

# CORE PLUS INCOME FUND

## Schedule of Investments

December 31, 2020

Corporate Bonds - 35.4%	\$ Principal Amount	\$ Value		\$ Principal Amount	\$ Value
Air Canada 7.75% 4/15/21 <sup>(b)(c)</sup>	250,000	251,563	Highwoods Realty LP 2.6% 2/01/31	500,000	510,844
Alexandria Real Estate Equities, Inc. 3.95% 1/15/28	366,000	425,471	Host Hotels & Resorts, LP 3.375% 12/15/29	612,000	629,622
American Airlines Group Inc. 3.75% 3/01/25 <sup>(b)</sup>	1,000,000	775,000	L Brands, Inc. 6.694% 1/15/27	1,080,000	1,194,075
Ashtead U.S. Holdings, Inc. 4.0% 5/01/28 <sup>(b)(c)</sup>	670,000	713,309	Lennar Corp. 4.75% 5/30/25	622,000	711,801
Beacon Roofing Supply, Inc. 4.875% 11/01/25 <sup>(b)</sup>	323,000	331,258	Level 3 Parent LLC 5.25% 3/15/26	750,000	775,913
Berkshire Hathaway Inc. Finance Corp. 4.25% 1/15/49	500,000	664,231	Lexington Realty Trust 2.7% 9/15/30	500,000	521,286
Booking Holdings Inc. 3.55% 3/15/28	464,000	534,539	Markel Corp. 4.9% 7/01/22	250,000	266,150
Boston Properties LP 3.125% 9/01/23	555,000	589,625	3.625% 3/30/23	200,000	212,849
Broadcom Corp. 3.125% 1/15/25	350,000	378,065	3.5% 11/01/27	550,000	620,771
Broadcom Inc. 3.459% 9/15/26	1,014,000	1,126,244	Marvell Technology Group Ltd. 4.2% 6/22/23 <sup>(c)</sup>	300,000	324,776
Calumet Specialty Products Partners LP 7.625% 1/15/22	357,000	354,685	Matador Resources Co. 5.875% 9/15/26	650,000	637,813
Carlisle Companies Inc. 3.5% 12/01/24	532,000	583,363	Micron Technology, Inc. 4.185% 2/15/27	500,000	589,540
3.75% 12/01/27	500,000	566,352	Molex Electronics Technologies, LLC 3.9% 4/15/25 <sup>(b)</sup>	565,000	585,132
CenturyLink, Inc. 6.75% 12/01/21 (Qwest Corp.)	1,250,000	1,308,469	MPLX LP 4.875% 6/01/25	190,000	219,629
Charter Communications Operating, LLC 4.2% 3/15/28	650,000	750,173	4.0% 3/15/28	85,000	97,816
Choice Hotels International, Inc. 3.7% 1/15/31	250,000	277,349	4.7% 4/15/48	551,000	654,511
Colfax Corp. 6.0% 2/15/24 <sup>(b)</sup>	1,000,000	1,038,770	MSCI Inc. 4.75% 8/01/26 <sup>(b)</sup>	150,000	156,749
Computer Sciences Corp. 4.45% 9/15/22	500,000	526,546	NGL Energy Partners LP 7.5% 11/01/23	1,518,000	1,077,780
Cox Communications, Inc. 3.5% 8/15/27 <sup>(b)</sup>	842,000	952,903	6.125% 3/01/25	1,333,000	848,121
Diamondback Energy, Inc. 2.875% 12/01/24	600,000	631,152	7.5% 4/15/26	400,000	248,750
5.375% 5/31/25	289,000	300,872	Occidental Petroleum Corp. 3.4% 4/15/26	715,000	683,025
3.25% 12/01/26	75,000	80,161	4.3% 8/15/39	100,000	84,553
3.5% 12/01/29	100,000	106,938	Office Properties Income Trust 4.15% 2/01/22	150,000	152,758
Donnelley Financial Solutions Inc. 8.25% 10/15/24	905,000	962,599	4.0% 7/15/22	1,194,000	1,221,081
Element Fleet Management Corp. 3.85% 6/15/25 <sup>(b)(c)</sup>	1,000,000	1,066,728	Parsley Energy LLC 5.375% 1/15/25 <sup>(b)</sup>	164,000	168,965
Energy Transfer Operating, LP 2.9% 5/15/25	500,000	529,412	5.25% 8/15/25 <sup>(b)</sup>	1,000,000	1,044,000
4.75% 1/15/26	200,000	226,391	5.875% 5/1/26 (Jagged Peak Energy LLC)	400,000	415,186
Enterprise Products Partners LP 4.45% 2/15/43	990,000	1,199,997	5.625% 10/15/27 <sup>(b)</sup>	872,000	955,712
EPR Properties 4.75% 12/15/26	250,000	252,852	PDC Energy, Inc. 6.125% 9/15/24	500,000	514,742
EQT Corp. 3.0% 10/01/22	801,000	808,509	5.75% 5/15/26	777,000	803,709
Expedia Group, Inc. 3.8% 2/15/28	484,000	520,273	Physicians Realty Trust 4.3% 3/15/27	1,271,000	1,405,763
3.25% 2/15/30	90,000	93,727	Plains All American Pipeline, LP 3.55% 12/15/29	798,000	836,257
frontdoor, inc. 6.75% 8/15/26 <sup>(b)</sup>	144,000	153,900	4.3% 1/31/43	75,000	73,952
			QVC, Inc. 4.375% 3/15/23	500,000	526,035
			RELX plc 4.0% 3/18/29	500,000	593,895

