

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	0.96	9/15/34	5,835,000	5,834,931	0.095%
7-Eleven	0.63	2/10/23	3,020,000	3,020,652	0.049%
7-Eleven	0.8	2/10/24	4,890,000	4,885,105	0.079%
7-Eleven	0.58	8/10/22	1,370,000	1,370,295	0.022%
AbbVie	3.25	10/1/22	1,335,000	1,363,508	0.022%
AbbVie	2.6	11/21/24	28,360,000	29,803,269	0.484%
AbbVie	2.9	11/6/22	12,900,000	13,249,255	0.215%
AbbVie	3.2	11/6/22	1,385,000	1,420,817	0.023%
AbbVie	3.45	3/15/22	4,399,000	4,442,999	0.072%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	5,170,000	5,578,523	0.091%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	7,510,000	7,550,884	0.123%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	10,295,000	10,384,896	0.169%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	10,987,000	11,578,232	0.188%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	7,505,000	7,993,823	0.130%
AES	3.3	7/15/25	5,425,000	5,750,809	0.093%
Aetna	2.8	6/15/23	4,055,000	4,193,048	0.068%
Air Lease	3.5	1/15/22	4,755,000	4,795,883	0.078%
Air Lease	2.25	1/15/23	5,935,000	6,061,914	0.098%
Aker BP	3	1/15/25	7,265,000	7,646,413	0.124%
Alexander Funding Trust	1.84	11/15/23	7,760,000	7,873,001	0.128%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	4,622,481	4,466,472	0.072%
American Campus Communities Operating Partnership	3.75	4/15/23	6,705,000	6,981,420	0.113%
American Electric Power	3.65	12/1/21	1,500,000	1,507,964	0.024%
American International	2.5	6/30/25	9,660,000	10,084,731	0.164%
American Tower	5	2/15/24	3,384,000	3,715,199	0.060%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	4,910,000	4,941,985	0.080%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	1,078,200	1,082,287	0.018%
AmeriCredit Automobile Receivables Trust 2017-3	3.18	7/18/23	11,521,000	11,660,947	0.189%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	5,255,000	5,343,857	0.087%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	14,235,000	14,529,320	0.236%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	2,715,000	2,733,383	0.044%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	3,915,000	3,941,065	0.064%
AmeriCredit Automobile Receivables Trust 2021-1	0.89	10/19/26	6,385,000	6,396,704	0.104%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	3,945,000	3,926,537	0.064%
AmeriCredit Automobile Receivables Trust 2021-2	1.29	6/18/27	8,770,000	8,754,171	0.142%
AmerisourceBergen	0.74	3/15/23	15,815,000	15,809,939	0.257%
Amphenol	2.05	3/1/25	6,720,000	6,944,374	0.113%
Analog devices	0.3	10/1/24	2,490,000	2,490,289	0.040%
Analog devices	2.95	4/1/25	2,075,000	2,208,080	0.036%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	2,990,753	3,011,773	0.049%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	3,284,974	3,293,134	0.053%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	9,552,831	9,493,703	0.154%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	7,900,651	7,925,545	0.129%
Angel Oak Mortgage Trust 2021-2	1.19	4/25/66	2,281,672	2,288,787	0.037%
Angel Oak Mortgage Trust 2021-3	1.07	5/25/66	5,449,081	5,448,301	0.088%
