.068% |
| MVW 2020-1 | 1.74 | 10/20/37 | 126,677 | 129,092 | 0.003% |
| MVW 2021-1W | 1.14 | 1/22/41 | 6,369,479 | 6,365,047 | 0.125% |
| Nasdaq | 0.45 | 12/21/22 | 6,580,000 | 6,571,893 | 0.129% |
| National Bank of Canada | 2.15 | 10/7/22 | 3,095,000 | 3,153,022 | 0.062% |
| National Bank of Canada | 0.55 | 11/15/24 | 3,905,000 | 3,876,868 | 0.076% |
| National Bank of Canada | 2.1 | 2/1/23 | 6,000,000 | 6,149,232 | 0.121% |
| National Bank of Canada | 0.9 | 8/15/23 | 2,270,000 | 2,284,188 | 0.045% |
| Nationwide Building Society | 3.62 | 4/26/23 | 19,956,000 | 20,454,641 | 0.402% |
| Nature Conservancy | 0.37 | 7/1/22 | 1,250,000 | 1,250,573 | 0.025% |
| Nature Conservancy | 0.47 | 7/1/23 | 850,000 | 848,591 | 0.017% |
| Nature Conservancy | 0.63 | 7/1/24 | 650,000 | 645,724 | 0.013% |
| Natwest | 3.5 | 5/15/23 | 3,150,000 | 3,231,878 | 0.064% |
| NatWest Markets | 2.38 | 5/21/23 | 4,925,000 | 5,088,904 | 0.100% |
| NatWest Markets | 0.54 | 8/12/24 | 6,315,000 | 6,330,257 | 0.124% |
| NatWest Markets | 3.63 | 9/29/22 | 9,221,000 | 9,588,457 | 0.188% |
| Navient Private Education Loan Trust 2016 | 3.91 | 12/15/45 | 13,752,872 | 14,517,292 | 0.285% |
| Navient Private Education Loan Trust 2017 | 0.97 | 12/16/58 | 997,145 | 997,383 | 0.020% |
| Navient Private Education Loan Trust 2020-I | 1.33 | 4/15/69 | 4,311,470 | 4,302,620 | 0.085% |
| Navient Private Education Refi Loan Trust 2020 | 0.42 | 11/15/68 | 338,970 | 338,988 | 0.007% |
| Navient Private Education Refi Loan Trust 2020-D | 1.69 | 5/15/69 | 1,178,717 | 1,190,544 | 0.023% |
| Navient Private Education Refi Loan Trust 2020-F | 1.22 | 7/15/69 | 4,823,534 | 4,851,510 | 0.095% |
| Navient Private Education Refi Loan Trust 2020-G | 1.17 | 9/16/69 | 10,940,852 | 10,986,325 | 0.216% |
| Navient Private Education Refi Loan Trust 2020-H | 1.31 | 1/15/69 | 5,585,616 | 5,622,756 | 0.111% |
| Navient Private Education Refi Loan Trust 2021 | 1.06 | 10/15/69 | 20,000,000 | 20,042,230 | 0.394% |
| Navient Private Education Refi Loan Trust 2021 | 0.84 | 5/15/69 | 2,221,460 | 2,217,397 | 0.044% |
| Navient Private Education Refi Loan Trust 2021 | 0.94 | 7/15/69 | 9,201,981 | 9,197,123 | 0.181% |
| Navistar Financial dealer Note Master Trust | 1.04 | 7/25/25 | 5,520,000 | 5,563,063 | 0.109% |
| New Jersey Turnpike Authority | 0.47 | 1/1/23 | 150,000 | 150,086 | 0.003% |
| New Jersey Turnpike Authority | 0.64 | 1/1/24 | 3,500,000 | 3,499,250 | 0.069% |
| New Jersey Turnpike Authority | 0.9 | 1/1/25 | 2,000,000 | 2,000,682 | 0.039% |
| New Orleans Hotel Trust 2019-HNLA | 1.06 | 4/15/32 | 10,000,000 | 9,974,895 | 0.196% |
| New Residential Mortgage Loan Trust 2019-NQM5 | 2.71 | 11/25/59 | 4,361,863 | 4,412,811 | 0.087% |
| New Residential Mortgage Loan Trust 2020-NQM1 | 2.46 | 1/26/60 | 3,311,907 | 3,345,942 | 0.066% |
| New Residential Mortgage Loan Trust 2021-NQM1R | 0.94 | 7/25/55 | 15,710,809 | 15,716,636 | 0.309% |
| New York City Transitional Finance Authority Future Tax Secured Revenue | 5 | 2/1/23 | 2,655,000 | 2,842,844 | 0.056% |
| New York Life Global Funding | 0.24 | 2/2/23 | 10,000,000 | 10,006,990 | 0.197% |
| Nissan Auto Lease Trust 2019 | 2.29 | 4/15/25 | 2,000,000 | 2,017,911 | 0.040% |
| Nissan Master Owner Trust Receivables | 0.5 | 11/15/23 | 13,570,000 | 13,589,001 | 0.267% |
| Nissan Motor | 3.04 | 9/15/23 | 17,346,000 | 18,065,460 | 0.355% |
| Nissan Motor Acceptance | 2.8 | 1/13/22 | 4,604,000 | 4,658,387 | 0.092% |
| Nissan Motor Acceptance | 3.45 | 3/15/23 | 5,528,000 | 5,758,755 | 0.113% |
| Nissan Motor Acceptance | 3.65 | 9/21/21 | 2,190,000 | 2,204,677 | 0.043% |
| Nissan Motor Acceptance | 0.76 | 9/21/21 | 4,000,000 | 4,002,416 | 0.079% |
| Nissan Motor Acceptance | 3.88 | 9/21/23 | 5,000,000 | 5,302,955 | 0.104% |
| NISSAN MOTOR ACCEPTANCE 4/2 144A CP | 0.25 | 7/8/21 | 10,000,000 | 9,999,038 | 0.197% |
| Nordea Bank Abp | 4.25 | 9/21/22 | 19,848,000 | 20,724,984 | 0.407% |
| Nordstrom | 4 | 10/15/21 | 9,152,000 | 9,163,440 | 0.180% |
| Nordstrom | 2.3 | 4/8/24 | 9,395,000 | 9,418,488 | 0.185% |
| North Texas Tollway Authority | 0.92 | 1/1/24 | 1,000,000 | 1,005,520 | 0.020% |
| NTT Finance | 0.37 | 3/3/23 | 8,335,000 | 8,335,333 | 0.164% |
| NXP BV / NXP Funding | 4.63 | 6/1/23 | 11,509,000 | 12,372,969 | 0.243% |
| OBX 2018-EXP1 Trust | 0.94 | 4/25/48 | 998,838 | 1,005,304 | 0.020% |
| OBX 2019-EXP2 Trust | 0.99 | 6/25/59 | 395,879 | 397,369 | 0.008% |
| OBX 2019-EXP3 Trust | 0.99 | 10/25/59 | 710,987 | 712,019 | 0.014% |
| OBX 2020-EXP1 Trust | 3.5 | 2/25/60 | 1,337,745 | 1,375,737 | 0.027% |
| OBX 2020-EXP1 Trust | 0.84 | 2/25/60 | 3,975,860 | 3,979,189 | 0.078% |
| OBX 2020-EXP3 Trust | 3 | 1/25/60 | 8,724,761 | 8,841,508 | 0.174% |

