

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	3.59	9/15/34	5,835,000	5,680,923	0.115%
7-Eleven	0.63	2/10/23	3,020,000	2,977,542	0.060%
7-Eleven	0.8	2/10/24	4,890,000	4,624,962	0.094%
AbbVie	2.6	11/21/24	20,860,000	19,868,629	0.403%
AbbVie	2.95	11/21/26	14,705,000	13,457,310	0.273%
AbbVie	2.9	11/6/22	12,900,000	12,877,167	0.261%
AbbVie	3.2	5/14/26	1,295,000	1,211,833	0.025%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.65	10/29/24	11,390,000	10,396,610	0.211%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	6,790,000	6,682,053	0.135%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	10,987,000	10,861,715	0.220%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	7,505,000	7,376,687	0.149%
AES	3.3	7/15/25	5,425,000	4,984,414	0.101%
Aetna	2.8	6/15/23	4,055,000	3,998,863	0.081%
Aib	4.75	10/12/23	8,068,000	7,932,320	0.161%
Air Lease	2.25	1/15/23	5,935,000	5,895,176	0.119%
Aker BP	3	1/15/25	7,265,000	6,801,856	0.138%
Alexander Funding Trust	1.84	11/15/23	7,760,000	7,280,230	0.148%
Amcor Flexibles North America	4	5/17/25	5,355,000	5,174,092	0.105%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	3,951,641	3,477,444	0.070%
American Express	2.25	3/4/25	12,785,000	11,996,089	0.243%
American Express	3.38	5/3/24	5,295,000	5,158,495	0.105%
American International	2.5	6/30/25	9,660,000	8,993,315	0.182%
American Tower	5	2/15/24	3,384,000	3,381,919	0.069%
American Tower	2.4	3/15/25	4,733,000	4,398,992	0.089%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	5,255,000	5,094,944	0.103%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	14,235,000	13,406,053	0.272%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	2,715,000	2,651,919	0.054%
AmeriCredit Automobile Receivables Trust 2021-1	0.89	10/19/26	6,385,000	5,905,328	0.120%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	3,945,000	3,555,369	0.072%
AmeriCredit Automobile Receivables Trust 2021-2	1.29	6/18/27	8,770,000	7,901,506	0.160%
AmerisourceBergen	0.74	3/15/23	7,000,000	6,880,391	0.139%
Amphenol	2.05	3/1/25	6,720,000	6,288,556	0.127%
Amur Equipment Finance Receivables VII	2.8	3/20/25	7,833,000	7,754,885	0.157%
Analog devices	2.95	4/1/25	2,075,000	1,991,844	0.040%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	1,487,141	1,364,977	0.028%
Angel Oak Mortgage Trust 2020-5	1.58	5/25/65	1,231,078	1,097,975	0.022%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	5,011,032	4,278,341	0.087%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	4,381,988	3,720,633	0.075%
Angel Oak Mortgage Trust 2021-2	1.19	4/25/66	1,265,498	1,072,875	0.022%
Angel Oak Mortgage Trust 2021-3	1.07	5/25/66	3,505,084	2,980,118	0.060%
Angel Oak Mortgage Trust 2021-6	1.71	9/25/66	3,456,162	2,706,362	0.055%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	17,090	17,024	0.000%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	317,879	315,493	0.006%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide	3.65	2/1/26	3,310,000	3,176,994	0.064%
APA Infrastructure	4.2	3/23/25	14,944,000	14,364,786	0.291%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	14,746,050	13,971,705	0.283%
Arbor Realty Commercial Real Estate Notes 2021-FL3	3.89	8/15/34	9,270,000	8,878,334	0.180%
Arbor Realty Commercial Real Estate Notes 2021-FL4	4.17	11/15/36	6,810,000	6,665,070	0.135%
Arcelormittal	3.6	7/16/24	3,220,000	3,131,450	0.063%
Astrazeneca Finance	1.2	5/28/26	12,035,000	10,563,733	0.214%
Athene Global Funding	1.72	1/7/25	12,540,000	11,497,111	0.233%
Athene Global Funding	2.51	3/8/24	15,230,000	14,512,621	0.294%
AutoZone	3.63	4/15/25	3,600,000	3,464,323	0.070%
Avis Budget Rental Car Funding AESOP	4.95	3/20/25	3,155,000	3,087,381	0.063%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	3,950,000	3,633,715	0.074%
Avis Budget Rental Car Funding AESOP	5.25	9/20/24	9,095,000	8,968,168	0.182%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	7,360,000	7,071,659	0.143%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	4,265,000	4,047,307	0.082%
Avolon Holdings Funding	2.88	2/15/25	7,180,000	6,497,900	0.132%
Avolon Holdings Funding	2.13	2/21/26	9,215,000	7,740,600	0.157%
Avolon Holdings Funding	3.95	7/1/24	2,230,000	2,112,925	0.043%
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor	1.23	12/15/23	2,780,000	2,666,615	0.054%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	3.67	9/15/34	8,180,000	8,011,152	0.162%
Banco Bilbao Vizcaya Argentaria	0.88	9/18/23	14,000,000	13,454,602	0.273%
Banco del Estado de Chile	2.7	1/9/25	4,585,000	4,297,698	0.087%

Banco Santander	3.5	3/24/25	8,200,000	7,812,288	0.158%
Banco Santander	0.7	6/30/24	3,000,000	2,886,408	0.058%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	4.13	11/9/22	10,350,000	10,342,082	0.210%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,865,000	1,816,361	0.037%
Bank 2019-BNK19	2.26	8/15/61	1,978,283	1,853,121	0.038%
BANK 2019-BNK24	2.06	11/15/62	1,512,387	1,471,576	0.030%
Bank of America	0.81	10/24/24	6,275,000	5,961,231	0.121%
Bank of America	1.84	2/4/25	6,080,000	5,762,186	0.117%
Bank of America	0.98	4/22/25	9,040,000	8,401,677	0.170%
Bank of America	3.38	4/2/26	7,560,000	7,152,153	0.145%
Bank of America	3.84	4/25/25	5,330,000	5,181,943	0.105%
Bank of America	1.73	7/22/27	6,595,000	5,660,686	0.115%
Bank Of Ireland	4.5	11/25/23	21,463,000	21,073,597	0.427%
Bank of Montreal	3.7	6/7/25	10,110,000	9,694,115	0.196%
Bank of Montreal	4.25	9/14/24	5,025,000	4,945,379	0.100%
Bank of New York Mellon	4.41	7/24/26	6,645,000	6,493,673	0.132%
Banque Federative Du Credit Mutuel	2.13	11/21/22	10,350,000	10,328,213	0.209%
Banque Federative Du Credit Mutuel	0.65	2/27/24	7,615,000	7,151,962	0.145%
Banque Federative Du Credit Mutuel	1	2/4/25	9,745,000	8,774,749	0.178%
Barclays	1.01	12/10/24	7,245,000	6,809,402	0.138%
Barclays	4.34	5/16/24	5,640,000	5,574,931	0.113%
Barclays	5.3	8/9/26	4,510,000	4,325,329	0.088%
Barclays Mortgage Loan Trust 2021-NQM1	1.75	9/25/51	7,615,974	6,645,726	0.135%
Barings CLO Ltd 2013-I	3.51	1/20/28	6,229,558	6,133,740	0.124%
BAT International Finance	4.45	3/16/28	13,155,000	11,773,725	0.239%
BAT International Finance	1.67	3/25/26	7,140,000	6,159,535	0.125%
Bayer US Finance II	3.88	12/15/23	5,080,000	4,983,983	0.101%
Bayview MSR Opportunity Master Fund Trust 2021-INV2	2.5	6/25/51	7,128,207	6,157,720	0.125%
Bayview MSR Opportunity Master Fund Trust 2021-INV5	2.5	11/25/51	5,658,709	4,878,733	0.099%
BCP Trust 2021-330N	3.62	6/15/38	4,285,000	4,104,679	0.083%
Becton Dickinson And	3.73	12/15/24	2,160,000	2,085,549	0.042%
Becton Dickinson And	3.36	6/6/24	6,449,000	6,273,826	0.127%
BFLD 2019-DPLO	4.16	10/15/34	5,070,000	4,905,022	0.099%
BIG Commercial Mortgage Trust 2022-BIG	5.19	2/15/39	2,805,000	2,638,104	0.053%
BINOM Securitization Trust 2021-INV1	2.63	6/25/56	2,724,260	2,371,794	0.048%
Blackbird Capital Aircraft Lease Securitization Ltd 2016-1	2.49	12/16/41	2,824,529	2,575,862	0.052%
Boral Finance Pty	3	11/1/22	1,070,000	1,069,953	0.022%
Bpce	5.7	10/22/23	22,547,000	22,422,676	0.454%
BPR Trust 2021-TY	3.97	9/15/38	6,525,000	6,176,090	0.125%
BRAVO Residential Funding Trust 2021-NQM3	1.7	4/25/60	5,014,135	4,523,959	0.092%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	1,333,665	1,250,245	0.025%
Brighthouse Financial Global Funding	1	4/12/24	7,275,000	6,815,082	0.138%
Brighthouse Financial Global Funding	0.6	6/28/23	7,280,000	7,040,233	0.143%
Brixmor Operating Partnership	3.65	6/15/24	1,975,000	1,904,917	0.039%
Brunswick Corp/DE	0.85	8/18/24	10,060,000	9,247,836	0.187%
BSPRT 2022-FL8 Issuer	3.79	2/15/37	10,745,000	10,382,356	0.210%
BSREP Commercial Mortgage Trust 2021-DC	4.72	8/15/38	5,765,000	5,307,919	0.108%
BX Commercial Mortgage Trust 2019-XL	3.9	10/15/36	4,696,250	4,578,190	0.093%
BX Commercial Mortgage Trust 2021-SOAR	4.22	6/15/38	5,607,522	5,270,264	0.107%
BX Commercial Mortgage Trust 2022-CSMO	5.99	6/15/27	7,400,000	7,298,146	0.148%
BX Trust 2021-ARIA	4.46	10/15/36	4,830,000	4,491,177	0.091%
BX Trust 2021-VIEW	4.1	6/15/36	3,785,000	3,623,576	0.073%
Canadian Natural Resources	3.8	4/15/24	1,890,000	1,847,940	0.037%
Canadian Natural Resources	2.05	7/15/25	11,415,000	10,396,348	0.211%
Canadian Pacific Railway	1.35	12/2/24	10,590,000	9,791,408	0.198%
Canadian Pacific Railway	1.75	12/2/26	4,645,000	4,062,011	0.082%
Capital One Financial	3.9	1/29/24	4,115,000	4,053,826	0.082%
Capital One Financial	3.2	1/30/23	5,589,000	5,565,353	0.113%
Capital One Financial	2.64	3/3/26	7,645,000	7,099,185	0.144%
Capital One Financial	3.5	6/15/23	4,030,000	4,001,165	0.081%
Capital One Financial	4.99	7/24/26	5,995,000	5,867,408	0.119%
Cardinal Health	3.5	11/15/24	6,185,000	6,008,678	0.122%
Cardinal Health	3.2	3/15/23	5,250,000	5,214,757	0.106%
Cardinal Health	3.08	6/15/24	5,115,000	4,948,532	0.100%
Carmax Auto Owner Trust 2020-1	2.34	11/17/25	2,965,000	2,865,264	0.058%
CarMax Auto Owner Trust 2020-4	1.75	4/15/27	4,290,000	3,964,820	0.080%
CarMax Auto Owner Trust 2021-2	1.34	2/16/27	4,605,000	4,188,127	0.085%
Carrier Global	2.24	2/15/25	1,909,000	1,783,617	0.036%
Carvana Auto Receivables Trust 2022-N1	3.32	12/11/28	1,560,000	1,504,813	0.030%
Carvana Auto Receivables Trust 2022-P1	3.52	2/10/28	12,850,000	11,955,521	0.242%
CDW LLC / CDW Finance	5.5	12/1/24	2,690,000	2,663,100	0.054%
Cedar Funding XIV CLO	3.61	7/15/33	10,480,000	10,199,942	0.207%