Angel Oak Mortgage Trust 2021-4	2.29	1/20/65	1,860,000	1,849,148	0.030%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	1,635,769	1,651,370	0.027%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	4,490,000	4,543,459	0.074%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	2,364,998	2,382,147	0.039%
Angel Oak Mortgage Trust LLC 2020-5	1.58	5/25/65	2,665,220	2,677,198	0.043%
Aon	2.2	11/15/22	3,010,000	3,069,177	0.050%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	10,974,150	11,166,527	0.181%
APT Pipelines	4.2	3/23/25	5,079,000	5,534,744	0.090%
Arbor Realty Commercial Real Estate Notes 2021-FL3	1.16	8/15/34	9,270,000	9,270,000	0.150%
Arcelormittal	3.6	7/16/24	3,220,000	3,417,225	0.055%
Ares LVII CLO	1.45	10/25/31	7,305,000	7,305,791	0.119%
Ares LVIII CLO	1.35	1/15/33	3,025,000	3,026,549	0.049%
AstraZeneca	0.3	5/26/23	12,295,000	12,281,045	0.199%
AstraZeneca	3.5	8/17/23	3,100,000	3,274,375	0.053%
Astrazeneca Finance	0.7	5/28/24	8,605,000	8,604,432	0.140%
Astrazeneca Finance	1.2	5/28/26	12,035,000	12,011,171	0.195%
Atrium Hotel Portfolio Trust 2017-ATRM	1.01	12/15/36	13,085,000	13,088,840	0.212%
AT&T	0.9	3/25/24	15,945,000	15,970,576	0.259%
AT&T INC 4/2 CP 144A	0.4	12/14/21	19,695,000	19,687,614	0.319%
Austin Fairmont Hotel Trust 2019-FAIR	1.13	9/15/32	8,355,000	8,354,998	0.136%

AutoZone	3.63	4/15/25	3,600,000	3,900,449	0.063%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	1,960,000	1,975,487	0.032%
Avis Budget Rental Car Funding AESOP	4.95	3/20/25	3,155,000	3,396,020	0.055%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	3,950,000	4,105,791	0.067%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	4,535,000	4,618,624	0.075%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	7,360,000	7,845,095	0.127%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	4,265,000	4,527,779	0.073%
Avnet	4.88	12/1/22	2,705,000	2,832,121	0.046%
Avolon Holdings Funding	2.88	2/15/25	7,180,000	7,359,500	0.119%
Avolon Holdings Funding	2.13	2/21/26	9,215,000	9,111,331	0.148%
Avolon Holdings Funding	3.63	5/1/22	11,115,000	11,281,725	0.183%
Avolon Holdings Funding	3.95	7/1/24	2,230,000	2,366,588	0.038%
Baidu	3.5	11/28/22	5,706,000	5,878,892	0.095%
Baidu	2.88	7/6/22	6,676,000	6,780,813	0.110%
Baker Hughes a GE Co LLC / Baker Hughes Co-Obligor	2.77	12/15/22	2,361,000	2,426,060	0.039%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	0.93	9/15/34	8,180,000	8,174,937	0.133%
Banco Bilbao Vizcaya Argentaria	0.88	9/18/23	14,000,000	14,084,812	0.229%
Banco del Estado de Chile	2.7	1/9/25	4,585,000	4,758,084	0.077%
Banco Santander	0.7	6/30/24	3,000,000	3,003,738	0.049%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	4.13	11/9/22	10,350,000	10,687,824	0.173%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,865,000	2,086,842	0.034%
Bank 2019-BNK19	2.26	8/15/61	2,525,822	2,578,865	0.042%
BANK 2019-BNK24	2.06	11/15/62	2,861,999	2,907,331	0.047%
Bank of America	2.5	10/21/22	5,545,000	5,551,826	0.090%
Bank of America	0.8	10/24/24	6,275,000	6,299,178	0.102%
