

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	0.95	9/15/34	5,835,000	5,835,002	0.096%
7-Eleven	0.63	2/10/23	3,020,000	3,020,583	0.049%
7-Eleven	0.8	2/10/24	4,890,000	4,875,115	0.080%
7-Eleven	0.61	8/10/22	2,740,000	2,741,307	0.045%
AbbVie	3.25	10/1/22	1,335,000	1,372,116	0.022%
AbbVie	2.6	11/21/24	28,360,000	29,894,361	0.490%
AbbVie	2.9	11/6/22	12,900,000	13,327,854	0.218%
AbbVie	3.2	11/6/22	1,385,000	1,430,666	0.023%
AbbVie	3.45	3/15/22	4,399,000	4,472,353	0.073%
Abn Amro Bank	0.71	8/27/21	13,715,000	13,725,725	0.225%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	5,170,000	5,629,158	0.092%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	7,510,000	7,622,440	0.125%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	10,295,000	10,462,541	0.171%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	10,987,000	11,634,629	0.191%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	7,505,000	8,041,600	0.132%
AES	3.3	7/15/25	5,425,000	5,802,808	0.095%
Aetna	2.8	6/15/23	4,055,000	4,218,262	0.069%
Aia	0.65	9/20/21	10,770,000	10,772,326	0.176%
Air Lease	3.5	1/15/22	4,755,000	4,833,381	0.079%
Air Lease	2.25	1/15/23	5,935,000	6,090,426	0.100%
Aker BP	3	1/15/25	7,265,000	7,619,169	0.125%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	4,622,481	4,460,694	0.073%
American Campus Communities Operating Partnership	3.75	4/15/23	6,705,000	7,023,816	0.115%
American Electric Power	3.65	12/1/21	1,500,000	1,520,751	0.025%
American International	4.88	6/1/22	5,637,000	5,869,701	0.096%
American International	2.5	6/30/25	9,660,000	10,165,643	0.167%
American Tower	5	2/15/24	3,384,000	3,750,338	0.061%
AmeriCredit Automobile Receivables Trust 2017-1	3.13	1/18/23	15,265,000	15,382,330	0.252%
AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	162,740	162,911	0.003%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	4,910,000	4,981,418	0.082%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	2,123,957	2,137,329	0.035%
AmeriCredit Automobile Receivables Trust 2017-3	3.18	7/18/23	11,521,000	11,741,227	0.192%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	5,255,000	5,344,301	0.088%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	14,235,000	14,530,214	0.238%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	2,715,000	2,733,046	0.045%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	3,915,000	3,942,686	0.065%
AmeriCredit Automobile Receivables Trust 2021-1	0.89	10/19/26	6,385,000	6,374,615	0.104%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	3,945,000	3,933,627	0.064%
AmeriCredit Automobile Receivables Trust 2021-2	1.29	6/18/27	8,770,000	8,840,872	0.145%
AmerisourceBergen	0.74	3/15/23	15,815,000	15,832,744	0.259%
Amphenol	2.05	3/1/25	6,720,000	6,967,236	0.114%
Analog devices	2.95	4/1/25	2,075,000	2,217,540	0.036%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	3,733,520	3,770,091	0.062%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	4,371,379	4,383,197	0.072%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	11,783,382	11,761,036	0.193%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	8,775,708	8,766,717	0.144%
Angel Oak Mortgage Trust 2021-2	1.19	4/25/66	2,534,384	2,531,755	0.041%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	2,374,048	2,401,900	0.039%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	4,490,000	4,547,301	0.074%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	3,372,317	3,404,624	0.056%
Angel Oak Mortgage Trust LLC 2020-5	1.58	5/25/65	3,211,238	3,224,657	0.053%
Aon	2.2	11/15/22	3,010,000	3,083,287	0.051%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	9,508,150	9,745,188	0.160%
Ares LVII CLO	1.5	10/25/31	7,305,000	7,309,382	0.120%
Ares LVIII CLO	1.46	1/15/33	3,025,000	3,027,914	0.050%
AstraZeneca	0.3	5/26/23	12,295,000	12,264,656	0.201%
AstraZeneca	3.5	8/17/23	3,100,000	3,293,750	0.054%
Astrazeneca Finance	0.7	5/28/24	8,605,000	8,594,209	0.141%
Astrazeneca Finance	1.2	5/28/26	12,035,000	11,991,397	0.196%
Atrium Hotel Portfolio Trust 2017-ATRM	1	12/15/36	13,085,000	13,084,729	0.214%
AT&T	0.9	3/25/24	15,945,000	15,941,636	0.261%
AT&T INC 4/2 CP 144A	0.4	12/14/21	19,695,000	19,678,007	0.322%
Austin Fairmont Hotel Trust 2019-FAIR	1.12	9/15/32	8,355,000	8,360,231	0.137%
AutoZone	3.63	4/15/25	3,600,000	3,930,167	0.064%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	1,960,000	1,989,921	0.033%

Avis Budget Rental Car Funding AESOP	4.95	3/20/25	3,155,000	3,405,884	0.056%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	3,950,000	4,116,448	0.067%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	4,535,000	4,644,885	0.076%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	7,360,000	7,893,397	0.129%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	4,265,000	4,547,501	0.075%
Avnet	4.88	12/1/22	2,705,000	2,858,319	0.047%
Avolon Holdings Funding	2.88	2/15/25	7,180,000	7,368,475	0.121%
Avolon Holdings Funding	2.13	2/21/26	9,215,000	9,134,369	0.150%
Avolon Holdings Funding	3.63	5/1/22	11,115,000	11,351,194	0.186%
Avolon Holdings Funding	3.95	7/1/24	2,230,000	2,377,738	0.039%
Baidu	3.5	11/28/22	5,706,000	5,922,582	0.097%
Baidu	2.88	7/6/22	6,676,000	6,821,374	0.112%
Baker Hughes a GE Co LLC / Baker Hughes Co-Obligor	2.77	12/15/22	2,361,000	2,438,533	0.040%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	0.92	9/15/34	8,180,000	8,182,565	0.134%
Banco Bilbao Vizcaya Argentaria	0.88	9/18/23	14,000,000	14,032,830	0.230%
Banco del Estado de Chile	2.7	1/9/25	4,585,000	4,779,908	0.078%
Banco Santander	0.7	6/30/24	3,000,000	3,005,319	0.049%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	4.13	11/9/22	10,350,000	10,769,175	0.176%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,865,000	2,118,435	0.035%
Bank 2019-BNK19	2.26	8/15/61	2,704,179	2,767,026	0.045%
BANK 2019-BNK24	2.06	11/15/62	3,040,873	3,093,629	0.051%
Bank of America	2.5	10/21/22	5,545,000	5,579,861	0.091%
Bank of America	0.8	10/24/24	6,275,000	6,293,913	0.103%
Bank of America	1.35	1/20/23	12,500,000	12,572,125	0.206%
Bank of America	0.98	4/22/25	9,040,000	9,068,485	0.149%
Bank Of Ireland	4.5	11/25/23	20,873,000	22,557,326	0.370%
Banque Federative Du Credit Mutuel	2.13	11/21/22	10,350,000	10,587,729	0.173%
Banque Federative Du Credit Mutuel	0.65	2/27/24	7,615,000	7,596,100	0.124%
Barclays	4.34	5/16/24	5,640,000	5,999,928	0.098%
Barclays Bank	1.7	5/12/22	4,350,000	4,398,594	0.072%
Barings CLO Ltd 2013-I	0.99	1/20/28	7,659,109	7,661,920	0.126%
BAT International Finance	1.67	3/25/26	7,140,000	7,141,050	0.117%
Baxalta	3.6	6/23/22	2,150,000	2,204,229	0.036%
Bayer US Finance II	3.88	12/15/23	5,080,000	5,440,355	0.089%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	6,013,402	6,075,922	0.100%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	5,257,741	5,377,043	0.088%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	1,821,130	1,867,360	0.031%
Becton Dickinson And	3.73	12/15/24	1,615,000	1,757,335	0.029%
Becton Dickinson And	2.89	6/6/22	17,094,000	17,468,906	0.286%
Becton Dickinson And	3.36	6/6/24	10,480,000	11,202,627	0.184%
Beneria Cowen & Pritzer Collateral Funding	0.9	6/15/38	4,285,000	4,253,292	0.070%
BlueMountain CLO 2015-2	1.12	7/18/27	6,799,329	6,802,671	0.111%
BMW US Capital	0.66	8/13/21	7,305,000	7,309,040	0.120%
Boral Finance Pty	3	11/1/22	1,070,000	1,093,402	0.018%
BP Capital Markets America	2.94	4/6/23	2,980,000	3,106,641	0.051%
Bpce	5.7	10/22/23	17,347,000	19,195,930	0.314%
Bpce	1.37	5/22/22	4,865,000	4,911,626	0.080%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	1,870,723	1,961,540	0.032%
Brighthouse Financial Global Funding	1	4/12/24	7,275,000	7,284,683	0.119%
Brighthouse Financial Global Funding	0.6	6/28/23	7,280,000	7,279,920	0.119%
Bristol-Myers Squibb	3.25	2/20/23	1,511,000	1,571,780	0.026%
Bristol-Myers Squibb	2.9	7/26/24	4,503,000	4,804,669	0.079%
Brixmor Operating Partnership	3.25	9/15/23	11,797,000	12,401,620	0.203%
Bunge Ltd Finance	4.35	3/15/24	940,000	1,022,143	0.017%
Bunge Ltd Finance	3	9/25/22	23,923,000	24,569,447	0.403%
BX Commercial Mortgage Trust 2019-XL	1.15	10/15/36	5,001,593	5,009,739	0.082%
BX Commercial Mortgage Trust 2020-BXLP	1.19	12/15/36	5,560,898	5,560,897	0.091%
BX Commercial Mortgage Trust 2020-BXLP	1.32	12/15/36	5,357,096	5,357,094	0.088%
BX Trust	1.5	6/15/38	5,650,000	5,656,774	0.093%
BX Trust 2018-GW	0.87	5/15/35	11,837,000	11,859,030	0.194%
BX Trust 2021-VIEW	1.43	6/15/23	3,785,000	3,784,998	0.062%
Canadian Natural Resources	2.05	7/15/25	11,415,000	11,725,728	0.192%
Capital Auto Receivables Asset Trust 2017-1	2.7	9/20/22	1,263,629	1,265,020	0.021%
Capital Auto Receivables Asset Trust 2018-1	3.36	11/21/22	15,835,000	15,997,982	0.262%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	15,125,000	15,295,424	0.251%
Capital Auto Receivables Asset Trust 2018-2	3.69	12/20/23	2,067,696	2,071,545	0.034%
Capital One Financial	3.9	1/29/24	4,115,000	4,438,945	0.073%
Capital One Financial	3.2	1/30/23	5,589,000	5,819,714	0.095%
Capital One Financial	3.5	6/15/23	4,030,000	4,262,382	0.070%
Cardinal Health	3.5	11/15/24	6,185,000	6,661,993	0.109%
Cardinal Health	3.2	3/15/23	5,250,000	5,482,643	0.090%
Cardinal Health	2.62	6/15/22	1,131,000	1,152,870	0.019%