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|---|------|----------|------------|------------|--------|
| OBX 2020-INV1 Trust | 0.99 | 12/25/49 | 1,219,377 | 1,219,963 | 0.024% |
| OBX 2021-NQM1 Trust | 1.07 | 2/25/66 | 17,353,148 | 17,309,840 | 0.340% |
| Occidental Petroleum | 2.6 | 8/13/21 | 9,505,000 | 9,528,763 | 0.187% |
| Occidental Petroleum | 2.7 | 8/15/22 | 3,125,000 | 3,183,594 | 0.063% |
| Octane Receivables Trust 2021-1 | 0.93 | 3/22/27 | 9,565,387 | 9,570,895 | 0.188% |
| ONE 2021-PARK Mortgage Trust | 0.77 | 3/15/36 | 7,110,000 | 7,112,202 | 0.140% |
| Ooredoo International Finance | 3.25 | 2/21/23 | 9,500,000 | 9,911,588 | 0.195% |
| Origin Energy Finance | 5.45 | 10/14/21 | 3,750,000 | 3,787,500 | 0.074% |
| OZLM VIII | 1.36 | 10/17/29 | 2,703,721 | 2,703,761 | 0.053% |
| Pacific Gas & Electric | 1.53 | 11/15/21 | 7,500,000 | 7,509,165 | 0.148% |
| Pacific Gas & Electric | 3.25 | 6/15/23 | 5,000,000 | 5,168,445 | 0.102% |
| Pacific Gas & Electric | 1.75 | 6/16/22 | 14,080,000 | 14,076,902 | 0.277% |
| Pacific Gas & Electric | 4.25 | 8/1/23 | 2,500,000 | 2,643,958 | 0.052% |
| Panasonic | 2.54 | 7/19/22 | 6,690,000 | 6,823,847 | 0.134% |
| Park Aerospace Holdings | 5.25 | 8/15/22 | 7,220,000 | 7,553,925 | 0.148% |
| PayPal Holdings | 1.35 | 6/1/23 | 1,825,000 | 1,856,540 | 0.036% |
| PCCW-HKT Capital No 5 | 3.75 | 3/8/23 | 6,931,000 | 7,234,231 | 0.142% |
| Pertamina Persero PT | 4.88 | 5/3/22 | 7,800,000 | 8,092,501 | 0.159% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | 5.5 | 11/22/21 | 12,600,000 | 12,829,320 | 0.252% |
| Pioneer Natural Resources | 0.75 | 1/15/24 | 5,785,000 | 5,778,075 | 0.114% |
| Pioneer Natural Resources | 0.55 | 5/15/23 | 8,335,000 | 8,334,908 | 0.164% |
| Plains All American Pipeline LP / PAA Finance | 2.85 | 1/31/23 | 8,274,000 | 8,492,525 | 0.167% |
| Plains All American Pipeline LP / PAA Finance | 3.65 | 6/1/22 | 21,899,000 | 22,352,835 | 0.439% |
| Port Authority of New York & New Jersey | 1.09 | 7/1/23 | 20,115,000 | 20,370,986 | 0.400% |
| Port of Oakland | 0.82 | 5/1/23 | 1,250,000 | 1,257,775 | 0.025% |
| POSCO | 2.38 | 11/12/22 | 2,345,000 | 2,396,058 | 0.047% |
| POSCO | 2.38 | 1/17/23 | 4,000,000 | 4,097,868 | 0.081% |
| POSCO | 4 | 8/1/23 | 5,225,000 | 5,566,954 | 0.109% |
| Principal Life Global Funding II | 0.46 | 4/12/24 | 4,800,000 | 4,808,942 | 0.095% |
| Prosperous Ray | 4.63 | 11/12/23 | 11,200,000 | 12,035,861 | 0.237% |
| Protective Life Global Funding | 1.08 | 6/9/23 | 1,960,000 | 1,982,369 | 0.039% |
| PSMC 2021-1 Trust | 2.5 | 3/25/51 | 14,589,532 | 14,958,837 | 0.294% |
| PSMC Trust | 2.5 | 5/25/51 | 15,015,000 | 15,456,066 | 0.304% |
| Public Storage | 0.48 | 4/23/24 | 6,305,000 | 6,320,214 | 0.124% |
| QVC | 4.38 | 3/15/23 | 5,350,000 | 5,624,188 | 0.111% |
| QVC | 4.85 | 4/1/24 | 14,850,000 | 16,112,250 | 0.317% |
| Ralph Lauren | 1.7 | 6/15/22 | 1,155,000 | 1,170,087 | 0.023% |
| Reliance Industries | 5.4 | 2/14/22 | 12,971,000 | 13,332,049 | 0.262% |