Bank of America	1.29	1/20/23	12,500,000	12,541,013	0.203%
Bank of America	0.98	4/22/25	9,040,000	9,091,438	0.148%
Bank of America	1.73	7/22/27	6,595,000	6,612,879	0.107%
Bank Of Ireland	4.5	11/25/23	21,463,000	22,994,042	0.373%
Banque Federative Du Credit Mutuel	2.13	11/21/22	10,350,000	10,550,076	0.171%
Banque Federative Du Credit Mutuel	0.65	2/27/24	7,615,000	7,597,242	0.123%
Banque Federative Du Credit Mutuel	1	2/4/25	9,745,000	9,746,189	0.158%
Barclays	4.34	5/16/24	5,640,000	5,955,434	0.097%
Barclays Bank	1.7	5/12/22	4,350,000	4,385,270	0.071%
Barings CLO Ltd 2013-I	0.93	1/20/28	7,366,854	7,366,542	0.120%
BAT International Finance	1.67	3/25/26	7,140,000	7,108,120	0.115%
Baxalta	3.6	6/23/22	2,150,000	2,187,993	0.036%
Bayer US Finance II	3.88	12/15/23	5,080,000	5,404,912	0.088%
Bayview Mortgage Fund IvC Trust 2017-RT3	3.5	1/28/58	5,310,399	5,361,907	0.087%
Bayview MSR Opportunity Master Fund Trust 2021-INV2	2.5	6/25/51	8,566,235	8,772,424	0.142%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	4,692,655	4,791,878	0.078%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	1,659,144	1,689,266	0.027%
BCP Trust 2021-330N	0.88	6/15/38	4,285,000	4,254,915	0.069%
Becton Dickinson And	3.73	12/15/24	852,000	920,771	0.015%
Becton Dickinson And	3.36	6/6/24	4,749,000	5,052,181	0.082%
BlueMountain CLO 2015-2	1.06	7/18/27	5,919,000	5,919,000	0.096%
Boral Finance Pty	3	11/1/22	1,070,000	1,089,613	0.018%
BP Capital Markets America	2.94	4/6/23	2,980,000	3,089,515	0.050%
Bpce	5.7	10/22/23	19,667,000	21,525,532	0.349%
Bpce	1.35	5/22/22	4,865,000	4,898,403	0.079%
BPR Trust 2021-TY	1.25	9/15/38	6,525,000	6,530,867	0.106%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	1,748,441	1,823,590	0.030%
Brighthouse Financial Global Funding	1	4/12/24	7,275,000	7,310,342	0.119%
Brighthouse Financial Global Funding	0.6	6/28/23	7,280,000	7,270,063	0.118%
Bristol-Myers Squibb	3.25	2/20/23	1,511,000	1,564,760	0.025%
Bristol-Myers Squibb	2.9	7/26/24	4,503,000	4,781,767	0.078%
Brunswick Corp/DE	0.85	8/18/24	10,060,000	10,048,230	0.163%
BSREP Commercial Mortgage Trust 2021-DC	1.98	8/15/38	2,855,000	2,857,690	0.046%
Bunge Ltd Finance	4.35	3/15/24	940,000	1,015,589	0.016%
Bunge Ltd Finance	3	9/25/22	28,563,000	29,244,456	0.475%
BX Commercial Mortgage Trust 2019-XL	1.16	10/15/36	4,882,273	4,885,336	0.079%
BX Commercial Mortgage Trust 2020-BXLP	1.2	12/15/36	5,280,743	5,279,082	0.086%
BX Commercial Mortgage Trust 2020-BXLP	1.33	12/15/36	5,087,208	5,085,611	0.083%
BX Commercial Mortgage Trust 2021-SOAR	1.48	6/15/38	5,650,000	5,659,078	0.092%
BX Trust 2018-GW	0.88	5/15/35	11,837,000	11,833,194	0.192%
BX Trust 2021-VIEW	1.36	6/15/23	3,785,000	3,788,523	0.061%
Canadian Natural Resources	2.05	7/15/25	11,415,000	11,681,152	0.190%
Capital Auto Receivables Asset Trust 2018-1	3.36	11/21/22	12,108,854	12,154,748	0.197%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	15,125,000	15,186,336	0.246%
Capital One Financial	3.9	1/29/24	4,115,000	4,402,894	0.071%