	\$ Principal Amount	\$ Value
Silversea Cruise Holding Ltd. 7.25% 2/01/25 <sup>(b)(c)</sup>	875,000	907,266
Sirius XM Radio Inc. 3.875% 8/01/22 <sup>(b)</sup>	500,000	508,125
Springleaf Finance Corp. 5.375% 11/15/29 (OneMain Holdings Inc.)	900,000	1,014,750
Sprint Spectrum Co. LLC 3.36% 3/20/23 <sup>(b)(d)</sup>	130,875	132,310
STORE Capital Corp.		
4.5% 3/15/28	503,000	573,077
4.625% 3/15/29	500,000	580,167
TC PipeLines LP 4.65% 6/15/21	160,000	161,358
Tempur Sealy International, Inc.		
5.625% 10/15/23	560,000	571,141
5.5% 6/15/26	750,000	781,462
United Airlines Holdings, Inc. 4.875% 1/15/25	200,000	197,185
VEREIT, Inc. 3.95% 8/15/27	575,000	652,452
WPX Energy, Inc.		
5.75% 6/01/26	75,000	78,956
5.25% 10/15/27	500,000	530,655
4.5% 1/15/30	1,416,000	1,503,084
<b>Total Corporate Bonds (Cost \$43,124,440)</b>		<b>47,636,975</b>

#### Corporate Convertible Bonds - 1.4%

	\$ Principal Amount	\$ Value
Redwood Trust, Inc.		
4.75% 8/15/23	850,000	805,758
5.625% 7/15/24	700,000	665,650
5.75% 10/01/25	500,000	476,900
<b>Total Corporate Convertible Bonds (Cost \$1,828,800)</b>		<b>1,948,308</b>

#### Asset-Backed Securities - 26.1%

##### Automobile

American Credit Acceptance Receivables Trust (ACAR) <sup>(b)</sup>		
2019-4 CL B — 2.43% 10/12/23	500,000	504,094
AmeriCredit Automobile Receivables Trust (AMCAR)		
2017-1 CL D — 3.13% 1/18/23	69,000	70,719
Arivo Acceptance Auto Loan Receivables Trust (ARIVO) <sup>(b)</sup>		
2019-1 CL A — 2.99% 7/15/24	545,267	552,300
CarMax Auto Owner Trust (CARMX)		
2017-2 CL B — 2.41% 12/15/22	90,000	90,945
2017-2 CL C — 2.6% 2/15/23	53,000	53,566
2017-4 CL C — 2.7% 10/16/23	51,000	51,965
Carvana Auto Receivables Trust (CRVNA) <sup>(b)</sup>		
2019-1A CL C — 3.5% 2/15/24	700,000	720,482
Chase Auto Credit Linked Notes (CACLN) <sup>(b)</sup>		
2020-1 CL D — 1.886% 1/25/28	717,083	722,097
Driven Brands Funding, LLC (HONK) <sup>(b)</sup>		
2019-2A CL A2 — 3.981% 10/20/49	495,000	521,723
DT Auto Owner Trust (DTAOT) <sup>(b)</sup>		
2019-3A CL D — 2.96% 4/15/25	1,000,000	1,034,545

