

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
7-Eleven	0.63	2/10/23	2,440,000	2,441,730	0.054%
7-Eleven	0.8	2/10/24	2,835,000	2,824,899	0.063%
7-Eleven	0.65	8/10/22	3,750,000	3,753,390	0.083%
AbbVie	3.25	10/1/22	11,906,000	12,299,767	0.273%
AbbVie	2.3	11/21/22	7,110,000	7,308,248	0.162%
AbbVie	2.9	11/6/22	5,000,000	5,182,700	0.115%
AbbVie	3.45	3/15/22	10,000,000	10,229,080	0.227%
AbbVie	2.8	3/15/23	3,000,000	3,116,925	0.069%
Abn Amro Bank	6.25	4/27/22	20,822,000	21,999,068	0.488%
Abu Dhabi National Energy Co PJSC	3.63	6/22/21	3,700,000	3,727,047	0.083%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	2,000,000	2,174,706	0.048%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	1,775,000	1,839,291	0.041%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	5,630,000	5,755,161	0.128%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	7,810,000	8,277,788	0.184%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	2,075,000	2,227,664	0.049%
Aia	0.71	9/20/21	4,000,000	4,003,488	0.089%
Aib	4.75	10/12/23	1,950,000	2,128,092	0.047%
AIG Global Funding	2.3	7/1/22	665,000	681,163	0.015%
Air Lease	3.5	1/15/22	3,700,000	3,786,809	0.084%
Air Lease	2.25	1/15/23	2,940,000	3,014,279	0.067%
Air Lease	3.75	2/1/22	1,750,000	1,786,575	0.040%
American Express	0.8	11/5/21	2,000,000	2,005,042	0.044%
American Tower	0.6	1/15/24	5,000,000	4,977,200	0.110%
American Tower	5	2/15/24	4,880,000	5,430,976	0.120%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	8,600,000	8,783,325	0.195%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	2,962,549	2,990,519	0.066%
Americredit Automobile Receivables Trust 2018-2	3.15	3/20/23	557,914	560,955	0.012%
AmeriCredit Automobile Receivables Trust 2019-3	2.06	4/18/24	4,000,000	4,049,120	0.090%
AmeriCredit Automobile Receivables Trust 2020-1	1.11	8/19/24	6,565,000	6,616,984	0.147%
AmeriCredit Automobile Receivables Trust 2020-2	0.66	12/18/24	825,000	828,195	0.018%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	800,000	807,153	0.018%
AmeriCredit Automobile Receivables Trust 2020-3	0.76	12/18/25	7,500,000	7,512,935	0.167%
AmeriCredit Automobile Receivables Trust 2021-1	0.37	8/18/25	6,750,000	6,742,541	0.150%
AmerisourceBergen	0.74	3/15/23	10,715,000	10,731,673	0.238%
AMPHENOL CORP 4/2 144A CP	0.12	4/1/21	4,211,000	4,210,987	0.093%
Angel Oak Mortgage Trust 2019-3	3.14	5/25/59	1,072,949	1,079,026	0.024%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	676,832	679,734	0.015%
Angel Oak Mortgage Trust 2019-5	2.59	10/25/49	4,876,571	4,934,090	0.109%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	6,589,878	6,611,879	0.147%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	22,682,904	22,637,380	0.502%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	1,251,204	1,275,387	0.028%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	1,511,697	1,540,103	0.034%
Angel Oak Mortgage Trust I LLC 2019-1	4.12	11/25/48	1,511,697	1,540,022	0.034%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	2,106,649	2,145,397	0.048%
Angel Oak Mortgage Trust I LLC 2019-2	3.78	3/25/49	953,343	970,216	0.022%
Angel Oak Mortgage Trust I LLC 2019-2	3.83	3/25/49	762,674	774,693	0.017%
Angel Oak Mortgage Trust LLC 2020-5	1.37	5/25/65	6,961,821	6,993,909	0.155%
Anglo American Capital	4.13	4/15/21	2,169,000	2,169,000	0.048%
ANZ New Zealand Int l Ltd/London	1.23	7/28/21	500,000	501,479	0.011%
APT Pipelines	3.88	10/11/22	4,116,000	4,299,442	0.095%
Ari Fleet Lease Trust 2018	3.22	8/16/27	533,729	536,339	0.012%
Ari Fleet Lease Trust 2019	2.41	11/15/27	1,022,455	1,031,122	0.023%
Ari Fleet Lease Trust 2020	1.77	8/15/28	1,969,369	1,982,956	0.044%
Arrow Electronics	3.5	4/1/22	2,000,000	2,047,420	0.045%
AT&T	0.65	3/25/24	10,000,000	10,011,630	0.222%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,950,000	1,993,453	0.044%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	4,067,000	4,147,847	0.092%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	225,000	230,070	0.005%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	6,280,000	6,537,476	0.145%
Avnet	3.75	12/1/21	19,910,000	20,262,467	0.449%
Avolon Holdings Funding	3.63	5/1/22	5,829,000	5,945,796	0.132%
Baidu	2.88	7/6/22	2,000,000	2,049,890	0.045%
Banco Bilbao Vizcaya Argentaria	0.88	9/18/23	15,800,000	15,832,374	0.351%
Banco Santander	1.78	4/11/22	3,000,000	3,035,994	0.067%
Banco Santander	3.85	4/12/23	13,834,000	14,689,453	0.326%

BANK 2017-BNK8	2.12	11/15/50	119,025	120,074	0.003%
Bank Of Ireland	4.5	11/25/23	27,452,000	29,956,995	0.664%
Bank of Montreal	0.74	3/10/23	18,500,000	18,645,466	0.413%
Banque Federative Du Credit Mutuel	2.13	11/21/22	5,305,000	5,444,888	0.121%
Banque Federative Du Credit Mutuel	0.65	2/27/24	7,875,000	7,850,328	0.174%
Banque Federative Du Credit Mutuel	0.95	7/20/22	1,000,000	1,007,056	0.022%
Barclays	1.01	12/10/24	5,000,000	4,987,675	0.111%
Barclays	4.61	2/15/23	13,525,000	13,953,107	0.309%
Barclays	1.62	2/15/23	3,000,000	3,022,173	0.067%
Barclays Bank	1.7	5/12/22	2,610,000	2,646,352	0.059%
Barclays Bank	10.18	6/12/21	1,080,000	1,098,846	0.024%
Barclays Bank	10.18	6/12/21	3,817,000	3,884,748	0.086%
Barings CLO Ltd 2013-I	1.02	1/20/28	915,134	915,153	0.020%
BASF SE 4/2 144A CP	2	5/7/21	10,000,000	9,998,582	0.222%
BAT Capital	1.07	8/15/22	1,000,000	1,007,179	0.022%
BAT INTL FINANCE PLC 4/2 144A CP	0.35	4/22/21	7,000,000	6,999,277	0.155%
BAT INTL FINANCE PLC 4/2 144A CP	0.35	4/26/21	10,000,000	9,998,736	0.222%
BAT INTL FINANCE PLC 4/2 144A CP	0.4	4/28/21	15,000,000	14,997,935	0.333%
Bayer US Finance II	0.83	6/25/21	5,010,000	5,013,312	0.111%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	435,032	439,762	0.010%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	621,931	636,846	0.014%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	425,809	429,057	0.010%
Bdo Unibank	2.95	3/6/23	6,650,000	6,899,375	0.153%
Becton Dickinson And	2.89	6/6/22	2,091,000	2,143,342	0.048%
Becton Dickinson And	1.21	6/6/22	430,000	433,928	0.010%
Bharat Petroleum	4.38	1/24/22	7,005,000	7,176,251	0.159%
BLUEMOUNTAIN CLO 2012-2	1.23	11/20/28	2,931,960	2,932,344	0.065%
BMW US Capital	0.54	4/1/24	10,000,000	10,017,070	0.222%
BMW US Capital	0.88	4/6/22	1,000,000	1,004,972	0.022%
BMW Vehicle Lease Trust 2019-1	2.84	11/22/21	148,222	148,419	0.003%
Bnp Paribas	3.5	3/1/23	7,518,000	7,948,669	0.176%
Bnp Paribas	2.95	5/23/22	7,300,000	7,504,831	0.166%
BP Capital Markets	1.06	9/16/21	1,000,000	1,003,519	0.022%
BP Capital Markets America	0.84	9/19/22	2,000,000	2,009,890	0.045%
Bpce	5.7	10/22/23	26,908,000	29,953,528	0.664%
Bpce	3	5/22/22	10,000,000	10,289,570	0.228%
Bpce	1.4	5/22/22	960,000	970,366	0.022%
British Telecommunications	4.5	12/4/23	8,747,000	9,577,239	0.212%
Brixmor Operating Partnership	3.25	9/15/23	9,878,000	10,447,230	0.232%
BX Commercial Mortgage Trust 2019-XL	1.03	10/15/36	1,819,889	1,821,031	0.040%
BX Commercial Mortgage Trust 2020-BXLP	0.91	12/15/36	4,580,715	4,582,397	0.102%
BX Commercial Mortgage Trust 2020-BXLP	1.23	12/15/36	2,594,740	2,592,402	0.057%
BX Commercial Mortgage Trust 2020-VKNG	1.04	10/15/37	6,500,000	6,510,180	0.144%
Canadian Imperial Bank of Commerce	0.5	12/14/23	6,365,000	6,315,849	0.140%
Canadian Imperial Bank of Commerce	0.85	3/17/23	16,991,000	17,139,671	0.380%
CANADIAN NATURAL RESOURC 4/2 144A CP	0.33	4/26/21	40,000,000	39,994,944	0.887%
Capital Auto Receivables Asset Trust 2018-1	3.09	8/22/22	5,000,000	5,040,292	0.112%
Capital Auto Receivables Asset Trust 2018-2	3.48	10/20/23	265,535	266,098	0.006%
Capital One Bank USA NA	2.01	1/27/23	5,000,000	5,050,740	0.112%
Capital One Bank USA NA	3.38	2/15/23	2,000,000	2,099,746	0.047%
Capital One Financial	1.14	3/9/22	2,000,000	2,012,496	0.045%
Capital One Financial	2.6	5/11/23	6,000,000	6,238,992	0.138%
Capital One NA	1.01	8/8/22	2,000,000	2,012,696	0.045%
Cardinal Health	2.62	6/15/22	5,000,000	5,117,280	0.113%
Cardinal Health	0.95	6/15/22	2,000,000	2,014,314	0.045%
Carmax Auto Owner Trust 2019-3	2.18	8/15/24	2,785,000	2,842,373	0.063%
Carmax Auto Owner Trust 2020-1	1.89	12/16/24	1,500,000	1,533,644	0.034%
Caterpillar Financial Services	0.25	3/1/23	7,500,000	7,496,903	0.166%
CCG Receivables Trust 2019-2	2.11	3/15/27	3,698,122	3,745,550	0.083%
Cenovus Energy	3	8/15/22	12,190,000	12,464,275	0.276%
Cenovus Energy	3.8	9/15/23	8,785,000	9,279,156	0.206%
CenterPoint Energy	3.6	11/1/21	535,000	545,243	0.012%
Central Texas Regional Mobility Authority	1.31	1/1/22	150,000	150,419	0.003%
Central Texas Regional Mobility Authority	1.49	1/1/23	170,000	171,339	0.004%
Central Texas Regional Mobility Authority	1.35	1/1/24	500,000	505,540	0.011%
Central Texas Regional Mobility Authority	1.65	1/1/24	510,000	513,148	0.011%
Charles Schwab	0.51	3/18/24	10,000,000	10,037,220	0.223%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.5	2/1/24	10,850,000	11,867,405	0.263%
Chase Auto Credit Linked Notes Series 2020-1	0.99	1/25/28	3,913,227	3,924,042	0.087%
Chase Auto Credit Linked Notes Series 2020-2	0.84	2/25/28	6,467,502	6,474,508	0.144%
Chicago O Hare International Airport	0.96	1/1/23	5,335,000	5,369,233	0.119%
Chicago Transit Authority Sales Tax Receipts Fund	1.71	12/1/22	680,000	690,830	0.015%

Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	870,000	889,146	0.020%
China Southern Power Grid International Finance BVI	2.75	5/8/22	10,000,000	10,171,880	0.226%
CHI TXBL SR B CP	1.05	4/29/21	15,000,000	14,998,804	0.333%
CHI TXBL SR B CP	1.05	6/8/21	2,000,000	1,999,529	0.044%
CHI TXBL SR B CP	1.05	6/9/21	2,000,000	1,999,522	0.044%
CHI TXBL SR B CP	1.05	8/18/21	6,000,000	5,996,383	0.133%
Cigna	0.61	3/15/24	2,795,000	2,783,328	0.062%
Citigroup	2.31	11/4/22	5,000,000	5,050,115	0.112%
Citigroup	1.39	8/2/21	1,000,000	1,003,459	0.022%
Citigroup Mortgage Loan Trust	2.5	8/25/50	14,415,301	14,646,734	0.325%
Citigroup Mortgage Loan Trust	2.5	8/25/50	3,484,938	3,523,463	0.078%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	505,375	514,665	0.011%
Citizens Bank NA/Providence RI	3.25	2/14/22	2,190,000	2,239,323	0.050%
Citizens Financial	4.15	9/28/22	9,060,000	9,471,668	0.210%
City & County of denver CO Airport System Revenue	0.88	11/15/23	1,175,000	1,181,358	0.026%
City of Houston TX Airport System Revenue	0.88	7/1/22	725,000	728,139	0.016%
City of Houston TX Airport System Revenue	1.05	7/1/23	1,240,000	1,251,199	0.028%
City of Philadelphia PA Water & Wastewater Revenue	0.69	11/1/21	250,000	250,164	0.006%
City of Philadelphia PA Water & Wastewater Revenue	0.74	11/1/22	500,000	501,040	0.011%
City of Philadelphia PA Water & Wastewater Revenue	0.86	11/1/23	255,000	255,226	0.006%
CK Hutchison International 16	1.88	10/3/21	3,800,000	3,822,876	0.085%
Cnh Equipment Trust 2019	1.99	3/15/23	617,826	619,949	0.014%
Cnh Equipment Trust 2020	1.16	6/16/25	890,000	899,128	0.020%
Cnh Equipment Trust 2020	1.08	7/17/23	548,582	549,980	0.012%
COLT 2019-2 Mortgage Loan Trust		5/25/49	1,567,152	1,565,666	0.035%
COLT 2019-2 Mortgage Loan Trust		5/25/49	2,871,710	2,869,008	0.064%
COLT 2019-2 Mortgage Loan Trust	0	5/25/49	638,158	637,557	0.014%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	2,668,534	2,680,543	0.059%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	6,955,806	6,983,318	0.155%
CommonSpirit Health	2.95	11/1/22	5,967,000	6,188,328	0.137%
CONAGRA FOODS INC 4/2 144A CP	0.9	4/8/21	25,000,000	24,997,106	0.554%
CONAGRA FOODS INC 4/2 144A CP	0.37	5/3/21	25,000,000	24,987,350	0.554%
Connecticut Avenue Securities Trust 2020-R01	0.91	1/25/40	180,530	180,530	0.004%
Cooperatieve Rabobank UA	3.95	11/9/22	19,812,000	20,861,382	0.463%
Cooperatieve Rabobank UA	4.63	12/1/23	7,412,000	8,115,925	0.180%
Country Garden Holdings	7.13	1/27/22	8,500,000	8,818,750	0.196%
County of Broward FL Airport System Revenue	1.94	10/1/22	1,000,000	1,023,806	0.023%
County of Miami-Dade FL	0.71	10/1/23	1,000,000	998,638	0.022%
County of Miami-Dade FL	0.71	10/1/23	1,000,000	998,638	0.022%
Credit Agricole SA/London	3.38	1/10/22	10,000,000	10,231,140	0.227%
Credit Agricole SA/London	3.75	4/24/23	8,837,000	9,386,273	0.208%
Credit Suisse	3	12/14/23	14,030,000	14,475,298	0.321%
Credit Suisse	3.57	1/9/23	7,420,000	7,585,904	0.168%
Credit Suisse AG/New York NY	0.53	2/4/22	3,000,000	3,006,951	0.067%
CROWN CASTLE INTL CORP 4/2 144A CP	0.33	4/14/21	30,000,000	29,995,462	0.665%
Daimler Finance North America	0.87	11/5/21	4,000,000	4,012,588	0.089%
Daimler Finance North America	1.75	3/10/23	10,000,000	10,208,520	0.226%
Daimler Finance North America	3.7	5/4/23	5,359,000	5,681,022	0.126%
Daimler Trucks Retail Trust 2019-1	2.77	8/15/22	1,553,755	1,568,749	0.035%
Daimler Trucks Retail Trust 2020-1	1.14	4/15/22	3,746,185	3,751,766	0.083%
Dallas Fort Worth International Airport	1.04	11/1/23	500,000	504,734	0.011%
Danske Bank	5	1/12/22	8,610,000	8,884,711	0.197%
Danske Bank	5	1/12/23	1,186,000	1,224,979	0.027%
Danske Bank	5	1/12/23	2,025,000	2,091,349	0.046%
Danske Bank	5.38	1/12/24	2,916,000	3,243,630	0.072%
Danske Bank	1.17	12/8/23	5,000,000	5,020,760	0.111%
Danske Bank	3.88	9/12/23	7,695,000	8,239,129	0.183%
Danske Bank	3	9/20/22	1,465,000	1,479,591	0.033%
Deephaven Residential Mortgage Trust 2017-1	3.49	12/26/46	111,727	112,012	0.002%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	1,265,524	1,269,991	0.028%
Deephaven Residential Mortgage Trust 2019-2	3.66	4/25/59	958,382	960,738	0.021%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	888,899	891,049	0.020%
Deephaven Residential Mortgage Trust 2019-3	2.96	7/25/59	2,084,942	2,099,980	0.047%
Deephaven Residential Mortgage Trust 2020-1	2.34	1/25/60	1,344,319	1,359,924	0.030%
Deephaven Residential Mortgage Trust 2021-1	0.72	5/25/65	18,340,356	18,318,361	0.406%
Deutsche Bank AG/New York NY	4.25	10/14/21	18,600,000	18,947,578	0.420%
Diamondback Energy	0.9	3/24/23	10,000,000	10,006,710	0.222%
Discover Financial Services	5.2	4/27/22	4,817,000	5,052,132	0.112%
DNB Bank	2.15	12/2/22	5,000,000	5,156,045	0.114%
Drive Auto Receivables Trust 2020-1	2.08	7/15/24	4,000,000	4,043,313	0.090%
Drive Auto Receivables Trust 2020-2	1.42	3/17/25	3,215,000	3,258,410	0.072%
Drive Auto Receivables Trust 2020-2	0.83	5/15/24	1,000,000	1,003,566	0.022%