Celanese US Holdings	6.05	3/15/25	16,050,000	15,679,518	0.318%
Celanese US Holdings	5.9	7/5/24	12,960,000	12,791,352	0.259%
Celulosa Arauco Y Constitucion	4.5	8/1/24	5,349,000	5,218,645	0.106%
CGDB Commercial Mortgage Trust 2019-MOB	4.47	11/15/36	10,831,000	10,395,392	0.211%
Charles Schwab	4.2	3/24/25	6,770,000	6,679,045	0.135%
Charles Schwab	2.45	3/3/27	14,325,000	12,864,939	0.261%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	27,430,000	26,774,807	0.543%
Cheniere Corpus Christi Holdings	5.88	3/31/25	9,955,000	9,982,874	0.202%
Cheniere Corpus Christi Holdings	7	6/30/24	13,870,000	14,095,388	0.286%
CIFC Funding 2021-IV	3.56	7/15/33	15,375,000	14,956,057	0.303%
Cigna	0.61	3/15/24	2,840,000	2,672,718	0.054%
Cigna	3.75	7/15/23	2,942,000	2,919,300	0.059%
Cigna	3	7/15/23	5,195,000	5,132,348	0.104%
CIM Trust 2020-INV1	2.5	4/25/50	4,587,598	3,834,731	0.078%
CIM Trust 2021-INV1	2.5	7/1/51	3,445,483	2,973,801	0.060%
Citigroup	3.11	4/8/26	4,035,000	3,777,975	0.077%
Citigroup	0.98	5/1/25	7,545,000	6,983,448	0.142%
Citigroup	4.14	5/24/25	7,260,000	7,102,247	0.144%
Citigroup Commercial Mortgage Trust 2013-375P	3.25	5/10/35	3,695,000	3,599,621	0.073%
Citigroup Mortgage Loan Trust	2.5	8/25/50	4,711,773	3,900,781	0.079%
CK Hutchison International 17 II	2.75	3/29/23	10,400,000	10,306,504	0.209%
CNO Global Funding	1.75	10/7/26	8,935,000	7,746,600	0.157%
CNO Global Funding	1.65	1/6/25	7,125,000	6,539,133	0.133%
Coca-Cola Europacific Partners	0.8	5/3/24	17,240,000	16,077,990	0.326%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	560,340	529,514	0.011%
COLT 2021-1 Mortgage Loan Trust	1.37	6/25/66	2,892,449	2,416,434	0.049%
COLT 2021-3 Mortgage Loan Trust	1.42	9/27/66	2,858,800	2,264,301	0.046%
COLT 2022-3 Mortgage Loan Trust	3.9	2/25/67	7,172,574	6,539,290	0.133%
COMM 2013-300P Mortgage Trust	4.35	8/10/30	4,134,000	4,071,111	0.083%
COMM 2014-CCRE15 Mortgage Trust	4.77	2/10/47	6,420,000	6,292,361	0.128%
COMM 2014-CCRE19 Mortgage Trust	4.85	8/10/47	2,995,000	2,727,788	0.055%
COMM 2014-CCRE19 Mortgage Trust	4.08	8/10/47	7,262,000	6,995,059	0.142%
COMM 2015-LC23 Mortgage Trust	3.22	10/10/48	2,637,590	2,634,687	0.053%
CommonSpirit Health	1.55	10/1/25	5,450,000	4,859,999	0.098%
Connecticut Avenue Securities Trust 2022-R01	3.28	12/25/41	8,781,481	8,616,191	0.175%
Connecticut Avenue Securities Trust 2022-R02	3.48	1/25/42	9,995,671	9,787,063	0.198%
Connecticut Avenue Securities Trust 2022-R03	4.38	3/25/42	6,382,248	6,306,761	0.128%
Connecticut Avenue Securities Trust 2022-R04	4.28	3/25/42	4,224,790	4,175,864	0.085%
Connecticut Avenue Securities Trust 2022-R05	4.18	4/25/42	7,714,081	7,581,478	0.154%
Connecticut Avenue Securities Trust 2022-R06	5.03	5/25/42	7,009,067	7,002,489	0.142%
Connecticut Avenue Securities Trust 2022-R07	5.25	6/25/42	4,211,344	4,211,648	0.085%
Connecticut Avenue Securities Trust 2022-R08	4.85	7/25/42	2,958,204	2,943,463	0.060%
Constellation Brands	3.6	5/9/24	6,430,000	6,296,648	0.128%
Corebridge Financial	3.5	4/4/25	5,855,000	5,564,978	0.113%
Cox Communications	2.95	6/30/23	3,815,000	3,763,814	0.076%
Cox Communications	3.15	8/15/24	13,268,000	12,710,399	0.258%
Credicorp	2.75	6/17/25	2,715,000	2,481,879	0.050%
Credit Agricole SA/London	3.8	4/24/23	5,525,000	5,530,199	0.112%
Credit Suisse	3	12/14/23	3,385,000	3,360,946	0.068%
Credit Suisse	6.37	7/15/26	7,600,000	7,337,572	0.149%
Credit Suisse AG/New York NY	0.5	2/2/24	7,350,000	6,846,033	0.139%
Credit Suisse AG/New York NY	1	5/5/23	10,620,000	10,382,303	0.210%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	4.25	5/15/36	8,520,000	8,291,938	0.168%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	4.42	5/15/36	6,220,000	6,032,256	0.122%
Crown Castle	2.9	3/15/27	6,355,000	5,613,632	0.114%
Crown Castle	3.15	7/15/23	3,226,000	3,182,846	0.065%
Crown Castle	1.05	7/15/26	9,140,000	7,751,122	0.157%
CSL Finance	3.85	4/27/27	2,575,000	2,427,141	0.049%
CSMC 2020-NET	2.26	8/15/37	3,323,141	3,007,547	0.061%
CVS Health	2.88	6/1/26	3,470,000	3,207,259	0.065%
CVS Health	2.63	8/15/24	2,460,000	2,362,896	0.048%
CVS Health	3	8/15/26	2,945,000	2,722,591	0.055%
DAE Funding	1.55	8/1/24	4,225,000	3,863,388	0.078%
Daimler Trucks Finance North America	1.63	12/13/24	7,760,000	7,160,230	0.145%
Daimler Trucks Retail Trust 2020-1	1.37	6/15/27	8,360,000	8,273,398	0.168%
Danske Bank	5.38	1/12/24	8,680,000	8,616,133	0.175%
Danske Bank	3.77	3/28/25	5,275,000	5,071,105	0.103%
Danske Bank	1.23	6/22/24	10,885,000	10,083,091	0.204%
Deephaven Residential Mortgage Trust 2021-1	1.13	5/25/65	1,204,681	1,137,420	0.023%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	1,816,704	1,534,647	0.031%
Deephaven Residential Mortgage Trust 2021-2	1.26	4/25/66	2,022,200	1,733,418	0.035%
Devon Energy	8.25	8/1/23	4,205,000	4,303,073	0.087%