	\$ Principal Amount	\$ Value
Exeter Automobile Receivables Trust (EART) <sup>(b)</sup>		
2017-1A CL C — 3.95% 12/15/22	177,483	178,781
2018-2A CL C — 3.69% 3/15/23	49,147	49,381
2017-3A CL C — 3.68% 7/17/23	88,000	89,989
First Investors Auto Owners Trust (FIAOT) <sup>(b)</sup>		
2016-2A CL C — 2.53% 7/15/22	19,930	19,954
2017-1A CL C — 2.95% 4/17/23	330,112	331,913
2017-1A CL D — 3.6% 4/17/23	300,000	303,958
2017-3A CL C — 3.0% 1/16/24	521,000	527,415
2017-3A CL D — 3.44% 3/15/24	571,000	583,726
2018-1A CL C — 3.69% 6/17/24	1,021,000	1,036,365
GLS Auto Receivables Trust (GCAR) <sup>(b)</sup>		
2019-2A CL A — 3.06% 4/17/23	68,924	69,383
2019-3A CL A — 2.58% 7/17/23	73,871	74,595
2019-4A CL A — 2.47% 11/15/23	205,196	207,757
2020-1A CL A — 2.17% 2/15/24	272,007	274,995
2020-2A CL B — 3.16% 6/16/25	750,000	784,573
GM Financial Automobile Leasing Trust (GMALT)		
2018-3 CL C — 3.7% 7/20/22	550,000	552,400
Securitized Term Auto Receivables Trust (SSSTR) <sup>(b)(c)</sup>		
2019-CRTA CL C — 2.849% 3/25/26	574,380	587,552
		<b>9,995,173</b>

##### Collateralized Loan Obligations

ABPCI Direct Lending Fund CLO X LP (ABPCI) <sup>(b)(c)</sup>		
2019-5A CL A2A — 2.91838% 4/20/31		
Floating Rate (Qtrly LIBOR + 270)	250,000	248,588
2020-10A CL B1 — 2.59647% 1/20/32		
Floating Rate (Qtrly LIBOR + 235)	1,000,000	1,000,414
BlackRock Elbert CLO V, Ltd (ELB) <sup>(b)(c)</sup>		
2020-5A CL A1 — 2.16363% 12/15/31		
Floating Rate (Qtrly LIBOR + 190)	500,000	499,991
Brightwood Capital MM CLO 2020-1, Ltd (BWCAP) <sup>(b)(c)</sup>		
2020-1A CL A — 2.13813% 12/15/28		
Floating Rate (Qtrly LIBOR + 190)	1,300,000	1,300,019
Cerberus Loan Funding XXVIII LP (CERB) <sup>(b)(c)</sup>		
2020-1A CL B — 2.75969% 10/15/31		
Floating Rate (Qtrly LIBOR + 255)	500,000	500,061
2020-1A CL C — 3.90969% 10/15/31		
Floating Rate (Qtrly LIBOR + 370)	500,000	500,082
2020-2A CL B — 2.83285% 10/15/32		
Floating Rate (Qtrly LIBOR + 260)	500,000	500,050
Lake Shore MM III LLC (LSHR) <sup>(b)</sup>		
2020-1A CL B — 3.42873% 10/15/29		
Floating Rate (Qtrly LIBOR + 320)	500,000	499,180
		<b>5,048,385</b>
Consumer & Specialty Finance		
Affirm Asset Securitization Trust (AFFRM) <sup>(b)</sup>		
2020-A CL A — 2.1% 2/18/25	250,000	251,550
2020-A CL B — 3.54% 2/18/25	250,000	254,829
Avant Loans Funding Trust (AVNT) <sup>(b)</sup>		
2019-B CL A — 2.72% 10/15/26	86,933	87,260
Conn Funding II, LP (CONN) <sup>(b)</sup>		
2019-A CL A — 3.4% 10/16/23	64,933	65,250
2019-B CL A — 2.66% 6/17/24	50,347	50,387
2020-A CL A — 1.71% 6/16/25	319,371	319,793
Foundation Finance Trust (FFIN) <sup>(b)</sup>		
2019-1A CL A — 3.86% 11/15/34	361,538	374,271