DUKE ENERGY CORPORATION 4/2 144A CP	0.11	4/1/21	10,000,000	9,999,979	0.222%
Eastern Creation II Investment Holdings	1	9/10/23	7,970,000	7,955,774	0.176%
Edison International	2.95	3/15/23	5,000,000	5,168,490	0.115%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	245,903	246,058	0.005%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	1,190,450	1,214,649	0.027%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	3,418,206	3,516,809	0.078%
Ellington Financial Mortgage Trust 2017-1	0.8	2/25/66	12,826,223	12,795,741	0.284%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	4,495,513	4,587,452	0.102%
Ellington Financial Mortgage Trust 2020-1	2.01	5/25/65	5,609,989	5,693,155	0.126%
Ellington Financial Mortgage Trust 2020-2	1.18	10/25/65	8,032,946	8,028,539	0.178%
Enbridge	0.45	2/17/23	6,195,000	6,201,530	0.138%
ENBRIDGE US INC 4/2 144A CP	0.24	4/30/21	20,000,000	19,997,000	0.443%
ENEL FINANCE AMERICA LLC 4/2 144A CP	0.38	8/10/21	10,000,000	9,989,440	0.222%
Enel Finance International	4.25	9/14/23	10,840,000	11,721,476	0.260%
Energy Transfer Operating	5.2	2/1/22	10,370,000	10,642,213	0.236%
Energy Transfer Operating	3.6	2/1/23	5,275,000	5,479,406	0.122%
Energy Transfer Operating	4.25	3/15/23	2,000,000	2,110,000	0.047%
Energy Transfer Operating	4.2	9/15/23	6,570,000	7,038,113	0.156%
ENERGY TRANSFER PARTNERS 4/2 144A CP	0.4	4/1/21	10,000,000	9,999,897	0.222%
Energy Transfer Partners LP / Regency Energy Finance	5	10/1/22	840,000	882,000	0.020%
Energy Transfer Partners LP / Regency Energy Finance	4.5	11/1/23	4,209,000	4,524,675	0.100%
Energy Transfer Partners LP / Regency Energy Finance	5.88	3/1/22	1,475,000	1,526,625	0.034%
Eni	4	9/12/23	12,985,000	13,955,733	0.309%
ENI FINANCE USA INC 4/2 144A CP	0.25	5/13/21	13,000,000	12,996,413	0.288%
ENI FINANCE USA INC 4/2 144A CP	0.3	6/3/21	10,000,000	9,995,182	0.222%
ENI FINANCE USA INC 4/2 144A CP	0.41	7/30/21	4,684,000	4,679,340	0.104%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	270,272	271,333	0.006%
Enterprise Fleet Financing 2019-1	2.98	10/20/24	1,529,562	1,549,524	0.034%
Enterprise Fleet Financing 2019-2	2.29	2/20/25	2,068,454	2,099,733	0.047%
Enterprise Fleet Financing 2019-3	2.06	5/20/25	2,339,305	2,373,675	0.053%
Enterprise Fleet Financing 2020-2	0.61	7/20/26	7,730,000	7,745,595	0.172%
Enterprise Fleet Funding 2021-1	0.44	12/21/26	4,000,000	3,997,328	0.089%
EQT	3	10/1/22	4,805,000	4,877,075	0.108%
Equate Petrochemical BV	3	3/3/22	8,000,000	8,144,520	0.181%
Equifax	3.6	8/15/21	8,555,000	8,655,538	0.192%
Equifax	1.06	8/15/21	3,000,000	3,006,858	0.067%
Equitable Holdings	3.9	4/20/23	7,244,000	7,700,140	0.171%
Exeter Automobile Receivables Trust 2019-3	2.58	8/15/23	3,006,330	3,018,193	0.067%
Exeter Automobile Receivables Trust 2019-4	2.3	12/15/23	4,787,012	4,810,675	0.107%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	1,750,000	1,765,868	0.039%
Exeter Automobile Receivables Trust 2020-2	2.08	7/15/24	1,750,000	1,772,229	0.039%
Exeter Automobile Receivables Trust 2020-3	0.79	9/16/24	17,500,000	17,554,640	0.389%
Exeter Automobile Receivables Trust 2021-1	0.5	2/18/25	25,000,000	24,981,630	0.554%
Export-Import Bank of India	4	1/14/23	8,500,000	8,941,973	0.198%
Fannie Mae Connecticut Avenue Securities	0.96	10/25/30	5,000,000	4,921,692	0.109%
Fannie Mae Connecticut Avenue Securities	0.96	10/25/30	3,003,338	2,962,462	0.066%
Fannie Mae Connecticut Avenue Securities	1.31	1/25/30	3,920,035	3,822,751	0.085%
Fannie Mae Connecticut Avenue Securities	1.01	8/25/30	4,716,164	4,607,973	0.102%
Fannie Mae REMICS	0.51	1/25/45	247,475	249,305	0.006%
Federal National Mortgage Assn.	4.5	1/1/27	1,601	1,679	0.000%
Fidelity National Information Services	0.38	3/1/23	8,335,000	8,309,153	0.184%
FIDELITY NATL INFO SERV 4/2 144A CP	0.31	5/18/21	25,000,000	24,993,000	0.554%
Florida development Finance	1.65	4/1/21	750,000	750,000	0.017%
Florida development Finance	1.8	4/1/22	1,255,000	1,261,244	0.028%
Ford Credit Auto Lease Trust 2020	1	11/15/23	2,250,000	2,270,250	0.050%
Ford Credit Auto Lease Trust 2020	2.05	6/15/23	3,515,000	3,579,892	0.079%
Ford Credit Auto Lease Trust 2021	0.47	5/15/24	17,400,000	17,335,509	0.384%
Ford Credit Auto Owner Trust 2019	1.87	3/15/24	8,500,000	8,630,129	0.191%
Ford Credit Floorplan Master Owner Trust	2.84	3/15/24	2,650,000	2,712,941	0.060%
Ford Credit Floorplan Master Owner Trust	2.95	5/15/23	5,000,000	5,014,299	0.111%
Ford Credit Floorplan Master Owner Trust	0.98	9/15/25	5,195,000	5,216,301	0.116%
Ford Motor Credit	1.05	4/5/21	3,000,000	2,999,925	0.067%
Fox	3.67	1/25/22	980,000	1,006,004	0.022%
Freddie Mac REMICS	0.46	2/15/45	307,787	308,993	0.007%
Freddie Mac STACR Remic Trust 2020-DNA2	0.86	2/25/50	1,591,283	1,590,848	0.035%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.61	8/25/50	844,376	844,376	0.019%
Freddie Mac STACR REMIC Trust 2020-DNA5	1.32	10/25/50	2,138,368	2,138,367	0.047%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.92	12/25/50	5,937,956	5,941,416	0.132%
Freddie Mac STACR REMIC Trust 2020-HQA4	1.41	9/25/50	2,051,310	2,051,714	0.046%
Freddie Mac STACR REMIC Trust 2021-DNA1	0.67	1/25/51	7,880,000	7,870,547	0.175%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.72	8/25/33	15,475,000	15,455,729	0.343%
Freddie Mac Stacr Trust 2018-HQA2	0.86	10/25/48	353,137	353,137	0.008%