Diageo Capital	1.38	9/29/25	4,560,000	4,118,574	0.083%
Drive Auto Receivables Trust 2020-1	2.36	3/16/26	1,936,726	1,933,187	0.039%
Drive Auto Receivables Trust 2021-1	1.45	1/16/29	5,405,000	5,026,507	0.102%
Drive Auto Receivables Trust 2021-2	1.39	3/15/29	6,540,000	5,997,316	0.122%
Dryden 86 CLO	3.84	7/17/34	9,145,000	8,857,844	0.180%
Dte Energy	4.22	11/1/24	7,175,000	7,023,873	0.142%
Eagle RE 2021-2	3.83	4/25/34	3,950,000	3,919,978	0.079%
Ecolab	1.65	2/1/27	2,900,000	2,543,541	0.052%
Edison International	3.13	11/15/22	4,775,000	4,762,762	0.097%
Edison International	2.95	3/15/23	4,199,000	4,140,667	0.084%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	649,764	625,480	0.013%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	2,908,282	2,691,731	0.055%
Ellington Financial Mortgage Trust 2017-1	0.8	2/25/66	1,154,956	972,722	0.020%
Ellington Financial Mortgage Trust 2017-1	1.11	2/25/66	976,516	817,117	0.017%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	635,002	601,296	0.012%
Ellington Financial Mortgage Trust 2021-2	0.93	6/25/66	2,608,117	2,171,785	0.044%
Ellington Financial Mortgage Trust 2021-2	1.29	6/25/66	2,497,570	2,070,601	0.042%
Ellington Financial Mortgage Trust 2021-3	1.24	9/25/66	3,398,242	2,736,361	0.055%
Ellington Financial Mortgage Trust 2021-3	1.55	9/25/66	2,463,831	1,967,179	0.040%
Enbridge	4	10/1/23	5,580,000	5,521,014	0.112%
Enbridge	2.5	1/15/25	9,500,000	8,921,593	0.181%
Enbridge	2.5	2/14/25	4,350,000	4,076,389	0.083%
Enbridge	2.15	2/16/24	2,395,000	2,299,909	0.047%
Enel Finance International	1.38	7/12/26	9,605,000	8,152,244	0.165%
Enel Finance International	2.65	9/10/24	12,355,000	11,662,206	0.236%
Energy Transfer	3.45	1/15/23	697,000	693,152	0.014%
Energy Transfer	5.88	1/15/24	17,363,000	17,410,974	0.353%
Energy Transfer	4.9	2/1/24	4,925,000	4,890,106	0.099%
Energy Transfer	4.25	3/15/23	14,312,000	14,265,357	0.289%
Energy Transfer	4.25	4/1/24	455,000	445,131	0.009%
Energy Transfer	2.9	5/15/25	1,860,000	1,728,950	0.035%
Energy Transfer	4.2	9/15/23	1,819,000	1,797,563	0.036%
Eni	4	9/12/23	13,505,000	13,329,489	0.270%
Enterprise Fleet Financing 2019-3	2.06	5/20/25	261,768	261,218	0.005%
EOG Resources	2.63	3/15/23	2,263,000	2,244,319	0.045%
Equitable Financial Life Global Funding	1.1	11/12/24	7,095,000	6,531,111	0.132%
Equitable Financial Life Global Funding	0.5	4/6/23	17,120,000	16,758,563	0.340%
Eversource Energy	4.2	6/27/24	4,445,000	4,381,530	0.089%
Exeter Automobile Receivables Trust 2021-1	0.98	6/15/26	3,935,000	3,790,286	0.077%
Exeter Automobile Receivables Trust 2021-3	1.55	6/15/27	4,295,000	3,933,494	0.080%
Exeter Automobile Receivables Trust 2022-1	3.02	6/15/28	9,630,000	8,696,984	0.176%
Exeter Automobile Receivables Trust 2022-2	3.85	7/17/28	6,660,000	6,394,051	0.130%
Exeter Automobile Receivables Trust 2022-4	5.98	12/15/28	4,100,000	3,928,285	0.080%
Extended Stay America Trust 2021-ESH	3.9	7/15/38	5,083,712	4,923,975	0.100%
Fannie Mae Connecticut Avenue Securities	3.93	10/25/30	6,804,602	6,745,962	0.137%
Fannie Mae Connecticut Avenue Securities	3.93	10/25/30	419,996	416,246	0.008%
Fannie Mae Connecticut Avenue Securities	4.18	11/25/29	6,549,285	6,470,723	0.131%
Fannie Mae Connecticut Avenue Securities	4.28	1/25/30	232,893	232,604	0.005%
Fannie Mae Connecticut Avenue Securities	4.43	9/25/29	188,953	187,712	0.004%
Fannie Mae REMIC Trust 2001-W4	5.11	1/25/32	583	588	0.000%
Federal Home Loan Mortgage	5	10/1/23	16,418	16,489	0.000%
Federal Home Loan Mortgage	2.34	10/1/33	447	439	0.000%
Federal Home Loan Mortgage	3.59	10/1/36	129,821	132,284	0.003%
Federal Home Loan Mortgage	5.5	10/1/38	22,611	23,383	0.000%
Federal Home Loan Mortgage	2.47	11/1/34	82,446	81,408	0.002%
Federal Home Loan Mortgage	2.28	11/1/36	32,437	32,076	0.001%
Federal Home Loan Mortgage	2.09	1/1/37	37,631	37,225	0.001%
Federal Home Loan Mortgage	5	12/1/23	142,005	142,618	0.003%
Federal Home Loan Mortgage	5.5	12/1/23	39	39	0.000%
Federal Home Loan Mortgage	2.19	12/1/36	58,040	59,046	0.001%
Federal Home Loan Mortgage	3.5	12/1/47	1,609,232	1,473,273	0.030%
Federal Home Loan Mortgage	2.46	2/1/33	663	658	0.000%
Federal Home Loan Mortgage	2.27	2/1/34	5,098	5,016	0.000%
Federal Home Loan Mortgage	6	2/1/35	295,543	308,807	0.006%
Federal Home Loan Mortgage	2.2	2/1/37	32,056	32,448	0.001%
Federal Home Loan Mortgage	2.11	2/1/37	25,292	25,634	0.001%
Federal Home Loan Mortgage	2.56	2/1/37	32,466	33,047	0.001%
Federal Home Loan Mortgage	2.58	2/1/38	130,800	132,043	0.003%
Federal Home Loan Mortgage	7	3/1/39	739,242	771,849	0.016%
Federal Home Loan Mortgage	3.5	3/1/46	2,563,574	2,357,256	0.048%
Federal Home Loan Mortgage	5.5	4/1/23	13,125	13,122	0.000%
Federal Home Loan Mortgage	2.85	4/1/37	5,146	5,155	0.000%

Federal Home Loan Mortgage	3.23	5/1/37	30,259	30,685	0.001%
Federal Home Loan Mortgage	3.06	5/1/38	63,968	63,202	0.001%
Federal Home Loan Mortgage	3.29	6/1/38	167,389	169,694	0.003%
Federal Home Loan Mortgage	3.63	6/1/38	24,080	24,168	0.000%
Federal Home Loan Mortgage	7.5	6/1/38	687,393	721,533	0.015%
Federal Home Loan Mortgage	5	7/1/25	102	102	0.000%
Federal Home Loan Mortgage	3.95	7/1/35	67,411	68,838	0.001%
Federal Home Loan Mortgage	3.88	7/1/38	125,560	124,397	0.003%
Federal Home Loan Mortgage	6	9/1/34	14,755	15,197	0.000%
Federal Home Loan Mortgage	6	9/1/35	94,706	99,605	0.002%
Federal National Mortgage Assn.	1.97	10/1/32	14,908	14,676	0.000%
Federal National Mortgage Assn.	2.7	10/1/33	277,345	276,802	0.006%
Federal National Mortgage Assn.	5.5	10/1/35	274,489	283,531	0.006%
Federal National Mortgage Assn.	5	10/1/35	5,966	6,013	0.000%
Federal National Mortgage Assn.	4.5	10/1/48	7,044,903	6,815,988	0.138%
Federal National Mortgage Assn.	4	10/1/52	999,900	928,887	0.019%
Federal National Mortgage Assn.	4	10/1/52	3,999,600	3,714,303	0.075%
Federal National Mortgage Assn.	5.5	11/1/23	6	6	0.000%
Federal National Mortgage Assn.	3	11/1/34	838,721	781,072	0.016%
Federal National Mortgage Assn.	6	11/1/34	47,896	49,871	0.001%
Federal National Mortgage Assn.	4.5	11/1/48	625,424	602,322	0.012%
Federal National Mortgage Assn.	4	11/1/49	575,195	538,964	0.011%
Federal National Mortgage Assn.	5	1/1/24	60,536	60,735	0.001%
Federal National Mortgage Assn.	6	1/1/24	357	357	0.000%
Federal National Mortgage Assn.	5.5	1/1/24	3,728	3,724	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	1,731	1,728	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	102	102	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	22,448	22,418	0.000%
Federal National Mortgage Assn.	2.03	1/1/34	12,262	12,112	0.000%
Federal National Mortgage Assn.	5.5	1/1/35	1,151,240	1,186,786	0.024%
Federal National Mortgage Assn.	2.13	1/1/35	1,494	1,464	0.000%
Federal National Mortgage Assn.	5.5	1/1/37	20,856	21,543	0.000%
Federal National Mortgage Assn.	6	1/1/37	33,524	34,800	0.001%
Federal National Mortgage Assn.	4	1/1/47	2,478,098	2,335,916	0.047%
Federal National Mortgage Assn.	4.5	1/1/50	313,832	302,993	0.006%
Federal National Mortgage Assn.	2.5	1/1/52	8,978,295	7,586,724	0.154%
Federal National Mortgage Assn.	2.5	1/1/52	8,502,845	7,153,779	0.145%
Federal National Mortgage Assn.	3.5	1/1/52	1,881,061	1,696,683	0.034%
Federal National Mortgage Assn.	5	12/1/23	19,979	20,045	0.000%
Federal National Mortgage Assn.	1.97	12/1/32	23,294	22,997	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	149,500	155,105	0.003%
Federal National Mortgage Assn.	5.5	12/1/34	13,519	13,948	0.000%
Federal National Mortgage Assn.	3	12/1/34	2,324,255	2,164,495	0.044%
Federal National Mortgage Assn.	2.14	12/1/35	20,465	20,206	0.000%
Federal National Mortgage Assn.	2.5	12/1/35	57,215	56,911	0.001%
Federal National Mortgage Assn.	1.59	12/1/35	23,161	22,780	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	8,042	7,956	0.000%
Federal National Mortgage Assn.	5.5	12/1/39	257,448	265,938	0.005%
Federal National Mortgage Assn.	5	12/1/41	1,824,995	1,801,817	0.037%
Federal National Mortgage Assn.	3.5	12/1/45	405,849	373,397	0.008%
Federal National Mortgage Assn.	4	12/1/49	405,073	380,505	0.008%
Federal National Mortgage Assn.	4	12/1/49	190,296	178,671	0.004%
Federal National Mortgage Assn.	5.5	2/1/23	156	156	0.000%
Federal National Mortgage Assn.	6	2/1/23	4,052	4,047	0.000%
Federal National Mortgage Assn.	5.5	2/1/23	2	2	0.000%
Federal National Mortgage Assn.	2.05	2/1/33	2,227	2,201	0.000%
Federal National Mortgage Assn.	5	2/1/36	168,467	169,482	0.003%
Federal National Mortgage Assn.	6	2/1/37	73,672	77,435	0.002%
Federal National Mortgage Assn.	3.5	2/1/48	633,685	578,320	0.012%
Federal National Mortgage Assn.	3.5	2/1/48	5,762,093	5,266,845	0.107%
Federal National Mortgage Assn.	6	2/1/49	5,621,725	5,984,945	0.121%
Federal National Mortgage Assn.	4	2/1/50	1,888,838	1,777,940	0.036%
Federal National Mortgage Assn.	5	3/1/23	437	438	0.000%
Federal National Mortgage Assn.	6	3/1/23	567	566	0.000%
Federal National Mortgage Assn.	6	3/1/34	486,289	510,867	0.010%
Federal National Mortgage Assn.	3	3/1/35	1,262,458	1,175,622	0.024%
Federal National Mortgage Assn.	5.5	3/1/36	69,644	71,938	0.001%
Federal National Mortgage Assn.	6	3/1/37	68,505	71,974	0.001%
Federal National Mortgage Assn.	6	4/1/35	130,450	137,051	0.003%
Federal National Mortgage Assn.	5.5	4/1/36	131,077	135,369	0.003%
Federal National Mortgage Assn.	6	4/1/36	14,813	15,564	0.000%
Federal National Mortgage Assn.	3.12	4/1/38	164,283	167,052	0.003%