	\$ Principal Amount	\$ Value
<b>Freedom Financial (FREED)<sup>(b)</sup></b>		
2019-2 CL B — 3.19% 11/18/26	400,000	404,963
2020-FP1 CL A — 2.52% 3/18/27	238,203	239,916
2020-FP1 CL B — 3.06% 3/18/27	500,000	508,172
<b>Marlette Funding Trust (MFT)<sup>(b)</sup></b>		
2018-4A CL B — 4.21% 12/15/28	250,000	253,415
2019-2A CL B — 3.53% 7/16/29	500,000	511,638
2019-3A CL A — 2.69% 9/17/29	137,086	138,181
2019-4A CL A — 2.39% 12/17/29	217,304	219,087
<b>OneMain Financial Issuance Trust (OMFIT)<sup>(b)</sup></b>		
2015-3A CL A — 3.63% 11/20/28	152,546	152,753
2017-1A CL A1 — 2.37% 9/14/32	187,846	188,120
<b>Pagaya AI Debt Selection Trust (PAID)<sup>(b)</sup></b>		
2020-3 CL B — 3.22% 5/17/27	1,000,000	1,006,457
<b>Prosper Marketplace Issuance Trust (PMIT)<sup>(b)</sup></b>		
2019-1A CL B — 4.03% 4/15/25	313,242	314,592
2019-3A CL A — 3.19% 7/15/25	61,013	61,223
<b>SoFi Consumer Loan Program LLC (SCLP)<sup>(b)</sup></b>		
2018-4 CL C — 4.17% 11/26/27	750,000	769,041
2019-3 CL A — 2.9% 5/25/28	143,913	145,450
<b>Upgrade Receivables Trust (UPGR)<sup>(b)</sup></b>		
2018-1A CL C — 5.17% 11/15/24	154,808	155,643
2019-1A CL B — 4.09% 3/15/25	108,657	108,755
2019-2A CL B — 3.51% 10/15/25	775,000	780,017
<b>Upstart Securitization Trust (UPST)<sup>(b)</sup></b>		
2017-2 CL C — 5.59% 3/20/25	253,280	255,549
2018-2 CL C — 5.494% 12/22/25	329,037	333,694
2019-1 CL B — 4.19% 4/20/26	136,760	137,492
2019-2 CL B — 3.734% 9/20/29	750,000	766,138
2020-1 CL A — 2.322% 4/22/30	241,905	243,869
	<b>9,097,505</b>	

<b>Equipment</b>		
<b>Ascentium Equipment Receivables Trust (ACER)<sup>(b)</sup></b>		
2017-1A CL D — 3.8% 1/10/24	216,000	218,656
<b>BCC Funding XVI LLC (BCCFC)<sup>(b)</sup></b>		
2019-1A CL A2 — 2.46% 8/20/24	377,315	382,630
<b>Commercial Credit Group Receivables Trust (CCG)<sup>(b)</sup></b>		
2018-1 CL B — 3.09% 6/16/25	620,000	625,839
2019-1 CL B — 3.22% 9/14/26	750,000	779,558
2019-2 CL B — 2.55% 3/15/27	300,000	308,125
<b>Dell Equipment Finance Trust (DEFT)<sup>(b)</sup></b>		
2018-1 CL B — 3.34% 6/22/23	590,000	594,780
2018-2 CL C — 3.72% 10/22/23	225,000	229,783
2019-1 CL C — 3.14% 3/22/24	750,000	767,277
<b>MMAF Equipment Finance LLC (MMAF)<sup>(b)</sup></b>		
2016-AA CL A4 — 1.76% 1/17/23	103,216	103,646
2017-AA CL A4 — 2.41% 8/16/24	335,199	339,014
<b>Octane Receivables Trust (OCTL)<sup>(b)</sup></b>		
2019-1A CL A — 3.16% 9/20/23	464,879	470,827
2020-1A CL B — 1.98% 6/20/25	940,000	946,852
<b>Pawnee Equipment Receivables LLC (PWNE)<sup>(b)</sup></b>		
2019-1 CL A2 — 2.29% 10/15/24	371,199	375,220
2019-1 CL D — 2.86% 10/15/24	500,000	489,160

