

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	0.99	9/15/34	5,835,000	5,836,763	0.098%
7-Eleven	0.63	2/10/23	3,020,000	3,022,141	0.051%
7-Eleven	0.8	2/10/24	4,890,000	4,872,577	0.082%
7-Eleven	0.65	8/10/22	2,740,000	2,742,477	0.046%
AbbVie	3.25	10/1/22	1,335,000	1,379,152	0.023%
AbbVie	2.6	11/21/24	28,360,000	29,838,804	0.499%
AbbVie	2.9	11/6/22	12,900,000	13,371,366	0.224%
AbbVie	3.2	11/6/22	1,385,000	1,436,021	0.024%
AbbVie	3.45	3/15/22	4,399,000	4,499,772	0.075%
AbbVie	2.3	5/14/21	8,275,000	8,277,971	0.138%
Abn Amro Bank	0.76	8/27/21	13,715,000	13,741,772	0.230%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	5,170,000	5,621,615	0.094%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	7,510,000	7,679,050	0.128%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	10,295,000	10,523,868	0.176%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	3,425,000	3,630,144	0.061%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	7,505,000	8,057,165	0.135%
AES	3.3	7/15/25	5,425,000	5,756,288	0.096%
Aetna	2.8	6/15/23	4,055,000	4,229,568	0.071%
Aia	0.71	9/20/21	10,770,000	10,779,391	0.180%
AIG Global Funding	3.35	6/25/21	5,320,000	5,356,570	0.090%
Air Lease	3.5	1/15/22	4,755,000	4,866,562	0.081%
Air Lease	2.25	1/15/23	5,935,000	6,084,948	0.102%
Aker BP	3	1/15/25	7,265,000	7,519,275	0.126%
Aker BP	4.75	6/15/24	8,926,000	9,171,465	0.153%
Ally Master Owner Trust	3.29	5/15/23	15,760,000	15,819,113	0.265%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	4,957,901	4,573,664	0.077%
American Campus Communities Operating Partnership	3.75	4/15/23	6,705,000	7,082,083	0.118%
American Electric Power	3.65	12/1/21	1,500,000	1,532,241	0.026%
American International	4.88	6/1/22	5,637,000	5,915,158	0.099%
American International	2.5	6/30/25	9,660,000	10,066,203	0.168%
American Tower	5	2/15/24	3,384,000	3,766,071	0.063%
AmeriCredit Automobile Receivables Trust 2017-1	3.13	1/18/23	15,265,000	15,451,732	0.259%
AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	1,441,210	1,445,709	0.024%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	4,910,000	5,014,666	0.084%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	3,232,827	3,263,349	0.055%
AmeriCredit Automobile Receivables Trust 2017-3	3.18	7/18/23	11,521,000	11,841,862	0.198%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	5,255,000	5,340,763	0.089%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	14,235,000	14,514,056	0.243%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	2,715,000	2,739,274	0.046%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	3,915,000	3,923,916	0.066%
AmeriCredit Automobile Receivables Trust 2021-1	0.89	10/19/26	6,385,000	6,360,772	0.106%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	3,945,000	3,923,708	0.066%
AmerisourceBergen	0.74	3/15/23	15,815,000	15,839,608	0.265%
Amphenol	2.05	3/1/25	6,720,000	6,921,029	0.116%
Analog devices	2.95	4/1/25	2,075,000	2,205,928	0.037%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	4,460,910	4,504,694	0.075%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	5,198,374	5,215,729	0.087%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	13,424,177	13,397,235	0.224%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	3,229,247	3,288,645	0.055%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	4,490,000	4,635,920	0.078%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	4,484,801	4,536,588	0.076%
Angel Oak Mortgage Trust LLC 2020-5	1.58	5/25/65	3,898,313	3,914,751	0.065%
Aon	2.2	11/15/22	3,010,000	3,091,354	0.052%
Apple	2.4	5/3/23	12,870,000	13,444,208	0.225%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	9,532,100	9,788,513	0.164%
Ares LVII CLO	1.56	10/25/31	7,305,000	7,308,669	0.122%
Ares LVIII CLO	1.46	1/15/33	3,025,000	3,027,866	0.051%
AstraZeneca	3.5	8/17/23	3,100,000	3,301,500	0.055%
Atrium Hotel Portfolio Trust 2017-ATRM	1.04	12/15/36	13,085,000	13,080,785	0.219%
AT&T	0.9	3/25/24	15,945,000	15,977,480	0.267%
AT&T INC 4/2 CP 144A	0.4	12/14/21	19,695,000	19,651,527	0.329%
Austin Fairmont Hotel Trust 2019-FAIR	1.16	9/15/32	8,355,000	8,349,973	0.140%
AutoZone	3.63	4/15/25	3,600,000	3,923,096	0.066%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	1,960,000	1,998,963	0.033%
Avis Budget Rental Car Funding AESOP	4.95	3/20/25	3,155,000	3,405,485	0.057%

Avis Budget Rental Car Funding AESOP	2.33	8/20/26	3,950,000	4,100,901	0.069%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	4,535,000	4,665,415	0.078%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	7,360,000	7,899,521	0.132%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	4,265,000	4,561,264	0.076%
Avnet	3.75	12/1/21	6,614,000	6,731,088	0.113%
Avnet	4.88	12/1/22	2,705,000	2,873,354	0.048%
Avolon Holdings Funding	2.88	2/15/25	7,180,000	7,171,025	0.120%
Avolon Holdings Funding	2.13	2/21/26	9,215,000	8,777,288	0.147%
Avolon Holdings Funding	3.63	5/1/22	11,115,000	11,337,711	0.190%
Avolon Holdings Funding	3.95	7/1/24	2,230,000	2,335,925	0.039%
Baidu	3.5	11/28/22	5,706,000	5,956,230	0.100%
Baidu	2.88	7/6/22	6,676,000	6,842,534	0.114%
Baker Hughes a GE Co LLC / Baker Hughes Co-Obligor	2.77	12/15/22	2,361,000	2,449,471	0.041%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	0.96	9/15/34	8,180,000	8,177,460	0.137%
Banco Bilbao Vizcaya Argentaria	0.88	9/18/23	14,000,000	14,028,686	0.235%
Banco del Estado de Chile	2.7	1/9/25	4,585,000	4,787,749	0.080%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	4.13	11/9/22	10,350,000	10,822,167	0.181%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,865,000	2,097,435	0.035%
Bank 2019-BNK19	2.26	8/15/61	2,861,340	2,928,545	0.049%
BANK 2019-BNK24	2.06	11/15/62	3,218,106	3,278,486	0.055%
Bank of America	2.5	10/21/22	5,545,000	5,607,143	0.094%
Bank of America	0.8	10/24/24	6,275,000	6,272,885	0.105%
Bank of America	1.38	1/20/23	12,500,000	12,595,313	0.211%
Bank of America	0.85	6/25/22	6,690,000	6,696,563	0.112%
Bank Of Ireland	4.5	11/25/23	20,873,000	22,777,661	0.381%
Bank of Montreal	0.68	4/13/21	8,510,000	8,510,817	0.142%
Banque Federative Du Credit Mutuel	2.13	11/21/22	10,350,000	10,622,919	0.178%
Banque Federative Du Credit Mutuel	0.65	2/27/24	7,615,000	7,591,142	0.127%
Barclays Bank	1.7	5/12/22	4,350,000	4,410,587	0.074%
Barings CLO Ltd 2013-I	1.02	1/20/28	7,817,335	7,817,499	0.131%
BAT International Finance	1.67	3/25/26	7,140,000	7,030,272	0.118%
Baxalta	3.6	6/23/22	2,150,000	2,216,263	0.037%
Bayer US Finance II	3.88	12/15/23	5,080,000	5,474,233	0.092%
Bayer US Finance II	3.5	6/25/21	5,520,000	5,534,788	0.093%
Bayer US Finance II	0.83	6/25/21	10,390,000	10,396,868	0.174%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	6,634,753	6,706,886	0.112%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	5,801,986	5,941,126	0.099%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	1,970,436	2,022,555	0.034%
Becton Dickinson And	3.73	12/15/24	1,615,000	1,754,749	0.029%
Becton Dickinson And	2.89	6/6/22	17,094,000	17,521,897	0.293%
Becton Dickinson And	3.36	6/6/24	10,480,000	11,226,931	0.188%
BlueMountain CLO 2015-2	1.15	7/18/27	8,029,972	8,027,965	0.134%
BMW US Capital	0.63	4/12/21	9,105,000	9,105,728	0.152%
BMW US Capital	0.7	8/13/21	7,305,000	7,317,243	0.122%
Booking Holdings	4.1	4/13/25	5,860,000	6,525,098	0.109%
Boral Finance Pty	3	11/1/22	1,070,000	1,096,414	0.018%
BP Capital Markets America	2.94	4/6/23	2,980,000	3,129,960	0.052%
Bpce	5.7	10/22/23	16,022,000	17,835,418	0.298%
Bpce	1.4	5/22/22	4,865,000	4,917,532	0.082%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	2,006,209	2,100,218	0.035%
Bristol-Myers Squibb	2.75	2/15/23	5,120,000	5,332,321	0.089%
Bristol-Myers Squibb	3.25	2/20/23	1,511,000	1,586,550	0.027%
Bristol-Myers Squibb	2.6	5/16/22	3,380,000	3,462,036	0.058%
Bristol-Myers Squibb	2.9	7/26/24	4,503,000	4,816,463	0.081%
Bristol-Myers Squibb	3.55	8/15/22	4,988,000	5,201,302	0.087%
Brixmor Operating Partnership	3.25	9/15/23	10,370,000	10,967,582	0.183%
Bunge Ltd Finance	4.35	3/15/24	940,000	1,028,220	0.017%
Bunge Ltd Finance	3	9/25/22	23,923,000	24,660,546	0.413%
BX Commercial Mortgage Trust 2019-XL	1.19	10/15/36	5,196,325	5,198,140	0.087%
BX Commercial Mortgage Trust 2020-BXLP	1.23	12/15/36	5,718,409	5,713,254	0.096%
BX Commercial Mortgage Trust 2020-BXLP	1.36	12/15/36	5,508,834	5,503,860	0.092%
BX Trust 2018-GW	0.91	5/15/35	11,837,000	11,833,223	0.198%
Canadian Natural Resources	2.05	7/15/25	9,710,000	9,813,567	0.164%
Capital Auto Receivables Asset Trust 2017-1	2.43	5/20/22	661,886	662,934	0.011%
Capital Auto Receivables Asset Trust 2017-1	2.7	9/20/22	1,865,000	1,876,949	0.031%
Capital Auto Receivables Asset Trust 2018-1	3.36	11/21/22	15,835,000	16,120,814	0.270%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	15,125,000	15,399,088	0.258%
Capital Auto Receivables Asset Trust 2018-2	3.48	10/20/23	1,471,402	1,474,525	0.025%
Capital Auto Receivables Asset Trust 2018-2	3.69	12/20/23	3,810,000	3,842,513	0.064%
Capital One Financial	3.9	1/29/24	4,115,000	4,449,875	0.074%
Capital One Financial	3.2	1/30/23	5,589,000	5,853,645	0.098%
Capital One Financial	3.5	6/15/23	4,030,000	4,286,723	0.072%