Cardinal Health	3.08	6/15/24	5,115,000	5,413,951	0.089%
Cargill	1.38	7/23/23	4,445,000	4,527,459	0.074%
Carlyle Global Market Strategies CLO 2015-3	1.18	7/28/28	4,185,367	4,185,599	0.069%
CarMax Auto Owner Trust 2017-4	2.7	10/16/23	1,685,000	1,701,391	0.028%
CarMax Auto Owner Trust 2020-1	2.34	11/17/25	2,965,000	3,060,994	0.050%
CarMax Auto Owner Trust 2020-4	1.75	4/15/27	4,290,000	4,339,289	0.071%
CarMax Auto Owner Trust 2021-2	1.34	2/16/27	4,605,000	4,604,705	0.075%
Carrier Global	2.24	2/15/25	13,725,000	14,280,876	0.234%
Caterpillar Financial Services	2.95	2/26/22	8,635,000	8,788,936	0.144%
Caterpillar Financial Services	0.41	9/7/21	5,130,000	5,132,242	0.084%
Cayuga Park CLO	1.79	7/17/31	8,290,000	8,293,116	0.136%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	21,993,000	23,305,806	0.382%
Cedar Funding XIV CLO	1.2	7/15/33	10,480,000	10,480,000	0.172%
Cenovus Energy	3.95	4/15/22	7,482,000	7,613,017	0.125%
Cenovus Energy	3	8/15/22	15,348,000	15,635,775	0.256%
Cenovus Energy	3.8	9/15/23	4,555,000	4,805,525	0.079%
CGDB Commercial Mortgage Trust 2019-MOB	1.72	11/15/36	10,831,000	10,817,943	0.177%
Charles Schwab	4.2	3/24/25	6,770,000	7,551,102	0.124%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/22	32,425,000	33,565,841	0.550%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	15,510,000	17,573,854	0.288%
Cheniere Corpus Christi Holdings	5.88	3/31/25	9,955,000	11,420,376	0.187%
Cheniere Corpus Christi Holdings	7	6/30/24	13,870,000	15,881,150	0.260%
Chicago Transit Authority Sales Tax Receipts Fund	1.71	12/1/22	295,000	299,343	0.005%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	275,000	281,027	0.005%
Chicago Transit Authority Sales Tax Receipts Fund	2.06	12/1/24	795,000	819,016	0.013%
China Mengniu Dairy	1.88	6/17/25	16,354,000	16,531,387	0.271%
CIFC Funding 2015-V	1.04	10/25/27	6,319,333	6,319,334	0.104%
CIFC Funding 2021-IV	1.14	7/15/33	15,375,000	15,356,778	0.252%
Cigna	0.61	3/15/24	2,840,000	2,839,378	0.047%
Cigna	3.75	7/15/23	2,942,000	3,132,595	0.051%
Cigna	3	7/15/23	5,195,000	5,438,282	0.089%
CIM Trust 2020-INV1	2.5	4/25/50	7,302,075	7,427,473	0.122%
Citigroup	2.31	11/4/22	9,430,000	9,498,396	0.156%
Citigroup	2.9	12/8/21	13,095,000	13,214,073	0.216%
Citigroup	3.11	4/8/26	4,035,000	4,314,484	0.071%
Citigroup	0.98	5/1/25	7,545,000	7,534,754	0.123%
Citigroup Mortgage Loan Trust	2.5	8/25/50	8,120,912	8,224,152	0.135%
Citizens Bank NA/Providence RI	3.25	2/14/22	5,060,000	5,123,194	0.084%
Citizens Bank NA/Providence RI	2.65	5/26/22	5,175,000	5,275,286	0.086%
City of Houston TX Airport System Revenue	0.88	7/1/22	575,000	578,055	0.009%
City of Houston TX Airport System Revenue	1.05	7/1/23	975,000	985,229	0.016%
City of Houston TX Airport System Revenue	1.27	7/1/24	3,245,000	3,294,391	0.054%
CK Hutchison International 17 II	2.75	3/29/23	10,400,000	10,776,688	0.177%
Cnh Equipment Trust 2018	3.47	10/15/25	3,105,000	3,170,851	0.052%
CNH Industrial Capital	3.88	10/15/21	10,774,000	10,872,636	0.178%
Coca-Cola Europacific Partners	0.8	5/3/24	17,240,000	17,175,574	0.281%
Cold Storage Trust 2020-ICE5	1.37	11/15/37	17,064,715	17,112,864	0.280%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	3,672,206	3,672,038	0.060%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	2,000,978	2,008,714	0.033%
COLT Funding	1.37	6/25/66	4,188,412	4,178,949	0.068%
Comcast	3.7	4/15/24	7,705,000	8,343,382	0.137%
COMM 2013-300P Mortgage Trust	4.35	8/10/30	4,134,000	4,378,918	0.072%
COMM 2014-CCRE15 Mortgage Trust	4.81	2/10/47	6,420,000	6,972,390	0.114%
COMM 2014-CCRE19 Mortgage Trust	4.86	8/10/47	2,995,000	2,964,034	0.049%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	9,680,000	10,493,917	0.172%
COMM 2015-LC23 Mortgage Trust	3.22	10/10/48	9,801,194	9,894,577	0.162%
COMM 2020-CBM Mortgage Trust	3.75	2/10/37	3,895,000	3,791,416	0.062%
CommonSpirit Health	1.55	10/1/25	5,450,000	5,496,320	0.090%
Cooperative Rabobank UA	3.95	11/9/22	16,500,000	17,271,458	0.283%
Cox Communications	3.15	8/15/24	4,523,000	4,823,232	0.079%
Credicorp	2.75	6/17/25	2,715,000	2,762,309	0.045%
Credit Agricole SA/London	1.2	4/24/23	5,525,000	5,599,847	0.092%
Credit Suisse	3	12/14/23	3,385,000	3,494,159	0.057%
Credit Suisse	3.57	1/9/23	5,345,000	5,423,010	0.089%
Credit Suisse AG/New York NY	0.5	2/2/24	7,350,000	7,323,400	0.120%
Credit Suisse AG/New York NY	1	5/5/23	10,620,000	10,726,274	0.176%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.5	5/15/36	8,520,000	8,549,031	0.140%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.67	5/15/36	6,220,000	6,229,752	0.102%
Crown Castle International	1.05	7/15/26	9,140,000	8,921,764	0.146%
Crown Castle Towers	3.72	7/15/23	1,785,000	1,835,731	0.030%
CSMC 2020-NET	2.26	8/15/37	3,395,000	3,504,886	0.057%
CVS Health	3.7	3/9/23	2,442,000	2,568,381	0.042%

CVS Health	2.63	8/15/24	2,460,000	2,595,622	0.043%
DAE Funding	1.55	8/1/24	4,225,000	4,224,451	0.069%
Daimler Finance North America	3.75	11/5/21	8,125,000	8,216,414	0.135%
Daimler Finance North America	1.75	3/10/23	13,400,000	13,669,166	0.224%
Daimler Trucks Retail Trust 2020-1	1.37	6/15/27	8,360,000	8,423,815	0.138%
Dallas Fort Worth International Airport	1.33	11/1/25	1,670,000	1,688,116	0.028%
Danske Bank	5	1/12/22	7,665,000	7,840,506	0.128%
Danske Bank	5.38	1/12/24	1,350,000	1,494,462	0.024%
Danske Bank	1.23	6/22/24	10,885,000	10,955,350	0.179%
Danske Bank	3	9/20/22	13,375,000	13,426,480	0.220%
Deephaven Residential Mortgage Trust 2019-3	2.96	7/25/59	1,613,112	1,617,898	0.027%
Deephaven Residential Mortgage Trust 2021-1	1.13	5/25/65	3,324,870	3,322,813	0.054%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	2,989,090	2,986,247	0.049%
Deephaven Residential Mortgage Trust 2021-2	1.26	4/25/66	3,327,200	3,324,066	0.054%
Deutsche Bank AG/New York NY	4.25	10/14/21	17,505,000	17,694,737	0.290%
Diageo Capital	1.38	9/29/25	4,560,000	4,633,758	0.076%
Diamondback Energy	2.88	12/1/24	19,955,000	21,077,469	0.345%
Diamondback Energy	4.75	5/31/25	6,245,000	7,029,672	0.115%
Discover Bank	3.2	8/9/21	1,975,000	1,976,128	0.032%
Drive Auto Receivables Trust 2020-1	2.36	3/16/26	6,095,000	6,205,477	0.102%
Drive Auto Receivables Trust 2021-1	1.45	1/16/29	5,405,000	5,436,851	0.089%
Dryden 86 CLO	1.26	7/17/34	9,145,000	9,145,000	0.150%
Eastern Creation II Investment Holdings	1	9/10/23	10,265,000	10,254,315	0.168%
Edison International	3.13	11/15/22	4,775,000	4,917,959	0.081%
Edison International	2.95	3/15/23	4,199,000	4,330,395	0.071%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	232,327	232,513	0.004%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	1,056,423	1,086,461	0.018%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	4,237,122	4,363,591	0.071%
Ellington Financial Mortgage Trust 2017-1	0.8	2/25/66	2,530,432	2,523,163	0.041%
Ellington Financial Mortgage Trust 2017-1	1.11	2/25/66	2,139,483	2,133,366	0.035%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	2,641,114	2,687,255	0.044%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	1,569,950	1,594,698	0.026%
Ellington Financial Mortgage Trust 2020-1	2.01	5/25/65	2,465,196	2,494,808	0.041%
Ellington Financial Mortgage Trust 2020-2	1.18	10/25/65	6,411,889	6,423,908	0.105%
Ellington Financial Mortgage Trust 2021-2	0.93	6/25/66	3,875,082	3,865,948	0.063%
Ellington Financial Mortgage Trust 2021-2	1.29	6/25/66	3,710,833	3,702,149	0.061%
EMD Finance	2.95	3/19/22	3,170,000	3,215,610	0.053%
Enbridge	4	10/1/23	5,580,000	5,949,089	0.097%
Enbridge	2.5	1/15/25	8,445,000	8,842,464	0.145%
Enbridge	0.41	2/17/23	3,110,000	3,116,407	0.051%
Enel Finance International	2.75	4/6/23	4,960,000	5,146,461	0.084%
Enel Finance International	2.88	5/25/22	12,367,000	12,629,687	0.207%
Enel Finance International	2.65	9/10/24	3,480,000	3,653,269	0.060%
Enel Finance International	4.25	9/14/23	12,845,000	13,841,438	0.227%
Energy Transfer	3.45	1/15/23	697,000	720,524	0.012%
Energy Transfer	5.88	1/15/24	17,363,000	19,229,523	0.315%
Energy Transfer	4.9	2/1/24	4,925,000	5,349,781	0.088%
Energy Transfer	4.25	3/15/23	14,312,000	15,009,710	0.246%
Energy Transfer	4.25	4/1/24	455,000	490,263	0.008%
Energy Transfer	2.9	5/15/25	1,860,000	1,955,325	0.032%
Energy Transfer	4.2	9/15/23	1,819,000	1,939,509	0.032%
Eni	4	9/12/23	11,075,000	11,826,018	0.194%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	300,829	301,580	0.005%
Enterprise Fleet Financing 2019-1	2.98	10/20/24	1,498,807	1,510,366	0.025%
Enterprise Fleet Financing 2019-3	2.06	5/20/25	1,888,793	1,914,024	0.031%
Enterprise Products Operating	3.5	2/1/22	9,820,000	10,003,948	0.164%
EOG Resources	2.63	3/15/23	2,263,000	2,336,611	0.038%
EQT	3	10/1/22	16,719,000	17,053,380	0.279%
Equifax	3.6	8/15/21	4,780,000	4,799,416	0.079%
Equifax	1.03	8/15/21	5,125,000	5,128,311	0.084%
Equitable Financial Life Global Funding	0.5	4/6/23	17,120,000	17,086,873	0.280%
Exeter Automobile Receivables Trust 2021-2	0.98	6/15/26	3,935,000	3,942,816	0.065%
Expedia	3.6	12/15/23	8,695,000	9,222,760	0.151%
Exxon Mobil	2.99	3/19/25	16,400,000	17,584,556	0.288%
Fannie Mae Connecticut Avenue Securities	0.94	10/25/30	10,615,000	10,564,979	0.173%
Fannie Mae Connecticut Avenue Securities	0.94	10/25/30	7,754,515	7,722,589	0.127%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	9,704,563	9,584,677	0.157%
Fannie Mae Connecticut Avenue Securities	1.29	1/25/30	4,077,113	3,977,436	0.065%
Fannie Mae Connecticut Avenue Securities	0.94	7/25/30	6,514,990	6,514,990	0.107%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	3,904,935	3,930,241	0.064%
Fannie Mae REMICS	4	6/25/44	2,454,581	2,486,566	0.041%
Fannie Mae REMIC Trust 2001-W4	5.11	1/25/32	1,901	2,037	0.000%