Freddie Mac Structured Agency Credit Risk debt Notes	1.31	10/25/29	72,510	72,602	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	6,678,910	6,686,523	0.148%
Freddie Mac Structured Agency Credit Risk debt Notes	0.86	3/25/30	109,569	109,639	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	0.82	8/25/33	15,145,000	15,135,921	0.336%
Freddie Mac Whole Loan Securities Trust 2016-SC02	3.61	10/25/46	653,736	665,824	0.015%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	118,236	118,896	0.003%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	408,624	410,386	0.009%
Galton Funding Mortgage Trust 2019-2	4	6/25/59	660,324	674,872	0.015%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	813,514	818,270	0.018%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	2,839,812	2,892,438	0.064%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	7,491,407	7,630,812	0.169%
Galton Funding Mortgage Trust 2020-H1	2.41	1/25/60	4,550,056	4,588,052	0.102%
GATX	0.92	11/5/21	2,700,000	2,707,530	0.060%
GB Trust 2020-FLIX	1.23	8/15/37	5,600,000	5,613,917	0.124%
GCT Commercial Mortgage Trust 2021-GCT	0.91	2/15/38	3,000,000	3,000,565	0.067%
General Motors	4.88	10/2/23	5,000,000	5,471,530	0.121%
General Motors Financial	3.45	1/14/22	5,000,000	5,098,590	0.113%
General Motors Financial	1.29	11/6/21	6,000,000	6,028,848	0.134%
General Motors Financial	5.2	3/20/23	2,000,000	2,169,716	0.048%
General Motors Financial	4.15	6/19/23	1,390,000	1,490,747	0.033%
General Motors Financial	3.55	7/8/22	2,400,000	2,482,783	0.055%
General Motors Financial	1.7	8/18/23	5,000,000	5,092,605	0.113%
GENERAL MOTORS FINL CO 4/2 144A CP	0.38	4/13/21	10,000,000	9,998,584	0.222%
GENERAL MOTORS FINL CO 4/2 144A CP	0.42	4/5/21	2,000,000	1,999,915	0.044%
GENERAL MOTORS FINL CO 4/2 144A CP	0.48	5/4/21	5,000,000	4,997,823	0.111%
Gilead Sciences	0.75	9/29/23	11,725,000	11,724,742	0.260%
GMF Floorplan Owner Revolving Trust	0.96	10/15/25	2,145,000	2,155,449	0.048%
GMF Floorplan Owner Revolving Trust	2.7	4/15/24	6,000,000	6,146,446	0.136%
GMF Floorplan Owner Revolving Trust	2.9	4/15/26	6,630,000	7,066,048	0.157%
GMF Floorplan Owner Revolving Trust	0.68	8/15/25	1,645,000	1,649,189	0.037%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	1,435,000	1,449,080	0.032%
GM Financial Automobile Leasing Trust 2019-1	2.98	12/20/21	171,883	172,107	0.004%
GM Financial Automobile Leasing Trust 2019-2	2.89	3/20/23	1,250,000	1,265,572	0.028%
GM Financial Automobile Leasing Trust 2020-1	1.84	12/20/23	2,545,000	2,585,650	0.057%
GM Financial Automobile Leasing Trust 2020-2	0.8	7/20/23	1,600,000	1,609,291	0.036%
GM Financial Automobile Leasing Trust 2020-2	1.01	7/22/24	550,000	555,346	0.012%
GM Financial Automobile Leasing Trust 2020-2	1.56	7/22/24	770,000	785,811	0.017%
GM Financial Automobile Leasing Trust 2020-3	0.76	10/21/24	2,215,000	2,223,060	0.049%
GM Financial Leasing Trust	0.54	2/20/25	25,000,000	24,909,353	0.552%
Goldman Sachs	2.88	10/31/22	7,766,000	7,869,598	0.175%
Goldman Sachs	0.63	11/17/23	7,310,000	7,302,719	0.162%
Goldman Sachs	3.63	1/22/23	2,327,000	2,455,301	0.054%
Goldman Sachs	0.48	1/27/23	10,000,000	9,975,190	0.221%
Goldman Sachs	0.59	3/8/24	10,000,000	9,990,670	0.222%
Gray Oak Pipeline	2	9/15/23	17,138,000	17,435,481	0.387%
Great Lakes Water Authority Sewage Disposal System Revenue	1.5	7/1/23	250,000	256,213	0.006%
GS Mortgage-Backed Securities Trust 2020-NQM1	1.38	9/27/60	3,455,751	3,467,792	0.077%
HARLEY-DAVIDSON FINL SER 4/2 144A CP	0.35	4/13/21	15,000,000	14,998,527	0.333%
HARLEY-DAVIDSON FINL SER 4/2 144A CP	0.4	4/5/21	10,000,000	9,999,653	0.222%
HARLEY-DAVIDSON FINL SER 4/2 144A CP	0.34	4/9/21	7,000,000	6,999,549	0.155%
Hasbro	2.6	11/19/22	5,805,000	5,995,404	0.133%
HCA	4.75	5/1/23	13,446,000	14,488,065	0.321%
Heathrow Funding	4.88	7/15/21	25,603,000	25,879,564	0.574%
Hero Asia Investment	1.5	11/18/23	12,800,000	12,833,088	0.285%
Hewlett Packard Enterprise	0.96	10/5/21	4,000,000	4,000,752	0.089%
Highwoods Realty	3.63	1/15/23	1,204,000	1,249,209	0.028%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	87,724	89,980	0.002%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	3,104,517	3,136,193	0.070%
Homeward Opportunities Fund I Trust 2019-1	3.56	1/25/59	2,399,891	2,424,552	0.054%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	1,067,951	1,077,435	0.024%
Homeward Opportunities Fund I Trust 2019-2	2.7	9/25/59	1,941,227	1,952,711	0.043%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	5,902,794	5,975,147	0.133%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	6,481,579	6,523,807	0.145%
HPHT Finance 17	2.75	9/11/22	10,000,000	10,236,300	0.227%
HSBC Holdings	3.26	3/13/23	9,856,000	10,103,938	0.224%
HSBC Holdings	4.25	3/14/24	15,041,000	16,361,991	0.363%
HUMANA INC 4/2 144A CP	0.31	4/26/21	14,728,000	14,722,416	0.326%
HUMANA INC 4/2 144A CP	0.31	5/24/21	22,500,000	22,481,573	0.499%
Hyundai Auto Lease Securitization Trust 2020	0.81	10/15/24	1,930,000	1,945,932	0.043%
Hyundai Auto Lease Securitization Trust 2020	1.9	5/16/22	2,246,445	2,252,599	0.050%
Hyundai Auto Lease Securitization Trust 2020	1.95	7/17/23	2,500,000	2,531,082	0.056%
Hyundai Auto Lease Securitization Trust 2021	0.61	10/15/25	6,500,000	6,493,149	0.144%