Federal National Mortgage Assn.	5	4/1/38	72,077	72,642	0.001%
Federal National Mortgage Assn.	6	4/1/45	986,153	1,036,056	0.021%
Federal National Mortgage Assn.	5	5/1/23	1,634	1,639	0.000%
Federal National Mortgage Assn.	4.7	5/1/24	225	225	0.000%
Federal National Mortgage Assn.	5.5	5/1/36	91,658	94,677	0.002%
Federal National Mortgage Assn.	6	5/1/37	79,530	83,558	0.002%
Federal National Mortgage Assn.	6	5/1/38	20,219	21,260	0.000%
Federal National Mortgage Assn.	2.54	5/1/38	29,650	29,331	0.001%
Federal National Mortgage Assn.	3.2	5/1/38	97,536	97,038	0.002%
Federal National Mortgage Assn.	3.44	5/1/38	59,922	60,695	0.001%
Federal National Mortgage Assn.	4.5	5/1/41	1,756,752	1,716,554	0.035%
Federal National Mortgage Assn.	6	5/1/42	197,091	207,481	0.004%
Federal National Mortgage Assn.	4.5	5/1/50	847,850	814,472	0.017%
Federal National Mortgage Assn.	5	6/1/24	130,266	130,695	0.003%
Federal National Mortgage Assn.	5	6/1/35	129,054	130,030	0.003%
Federal National Mortgage Assn.	5	6/1/35	558,294	562,660	0.011%
Federal National Mortgage Assn.	5	6/1/35	341,456	344,037	0.007%
Federal National Mortgage Assn.	6	6/1/36	24,322	25,554	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	11,968	12,240	0.000%
Federal National Mortgage Assn.	5	6/1/40	607,546	610,365	0.012%
Federal National Mortgage Assn.	3	6/1/52	3,334,661	2,908,770	0.059%
Federal National Mortgage Assn.	2.6	7/1/27	1,285	1,265	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	157,208	164,914	0.003%
Federal National Mortgage Assn.	3.88	7/1/33	848	839	0.000%
Federal National Mortgage Assn.	5.5	7/1/34	547,075	563,628	0.011%
Federal National Mortgage Assn.	2.85	7/1/34	4,729	4,666	0.000%
Federal National Mortgage Assn.	5	7/1/35	965,783	973,324	0.020%
Federal National Mortgage Assn.	3.29	7/1/35	40,776	40,277	0.001%
Federal National Mortgage Assn.	5	7/1/36	901,743	908,807	0.018%
Federal National Mortgage Assn.	5.5	7/1/36	22,423	23,129	0.000%
Federal National Mortgage Assn.	5.5	7/1/41	2,295,494	2,371,202	0.048%
Federal National Mortgage Assn.	5	7/1/45	816,018	822,451	0.017%
Federal National Mortgage Assn.	3.5	7/1/50	4,178,067	3,798,819	0.077%
Federal National Mortgage Assn.	4.5	7/1/52	7,780,000	7,432,555	0.151%
Federal National Mortgage Assn.	5.5	8/1/37	495,864	512,196	0.010%
Federal National Mortgage Assn.	5.5	8/1/37	633,627	654,104	0.013%
Federal National Mortgage Assn.	5.5	8/1/37	697,379	719,774	0.015%
Federal National Mortgage Assn.	5.5	8/1/37	215,957	222,892	0.005%
Federal National Mortgage Assn.	3.17	8/1/38	8,675	8,598	0.000%
Federal National Mortgage Assn.	4.1	8/1/38	80,407	82,877	0.002%
Federal National Mortgage Assn.	4.1	8/1/38	16,597	17,102	0.000%
Federal National Mortgage Assn.	4.5	8/1/44	1,718,142	1,683,473	0.034%
Federal National Mortgage Assn.	4.5	8/1/48	397,826	384,317	0.008%
Federal National Mortgage Assn.	4	8/1/52	3,389,661	3,147,196	0.064%
Federal National Mortgage Assn.	5	8/1/52	1,083,706	1,058,993	0.021%
Federal National Mortgage Assn.	4.5	8/1/52	7,720,585	7,375,794	0.149%
Federal National Mortgage Assn.	5	9/1/23	1,288	1,292	0.000%
Federal National Mortgage Assn.	5	9/1/25	1,452	1,457	0.000%
Federal National Mortgage Assn.	3	9/1/28	3,014,316	2,901,742	0.059%
Federal National Mortgage Assn.	3.98	9/1/32	1,815	1,787	0.000%
Federal National Mortgage Assn.	4.5	9/1/37	3,173,572	3,123,858	0.063%
Federal National Mortgage Assn.	3.91	9/1/37	10,472	10,370	0.000%
Federal National Mortgage Assn.	6	9/1/39	1,223,074	1,288,055	0.026%
Federal National Mortgage Assn.	5	9/1/48	682,265	673,958	0.014%
Federal National Mortgage Assn.	4.5	9/1/48	418,412	403,606	0.008%
Federal National Mortgage Assn.	2	9/1/50	2,686,975	2,191,114	0.044%
Federal National Mortgage Assn.	4	9/1/52	2,999,701	2,784,806	0.056%
FHLMC 15YR GOLD	5	10/1/22	36	36	0.000%
Fidelity National Information Services	0.38	3/1/23	9,785,000	9,620,074	0.195%
Fidelity National Information Services	0.6	3/1/24	4,700,000	4,407,608	0.089%
Fidelity National Information Services	4.5	7/15/25	3,965,000	3,880,320	0.079%
Finance of America HECM Buyout 2022-HB2	4	12/25/24	12,178,567	11,878,531	0.241%
First American Financial	4.6	11/15/24	2,840,000	2,795,758	0.057%
FirstKey Homes 2020-SFR1 Trust	1.34	8/17/37	6,409,386	5,692,505	0.115%
FirstKey Homes 2020-SFR1 Trust	1.94	8/17/37	6,850,000	6,122,268	0.124%
Fiserv	3.8	10/1/23	3,685,000	3,645,047	0.074%
Fiserv	2.75	7/1/24	13,355,000	12,821,548	0.260%
Flagstar Mortgage Trust 2020-1NV	3.93	3/25/50	1,822,932	1,719,387	0.035%
Flagstar Mortgage Trust 2021-5INV	2.5	7/25/51	2,986,654	2,577,857	0.052%
Fontainebleau Miami Beach Trust 2019-FBLU	3.45	12/10/36	7,180,000	6,673,216	0.135%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	7,590,000	7,064,370	0.143%
Ford Credit Auto Lease Trust 2022	4.18	10/15/25	13,100,000	12,797,301	0.259%

Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	5,000,000	4,899,620	0.099%
Ford Credit Auto Owner Trust 2020	2.04	12/15/26	7,465,000	7,163,971	0.145%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	4,600,000	4,036,816	0.082%
Ford Credit Floorplan Master Owner Trust	0.98	9/15/25	3,805,000	3,647,333	0.074%
Fortinet	1	3/15/26	5,710,000	4,919,793	0.100%
Freddie Mac STACR REMIC Trust 2021-DNA3	4.38	10/25/33	5,855,000	5,576,753	0.113%
Freddie Mac STACR REMIC Trust 2021-DNA5	3.93	1/25/34	3,256,241	3,175,353	0.064%
Freddie Mac STACR REMIC Trust 2021-DNA6	3.78	10/25/41	4,995,000	4,532,960	0.092%
Freddie Mac STACR REMIC Trust 2021-HQA3	3.13	9/25/41	3,935,708	3,795,167	0.077%
Freddie Mac STACR REMIC Trust 2021-HQA4	3.23	12/25/41	6,411,384	6,106,849	0.124%
Freddie Mac STACR REMIC Trust 2022-DNA3	4.28	4/25/42	8,240,916	8,158,662	0.165%
Freddie Mac STACR REMIC Trust 2022-DNA4	4.48	5/25/42	9,251,603	9,169,603	0.186%
Freddie Mac STACR REMIC Trust 2022-DNA5	5.23	6/25/42	8,938,350	8,943,290	0.181%
Freddie Mac STACR REMIC Trust 2022-DNA6	4.44	9/25/42	2,945,000	2,927,506	0.059%
Freddie Mac STACR REMIC Trust 2022-DNA7	4.38	3/25/42	7,198,477	7,153,876	0.145%
Freddie Mac STACR REMIC Trust 2022-HQA3	4.58	8/25/42	4,017,023	3,972,663	0.081%
Freddie Mac Structured Agency Credit Risk debt Notes	7.08	8/25/24	966,947	975,596	0.020%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.86	5/25/47	415,124	405,571	0.008%
FWD Securitization Trust 2020-INV1	2.24	1/25/50	3,794,449	3,474,251	0.070%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	558,112	509,681	0.010%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	548,360	530,643	0.011%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	7,916,000	7,450,826	0.151%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	4,592,000	3,726,100	0.076%
GATX	4.35	2/15/24	11,813,000	11,626,650	0.236%
GATX	3.9	3/30/23	5,640,000	5,625,009	0.114%
GATX	3.25	3/30/25	1,750,000	1,661,802	0.034%
GCT Commercial Mortgage Trust 2021-GCT	3.62	2/15/38	5,110,000	4,928,711	0.100%
General Motors	4.88	10/2/23	5,380,000	5,357,275	0.109%
General Motors	5.4	10/2/23	7,465,000	7,465,231	0.151%
General Motors Financial	2.9	2/26/25	13,795,000	12,870,928	0.261%
Genuine Parts	1.75	2/1/25	2,980,000	2,757,299	0.056%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	2,235,000	2,154,918	0.044%
GM Financial Automobile Leasing Trust 2022-3	5.13	8/20/26	10,120,000	9,899,804	0.201%
GNMA II TBA OCT	5.5	1/1/33	4,425,000	4,421,543	0.090%
Golden State Tobacco Securitization	1.71	6/1/24	5,815,000	5,507,539	0.112%
Goldman Sachs	0.93	10/21/24	4,580,000	4,349,516	0.088%
Goldman Sachs	1.76	1/24/25	7,600,000	7,223,526	0.146%
Goldman Sachs	0.67	3/8/24	3,465,000	3,384,425	0.069%
Goldman Sachs	3.5	4/1/25	7,425,000	7,086,479	0.144%
Goldman Sachs	4.48	8/23/28	5,960,000	5,602,787	0.114%
Goldman Sachs	0.66	9/10/24	4,990,000	4,753,035	0.096%
Government National Mortgage Assn.	3.5	10/20/46	11,099	10,256	0.000%
Government National Mortgage Assn.	5	10/20/47	1,579,829	1,579,424	0.032%
Government National Mortgage Assn.	4	10/20/50	1,687,836	1,589,336	0.032%
Government National Mortgage Assn.	5	11/20/39	697,196	707,328	0.014%
Government National Mortgage Assn.	3.5	11/20/46	673,136	620,498	0.013%
Government National Mortgage Assn.	5	11/20/47	535,793	533,119	0.011%
Government National Mortgage Assn.	4.5	1/1/35	8,835,000	8,456,406	0.171%
Government National Mortgage Assn.	4	1/1/40	1,445,000	1,349,325	0.027%
Government National Mortgage Assn.	3.5	1/1/42	11,497,000	10,456,432	0.212%
Government National Mortgage Assn.	5	1/20/36	72,940	74,176	0.002%
Government National Mortgage Assn.	3.5	1/20/47	713,830	660,346	0.013%
Government National Mortgage Assn.	5	1/20/48	1,403,468	1,394,436	0.028%
Government National Mortgage Assn.	5	12/20/34	152,225	153,871	0.003%
Government National Mortgage Assn.	5	12/20/35	99,100	100,782	0.002%
Government National Mortgage Assn.	5	12/20/47	1,873,076	1,865,305	0.038%
Government National Mortgage Assn.	5.5	12/20/48	95,496	96,869	0.002%
Government National Mortgage Assn.	5	2/20/40	132,353	134,113	0.003%
Government National Mortgage Assn.	3.5	2/20/48	438,767	402,182	0.008%
Government National Mortgage Assn.	5.5	2/20/49	218,908	221,774	0.004%
Government National Mortgage Assn.	5	3/20/41	80,204	80,973	0.002%
Government National Mortgage Assn.	5.5	3/20/48	318,293	328,065	0.007%
Government National Mortgage Assn.	4	3/20/48	281,029	265,492	0.005%
Government National Mortgage Assn.	4	4/20/50	74,185	69,612	0.001%
Government National Mortgage Assn.	4	4/20/50	78,303	73,492	0.001%
Government National Mortgage Assn.	4	4/20/50	15,683	14,754	0.000%
Government National Mortgage Assn.	4	4/20/50	48,456	45,567	0.001%
Government National Mortgage Assn.	4	4/20/50	223,575	210,231	0.004%
Government National Mortgage Assn.	4	4/20/50	79,089	74,472	0.002%
Government National Mortgage Assn.	4	4/20/50	87,247	81,909	0.002%
Government National Mortgage Assn.	4	4/20/50	172,206	161,665	0.003%
Government National Mortgage Assn.	4	4/20/50	174,206	163,539	0.003%