	\$ Principal Amount	\$ Value
<b>Stonebriar Commercial Finance Equipment Leasing LLC (SCFET)<sup>(b)</sup></b>		
2019-2A CL A2 — 2.47% 4/20/26	186,000	192,414
		<b>6,823,781</b>
<b>Fleet Lease</b>		
<b>Chesapeake Funding II LLC (CFII)<sup>(b)</sup></b>		
2017-3A CL D — 3.38% 8/15/29	550,000	554,295
<b>Enterprise Fleet Financing LLC (EFF)<sup>(b)</sup></b>		
2019-2 CL A2 — 2.29% 2/20/25	363,202	369,371
<b>Hertz Fleet Lease Funding LP (HFLF)<sup>(b)</sup></b>		
2018-1 CL A2 — 3.23% 5/10/32	141,522	142,338
		<b>1,066,004</b>
<b>Litigation Funding</b>		
<b>Oasis Securitization Funding, LLC (OASIS)<sup>(b)</sup></b>		
2020-1A CL A — 3.8196% 1/15/32	256,683	257,675
<b>Small Business</b>		
<b>Bankers Healthcare Group Securitization Trust (BHG)<sup>(b)</sup></b>		
2020-A CL A — 2.56% 9/17/31	621,664	623,188
<b>Small Business Lending Trust (SBIZ)<sup>(b)</sup></b>		
2020-A CL A — 2.62% 12/15/26	233,776	232,616
		<b>855,804</b>
<b>Timeshare</b>		
<b>Hilton Grand Vacations Trust (HGVT)<sup>(b)</sup></b>		
2020-AA CL B — 4.22% 2/25/39	417,922	449,860
<b>Sierra Timeshare Receivables Funding LLC (SRFC)<sup>(b)</sup></b>		
2019-2A CL B — 2.82% 5/20/36	371,962	380,266
		<b>830,126</b>
<b>Whole Business</b>		
<b>Jersey Mike's Funding, LLC (JMIFE)<sup>(b)</sup></b>		
2019-1A CL A2 — 4.433% 2/15/50	1,000,000	1,074,591
<b>Total Asset-Backed Securities (Cost \$34,514,552)</b>		<b>35,049,044</b>

#### Commercial Mortgage-Backed Securities - 7.5%

<b>AREIT 2018-CRE1 Trust (AREIT)<sup>(b)</sup></b>		
2018-CRE2 CL C — 2.05313% 11/14/35		
Floating Rate (Mthly LIBOR + 190)	372,406	361,555
<b>BFLD Trust 2020-OBK (BFLD)<sup>(b)</sup></b>		
2020-OBK CL A — 2.209% 11/15/28		
Floating Rate (Mthly LIBOR + 205)	250,000	250,570
<b>BXMT Ltd. (BXMT)<sup>(b) (c)</sup></b>		
2017-FL1 CL A — 1.0225% 6/15/35		
Floating Rate (Mthly LIBOR + 87)	185,221	185,354
<b>Exantas Capital Corp. Ltd. (XAN)<sup>(b) (c)</sup></b>		
2019-RS07 CL A — 1.1525% 4/15/36		
Floating Rate (Mthly LIBOR + 100)	432,830	428,882
<b>GPMT Ltd. (GPMT)<sup>(b) (c)</sup></b>		
2018-FL1 CL C — 2.297% 11/19/35		
Floating Rate (Mthly LIBOR + 215)	1,028,000	998,373
2018-FL1 CL D — 3.097% 11/21/35		
Floating Rate (Mthly LIBOR + 295)	1,096,000	1,049,991
<b>Hilton USA Trust (HILT)<sup>(b)</sup></b>		
2016-SFP CL E — 5.519097% 11/05/35	840,000	844,439
<b>PFP Ltd. (PFP)<sup>(b) (c)</sup></b>		
2019-5 CL C — 2.15313% 4/14/36		
Floating Rate (Mthly LIBOR + 200)	500,000	482,755

	\$ Principal Amount	\$ Value
<b>ReadyCap Commercial Mortgage Trust (RCMT)<sup>(b)</sup></b>		
2018-FL2 CL C — 2.048% 6/25/35 Floating Rate (Mthly LIBOR + 190)	750,000	749,558
2018-FL2 CL D — 2.848% 6/25/35 Floating Rate (Mthly LIBOR + 270)	2,130,000	2,093,081
<b>RETL (RETL)<sup>(b)</sup></b>		
2019-RVP CL C — 2.259% 3/15/36 Floating Rate (Mthly LIBOR + 210)	1,250,000	1,208,043
<b>VMC Finance LLC (VMC)<sup>(b)</sup></b>		
2018-FL2 CL C — 2.1025% 10/15/35 Floating Rate (Mthly LIBOR + 195)	1,400,000	1,385,693
<b>Total Commercial Mortgage-Backed Securities (Cost \$10,181,135)</b>		<b>10,038,294</b>