| Roche Holdings | 0.25 | 3/5/24 | 10,000,000 | 10,016,990 | 0.197% |
| Royalty Pharma | 0.75 | 9/2/23 | 2,310,000 | 2,312,488 | 0.045% |
| Sabine Pass Liquefaction | 6.25 | 3/15/22 | 7,300,000 | 7,491,260 | 0.147% |
| Sabine Pass Liquefaction | 5.63 | 4/15/23 | 30,790,000 | 33,099,250 | 0.650% |
| SAN DIEGO GAS & ELEC CO 4/2 144A CP | 0.14 | 7/6/21 | 11,000,000 | 10,999,230 | 0.216% |
| Santander Consumer Auto Receivables Trust 2020 | 1.37 | 10/15/24 | 2,959,090 | 2,978,017 | 0.059% |
| Santander Consumer Auto Receivables Trust 2020 | 0.77 | 12/15/25 | 3,750,000 | 3,759,797 | 0.074% |
| Santander Consumer Auto Receivables Trust 2020 | 0.54 | 4/15/25 | 7,000,000 | 7,012,004 | 0.138% |
| Santander Consumer Auto Receivables Trust 2021 | 0.48 | 6/15/26 | 1,500,000 | 1,493,955 | 0.029% |
| Santander Drive Auto Receivables Trust 2019-2 | 2.79 | 12/15/23 | 971,967 | 974,314 | 0.019% |
| Santander Drive Auto Receivables Trust 2019-3 | 2.28 | 9/15/23 | 902,369 | 903,839 | 0.018% |
| Santander Drive Auto Receivables Trust 2020-2 | 0.96 | 11/15/24 | 2,000,000 | 2,009,750 | 0.039% |
| Santander Drive Auto Receivables Trust 2020-2 | 0.67 | 4/15/24 | 940,000 | 941,173 | 0.018% |
| Santander Drive Auto Receivables Trust 2020-3 | 0.69 | 3/17/25 | 6,545,000 | 6,564,156 | 0.129% |
| Santander Drive Auto Receivables Trust 2020-4 | 0.73 | 3/17/25 | 13,500,000 | 13,558,713 | 0.266% |
| Santander Drive Auto Receivables Trust 2021-1 | 0.5 | 4/15/25 | 26,360,000 | 26,378,220 | 0.518% |
| Santander Drive Auto Receivables Trust 2021-2 | 0.59 | 9/15/25 | 16,000,000 | 16,025,752 | 0.315% |
| Santander Retail Auto Lease Trust 2017 | 0.84 | 6/20/25 | 13,860,000 | 13,814,284 | 0.271% |
| Santander Retail Auto Lease Trust 2019 | 2.3 | 1/20/23 | 1,842,031 | 1,858,552 | 0.037% |
| Santander Retail Auto Lease Trust 2019 | 1.86 | 2/21/23 | 5,000,000 | 5,051,506 | 0.099% |
| Santander Retail Auto Lease Trust 2019 | 2.77 | 6/20/22 | 1,398,610 | 1,404,360 | 0.028% |
| Santander Retail Auto Lease Trust 2019 | 3.31 | 6/20/24 | 2,000,000 | 2,060,364 | 0.040% |
| Santander Retail Auto Lease Trust 2019 | 2.88 | 6/20/24 | 10,500,000 | 10,792,475 | 0.212% |
| Santander Retail Auto Lease Trust 2020 | 0.82 | 12/20/24 | 11,555,000 | 11,564,579 | 0.227% |
| Santander Retail Auto Lease Trust 2020 | 1.74 | 7/20/23 | 5,000,000 | 5,077,572 | 0.100% |
| Santander UK | 0.82 | 11/15/21 | 3,000,000 | 3,006,612 | 0.059% |
| Santander UK Group Holdings | 3.57 | 1/10/23 | 3,500,000 | 3,555,871 | 0.070% |
| Saudi Arabian Oil | 2.75 | 4/16/22 | 10,000,000 | 10,187,300 | 0.200% |
| Saudi Arabian Oil | 2.75 | 4/16/22 | 4,000,000 | 4,074,920 | 0.080% |
| Saudi Electricity Global Sukuk Co 2 | 3.47 | 4/8/23 | 6,000,000 | 6,295,620 | 0.124% |
| Saudi Electricity Global Sukuk Co 4 | 4.22 | 1/27/24 | 7,200,000 | 7,810,560 | 0.153% |
| SBA Tower Trust | 3.45 | 3/15/23 | 15,000,000 | 15,684,832 | 0.308% |
| Schlumberger Finance Canada | 2.65 | 11/20/22 | 16,098,000 | 16,499,033 | 0.324% |
| Schlumberger Investment | 2.4 | 8/1/22 | 10,656,000 | 10,829,533 | 0.213% |