Government National Mortgage Assn.	5	5/20/36	89,517	91,037	0.002%
Government National Mortgage Assn.	5	5/20/48	258,260	255,530	0.005%
Government National Mortgage Assn.	6	7/15/36	1,484,438	1,600,343	0.032%
Government National Mortgage Assn.	3.5	8/20/44	1,650,862	1,528,469	0.031%
Government National Mortgage Assn.	4.5	8/20/47	1,425,793	1,386,737	0.028%
Government National Mortgage Assn.	5.5	9/15/45	2,393,256	2,548,451	0.052%
Government National Mortgage Assn.	4	9/20/45	1,088,517	1,034,635	0.021%
Government National Mortgage Assn.	3	9/20/47	7,608,990	6,818,843	0.138%
Gray Oak Pipeline	2.6	10/15/25	3,115,000	2,791,211	0.057%
Gray Oak Pipeline	2	9/15/23	4,272,000	4,122,313	0.084%
Great Wolf Trust 2019-WOLF	3.85	12/15/36	3,785,000	3,661,301	0.074%
Great Wolf Trust 2019-WOLF	4.45	12/15/36	4,200,000	4,004,683	0.081%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	12,563,184	10,748,595	0.218%
GS Mortgage-Backed Securities Trust 2021-GR2	2.5	2/25/52	8,024,073	6,899,242	0.140%
GS Mortgage-Backed Securities Trust 2021-HP1	2.5	1/25/52	4,346,803	3,737,459	0.076%
GS Mortgage-Backed Securities Trust 2022-GR1	2.5	6/25/52	13,086,315	11,251,850	0.228%
GS Mortgage-Backed Securities Trust 2022-GR2	1.96	7/25/44	100,659	100,348	0.002%
GS Mortgage Securities Corp Trust 2021-ROSS	4.42	5/15/26	5,705,000	5,329,852	0.108%
Hasbro	3	11/19/24	13,727,000	13,162,724	0.267%
HCA	3.13	3/15/27	7,560,000	6,685,573	0.135%
HCL America	1.38	3/10/26	15,000,000	13,146,527	0.266%
Health Care Service Corp A Mutual Legal Reserve	1.5	6/1/25	11,700,000	10,610,274	0.215%
Highwoods Realty	3.63	1/15/23	12,275,000	12,267,844	0.249%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	3,639,065	3,580,943	0.073%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	206,632	201,721	0.004%
Hilton Grand Vacations Trust 2019	2.34	7/25/33	829,196	776,287	0.016%
Hilton Grand Vacations Trust 2019	2.54	7/25/33	1,707,846	1,594,611	0.032%
Hilton Grand Vacations Trust 2020	2.74	2/25/39	1,164,205	1,092,944	0.022%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	235,645	233,500	0.005%
Homeward Opportunities Fund I Trust 2020-2	2.64	5/25/65	5,750,000	5,579,358	0.113%
HPHT Finance 19	2.88	11/5/24	3,189,000	3,045,623	0.062%
HSBC Holdings	1.16	11/22/24	6,210,000	5,869,860	0.119%
HSBC Holdings	1.65	4/18/26	12,655,000	11,249,067	0.228%
Humana	3.85	10/1/24	6,064,000	5,940,052	0.120%
Humana	3.15	12/1/22	2,548,000	2,543,215	0.052%
Humana	2.9	12/15/22	2,215,000	2,210,355	0.045%
Humana	1.35	2/3/27	3,515,000	2,961,686	0.060%
Humana	4.5	4/1/25	4,125,000	4,072,637	0.083%
Humana	0.65	8/3/23	4,715,000	4,554,577	0.092%
Hundred Acre Wood Trust 2021-INV1	2.5	7/25/51	7,190,431	6,243,241	0.127%
Hyatt Hotels	1.3	10/1/23	4,775,000	4,586,354	0.093%
Hyundai Auto Receivables Trust 2019	2.94	5/15/25	5,280,000	5,251,477	0.106%
Hyundai Capital America	1.15	11/10/22	3,375,000	3,364,008	0.068%
Hyundai Capital America	2.85	11/1/22	3,740,000	3,733,851	0.076%
Hyundai Capital America	0.8	1/8/24	5,910,000	5,555,211	0.113%
Hyundai Capital America	2.38	2/10/23	14,200,000	14,074,557	0.285%
Hyundai Capital America	0.88	6/14/24	5,795,000	5,362,328	0.109%
Hyundai Capital America	1	9/17/24	3,765,000	3,437,230	0.070%
Hyundai Capital Services	2.13	4/24/25	2,800,000	2,566,708	0.052%
Imperial Brands Finance	4.25	7/21/25	1,609,000	1,538,181	0.031%
Imperial Brands Finance	3.13	7/26/24	13,435,000	12,817,030	0.260%
Imperial Fund Mortgage Trust 2021-NQM2	1.52	9/1/56	4,017,637	3,224,939	0.065%
Imperial Fund Mortgage Trust 2022-NQM4	4.77	6/25/67	10,421,283	9,966,697	0.202%
Jackson Financial	1.13	11/22/23	9,095,000	8,712,046	0.177%
Jackson National Life Global Funding	1.75	1/12/25	8,265,000	7,599,684	0.154%
Jde Peet S	0.8	9/24/24	4,440,000	4,057,050	0.082%
JPMBB Commercial Mortgage Securities Trust 2014-C23	3.93	9/15/47	8,280,000	8,067,341	0.163%
JPMorgan Chase	2.08	4/22/26	13,190,000	12,015,114	0.244%
JPMorgan Chase	3.88	4/22/27	5,480,000	5,319,058	0.108%
JPMorgan Chase	4.08	4/26/26	7,690,000	7,400,279	0.150%
JPMorgan Chase	0.82	6/1/25	8,300,000	7,682,040	0.156%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	4.42	9/15/29	12,870,000	12,470,693	0.253%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	4.67	9/15/29	3,975,000	3,832,654	0.078%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	4.59	10/15/33	8,240,000	7,826,668	0.159%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	4.99	10/15/33	6,310,000	5,930,216	0.120%
JP Morgan Mortgage Trust 2020-INV1	3.27	8/25/50	781,933	747,704	0.015%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	1,286,074	1,158,909	0.023%
Kansas City Southern	3	5/15/23	7,520,000	7,461,367	0.151%
KeyCorp	3.88	5/23/25	3,005,000	2,923,330	0.059%
Kilroy Realty	4.38	10/1/25	2,355,000	2,266,186	0.046%
KIND Trust 2021-KIND	4.57	8/15/38	8,414,188	7,833,296	0.159%
KKR CLO 13	3.54	1/16/28	3,355,147	3,331,641	0.068%