#### Mortgage-Backed Securities - 2.0%

#### Federal Home Loan Mortgage Corporation

<b>Pass-Through Securities</b>		
C91945 — 3.0% 8/1/37	552,717	579,459

#### Federal National Mortgage Association

<b>Pass-Through Securities</b>		
932836 — 3.0% 12/01/25	34,321	36,075
MA3443 — 4.0% 8/01/48	316,933	338,145
		<b>374,220</b>

#### Non-Government Agency

<b>Collateralized Mortgage Obligations</b>		
<b>COLT Funding LLC (COLT)<sup>(b) (e)</sup></b>		
2019-4 CL A1 — 2.579% 11/25/49	140,127	142,171
<b>Deephaven Residential Mortgage Trust (DRMT)<sup>(b) (e)</sup></b>		
2019-3A CL A1 — 2.964% 7/25/59	253,001	255,986
2019-4A CL A1 — 2.791% 10/25/59	298,577	304,154
<b>Flagstar Mortgage Trust (FSMT)<sup>(b) (e)</sup></b>		
2017-1 CL 2A2 — 3.0% 3/25/47	153,603	157,263
<b>J.P. Morgan Mortgage Trust (JPMMT)<sup>(b) (e)</sup></b>		
2016-3 CL 2A1 — 3.0% 10/25/46	151,457	153,286
2017-3 CL 2A2 — 2.5% 8/25/47	152,902	157,428
2018-6 CL 2A2 — 3.0% 12/25/48	131,207	137,231
<b>Sequoia Mortgage Trust (SEMT)<sup>(b) (e)</sup></b>		
2017-CH1 CL A11 — 3.5% 8/25/47	49,350	49,596
2018-CH2 CL A12 — 4.0% 6/25/48	125,018	125,570
2019-CH2 CL A1 — 4.5% 8/25/49	267,570	275,197
		<b>1,757,882</b>
<b>Total Mortgage-Backed Securities (Cost \$2,628,314)</b>		<b>2,711,561</b>

#### U.S. Treasury - 15.2%

<b>U.S. Treasury Notes/Bonds</b>		
1.5% 8/15/26	1,850,000	1,958,977
2.0% 11/15/26	1,650,000	1,795,857
2.25% 2/15/27	1,000,000	1,105,234
2.375% 5/15/27	2,000,000	2,230,547
3.5% 2/15/39	2,100,000	2,848,617
2.5% 5/15/46	6,900,000	8,229,328
2.25% 8/15/49	2,000,000	2,284,688
<b>Total U.S. Treasury (Cost \$17,589,425)</b>		<b>20,453,248</b>

#### Common Stocks - 0.2%

	Shares	\$ Value
Redwood Trust, Inc. (Cost 335,339)	27,000	237,060

#### Non-Convertible Preferred Stocks - 1.5%

Qurate Retail, Inc. 8.0% 3/15/2031 (Cost 2,031,076)	20,300	2,009,700
---	--------	-----------

#### Cash Equivalents - 10.1%

<b>State Street Institutional U.S. Government Money</b>		
Market Fund - Premier Class 0.03% <sup>(a)</sup>	13,575,979	13,575,979
<b>Total Cash Equivalents (Cost \$13,575,979)</b>		<b>13,575,979</b>
<b>Total Investments in Securities (Cost \$125,809,060)</b>		
Other Assets Less Other Liabilities - 0.6%		842,741
<b>Net Assets - 100%</b>		<b>134,502,910</b>
<b>Net Asset Value Per Share - Investor Class</b>		<b>11.03</b>
<b>Net Asset Value Per Share - Institutional Class</b>		<b>11.03</b>

- (a) Rate presented represents the annualized 7-day yield at December 31, 2020.  
(b) Security is exempt from registration under Rule 144A of the Securities Act of 1933. This security may be resold in transactions that are exempt from registration, normally to qualified institutional buyers.  
(c) Foreign domiciled entity  
(d) Annual sinking fund  
(e) The interest rate resets periodically based on the weighted average coupons of the underlying mortgage-related or asset-backed obligations.

**This schedule of portfolio holdings is unaudited and is presented for informational purposes only. Portfolio composition is subject to change at any time and references to specific securities, industries, and sectors are not recommendations to purchase or sell any particular security. Current and future portfolio holdings are subject to risk.**