Cardinal Health	3.5	11/15/24	6,185,000	6,672,539	0.112%
Cardinal Health	3.2	3/15/23	5,250,000	5,502,567	0.092%
Cardinal Health	2.62	6/15/22	1,650,000	1,688,702	0.028%
Cardinal Health	3.08	6/15/24	5,115,000	5,431,598	0.091%
Cargill	1.38	7/23/23	4,445,000	4,536,585	0.076%
Carlyle Global Market Strategies CLO 2015-3	1.22	7/28/28	4,291,528	4,291,675	0.072%
CarMax Auto Owner Trust 2017-4	2.7	10/16/23	1,685,000	1,711,620	0.029%
CarMax Auto Owner Trust 2020-1	2.34	11/17/25	2,965,000	3,071,466	0.051%
CarMax Auto Owner Trust 2020-4	1.75	4/15/27	4,290,000	4,327,749	0.072%
Carrier Global	2.24	2/15/25	13,725,000	14,181,658	0.237%
Caterpillar Financial Services	2.95	2/26/22	8,635,000	8,839,019	0.148%
Caterpillar Financial Services	0.46	9/7/21	5,130,000	5,134,761	0.086%
Cayuga Park CLO	1.82	7/17/31	8,290,000	8,308,587	0.139%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	21,993,000	23,401,388	0.392%
Cenovus Energy	3	8/15/22	15,348,000	15,693,330	0.263%
Cenovus Energy	3.8	9/15/23	4,555,000	4,811,219	0.080%
CenterPoint Energy	3.6	11/1/21	3,885,000	3,959,382	0.066%
CGDB Commercial Mortgage Trust 2019-MOB	1.76	11/15/36	10,831,000	10,783,440	0.180%
Charles Schwab	4.2	3/24/25	6,770,000	7,562,435	0.127%
Charles Schwab	0.5	5/21/21	8,405,000	8,405,092	0.141%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/22	28,425,000	29,646,593	0.496%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	15,510,000	17,579,158	0.294%
Cheniere Corpus Christi Holdings	5.88	3/31/25	9,955,000	11,336,256	0.190%
Cheniere Corpus Christi Holdings	7	6/30/24	13,870,000	15,967,838	0.267%
Chicago Transit Authority Sales Tax Receipts Fund	1.71	12/1/22	295,000	299,698	0.005%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	275,000	281,052	0.005%
Chicago Transit Authority Sales Tax Receipts Fund	2.06	12/1/24	795,000	814,869	0.014%
China Mengniu Dairy	1.88	6/17/25	13,354,000	13,302,432	0.223%
CIFC Funding 2015-V	1.08	10/25/27	6,975,455	6,953,923	0.116%
Cigna	0.61	3/15/24	2,840,000	2,828,140	0.047%
Cigna	3.75	7/15/23	2,942,000	3,145,678	0.053%
Cigna	3	7/15/23	5,195,000	5,452,251	0.091%
CIM Trust 2020-INV1	2.5	4/25/50	9,072,535	9,150,295	0.153%
Citibank NA	2.84	5/20/22	10,385,000	10,407,629	0.174%
Citigroup	2.31	11/4/22	9,430,000	9,524,517	0.159%
Citigroup	2.9	12/8/21	13,095,000	13,307,820	0.223%
Citigroup	3.11	4/8/26	4,035,000	4,296,234	0.072%
Citigroup Mortgage Loan Trust	2.5	8/25/50	9,942,964	10,102,595	0.169%
Citizens Bank NA/Providence RI	3.25	2/14/22	5,060,000	5,173,961	0.087%
Citizens Bank NA/Providence RI	2.55	5/13/21	5,020,000	5,020,000	0.084%
Citizens Bank NA/Providence RI	2.65	5/26/22	5,175,000	5,291,546	0.089%
City of Houston TX Airport System Revenue	0.88	7/1/22	575,000	577,489	0.010%
City of Houston TX Airport System Revenue	1.05	7/1/23	975,000	983,805	0.016%
City of Houston TX Airport System Revenue	1.27	7/1/24	3,245,000	3,287,114	0.055%
CK Hutchison International 17 II	2.75	3/29/23	10,400,000	10,824,944	0.181%
Cnh Equipment Trust 2018	3.47	10/15/25	3,105,000	3,187,445	0.053%
CNH Industrial Capital	3.88	10/15/21	10,774,000	10,956,468	0.183%
Cold Storage Trust 2020-ICE5	1.41	11/15/37	14,037,105	14,045,917	0.235%
COLT 2019-2 Mortgage Loan Trust		5/25/49	1,820,489	1,818,762	0.030%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	3,948,148	3,965,915	0.066%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	2,675,867	2,686,451	0.045%
Comcast	3.7	4/15/24	7,705,000	8,396,593	0.140%
COMM 2013-300P Mortgage Trust	4.35	8/10/30	4,134,000	4,409,878	0.074%
COMM 2014-CCRE15 Mortgage Trust	4.69	2/10/47	6,420,000	7,003,256	0.117%
COMM 2014-CCRE19 Mortgage Trust	4.71	8/10/47	2,995,000	2,877,933	0.048%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	9,680,000	10,544,214	0.176%
COMM 2015-LC23 Mortgage Trust	3.22	10/10/48	9,801,194	9,653,030	0.161%
COMM 2020-CBM Mortgage Trust	3.63	2/10/37	3,895,000	3,748,157	0.063%
CommonSpirit Health	1.55	10/1/25	5,450,000	5,484,253	0.092%
CONAGRA FOODS INC 4/2 144A CP	0.9	4/8/21	27,160,000	27,156,855	0.454%
Connecticut Avenue Securities Trust 2020-R01	0.91	1/25/40	309,826	309,826	0.005%
Cooperatieve Rabobank UA	3.95	11/9/22	16,500,000	17,373,956	0.291%
Cox Communications	2.95	6/30/23	3,740,000	3,907,085	0.065%
Cox Communications	3.15	8/15/24	13,135,000	14,017,015	0.235%
Credicorp	2.75	6/17/25	2,715,000	2,773,658	0.046%
Credit Agricole SA/London	1.24	4/24/23	5,525,000	5,605,057	0.094%
Credit Suisse	3	12/14/23	1,655,000	1,707,528	0.029%
Credit Suisse	3.57	1/9/23	5,345,000	5,464,509	0.091%
Credit Suisse AG/New York NY	0.5	2/2/24	7,350,000	7,257,272	0.121%
Credit Suisse AG/New York NY	1	5/5/23	10,620,000	10,671,932	0.179%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.54	5/15/36	8,520,000	8,525,346	0.143%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.71	5/15/36	6,220,000	6,223,911	0.104%

Crown Castle International	1.05	7/15/26	9,140,000	8,827,960	0.148%
Crown Castle Towers	3.72	7/15/23	1,785,000	1,853,227	0.031%
CSMC 2020-NET	2.26	8/15/37	3,395,000	3,454,603	0.058%
CVS Health	3.7	3/9/23	2,442,000	2,587,656	0.043%
CVS Health	2.63	8/15/24	2,460,000	2,589,207	0.043%
Daimler Finance North America	3.75	11/5/21	8,125,000	8,287,273	0.139%
Daimler Finance North America	1.75	3/10/23	13,400,000	13,679,417	0.229%
Daimler Trucks Retail Trust 2020-1	1.37	6/15/27	8,360,000	8,430,290	0.141%
Dallas Fort Worth International Airport	1.33	11/1/25	1,670,000	1,670,219	0.028%
Danske Bank	5	1/12/22	7,665,000	7,909,559	0.132%
Danske Bank	5.38	1/12/24	1,350,000	1,501,681	0.025%
Danske Bank	1.23	6/22/24	10,885,000	10,936,399	0.183%
Danske Bank	3	9/20/22	13,375,000	13,508,215	0.226%
Deephaven Residential Mortgage Trust 2017-1	3.49	12/26/46	113,483	113,773	0.002%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	3,066,823	3,074,240	0.051%
Deephaven Residential Mortgage Trust 2019-2	3.92	4/25/59	3,170,000	3,205,365	0.054%
Deephaven Residential Mortgage Trust 2019-3	2.96	7/25/59	2,155,830	2,171,379	0.036%
Deephaven Residential Mortgage Trust 2021-1	1.13	5/25/65	3,629,882	3,625,449	0.061%
Deutsche Bank AG/New York NY	4.25	10/14/21	11,125,000	11,332,893	0.190%
Deutsche Bank AG/New York NY	3.38	5/12/21	905,000	907,447	0.015%
Diageo Capital	1.38	9/29/25	4,560,000	4,590,821	0.077%
Diamondback Energy	2.88	12/1/24	19,955,000	21,027,581	0.352%
Diamondback Energy	4.75	5/31/25	6,245,000	6,970,632	0.117%
Discover Bank	3.2	8/9/21	1,975,000	1,989,337	0.033%
Drive Auto Receivables Trust 2020-1	2.36	3/16/26	6,095,000	6,227,097	0.104%
Duke Energy	3.55	9/15/21	2,750,000	2,767,009	0.046%
Eastern Creation II Investment Holdings	1	9/10/23	10,265,000	10,246,677	0.171%
Edison International	3.13	11/15/22	4,775,000	4,935,951	0.083%
Edison International	2.95	3/15/23	4,199,000	4,340,498	0.073%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	312,297	312,494	0.005%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	1,148,490	1,181,620	0.020%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	4,667,965	4,802,611	0.080%
Ellington Financial Mortgage Trust 2017-1	0.8	2/25/66	2,859,442	2,852,646	0.048%
Ellington Financial Mortgage Trust 2017-1	1.11	2/25/66	2,417,661	2,411,953	0.040%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	3,050,527	3,112,914	0.052%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	1,813,316	1,846,392	0.031%
Ellington Financial Mortgage Trust 2020-1	2.01	5/25/65	3,231,525	3,279,431	0.055%
Ellington Financial Mortgage Trust 2020-2	1.18	10/25/65	7,486,706	7,482,598	0.125%
EMD Finance	2.95	3/19/22	3,170,000	3,234,037	0.054%
Enbridge	0.45	2/17/23	3,110,000	3,113,278	0.052%
Enel Finance International	2.75	4/6/23	4,960,000	5,152,150	0.086%
Enel Finance International	2.88	5/25/22	12,367,000	12,692,104	0.212%
Enel Finance International	2.65	9/10/24	1,920,000	2,010,611	0.034%
Enel Finance International	4.25	9/14/23	12,560,000	13,581,342	0.227%
Energy Transfer Operating	5.88	1/15/24	17,363,000	19,316,338	0.323%
Energy Transfer Operating	4.9	2/1/24	4,925,000	5,368,250	0.090%
Energy Transfer Operating	4.25	3/15/23	9,390,000	9,906,450	0.166%
Energy Transfer Operating	2.9	5/15/25	1,860,000	1,934,400	0.032%
Energy Transfer Operating	4.2	9/15/23	1,819,000	1,948,604	0.033%
Eni	4	9/12/23	6,575,000	7,066,534	0.118%
Enterprise Fleet Financing	2.87	10/20/23	148,038	148,379	0.002%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	1,123,526	1,127,938	0.019%
Enterprise Fleet Financing 2019-1	2.98	10/20/24	1,943,367	1,968,729	0.033%
Enterprise Fleet Financing 2019-3	2.06	5/20/25	2,240,673	2,273,594	0.038%
Enterprise Products Operating	3.5	2/1/22	9,820,000	10,070,214	0.168%
EOG Resources	2.63	3/15/23	2,263,000	2,350,494	0.039%
EQT	3	10/1/22	16,719,000	16,969,785	0.284%
Equifax	2.3	6/1/21	7,825,000	7,832,363	0.131%
Equifax	3.6	8/15/21	4,780,000	4,836,175	0.081%
Equifax	1.06	8/15/21	5,125,000	5,136,716	0.086%
Expedia	3.6	12/15/23	8,695,000	9,225,682	0.154%
Exxon Mobil	2.99	3/19/25	16,400,000	17,558,726	0.294%
Exxon Mobil	1.57	4/15/23	12,970,000	13,274,730	0.222%
Exxon Mobil	1.9	8/16/22	2,590,000	2,645,105	0.044%
Fannie Mae Connecticut Avenue Securities	0.96	10/25/30	10,615,000	10,448,751	0.175%
Fannie Mae Connecticut Avenue Securities	0.96	10/25/30	7,877,756	7,770,538	0.130%
Fannie Mae Connecticut Avenue Securities	1.21	11/25/29	9,842,783	9,713,566	0.163%
Fannie Mae Connecticut Avenue Securities	1.31	1/25/30	4,163,637	4,060,308	0.068%
Fannie Mae Connecticut Avenue Securities	0.96	7/25/30	6,624,041	6,538,545	0.109%
Fannie Mae Connecticut Avenue Securities	1.46	9/25/29	3,971,523	3,977,645	0.067%
Fannie Mae REMICS	4	6/25/44	4,308,928	4,395,165	0.074%
Fannie Mae REMIC Trust 2001-W4	5.11	1/25/32	2,989	3,240	0.000%