KKR CLO 29	3.71	1/15/32	8,250,000	8,078,587	0.164%
KKR Industrial Portfolio Trust 2021-KDIP	3.82	12/15/37	2,688,750	2,547,191	0.052%
KKR Industrial Portfolio Trust 2021-KDIP	4.07	12/15/37	1,882,500	1,778,674	0.036%
Korea Electric Power	5.38	4/6/26	6,210,000	6,213,565	0.126%
Korea Hydro & Nuclear Power	1.25	4/27/26	12,038,000	10,603,120	0.215%
Korea Hydro & Nuclear Power	4.25	7/27/27	2,010,000	1,938,433	0.039%
KT	4	8/8/25	8,770,000	8,486,756	0.172%
Kubota Credit Owner Trust 2020-1	1.96	3/15/24	1,124,224	1,114,851	0.023%
Leaseplan	2.88	10/24/24	7,447,000	6,983,246	0.142%
Lincoln National	4	9/1/23	2,025,000	2,011,967	0.041%
Lloyds Banking	4.5	11/4/24	4,744,000	4,612,975	0.093%
Long Island Power Authority	0.76	3/1/23	2,460,000	2,423,709	0.049%
Lowe s	3.35	4/1/27	2,275,000	2,109,476	0.043%
Lowe s	4.4	9/8/25	8,460,000	8,338,007	0.169%
LSEGA Financing	0.65	4/6/24	11,680,000	10,952,032	0.222%
LSTAR Commercial Mortgage Trust 2017-5	4.02	3/10/50	4,905,000	4,513,750	0.091%
LYB International Finance III	1.25	10/1/25	5,631,000	4,960,753	0.101%
Madison Park Funding XXIII	3.74	7/27/31	10,835,000	10,606,474	0.215%
Madison Park Funding XXIII	4.32	7/27/31	6,810,000	6,579,858	0.133%
Madison Park Funding XXXIII	3.62	10/15/32	13,845,000	13,581,963	0.275%
Madison Park Funding XXXV	3.7	4/20/32	8,915,000	8,684,359	0.176%
Madison Park Funding XXXVII	3.58	7/15/33	7,285,000	7,094,514	0.144%
Magnetite XXV	3.98	1/25/32	7,570,000	7,428,825	0.151%
Marriott International Inc/MD	2.13	10/3/22	505,000	504,978	0.010%
Marriott International Inc/MD	3.13	2/15/23	2,575,000	2,562,686	0.052%
Marriott International Inc/MD	3.6	4/15/24	14,722,000	14,393,331	0.292%
Marsh & McLennan	3.88	3/15/24	5,950,000	5,868,307	0.119%
Marvell Technology	4.2	6/22/23	8,705,000	8,661,475	0.176%
Mello Mortgage Capital Acceptance 2021-INV3	2.5	10/25/51	6,123,491	5,265,088	0.107%
Mercedes-Benz Finance North America	1.75	3/10/23	13,400,000	13,238,208	0.268%
METLIFE SECURITIZATION TRUST	3	4/25/55	1,497,605	1,427,696	0.029%
Metropolitan Life Global Funding I	0.4	1/7/24	6,570,000	6,199,380	0.126%
MF1 2021-FL7	4.07	10/16/36	6,730,000	6,443,975	0.131%
MFA 2021-INV1 Trust	0.85	1/25/56	2,317,117	2,133,049	0.043%
MFA 2021-NQM2 Trust	1.32	11/25/64	2,004,716	1,624,752	0.033%
MHC Commercial Mortgage Trust 2021-MHC	3.92	4/15/38	11,045,000	10,547,036	0.214%
MHC Trust 2021-MHC2	3.92	5/15/23	5,660,000	5,390,478	0.109%
Microchip Technology	0.97	2/15/24	10,345,000	9,745,673	0.198%
Microchip Technology	2.67	9/1/23	7,395,000	7,204,128	0.146%
Microchip Technology	0.98	9/1/24	8,380,000	7,713,195	0.156%
Mitsubishi Ufj Financial	0.95	7/19/25	14,410,000	13,252,142	0.269%
Mitsubishi Ufj Financial	5.06	9/12/25	3,290,000	3,254,590	0.066%
Mondelez International	2.13	3/17/24	5,385,000	5,175,728	0.105%
Mondelez International	2.63	3/17/27	5,415,000	4,859,161	0.098%
Mondelez International Holdings Netherlands BV	4.25	9/15/25	3,950,000	3,866,576	0.078%
Moody s	3.75	3/24/25	6,475,000	6,271,640	0.127%
Morgan Stanley	1.16	10/21/25	6,525,000	5,950,826	0.121%
Morgan Stanley	0.56	11/10/23	9,675,000	9,598,645	0.195%
Morgan Stanley	4.88	11/1/22	5,035,000	5,035,931	0.102%
Morgan Stanley	0.53	1/25/24	6,450,000	6,345,729	0.129%
Morgan Stanley	2.63	2/18/26	7,180,000	6,685,951	0.136%
Morgan Stanley	3.62	4/17/25	4,160,000	4,041,814	0.082%
Morgan Stanley	0.73	4/5/24	8,475,000	8,274,558	0.168%
Morgan Stanley	4.1	5/22/23	2,320,000	2,311,778	0.047%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.11	10/15/47	3,065,000	2,938,366	0.060%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	9,590,000	8,917,479	0.181%
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	7,880,000	6,813,167	0.138%
Morgan Stanley Capital I Trust 2019-NUGS	4.62	12/15/36	4,445,000	4,200,104	0.085%
Morgan Stanley Residential Mortgage Loan Trust 2021-2	2.5	5/25/51	2,295,709	1,972,732	0.040%
MVW 2020-1	2.73	10/20/37	1,033,269	944,761	0.019%
MVW Owner Trust 2017-1	2.42	12/20/34	297,142	290,475	0.006%
MVW Owner Trust 2017-1	2.75	12/20/34	105,870	102,894	0.002%
MVW Owner Trust 2017-1	2.99	12/20/34	266,086	257,919	0.005%
Nasdaq	0.45	12/21/22	6,280,000	6,217,866	0.126%
Nationwide Building Society	3.77	3/8/24	2,605,000	2,580,943	0.052%
NatWest Markets	3.48	3/22/25	8,005,000	7,606,535	0.154%
NatWest Markets	2.38	5/21/23	9,705,000	9,524,671	0.193%
NatWest Markets	0.8	8/12/24	6,020,000	5,517,806	0.112%
Navient Private Education Loan Trust 2020	2.46	11/15/68	4,994,219	4,604,009	0.093%
Navient Private Education Loan Trust 2020-I	1.33	4/15/69	4,446,905	3,861,742	0.078%
Navient Private Education Refi Loan Trust 2019	3.42	1/15/43	3,615,268	3,503,947	0.071%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	5,609,540	5,312,142	0.108%

Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	7,614,995	7,052,888	0.143%
Navient Private Education Refi Loan Trust 2020	2.15	11/15/68	18,510,851	16,534,479	0.335%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	2,639,909	2,413,452	0.049%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	2,934,984	2,651,651	0.054%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	3,171,049	2,857,688	0.058%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	1,900,939	1,699,059	0.034%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	1,863,400	1,692,650	0.034%
Navient Private Education Refi Loan Trust 2022	2.23	7/15/70	11,767,724	10,415,626	0.211%
NBN	1.45	5/5/26	15,195,000	13,310,607	0.270%
Nelnet Student Loan Trust 2005-4	3.78	3/22/32	3,531,839	3,431,962	0.070%
Nelnet Student Loan Trust 2020-1	3.82	3/26/68	2,025,483	1,975,064	0.040%
Nelnet Student Loan Trust 2021	1.32	4/20/62	11,489,759	10,255,393	0.208%
Nelnet Student Loan Trust 2021-D	1.63	4/20/62	3,843,145	3,476,971	0.070%
Neuberger Berman CLO XVII	3.79	4/22/29	9,021,564	8,894,767	0.180%
Neuberger Berman Loan Advisers CLO 26	3.66	10/18/30	4,225,000	4,148,829	0.084%
Neuberger Berman Loan Advisers CLO 26	4.14	10/18/30	7,575,000	7,251,777	0.147%
Neuberger Berman Loan Advisers CLO 32	3.73	1/20/32	14,325,000	13,981,266	0.283%
Neuberger Berman Loan Advisers Clo 40	3.8	4/16/33	4,060,000	3,958,286	0.080%
New Orleans Hotel Trust 2019-HNLA	4.11	4/15/32	10,215,698	9,680,595	0.196%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	1,433,131	1,299,405	0.026%
New Residential Mortgage Loan Trust 2020-NQM	1.65	5/24/60	767,656	704,286	0.014%
New Residential Mortgage Loan Trust 2020-NQM1	2.77	1/26/60	1,034,755	933,778	0.019%
New Residential Mortgage Loan Trust 2021-INV1	2.5	6/25/51	4,720,926	4,059,137	0.082%
New Residential Mortgage Loan Trust 2021-INV2	2.5	9/25/51	11,811,440	10,155,689	0.206%
NextEra Energy Capital Holdings	1.88	1/15/27	9,130,000	7,918,385	0.160%
NextEra Energy Capital Holdings	4.45	6/20/25	6,955,000	6,815,775	0.138%
Nissan Auto Receivables 2020-A Owner Trust	1.38	12/16/24	1,295,856	1,276,238	0.026%
Nissan Motor	3.04	9/15/23	15,844,000	15,394,807	0.312%
Nissan Motor Acceptance	3.88	9/21/23	1,530,000	1,508,751	0.031%
NLT 2021-INV2 Trust	1.16	8/25/56	14,016,599	11,762,887	0.238%
NLT 2021-INV2 Trust	1.52	8/25/56	3,541,722	2,959,083	0.060%
Nordstrom	2.3	4/8/24	1,280,000	1,190,400	0.024%
Northwestern Mutual Global Funding	4.35	9/15/27	5,950,000	5,745,850	0.116%
NRG Energy	3.75	6/15/24	4,470,000	4,303,206	0.087%
NTT Finance	0.58	3/1/24	4,120,000	3,874,646	0.079%
NTT Finance	4.24	7/25/25	1,630,000	1,596,979	0.032%
NTT Finance	4.14	7/26/24	1,850,000	1,826,971	0.037%
Nucor	3.95	5/23/25	3,585,000	3,480,677	0.071%
Nucor	2	6/1/25	2,330,000	2,151,720	0.044%
NXP BV / NXP Funding	4.88	3/1/24	6,261,000	6,178,349	0.125%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	4,850,000	4,498,380	0.091%
NXP BV / NXP Funding LLC / NXP USA	4.4	6/1/27	1,040,000	976,701	0.020%
NXP BV / NXP Funding LLC / NXP USA	3.88	6/18/26	3,155,000	2,949,925	0.060%
OBX 2019-EXP2 Trust	4.28	6/25/59	345,492	332,801	0.007%
OBX 2019-EXP3 Trust	3.98	10/25/59	1,496,163	1,447,775	0.029%
OBX 2020-EXP1 Trust	3.5	2/25/60	2,711,574	2,427,541	0.049%
OBX 2020-EXP1 Trust	4.03	2/25/60	459,648	444,634	0.009%
OBX 2020-EXP2 Trust	3	5/25/60	3,071,316	2,744,901	0.056%
OBX 2020-EXP2 Trust	3	5/25/60	463,351	411,735	0.008%
OBX 2020-EXP3 Trust	3	1/25/60	2,645,504	2,395,655	0.049%
OBX 2020-INV1 Trust	3.5	12/25/49	742,292	675,396	0.014%
OBX 2021-J1 Trust	2.5	5/25/51	7,966,627	6,845,826	0.139%
OBX 2021-NQM1 Trust	1.07	2/25/66	4,580,435	3,980,534	0.081%
OBX 2021-NQM1 Trust	1.18	2/25/66	3,342,047	2,881,293	0.058%
OBX 2021-NQM3 Trust	1.05	7/25/61	3,190,891	2,545,926	0.052%
Oceanview Mortgage Trust 2022-INV1	2.5	12/25/51	6,196,592	5,327,941	0.108%
OCP CLO 2017-13	4.06	7/15/30	11,235,000	10,803,487	0.219%
Octane Receivables Trust 2021-2	1.21	9/20/28	3,889,155	3,719,076	0.075%
Octane Receivables Trust 2022-1	0	5/22/28	5,025,000	4,818,291	0.098%
ONE 2021-PARK Mortgage Trust	3.77	3/15/36	11,219,000	10,707,023	0.217%
ONE 2021-PARK Mortgage Trust	3.92	3/15/36	6,005,000	5,648,687	0.114%
Oracle	2.4	9/15/23	11,225,000	10,948,225	0.222%
Otis Worldwide	2.06	4/5/25	7,965,000	7,370,867	0.149%
Pacific Gas & Electric	2.19	11/14/22	1,475,000	1,472,990	0.030%
Pacific Gas & Electric	3.5	6/15/25	8,205,000	7,415,179	0.150%
Palmer Square CLO 2020-3	2.49	11/15/31	17,285,000	16,899,464	0.342%
Park Aerospace Holdings	4.5	3/15/23	6,408,000	6,364,426	0.129%
Parker-Hannifin	3.65	6/15/24	11,495,000	11,220,764	0.227%
PeaceHealth Obligated	1.38	11/15/25	1,555,000	1,387,502	0.028%
Penske Truck Leasing Co Lp / PTL Finance	3.45	7/1/24	3,390,000	3,301,548	0.067%
PerkinElmer	0.55	9/15/23	5,755,000	5,501,838	0.112%
PerkinElmer	0.85	9/15/24	1,093,000	998,112	0.020%