Capital One Financial	3.2	1/30/23	5,589,000	5,783,346	0.094%
Capital One Financial	3.5	6/15/23	4,030,000	4,234,361	0.069%

Cardinal Health	3.5	11/15/24	6,185,000	6,615,439	0.107%
Cardinal Health	3.2	3/15/23	5,250,000	5,453,921	0.088%
Cardinal Health	3.08	6/15/24	5,115,000	5,389,757	0.087%
Carlyle Global Market Strategies CLO 2015-3	1.13	7/28/28	4,075,199	4,075,199	0.066%
CarMax Auto Owner Trust 2017-4	2.7	10/16/23	1,685,000	1,692,794	0.027%
CarMax Auto Owner Trust 2020-1	2.34	11/17/25	2,965,000	3,053,047	0.050%
CarMax Auto Owner Trust 2020-4	1.75	4/15/27	4,290,000	4,341,271	0.070%
CarMax Auto Owner Trust 2021-2	1.34	2/16/27	4,605,000	4,593,975	0.075%
Carrier Global	2.24	2/15/25	13,725,000	14,228,378	0.231%
Caterpillar Financial Services	2.95	2/26/22	8,635,000	8,728,405	0.142%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	21,993,000	23,082,357	0.375%
CDW LLC / CDW Finance	5.5	12/1/24	2,690,000	2,965,725	0.048%
Cedar Funding XIV CLO	1.19	7/15/33	10,480,000	10,467,834	0.170%
Celulosa Arauco Y Constitucion	4.5	8/1/24	5,349,000	5,790,186	0.094%
CGDB Commercial Mortgage Trust 2019-MOB	1.73	11/15/36	10,831,000	10,803,803	0.175%
Charles Schwab	4.2	3/24/25	6,770,000	7,474,933	0.121%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/22	32,425,000	33,247,363	0.539%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	15,510,000	17,427,160	0.283%
Cheniere Corpus Christi Holdings	5.88	3/31/25	9,955,000	11,229,240	0.182%
Cheniere Corpus Christi Holdings	7	6/30/24	13,870,000	15,664,778	0.254%
Chicago Transit Authority Sales Tax Receipts Fund	1.71	12/1/22	295,000	299,147	0.005%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	275,000	281,241	0.005%
Chicago Transit Authority Sales Tax Receipts Fund	2.06	12/1/24	795,000	819,631	0.013%
China Mengniu Dairy	1.88	6/17/25	16,354,000	16,399,192	0.266%
CIFC Funding 2015-V	0.99	10/25/27	6,114,454	6,106,811	0.099%
CIFC Funding 2021-IV	1.14	7/15/33	15,375,000	15,353,618	0.249%
Cigna	0.61	3/15/24	2,840,000	2,833,974	0.046%
Cigna	3.75	7/15/23	2,942,000	3,109,267	0.050%
Cigna	3	7/15/23	5,195,000	5,411,974	0.088%
CIM Trust 2020-INV1	2.5	4/25/50	6,306,722	6,394,089	0.104%
CIM Trust 2021-INV1	2.5	7/1/51	4,029,169	4,114,789	0.067%
Citigroup	2.31	11/4/22	9,430,000	9,440,769	0.153%
Citigroup	2.9	12/8/21	13,095,000	13,127,436	0.213%
Citigroup	3.11	4/8/26	4,035,000	4,282,567	0.069%
Citigroup	0.98	5/1/25	7,545,000	7,563,251	0.123%
Citigroup Mortgage Loan Trust	2.5	8/25/50	6,917,031	7,022,381	0.114%
Citizens Bank NA/Providence RI	3.25	2/14/22	5,060,000	5,104,300	0.083%
Citizens Bank NA/Providence RI	2.65	5/26/22	5,175,000	5,246,110	0.085%
City of Houston TX Airport System Revenue	0.88	7/1/22	575,000	577,789	0.009%
City of Houston TX Airport System Revenue	1.05	7/1/23	975,000	985,127	0.016%
City of Houston TX Airport System Revenue	1.27	7/1/24	3,245,000	3,294,420	0.053%
CK Hutchison International 17 II	2.75	3/29/23	10,400,000	10,726,456	0.174%
Cnh Equipment Trust 2018	3.47	10/15/25	3,105,000	3,146,278	0.051%
CNH Industrial Capital	3.88	10/15/21	10,774,000	10,785,614	0.175%