Federal Home Loan Mortgage	6	10/1/21	192	193	0.000%
Federal Home Loan Mortgage	6	10/1/21	20	20	0.000%
Federal Home Loan Mortgage	5	10/1/22	72,663	76,239	0.001%
Federal Home Loan Mortgage	5	10/1/23	86,330	90,662	0.002%
Federal Home Loan Mortgage	2.34	10/1/33	497	498	0.000%
Federal Home Loan Mortgage	2.79	10/1/36	251,447	265,977	0.004%
Federal Home Loan Mortgage	5.5	10/1/38	34,204	40,210	0.001%
Federal Home Loan Mortgage	5.5	11/1/21	64	64	0.000%
Federal Home Loan Mortgage	6	11/1/21	34	34	0.000%
Federal Home Loan Mortgage	2.47	11/1/34	128,498	130,737	0.002%
Federal Home Loan Mortgage	2.45	11/1/36	35,363	35,584	0.001%
Federal Home Loan Mortgage	2.21	1/1/37	49,386	49,571	0.001%
Federal Home Loan Mortgage	6	1/1/38	10,911	12,275	0.000%
Federal Home Loan Mortgage	6	1/1/38	15,576	17,522	0.000%
Federal Home Loan Mortgage	5	12/1/23	766,361	804,745	0.013%
Federal Home Loan Mortgage	5.5	12/1/23	24,401	24,663	0.000%
Federal Home Loan Mortgage	2.32	12/1/36	63,275	67,292	0.001%
Federal Home Loan Mortgage	2.34	2/1/33	1,096	1,093	0.000%
Federal Home Loan Mortgage	2.36	2/1/34	7,756	7,855	0.000%
Federal Home Loan Mortgage	6	2/1/35	419,491	486,781	0.008%
Federal Home Loan Mortgage	2.11	2/1/37	53,490	55,928	0.001%
Federal Home Loan Mortgage	2.11	2/1/37	39,183	41,435	0.001%
Federal Home Loan Mortgage	2.57	2/1/37	79,247	85,104	0.001%
Federal Home Loan Mortgage	2.46	2/1/38	215,811	230,126	0.004%
Federal Home Loan Mortgage	7	3/1/39	1,046,900	1,212,740	0.020%
Federal Home Loan Mortgage	3.5	3/1/46	3,925,012	4,251,829	0.071%
Federal Home Loan Mortgage	5.5	4/1/23	85,588	88,669	0.001%
Federal Home Loan Mortgage	3.48	4/1/37	8,750	9,236	0.000%
Federal Home Loan Mortgage	3.34	5/1/37	55,907	59,211	0.001%
Federal Home Loan Mortgage	3.17	5/1/38	83,757	84,386	0.001%
Federal Home Loan Mortgage	2.75	6/1/38	196,294	206,193	0.003%
Federal Home Loan Mortgage	2.56	6/1/38	25,871	26,749	0.000%
Federal Home Loan Mortgage	7.5	6/1/38	1,009,149	1,168,113	0.020%
Federal Home Loan Mortgage	6	7/1/21	2,577	2,585	0.000%
Federal Home Loan Mortgage	5	7/1/25	422	443	0.000%
Federal Home Loan Mortgage	2.72	7/1/35	93,078	98,282	0.002%
Federal Home Loan Mortgage	2.5	7/1/38	280,707	284,158	0.005%
Federal Home Loan Mortgage	6	8/1/21	2,396	2,404	0.000%
Federal Home Loan Mortgage	6	8/1/22	10,846	11,005	0.000%
Federal Home Loan Mortgage	6	9/1/34	19,815	23,264	0.000%
Federal Home Loan Mortgage	6	9/1/35	138,039	165,009	0.003%
Federal Home Loan Mortgage	2.22	9/1/35	34,866	35,029	0.001%
Federal National Mortgage Assn.	5	10/1/21	32	34	0.000%
Federal National Mortgage Assn.	4.5	10/1/24	203,236	213,738	0.004%
Federal National Mortgage Assn.	4.5	10/1/26	996,675	1,047,817	0.018%
Federal National Mortgage Assn.	2.22	10/1/32	17,322	17,365	0.000%
Federal National Mortgage Assn.	1.64	10/1/33	362,079	372,709	0.006%
Federal National Mortgage Assn.	5.5	10/1/35	389,076	455,308	0.008%
Federal National Mortgage Assn.	5	10/1/35	9,062	10,535	0.000%
Federal National Mortgage Assn.	4.5	10/1/48	14,267,685	15,661,095	0.262%
Federal National Mortgage Assn.	5.5	11/1/23	5,135	5,148	0.000%
Federal National Mortgage Assn.	4.5	11/1/24	165,960	174,359	0.003%
Federal National Mortgage Assn.	3	11/1/34	1,311,345	1,401,398	0.023%
Federal National Mortgage Assn.	6	11/1/34	71,105	84,954	0.001%
Federal National Mortgage Assn.	4.5	11/1/48	1,610,870	1,757,866	0.029%
Federal National Mortgage Assn.	4	11/1/49	1,333,602	1,432,130	0.024%
Federal National Mortgage Assn.	2.5	11/1/50	2,659,865	2,732,013	0.046%
Federal National Mortgage Assn.	6	1/1/22	14,477	14,571	0.000%
Federal National Mortgage Assn.	6	1/1/22	5,494	5,530	0.000%
Federal National Mortgage Assn.	5	1/1/24	214,830	225,772	0.004%
Federal National Mortgage Assn.	6	1/1/24	2,026	2,099	0.000%
Federal National Mortgage Assn.	5.5	1/1/24	249,761	253,895	0.004%
Federal National Mortgage Assn.	5.5	1/1/25	18,396	18,791	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	911	929	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	389,807	400,676	0.007%
Federal National Mortgage Assn.	4.5	1/1/27	369,658	391,633	0.007%
Federal National Mortgage Assn.	2.16	1/1/34	13,658	13,642	0.000%
Federal National Mortgage Assn.	5.5	1/1/35	1,695,773	1,984,284	0.033%
Federal National Mortgage Assn.	2.13	1/1/35	1,765	1,759	0.000%
Federal National Mortgage Assn.	2	1/1/36	15,620,000	16,030,377	0.268%
Federal National Mortgage Assn.	5.5	1/1/37	30,260	35,412	0.001%
Federal National Mortgage Assn.	6	1/1/37	61,435	73,322	0.001%