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| Sequoia Mortgage Trust 2018-CH1 | 4 | 2/25/48 | 726,694 | 736,727 | 0.014% |
| Ses | 3.6 | 4/4/23 | 5,966,000 | 6,234,470 | 0.123% |
| SG Residential Mortgage Trust 2019-3 | 2.7 | 9/25/59 | 705,076 | 708,166 | 0.014% |
| SG Residential Mortgage Trust 2020-2 | 1.38 | 5/25/65 | 11,597,616 | 11,634,100 | 0.229% |
| SG Residential Mortgage Trust 2021-1 | 1.16 | 7/25/61 | 24,000,000 | 23,985,912 | 0.471% |
| Siemens Financieringsmaatschappij | 0.48 | 3/11/24 | 10,000,000 | 10,063,410 | 0.198% |
| Sierra Timeshare 2019-3 Receivables Funding | 2.34 | 8/20/36 | 6,558,316 | 6,714,120 | 0.132% |
| Sierra Timeshare 2020-2 Receivables Funding | 1.33 | 7/20/37 | 393,790 | 395,836 | 0.008% |
| Sierra Timeshare Conduit Receivables Funding | 2.91 | 3/20/34 | 74,664 | 75,533 | 0.001% |
| SingTel Group Treasury Pte | 4.5 | 9/8/21 | 3,700,000 | 3,727,491 | 0.073% |
| SK Hynix | 1 | 1/19/24 | 7,000,000 | 6,964,883 | 0.137% |
| Skyworks Solutions | 0.9 | 6/1/23 | 3,075,000 | 3,082,042 | 0.061% |
| Sl Green Operating Partnership | 1.14 | 8/16/21 | 3,000,000 | 3,000,522 | 0.059% |
| SLM Student Loan Trust 2010-1 | 0.49 | 3/25/25 | 511,435 | 503,000 | 0.010% |
| SMBC Aviation Capital Finance DAC | 2.65 | 7/15/21 | 2,000,000 | 2,001,398 | 0.039% |
| SMBC Aviation Capital Finance DAC | 3 | 7/15/22 | 18,066,000 | 18,461,194 | 0.363% |
| SMBC Aviation Capital Finance DAC | 4.13 | 7/15/23 | 15,043,000 | 15,989,957 | 0.314% |
| Smb Private Education Loan Trust 2014 | 1.57 | 4/15/32 | 3,000,000 | 3,027,911 | 0.060% |
| Smb Private Education Loan Trust 2014 | 3.05 | 5/15/26 | 90,726 | 90,890 | 0.002% |
| Smb Private Education Loan Trust 2015 | 1.07 | 6/15/27 | 177,241 | 177,595 | 0.003% |
| Smb Private Education Loan Trust 2019 | 3.44 | 7/15/36 | 3,058,303 | 3,206,206 | 0.063% |
| Smb Private Education Loan Trust 2020 | 0.4 | 3/15/27 | 1,566,334 | 1,566,229 | 0.031% |
| SMB Private Education Loan Trust 2020-PTB | 0.39 | 9/15/54 | 1,685,680 | 1,685,680 | 0.033% |
| Smb Private Education Loan Trust 2021 | 0.6 | 1/15/53 | 2,636,659 | 2,640,610 | 0.052% |
| Smithsonian Institution | 0.85 | 9/1/21 | 700,000 | 700,256 | 0.014% |
| Smithsonian Institution | 0.9 | 9/1/22 | 800,000 | 802,077 | 0.016% |
| Societe Generale | 3.25 | 1/12/22 | 17,990,000 | 18,264,186 | 0.359% |
| Societe Generale | 5 | 1/17/24 | 3,000,000 | 3,268,926 | 0.064% |
| Societe Generale | 3.88 | 3/28/24 | 2,100,000 | 2,260,094 | 0.044% |
| Southwest Airlines | 4.75 | 5/4/23 | 6,026,000 | 6,465,078 | 0.127% |
| STACR Trust 2018-DNA3 | 0.84 | 9/25/48 | 4,547 | 4,547 | 0.000% |
| STACR Trust 2018-HRP2 | 1.34 | 2/25/47 | 1,395,093 | 1,395,092 | 0.027% |
| Standard Chartered | 1.32 | 10/14/23 | 1,915,000 | 1,926,733 | 0.038% |
| Standard Chartered | 3.95 | 1/11/23 | 12,157,000 | 12,680,663 | 0.249% |
| Standard Chartered | 1.34 | 1/20/23 | 2,050,000 | 2,060,469 | 0.040% |
| Standard Chartered | 5.7 | 1/25/22 | 13,077,000 | 13,443,679 | 0.264% |