CNO Global Funding	1.75	10/7/26	7,280,000	7,279,272	0.118%
Coca-Cola Europacific Partners	0.8	5/3/24	17,240,000	17,181,039	0.279%
Cold Storage Trust 2020-ICE5	1.38	11/15/37	17,064,715	17,078,458	0.277%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	1,402,059	1,405,074	0.023%
COLT 2021-1 Mortgage Loan Trust	1.37	6/25/66	3,979,897	3,976,012	0.065%
COLT 2021-3 Mortgage Loan Trust	1.42	9/27/66	3,515,898	3,505,445	0.057%
Comcast	3.7	4/15/24	7,705,000	8,282,544	0.134%
COMM 2013-300P Mortgage Trust	4.35	8/10/30	4,134,000	4,345,427	0.071%
COMM 2014-CCRE15 Mortgage Trust	4.81	2/10/47	6,420,000	6,911,667	0.112%
COMM 2014-CCRE19 Mortgage Trust	4.86	8/10/47	2,995,000	2,978,466	0.048%
COMM 2014-CCRE19 Mortgage Trust	4.08	8/10/47	7,262,000	7,811,160	0.127%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	9,680,000	10,416,314	0.169%
COMM 2015-LC23 Mortgage Trust	3.22	10/10/48	8,532,217	8,607,348	0.140%
COMM 2020-CBM Mortgage Trust	3.75	2/10/37	3,895,000	3,939,659	0.064%
CommonSpirit Health	1.55	10/1/25	5,450,000	5,470,557	0.089%
Cooperatieve Rabobank UA	3.95	11/9/22	16,500,000	17,117,331	0.278%
Cox Communications	3.15	8/15/24	4,523,000	4,789,708	0.078%
Credicorp	2.75	6/17/25	2,715,000	2,777,114	0.045%
Credit Agricole SA/London	1.15	4/24/23	5,525,000	5,591,753	0.091%
Credit Suisse	3	12/14/23	3,385,000	3,474,090	0.056%
Credit Suisse	3.57	1/9/23	5,345,000	5,381,672	0.087%
Credit Suisse AG/New York NY	0.5	2/2/24	7,350,000	7,322,158	0.119%
Credit Suisse AG/New York NY	1	5/5/23	10,620,000	10,712,553	0.174%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.51	5/15/36	8,520,000	8,526,044	0.138%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.68	5/15/36	6,220,000	6,237,619	0.101%
Crown Castle International	1.05	7/15/26	9,140,000	8,936,708	0.145%
Crown Castle Towers	3.72	7/15/23	1,785,000	1,826,047	0.030%
CSMC 2020-NET	2.26	8/15/37	3,395,000	3,489,120	0.057%

CVS Health	3.7	3/9/23	2,442,000	2,548,715	0.041%
CVS Health	2.63	8/15/24	2,460,000	2,584,769	0.042%
DAE Funding	1.55	8/1/24	4,225,000	4,191,665	0.068%
Daimler Finance North America	3.75	11/5/21	8,125,000	8,145,207	0.132%
Daimler Finance North America	1.75	3/10/23	13,400,000	13,633,482	0.221%
Daimler Trucks Retail Trust 2020-1	1.37	6/15/27	8,360,000	8,414,735	0.137%
Dallas Fort Worth International Airport	1.33	11/1/25	1,670,000	1,688,375	0.027%
Danske Bank	5	1/12/22	7,665,000	7,761,395	0.126%
Danske Bank	5.38	1/12/24	1,350,000	1,478,702	0.024%
Danske Bank	1.23	6/22/24	10,885,000	10,969,587	0.178%
Deephaven Residential Mortgage Trust 2021-1	1.13	5/25/65	2,778,326	2,773,654	0.045%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	2,832,808	2,832,095	0.046%
Deephaven Residential Mortgage Trust 2021-2	1.26	4/25/66	3,153,241	3,153,050	0.051%
Deutsche Bank AG/New York NY	4.25	10/14/21	17,505,000	17,518,969	0.284%
Diageo Capital	1.38	9/29/25	4,560,000	4,609,809	0.075%
Diamondback Energy	2.88	12/1/24	23,165,000	24,323,250	0.395%
Diamondback Energy	4.75	5/31/25	6,245,000	6,963,281	0.113%