Federal National Mortgage Assn.	3	1/1/43	3,380,000	3,520,613	0.059%
Federal National Mortgage Assn.	4	1/1/47	4,590,077	4,950,789	0.083%
Federal National Mortgage Assn.	2	1/1/50	2,150,000	2,142,022	0.036%
Federal National Mortgage Assn.	4.5	1/1/50	597,434	651,831	0.011%
Federal National Mortgage Assn.	4	1/1/50	5,569,382	5,978,072	0.100%
Federal National Mortgage Assn.	5	12/1/23	61,826	64,961	0.001%
Federal National Mortgage Assn.	4.5	12/1/24	212,612	224,457	0.004%
Federal National Mortgage Assn.	2.09	12/1/32	44,904	45,460	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	226,199	261,319	0.004%
Federal National Mortgage Assn.	5.5	12/1/34	19,938	23,324	0.000%
Federal National Mortgage Assn.	3	12/1/34	3,608,656	3,832,289	0.064%
Federal National Mortgage Assn.	2.31	12/1/35	22,363	22,520	0.000%
Federal National Mortgage Assn.	2.04	12/1/35	67,388	68,656	0.001%
Federal National Mortgage Assn.	1.72	12/1/35	25,325	25,451	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	8,789	8,823	0.000%
Federal National Mortgage Assn.	5.5	12/1/39	394,901	464,119	0.008%
Federal National Mortgage Assn.	5	12/1/41	3,199,407	3,610,492	0.060%
Federal National Mortgage Assn.	3.5	12/1/45	742,856	797,944	0.013%
Federal National Mortgage Assn.	4	12/1/49	678,350	738,929	0.012%
Federal National Mortgage Assn.	4	12/1/49	579,691	621,742	0.010%
Federal National Mortgage Assn.	5.5	2/1/23	39,547	40,225	0.001%
Federal National Mortgage Assn.	6	2/1/23	313,131	321,108	0.005%
Federal National Mortgage Assn.	5.5	2/1/23	33,072	33,543	0.001%
Federal National Mortgage Assn.	2.05	2/1/33	3,090	3,083	0.000%
Federal National Mortgage Assn.	5	2/1/36	256,091	297,907	0.005%
Federal National Mortgage Assn.	6	2/1/37	106,834	126,335	0.002%
Federal National Mortgage Assn.	3.5	2/1/48	1,176,391	1,246,886	0.021%
Federal National Mortgage Assn.	6	2/1/49	8,342,904	10,093,103	0.169%
Federal National Mortgage Assn.	4	2/1/50	3,833,819	4,124,168	0.069%
Federal National Mortgage Assn.	6	3/1/22	89	90	0.000%
Federal National Mortgage Assn.	5	3/1/23	34,469	36,162	0.001%
Federal National Mortgage Assn.	6	3/1/23	116,483	119,523	0.002%
Federal National Mortgage Assn.	6	3/1/34	694,136	823,291	0.014%
Federal National Mortgage Assn.	3	3/1/35	1,845,136	1,962,660	0.033%
Federal National Mortgage Assn.	5.5	3/1/36	109,609	128,249	0.002%
Federal National Mortgage Assn.	6	3/1/37	103,154	123,278	0.002%
Federal National Mortgage Assn.	4.5	3/1/49	2,698,764	2,937,079	0.049%
Federal National Mortgage Assn.	4.5	4/1/25	32,161	34,244	0.001%
Federal National Mortgage Assn.	4.5	4/1/26	1,150,691	1,222,156	0.020%
Federal National Mortgage Assn.	4.5	4/1/26	266,899	283,475	0.005%
Federal National Mortgage Assn.	6	4/1/35	187,810	224,422	0.004%
Federal National Mortgage Assn.	5.5	4/1/36	197,193	230,736	0.004%
Federal National Mortgage Assn.	6	4/1/36	20,641	24,668	0.000%
Federal National Mortgage Assn.	3.39	4/1/38	177,967	187,032	0.003%
Federal National Mortgage Assn.	5	4/1/38	96,390	111,255	0.002%
Federal National Mortgage Assn.	6	4/1/45	1,444,596	1,725,607	0.029%
Federal National Mortgage Assn.	6	5/1/21	1	1	0.000%
Federal National Mortgage Assn.	6	5/1/21	23	23	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	9,553	9,726	0.000%
Federal National Mortgage Assn.	5	5/1/23	38,029	39,897	0.001%
Federal National Mortgage Assn.	4.68	5/1/24	418	421	0.000%
Federal National Mortgage Assn.	4.5	5/1/25	744,704	783,704	0.013%
Federal National Mortgage Assn.	4.5	5/1/25	57,933	61,462	0.001%
Federal National Mortgage Assn.	4.5	5/1/27	1,158,807	1,232,188	0.021%
Federal National Mortgage Assn.	5.5	5/1/36	136,460	159,608	0.003%
Federal National Mortgage Assn.	6	5/1/37	118,900	142,096	0.002%
Federal National Mortgage Assn.	6	5/1/38	30,546	36,314	0.001%
Federal National Mortgage Assn.	2.16	5/1/38	73,851	74,159	0.001%
Federal National Mortgage Assn.	3.45	5/1/38	147,286	149,731	0.003%
Federal National Mortgage Assn.	2.78	5/1/38	272,635	287,007	0.005%
Federal National Mortgage Assn.	4.5	5/1/41	2,822,748	3,182,357	0.053%
Federal National Mortgage Assn.	6	5/1/42	286,421	340,750	0.006%
Federal National Mortgage Assn.	4.5	5/1/50	1,936,664	2,115,356	0.035%
Federal National Mortgage Assn.	6	6/1/21	20	21	0.000%
Federal National Mortgage Assn.	6	6/1/22	851	855	0.000%
Federal National Mortgage Assn.	5	6/1/24	604,732	635,212	0.011%
Federal National Mortgage Assn.	5	6/1/35	193,490	224,698	0.004%
Federal National Mortgage Assn.	5	6/1/35	865,159	1,005,250	0.017%
Federal National Mortgage Assn.	5	6/1/35	521,535	605,344	0.010%
Federal National Mortgage Assn.	6	6/1/36	36,867	44,059	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	17,889	20,763	0.000%
Federal National Mortgage Assn.	5	6/1/40	961,695	1,108,818	0.019%

Federal National Mortgage Assn.	5.5	7/1/22	2,194	2,229	0.000%
Federal National Mortgage Assn.	4.5	7/1/25	64,607	68,620	0.001%
Federal National Mortgage Assn.	2.29	7/1/27	2,125	2,137	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	223,266	258,736	0.004%
Federal National Mortgage Assn.	2.5	7/1/33	1,599	1,596	0.000%
Federal National Mortgage Assn.	5.5	7/1/34	782,070	914,257	0.015%
Federal National Mortgage Assn.	2.21	7/1/34	6,783	6,786	0.000%
Federal National Mortgage Assn.	5	7/1/35	1,424,323	1,654,121	0.028%
Federal National Mortgage Assn.	2.38	7/1/35	53,712	53,793	0.001%
Federal National Mortgage Assn.	5	7/1/36	1,342,489	1,559,749	0.026%
Federal National Mortgage Assn.	5.5	7/1/36	32,617	38,167	0.001%
Federal National Mortgage Assn.	5.5	7/1/41	3,451,924	4,055,666	0.068%
Federal National Mortgage Assn.	5	7/1/45	1,529,899	1,771,207	0.030%
Federal National Mortgage Assn.	3.5	7/1/50	7,232,601	7,770,529	0.130%
Federal National Mortgage Assn.	6	8/1/21	550	552	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	929	934	0.000%
Federal National Mortgage Assn.	4.5	8/1/24	1,558,806	1,640,553	0.027%
Federal National Mortgage Assn.	4.5	8/1/24	348,213	367,377	0.006%
Federal National Mortgage Assn.	4.5	8/1/26	169,894	180,245	0.003%
Federal National Mortgage Assn.	5.5	8/1/37	735,333	860,489	0.014%
Federal National Mortgage Assn.	5.5	8/1/37	959,898	1,123,259	0.019%
Federal National Mortgage Assn.	5.5	8/1/37	1,042,808	1,220,271	0.020%
Federal National Mortgage Assn.	5.5	8/1/37	319,001	373,288	0.006%
Federal National Mortgage Assn.	2.35	8/1/38	9,335	9,321	0.000%
Federal National Mortgage Assn.	2.69	8/1/38	95,997	101,569	0.002%
Federal National Mortgage Assn.	2.69	8/1/38	22,391	23,691	0.000%
Federal National Mortgage Assn.	4.5	8/1/44	2,765,447	3,094,656	0.052%
Federal National Mortgage Assn.	4.5	8/1/48	938,697	1,022,721	0.017%
Federal National Mortgage Assn.	5.5	9/1/21	589	591	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	860	863	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	2,517	2,528	0.000%
Federal National Mortgage Assn.	5	9/1/22	14	14	0.000%
Federal National Mortgage Assn.	5	9/1/23	9,112	9,568	0.000%
Federal National Mortgage Assn.	4.5	9/1/24	522,304	549,686	0.009%
Federal National Mortgage Assn.	4.5	9/1/24	54,313	57,297	0.001%
Federal National Mortgage Assn.	5	9/1/25	21,147	22,185	0.000%
Federal National Mortgage Assn.	3	9/1/28	5,258,925	5,560,754	0.093%
Federal National Mortgage Assn.	2.23	9/1/32	2,049	2,052	0.000%
Federal National Mortgage Assn.	2.62	9/1/37	19,839	20,082	0.000%
Federal National Mortgage Assn.	6	9/1/39	1,712,070	2,035,104	0.034%
Federal National Mortgage Assn.	5	9/1/48	1,516,284	1,679,936	0.028%
Federal National Mortgage Assn.	4.5	9/1/48	1,040,813	1,131,953	0.019%
FedEx	3.8	5/15/25	4,010,000	4,412,363	0.074%
Fidelity National Information Services	0.38	3/1/23	9,785,000	9,754,657	0.163%
Fidelity National Information Services	0.6	3/1/24	4,700,000	4,673,835	0.078%
FirstEnergy	3.35	7/15/22	6,995,000	7,099,925	0.119%
First Niagara Financial	7.25	12/15/21	4,150,000	4,344,631	0.073%
Fiserv	2.75	7/1/24	13,355,000	14,098,500	0.236%
Flagstar Mortgage Trust 2020-1NV	0.96	3/25/50	3,773,541	3,773,398	0.063%
FNMA 15YR	5	4/1/21	8	9	0.000%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	7,590,000	7,827,984	0.131%
Ford Credit Auto Lease Trust 2020	2.05	6/15/23	4,395,000	4,476,138	0.075%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	5,000,000	5,384,305	0.090%
Ford Credit Auto Owner Trust 2020	2.04	12/15/26	7,465,000	7,731,942	0.129%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	4,600,000	4,623,656	0.077%
Ford Credit Floorplan Master Owner Trust	0.98	9/15/25	3,805,000	3,820,601	0.064%
Ford Motor Credit	3.81	10/12/21	3,610,000	3,655,172	0.061%
Ford Motor Credit	3.47	4/5/21	3,230,000	3,230,000	0.054%
Ford Motor Credit	5.88	8/2/21	2,060,000	2,088,306	0.035%
Fortinet	1	3/15/26	5,710,000	5,582,935	0.093%
Fox	3.67	1/25/22	2,125,000	2,181,387	0.036%
Freddie Mac REMICS	4	11/15/36	7,564	7,562	0.000%
Freddie Mac STACR Remic Trust 2020-DNA2	0.86	2/25/50	1,303,619	1,303,262	0.022%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.61	8/25/50	988,378	988,378	0.017%
Freddie Mac STACR REMIC Trust 2020-DNA5	1.32	10/25/50	3,774,953	3,774,952	0.063%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.92	12/25/50	2,756,439	2,758,045	0.046%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.21	3/25/50	7,966,928	7,970,687	0.133%
Freddie Mac STACR REMIC Trust 2020-HQA4	1.41	9/25/50	2,316,609	2,317,066	0.039%
Freddie Mac STACR REMIC Trust 2021-DNA1	0.67	1/25/51	3,440,000	3,435,873	0.057%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.72	8/25/33	11,255,000	11,240,984	0.188%
Freddie Mac STACR Trust 2018-DNA2	0.91	12/25/30	1,960,745	1,961,249	0.033%
Freddie Mac STACR Trust 2018-DNA2	1.06	12/25/30	7,535,000	7,539,161	0.126%