Federal Home Loan Mortgage	6	10/1/21	70	70	0.000%
Federal Home Loan Mortgage	6	10/1/21	8	8	0.000%
Federal Home Loan Mortgage	5	10/1/22	52,687	54,845	0.001%
Federal Home Loan Mortgage	5	10/1/23	70,915	73,896	0.001%
Federal Home Loan Mortgage	2.34	10/1/33	489	490	0.000%
Federal Home Loan Mortgage	2.34	10/1/36	215,606	228,424	0.004%
Federal Home Loan Mortgage	5.5	10/1/38	31,446	36,597	0.001%
Federal Home Loan Mortgage	5.5	11/1/21	26	26	0.000%
Federal Home Loan Mortgage	6	11/1/21	17	17	0.000%
Federal Home Loan Mortgage	2.47	11/1/34	126,582	128,892	0.002%
Federal Home Loan Mortgage	2.45	11/1/36	34,810	35,063	0.001%
Federal Home Loan Mortgage	2.21	1/1/37	44,443	44,676	0.001%
Federal Home Loan Mortgage	6	1/1/38	10,823	12,147	0.000%
Federal Home Loan Mortgage	6	1/1/38	15,446	17,336	0.000%
Federal Home Loan Mortgage	5	12/1/23	632,029	658,586	0.011%
Federal Home Loan Mortgage	5.5	12/1/23	13,192	13,304	0.000%
Federal Home Loan Mortgage	2.32	12/1/36	62,431	66,429	0.001%
Federal Home Loan Mortgage	3.5	12/1/47	2,619,971	2,771,006	0.045%
Federal Home Loan Mortgage	2.34	2/1/33	729	727	0.000%
Federal Home Loan Mortgage	2.36	2/1/34	7,701	7,810	0.000%
Federal Home Loan Mortgage	6	2/1/35	398,417	460,549	0.008%
Federal Home Loan Mortgage	2.11	2/1/37	52,621	55,063	0.001%
Federal Home Loan Mortgage	2.11	2/1/37	38,561	40,795	0.001%
Federal Home Loan Mortgage	2.54	2/1/37	66,316	71,164	0.001%
Federal Home Loan Mortgage	2.46	2/1/38	213,938	228,378	0.004%
Federal Home Loan Mortgage	7	3/1/39	986,577	1,137,705	0.019%
Federal Home Loan Mortgage	3.5	3/1/46	3,545,942	3,850,380	0.063%
Federal Home Loan Mortgage	5.5	4/1/23	71,627	73,824	0.001%
Federal Home Loan Mortgage	1.92	4/1/37	8,085	8,526	0.000%
Federal Home Loan Mortgage	2.03	5/1/37	47,185	49,935	0.001%
Federal Home Loan Mortgage	2.11	5/1/38	81,787	82,465	0.001%
Federal Home Loan Mortgage	1.88	6/1/38	193,864	203,684	0.003%
Federal Home Loan Mortgage	2.26	6/1/38	25,588	26,486	0.000%
Federal Home Loan Mortgage	7.5	6/1/38	948,149	1,093,757	0.018%
Federal Home Loan Mortgage	5	7/1/25	345	360	0.000%
Federal Home Loan Mortgage	2.69	7/1/35	85,067	89,919	0.001%
Federal Home Loan Mortgage	2.5	7/1/38	277,644	281,047	0.005%
Federal Home Loan Mortgage	6	8/1/21	721	722	0.000%
Federal Home Loan Mortgage	6	8/1/22	5,911	6,000	0.000%
Federal Home Loan Mortgage	6	9/1/34	16,626	19,279	0.000%
Federal Home Loan Mortgage	6	9/1/35	124,354	147,609	0.002%
Federal Home Loan Mortgage	2.22	9/1/35	34,549	34,721	0.001%
Federal National Mortgage Assn.	5	10/1/21	6	6	0.000%
Federal National Mortgage Assn.	4.5	10/1/24	183,110	192,379	0.003%
Federal National Mortgage Assn.	4.5	10/1/26	862,313	904,574	0.015%
Federal National Mortgage Assn.	2.22	10/1/32	16,898	16,946	0.000%
Federal National Mortgage Assn.	1.62	10/1/33	349,609	360,260	0.006%
Federal National Mortgage Assn.	5.5	10/1/35	370,772	429,565	0.007%
Federal National Mortgage Assn.	5	10/1/35	8,503	9,733	0.000%
Federal National Mortgage Assn.	4.5	10/1/48	12,261,525	13,338,101	0.219%
Federal National Mortgage Assn.	5.5	11/1/23	610	612	0.000%
Federal National Mortgage Assn.	4.5	11/1/24	149,637	157,104	0.003%
Federal National Mortgage Assn.	3	11/1/34	1,191,065	1,268,658	0.021%
Federal National Mortgage Assn.	6	11/1/34	66,273	78,606	0.001%
Federal National Mortgage Assn.	4.5	11/1/48	1,308,243	1,412,404	0.023%
Federal National Mortgage Assn.	4	11/1/49	1,170,440	1,247,985	0.020%
Federal National Mortgage Assn.	2.5	11/1/50	2,557,388	2,647,582	0.043%
Federal National Mortgage Assn.	6	1/1/22	10,212	10,267	0.000%
Federal National Mortgage Assn.	6	1/1/22	3,877	3,897	0.000%
Federal National Mortgage Assn.	5	1/1/24	186,198	194,127	0.003%
Federal National Mortgage Assn.	6	1/1/24	1,627	1,680	0.000%
Federal National Mortgage Assn.	5.5	1/1/24	159,421	161,422	0.003%
Federal National Mortgage Assn.	5.5	1/1/25	12,703	12,971	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	700	707	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	293,920	300,336	0.005%
Federal National Mortgage Assn.	4.5	1/1/27	317,352	334,467	0.005%
Federal National Mortgage Assn.	2.16	1/1/34	13,430	13,426	0.000%
Federal National Mortgage Assn.	5.5	1/1/35	1,582,794	1,833,492	0.030%
Federal National Mortgage Assn.	2.13	1/1/35	1,618	1,614	0.000%
Federal National Mortgage Assn.	1.5	1/1/36	3,620,000	3,663,624	0.060%
Federal National Mortgage Assn.	2	1/1/36	11,919,684	12,326,872	0.202%
Federal National Mortgage Assn.	5.5	1/1/37	27,941	32,372	0.001%