Hyundai Capital America	1.15	11/10/22	4,645,000	4,667,059	0.104%
Hyundai Capital America	2.85	11/1/22	1,667,000	1,716,925	0.038%
Hyundai Capital America	0.8	1/8/24	10,000,000	9,909,840	0.220%
Hyundai Capital America	2.38	2/10/23	5,960,000	6,121,510	0.136%
Hyundai Capital America	3.95	2/1/22	7,144,000	7,338,002	0.163%
Hyundai Capital America	3	6/20/22	1,155,000	1,185,029	0.026%
Hyundai Capital America	1.17	7/8/21	1,000,000	1,000,707	0.022%
Hyundai Capital America	1.25	9/18/23	6,155,000	6,200,627	0.138%
Imperial Brands Finance	3.5	2/11/23	15,510,000	16,147,120	0.358%
Imperial Brands Finance	3.75	7/21/22	23,319,000	24,102,728	0.535%
Ing Bank	5.8	9/25/23	3,307,000	3,696,998	0.082%
Ing Groep	4.1	10/2/23	12,366,000	13,383,029	0.297%
Ing Groep	1.34	3/29/22	985,000	994,605	0.022%
Intercontinental Exchange	0.7	6/15/23	3,280,000	3,283,257	0.073%
INTERCONTINENTALEXCHANGE 4/2 144A CP	0.42	6/7/21	4,075,000	4,072,584	0.090%
INTERCONTINENTALEXCHANGE 4/2 144A CP	0.45	9/23/21	10,000,000	9,979,460	0.221%
InTown Hotel Portfolio Trust 2018-STAY	1.06	1/15/33	685,000	685,417	0.015%
JABIL INC 4/2 144A CP	0.65	4/1/21	45,000,000	44,999,261	0.998%
JABIL INC 4/2 144A CP	0.6	4/5/21	5,000,000	4,999,585	0.111%
Japan Treasury Discount Bill	-0.1	4/12/21	1,351,050,000	12,202,217	0.271%
Japan Treasury Discount Bill	-0.11	5/24/21	2,846,450,000	25,711,111	0.570%
Japan Treasury Discount Bill	-0.09	6/14/21	2,952,900,000	26,674,161	0.592%
Japan Treasury Discount Bill	-0.11	6/21/21	3,375,000,000	30,487,657	0.676%
Japan Treasury Discount Bill	-0.1	6/28/21	10,202,600,000	92,165,806	2.044%
Japan Treasury Discount Bill	-0.11	6/7/21	2,976,700,000	26,888,641	0.596%
JD.com	3.13	4/29/21	13,084,000	13,105,144	0.291%
John deere Owner Trust 2019	2.91	7/17/23	1,176,832	1,193,444	0.026%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.11	9/15/29	5,000,000	5,006,115	0.111%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.46	9/15/29	7,000,000	6,993,468	0.155%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.48	10/15/33	9,870,000	9,894,575	0.219%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	3,756,759	3,823,744	0.085%
JP Morgan Mortgage Trust 2020-INV2	2.5	10/25/50	2,916,079	2,953,098	0.065%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	3,520,871	3,548,873	0.079%
Kinder Morgan	5.63	11/15/23	2,366,000	2,623,877	0.058%
KKR Industrial Portfolio Trust 2021-KDIP	0.66	12/15/37	10,000,000	9,987,982	0.222%
Kookmin Bank	3.63	10/23/21	3,800,000	3,865,322	0.086%
Kubota Credit Owner Trust 2018-1	3.21	1/15/25	1,700,000	1,736,081	0.039%
Kubota Credit Owner Trust 2020-1	1.92	12/15/22	2,299,870	2,313,480	0.051%
Liberty Mutual	4.95	5/1/22	3,819,000	3,997,962	0.089%
Lloyds Banking	3	1/11/22	5,215,000	5,318,523	0.118%
Lloyds Banking	1.33	6/15/23	855,000	863,592	0.019%
Lloyds Banking	3.1	7/6/21	2,500,000	2,517,120	0.056%
Longfor Group Holdings	3.9	4/16/23	4,200,000	4,405,275	0.098%
Longfor Group Holdings	3.88	7/13/22	8,150,000	8,403,506	0.186%
Long Island Power Authority	0.66	3/1/22	1,000,000	1,000,241	0.022%
Long Island Power Authority	0.76	3/1/23	1,720,000	1,723,099	0.038%
LYB International Finance III	1.24	10/1/23	20,000,000	20,023,980	0.444%
Magnetite XVI	1.02	1/18/28	976,918	976,918	0.022%
Marathon Oil	2.8	11/1/22	7,814,000	8,019,118	0.178%
MARATHON PETROLEUM CORP 4/2 144A CP	0.5	4/28/21	40,000,000	39,993,996	0.887%
Marriott International Inc/MD	2.13	10/3/22	1,259,000	1,277,752	0.028%
Marriott International Inc/MD	2.3	1/15/22	5,715,000	5,767,001	0.128%
Marriott International Inc/MD	4.15	12/1/23	7,329,000	7,879,547	0.175%
Marriott International Inc/MD	3.13	2/15/23	8,388,000	8,639,565	0.192%
Maryland Stadium Authority	0.8	5/1/21	1,500,000	1,500,155	0.033%
Maryland Stadium Authority	1	5/1/22	1,260,000	1,263,889	0.028%
Maryland Stadium Authority	1.13	5/1/23	500,000	502,503	0.011%
Medford Hospital Facilities Authority	1.65	8/15/22	500,000	502,545	0.011%
Medford Hospital Facilities Authority	1.73	8/15/23	1,710,000	1,720,710	0.038%
Mercedes-Benz Auto Lease Trust 2019	2	10/17/22	1,500,000	1,513,521	0.034%
Mercedes-Benz Auto Lease Trust 2019	3.1	11/15/21	281,506	282,014	0.006%
Metropolitan Life Global Funding I	0.41	9/8/22	10,000,000	10,033,456	0.223%
Metropolitan Transportation Authority	4	2/1/22	730,000	749,771	0.017%
Metropolitan Transportation Authority	5	5/15/22	9,865,000	10,334,037	0.229%
MFA 2021-INV1 Trust	0.85	1/25/56	9,890,327	9,859,732	0.219%
Michigan Finance Authority	0.9	6/1/22	2,000,000	2,002,995	0.044%
Michigan Finance Authority	1.09	6/1/23	2,125,000	2,132,796	0.047%
Microchip Technology	0.97	2/15/24	16,220,000	16,182,743	0.359%
Microchip Technology	3.92	6/1/21	17,939,000	18,042,580	0.400%
Micron Technology	4.64	2/6/24	12,285,000	13,498,144	0.299%
Micron Technology	2.5	4/24/23	8,855,000	9,186,283	0.204%
Mitsubishi Ufj Financial	1.1	2/22/22	595,000	599,390	0.013%

Mitsubishi Ufj Financial	3.22	3/7/22	3,000,000	3,079,203	0.068%
Mitsubishi Ufj Financial	2.62	7/18/22	5,000,000	5,137,935	0.114%
Mmaf Equipment Finance Llc 2019	2.07	10/12/22	1,382,377	1,391,635	0.031%
Mmaf Equipment Finance Llc 2019	2.84	1/10/22	35,732	35,755	0.001%
Morgan Stanley	0.56	11/10/23	6,800,000	6,794,934	0.151%
Morgan Stanley	0.78	1/20/23	12,000,000	12,026,484	0.267%
Morgan Stanley	0.53	1/25/24	3,725,000	3,715,121	0.082%
Morgan Stanley	4.1	5/22/23	8,778,000	9,380,548	0.208%
Morgan Stanley	0.94	6/10/22	2,000,000	2,001,758	0.044%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	39,733	39,747	0.001%
Mplx	1.29	9/9/22	2,765,000	2,758,088	0.061%
Municipal Improvement Corp of Los Angeles	0.32	11/1/22	2,250,000	2,242,935	0.050%
Municipal Improvement Corp of Los Angeles	0.42	11/1/23	3,500,000	3,467,964	0.077%
MVW Owner Trust 2015-1	2.52	12/20/32	200,557	201,453	0.004%
Nasdaq	0.45	12/21/22	6,580,000	6,571,650	0.146%
National Bank of Canada	2.15	10/7/22	3,095,000	3,162,542	0.070%
National Bank of Canada	0.55	11/15/24	3,905,000	3,888,818	0.086%
National Bank of Canada	2.1	2/1/23	6,000,000	6,162,792	0.137%
National Bank of Canada	0.9	8/15/23	2,270,000	2,281,350	0.051%
Nationwide Building Society	3.62	4/26/23	19,956,000	20,553,323	0.456%
Nature Conservancy	0.37	7/1/22	1,250,000	1,250,868	0.028%
Nature Conservancy	0.47	7/1/23	850,000	850,201	0.019%
Nature Conservancy	0.63	7/1/24	650,000	647,810	0.014%
Natwest		12/15/22	3,955,000	4,283,597	0.095%
Natwest	3.5	5/15/23	3,150,000	3,239,331	0.072%
NatWest Markets	2.38	5/21/23	4,925,000	5,109,486	0.113%
NatWest Markets	3.63	9/29/22	9,221,000	9,636,747	0.214%
Navient Private Education Loan Trust 2016	3.91	12/15/45	14,750,929	15,616,682	0.346%
Navient Private Education Loan Trust 2017	1.01	12/16/58	1,197,231	1,197,553	0.027%
Navient Private Education Loan Trust 2020-I	1.33	4/15/69	4,663,898	4,617,048	0.102%
Navient Private Education Refi Loan Trust 2019-E	2.39	5/15/68	48,265	48,290	0.001%
Navient Private Education Refi Loan Trust 2020	0.46	11/15/68	585,727	585,736	0.013%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	1,365,711	1,379,436	0.031%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	5,615,891	5,638,597	0.125%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	12,924,201	12,973,776	0.288%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	6,421,524	6,461,912	0.143%
Navient Private Education Refi Loan Trust 2021	0.84	5/15/69	2,539,390	2,531,259	0.056%
Navient Private Education Refi Loan Trust 2021	0.94	7/15/69	10,000,000	9,990,932	0.222%
Navistar Financial dealer Note Master Owner Trust II	0.75	5/25/24	2,500,000	2,501,572	0.055%
Navistar Financial dealer Note Master Trust	1.06	7/25/25	5,520,000	5,558,979	0.123%
New Jersey Turnpike Authority	0.47	1/1/23	150,000	149,290	0.003%
New Jersey Turnpike Authority	0.64	1/1/24	3,500,000	3,473,904	0.077%
New Jersey Turnpike Authority	0.9	1/1/25	2,000,000	1,981,143	0.044%
New Orleans Hotel Trust 2019-HNLA	1.09	4/15/32	10,000,000	9,950,303	0.221%
New Residential Mortgage Loan Trust 2019-NQM3	2.8	7/25/49	2,108,911	2,119,955	0.047%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	3,568,448	3,656,878	0.081%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	4,041,736	4,097,203	0.091%
New Residential Mortgage Loan Trust 2021-NQM1R	0.94	7/25/55	21,696,764	21,649,001	0.480%
New York City Transitional Finance Authority Future Tax Secured Revenue	5	2/1/23	2,655,000	2,879,678	0.064%
New York Life Global Funding	0.28	2/2/23	10,000,000	10,000,700	0.222%
Nissan Auto Lease Trust 2019	2.29	4/15/25	2,000,000	2,025,871	0.045%
Nissan Master Owner Trust Receivables	0.54	11/15/23	13,570,000	13,598,378	0.302%
Nissan Motor	3.04	9/15/23	17,346,000	18,159,857	0.403%
Nissan Motor Acceptance	2.8	1/13/22	4,604,000	4,678,663	0.104%
Nissan Motor Acceptance	3.65	9/21/21	2,190,000	2,216,584	0.049%
Nissan Motor Acceptance	0.82	9/21/21	4,000,000	4,000,684	0.089%
Nissan Motor Acceptance	3.88	9/21/23	5,000,000	5,326,950	0.118%
Nordea Bank Abp	4.88	5/13/21	12,145,000	12,201,037	0.271%
Nordea Bank Abp	4.25	9/21/22	13,508,000	14,206,296	0.315%
Nordstrom	4	10/15/21	5,152,000	5,190,640	0.115%
Nordstrom	2.3	4/8/24	1,750,000	1,750,000	0.039%
North Texas Tollway Authority	0.92	1/1/24	1,000,000	1,000,964	0.022%
NTT Finance	0.37	3/3/23	8,335,000	8,323,373	0.185%
NXP BV / NXP Funding	4.63	6/1/23	11,509,000	12,459,079	0.276%
OBX 2018-EXP1 Trust	0.96	4/25/48	1,338,993	1,350,437	0.030%
OBX 2019-EXP2 Trust	1.01	6/25/59	615,926	618,299	0.014%
OBX 2019-EXP3 Trust	1.01	10/25/59	876,057	877,825	0.019%
OBX 2020-EXP1 Trust	3.5	2/25/60	1,496,100	1,539,045	0.034%
OBX 2020-EXP1 Trust	0.86	2/25/60	5,364,925	5,373,938	0.119%
OBX 2020-EXP3 Trust	3	1/25/60	10,547,642	10,866,221	0.241%
OBX 2020-INV1 Trust	1.02	12/25/49	1,627,972	1,627,923	0.036%
OBX 2021-NQM1 Trust	1.07	2/25/66	19,000,000	18,999,707	0.421%