| Standard Chartered | 5.2 | 1/26/24 | 2,157,000 | 2,362,750 | 0.046% |
| Standard Chartered | 2.74 | 9/10/22 | 8,065,000 | 8,096,776 | 0.159% |
| Starvest Emerging Markets CBO I | 1.13 | 6/25/56 | 29,165,000 | 29,164,528 | 0.573% |
| Starwood Mortgage Residential Trust 2018-IMC2 | 4.12 | 10/25/48 | 668,670 | 677,549 | 0.013% |
| Starwood Mortgage Residential Trust 2019-1 | 2.94 | 6/25/49 | 2,761,909 | 2,776,978 | 0.055% |
| Starwood Mortgage Residential Trust 2019-INV1 | 2.61 | 9/27/49 | 1,998,565 | 2,023,425 | 0.040% |
| Starwood Mortgage Residential Trust 2020-INV | 1.03 | 11/25/55 | 9,829,908 | 9,826,174 | 0.193% |
| Starwood Mortgage Residential Trust 2021-2 | 0.94 | 5/25/65 | 6,672,780 | 6,670,187 | 0.131% |
| State Bank of India/London | 3.25 | 1/24/22 | 3,700,000 | 3,750,357 | 0.074% |
| State Bank of India/London | 4.5 | 9/28/23 | 13,300,000 | 14,254,940 | 0.280% |
| State Grid Overseas Investment 2016 | 3.75 | 5/2/23 | 4,714,000 | 4,966,994 | 0.098% |
| State of Connecticut | 2.5 | 7/1/22 | 1,000,000 | 1,022,610 | 0.020% |
| State of Illinois | 2.25 | 10/1/22 | 6,500,000 | 6,555,520 | 0.129% |
| State of Illinois | 5 | 2/1/22 | 6,570,000 | 6,752,484 | 0.133% |
| State of Illinois | 5.25 | 5/1/22 | 1,500,000 | 1,562,505 | 0.031% |
| State Street | 2.83 | 3/30/23 | 930,000 | 947,150 | 0.019% |
| St Joseph s University Medical Center | 3.93 | 7/1/22 | 3,075,000 | 3,145,857 | 0.062% |
| Stryker | 0.6 | 12/1/23 | 3,370,000 | 3,370,718 | 0.066% |
| Sumitomo Mitsui Banking | 4.85 | 3/1/22 | 20,438,000 | 21,047,052 | 0.414% |
| Suncor Energy | 2.8 | 5/15/23 | 12,850,000 | 13,345,920 | 0.262% |
| Sun Hung Kai Properties Capital Market | 4.5 | 2/14/22 | 5,800,000 | 5,915,768 | 0.116% |
| Swedbank | 1.3 | 6/2/23 | 2,950,000 | 2,991,684 | 0.059% |
| Sydney Airport Finance Co Pty | 3.9 | 3/22/23 | 35,651,000 | 37,479,647 | 0.737% |
| Synchrony Card Funding | 2.95 | 3/15/25 | 10,000,000 | 10,194,309 | 0.200% |
| Synchrony Financial | 2.85 | 7/25/22 | 24,473,000 | 25,055,996 | 0.492% |
| Tarrant County Cultural Education Facilities Finance | 0.86 | 9/1/21 | 650,000 | 650,403 | 0.013% |
| Tarrant County Cultural Education Facilities Finance | 0.92 | 9/1/22 | 450,000 | 451,919 | 0.009% |
| Tarrant County Cultural Education Facilities Finance | 1.07 | 9/1/23 | 475,000 | 478,036 | 0.009% |
| Tennessee Energy Acquisition | 4 | 5/1/48 | 2,500,000 | 2,654,139 | 0.052% |
| Tobacco Settlement Finance Authority | 0.95 | 6/1/22 | 1,520,000 | 1,527,244 | 0.030% |
| Tobacco Settlement Finance Authority | 1.19 | 6/1/23 | 5,415,000 | 5,464,888 | 0.107% |
| Toronto-Dominion Bank | 0.5 | 1/27/23 | 6,900,000 | 6,908,701 | 0.136% |
| Toronto-Dominion Bank | 0.23 | 6/2/23 | 10,000,000 | 10,000,600 | 0.197% |
| Towd Point Mortgage Trust 2016-1 | 2.75 | 2/25/55 | 11,335 | 11,354 | 0.000% |
| Towd Point Mortgage Trust 2016-3 | 2.25 | 4/25/56 | 264,896 | 265,862 | 0.005% |
| Towd Point Mortgage Trust 2016-4 | 2.25 | 7/25/56 | 60,711 | 61,166 | 0.001% |