Freddie Mac Stacr Trust 2018-HQA2	0.86	10/25/48	720,541	720,541	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	1.31	10/25/29	1,803,321	1,805,604	0.030%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	3,535,446	3,539,476	0.059%
Freddie Mac Structured Agency Credit Risk debt Notes	0.86	3/25/30	834,761	835,292	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	4.81	4/25/28	3,392,202	3,515,042	0.059%
Freddie Mac Structured Agency Credit Risk debt Notes	4.11	8/25/24	2,311,897	2,346,656	0.039%
Freddie Mac Structured Agency Credit Risk debt Notes	0.82	8/25/33	7,160,000	7,155,708	0.120%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.84	5/25/47	574,401	579,528	0.010%
FWD Securitization Trust 2020-INV1	2.24	1/25/50	9,672,894	9,849,042	0.165%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	2,128,423	2,168,395	0.036%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	2,874,366	2,922,742	0.049%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	7,916,000	8,012,493	0.134%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	3,947,646	4,021,106	0.067%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	4,592,000	4,625,853	0.077%
GATX	3.9	3/30/23	5,640,000	5,977,915	0.100%
GCT Commercial Mortgage Trust 2021-GCT	0.91	2/15/38	5,110,000	5,110,963	0.086%
General Dynamics	2.25	11/15/22	5,425,000	5,568,187	0.093%
General Dynamics	0.58	5/11/21	4,640,000	4,641,568	0.078%
General Electric	3.45	5/15/24	3,805,000	4,083,066	0.068%
General Mills	0.76	4/16/21	7,865,000	7,866,581	0.132%
General Motors	4.88	10/2/23	5,380,000	5,887,366	0.098%
General Motors	5.4	10/2/23	7,465,000	8,247,623	0.138%
General Motors Financial	2.9	2/26/25	13,795,000	14,436,481	0.242%
General Motors Financial	1.07	4/9/21	6,085,000	6,085,195	0.102%
General Motors Financial	3.2	7/6/21	3,600,000	3,613,054	0.060%
Gilead Sciences	0.75	9/29/23	16,775,000	16,774,631	0.281%
Global Payments	2.65	2/15/25	5,665,000	5,951,728	0.100%
GMF Floorplan Owner Revolving Trust	2.7	4/15/24	5,910,000	6,054,249	0.101%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	2,235,000	2,256,930	0.038%
GM Financial Automobile Leasing Trust 2019-1	3.56	12/20/22	7,185,000	7,267,310	0.122%
GM Financial Automobile Leasing Trust 2020-1	2.28	6/20/24	2,990,000	3,053,554	0.051%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	1,895,000	1,907,981	0.032%
Goldman Sachs	0.99	10/31/22	5,200,000	5,215,694	0.087%
Goldman Sachs	5.75	1/24/22	13,816,000	14,417,424	0.241%
Goldman Sachs	0.48	1/27/23	8,675,000	8,653,477	0.145%
Goldman Sachs	0.67	3/8/24	3,465,000	3,460,981	0.058%
Goldman Sachs	3.5	4/1/25	7,425,000	8,031,207	0.134%
Goldman Sachs	1.33	4/26/22	9,220,000	9,224,841	0.154%
Golub Capital Partners CLO 39B	1.37	10/20/28	6,129,629	6,130,231	0.103%
Government National Mortgage Assn.	5	10/20/47	3,413,161	3,799,399	0.064%
Government National Mortgage Assn.	5	11/20/39	1,089,302	1,251,781	0.021%
Government National Mortgage Assn.	5	11/20/47	1,057,068	1,176,654	0.020%
Government National Mortgage Assn.	4	1/1/41	3,245,000	3,468,601	0.058%
Government National Mortgage Assn.	5	1/20/36	104,366	118,367	0.002%
Government National Mortgage Assn.	5	1/20/48	2,787,751	3,079,360	0.052%
Government National Mortgage Assn.	5	12/20/34	221,983	253,803	0.004%
Government National Mortgage Assn.	5	12/20/35	139,928	159,985	0.003%
Government National Mortgage Assn.	5	12/20/47	3,545,684	3,932,124	0.066%
Government National Mortgage Assn.	5.5	12/20/48	252,981	278,808	0.005%
Government National Mortgage Assn.	5	2/20/40	202,195	232,355	0.004%
Government National Mortgage Assn.	3.5	2/20/48	731,265	786,218	0.013%
Government National Mortgage Assn.	5.5	2/20/49	548,515	604,453	0.010%
Government National Mortgage Assn.	5	3/20/41	116,344	133,702	0.002%
Government National Mortgage Assn.	5.5	3/20/48	623,334	694,279	0.012%
Government National Mortgage Assn.	4	3/20/48	513,839	558,522	0.009%
Government National Mortgage Assn.	4	4/20/50	86,979	95,669	0.002%
Government National Mortgage Assn.	4	4/20/50	150,644	166,187	0.003%
Government National Mortgage Assn.	4	4/20/50	67,018	72,181	0.001%
Government National Mortgage Assn.	4	4/20/50	79,572	86,612	0.001%
Government National Mortgage Assn.	4	4/20/50	310,287	340,133	0.006%
Government National Mortgage Assn.	4	4/20/50	97,187	107,003	0.002%
Government National Mortgage Assn.	4	4/20/50	142,477	157,207	0.003%
Government National Mortgage Assn.	4	4/20/50	244,363	269,645	0.005%
Government National Mortgage Assn.	4	4/20/50	227,841	250,944	0.004%
Government National Mortgage Assn.	5	5/20/36	146,121	167,071	0.003%
Government National Mortgage Assn.	5	5/20/48	626,945	687,220	0.011%
Government National Mortgage Assn.	6	7/15/36	2,143,214	2,569,132	0.043%
Government National Mortgage Assn.	4.5	8/20/47	3,043,353	3,333,171	0.056%
Government National Mortgage Assn.	5.5	9/15/45	3,620,653	4,283,953	0.072%
Gray Oak Pipeline	2.6	10/15/25	3,115,000	3,155,651	0.053%
Gray Oak Pipeline	2	9/15/23	1,635,000	1,663,380	0.028%
Great Wolf Trust 2019-WOLF	1.14	12/15/36	3,785,000	3,780,432	0.063%

Great Wolf Trust 2019-WOLF	1.74	12/15/36	4,200,000	4,158,239	0.070%
GS Mortgage-Backed Securities Trust	1.96	7/25/44	211,422	213,488	0.004%
GS Mortgage Securities Corp Trust 2019-SOHO	1.01	6/15/36	1,000,000	998,726	0.017%
Guangzhou Metro Investment Finance BVI	1.51	9/17/25	15,000,000	14,608,800	0.244%
Harley-Davidson Financial Services	4.05	2/4/22	9,385,000	9,647,771	0.161%
Harley-Davidson Financial Services	2.55	6/9/22	2,715,000	2,761,896	0.046%
Hasbro	2.6	11/19/22	6,475,000	6,687,380	0.112%
Hasbro	3	11/19/24	8,695,000	9,248,663	0.155%
HCL America	1.38	3/10/26	15,000,000	14,740,402	0.247%
Health Care Service Corp A Mutual Legal Reserve	1.5	6/1/25	11,700,000	11,742,483	0.196%
Heathrow Funding	4.88	7/15/21	10,820,000	10,936,878	0.183%
Hero Asia Investment	1.5	11/18/23	14,320,000	14,357,017	0.240%
Highwoods Realty	3.63	1/15/23	12,275,000	12,735,914	0.213%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	7,266,022	7,452,891	0.125%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	412,577	420,202	0.007%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	4,658,724	4,706,257	0.079%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	4,502,795	4,542,779	0.076%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	2,573,618	2,605,164	0.044%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	2,503,616	2,524,518	0.042%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	4,208,281	4,235,699	0.071%
Homeward Opportunities Fund I Trust 2020-2	2.64	5/25/65	5,750,000	5,884,372	0.098%
Honeywell International	1.35	6/1/25	6,450,000	6,540,655	0.109%
Honeywell International	2.3	8/15/24	5,535,000	5,839,475	0.098%
HPHT Finance 17	2.75	9/11/22	14,084,000	14,416,805	0.241%
HSBC Holdings	3.8	3/11/25	2,890,000	3,113,640	0.052%
HSBC Holdings	1.65	4/18/26	12,655,000	12,608,506	0.211%
HSBC Holdings	2.1	6/4/26	12,365,000	12,584,157	0.211%
Humana	3.85	10/1/24	4,117,000	4,495,373	0.075%
Humana	3.15	12/1/22	2,548,000	2,639,229	0.044%
Humana	2.9	12/15/22	1,360,000	1,409,530	0.024%
Humana	4.5	4/1/25	4,125,000	4,620,796	0.077%
Husky Energy	3.95	4/15/22	7,482,000	7,652,283	0.128%
Hyundai Auto Receivables Trust 2017	2.38	4/17/23	1,589,680	1,591,464	0.027%
Hyundai Auto Receivables Trust 2019	2.94	5/15/25	5,280,000	5,497,018	0.092%
Hyundai Capital America	1.15	11/10/22	3,375,000	3,391,028	0.057%
Hyundai Capital America	2.85	11/1/22	3,740,000	3,852,009	0.064%
Hyundai Capital America	0.8	1/8/24	5,910,000	5,856,715	0.098%
Hyundai Capital America	2.38	2/10/23	14,200,000	14,584,806	0.244%
Hyundai Capital America	3.95	2/1/22	3,995,000	4,103,488	0.069%
Hyundai Capital America	2.45	6/15/21	5,395,000	5,415,193	0.091%
Hyundai Capital America	3	6/20/22	7,780,000	7,982,272	0.134%
Imperial Brands Finance	3.5	2/11/23	10,790,000	11,233,232	0.188%
Imperial Brands Finance	3.75	7/21/22	23,130,000	23,907,376	0.400%
Imperial Brands Finance	3.13	7/26/24	5,780,000	6,112,627	0.102%
Ing Groep	1.34	3/29/22	6,030,000	6,088,799	0.102%
Intercontinental Exchange	4	10/15/23	2,885,000	3,124,715	0.052%
International Business Machines	2.88	11/9/22	1,020,000	1,061,635	0.018%
International Business Machines	2.5	1/27/22	3,715,000	3,783,872	0.063%
International Business Machines	2.85	5/13/22	6,190,000	6,367,436	0.107%
InTown Hotel Portfolio Trust 2018-STAY	1.06	1/15/33	1,865,000	1,866,134	0.031%
InTown Hotel Portfolio Trust 2018-STAY	1.61	1/15/33	1,495,000	1,489,390	0.025%
JABIL INC 4/2 144A CP	0.67	4/15/21	13,865,000	13,861,418	0.232%
JD.com	3.13	4/29/21	17,700,000	17,728,603	0.297%
John deere Capital	1.2	4/6/23	5,090,000	5,174,280	0.087%
JPMBB Commercial Mortgage Securities Trust 2014-C23	3.93	9/15/47	8,280,000	9,007,449	0.151%
JPMorgan Chase	2.08	4/22/26	13,190,000	13,506,613	0.226%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.46	9/15/29	12,870,000	12,857,991	0.215%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.71	9/15/29	3,975,000	3,967,392	0.066%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.88	10/15/33	8,240,000	8,263,077	0.138%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	2.28	10/15/33	6,310,000	6,329,651	0.106%
JP Morgan Mortgage Trust 2020-INV1	0.95	8/25/50	2,059,514	2,073,290	0.035%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	3,387,359	3,490,267	0.058%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	4,885,208	4,924,061	0.082%
Keurig Dr Pepper	3.55	5/25/21	7,905,000	7,940,873	0.133%
KeyBank NA/Cleveland OH	1.25	3/10/23	9,585,000	9,726,628	0.163%
KeyBank NA/Cleveland OH	2.3	9/14/22	2,740,000	2,815,388	0.047%
Kinder Morgan Energy Partners	3.95	9/1/22	955,000	993,615	0.017%
KKR CLO 13	1.02	1/16/28	10,019,943	10,003,595	0.167%
KKR CLO 29	1.34	1/15/32	8,250,000	8,240,114	0.138%
KKR Industrial Portfolio Trust 2021-KDIP	1.11	12/15/37	3,585,000	3,580,704	0.060%
KKR Industrial Portfolio Trust 2021-KDIP	1.36	12/15/37	2,510,000	2,509,999	0.042%
Kubota Credit Owner Trust 2020-1	1.96	3/15/24	2,600,000	2,659,184	0.044%