Federal National Mortgage Assn.	6	1/1/37	60,784	72,029	0.001%
Federal National Mortgage Assn.	4	1/1/47	4,021,207	4,307,438	0.071%
Federal National Mortgage Assn.	4.5	1/1/50	478,048	516,303	0.008%
Federal National Mortgage Assn.	5	12/1/23	54,750	57,076	0.001%
Federal National Mortgage Assn.	4.5	12/1/24	180,495	189,652	0.003%
Federal National Mortgage Assn.	2.09	12/1/32	43,747	44,322	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	208,433	239,719	0.004%
Federal National Mortgage Assn.	5.5	12/1/34	19,417	22,483	0.000%
Federal National Mortgage Assn.	3	12/1/34	3,299,004	3,508,444	0.057%
Federal National Mortgage Assn.	2.31	12/1/35	22,054	22,225	0.000%
Federal National Mortgage Assn.	2.04	12/1/35	66,253	67,539	0.001%
Federal National Mortgage Assn.	1.72	12/1/35	24,972	25,121	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	8,666	8,710	0.000%
Federal National Mortgage Assn.	5.5	12/1/39	359,836	418,719	0.007%
Federal National Mortgage Assn.	5	12/1/41	2,929,978	3,253,090	0.053%
Federal National Mortgage Assn.	3.5	12/1/45	631,312	676,051	0.011%
Federal National Mortgage Assn.	4	12/1/49	612,786	664,991	0.011%
Federal National Mortgage Assn.	4	12/1/49	471,298	501,874	0.008%
Federal National Mortgage Assn.	5.5	2/1/23	27,430	27,779	0.000%
Federal National Mortgage Assn.	6	2/1/23	218,839	223,701	0.004%
Federal National Mortgage Assn.	5.5	2/1/23	18,379	18,565	0.000%
Federal National Mortgage Assn.	2.05	2/1/33	2,886	2,879	0.000%
Federal National Mortgage Assn.	5	2/1/36	237,616	272,118	0.004%
Federal National Mortgage Assn.	6	2/1/37	99,023	116,705	0.002%
Federal National Mortgage Assn.	3.5	2/1/48	982,347	1,038,097	0.017%
Federal National Mortgage Assn.	3.5	2/1/48	9,474,000	10,028,040	0.164%
Federal National Mortgage Assn.	6	2/1/49	7,796,520	9,345,118	0.153%
Federal National Mortgage Assn.	4	2/1/50	3,066,788	3,275,368	0.054%
Federal National Mortgage Assn.	6	3/1/22	38	38	0.000%
Federal National Mortgage Assn.	5	3/1/23	23,933	24,910	0.000%
Federal National Mortgage Assn.	6	3/1/23	81,890	83,749	0.001%
Federal National Mortgage Assn.	6	3/1/34	646,716	764,870	0.013%
Federal National Mortgage Assn.	3	3/1/35	1,723,108	1,829,002	0.030%
Federal National Mortgage Assn.	5.5	3/1/36	100,155	116,037	0.002%
Federal National Mortgage Assn.	6	3/1/37	96,259	114,225	0.002%
Federal National Mortgage Assn.	4.5	3/1/49	2,137,176	2,300,541	0.038%
Federal National Mortgage Assn.	4.5	4/1/25	29,028	30,854	0.001%
Federal National Mortgage Assn.	4.5	4/1/26	990,686	1,044,343	0.017%
Federal National Mortgage Assn.	4.5	4/1/26	239,531	253,495	0.004%
Federal National Mortgage Assn.	6	4/1/35	175,866	203,449	0.003%
Federal National Mortgage Assn.	5.5	4/1/36	182,694	211,649	0.003%
Federal National Mortgage Assn.	6	4/1/36	19,558	23,209	0.000%
Federal National Mortgage Assn.	2.1	4/1/38	175,440	183,128	0.003%
Federal National Mortgage Assn.	5	4/1/38	91,466	104,670	0.002%
Federal National Mortgage Assn.	6	4/1/45	1,350,038	1,599,172	0.026%
Federal National Mortgage Assn.	5.5	5/1/22	7,491	7,597	0.000%
Federal National Mortgage Assn.	5	5/1/23	28,305	29,460	0.000%
Federal National Mortgage Assn.	4.68	5/1/24	387	391	0.000%
Federal National Mortgage Assn.	4.5	5/1/25	655,071	688,016	0.011%
Federal National Mortgage Assn.	4.5	5/1/25	50,837	53,663	0.001%
Federal National Mortgage Assn.	4.5	5/1/27	1,022,271	1,082,741	0.018%
Federal National Mortgage Assn.	5.5	5/1/36	126,438	146,432	0.002%
Federal National Mortgage Assn.	6	5/1/37	107,400	127,446	0.002%
Federal National Mortgage Assn.	6	5/1/38	28,674	34,000	0.001%
Federal National Mortgage Assn.	2.16	5/1/38	72,986	73,457	0.001%
Federal National Mortgage Assn.	2.15	5/1/38	119,902	121,684	0.002%
Federal National Mortgage Assn.	1.94	5/1/38	269,562	283,835	0.005%
Federal National Mortgage Assn.	4.5	5/1/41	2,522,780	2,804,497	0.046%
Federal National Mortgage Assn.	6	5/1/42	267,294	316,007	0.005%
Federal National Mortgage Assn.	4.5	5/1/50	1,577,292	1,706,006	0.028%
Federal National Mortgage Assn.	6	6/1/22	512	514	0.000%
Federal National Mortgage Assn.	5	6/1/24	493,605	514,435	0.008%
Federal National Mortgage Assn.	5	6/1/35	179,850	205,601	0.003%
Federal National Mortgage Assn.	5	6/1/35	788,988	902,443	0.015%
Federal National Mortgage Assn.	5	6/1/35	475,254	542,855	0.009%
Federal National Mortgage Assn.	6	6/1/36	34,392	40,811	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	16,693	19,243	0.000%
Federal National Mortgage Assn.	5	6/1/40	877,961	997,368	0.016%
Federal National Mortgage Assn.	5.5	7/1/22	1,409	1,424	0.000%
Federal National Mortgage Assn.	4.5	7/1/25	55,218	58,157	0.001%
Federal National Mortgage Assn.	2.25	7/1/27	2,012	2,023	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	212,248	250,125	0.004%

Federal National Mortgage Assn.	2.13	7/1/33	930	926	0.000%
Federal National Mortgage Assn.	5.5	7/1/34	731,009	845,930	0.014%
Federal National Mortgage Assn.	2.07	7/1/34	6,633	6,645	0.000%
Federal National Mortgage Assn.	5	7/1/35	1,320,777	1,509,903	0.025%
Federal National Mortgage Assn.	2	7/1/35	44,155	44,106	0.001%
Federal National Mortgage Assn.	5	7/1/36	1,216,094	1,391,182	0.023%
Federal National Mortgage Assn.	5.5	7/1/36	30,374	35,188	0.001%
Federal National Mortgage Assn.	5.5	7/1/41	3,175,075	3,689,155	0.060%
Federal National Mortgage Assn.	5	7/1/45	1,344,321	1,527,636	0.025%
Federal National Mortgage Assn.	3.5	7/1/50	6,174,290	6,571,253	0.108%
Federal National Mortgage Assn.	6	8/1/21	146	146	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	320	320	0.000%
Federal National Mortgage Assn.	4.5	8/1/24	1,355,847	1,424,112	0.023%
Federal National Mortgage Assn.	4.5	8/1/24	309,822	325,989	0.005%
Federal National Mortgage Assn.	4.5	8/1/26	148,309	156,555	0.003%
Federal National Mortgage Assn.	5.5	8/1/37	687,360	796,344	0.013%
Federal National Mortgage Assn.	5.5	8/1/37	882,539	1,022,446	0.017%
Federal National Mortgage Assn.	5.5	8/1/37	952,895	1,103,948	0.018%
Federal National Mortgage Assn.	5.5	8/1/37	298,131	345,391	0.006%
Federal National Mortgage Assn.	2.35	8/1/38	9,228	9,229	0.000%
Federal National Mortgage Assn.	2.43	8/1/38	94,878	100,485	0.002%
Federal National Mortgage Assn.	2.5	8/1/38	17,827	18,877	0.000%
Federal National Mortgage Assn.	4.5	8/1/44	2,485,153	2,756,943	0.045%
Federal National Mortgage Assn.	4.5	8/1/48	746,622	804,690	0.013%
Federal National Mortgage Assn.	5.5	9/1/21	99	99	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	225	225	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	1,055	1,057	0.000%
Federal National Mortgage Assn.	5	9/1/22	2	2	0.000%
Federal National Mortgage Assn.	5	9/1/23	7,784	8,109	0.000%
Federal National Mortgage Assn.	4.5	9/1/24	403,210	422,965	0.007%
Federal National Mortgage Assn.	4.5	9/1/24	46,152	48,474	0.001%
Federal National Mortgage Assn.	5	9/1/25	15,818	16,464	0.000%
Federal National Mortgage Assn.	3	9/1/28	4,793,099	5,070,131	0.083%
Federal National Mortgage Assn.	2.23	9/1/32	2,011	2,016	0.000%
Federal National Mortgage Assn.	1.97	9/1/37	19,517	19,748	0.000%
Federal National Mortgage Assn.	6	9/1/39	1,606,432	1,897,597	0.031%
Federal National Mortgage Assn.	5	9/1/48	1,217,726	1,333,951	0.022%
Federal National Mortgage Assn.	4.5	9/1/48	842,770	908,179	0.015%
FHLMC 15YR GOLD	6	7/1/21	37	37	0.000%
Fidelity National Information Services	0.38	3/1/23	9,785,000	9,775,450	0.160%
Fidelity National Information Services	0.6	3/1/24	4,700,000	4,688,631	0.077%
FirstEnergy	3.35	7/15/22	6,995,000	7,099,925	0.116%
First Niagara Financial	7.25	12/15/21	4,150,000	4,277,023	0.070%
Fiserv	2.75	7/1/24	13,355,000	14,071,723	0.231%
Flagstar Mortgage Trust	2.5	5/25/33	3,730,000	3,809,846	0.062%
Flagstar Mortgage Trust 2020-1NV	0.94	3/25/50	3,141,797	3,141,908	0.051%
FNMA 30 YR TBA JUL	4	1/1/41	5,085,000	5,414,730	0.089%
FNMA 30 YR TBA JUL	3	1/1/43	3,380,000	3,523,188	0.058%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	7,590,000	7,999,090	0.131%
Ford Credit Auto Lease Trust 2020	2.05	6/15/23	4,395,000	4,463,187	0.073%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	5,000,000	5,351,589	0.088%
Ford Credit Auto Owner Trust 2020	2.04	12/15/26	7,465,000	7,704,070	0.126%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	4,600,000	4,622,194	0.076%
Ford Credit Floorplan Master Owner Trust	0.98	9/15/25	3,805,000	3,836,553	0.063%
Ford Motor Credit	3.81	10/12/21	3,610,000	3,637,061	0.060%
Ford Motor Credit	5.88	8/2/21	2,060,000	2,067,711	0.034%
Fortinet	1	3/15/26	5,710,000	5,644,089	0.092%
Fox	3.67	1/25/22	2,125,000	2,166,950	0.036%
Freddie Mac STACR Remic Trust 2020-DNA2	0.84	2/25/50	369,409	369,409	0.006%
Freddie Mac STACR REMIC Trust 2020-DNA5	1.32	10/25/50	1,331,127	1,331,126	0.022%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.92	12/25/50	1,938,500	1,939,110	0.032%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.19	3/25/50	1,013,917	1,014,234	0.017%
Freddie Mac STACR REMIC Trust 2021-DNA1	0.67	1/25/51	3,144,670	3,144,670	0.052%
Freddie Mac STACR REMIC Trust 2021-DNA3	2.12	10/25/33	5,855,000	5,980,342	0.098%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.72	8/25/33	11,255,000	11,254,999	0.184%
Freddie Mac STACR Trust 2018-DNA2	0.89	12/25/30	1,960,745	1,960,745	0.032%
Freddie Mac STACR Trust 2018-DNA2	1.04	12/25/30	7,535,000	7,541,916	0.124%
Freddie Mac Stacr Trust 2018-HQA2	0.84	10/25/48	720,541	720,541	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	1.29	10/25/29	1,643,524	1,644,807	0.027%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	2,136,514	2,137,190	0.035%
Freddie Mac Structured Agency Credit Risk debt Notes	0.84	3/25/30	719,625	719,625	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	4.79	4/25/28	3,162,511	3,272,597	0.054%