Drive Auto Receivables Trust 2020-1	2.36	3/16/26	6,095,000	6,179,144	0.100%
Drive Auto Receivables Trust 2021-1	1.45	1/16/29	5,405,000	5,418,761	0.088%
Drive Auto Receivables Trust 2021-2	1.39	3/15/29	6,540,000	6,518,437	0.106%
Dryden 86 CLO	1.23	7/17/34	9,145,000	9,144,988	0.148%
Eastern Creation II Investment Holdings	1	9/10/23	10,265,000	10,259,142	0.166%
Edison International	3.13	11/15/22	4,775,000	4,888,354	0.079%
Edison International	2.95	3/15/23	4,199,000	4,304,051	0.070%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	968,488	992,671	0.016%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	3,881,481	3,955,631	0.064%
Ellington Financial Mortgage Trust 2017-1	0.8	2/25/66	2,100,437	2,097,231	0.034%
Ellington Financial Mortgage Trust 2017-1	1.11	2/25/66	1,775,921	1,769,904	0.029%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	2,052,035	2,081,435	0.034%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	1,219,785	1,235,375	0.020%
Ellington Financial Mortgage Trust 2020-1	2.01	5/25/65	1,958,801	1,971,676	0.032%
Ellington Financial Mortgage Trust 2020-2	1.18	10/25/65	5,269,064	5,289,934	0.086%
Ellington Financial Mortgage Trust 2021-2	0.93	6/25/66	3,591,260	3,594,331	0.058%
Ellington Financial Mortgage Trust 2021-2	1.29	6/25/66	3,439,042	3,441,940	0.056%
EMD Finance	2.95	3/19/22	3,170,000	3,195,293	0.052%
Enbridge	4	10/1/23	5,580,000	5,908,416	0.096%
Enbridge	2.5	1/15/25	8,445,000	8,778,485	0.142%
Enbridge	0.41	2/17/23	3,110,000	3,117,511	0.051%
Enel Finance International	1.38	7/12/26	9,605,000	9,544,671	0.155%
Enel Finance International	2.65	9/10/24	11,270,000	11,811,411	0.192%
Energy Transfer	3.45	1/15/23	697,000	716,168	0.012%
Energy Transfer	5.88	1/15/24	17,363,000	19,012,485	0.308%
Energy Transfer	4.9	2/1/24	4,925,000	5,306,688	0.086%
Energy Transfer	4.25	3/15/23	14,312,000	14,884,480	0.242%
Energy Transfer	4.25	4/1/24	455,000	486,850	0.008%
Energy Transfer	2.9	5/15/25	1,860,000	1,948,350	0.032%
Energy Transfer	4.2	9/15/23	1,819,000	1,930,414	0.031%
Eni	4	9/12/23	13,505,000	14,351,791	0.233%
Enterprise Fleet Financing 2019-1	2.98	10/20/24	999,778	1,005,423	0.016%
Enterprise Fleet Financing 2019-3	2.06	5/20/25	1,568,242	1,586,040	0.026%
Enterprise Products Operating	3.5	2/1/22	9,820,000	9,923,699	0.161%
EOG Resources	2.63	3/15/23	2,263,000	2,324,592	0.038%
EQT	3	10/1/22	16,719,000	16,927,988	0.275%
Equitable Financial Life Global Funding	0.5	4/6/23	17,120,000	17,071,550	0.277%
Exeter Automobile Receivables Trust 2021-2	0.98	6/15/26	3,935,000	3,941,890	0.064%
Expedia	3.6	12/15/23	8,695,000	9,190,059	0.149%
Exxon Mobil	2.99	3/19/25	16,400,000	17,480,530	0.284%
Fannie Mae Connecticut Avenue Securities	0.94	10/25/30	10,615,000	10,571,598	0.172%
Fannie Mae Connecticut Avenue Securities	0.94	10/25/30	7,632,606	7,605,057	0.123%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	9,566,395	9,450,010	0.153%
Fannie Mae Connecticut Avenue Securities	1.29	1/25/30	3,991,540	3,893,404	0.063%
Fannie Mae Connecticut Avenue Securities	0.94	7/25/30	6,406,679	6,406,678	0.104%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	3,839,061	3,862,542	0.063%