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| Towd Point Mortgage Trust 2017-1 | 2.75 | 10/25/56 | 104,887 | 106,493 | 0.002% |
| Towd Point Mortgage Trust 2017-3 | 2.75 | 7/25/57 | 195,418 | 199,193 | 0.004% |
| Towd Point Mortgage Trust 2017-4 | 2.75 | 6/25/57 | 306,264 | 314,897 | 0.006% |
| Towd Point Mortgage Trust 2017-5 | 0.69 | 2/25/57 | 335,610 | 335,626 | 0.007% |
| Towd Point Mortgage Trust 2017-6 | 2.75 | 10/25/57 | 670,148 | 686,350 | 0.013% |
| Towd Point Mortgage Trust 2018-2 | 3.25 | 3/25/58 | 1,019,026 | 1,055,891 | 0.021% |
| Toyota Industries | 3.24 | 3/16/23 | 9,455,000 | 9,867,162 | 0.194% |
| Toyota Motor Credit | 0.88 | 1/11/22 | 1,000,000 | 1,003,357 | 0.020% |
| Trinity Acquisition | 4.63 | 8/15/23 | 2,202,000 | 2,378,268 | 0.047% |
| TRP Government Reserve | 0.03 | | 2,959 | 2,959 | 0.000% |
| Truist Financial | 0.85 | 4/1/22 | 1,000,000 | 1,003,655 | 0.020% |
| Truist Financial | 0.41 | 6/9/25 | 20,000,000 | 20,000,000 | 0.393% |
| Ubs | 1.01 | 7/30/24 | 10,000,000 | 10,077,260 | 0.198% |
| Ubs | 2.86 | 8/15/23 | 6,225,000 | 6,387,603 | 0.126% |
| UBS AG/London | 0.38 | 2/9/24 | 10,000,000 | 10,032,740 | 0.197% |
| UBS AG/London | 0.33 | 6/1/23 | 10,000,000 | 10,016,130 | 0.197% |
| UniCredit | 3.75 | 4/12/22 | 29,879,000 | 30,585,579 | 0.601% |
| Unitedhealth | 0.55 | 5/15/24 | 10,525,000 | 10,495,741 | 0.206% |
| US Bancorp | 0.82 | 1/24/22 | 1,000,000 | 1,003,024 | 0.020% |
| U.S. Treasury Bill | 0 | 7/20/21 | 21,000,000 | 20,999,557 | 0.413% |
| U.S. Treasury Bill | 0.02 | 7/29/21 | 10,000,000 | 9,999,689 | 0.197% |
| U.S. Treasury Bill | 0.03 | 8/26/21 | 34,000,000 | 33,997,620 | 0.668% |
| U.S. Treasury Bill | 0.01 | 8/5/21 | 38,000,000 | 37,998,522 | 0.747% |
| U.S. Treasury Bill | 0.05 | 9/23/21 | 30,000,000 | 29,996,850 | 0.590% |
| U.S. Treasury Notes | 1.5 | 8/31/21 | 20,000,000 | 20,046,875 | 0.394% |
| Valero Energy | 1.2 | 3/15/24 | 3,290,000 | 3,314,119 | 0.065% |
| Valero Energy | 2.7 | 4/15/23 | 25,080,000 | 25,987,871 | 0.511% |
| Vanke Real Estate Hong Kong | 2.95 | 10/14/21 | 10,000,000 | 10,044,150 | 0.197% |
| Vanke Real Estate Hong Kong | 4.15 | 4/18/23 | 2,400,000 | 2,512,449 | 0.049% |
| Vereit Operating Partnership | 4.6 | 2/6/24 | 1,636,000 | 1,781,218 | 0.035% |
| Verizon Communications | 0.52 | 3/22/24 | 10,000,000 | 10,061,540 | 0.198% |
| Verizon Owner Trust 2018-1 | 3.2 | 9/20/22 | 1,900,000 | 1,902,833 | 0.037% |
| Verus Securitization Trust 2019-3 | 2.78 | 7/25/59 | 4,084,428 | 4,135,716 | 0.081% |
| Verus Securitization Trust 2019-4 | 2.64 | 11/25/59 | 5,321,332 | 5,410,296 | 0.106% |
| Verus Securitization Trust 2019-INV2 | 2.91 | 7/25/59 | 2,043,811 | 2,077,896 | 0.041% |
| Verus Securitization Trust 2019-INV3 | 2.69 | 11/25/59 | 2,944,471 | 2,998,798 | 0.059% |
| Verus Securitization Trust 2020-1 | 2.42 | 1/25/60 | 3,469,102 | 3,514,126 | 0.069% |
| Verus Securitization Trust 2020-2 | 2.23 | 5/25/60 | 3,823,302 | 3,855,101 | 0.076% |