Freddie Mac Structured Agency Credit Risk debt Notes	4.09	8/25/24	1,878,263	1,915,971	0.031%
Freddie Mac Structured Agency Credit Risk debt Notes	0.82	8/25/33	7,160,000	7,181,579	0.118%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.85	5/25/47	563,805	567,861	0.009%
FWD Securitization Trust 2020-INV1	2.24	1/25/50	8,408,003	8,522,392	0.140%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	1,630,318	1,652,030	0.027%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	2,177,856	2,205,825	0.036%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	7,916,000	7,996,942	0.131%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	2,586,283	2,632,799	0.043%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	4,592,000	4,618,131	0.076%
GATX	3.9	3/30/23	5,640,000	5,948,705	0.097%
GCT Commercial Mortgage Trust 2021-GCT	0.87	2/15/38	5,110,000	5,116,080	0.084%
General Dynamics	2.25	11/15/22	5,425,000	5,539,831	0.091%
General Electric	3.45	5/15/24	3,805,000	4,064,337	0.067%
General Motors	4.88	10/2/23	5,380,000	5,854,715	0.096%
General Motors	5.4	10/2/23	7,465,000	8,216,240	0.135%
General Motors Financial	2.9	2/26/25	13,795,000	14,581,674	0.239%
Gilead Sciences	0.75	9/29/23	16,775,000	16,768,256	0.275%
Global Payments	2.65	2/15/25	5,665,000	5,963,625	0.098%
GMF Floorplan Owner Revolving Trust	2.7	4/15/24	5,910,000	6,025,025	0.099%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	2,235,000	2,256,932	0.037%
GM Financial Automobile Leasing Trust 2020-1	2.28	6/20/24	2,990,000	3,045,220	0.050%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	1,895,000	1,897,018	0.031%
Goldman Sachs	0.97	10/31/22	5,200,000	5,211,762	0.085%
Goldman Sachs	5.75	1/24/22	13,816,000	14,236,849	0.233%
Goldman Sachs	0.48	1/27/23	8,675,000	8,664,764	0.142%
Goldman Sachs	0.67	3/8/24	3,465,000	3,469,265	0.057%
Goldman Sachs	3.5	4/1/25	7,425,000	8,049,554	0.132%
Goldman Sachs	0.66	9/10/24	4,990,000	4,980,130	0.082%
Golub Capital Partners CLO 39B	1.34	10/20/28	5,557,141	5,558,384	0.091%
Government National Mortgage Assn.	3.5	10/20/46	18,642	19,881	0.000%
Government National Mortgage Assn.	5	10/20/47	2,861,086	3,126,352	0.051%
Government National Mortgage Assn.	4	10/20/50	3,244,702	3,435,382	0.056%
Government National Mortgage Assn.	5	11/20/39	996,554	1,128,460	0.018%
Government National Mortgage Assn.	3.5	11/20/46	1,127,641	1,198,392	0.020%
Government National Mortgage Assn.	5	11/20/47	922,677	1,009,903	0.017%
Government National Mortgage Assn.	3.5	1/1/42	19,990,000	20,984,424	0.344%
Government National Mortgage Assn.	5	1/20/36	97,986	109,506	0.002%
Government National Mortgage Assn.	3.5	1/20/47	1,186,426	1,264,321	0.021%
Government National Mortgage Assn.	5	1/20/48	2,445,243	2,670,720	0.044%
Government National Mortgage Assn.	5	12/20/34	209,311	235,783	0.004%
Government National Mortgage Assn.	5	12/20/35	131,352	147,939	0.002%
Government National Mortgage Assn.	5	12/20/47	3,168,038	3,461,353	0.057%
Government National Mortgage Assn.	5.5	12/20/48	208,519	229,864	0.004%
Government National Mortgage Assn.	5	2/20/40	184,770	209,227	0.003%
Government National Mortgage Assn.	3.5	2/20/48	658,662	706,798	0.012%
Government National Mortgage Assn.	5.5	2/20/49	450,615	497,296	0.008%
Government National Mortgage Assn.	5	3/20/41	106,740	120,872	0.002%
Government National Mortgage Assn.	5.5	3/20/48	573,776	633,482	0.010%
Government National Mortgage Assn.	4	3/20/48	418,522	450,309	0.007%
Government National Mortgage Assn.	4	4/20/50	76,679	83,285	0.001%
Government National Mortgage Assn.	4	4/20/50	135,467	147,937	0.002%
Government National Mortgage Assn.	4	4/20/50	49,649	52,665	0.001%
Government National Mortgage Assn.	4	4/20/50	66,386	71,317	0.001%
Government National Mortgage Assn.	4	4/20/50	297,055	324,430	0.005%
Government National Mortgage Assn.	4	4/20/50	96,757	104,835	0.002%
Government National Mortgage Assn.	4	4/20/50	141,884	154,940	0.003%
Government National Mortgage Assn.	4	4/20/50	231,612	252,977	0.004%
Government National Mortgage Assn.	4	4/20/50	194,586	209,838	0.003%
Government National Mortgage Assn.	5	5/20/36	128,568	144,779	0.002%
Government National Mortgage Assn.	5	5/20/48	520,569	561,608	0.009%
Government National Mortgage Assn.	6	7/15/36	2,015,419	2,396,373	0.039%
Government National Mortgage Assn.	3.5	8/20/44	2,502,193	2,682,445	0.044%
Government National Mortgage Assn.	4.5	8/20/47	2,591,441	2,798,676	0.046%
Government National Mortgage Assn.	5.5	9/15/45	3,315,860	3,913,420	0.064%
Gray Oak Pipeline	2.6	10/15/25	3,115,000	3,199,526	0.052%
Gray Oak Pipeline	2	9/15/23	4,272,000	4,357,243	0.071%
Great Wolf Trust 2019-WOLF	1.11	12/15/36	3,785,000	3,787,345	0.062%
Great Wolf Trust 2019-WOLF	1.71	12/15/36	4,200,000	4,199,971	0.069%
GS Mortgage-Backed Securities Corp Trust 2021-NQM1	1.02	7/25/61	4,819,457	4,815,696	0.079%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	15,066,312	15,410,020	0.252%
GS Mortgage-Backed Securities Trust	1.67	7/25/44	180,536	182,054	0.003%
GS Mortgage Securities Corp Trust 2019-SOHO	0.97	6/15/36	1,000,000	999,980	0.016%



GS Mortgage Securities Corp Trust 2021-ROSS	1.67	5/15/26	5,705,000	5,706,949	0.093%
Guangzhou Metro Investment Finance BVI	1.51	9/17/25	15,000,000	14,847,581	0.243%
Harley-Davidson Financial Services	4.05	2/4/22	9,385,000	9,567,782	0.157%
Harley-Davidson Financial Services	2.55	6/9/22	3,280,000	3,333,408	0.055%
Hasbro	2.6	11/19/22	6,475,000	6,662,017	0.109%
Hasbro	3	11/19/24	8,695,000	9,252,863	0.152%
HCL America	1.38	3/10/26	15,000,000	14,922,613	0.244%
Health Care Service Corp A Mutual Legal Reserve	1.5	6/1/25	11,700,000	11,867,673	0.194%
Heathrow Funding	4.88	7/15/21	10,820,000	10,835,235	0.178%
Hero Asia Investment	1.5	11/18/23	14,320,000	14,344,037	0.235%
Highwoods Realty	3.63	1/15/23	12,275,000	12,703,459	0.208%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	6,555,020	6,711,067	0.110%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	372,205	379,826	0.006%
Hilton Grand Vacations Trust 2019	2.34	7/25/33	1,364,674	1,403,248	0.023%
Hilton Grand Vacations Trust 2019	2.54	7/25/33	2,810,740	2,875,841	0.047%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	1,429,657	1,442,222	0.024%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	2,503,616	2,520,166	0.041%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	3,331,846	3,351,689	0.055%
Homeward Opportunities Fund I Trust 2020-2	2.64	5/25/65	5,750,000	5,848,351	0.096%
Honeywell International	1.35	6/1/25	6,450,000	6,569,119	0.108%
HPHT Finance 17	2.75	9/11/22	14,084,000	14,365,257	0.235%
HSBC Holdings	3.8	3/11/25	2,890,000	3,106,606	0.051%
HSBC Holdings	1.65	4/18/26	12,655,000	12,813,884	0.210%
HSBC Holdings	1	5/24/25	1,740,000	1,739,910	0.029%
HSBC Holdings	2.1	6/4/26	12,365,000	12,693,043	0.208%
Humana	3.85	10/1/24	5,254,000	5,692,783	0.093%
Humana	3.15	12/1/22	2,548,000	2,626,868	0.043%
Humana	2.9	12/15/22	2,215,000	2,286,013	0.037%
Humana	4.5	4/1/25	4,125,000	4,617,356	0.076%
Hundred Acre Wood Trust 2021-INV1	2.5	7/25/51	8,854,893	9,090,548	0.149%
Hyundai Auto Receivables Trust 2019	2.94	5/15/25	5,280,000	5,471,312	0.090%
Hyundai Capital America	1.15	11/10/22	3,375,000	3,392,729	0.056%
Hyundai Capital America	2.85	11/1/22	3,740,000	3,843,549	0.063%
Hyundai Capital America	0.8	1/8/24	5,910,000	5,892,229	0.097%
Hyundai Capital America	2.38	2/10/23	14,200,000	14,571,018	0.239%
Hyundai Capital America	3.95	2/1/22	3,995,000	4,072,795	0.067%
Hyundai Capital America	0.88	6/14/24	5,795,000	5,766,413	0.094%
Hyundai Capital America	3	6/20/22	7,780,000	7,954,941	0.130%
IHS Markit	3.63	5/1/24	5,460,000	5,855,850	0.096%
Imperial Brands Finance	3.5	2/11/23	16,375,000	16,927,640	0.277%
Imperial Brands Finance	3.75	7/21/22	24,560,000	25,150,373	0.412%
Imperial Brands Finance	3.13	7/26/24	5,780,000	6,062,619	0.099%
Ing Groep	1.3	3/29/22	6,030,000	6,079,283	0.100%
Intercontinental Exchange	4	10/15/23	2,885,000	3,108,512	0.051%
International Business Machines	2.88	11/9/22	1,020,000	1,055,146	0.017%
InTown Hotel Portfolio Trust 2018-STAY	1.02	1/15/33	1,865,000	1,869,828	0.031%
InTown Hotel Portfolio Trust 2018-STAY	1.57	1/15/33	1,495,000	1,498,386	0.025%
JABIL INC 4/2 144A CP	0.55	7/19/21	16,830,000	16,825,425	0.276%
JABIL INC 4/2 144A CP	0.52	8/9/21	11,294,000	11,287,349	0.185%
JPMBB Commercial Mortgage Securities Trust 2014-C23	3.93	9/15/47	8,280,000	9,010,452	0.148%
JPMorgan Chase	2.08	4/22/26	13,190,000	13,634,160	0.223%
JPMorgan Chase	0.9	4/22/27	5,480,000	5,535,469	0.091%
JPMorgan Chase	0.82	6/1/25	8,300,000	8,286,712	0.136%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.42	9/15/29	12,870,000	12,865,556	0.211%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.67	9/15/29	3,975,000	3,971,129	0.065%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.84	10/15/33	8,240,000	8,263,135	0.135%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	2.24	10/15/33	6,310,000	6,329,678	0.104%
JP Morgan Mortgage Trust 2020-INV1	0.92	8/25/50	1,601,822	1,613,892	0.026%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	2,634,575	2,691,107	0.044%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	2,111,428	2,116,459	0.035%
KeyBank NA/Cleveland OH	1.25	3/10/23	9,585,000	9,726,829	0.159%
KeyBank NA/Cleveland OH	2.3	9/14/22	2,740,000	2,803,897	0.046%
Kinder Morgan Energy Partners	3.95	9/1/22	955,000	985,510	0.016%
KKR CLO 13	0.98	1/16/28	8,726,026	8,713,403	0.143%
KKR CLO 29	1.34	1/15/32	8,250,000	8,249,981	0.135%
KKR Industrial Portfolio Trust 2021-KDIP	1.07	12/15/37	3,585,000	3,583,921	0.059%
KKR Industrial Portfolio Trust 2021-KDIP	1.32	12/15/37	2,510,000	2,509,248	0.041%
Korea Hydro & Nuclear Power	1.25	4/27/26	12,038,000	11,988,942	0.196%
Kubota Credit Owner Trust 2020-1	1.96	3/15/24	2,600,000	2,650,439	0.043%
Leaseplan	2.88	10/24/24	1,925,000	2,023,710	0.033%
Lincoln National	4	9/1/23	2,025,000	2,173,771	0.036%
Lloyds Banking	4.5	11/4/24	4,744,000	5,236,769	0.086%