Perrigo Finance Unlimited	3.9	12/15/24	25,290,000	23,646,150	0.479%
Pioneer Natural Resources	0.55	5/15/23	5,240,000	5,108,822	0.104%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	10,934,000	10,867,762	0.220%
POSCO	2.38	11/12/22	8,335,000	8,316,125	0.169%
POSCO	2.38	1/17/23	5,205,000	5,168,998	0.105%
Principal Life Global Funding II	0.88	1/12/26	5,795,000	5,025,580	0.102%
Principal Life Global Funding II	0.75	4/12/24	4,970,000	4,637,999	0.094%
Progress Residential 2022-SFR6 Trust	4.45	7/20/39	6,845,000	6,497,093	0.132%
PSMC 2021-1 Trust	2.5	3/25/51	11,328,086	9,774,020	0.198%
PSMC 2021-2 Trust	2.5	5/25/51	8,852,770	7,649,794	0.155%
Public Storage	3.46	4/23/24	4,245,000	4,213,201	0.085%
QNB Finance	3.5	3/28/24	8,635,000	8,400,214	0.170%
QNB Finance	2.63	5/12/25	4,765,000	4,478,290	0.091%
Qorvo	1.75	12/15/24	3,710,000	3,376,100	0.068%
QVC	4.85	4/1/24	9,860,000	9,280,725	0.188%
RELX Capital	3.5	3/16/23	4,470,000	4,441,003	0.090%
Republic Services	0.88	11/15/25	1,566,000	1,386,253	0.028%
Republic Services	2.5	8/15/24	1,490,000	1,425,406	0.029%
RES			7,303,693	7,303,693	0.148%
RLGH Trust 2021-TROT	3.62	4/15/36	5,580,000	5,414,137	0.110%
Rogers Communications	3.2	3/15/27	9,100,000	8,283,402	0.168%
Roper Technologies	3.65	9/15/23	2,210,000	2,181,785	0.044%
Roper Technologies	1	9/15/25	1,740,000	1,541,741	0.031%
Ross Stores	4.6	4/15/25	14,016,000	13,882,105	0.281%
Ross Stores	0.88	4/15/26	4,540,000	3,917,248	0.079%
Ross Stores	3.38	9/15/24	1,475,000	1,423,679	0.029%
Royalty Pharma	0.75	9/2/23	6,420,000	6,146,810	0.125%
Sabine Pass Liquefaction	5.63	3/1/25	7,490,000	7,490,000	0.152%
Sabine Pass Liquefaction	5.63	4/15/23	18,084,000	18,093,042	0.367%
Sabine Pass Liquefaction	5.75	5/15/24	6,930,000	6,955,988	0.141%
Santander Bank Auto Credit-Linked Notes Series 2022	6.44	8/16/32	3,975,000	3,975,000	0.081%
Santander Bank Auto Credit-Linked Notes Series 2022	5.42	8/16/32	3,635,000	3,635,000	0.074%
Santander Bank NA - SBCLN	1.83	12/15/31	1,317,685	1,270,323	0.026%
Santander Consumer Auto Receivables Trust 2021	3.09	3/15/29	3,105,000	2,948,838	0.060%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	5,542,298	5,478,057	0.111%
Santander Drive Auto Receivables Trust 2021-4	1.67	10/15/27	9,480,000	8,779,111	0.178%
Santander Drive Auto Receivables Trust 2022-1	2.56	4/17/28	11,575,000	10,949,341	0.222%
Santander Holdings USA	2.49	1/6/28	5,540,000	4,607,823	0.093%
Santander Retail Auto Lease Trust 2020	1.98	10/20/25	4,050,000	3,793,469	0.077%
Santander Retail Auto Lease Trust 2020	2.52	11/20/24	5,280,000	5,192,288	0.105%
Santander Retail Auto Lease Trust 2021	1.41	11/20/25	6,710,000	6,221,152	0.126%
Santander Retail Auto Lease Trust 2021	1.11	3/20/26	5,315,000	4,915,088	0.100%
Santander Retail Auto Lease Trust 2021	1.14	3/20/26	15,370,000	14,459,212	0.293%
SBA Tower Trust	3.87	10/8/24	2,540,000	2,449,494	0.050%
SBA Tower Trust	1.63	11/15/26	4,260,000	3,627,268	0.074%
SBA Tower Trust	2.84	1/15/25	8,585,000	8,045,970	0.163%
SBA Tower Trust	1.88	1/15/26	2,480,000	2,173,999	0.044%
SBA Tower Trust	3.45	3/15/23	6,515,000	6,460,722	0.131%
Schlumberger Finance Canada	1.4	9/17/25	2,330,000	2,108,785	0.043%
Schlumberger Holdings	4	12/21/25	2,580,000	2,484,512	0.050%
Schlumberger Holdings	3.75	5/1/24	10,390,000	10,184,517	0.206%
Sempra Energy	3.3	4/1/25	5,035,000	4,786,775	0.097%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	1,008,127	950,322	0.019%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	385,088	363,008	0.007%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	91,270	89,821	0.002%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	91,099	90,054	0.002%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	59,077	58,418	0.001%
Ses	3.6	4/4/23	6,410,000	6,329,875	0.128%
SG Residential Mortgage Trust 2020-2	1.38	5/25/65	1,788,505	1,565,987	0.032%
SG Residential Mortgage Trust 2022-1	3.17	3/27/62	3,768,451	3,382,367	0.069%
Shelter Growth CRE Issuer	3.9	9/15/36	3,121,166	3,084,174	0.063%
Sherwin-Williams	4.05	8/8/24	1,990,000	1,953,384	0.040%
Sherwin-Williams	4.25	8/8/25	2,980,000	2,902,875	0.059%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	5,950,000	5,828,317	0.118%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	856,393	833,482	0.017%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	2,747,357	2,653,987	0.054%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	4,126,673	3,883,478	0.079%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	1,383,721	1,295,975	0.026%
Simon Property	3.38	10/1/24	6,565,000	6,372,954	0.129%
Simon Property	2	9/13/24	3,350,000	3,158,732	0.064%
Skandinaviska Enskilda Banken	3.7	6/9/25	7,645,000	7,333,581	0.149%
Sky	3.75	9/16/24	17,915,000	17,478,322	0.354%