Occidental Petroleum	2.6	8/13/21	9,505,000	9,552,525	0.212%
Occidental Petroleum	2.7	8/15/22	3,125,000	3,125,000	0.069%
ONE 2021-PARK Mortgage Trust	0.81	3/15/36	7,110,000	7,085,771	0.157%
Ooredoo International Finance	3.25	2/21/23	9,500,000	9,940,230	0.220%
Origin Energy Finance	5.45	10/14/21	3,750,000	3,815,498	0.085%
OVINTIV CANADA ULC 4/2 CP	0.85	4/26/21	15,000,000	14,996,003	0.333%
OVINTIV INC 4/2 CP	0.87	4/26/21	16,000,000	15,988,052	0.355%
OVINTIV INC 4/2 CP	1	4/5/21	13,000,000	12,998,530	0.288%
OVINTIV INC 4/2 CP	1	4/7/21	5,500,000	5,499,123	0.122%
OZLM VIII	1.39	10/17/29	2,703,721	2,703,754	0.060%
Pacific Gas & Electric	1.57	11/15/21	7,500,000	7,515,690	0.167%
Pacific Gas & Electric	1.75	6/16/22	14,080,000	14,102,486	0.313%
Pacific Gas & Electric	4.25	8/1/23	2,500,000	2,673,695	0.059%
Panasonic	2.54	7/19/22	4,090,000	4,187,227	0.093%
Park Aerospace Holdings	5.25	8/15/22	7,220,000	7,544,900	0.167%
PayPal Holdings	1.35	6/1/23	1,825,000	1,856,324	0.041%
PCCW-HKT Capital No 5	3.75	3/8/23	6,931,000	7,260,223	0.161%
Penske Truck Leasing Co Lp / PTL Finance	3.65	7/29/21	840,000	846,455	0.019%
Pertamina Persero PT	4.88	5/3/22	7,800,000	8,123,683	0.180%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.5	11/22/21	12,600,000	13,007,925	0.288%
Pioneer Natural Resources	0.75	1/15/24	5,785,000	5,762,745	0.128%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	1,247,000	1,280,901	0.028%
Plains All American Pipeline LP / PAA Finance	3.65	6/1/22	15,279,000	15,644,397	0.347%
Port Authority of New York & New Jersey	1.09	7/1/23	20,115,000	20,414,567	0.453%
Port of Oakland	0.82	5/1/23	1,250,000	1,256,955	0.028%
POSCO	2.38	11/12/22	2,345,000	2,404,268	0.053%
POSCO	2.38	1/17/23	4,000,000	4,107,272	0.091%
POSCO	4	8/1/23	2,800,000	3,000,129	0.067%
Prosperous Ray	4.63	11/12/23	11,200,000	12,143,278	0.269%
Protective Life Global Funding	1.08	6/9/23	1,960,000	1,985,439	0.044%
Ralph Lauren	1.7	6/15/22	1,155,000	1,173,356	0.026%
Reliance Industries	5.4	2/14/22	12,971,000	13,480,238	0.299%
Roche Holdings	0.45	3/5/24	10,000,000	10,006,790	0.222%
Royalty Pharma	0.75	9/2/23	2,310,000	2,299,949	0.051%
Sabine Pass Liquefaction	6.25	3/15/22	5,900,000	6,127,386	0.136%
Sabine Pass Liquefaction	5.63	4/15/23	25,390,000	27,535,455	0.611%
SAN DIEGO GAS & ELEC CO 4/2 144A CP	0.13	4/1/21	16,000,000	15,999,821	0.355%
Santander Consumer Auto Receivables Trust 2020	1.37	10/15/24	3,744,875	3,775,409	0.084%
Santander Consumer Auto Receivables Trust 2020	0.77	12/15/25	3,750,000	3,759,092	0.083%
Santander Consumer Auto Receivables Trust 2020	0.54	4/15/25	7,000,000	7,010,879	0.155%
Santander Consumer Auto Receivables Trust 2021	0.48	6/15/26	1,500,000	1,493,132	0.033%
Santander Drive Auto Receivables Trust 2017-1	3.17	4/17/23	1,223,738	1,228,457	0.027%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	38,417	38,462	0.001%
Santander Drive Auto Receivables Trust 2019-2	2.79	12/15/23	3,045,800	3,062,272	0.068%
Santander Drive Auto Receivables Trust 2019-3	2.28	9/15/23	2,555,473	2,565,890	0.057%
Santander Drive Auto Receivables Trust 2020-1	2.07	1/17/23	345,163	345,927	0.008%
Santander Drive Auto Receivables Trust 2020-2	0.96	11/15/24	2,000,000	2,012,005	0.045%
Santander Drive Auto Receivables Trust 2020-2	0.67	4/15/24	940,000	942,260	0.021%
Santander Drive Auto Receivables Trust 2020-3	0.69	3/17/25	6,545,000	6,565,634	0.146%
Santander Drive Auto Receivables Trust 2020-4	0.73	3/17/25	13,500,000	13,559,557	0.301%
Santander Drive Auto Receivables Trust 2021-1	0.5	4/15/25	26,360,000	26,343,132	0.584%
Santander Retail Auto Lease Trust 2019	2.3	1/20/23	2,000,000	2,026,600	0.045%
Santander Retail Auto Lease Trust 2019	1.86	2/21/23	5,000,000	5,071,799	0.112%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	2,410,293	2,430,694	0.054%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	2,000,000	2,071,431	0.046%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	10,500,000	10,842,573	0.240%
Santander Retail Auto Lease Trust 2020	0.82	12/20/24	11,555,000	11,562,400	0.256%
Santander Retail Auto Lease Trust 2020	1.74	7/20/23	5,000,000	5,090,291	0.113%
Santander UK	0.85	11/15/21	3,000,000	3,011,931	0.067%
Santander UK	2.1	1/13/23	3,662,000	3,773,376	0.084%
Santander UK Group Holdings	3.57	1/10/23	3,500,000	3,573,052	0.079%
Saudi Arabian Oil	2.75	4/16/22	10,000,000	10,251,916	0.227%
Saudi Arabian Oil	2.75	4/16/22	4,000,000	4,100,767	0.091%
SBA Tower Trust	3.45	3/15/23	15,000,000	15,817,437	0.351%
Schlumberger Finance Canada	2.65	11/20/22	16,098,000	16,593,770	0.368%
Schlumberger Investment	2.4	8/1/22	10,656,000	10,869,365	0.241%
Sequoia Mortgage Trust 2018-CH1	4	2/25/48	1,008,913	1,028,054	0.023%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	98,841	99,145	0.002%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	236,250	236,481	0.005%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	1,138,635	1,154,965	0.026%
SG Residential Mortgage Trust 2020-2	1.38	5/25/65	10,937,575	10,968,949	0.243%
Siemens Financieringsmaatschappij	0.65	3/11/24	9,815,000	9,803,487	0.217%