Lloyds Banking	1.33	6/15/23	3,305,000	3,330,574	0.055%
Long Island Power Authority	0.76	3/1/23	2,460,000	2,469,847	0.040%
LSEGA Financing	0.65	4/6/24	11,680,000	11,658,988	0.191%
LYB International Finance III	1.25	10/1/25	5,740,000	5,734,271	0.094%
Madison Park Funding XVIII	1.38	10/21/30	10,775,000	10,776,949	0.177%
Madison Park Funding XXIII	1.15	7/27/31	10,835,000	10,835,000	0.178%
Madison Park Funding XXIII	1.73	7/27/31	6,810,000	6,810,000	0.112%
Madison Park Funding XXXV	1.18	4/20/32	8,915,000	8,911,397	0.146%
Magnetite XVI	0.99	1/18/28	15,486,119	15,486,116	0.254%
Magnetite XXV	1.45	1/25/32	6,240,000	6,251,548	0.102%
Marriott International Inc/MD	2.3	1/15/22	760,000	765,708	0.013%
Marriott International Inc/MD	3.13	2/15/23	2,575,000	2,647,352	0.043%
Marriott International Inc/MD	3.6	4/15/24	5,967,000	6,362,397	0.104%
Marsh & McLennan	3.88	3/15/24	5,950,000	6,463,878	0.106%
Martin Marietta Materials	0.65	7/15/23	3,510,000	3,517,585	0.058%
McDonald s	3.35	4/1/23	5,285,000	5,543,421	0.091%
McDonald s	1.45	9/1/25	4,475,000	4,561,063	0.075%
Merit 2020-Hill	1.47	8/15/37	6,195,000	6,220,249	0.102%
Merit 2020-Hill	1.77	8/15/37	2,825,000	2,837,403	0.046%
Merit 2020-Hill	2.42	8/15/37	3,740,000	3,758,757	0.062%
METLIFE SECURITIZATION TRUST	3	4/25/55	2,109,792	2,155,617	0.035%
Metropolitan Life Global Funding I	0.4	1/7/24	6,570,000	6,538,871	0.107%
MFA 2021-INV1 Trust	0.85	1/25/56	5,067,213	5,044,835	0.083%
MHC Commercial Mortgage Trust 2021-MHC	1.17	4/15/38	11,045,000	11,051,917	0.181%
MHC Trust 2021-MHC2	1.17	5/15/23	5,660,000	5,669,032	0.093%
Microchip Technology	0.97	2/15/24	10,345,000	10,340,117	0.169%
Microchip Technology	2.67	9/1/23	7,395,000	7,687,894	0.126%
Microchip Technology	0.98	9/1/24	8,380,000	8,344,083	0.137%
Micron Technology	4.64	2/6/24	6,180,000	6,767,100	0.111%
Micron Technology	2.5	4/24/23	19,867,000	20,532,962	0.336%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	303,529	305,126	0.005%
Mitsubishi Ufj Financial	1.07	2/22/22	7,060,000	7,097,531	0.116%
Mitsubishi Ufj Financial	3.22	3/7/22	8,685,000	8,861,123	0.145%
Mitsubishi Ufj Financial	0.83	7/26/21	3,496,000	3,497,514	0.057%
Mizuho Financial Group Cayman 2	4.2	7/18/22	14,215,000	14,781,752	0.242%
Moody s	3.75	3/24/25	6,475,000	7,094,612	0.116%
Morgan Stanley	0.56	11/10/23	9,675,000	9,681,608	0.159%
Morgan Stanley	4.88	11/1/22	5,035,000	5,323,027	0.087%
Morgan Stanley	0.53	1/25/24	6,450,000	6,441,434	0.106%
Morgan Stanley	0.73	4/5/24	8,475,000	8,485,145	0.139%
Morgan Stanley	2.75	5/19/22	8,005,000	8,175,290	0.134%
Morgan Stanley	4.1	5/22/23	2,320,000	2,468,113	0.040%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.11	10/15/47	3,065,000	3,302,147	0.054%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	59,033	59,016	0.001%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	9,590,000	10,299,837	0.169%
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	7,880,000	7,848,894	0.129%
Morgan Stanley Capital I Trust 2019-NUGS	3.3	12/15/36	4,445,000	4,462,582	0.073%
Morgan Stanley Residential Mortgage Loan Trust 2021-2	2.5	5/25/51	2,984,694	3,060,245	0.050%
Mplx	1.22	9/9/22	6,195,000	6,202,744	0.102%
MVW 2020-1	2.73	10/20/37	1,880,962	1,939,551	0.032%
MVW Owner Trust 2017-1	2.42	12/20/34	507,365	518,143	0.008%
MVW Owner Trust 2017-1	2.75	12/20/34	180,772	184,198	0.003%
MVW Owner Trust 2017-1	2.99	12/20/34	454,339	460,846	0.008%
Nasdaq	0.45	12/21/22	6,280,000	6,272,263	0.103%
Nationwide Building Society	3.77	3/8/24	2,605,000	2,735,388	0.045%
Nationwide Building Society	3.62	4/26/23	9,140,000	9,368,381	0.153%
Natwest	3.88	9/12/23	7,650,000	8,168,777	0.134%
NatWest Markets	2.38	5/21/23	9,705,000	10,027,982	0.164%
NatWest Markets	0.8	8/12/24	6,020,000	5,989,123	0.098%
Navient Private Education Loan Trust 2020-I	1.33	4/15/69	6,143,845	6,131,233	0.100%
Navient Private Education Refi Loan Trust 2019	3.42	1/15/43	7,256,300	7,438,251	0.122%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	10,120,672	10,334,494	0.169%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	13,734,501	14,014,745	0.230%
Navient Private Education Refi Loan Trust 2020	2.46	11/15/68	6,155,000	6,356,268	0.104%
Navient Private Education Refi Loan Trust 2020	2.15	11/15/68	20,035,000	20,582,933	0.337%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	4,534,362	4,601,720	0.075%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	5,009,548	5,059,812	0.083%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	5,413,837	5,445,235	0.089%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	3,287,028	3,300,690	0.054%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	3,369,989	3,392,396	0.056%
Navient Student Loan Trust 2019-2	0.36	2/27/68	688,612	688,612	0.011%
Navistar Financial dealer Note Master Trust	1.04	7/25/25	5,475,000	5,517,712	0.090%

NBN	1.45	5/5/26	15,195,000	15,184,576	0.249%
Nelnet Student Loan Trust 2005-4	0.31	3/22/32	4,748,322	4,599,662	0.075%
Nelnet Student Loan Trust 2020-1	0.83	3/26/68	2,618,031	2,611,316	0.043%
Neuberger Berman Loan Advisers CLO 32	1.18	1/20/32	14,325,000	14,320,865	0.235%
Neuberger Berman Loan Advisers CLO 38	1.49	10/20/32	6,990,000	7,004,169	0.115%
Neuberger Berman Loan Advisers Clo 40	1.25	4/16/33	4,060,000	4,069,731	0.067%
New Orleans Hotel Trust 2019-HNLA	1.36	4/15/32	13,305,000	13,230,146	0.217%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	3,137,885	3,174,537	0.052%
New Residential Mortgage Loan Trust 2020-NQM	1.65	5/24/60	2,108,308	2,132,285	0.035%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	3,117,751	3,149,790	0.052%
New Residential Mortgage Loan Trust 2020-NQM1	2.77	1/26/60	2,453,737	2,475,389	0.041%
New Residential Mortgage Loan Trust 2021-NQM1R	0.94	7/25/55	8,677,421	8,680,639	0.142%
New York Life Global Funding	0.5	8/6/21	10,540,000	10,543,584	0.173%
NextEra Energy Capital Holdings	0.69	8/28/21	10,945,000	10,944,989	0.179%
Nissan Auto Receivables 2020-A Owner Trust	1.38	12/16/24	2,840,000	2,875,388	0.047%
Nissan Master Owner Trust Receivables	0.5	11/15/23	12,890,000	12,908,049	0.211%
Nissan Master Owner Trust Receivables	0.63	2/15/24	3,805,000	3,817,657	0.063%
Nissan Motor	3.04	9/15/23	8,504,000	8,856,720	0.145%
Nissan Motor Acceptance	2.65	7/13/22	1,685,000	1,715,573	0.028%
Nissan Motor Acceptance	3.65	9/21/21	2,395,000	2,411,051	0.040%
Nissan Motor Acceptance	2.6	9/28/22	13,050,000	13,325,812	0.218%
Nordstrom	2.3	4/8/24	1,280,000	1,283,200	0.021%
NRG Energy	3.75	6/15/24	4,470,000	4,759,804	0.078%
NTT Finance	0.58	3/1/24	4,120,000	4,109,708	0.067%
NTT Finance	0.37	3/3/23	9,925,000	9,925,397	0.163%
Nucor	2	6/1/25	2,330,000	2,408,020	0.039%
NXP BV / NXP Funding	4.88	3/1/24	1,930,000	2,125,366	0.035%
NXP BV / NXP Funding	4.63	6/1/23	12,550,000	13,492,116	0.221%
NXP BV / NXP Funding	3.88	9/1/22	11,950,000	12,398,818	0.203%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	1,365,000	1,440,126	0.024%
OBX 2019-EXP2 Trust	1.29	6/25/59	1,018,832	1,013,964	0.017%
OBX 2019-EXP3 Trust	0.99	10/25/59	4,988,155	4,995,402	0.082%
OBX 2020-EXP1 Trust	3.5	2/25/60	4,652,678	4,784,814	0.078%
OBX 2020-EXP1 Trust	1.04	2/25/60	1,241,811	1,237,043	0.020%
OBX 2020-EXP2 Trust	3	5/25/60	6,478,433	6,605,855	0.108%
OBX 2020-EXP2 Trust	3	5/25/60	977,363	994,619	0.016%
OBX 2020-EXP3 Trust	3	1/25/60	5,355,794	5,427,461	0.089%
OBX 2020-INV1 Trust	3.5	12/25/49	1,572,019	1,594,634	0.026%
OBX 2021-J1 Trust	2.5	5/25/51	9,857,597	10,107,123	0.166%
OBX 2021-NQM1 Trust	1.07	2/25/66	9,137,803	9,114,997	0.149%
OBX 2021-NQM1 Trust	1.18	2/25/66	6,667,262	6,650,666	0.109%
Occidental Petroleum	2.6	8/13/21	6,980,000	6,997,450	0.115%
OCP CLO 2014-7	1.31	7/20/29	21,700,000	21,699,974	0.356%
ONE 2021-PARK Mortgage Trust	1.02	3/15/36	11,219,000	11,205,499	0.184%
ONE 2021-PARK Mortgage Trust	1.17	3/15/36	6,005,000	5,997,772	0.098%
Oracle	2.5	4/1/25	7,345,000	7,715,474	0.126%
Oracle	2.4	9/15/23	11,225,000	11,639,405	0.191%
O Reilly Automotive	3.8	9/1/22	3,280,000	3,385,026	0.055%
Otis Worldwide	2.06	4/5/25	7,965,000	8,271,756	0.136%
OZLM VIII	1.36	10/17/29	4,018,374	4,018,433	0.066%
Pacific Gas & Electric	1.53	11/15/21	18,089,000	18,111,105	0.297%
Pacific Gas & Electric	3.5	6/15/25	8,205,000	8,582,471	0.141%
Pacific Gas & Electric	1.75	6/16/22	32,894,000	32,886,763	0.539%
Panasonic	2.54	7/19/22	5,560,000	5,671,239	0.093%
Park Aerospace Holdings	4.5	3/15/23	3,263,000	3,430,229	0.056%
Park Aerospace Holdings	5.25	8/15/22	6,200,000	6,486,750	0.106%
PayPal Holdings	1.35	6/1/23	10,600,000	10,783,189	0.177%
PeaceHealth Obligated	1.38	11/15/25	1,555,000	1,567,597	0.026%
Penske Truck Leasing Co Lp / PTL Finance	3.38	2/1/22	6,330,000	6,409,391	0.105%
Perrigo	4	11/15/23	1,355,000	1,416,047	0.023%
Perrigo Finance Unlimited	3.9	12/15/24	32,625,000	35,075,725	0.575%
Philip Morris International	1.13	5/1/23	3,255,000	3,295,977	0.054%
Pioneer Natural Resources	0.75	1/15/24	5,520,000	5,513,393	0.090%
Pioneer Natural Resources	0.55	5/15/23	5,240,000	5,239,942	0.086%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	10,934,000	11,222,778	0.184%
Planet Fitness Master Issuer	4.26	9/5/48	5,927,388	5,949,319	0.097%
PNC Bank NA	2.95	1/30/23	4,870,000	5,053,112	0.083%
PNC Bank NA	2.45	7/28/22	7,050,000	7,200,207	0.118%
Port Authority of New York & New Jersey	1.09	7/1/23	9,590,000	9,712,043	0.159%
POSCO	2.38	11/12/22	8,335,000	8,516,478	0.140%
POSCO	2.38	1/17/23	5,205,000	5,332,350	0.087%
Principal Life Global Funding II	0.88	1/12/26	5,795,000	5,693,425	0.093%