Fannie Mae REMICS	4	6/25/44	1,005,029	1,010,020	0.016%
Fannie Mae REMIC Trust 2001-W4	5.11	1/25/32	1,621	1,734	0.000%
Federal Home Loan Mortgage	5	10/1/22	33,515	34,900	0.001%
Federal Home Loan Mortgage	5	10/1/23	58,410	60,881	0.001%
Federal Home Loan Mortgage	2.34	10/1/33	480	482	0.000%
Federal Home Loan Mortgage	2.03	10/1/36	212,127	224,340	0.004%
Federal Home Loan Mortgage	5.5	10/1/38	29,337	34,246	0.001%
Federal Home Loan Mortgage	5.5	11/1/21	2	2	0.000%
Federal Home Loan Mortgage	6	11/1/21	4	4	0.000%

Federal Home Loan Mortgage	2.47	11/1/34	124,652	126,883	0.002%
Federal Home Loan Mortgage	2.45	11/1/36	34,328	34,557	0.001%
Federal Home Loan Mortgage	2.22	1/1/37	39,950	40,113	0.001%
Federal Home Loan Mortgage	5	12/1/23	497,738	518,791	0.008%
Federal Home Loan Mortgage	5.5	12/1/23	6,059	6,094	0.000%
Federal Home Loan Mortgage	2.31	12/1/36	61,441	65,394	0.001%
Federal Home Loan Mortgage	3.5	12/1/47	2,271,944	2,419,154	0.039%
Federal Home Loan Mortgage	2.34	2/1/33	716	714	0.000%
Federal Home Loan Mortgage	2.36	2/1/34	7,546	7,646	0.000%
Federal Home Loan Mortgage	6	2/1/35	375,395	434,369	0.007%
Federal Home Loan Mortgage	2.2	2/1/37	34,238	35,850	0.001%
Federal Home Loan Mortgage	2.11	2/1/37	37,982	40,180	0.001%
Federal Home Loan Mortgage	2.54	2/1/37	65,427	70,231	0.001%
Federal Home Loan Mortgage	2.46	2/1/38	193,401	206,571	0.003%
Federal Home Loan Mortgage	7	3/1/39	928,394	1,067,181	0.017%
Federal Home Loan Mortgage	3.5	3/1/46	3,264,346	3,563,976	0.058%
Federal Home Loan Mortgage	5.5	4/1/23	57,559	59,100	0.001%
Federal Home Loan Mortgage	1.92	4/1/37	7,957	8,392	0.000%
Federal Home Loan Mortgage	2.03	5/1/37	33,059	34,712	0.001%
Federal Home Loan Mortgage	2.06	5/1/38	80,178	80,786	0.001%
Federal Home Loan Mortgage	1.88	6/1/38	176,595	184,621	0.003%
Federal Home Loan Mortgage	1.88	6/1/38	25,257	26,100	0.000%
Federal Home Loan Mortgage	7.5	6/1/38	877,320	1,005,929	0.016%
Federal Home Loan Mortgage	5	7/1/25	286	298	0.000%
Federal Home Loan Mortgage	1.98	7/1/35	83,521	88,156	0.001%
Federal Home Loan Mortgage	1.88	7/1/38	274,422	277,630	0.005%
Federal Home Loan Mortgage	6	8/1/22	3,553	3,599	0.000%
Federal Home Loan Mortgage	6	9/1/34	16,284	18,747	0.000%
Federal Home Loan Mortgage	6	9/1/35	117,446	138,170	0.002%
Federal Home Loan Mortgage	1.84	9/1/35	16,188	16,207	0.000%
Federal National Mortgage Assn.	4.5	10/1/24	156,615	164,456	0.003%
Federal National Mortgage Assn.	4.5	10/1/26	744,570	780,752	0.013%
Federal National Mortgage Assn.	2.22	10/1/32	16,512	16,546	0.000%
Federal National Mortgage Assn.	1.52	10/1/33	331,511	341,376	0.006%
Federal National Mortgage Assn.	5.5	10/1/35	343,186	398,889	0.006%
Federal National Mortgage Assn.	5	10/1/35	7,858	8,961	0.000%
Federal National Mortgage Assn.	4.5	10/1/48	10,782,575	11,789,032	0.191%
Federal National Mortgage Assn.	5.5	11/1/23	48	49	0.000%
Federal National Mortgage Assn.	4.5	11/1/24	135,401	141,940	0.002%
Federal National Mortgage Assn.	3	11/1/34	1,078,752	1,153,669	0.019%