Lincoln National	4	9/1/23	2,025,000	2,187,409	0.037%
Lloyds Banking	4.5	11/4/24	4,744,000	5,251,912	0.088%
Lloyds Banking	1.33	6/15/23	3,305,000	3,338,212	0.056%
Long Island Power Authority	0.76	3/1/23	2,460,000	2,464,432	0.041%
LSEGA Financing	0.65	4/6/24	11,680,000	11,605,668	0.194%
LYB International Finance III	1.25	10/1/25	5,740,000	5,657,344	0.095%
Madison Park Funding XVIII	1.41	10/21/30	10,775,000	10,777,155	0.180%
Madison Park Funding XXXV	1.19	4/20/32	8,915,000	8,915,000	0.149%
Magnetite XVI	1.02	1/18/28	15,625,802	15,625,797	0.261%
Magnetite XXV	1.45	1/25/32	6,240,000	6,245,031	0.104%
Marathon Oil	2.8	11/1/22	4,775,000	4,900,344	0.082%
Marriott International Inc/MD	2.3	1/15/22	760,000	766,915	0.013%
Marriott International Inc/MD	3.13	2/15/23	2,575,000	2,652,227	0.044%
Marriott International Inc/MD	3.6	4/15/24	5,562,000	5,908,707	0.099%
Marsh & McLennan	3.88	3/15/24	5,950,000	6,511,704	0.109%
McDonald s	3.35	4/1/23	5,285,000	5,567,589	0.093%
McDonald s	1.45	9/1/25	4,475,000	4,511,158	0.075%
Merit 2020-Hill	1.51	8/15/37	3,100,000	3,110,679	0.052%
Merit 2020-Hill	1.81	8/15/37	2,825,000	2,835,767	0.047%
Merit 2020-Hill	2.46	8/15/37	3,740,000	3,755,376	0.063%
METLIFE SECURITIZATION TRUST	3	4/25/55	2,440,549	2,531,962	0.042%
Metropolitan Life Global Funding I	0.4	1/7/24	6,570,000	6,520,423	0.109%
MFA 2021-INV1 Trust	0.85	1/25/56	5,560,866	5,543,663	0.093%
Microchip Technology	0.97	2/15/24	10,345,000	10,321,238	0.173%
Microchip Technology	3.92	6/1/21	15,880,000	15,971,691	0.267%
Microchip Technology	2.67	9/1/23	7,395,000	7,687,605	0.129%
Micron Technology	4.64	2/6/24	6,180,000	6,790,275	0.114%
Micron Technology	2.5	4/24/23	19,867,000	20,610,264	0.345%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	440,952	444,543	0.007%
Mitsubishi Ufj Financial	1.1	2/22/22	7,060,000	7,112,089	0.119%
Mitsubishi Ufj Financial	3.22	3/7/22	8,685,000	8,914,293	0.149%
Mitsubishi Ufj Financial	0.87	7/26/21	3,496,000	3,502,345	0.059%
Moody s	3.75	3/24/25	6,475,000	7,068,304	0.118%
Morgan Stanley	0.56	11/10/23	9,675,000	9,667,792	0.162%
Morgan Stanley	4.88	11/1/22	5,035,000	5,365,835	0.090%
Morgan Stanley	0.53	1/25/24	6,450,000	6,432,895	0.108%
Morgan Stanley	2.75	5/19/22	8,005,000	8,223,232	0.138%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.11	10/15/47	3,065,000	3,316,859	0.055%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	240,959	241,045	0.004%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	9,590,000	10,323,571	0.173%
Morgan Stanley Capital I Trust 2019-MEAD	3.18	11/10/36	7,880,000	7,707,924	0.129%
Morgan Stanley Capital I Trust 2019-NUGS	3.3	12/15/36	4,445,000	4,458,651	0.075%
Mplx	1.29	9/9/22	6,195,000	6,179,513	0.103%
MVW 2020-1	2.73	10/20/37	2,058,926	2,120,595	0.035%
MVW Owner Trust 2014-1	2.25	9/22/31	755,648	756,812	0.013%
MVW Owner Trust 2017-1	2.42	12/20/34	570,196	582,632	0.010%
MVW Owner Trust 2017-1	2.75	12/20/34	203,158	207,288	0.003%
MVW Owner Trust 2017-1	2.99	12/20/34	510,603	518,410	0.009%
Nasdaq	0.45	12/21/22	6,280,000	6,272,031	0.105%
Nationwide Building Society	3.77	3/8/24	2,605,000	2,750,922	0.046%
Nationwide Building Society	3.62	4/26/23	9,140,000	9,413,578	0.157%
Natwest	3.88	9/12/23	7,650,000	8,189,118	0.137%
NatWest Markets	2.38	5/21/23	9,705,000	10,068,540	0.168%
Navient Private Education Loan Trust 2020-I	1.33	4/15/69	6,646,054	6,579,293	0.110%
Navient Private Education Refi Loan Trust 2019	3.42	1/15/43	8,426,309	8,653,147	0.145%
Navient Private Education Refi Loan Trust 2019-E	2.39	5/15/68	158,192	158,275	0.003%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	11,675,000	11,938,948	0.200%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	16,295,734	16,731,386	0.280%
Navient Private Education Refi Loan Trust 2020	2.46	11/15/68	6,155,000	6,322,318	0.106%
Navient Private Education Refi Loan Trust 2020	2.15	11/15/68	20,035,000	20,578,335	0.344%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	4,660,000	4,738,211	0.079%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	5,804,274	5,862,605	0.098%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	6,303,161	6,328,646	0.106%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	3,882,898	3,897,792	0.065%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	3,874,320	3,898,687	0.065%
Navient Student Loan Trust 2019-2	0.38	2/27/68	1,235,863	1,235,810	0.021%
Navistar Financial dealer Note Master Trust	1.06	7/25/25	5,475,000	5,513,661	0.092%
Nelnet Student Loan Trust 2005-4	0.37	3/22/32	4,904,998	4,737,452	0.079%
Nelnet Student Loan Trust 2020-1	0.85	3/26/68	2,683,586	2,676,342	0.045%
Neuberger Berman Loan Advisers CLO 32	1.18	1/20/32	14,325,000	14,345,429	0.240%
Neuberger Berman Loan Advisers CLO 38	1.52	10/20/32	6,990,000	7,004,885	0.117%
Neuberger Berman Loan Advisers Clo 40	1.25	4/16/33	4,060,000	4,065,201	0.068%

New Orleans Hotel Trust 2019-HNLA	1.39	4/15/32	13,305,000	13,155,798	0.220%
New Residential Mortgage Loan Trust 2019-NQM3	2.8	7/25/49	4,978,371	5,004,441	0.084%
New Residential Mortgage Loan Trust 2019-NQM3	3.09	7/25/49	2,835,549	2,835,212	0.047%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	3,726,132	3,818,469	0.064%
New Residential Mortgage Loan Trust 2020-NQM	1.65	5/24/60	2,802,666	2,837,606	0.047%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	3,804,795	3,857,011	0.065%
New Residential Mortgage Loan Trust 2020-NQM1	2.77	1/26/60	2,995,145	3,027,937	0.051%
New Residential Mortgage Loan Trust 2021-NQM1R	0.94	7/25/55	11,983,594	11,957,213	0.200%
New York Life Global Funding	0.51	8/6/21	10,540,000	10,549,697	0.176%
NextEra Energy Capital Holdings	0.74	8/28/21	10,945,000	10,945,679	0.183%
Nissan Auto Receivables 2020-A Owner Trust	1.38	12/16/24	2,840,000	2,882,930	0.048%
Nissan Master Owner Trust Receivables	0.54	11/15/23	12,890,000	12,916,956	0.216%
Nissan Master Owner Trust Receivables	0.67	2/15/24	3,805,000	3,820,883	0.064%
Nissan Motor	3.04	9/15/23	8,504,000	8,902,999	0.149%
Nissan Motor Acceptance	3.65	9/21/21	2,395,000	2,424,073	0.041%
Nissan Motor Acceptance	2.6	9/28/22	2,375,000	2,433,256	0.041%
Nordstrom	2.3	4/8/24	1,280,000	1,280,000	0.021%
NRG Energy	3.75	6/15/24	4,470,000	4,780,835	0.080%
NTT Finance	0.58	3/1/24	4,120,000	4,099,025	0.069%
NTT Finance	0.37	3/3/23	9,925,000	9,911,155	0.166%
Nucor	2	6/1/25	2,330,000	2,391,107	0.040%
NXP BV / NXP Funding	4.88	3/1/24	1,930,000	2,139,859	0.036%
NXP BV / NXP Funding	4.63	6/1/23	9,220,000	9,981,120	0.167%
NXP BV / NXP Funding	3.88	9/1/22	10,410,000	10,864,480	0.182%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	1,365,000	1,430,590	0.024%
OBX 2019-EXP2 Trust	1.31	6/25/59	1,274,430	1,268,978	0.021%
OBX 2019-EXP3 Trust	1.01	10/25/59	6,146,261	6,158,664	0.103%
OBX 2020-EXP1 Trust	3.5	2/25/60	5,203,435	5,352,797	0.090%
OBX 2020-EXP1 Trust	1.06	2/25/60	1,508,178	1,505,062	0.025%
OBX 2020-EXP2 Trust	3	5/25/60	7,592,098	7,767,105	0.130%
OBX 2020-EXP2 Trust	3	5/25/60	1,145,375	1,167,832	0.020%
OBX 2020-EXP3 Trust	3	1/25/60	6,474,790	6,670,353	0.112%
OBX 2020-INV1 Trust	3.5	12/25/49	2,098,779	2,140,526	0.036%
OBX 2021-NQM1 Trust	1.07	2/25/66	10,005,000	10,004,846	0.167%
OBX 2021-NQM1 Trust	1.18	2/25/66	7,300,000	7,299,924	0.122%
Occidental Petroleum	2.6	8/13/21	6,980,000	7,014,900	0.117%
OCP CLO 2014-7	1.34	7/20/29	21,700,000	21,701,809	0.363%
Octagon Investment Partners XXIII	1.09	7/15/27	3,578,941	3,575,794	0.060%
ONE 2021-PARK Mortgage Trust	1.06	3/15/36	11,219,000	11,169,790	0.187%
ONE 2021-PARK Mortgage Trust	1.21	3/15/36	6,005,000	5,944,835	0.099%
Oracle	2.5	4/1/25	7,345,000	7,695,342	0.129%
Oracle	2.4	9/15/23	11,225,000	11,677,368	0.195%
O Reilly Automotive	3.8	9/1/22	3,280,000	3,412,492	0.057%
Otis Worldwide	2.06	4/5/25	7,965,000	8,201,903	0.137%
OVINTIV CANADA ULC 4/2 CP	0.85	4/26/21	14,025,000	14,021,262	0.235%
OVINTIV INC 4/2 CP	0.87	4/26/21	3,850,000	3,847,125	0.064%
OZLM VIII	1.39	10/17/29	4,018,374	4,018,423	0.067%
Pacific Gas & Electric	1.57	11/15/21	14,900,000	14,931,171	0.250%
Pacific Gas & Electric	1.75	6/16/22	27,745,000	27,789,309	0.465%
Panasonic	2.54	7/19/22	5,560,000	5,692,172	0.095%
Park Aerospace Holdings	4.5	3/15/23	3,075,000	3,205,688	0.054%
Park Aerospace Holdings	5.25	8/15/22	6,200,000	6,479,000	0.108%
PayPal Holdings	1.35	6/1/23	10,600,000	10,781,938	0.180%
PeaceHealth Obligated	1.38	11/15/25	1,555,000	1,555,348	0.026%
Penske Truck Leasing Co Lp / PTL Finance	3.38	2/1/22	6,330,000	6,448,289	0.108%
Penske Truck Leasing Co Lp / PTL Finance	3.65	7/29/21	3,145,000	3,169,169	0.053%
Perrigo Finance Unlimited	3.9	12/15/24	32,625,000	34,725,691	0.581%
Philip Morris International	1.13	5/1/23	3,255,000	3,302,715	0.055%
Pioneer Natural Resources	0.75	1/15/24	5,520,000	5,498,765	0.092%
Planet Fitness Master Issuer	4.26	9/5/48	5,942,625	5,947,023	0.099%
PNC Bank NA	2.95	1/30/23	4,870,000	5,074,978	0.085%
PNC Bank NA	2.45	7/28/22	7,050,000	7,240,844	0.121%
Port Authority of New York & New Jersey	1.09	7/1/23	9,590,000	9,732,821	0.163%
POSCO	2.38	11/12/22	8,335,000	8,545,659	0.143%
POSCO	2.38	1/17/23	5,205,000	5,344,588	0.089%
Principal Life Global Funding II	0.88	1/12/26	5,795,000	5,639,445	0.094%
Prosperous Ray	4.63	11/12/23	9,700,000	10,516,947	0.176%
QNB Finance	3.5	3/28/24	8,635,000	9,200,636	0.154%
QNB Finance	2.63	5/12/25	4,765,000	4,944,683	0.083%
QVC	4.38	3/15/23	10,650,000	11,209,125	0.188%
Ralph Lauren	1.7	6/15/22	1,510,000	1,533,998	0.026%
REESE PARK CLO	1.56	10/15/32	6,710,000	6,717,979	0.112%