Principal Life Global Funding II	0.75	4/12/24	4,970,000	4,967,570	0.081%
Prosperous Ray	4.63	11/12/23	9,700,000	10,423,915	0.171%
PSMC 2021-1 Trust	2.5	3/25/51	14,730,564	15,103,439	0.247%
PSMC Trust	2.5	5/25/51	11,160,000	11,487,825	0.188%
Public Storage	0.48	4/23/24	4,245,000	4,255,243	0.070%
QNB Finance	3.5	3/28/24	8,635,000	9,222,871	0.151%
QNB Finance	2.63	5/12/25	4,765,000	4,993,596	0.082%
QVC	4.38	3/15/23	10,650,000	11,195,813	0.183%
Ralph Lauren	1.7	6/15/22	1,510,000	1,529,724	0.025%
REESE PARK CLO	1.5	10/15/32	6,710,000	6,714,281	0.110%
RELX Capital	3.5	3/16/23	4,470,000	4,688,105	0.077%
Republic Services	2.5	8/15/24	6,285,000	6,597,025	0.108%
RLGH Trust 2021-TROT	0.87	4/15/36	5,580,000	5,581,622	0.091%
Roper Technologies	3.13	11/15/22	11,005,000	11,326,775	0.186%
Roper Technologies	0.45	8/15/22	1,510,000	1,510,088	0.025%
Roper Technologies	3.65	9/15/23	2,210,000	2,355,071	0.039%
Roper Technologies	2.35	9/15/24	2,640,000	2,761,348	0.045%
Roper Technologies	1	9/15/25	1,740,000	1,728,535	0.028%
Ross Stores	4.6	4/15/25	15,635,000	17,635,873	0.289%
Ross Stores	0.88	4/15/26	3,695,000	3,619,083	0.059%
Royalty Pharma	0.75	9/2/23	6,420,000	6,426,914	0.105%
Sabine Pass Liquefaction	6.25	3/15/22	19,214,000	19,717,407	0.323%
Sabine Pass Liquefaction	5.63	4/15/23	13,913,000	14,956,475	0.245%
San Diego Gas & Electric	1.91	2/1/22	813,610	816,604	0.013%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	179,811	180,039	0.003%
Santander Drive Auto Receivables Trust 2020-3	0.69	3/17/25	9,660,000	9,688,273	0.159%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	5,975,000	6,009,657	0.098%
Santander Retail Auto Lease Trust 2017	1.41	11/20/25	6,710,000	6,684,627	0.110%
Santander Retail Auto Lease Trust 2019	1.86	2/21/23	4,415,000	4,460,479	0.073%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	3,187,039	3,200,142	0.052%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	13,585,000	13,963,407	0.229%
Santander Retail Auto Lease Trust 2019	2.77	8/21/23	4,715,000	4,812,586	0.079%
Santander Retail Auto Lease Trust 2020	1.98	10/20/25	4,050,000	4,118,391	0.067%
Santander Retail Auto Lease Trust 2020	2.52	11/20/24	5,280,000	5,421,767	0.089%
Santander Retail Auto Lease Trust 2021	1.14	3/20/26	15,370,000	15,342,515	0.251%
Saudi Arabian Oil	2.75	4/16/22	13,480,000	13,732,480	0.225%
SBA Tower Trust	3.87	10/8/24	2,540,000	2,655,522	0.044%
SBA Tower Trust	1.63	11/15/26	4,260,000	4,258,971	0.070%
SBA Tower Trust	2.84	1/15/25	7,240,000	7,632,714	0.125%
SBA Tower Trust	1.88	1/15/26	2,480,000	2,503,800	0.041%
SBA Tower Trust	3.45	3/15/23	6,515,000	6,812,445	0.112%
Schlumberger Finance Canada	1.4	9/17/25	2,330,000	2,356,748	0.039%
Schlumberger Holdings	4	12/21/25	2,580,000	2,862,946	0.047%
Schlumberger Holdings	3.75	5/1/24	10,390,000	11,167,349	0.183%
Sempra Energy	2.88	10/1/22	4,570,000	4,672,729	0.077%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	3,097,834	3,143,699	0.052%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	1,183,322	1,198,273	0.020%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	681,855	698,471	0.011%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	946,243	955,681	0.016%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	613,636	621,056	0.010%
SG Residential Mortgage Trust 2020-2	1.38	5/25/65	3,956,469	3,968,916	0.065%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	15,030,000	15,725,844	0.258%
Siemens Financieringsmaatschappij	0.4	3/11/23	7,615,000	7,614,924	0.125%
Siemens Financieringsmaatschappij	0.65	3/11/24	5,925,000	5,931,666	0.097%
Sierra Timeshare 2016-3 Receivables Funding	2.43	10/20/33	1,474,077	1,481,362	0.024%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	1,538,452	1,591,013	0.026%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	4,961,974	5,078,850	0.083%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	7,733,480	7,917,202	0.130%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	2,595,732	2,680,286	0.044%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	370,207	374,519	0.006%
Simon Property	3.38	10/1/24	6,565,000	7,049,300	0.115%
Simon Property	2	9/13/24	3,350,000	3,468,000	0.057%
Sinosing Services Pte	2.25	2/20/25	16,700,000	17,022,611	0.279%
Sky	3.75	9/16/24	2,840,000	3,102,814	0.051%
Skyworks Solutions	0.9	6/1/23	2,645,000	2,651,057	0.043%
SLIde 2018-FUN	2.17	6/15/31	6,527,928	6,462,193	0.106%
SLM Student Loan Trust 2007-7	0.51	1/25/22	6,864,255	6,731,374	0.110%
SLM Student Loan Trust 2008-1	0.83	1/25/22	11,735,105	11,380,350	0.186%
SLM Student Loan Trust 2010-1	0.49	3/25/25	6,454,503	6,348,046	0.104%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	2,800,000	2,971,553	0.049%
SMBC Aviation Capital Finance DAC	2.65	7/15/21	540,000	540,377	0.009%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	1,631,000	1,733,671	0.028%