| Verus Securitization Trust 2020-4 | 1.5 | 5/25/65 | 2,863,990 | 2,880,465 | 0.057% |
| Verus Securitization Trust 2020-5 | 1.22 | 5/25/65 | 6,622,613 | 6,639,608 | 0.130% |
| Verus Securitization Trust 2020-INV1 | 1.98 | 3/25/60 | 3,207,883 | 3,248,361 | 0.064% |
| Verus Securitization Trust 2021-1 | 0.82 | 1/25/66 | 13,262,261 | 13,249,289 | 0.260% |
| Verus Securitization Trust 2021-2 | 1.03 | 2/25/66 | 10,005,246 | 10,008,822 | 0.197% |
| Verus Securitization Trust 2021-3 | 1.05 | 6/25/66 | 22,855,000 | 22,854,826 | 0.449% |
| Verus Securitization Trust 2021-R1 | 0.82 | 10/25/63 | 7,062,098 | 7,056,023 | 0.139% |
| Verus Securitization Trust 2021-R3 | 1.02 | 4/25/64 | 24,389,939 | 24,364,603 | 0.479% |
| Vista Point Securitization Trust 2020-1 | 1.76 | 3/25/65 | 4,429,351 | 4,470,939 | 0.088% |
| Vista Point Securitization Trust 2020-2 | 1.48 | 4/25/65 | 7,814,564 | 7,856,514 | 0.154% |
| Volkswagen Auto Lease Trust 2019 | 1.99 | 11/21/22 | 1,483,171 | 1,492,392 | 0.029% |
| Volkswagen Group of America Finance | 1.11 | 11/12/21 | 4,000,000 | 4,012,500 | 0.079% |
| Volkswagen Group of America Finance | 0.75 | 11/23/22 | 6,385,000 | 6,407,118 | 0.126% |
| Volkswagen Group of America Finance | 3.13 | 5/12/23 | 16,910,000 | 17,648,527 | 0.347% |
| Volkswagen Group of America Finance | 2.9 | 5/13/22 | 2,075,000 | 2,119,179 | 0.042% |
| Volkswagen Group of America Finance | 2.5 | 9/24/21 | 2,435,000 | 2,447,151 | 0.048% |
| Volvo Financial Equipment LLC Series 2019-2 | 2.02 | 8/15/22 | 389,503 | 390,203 | 0.008% |
| Volvo Financial Equipment Master Owner Trust | 0.59 | 7/17/23 | 3,020,000 | 3,020,566 | 0.059% |
| Walgreens Boots Alliance | 3.3 | 11/18/21 | 10,000,000 | 10,060,880 | 0.198% |
| Wells Fargo | 3.45 | 2/13/23 | 12,000,000 | 12,568,812 | 0.247% |
| Wells Fargo Bank NA | 2.08 | 9/9/22 | 3,000,000 | 3,010,407 | 0.059% |
| Western Union | 4.25 | 6/9/23 | 3,050,000 | 3,259,922 | 0.064% |
| Wheels SPV 2 | 0.51 | 8/20/29 | 8,019,062 | 8,031,858 | 0.158% |
| Williams | 4 | 11/15/21 | 1,127,000 | 1,131,789 | 0.022% |
| Williams | 3.7 | 1/15/23 | 3,306,000 | 3,442,148 | 0.068% |
| Williams | 3.6 | 3/15/22 | 1,685,000 | 1,713,861 | 0.034% |
| Williams | 3.35 | 8/15/22 | 19,608,000 | 20,091,651 | 0.395% |
| Williams | 7.88 | 9/1/21 | 4,600,000 | 4,656,350 | 0.092% |
| World Omni Automobile Lease Securitization Trust 2019 | 2.03 | 11/15/22 | 2,500,000 | 2,521,472 | 0.050% |
| World Omni Automobile Lease Securitization Trust 2019 | 2.94 | 5/16/22 | 262,099 | 262,578 | 0.005% |
| World Omni Automobile Lease Securitization Trust 2020 | 0.7 | 2/17/26 | 7,250,000 | 7,263,036 | 0.143% |
| World Omni Auto Receivables Trust 2019 | 3.04 | 5/15/24 | 2,023,566 | 2,054,493 | 0.040% |
| World Omni Auto Receivables Trust 2020 | 1.93 | 6/16/25 | 3,430,000 | 3,497,375 | 0.069% |
| World Omni Select Auto Trust 2019 | 2 | 8/15/24 | 8,500,000 | 8,567,897 | 0.168% |