Siemens Financieringsmaatschappij	0.44	3/11/24	10,000,000	10,025,050	0.222%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	83,100	84,361	0.002%
SingTel Group Treasury Pte	4.5	9/8/21	3,700,000	3,763,862	0.083%
SK Hynix	1	1/19/24	7,000,000	6,993,595	0.155%
SI Green Operating Partnership	1.17	8/16/21	3,000,000	2,999,994	0.067%
SLM Student Loan Trust 2010-1	0.51	3/25/25	525,458	516,578	0.011%
SMBC Aviation Capital Finance DAC	2.65	7/15/21	2,000,000	2,010,196	0.045%
SMBC Aviation Capital Finance DAC	3	7/15/22	15,000,000	15,370,350	0.341%
Smb Private Education Loan Trust 2014	1.61	4/15/32	3,000,000	3,035,461	0.067%
Smb Private Education Loan Trust 2014	3.05	5/15/26	264,651	265,981	0.006%
Smb Private Education Loan Trust 2015	1.11	6/15/27	262,274	263,018	0.006%
Smb Private Education Loan Trust 2019	3.44	7/15/36	3,254,950	3,453,928	0.077%
Smb Private Education Loan Trust 2020	0.41	3/15/27	2,767,881	2,767,371	0.061%
SMB Private Education Loan Trust 2020-PTB	0.41	9/15/54	4,636,109	4,636,109	0.103%
Smb Private Education Loan Trust 2021	0.61	1/15/53	3,256,767	3,264,333	0.072%
Smithsonian Institution	0.85	9/1/21	700,000	700,845	0.016%
Smithsonian Institution	0.9	9/1/22	800,000	803,338	0.018%
Societe Generale	3.25	1/12/22	17,990,000	18,389,090	0.408%
Societe Generale	5	1/17/24	3,000,000	3,281,706	0.073%
Societe Generale	3.88	3/28/24	2,100,000	2,263,771	0.050%
Societe Generale	4.25	9/14/23	7,128,000	7,700,785	0.171%
Southern	0.6	2/26/24	4,105,000	4,069,869	0.090%
SOUTHERN CALIF EDISON CO 4/2 144A CP	0.26	4/1/21	36,000,000	35,999,897	0.798%
SOUTHERN CALIF EDISON CO 4/2 144A CP	0.3	4/5/21	12,000,000	11,999,810	0.266%
Southwest Airlines	4.75	5/4/23	6,026,000	6,506,037	0.144%
STACR Trust 2018-DNA3	0.86	9/25/48	4,547	4,547	0.000%
STACR Trust 2018-HRP2	1.36	2/25/47	1,395,093	1,397,785	0.031%
Standard Chartered	1.32	10/14/23	1,915,000	1,929,146	0.043%
Standard Chartered	3.95	1/11/23	9,322,000	9,754,019	0.216%
Standard Chartered	1.37	1/20/23	2,050,000	2,062,575	0.046%
Standard Chartered	5.7	1/25/22	13,077,000	13,566,734	0.301%
Standard Chartered	5.2	1/26/24	2,157,000	2,360,604	0.052%
Standard Chartered	2.74	9/10/22	8,065,000	8,136,899	0.180%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	845,814	863,917	0.019%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	3,485,429	3,505,925	0.078%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	2,310,309	2,309,477	0.051%
Starwood Mortgage Residential Trust 2019-IMC1	3.65	2/25/49	2,726,265	2,729,517	0.061%
Starwood Mortgage Residential Trust 2019-IMC1	3.75	2/25/49	1,363,132	1,363,869	0.030%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	2,632,371	2,671,198	0.059%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	11,792,035	11,817,511	0.262%
State Bank of India/London	4.5	9/28/23	13,300,000	14,342,507	0.318%
State Grid Overseas Investment 2016	2.13	5/18/21	5,500,000	5,509,653	0.122%
State Grid Overseas Investment 2016	3.75	5/2/23	4,714,000	4,991,297	0.111%
State of Connecticut	2.5	7/1/22	1,000,000	1,026,907	0.023%
State of Illinois	2.25	10/1/22	6,500,000	6,536,876	0.145%
State of Illinois	5	2/1/22	6,570,000	6,806,530	0.151%
State of Illinois	4.88	5/1/21	650,000	652,062	0.014%
State of Illinois	5.25	5/1/22	1,500,000	1,573,547	0.035%
State Street	2.83	3/30/23	930,000	953,281	0.021%
St Joseph s University Medical Center	3.93	7/1/22	3,075,000	3,128,056	0.069%
Stryker	0.6	12/1/23	3,370,000	3,367,688	0.075%
Sumitomo Mitsui Banking	4.85	3/1/22	4,238,000	4,396,501	0.098%
Suncor Energy	2.8	5/15/23	12,850,000	13,408,808	0.297%
Sun Hung Kai Properties Capital Market	4.5	2/14/22	5,800,000	5,959,268	0.132%
Sunoco Logistics Partners Operations	4.65	2/15/22	4,000,000	4,135,000	0.092%
Swedbank	1.3	6/2/23	2,950,000	3,000,566	0.067%
Sydney Airport Finance Co Pty	3.9	3/22/23	24,753,000	26,195,036	0.581%
Synchrony Bank	3.65	5/24/21	2,500,000	2,505,005	0.056%
Synchrony Card Funding	2.95	3/15/25	10,000,000	10,254,784	0.227%
Synchrony Financial	2.85	7/25/22	24,473,000	25,132,009	0.557%
Synchrony Financial	3.75	8/15/21	2,403,000	2,420,515	0.054%
Tarrant County Cultural Education Facilities Finance	0.86	9/1/21	650,000	651,039	0.014%
Tarrant County Cultural Education Facilities Finance	0.92	9/1/22	450,000	452,317	0.010%
Tarrant County Cultural Education Facilities Finance	1.07	9/1/23	475,000	479,005	0.011%
Tennessee Energy Acquisition	4	5/1/48	2,500,000	2,670,760	0.059%
Tobacco Settlement Finance Authority	0.95	6/1/22	1,520,000	1,529,285	0.034%
Tobacco Settlement Finance Authority	1.19	6/1/23	5,415,000	5,484,406	0.122%
Toronto-Dominion Bank	0.56	1/27/23	6,900,000	6,915,822	0.153%
TOTAL CAPITAL SA 4/2 144A CP	2	4/23/21	5,000,000	4,999,773	0.111%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	24,398	24,496	0.001%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	419,242	422,343	0.009%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	76,157	76,836	0.002%