Reinsurance Group of America	5	6/1/21	910,000	916,470	0.015%
RELX Capital	3.5	3/16/23	4,470,000	4,708,095	0.079%
Republic Services	2.5	8/15/24	6,285,000	6,605,856	0.111%
Roper Technologies	3.13	11/15/22	11,005,000	11,406,473	0.191%
Roper Technologies	0.45	8/15/22	1,510,000	1,509,411	0.025%
Roper Technologies	3.65	9/15/23	2,210,000	2,368,207	0.040%
Roper Technologies	2.35	9/15/24	2,640,000	2,757,010	0.046%
Roper Technologies	1	9/15/25	1,740,000	1,709,426	0.029%
Ross Stores	4.6	4/15/25	15,635,000	17,569,362	0.294%
Ross Stores	0.88	4/15/26	3,695,000	3,575,530	0.060%
Royalty Pharma	0.75	9/2/23	6,420,000	6,392,067	0.107%
Sabine Pass Liquefaction	6.25	3/15/22	19,214,000	19,954,508	0.334%
Sabine Pass Liquefaction	5.63	4/15/23	13,178,000	14,291,541	0.239%
San Diego Gas & Electric	1.91	2/1/22	813,610	817,775	0.014%
Santander Drive Auto Receivables Trust 2018-1	2.96	3/15/24	274,060	274,597	0.005%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	806,601	810,725	0.014%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	77,084	77,173	0.001%
Santander Drive Auto Receivables Trust 2020-3	0.69	3/17/25	9,660,000	9,690,455	0.162%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	5,975,000	5,994,519	0.100%
Santander Retail Auto Lease Trust 2019	1.86	2/21/23	4,415,000	4,478,398	0.075%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	5,492,382	5,538,870	0.093%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	13,585,000	14,028,224	0.235%
Santander Retail Auto Lease Trust 2019	2.77	8/21/23	4,715,000	4,834,468	0.081%
Santander Retail Auto Lease Trust 2020	1.98	10/20/25	4,050,000	4,124,086	0.069%
Santander Retail Auto Lease Trust 2020	2.52	11/20/24	5,280,000	5,454,132	0.091%
Santander Retail Auto Lease Trust 2021	1.14	3/20/26	15,370,000	15,338,687	0.257%
Santander UK	2.1	1/13/23	7,280,000	7,501,414	0.125%
Saudi Arabian Oil	2.75	4/16/22	13,480,000	13,819,583	0.231%
SBA Tower Trust	3.87	10/8/24	2,540,000	2,667,434	0.045%
SBA Tower Trust	2.84	1/15/25	7,240,000	7,597,077	0.127%
SBA Tower Trust	1.88	1/15/26	2,480,000	2,493,707	0.042%
SBA Tower Trust	3.45	3/15/23	6,515,000	6,870,040	0.115%
SBA Tower Trust	3.17	4/15/22	9,360,000	9,376,797	0.157%
Schlumberger Finance Canada	1.4	9/17/25	2,330,000	2,325,126	0.039%
Schlumberger Holdings	4	12/21/25	2,580,000	2,853,939	0.048%
Schlumberger Holdings	3.75	5/1/24	10,390,000	11,191,765	0.187%
Sempra Energy	2.88	10/1/22	4,570,000	4,695,497	0.079%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	931,016	933,881	0.016%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	4,046,221	4,102,310	0.069%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	1,545,590	1,566,436	0.026%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	953,584	982,968	0.016%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	1,324,345	1,340,708	0.022%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	858,835	873,026	0.015%
Shanghai Electric Group Global Investment	2.65	11/21/24	8,300,000	8,661,885	0.145%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	15,030,000	15,800,092	0.264%
Siemens Financieringsmaatschappij	0.4	3/11/23	7,615,000	7,622,866	0.128%
Siemens Financieringsmaatschappij	0.65	3/11/24	5,925,000	5,918,050	0.099%
Sierra Timeshare 2016-3 Receivables Funding	2.43	10/20/33	1,633,846	1,645,527	0.028%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	1,729,696	1,793,091	0.030%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	5,619,163	5,764,642	0.096%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	2,967,175	3,056,461	0.051%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	412,039	418,289	0.007%
Simon Property	3.38	10/1/24	6,565,000	7,050,350	0.118%
Simon Property	2	9/13/24	3,350,000	3,459,468	0.058%
Sinosing Services Pte	2.25	2/20/25	16,700,000	16,965,530	0.284%
Sky	3.75	9/16/24	2,840,000	3,119,942	0.052%
SLIde 2018-FUN	1.96	6/15/31	6,556,848	6,391,745	0.107%
SLM Student Loan Trust 2007-7	0.55	1/25/22	7,059,221	6,875,818	0.115%
SLM Student Loan Trust 2008-1	0.87	1/25/22	11,988,773	11,628,599	0.195%
SLM Student Loan Trust 2010-1	0.51	3/25/25	6,631,474	6,519,409	0.109%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	2,800,000	2,974,703	0.050%
SMBC Aviation Capital Finance DAC	2.65	7/15/21	540,000	542,753	0.009%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	1,631,000	1,731,727	0.029%
SMB Private Education Loan Trust	1.29	7/15/53	3,339,244	3,345,981	0.056%
Smb Private Education Loan Trust 2014	1.61	4/15/32	12,170,000	12,313,854	0.206%
Smb Private Education Loan Trust 2015	1.11	6/15/27	988,293	991,097	0.017%
Smb Private Education Loan Trust 2016	2.43	2/17/32	5,228,722	5,353,042	0.090%
Smb Private Education Loan Trust 2016	1.21	9/15/34	7,920,451	7,987,253	0.134%
Smb Private Education Loan Trust 2018	0.83	1/15/37	12,580,370	12,565,346	0.210%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	11,340,000	11,385,101	0.190%
Societe Generale	2.63	10/16/24	1,120,000	1,167,218	0.020%
Southern	2.35	7/1/21	2,695,000	2,703,799	0.045%