Total Investments in Securities 5,085,538,864

| Forwards Contracts | Currency Bought | Receive | Currency Sold | Deliver | Settlement | Unrealized G/L | % of Net Assets |
|-----------------------------|-----------------|------------|---------------|------------------|------------|----------------|-----------------|
| JP MORGAN CHASE BANK | USD | 12,691,366 | JPY | (1,391,250,000) | 07/12/2021 | 167,065 | 0.003% |
| JP MORGAN CHASE BANK | USD | 92,225,917 | JPY | (10,222,150,000) | 09/21/2021 | 147,590 | 0.003% |
| HSBC SECURITIES INC | USD | 34,792,918 | JPY | (3,784,100,000) | 08/16/2021 | 717,966 | 0.014% |
| HSBC SECURITIES INC | USD | 57,219,636 | JPY | (6,306,350,000) | 09/13/2021 | 418,224 | 0.008% |
| RBC DOMINION SECURITIES INC | USD | 27,084,264 | JPY | (2,982,400,000) | 08/30/2021 | 225,424 | 0.004% |

Total Forward Currency Exchange Contracts 1,676,270

| Options | Strike Price(\$) | Exercise Date | Shares/Par | Value (\$) | % of Net Assets |
|------------------------------|------------------|---------------|---------------|------------|-----------------|
| CDX IG S36 PAY 55 07/21/2021 | 55.00 | 7/21/2021 | 80,000,000 | 17,467 | 0.000% |
| CDX IG S36 PAY 55 08/18/2021 | 55.00 | 8/18/2021 | 80,000,000 | 56,294 | 0.001% |
| CDX IG S36 PAY 70 07/21/2021 | 70.00 | 7/21/2021 | (160,000,000) | (11,508) | 0.000% |
| CDX IG S36 PAY 70 08/18/2021 | 70.00 | 8/18/2021 | (160,000,000) | (39,794) | (0.001%) |

Total Options 22,459

| Swap Contracts | Notional Amount | Market Value | % of Net Assets |
|------------------------------------|-----------------|--------------|-----------------|
| AT&T INC CDS 06/20/2022 | 15,000,000 | 112,305 | 0.002% |
| AT&T INC CDS 12/20/2022 | 10,000,000 | 105,150 | 0.002% |
| AT&T INC CDS 12/20/2021 | 5,000,000 | 19,025 | 0.000% |
| BOEING CO DEB CDS 12/20/2021 | 10,000,000 | 26,110 | 0.001% |
| GENERAL ELECTRIC CO CDS 12/20/2021 | 12,000,000 | 46,620 | 0.001% |

Total Swap Contracts 309,210

| Futures Contracts | Contracts | Expiration | Contract Value | Unrealized G/L | % of Net Assets |
|---------------------------------|-----------|------------|----------------|----------------|-----------------|
| FVU1 US 5YR NOTE CBT FUT SEP 21 | (1,670) | 9/30/2021 | (206,127,582) | 322,210 | (4.051%) |
| TUU1 US 2YR NOTE CBT SEP 21 | (660) | 9/30/2021 | (145,411,406) | 81,954 | (2.858%) |
| TYU1 UST 10YR FUT SEP 21 | (137) | 9/21/2021 | (18,152,500) | (105,084) | (0.357%) |

Total Futures Contracts 299,079

NET ASSETS 5,088,324,833

NET ASSET VALUE PER SHARE

| | |
|---|------|
| Ultra Short-Term Bond Fund Shares (\$4,217,819,070 / 829,355,298 Shares Outstanding) | 5.09 |
| Ultra Short-Term Bond Fund - I Class Shares (\$870,405,955 / 170,895,967 Shares Outstanding) | 5.09 |
| Ultra Short-Term Bond Fund - Z Class Shares (\$99,808 / 19,608 Shares Outstanding) | 5.09 |

- 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 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 Guyanese 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 Hryvnia |
| 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.