Towd Point Mortgage Trust 2017-1	2.75	10/25/56	125,750	127,897	0.003%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	229,950	234,209	0.005%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	344,827	355,558	0.008%
Towd Point Mortgage Trust 2017-5	0.71	2/25/57	398,256	398,256	0.009%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	754,728	776,115	0.017%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	1,129,017	1,177,246	0.026%
Toyota Industries	3.24	3/16/23	9,455,000	9,896,738	0.219%
Toyota Motor Credit	0.91	1/11/22	1,000,000	1,004,491	0.022%
Trinity Acquisition	4.63	8/15/23	2,202,000	2,402,910	0.053%
TRP Government Reserve	0.04		2,959	2,959	0.000%
Truist Financial	0.89	4/1/22	1,000,000	1,004,959	0.022%
Ubs	1.01	7/30/24	10,000,000	10,057,820	0.223%
Ubs	2.86	8/15/23	6,225,000	6,414,614	0.142%
UBS AG/London	0.43	2/9/24	10,000,000	9,973,390	0.221%
US Bancorp	0.86	1/24/22	1,000,000	1,003,819	0.022%
U.S. Cash Management Bill	0.05	6/29/21	14,000,000	13,999,481	0.310%
U.S. Cash Management Bill	0.05	7/13/21	14,000,000	13,999,199	0.310%
U.S. Treasury Bill	0.11	4/1/21	2,200,000	2,200,000	0.049%
U.S. Treasury Bill	0.03	5/27/21	13,000,000	12,999,697	0.288%
U.S. Treasury Bill	0.09	6/24/21	30,000,000	29,998,950	0.665%
U.S. Treasury Bill	0.08	7/29/21	10,000,000	9,999,174	0.222%
U.S. Treasury Bill	0.05	8/26/21	14,000,000	13,998,571	0.310%
U.S. Treasury Bill	0.07	8/5/21	10,000,000	9,999,300	0.222%
U.S. Treasury Bill	0.04	9/30/21	21,300,000	21,296,231	0.472%
U.S. Treasury Notes	1.5	8/31/21	20,000,000	20,118,750	0.446%
Valero Energy	1.2	3/15/24	3,290,000	3,294,780	0.073%
Valero Energy	2.7	4/15/23	25,080,000	26,015,710	0.577%
Vanke Real Estate Hong Kong	2.95	10/14/21	10,000,000	10,086,050	0.224%
Vanke Real Estate Hong Kong	4.15	4/18/23	2,400,000	2,530,888	0.056%
Vereit Operating Partnership	4.6	2/6/24	1,636,000	1,791,688	0.040%
Verizon Communications	0.52	3/22/24	10,000,000	10,001,970	0.222%
Verizon Communications	0.75	3/22/24	8,600,000	8,586,833	0.190%
Verizon Owner Trust 2018-1	3.2	9/20/22	1,900,000	1,915,571	0.042%
Verus Securitization Trust 2019-2	3.21	5/25/59	2,947,089	2,954,254	0.066%
Verus Securitization Trust 2019-2	3.35	5/25/59	2,711,489	2,717,157	0.060%
Verus Securitization Trust 2019-2	3.45	5/25/59	1,355,745	1,356,317	0.030%
Verus Securitization Trust 2019-3	2.78	7/25/59	5,254,756	5,355,656	0.119%
Verus Securitization Trust 2019-4	2.64	11/25/59	5,926,014	6,031,687	0.134%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	4,637,039	4,691,492	0.104%
Verus Securitization Trust 2019-INV1	3.5	12/25/59	2,991,614	3,025,086	0.067%
Verus Securitization Trust 2019-INV1	3.66	12/25/59	1,222,822	1,235,067	0.027%
Verus Securitization Trust 2019-INV1	4.03	12/25/59	455,000	459,084	0.010%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	2,544,946	2,593,163	0.058%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	3,434,676	3,497,386	0.078%
Verus Securitization Trust 2020-1	2.42	1/25/60	4,098,255	4,142,253	0.092%
Verus Securitization Trust 2020-2	2.23	5/25/60	4,920,530	4,971,387	0.110%
Verus Securitization Trust 2020-4	1.5	5/25/65	3,299,213	3,326,101	0.074%
Verus Securitization Trust 2020-5	1.22	5/25/65	7,802,532	7,819,255	0.173%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	2,828,608	2,870,586	0.064%
Verus Securitization Trust 2021-1	0.82	1/25/66	14,906,965	14,852,096	0.329%
Verus Securitization Trust 2021-R1	0.82	10/25/63	8,466,842	8,461,662	0.188%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	5,611,020	5,674,006	0.126%
Vista Point Securitization Trust 2020-2	1.48	4/25/65	8,531,238	8,568,615	0.190%
Volkswagen Auto Lease Trust 2019	1.99	11/21/22	1,500,000	1,515,768	0.034%
Volkswagen Group of America Finance	1.14	11/12/21	4,000,000	4,019,396	0.089%
Volkswagen Group of America Finance	0.75	11/23/22	6,385,000	6,400,305	0.142%
Volkswagen Group of America Finance	3.13	5/12/23	16,910,000	17,754,722	0.394%
Volkswagen Group of America Finance	2.9	5/13/22	2,075,000	2,129,531	0.047%
Volkswagen Group of America Finance	2.5	9/24/21	2,435,000	2,459,219	0.055%
Volvo Financial Equipment LLC Series 2019-2	2.02	8/15/22	1,006,376	1,010,254	0.022%
Volvo Financial Equipment Master Owner Trust	0.63	7/17/23	3,020,000	3,023,339	0.067%
VW CREDIT INC 4/2 144A CP	0.2	4/7/21	15,000,000	14,999,562	0.333%
Walgreens Boots Alliance	3.3	11/18/21	10,000,000	10,124,960	0.225%
WALGREENS BOOTS ALLIANCE 4/2 CP	0.19	4/13/21	18,000,000	17,998,784	0.399%
WALGREENS BOOTS ALLIANCE 4/2 CP	0.32	5/11/21	15,784,000	15,779,901	0.350%
Wells Fargo	4.48	1/16/24	1,118,000	1,231,092	0.027%
Wells Fargo	3.45	2/13/23	12,000,000	12,643,104	0.280%
Wells Fargo	4.13	8/15/23	5,000,000	5,406,865	0.120%
Wells Fargo Bank NA	2.08	9/9/22	3,000,000	3,021,432	0.067%
Western Union	3.6	3/15/22	15,428,000	15,869,503	0.352%
Western Union	4.25	6/9/23	3,050,000	3,271,259	0.073%
Wheels SPV 2	0.51	8/20/29	8,400,000	8,409,526	0.186%

Williams	4	11/15/21	1,127,000	1,141,773	0.025%
Williams	3.7	1/15/23	3,306,000	3,458,889	0.077%
Williams	3.6	3/15/22	1,685,000	1,726,876	0.038%
Williams	3.35	8/15/22	19,608,000	20,232,515	0.449%
Williams	7.88	9/1/21	4,600,000	4,739,136	0.105%
Woori Bank	5.88	4/13/21	4,360,000	4,364,905	0.097%
World Omni Automobile Lease Securitization Trust 2018	3.19	12/15/21	80,001	80,087	0.002%
World Omni Automobile Lease Securitization Trust 2019	2.03	11/15/22	2,500,000	2,531,075	0.056%
World Omni Automobile Lease Securitization Trust 2019	2.94	5/16/22	1,169,206	1,176,048	0.026%
World Omni Automobile Lease Securitization Trust 2020	0.7	2/17/26	7,250,000	7,257,485	0.161%
World Omni Auto Receivables Trust 2019	3.04	5/15/24	2,598,471	2,643,822	0.059%
World Omni Auto Receivables Trust 2020	1.93	6/16/25	3,430,000	3,507,255	0.078%
World Omni Select Auto Trust 2019	2	8/15/24	8,500,000	8,601,677	0.191%
World Omni Select Auto Trust 2020	0.84	6/15/26	4,595,000	4,592,471	0.102%

Total Investments in Securities **4,542,016,510**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	93,497,512	JPY	(10,202,600,000)	06/28/2021	1,274,988	0.028%
BANK OF AMERICA	USD	27,202,917	JPY	(2,952,900,000)	06/14/2021	515,251	0.011%
JP MORGAN CHASE BANK	USD	13,029,007	JPY	(1,351,050,000)	04/12/2021	825,568	0.018%
DEUTSCHE BANK	USD	31,033,256	JPY	(3,375,000,000)	06/21/2021	528,484	0.012%
HSBC SECURITIES INC	USD	26,814,100	JPY	(2,846,450,000)	05/24/2021	1,093,679	0.024%
HSBC SECURITIES INC	USD	27,619,386	JPY	(2,976,700,000)	06/07/2021	718,612	0.016%

Total Forward Currency Exchange Contracts **4,956,582**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 06/20/2022	15,000,000	135,330	0.003%
AT&T INC CDS 12/20/2022	10,000,000	116,200	0.003%
AT&T INC CDS 12/20/2021	5,000,000	27,735	0.001%
BOEING CO DEB CDS 12/20/2021	10,000,000	44,330	0.001%
ENBRIDGE INC CDS 06/20/2021	15,000,000	25,215	0.001%
GENERAL ELECTRIC CO CDS 12/20/2021	12,000,000	66,672	0.001%
VERIZON COMMUNICATIONS CDS 06/20/2021	15,000,000	26,910	0.001%

Total Swap Contracts **442,392**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	(1,712)	6/30/2021	(211,258,129)	2,699,310	(4.685%)
TUM1 2YR US NOTE FUT JUN 21	(970)	6/30/2021	(214,104,765)	31,904	(4.748%)
TYM1 UST 10YR FUT JUN 21	(140)	6/21/2021	(18,331,250)	477,929	(0.407%)

Total Futures Contracts **3,209,144**

NET ASSETS **4,509,231,882**

NET ASSET VALUE PER SHARE

Ultra Short-Term Bond Fund Shares **5.09**
(\$3,648,472,527 / 717,128,575 Shares Outstanding)

Ultra Short-Term Bond Fund - I Class Shares **5.10**
(\$860,659,501 / 168,914,003 Shares Outstanding)

Ultra Short-Term Bond Fund - Z Class Shares **5.09**
(\$99,854 / 19,608 Shares Outstanding)

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority
- HEFA Health & Education Facility Authority
- HFA Health Facility Authority
- HFC Housing Finance Corp

HFFA Health Facility Financing Authority
 HHEFA Health & Higher Education Facility Authority
 IDA Industrial Development Authority/Agency
 IDB Industrial Development Bond
 IDC Industrial Development Corp
 IDRIB 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	EEL 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 Hryvni
CAD Canadian Dollar	IQD Iraqi Dinar	NZD New Zealand Dollar	UGX Uganda Shilling
CHF Swiss Franc	IRR Iranian Rial	OMR Omani Rial	USD U.S. Dollar
CLP Chilean Peso	ISK Iceland Krona	PAB Panamanian Balboa	UYU Uruguayan Peso
CNY China Yuan Renminbi	JMD Jamaican Dollar	PEN Peruvian Nuevo Sol	VEB Venezuelan Bolivar
COP Colombian Peso	JOD Jordanian Dinar	PGK Papua New Guinea Kina	VND Vietnamese Dong
CRC Costa Rican Colon	JPY Japanese Yen	PHP Philippine Peso	XAF CFA Franc BEAC
CUP Cuban Peso	KES Kenyan Shilling	PKR Pakistan Rupee	XCD East Caribbean Dollar
CYP Cyprus Pound	KHR Cambodian Riel	PLN Polish Zloty	XOF CFA Franc BCEAO
CZK Czech Koruna	KPW North Korean Won	PYG Guarani	YER Yemeni Rial

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.