Skyworks Solutions	0.9	6/1/23	2,645,000	2,578,187	0.052%
SLIde 2018-FUN	3.97	6/15/31	5,374,238	5,292,657	0.107%
SLIde 2018-FUN	4.92	6/15/31	6,383,334	6,157,275	0.125%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	3,130,000	3,010,055	0.061%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	5,893,000	5,826,586	0.118%
SMB Private Education Loan Trust	1.29	7/15/53	2,052,213	1,838,056	0.037%
Smb Private Education Loan Trust 2014	4.32	4/15/32	6,317,521	6,311,661	0.128%
Smb Private Education Loan Trust 2016	2.43	2/17/32	2,856,069	2,754,033	0.056%
Smb Private Education Loan Trust 2016	3.92	9/15/34	4,298,027	4,288,199	0.087%
Smb Private Education Loan Trust 2018	3.54	1/15/37	8,090,722	7,971,347	0.162%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	7,746,843	6,841,319	0.139%
Smb Private Education Loan Trust 2021	1.31	7/17/51	10,561,687	9,398,199	0.190%
Societe Generale	2.63	10/16/24	1,120,000	1,054,888	0.021%
Southern California Gas	2.95	4/15/27	5,420,000	4,949,338	0.100%
S&P Global	2.45	3/1/27	14,680,000	13,152,840	0.267%
Standard Chartered	1.32	10/14/23	4,160,000	4,152,741	0.084%
Standard Chartered	3.95	1/11/23	12,570,000	12,491,802	0.253%
Standard Chartered	0.99	1/12/25	3,390,000	3,166,094	0.064%
Standard Chartered	1.82	11/23/25	3,965,000	3,590,982	0.073%
Standard Chartered	3.89	3/15/24	1,325,000	1,311,798	0.027%
Standard Chartered	1.21	3/23/25	520,000	482,710	0.010%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	2,611,208	2,494,865	0.051%
Starwood Mortgage Residential Trust 2020-1	2.41	2/25/50	3,247,384	3,131,927	0.063%
Starwood Mortgage Residential Trust 2021-2	0.94	5/25/65	2,677,254	2,492,268	0.051%
Starwood Mortgage Residential Trust 2021-4	1.16	8/25/56	10,153,050	8,611,100	0.175%
State Bank of India/London	4.5	9/28/23	4,000,000	3,977,724	0.081%
State of Illinois	2.25	10/1/22	13,440,000	13,440,000	0.272%
Steel Dynamics	2.8	12/15/24	5,070,000	4,822,838	0.098%
Stellantis Finance US	1.71	1/29/27	5,790,000	4,827,065	0.098%
Stryker	0.6	12/1/23	2,875,000	2,738,797	0.056%
Svenska Handelsbanken	1.42	6/11/27	6,100,000	5,253,100	0.106%
Sydney Airport Finance Co Pty	3.9	3/22/23	9,674,000	9,610,926	0.195%
Symphony CLO XVII	3.39	4/15/28	4,036,157	4,002,808	0.081%
Symphony CLO XXIII	3.53	1/15/34	3,605,000	3,521,729	0.071%
Symphony CLO XXVI	3.79	4/20/33	4,230,000	4,107,358	0.083%
Symphony Static CLO I	4.23	10/25/29	11,545,000	11,159,000	0.226%
Synchrony Financial	4.25	8/15/24	16,585,000	16,138,217	0.327%
Take-Two Interactive Software	3.3	3/28/24	6,240,000	6,083,257	0.123%
Take-Two Interactive Software	3.55	4/14/25	2,095,000	2,006,392	0.041%
Tenaga Nasional	7.5	11/1/25	8,850,000	9,332,154	0.189%
T-Mobile USA	3.5	4/15/25	7,685,000	7,338,061	0.149%
Toronto-Dominion Bank	4.29	9/13/24	12,675,000	12,478,005	0.253%
Towd Point Mortgage Trust 2016-1	3	2/25/55	31,538	31,442	0.001%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	794,709	782,589	0.016%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	491,119	486,550	0.010%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	1,652,132	1,621,378	0.033%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	1,338,319	1,282,682	0.026%
Towd Point Mortgage Trust 2018-1	3	1/25/58	999,010	968,501	0.020%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	4,254,026	4,122,402	0.084%
Triton Container International	0.8	8/1/23	11,395,000	10,878,037	0.220%
TRP Government Reserve	3.07		26,968,092	26,968,092	0.547%
Truist Financial	3.38	6/9/25	6,125,000	6,012,539	0.122%
Ubs	4.49	5/12/26	2,465,000	2,372,945	0.048%
Ubs	1.01	7/30/24	12,535,000	12,071,920	0.245%
Ubs	1.49	8/10/27	3,200,000	2,680,205	0.054%
Ubs	4.49	8/5/25	6,380,000	6,217,061	0.126%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	2,314,528	1,906,982	0.039%
Unitedhealth	3.7	5/15/27	7,965,000	7,592,716	0.154%
US Bancorp	4.55	7/22/28	10,510,000	10,148,015	0.206%
U.S. Treasury Notes	1.75	3/15/25	222,545,000	209,505,254	4.246%
U.S. Treasury Notes	2.25	3/31/24	51,195,000	49,643,152	1.006%
U.S. Treasury Notes	0.13	4/30/23	5,070,000	4,954,341	0.100%
U.S. Treasury Notes	2.5	4/30/24	183,595,000	178,431,391	3.616%
U.S. Treasury Notes	2.75	5/15/25	209,545,000	201,621,580	4.086%
U.S. Treasury Notes	0.13	6/30/23	2,075,000	2,014,371	0.041%
U.S. Treasury Notes	3	6/30/24	51,465,000	50,339,203	1.020%
U.S. Treasury Notes	3	7/31/24	12,750,000	12,465,117	0.253%
U.S. Treasury Notes	0.38	8/15/24	11,675,000	10,857,750	0.220%
U.S. Treasury Notes	3.25	8/31/24	50,730,000	49,810,519	1.009%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	2,328,668	2,008,612	0.041%
UWM Mortgage Trust 2021-INV5	2.5	1/25/52	2,729,744	2,347,083	0.048%
Verizon Communications	0.85	11/20/25	11,600,000	10,193,500	0.207%

Verizon Communications	1.45	3/20/26	9,810,000	8,663,525	0.176%
Verizon Communications	2.63	8/15/26	11,075,000	10,070,243	0.204%
Verus Securitization Trust 2019-4	3	11/25/59	1,401,235	1,362,160	0.028%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	1,895,156	1,864,213	0.038%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	2,496,103	2,386,576	0.048%
Verus Securitization Trust 2020-1	2.42	1/25/60	1,391,120	1,342,664	0.027%
Verus Securitization Trust 2020-1	2.72	1/25/60	3,175,863	3,061,816	0.062%
Verus Securitization Trust 2020-2	2.23	5/25/60	1,871,402	1,826,902	0.037%
Verus Securitization Trust 2020-5	1.73	5/25/65	1,387,424	1,258,795	0.026%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	309,346	302,306	0.006%
Verus Securitization Trust 2021-1	1.05	1/25/66	2,153,008	1,855,155	0.038%
Verus Securitization Trust 2021-1	1.16	1/25/66	1,272,135	1,091,999	0.022%
Verus Securitization Trust 2021-2	1.03	2/25/66	2,858,076	2,372,482	0.048%
Verus Securitization Trust 2021-5	1.37	9/25/66	3,481,786	2,815,057	0.057%
Verus Securitization Trust 2021-R1	1.06	10/25/63	944,506	862,402	0.017%
Verus Securitization Trust 2021-R2	0.92	2/25/64	2,985,968	2,730,369	0.055%
Verus Securitization Trust 2022-1	3.29	1/25/67	9,045,629	7,506,188	0.152%
Verus Securitization Trust 2022-6	4.91	6/25/67	5,522,176	5,335,994	0.108%
Viatis	1.65	6/22/25	3,945,000	3,507,748	0.071%
Vista Point Securitization Trust 2020-2	2.5	4/25/65	884,237	832,797	0.017%
Vistra Operations	5.13	5/13/25	8,015,000	7,789,450	0.158%
Vistra Operations	3.55	7/15/24	30,800,000	29,337,000	0.595%
VMware	0.6	8/15/23	5,675,000	5,463,935	0.111%
Volkswagen Group of America Finance	0.88	11/22/23	5,295,000	5,053,749	0.102%
Volkswagen Group of America Finance	0.75	11/23/22	5,475,000	5,449,645	0.110%
Volkswagen Group of America Finance	3.13	5/12/23	2,400,000	2,372,671	0.048%
Volkswagen Group of America Finance	3.95	6/6/25	5,185,000	4,981,888	0.101%
Walt Disney	1.75	1/13/26	5,230,000	4,731,874	0.096%
Warnermedia Holdings	3.76	3/15/27	20,340,000	18,218,762	0.369%
Waste Management	0.75	11/15/25	6,230,000	5,513,874	0.112%
Wells Fargo	3.53	3/24/28	4,850,000	4,404,038	0.089%
Wells Fargo	3.91	4/25/26	7,870,000	7,538,712	0.153%
Wells Fargo	2.19	4/30/26	5,935,000	5,416,210	0.110%
Wells Fargo	1.65	6/2/24	6,200,000	6,055,831	0.123%
Wells Fargo	4.13	8/15/23	2,625,000	2,611,933	0.053%
Wells Fargo	4.54	8/15/26	7,470,000	7,251,383	0.147%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	1,646,180	1,600,968	0.032%
Wells Fargo Mortgage Backed Securities 2020-RR1 Trust	3	5/25/50	602,221	502,686	0.010%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	9,457,407	8,126,873	0.165%
Western Union	2.85	1/10/25	11,414,000	10,784,221	0.219%
Westlake	0.88	8/15/24	1,500,000	1,400,450	0.028%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	8,820,000	8,578,629	0.174%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	7,525,000	7,396,757	0.150%
Williams	3.7	1/15/23	16,130,000	16,121,612	0.327%
Williams	4.3	3/4/24	2,123,000	2,073,880	0.042%
Workday	3.5	4/1/27	3,450,000	3,197,781	0.065%
World Omni Auto Receivables Trust 2019	2.4	6/15/26	5,370,000	5,266,523	0.107%
World Omni Auto Receivables Trust 2020	1.64	8/17/26	3,390,000	3,251,217	0.066%
World Omni Auto Receivables Trust 2022	3.83	9/15/28	4,240,000	3,968,519	0.080%
World Omni Select Auto Trust 2020	1.25	10/15/26	4,660,000	4,435,176	0.090%
World Omni Select Auto Trust 2020	0.84	6/15/26	4,085,000	3,952,380	0.080%
WP Carey	4.6	4/1/24	9,915,000	9,772,789	0.198%

Total Investments in Securities **4,949,768,297**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 12/20/2022	14,500,000	7,366	0.000%
ENBRIDGE INC CDS 06/20/2023	20,250,000	92,927	0.002%
GENERAL MILLS INC CDS 12/20/2024	(6,875,000)	(109,794)	(0.002%)
GENERAL MILLS INC CDS 12/20/2024	(6,938,000)	(110,800)	(0.002%)
GENERAL MILLS INC CDS 12/20/2024	(4,857,000)	(77,566)	(0.002%)
GENERAL MILLS INC CDS 12/20/2024	(6,940,000)	(110,832)	(0.002%)
OMNICOM GROUP INC CDS 12/20/2024	(6,875,000)	(98,203)	(0.002%)
OMNICOM GROUP INC CDS 12/20/2024	(6,875,000)	(98,203)	(0.002%)

Total Swap Contracts **(505,103)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ2 5YR US NOTE FUT DEC 22	(1,811)	12/30/2022	(194,696,644)	6,689,653	(3.946%)
TUZZ 2YR US NOTE FUT DEC 22	5,444	12/30/2022	1,118,146,568	(17,337,219)	22.661%
TYZ2 UST 10YR FUT DEC 22	(622)	12/20/2022	(69,702,875)	1,815,904	(1.413%)
UXYZ2 UST 10YR ULTRA FUT DEC 22	(494)	12/20/2022	(58,531,284)	1,119,070	(1.186%)

Total Futures Contracts (7,712,592)

NET ASSETS 4,934,251,904

NET ASSET VALUE PER SHARE

Short-Term Bond Fund Shares 4.47  
(\$1,698,431,234 / 379,948,635 Shares Outstanding)

Short-Term Bond Fund - Advisor Class Shares 4.48  
(\$8,821,274 / 1,969,824 Shares Outstanding)

Short-Term Bond Fund - I Class Shares 4.47  
(\$3,046,862,920 / 681,014,558 Shares Outstanding)

Short-Term Bond Fund - Z Class Shares 4.47  
(\$180,136,475 / 40,301,205 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.