STACR Trust 2018-DNA3	0.86	9/25/48	15,624	15,624	0.000%
STACR Trust 2018-DNA3	1.01	9/25/48	5,505,000	5,520,938	0.092%
STACR Trust 2018-HRP2	1.36	2/25/47	3,888,946	3,896,450	0.065%
Standard Chartered	1.32	10/14/23	4,160,000	4,190,730	0.070%
Standard Chartered	3.95	1/11/23	2,725,000	2,851,287	0.048%
Standard Chartered	0.99	1/12/25	3,390,000	3,372,711	0.056%
Standard Chartered	1.37	1/20/23	7,600,000	7,646,618	0.128%
Standard Chartered	3.89	3/15/24	1,325,000	1,398,186	0.023%
Standard Chartered	1.21	3/23/25	520,000	520,348	0.009%
Standard Chartered	2.74	9/10/22	11,221,000	11,321,035	0.189%
Starbucks	2.7	6/15/22	3,505,000	3,589,611	0.060%
Starwood Mortgage Residential Trust 2018-IMC2	4.38	10/25/48	3,429,503	3,490,679	0.058%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	3,535,532	3,556,322	0.059%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	3,880,740	3,897,947	0.065%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	2,225,050	2,224,248	0.037%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	763,569	774,831	0.013%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	2,611,208	2,646,899	0.044%
Starwood Mortgage Residential Trust 2020-1	2.41	2/25/50	3,371,223	3,426,574	0.057%
State Board of Administration Finance	1.26	7/1/25	11,160,000	11,263,517	0.188%
State of Connecticut	2	7/1/23	770,000	796,959	0.013%
State of Connecticut	2	7/1/24	1,925,000	2,012,156	0.034%
State of Connecticut	2.1	7/1/25	1,275,000	1,330,049	0.022%
State of Illinois	2.25	10/1/22	13,440,000	13,516,249	0.226%
Stryker	0.6	12/1/23	2,875,000	2,873,028	0.048%
Suncor Energy	2.8	5/15/23	5,895,000	6,151,356	0.103%
Sunoco Logistics Partners Operations	3.45	1/15/23	697,000	723,138	0.012%
Sunoco Logistics Partners Operations	4.25	4/1/24	455,000	491,400	0.008%
Swedbank	1.3	6/2/23	7,720,000	7,852,329	0.131%
Symphony CLO XVII	1.12	4/15/28	7,280,246	7,279,179	0.122%
Symphony CLO XXIII	1.49	1/15/34	7,275,000	7,302,469	0.122%
Symphony CLO XXVI	1.19	4/20/33	4,230,000	4,230,000	0.071%
Synchrony Bank	3	6/15/22	3,013,000	3,091,944	0.052%
Synchrony Card Funding	2.34	6/15/25	13,765,000	14,102,737	0.236%
Synchrony Credit Card Master Note Trust	2.95	5/15/24	8,841,763	8,867,704	0.148%
Synchrony Financial	2.85	7/25/22	32,030,000	32,892,504	0.550%
Synchrony Financial	4.25	8/15/24	8,135,000	8,832,593	0.148%
Syngenta Finance	3.93	4/23/21	4,410,000	4,414,335	0.074%
Tenaga Nasional	7.5	11/1/25	8,850,000	10,984,533	0.184%
Texas Instruments	1.38	3/12/25	4,070,000	4,135,926	0.069%
TJX	3.5	4/15/25	4,340,000	4,727,384	0.079%
T-Mobile USA	3.5	4/15/25	5,990,000	6,461,497	0.108%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	299,126	299,127	0.005%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	689,479	691,144	0.012%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	507,568	509,606	0.009%
Towd Point Mortgage Trust 2016-1	3	2/25/55	1,151,946	1,169,102	0.020%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	787,151	797,408	0.013%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	483,566	487,143	0.008%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	3,184,666	3,239,026	0.054%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	1,984,226	2,013,918	0.034%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	4,595,227	4,680,344	0.078%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	2,642,918	2,725,165	0.046%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	9,593,702	9,865,565	0.165%
Towd Point Mortgage Trust 2018-1	3	1/25/58	2,139,787	2,203,709	0.037%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	13,505,861	14,082,810	0.236%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	9,430,368	9,671,371	0.162%
Trinity Acquisition	3.5	9/15/21	5,535,000	5,590,350	0.094%
TRP Government Reserve	0.04		83,488,177	83,488,177	1.397%
Truist Bank	1.25	3/9/23	19,830,000	20,149,560	0.337%
Truist Bank	2.8	5/17/22	8,110,000	8,322,596	0.139%
Tyson Foods	2.25	8/23/21	4,705,000	4,732,223	0.079%
Ubs	3	4/15/21	14,810,000	14,821,167	0.248%
Ubs	1.4	5/23/23	7,020,000	7,096,616	0.119%
Ubs	1.01	7/30/24	12,535,000	12,607,477	0.211%
UBS AG/London	1.75	4/21/22	1,830,000	1,855,567	0.031%
Union Pacific	3.2	6/8/21	10,145,000	10,197,196	0.171%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	2,853,619	2,771,943	0.046%
U.S. Treasury Notes	0.13	10/31/22	115,075,000	115,057,020	1.925%
U.S. Treasury Notes	0.13	11/30/22	153,875,000	153,850,957	2.574%
U.S. Treasury Notes	2.5	1/15/22	4,045,000	4,122,740	0.069%
U.S. Treasury Notes	0.13	12/31/22	30,000,000	29,985,938	0.502%
U.S. Treasury Notes	0.13	4/30/22	44,245,000	44,265,740	0.741%
U.S. Treasury Notes	2.13	5/15/22	14,550,000	14,879,648	0.249%

U.S. Treasury Notes	0.13	5/15/23	50,745,000	50,681,569	0.848%
U.S. Treasury Notes	0.13	5/31/22	80,000,000	80,012,500	1.339%
U.S. Treasury Notes	1.75	6/15/22	60,580,000	61,772,669	1.033%
U.S. Treasury Notes	0.25	6/15/23	26,600,000	26,629,094	0.446%
U.S. Treasury Notes	1.75	7/15/22	67,395,000	68,816,613	1.151%
U.S. Treasury Notes	0.13	7/15/23	54,280,000	54,169,744	0.906%
U.S. Treasury Notes	0.13	8/15/23	26,535,000	26,472,809	0.443%
U.S. Treasury Notes	1.5	9/15/22	49,745,000	50,732,127	0.849%
U.S. Treasury Notes	0.13	9/30/22	56,155,000	56,146,226	0.939%
Valero Energy	1.2	3/15/24	5,750,000	5,758,355	0.096%
Valero Energy	3.65	3/15/25	1,645,000	1,765,715	0.030%
Valero Energy	2.7	4/15/23	12,198,000	12,653,095	0.212%
Verizon Communications	0.85	11/20/25	11,600,000	11,325,416	0.189%
Verizon Communications	1.45	3/20/26	9,810,000	9,787,388	0.164%
Verizon Communications	0.75	3/22/24	6,085,000	6,075,684	0.102%
Verizon Communications	5.15	9/15/23	5,735,000	6,355,040	0.106%
Verizon Owner Trust 2018-1	3.2	9/20/22	10,190,000	10,273,509	0.172%
Verus Securitization Trust 2019-2	3.21	5/25/59	3,429,874	3,438,213	0.058%
Verus Securitization Trust 2019-4	3	11/25/59	3,172,751	3,221,643	0.054%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	1,909,613	1,932,038	0.032%
Verus Securitization Trust 2019-INV1	4.03	12/25/59	1,795,000	1,811,112	0.030%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	7,230,555	7,367,545	0.123%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	5,005,733	5,098,845	0.085%
Verus Securitization Trust 2020-1	2.42	1/25/60	7,916,735	8,001,726	0.134%
Verus Securitization Trust 2020-1	2.72	1/25/60	4,877,226	4,920,875	0.082%
Verus Securitization Trust 2020-2	2.23	5/25/60	10,900,613	11,013,279	0.184%
Verus Securitization Trust 2020-5	1.73	5/25/65	3,210,529	3,211,625	0.054%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	1,296,783	1,316,028	0.022%
Verus Securitization Trust 2021-1	1.05	1/25/66	4,871,905	4,846,199	0.081%
Verus Securitization Trust 2021-1	1.16	1/25/66	2,878,633	2,863,951	0.048%
Verus Securitization Trust 2021-R1	1.06	10/25/63	3,085,693	3,085,050	0.052%
Verus Securitization Trust 2021-R2	0.92	2/25/64	7,785,000	7,784,879	0.130%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	3,070,503	3,104,971	0.052%
Vista Point Securitization Trust 2020-2	2.5	4/25/65	2,572,238	2,601,851	0.044%
Vistra Operations	3.55	7/15/24	22,120,000	23,170,700	0.388%
Volkswagen Group of America Finance	0.88	11/22/23	5,295,000	5,315,206	0.089%
Volkswagen Group of America Finance	0.75	11/23/22	5,475,000	5,488,124	0.092%
Volkswagen Group of America Finance	3.13	5/12/23	2,400,000	2,519,890	0.042%
Volkswagen Group of America Finance	2.9	5/13/22	2,590,000	2,658,065	0.044%
Volkswagen Group of America Finance	2.5	9/24/21	2,030,000	2,050,190	0.034%
Volkswagen Group of America Finance	2.7	9/26/22	4,755,000	4,909,433	0.082%
Volvo Financial Equipment LLC Series 2018-1	2.91	1/17/23	3,360,000	3,406,072	0.057%
Walgreen	3.1	9/15/22	3,235,000	3,352,440	0.056%
Wells Fargo	3.5	3/8/22	897,000	923,933	0.015%
Wells Fargo	2.19	4/30/26	5,935,000	6,116,112	0.102%
Wells Fargo	1.65	6/2/24	6,200,000	6,317,335	0.106%
Wells Fargo	4.13	8/15/23	2,625,000	2,838,604	0.047%
Wells Fargo Bank NA	2.08	9/9/22	8,065,000	8,122,616	0.136%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	3,783,512	3,863,505	0.065%
Wells Fargo Mortgage Backed Securities 2020-RR1 Trust	3	5/25/50	1,608,330	1,620,782	0.027%
Western Midstream Operating	4	7/1/22	13,190,000	13,486,775	0.226%
Western Union	2.85	1/10/25	8,632,000	9,054,856	0.151%
Western Union	3.6	3/15/22	6,630,000	6,819,731	0.114%
WFRBS Commercial Mortgage Trust 2012-C6	4.7	4/15/45	6,351,000	6,506,931	0.109%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	8,820,000	9,626,361	0.161%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	7,525,000	8,137,335	0.136%
Williams	3.7	1/15/23	16,130,000	16,875,948	0.282%
Williams	4.3	3/4/24	2,123,000	2,309,242	0.039%
Williams	3.35	8/15/22	1,605,000	1,656,119	0.028%
World Omni Auto Receivables Trust	1.64	8/17/26	3,390,000	3,448,533	0.058%
World Omni Auto Receivables Trust 2019	2.4	6/15/26	5,370,000	5,547,363	0.093%
World Omni Select Auto Trust 2020	1.25	10/15/26	4,660,000	4,683,224	0.078%
World Omni Select Auto Trust 2020	0.84	6/15/26	4,085,000	4,082,752	0.068%
WPP Finance 2010	3.63	9/7/22	2,255,000	2,353,735	0.039%
Yongda Investment	2.25	6/16/25	9,689,000	9,760,892	0.163%

Total Investments in Securities

6,005,593,925

Swap Contracts

	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 12/20/2022	14,500,000	168,490	0.003%
BOEING CO DEB CDS 12/20/2021	28,000,000	124,124	0.002%

ENBRIDGE INC CDS 06/20/2023	20,250,000	203,108	0.003%
GENERAL ELECTRIC CO CDS 12/20/2021	14,000,000	77,784	0.001%
GENERAL MILLS INC CDS 12/20/2024	(6,875,000)	(200,069)	(0.003%)
GENERAL MILLS INC CDS 12/20/2024	(6,938,000)	(201,903)	(0.003%)
GENERAL MILLS INC CDS 12/20/2024	(4,857,000)	(141,344)	(0.002%)
GENERAL MILLS INC CDS 12/20/2024	(6,940,000)	(201,961)	(0.003%)
OMNICOM GROUP INC CDS 12/20/2024	(6,875,000)	(178,179)	(0.003%)
OMNICOM GROUP INC CDS 12/20/2024	(6,875,000)	(178,179)	(0.003%)

Total Swap Contracts (528,130)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	(2,297)	6/30/2021	(283,446,217)	2,802,322	(4.742%)
TUM1 2YR US NOTE FUT JUN 21	4,239	6/30/2021	935,659,896	(939,556)	15.654%
TYM1 UST 10YR FUT JUN 21	(934)	6/21/2021	(122,295,625)	3,188,471	(2.046%)
UXYM1 UST 10YR ULTRA FUT JUN 21	(87)	6/21/2021	(12,500,813)	107,268	(0.209%)

Total Futures Contracts 5,158,504

NET ASSETS 5,977,278,922

NET ASSET VALUE PER SHARE

Short-Term Bond Fund Shares 4.84

(\$3,570,532,911 / 738,100,373 Shares Outstanding)

Short-Term Bond Fund - Advisor Class Shares 4.84

(\$19,351,139 / 3,995,574 Shares Outstanding)

Short-Term Bond Fund - I Class Shares 4.84

(\$2,139,107,901 / 441,798,867 Shares Outstanding)

Short-Term Bond Fund - Z Class Shares 4.84

(\$248,286,971 / 51,324,496 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

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.