SMB Private Education Loan Trust	1.29	7/15/53	3,092,314	3,102,169	0.051%
Smb Private Education Loan Trust 2014	1.57	4/15/32	12,170,000	12,283,224	0.201%
Smb Private Education Loan Trust 2015	1.07	6/15/27	667,875	669,208	0.011%
Smb Private Education Loan Trust 2016	2.43	2/17/32	4,859,339	4,978,704	0.082%
Smb Private Education Loan Trust 2016	1.2	9/15/34	7,341,083	7,405,738	0.121%
Smb Private Education Loan Trust 2018	0.82	1/15/37	11,793,194	11,827,656	0.194%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	11,340,000	11,424,759	0.187%
Smb Private Education Loan Trust 2021	1.31	7/17/51	15,390,000	15,329,487	0.251%
Societe Generale	2.63	10/16/24	1,120,000	1,169,631	0.019%
STACR Trust 2018-DNA3	0.84	9/25/48	15,624	15,624	0.000%
STACR Trust 2018-DNA3	0.99	9/25/48	5,505,000	5,506,763	0.090%
STACR Trust 2018-HRP2	1.34	2/25/47	3,888,946	3,888,945	0.064%
Standard Chartered	1.32	10/14/23	4,160,000	4,185,488	0.069%
Standard Chartered	3.95	1/11/23	4,410,000	4,599,961	0.075%
Standard Chartered	0.99	1/12/25	3,390,000	3,375,474	0.055%
Standard Chartered	1.34	1/20/23	7,600,000	7,638,813	0.125%
Standard Chartered	3.89	3/15/24	1,325,000	1,392,407	0.023%
Standard Chartered	1.21	3/23/25	520,000	521,333	0.009%
Standard Chartered	2.74	9/10/22	11,221,000	11,265,211	0.185%
Starbucks	2.7	6/15/22	3,505,000	3,573,036	0.059%
Starwood Mortgage Residential Trust 2018-IMC2	4.38	10/25/48	3,429,503	3,472,289	0.057%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	2,801,612	2,816,897	0.046%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	3,880,740	3,897,313	0.064%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	579,721	586,932	0.010%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	2,611,208	2,641,643	0.043%
Starwood Mortgage Residential Trust 2020-1	2.41	2/25/50	3,371,223	3,405,547	0.056%
Starwood Mortgage Residential Trust 2021-2	0.94	5/25/65	6,174,135	6,171,735	0.101%
State Bank of India/London	4.5	9/28/23	4,000,000	4,287,200	0.070%
State Board of Administration Finance	1.26	7/1/25	11,160,000	11,267,226	0.185%
State of Connecticut	2	7/1/23	770,000	794,245	0.013%
State of Connecticut	2	7/1/24	1,925,000	2,002,633	0.033%
State of Connecticut	2.1	7/1/25	1,275,000	1,335,242	0.022%
State of Illinois	2.25	10/1/22	13,440,000	13,554,798	0.222%
Stryker	0.6	12/1/23	2,875,000	2,875,612	0.047%
Suncor Energy	2.8	5/15/23	5,895,000	6,122,506	0.100%
Svenska Handelsbanken	0.55	6/11/24	6,230,000	6,199,629	0.102%
Svenska Handelsbanken	1.42	6/11/27	6,100,000	6,066,255	0.099%
Swedbank	1.3	6/2/23	7,720,000	7,829,084	0.128%
Sydney Airport Finance Co Pty	3.9	3/22/23	9,674,000	10,170,208	0.167%
Symphony CLO XVII	1.06	4/15/28	7,049,038	7,049,108	0.115%
Symphony CLO XXIII	1.5	1/15/34	7,275,000	7,293,909	0.119%
Symphony CLO XXVI	1.19	4/20/33	4,230,000	4,225,770	0.069%
Synchrony Bank	3	6/15/22	3,013,000	3,080,696	0.050%
Synchrony Financial	2.85	7/25/22	32,030,000	32,793,019	0.537%
Synchrony Financial	4.25	8/15/24	8,135,000	8,897,388	0.146%
Tenaga Nasional	7.5	11/1/25	8,850,000	10,930,617	0.179%
T-Mobile USA	3.5	4/15/25	5,990,000	6,473,010	0.106%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	141,834	141,825	0.002%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	235,809	236,196	0.004%
Towd Point Mortgage Trust 2016-1	3	2/25/55	862,012	868,947	0.014%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	541,896	546,658	0.009%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	305,539	306,653	0.005%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	2,656,306	2,696,956	0.044%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	1,631,181	1,653,903	0.027%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	3,905,155	3,980,594	0.065%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	2,347,355	2,413,523	0.040%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	8,518,575	8,724,516	0.143%
Towd Point Mortgage Trust 2018-1	3	1/25/58	1,906,942	1,957,346	0.032%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	12,190,098	12,631,097	0.207%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	8,167,101	8,327,640	0.136%
Trinity Acquisition	3.5	9/15/21	5,535,000	5,528,081	0.091%
TRP Government Reserve	0.03		97,750,382	97,750,382	1.601%
Truist Bank	1.25	3/9/23	19,830,000	20,124,119	0.330%
Truist Bank	2.8	5/17/22	8,110,000	8,273,692	0.136%
Truist Financial	0.41	6/9/25	6,125,000	6,125,000	0.100%
Tyson Foods	2.25	8/23/21	4,705,000	4,710,613	0.077%
Ubs	1.37	5/23/23	7,020,000	7,085,426	0.116%
Ubs	1.01	7/30/24	12,535,000	12,631,845	0.207%
UniCredit	3.75	4/12/22	15,001,000	15,355,744	0.252%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	2,673,922	2,646,766	0.043%
U.S. Treasury Notes	0.13	10/31/22	100,975,000	100,943,445	1.654%
U.S. Treasury Notes	0.13	11/30/22	153,875,000	153,802,871	2.520%

U.S. Treasury Notes	0.13	12/31/22	30,000,000	29,976,563	0.491%
U.S. Treasury Notes	0.13	3/31/23	30,270,000	30,227,433	0.495%
U.S. Treasury Notes	0.13	4/30/23	302,455,000	301,935,155	4.947%
U.S. Treasury Notes	0.13	5/15/23	50,745,000	50,641,924	0.830%
U.S. Treasury Notes	0.13	5/31/23	24,510,000	24,460,214	0.401%
U.S. Treasury Notes	0.25	6/15/23	26,600,000	26,604,156	0.436%
U.S. Treasury Notes	0.13	6/30/23	90,980,000	90,752,550	1.487%
U.S. Treasury Notes	0.13	7/15/23	54,280,000	54,135,819	0.887%
U.S. Treasury Notes	0.13	8/15/23	26,535,000	26,452,078	0.433%
Valero Energy	1.2	3/15/24	5,750,000	5,792,153	0.095%
Valero Energy	3.65	3/15/25	1,645,000	1,787,128	0.029%
Valero Energy	2.7	4/15/23	12,198,000	12,639,555	0.207%
Verizon Communications	0.85	11/20/25	11,600,000	11,413,716	0.187%
Verizon Communications	1.45	3/20/26	9,810,000	9,872,225	0.162%
Verizon Communications	0.75	3/22/24	6,085,000	6,110,210	0.100%
Verizon Owner Trust 2018-1	3.2	9/20/22	10,190,000	10,205,196	0.167%
Verus Securitization Trust 2019-4	3	11/25/59	3,172,751	3,223,563	0.053%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	5,806,760	5,903,599	0.097%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	5,005,733	5,097,146	0.084%
Verus Securitization Trust 2020-1	2.42	1/25/60	6,226,779	6,307,594	0.103%
Verus Securitization Trust 2020-1	2.72	1/25/60	4,877,226	4,933,383	0.081%
Verus Securitization Trust 2020-2	2.23	5/25/60	8,469,889	8,540,334	0.140%
Verus Securitization Trust 2020-5	1.73	5/25/65	2,725,024	2,727,346	0.045%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	1,094,374	1,108,183	0.018%
Verus Securitization Trust 2021-1	1.05	1/25/66	4,334,382	4,330,141	0.071%
Verus Securitization Trust 2021-1	1.16	1/25/66	2,561,030	2,558,035	0.042%
Verus Securitization Trust 2021-2	1.03	2/25/66	5,279,150	5,281,037	0.087%
Verus Securitization Trust 2021-R1	1.06	10/25/63	2,573,751	2,567,702	0.042%
Verus Securitization Trust 2021-R2	0.92	2/25/64	6,522,793	6,530,183	0.107%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	2,423,862	2,446,620	0.040%
Vista Point Securitization Trust 2020-2	2.5	4/25/65	2,265,540	2,286,898	0.037%
Vistra Operations	3.55	7/15/24	22,120,000	23,336,600	0.382%
Volkswagen Group of America Finance	0.88	11/22/23	5,295,000	5,307,539	0.087%
Volkswagen Group of America Finance	0.75	11/23/22	5,475,000	5,493,965	0.090%
Volkswagen Group of America Finance	3.13	5/12/23	2,400,000	2,504,818	0.041%
Volkswagen Group of America Finance	2.9	5/13/22	2,590,000	2,645,144	0.043%
Volkswagen Group of America Finance	2.5	9/24/21	2,030,000	2,040,130	0.033%
Volkswagen Group of America Finance	2.7	9/26/22	4,755,000	4,883,951	0.080%
Volvo Financial Equipment LLC Series 2018-1	2.91	1/17/23	3,360,000	3,392,127	0.056%
Wells Fargo	3.5	3/8/22	897,000	916,796	0.015%
Wells Fargo	2.19	4/30/26	5,935,000	6,160,346	0.101%
Wells Fargo	1.65	6/2/24	6,200,000	6,330,262	0.104%
Wells Fargo	4.13	8/15/23	2,625,000	2,820,678	0.046%
Wells Fargo Bank NA	2.08	9/9/22	8,065,000	8,092,977	0.133%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	3,783,512	3,863,642	0.063%
Wells Fargo Mortgage Backed Securities 2020-RR1 Trust	3	5/25/50	1,224,292	1,234,805	0.020%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	13,300,000	13,640,813	0.223%
Western Midstream Operating	4	7/1/22	13,190,000	13,387,850	0.219%
Western Union	2.85	1/10/25	8,632,000	9,129,643	0.150%
WFRBS Commercial Mortgage Trust 2012-C6	4.7	4/15/45	6,351,000	6,468,908	0.106%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	8,820,000	9,614,857	0.158%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	7,525,000	8,097,004	0.133%
Williams	3.7	1/15/23	16,130,000	16,794,266	0.275%
Williams	4.3	3/4/24	2,123,000	2,308,690	0.038%
Williams	3.35	8/15/22	1,605,000	1,644,589	0.027%
World Omni Auto Receivables Trust	1.64	8/17/26	3,390,000	3,444,700	0.056%
World Omni Auto Receivables Trust 2019	2.4	6/15/26	5,370,000	5,528,010	0.091%
World Omni Select Auto Trust 2020	1.25	10/15/26	4,660,000	4,691,686	0.077%
World Omni Select Auto Trust 2020	0.84	6/15/26	4,085,000	4,089,946	0.067%
WPP Finance 2010	3.63	9/7/22	2,255,000	2,338,845	0.038%
Yongda Investment	2.25	6/16/25	9,689,000	9,737,971	0.160%

Total Investments in Securities **6,178,242,027**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S36 PAY 55 07/21/2021	55.00	7/21/2021	101,300,000	22,118	0.000%
CDX IG S36 PAY 70 07/21/2021	70.00	7/21/2021	(202,600,000)	(14,572)	0.000%

Total Options **7,546**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 12/20/2022	14,500,000	152,468	0.002%
BOEING CO DEB CDS 12/20/2021	28,000,000	73,108	0.001%
ENBRIDGE INC CDS 06/20/2023	20,250,000	253,611	0.004%
GENERAL ELECTRIC CO CDS 12/20/2021	14,000,000	54,390	0.001%
GENERAL MILLS INC CDS 12/20/2024	(6,875,000)	(176,165)	(0.003%)
GENERAL MILLS INC CDS 12/20/2024	(6,938,000)	(177,779)	(0.003%)
GENERAL MILLS INC CDS 12/20/2024	(4,857,000)	(124,456)	(0.002%)
GENERAL MILLS INC CDS 12/20/2024	(6,940,000)	(177,831)	(0.003%)
OMNICOM GROUP INC CDS 12/20/2024	(6,875,000)	(164,519)	(0.003%)
OMNICOM GROUP INC CDS 12/20/2024	(6,875,000)	(164,519)	(0.003%)

Total Swap Contracts (451,692)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU1 US 5YR NOTE CBT FUT SEP 21	(1,531)	9/30/2021	(188,970,855)	272,931	(3.096%)
TUU1 US 2YR NOTE CBT SEP 21	3,903	9/30/2021	859,910,178	(1,181,170)	14.088%
TYU1 UST 10YR FUT SEP 21	(1,264)	9/21/2021	(167,480,000)	(969,539)	(2.744%)

Total Futures Contracts (1,877,777)

NET ASSETS 6,103,838,674

NET ASSET VALUE PER SHARE

Short-Term Bond Fund Shares (\$3,561,041,302 / 737,029,884 Shares Outstanding)	4.83
Short-Term Bond Fund - Advisor Class Shares (\$21,931,764 / 4,534,600 Shares Outstanding)	4.84
Short-Term Bond Fund - I Class Shares (\$2,275,903,398 / 470,629,696 Shares Outstanding)	4.84
Short-Term Bond Fund - Z Class Shares (\$244,962,209 / 50,698,632 Shares Outstanding)	4.83

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.