Federal National Mortgage Assn.	6	11/1/34	62,438	73,439	0.001%
Federal National Mortgage Assn.	4.5	11/1/48	1,087,560	1,175,569	0.019%
Federal National Mortgage Assn.	4	11/1/49	926,776	992,161	0.016%
Federal National Mortgage Assn.	6	1/1/22	5,880	5,899	0.000%
Federal National Mortgage Assn.	6	1/1/22	2,233	2,239	0.000%
Federal National Mortgage Assn.	5	1/1/24	151,639	158,143	0.003%
Federal National Mortgage Assn.	6	1/1/24	1,250	1,286	0.000%
Federal National Mortgage Assn.	5.5	1/1/24	83,567	84,292	0.001%
Federal National Mortgage Assn.	5.5	1/1/25	8,827	9,011	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	516	520	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	211,133	214,781	0.003%
Federal National Mortgage Assn.	4.5	1/1/27	272,413	286,278	0.005%
Federal National Mortgage Assn.	2.16	1/1/34	13,201	13,191	0.000%
Federal National Mortgage Assn.	5.5	1/1/35	1,484,247	1,718,728	0.028%
Federal National Mortgage Assn.	2.13	1/1/35	1,594	1,590	0.000%
Federal National Mortgage Assn.	2	1/1/36	11,394,167	11,801,569	0.191%
Federal National Mortgage Assn.	5.5	1/1/37	25,819	30,011	0.000%
Federal National Mortgage Assn.	6	1/1/37	54,145	63,892	0.001%
Federal National Mortgage Assn.	4	1/1/40	5,085,000	5,448,001	0.088%
Federal National Mortgage Assn.	3	1/1/42	3,380,000	3,536,721	0.057%
Federal National Mortgage Assn.	2.5	1/1/44	2,380,000	2,453,910	0.040%
Federal National Mortgage Assn.	4	1/1/47	3,407,051	3,675,654	0.060%
Federal National Mortgage Assn.	2	1/1/50	3,590,000	3,593,225	0.058%
Federal National Mortgage Assn.	4.5	1/1/50	448,998	487,632	0.008%
Federal National Mortgage Assn.	5	12/1/23	48,416	50,492	0.001%
Federal National Mortgage Assn.	4.5	12/1/24	165,783	174,427	0.003%
Federal National Mortgage Assn.	2.09	12/1/32	39,438	39,907	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	194,382	223,132	0.004%
Federal National Mortgage Assn.	5.5	12/1/34	16,793	19,481	0.000%
Federal National Mortgage Assn.	3	12/1/34	3,027,324	3,233,027	0.052%
Federal National Mortgage Assn.	2.31	12/1/35	21,743	21,900	0.000%
Federal National Mortgage Assn.	1.93	12/1/35	65,289	66,530	0.001%

Federal National Mortgage Assn.	1.72	12/1/35	24,616	24,749	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	8,543	8,582	0.000%
Federal National Mortgage Assn.	5.5	12/1/39	331,073	386,491	0.006%
Federal National Mortgage Assn.	5	12/1/41	2,616,700	2,889,502	0.047%
Federal National Mortgage Assn.	3.5	12/1/45	560,685	603,455	0.010%
Federal National Mortgage Assn.	4	12/1/49	539,574	588,996	0.010%
Federal National Mortgage Assn.	4	12/1/49	394,282	422,253	0.007%
Federal National Mortgage Assn.	5.5	2/1/23	16,772	16,936	0.000%
Federal National Mortgage Assn.	6	2/1/23	146,728	149,470	0.002%
Federal National Mortgage Assn.	5.5	2/1/23	7,148	7,189	0.000%
Federal National Mortgage Assn.	2.05	2/1/33	2,746	2,739	0.000%
Federal National Mortgage Assn.	5	2/1/36	220,919	252,063	0.004%
Federal National Mortgage Assn.	6	2/1/37	90,991	106,787	0.002%
Federal National Mortgage Assn.	3.5	2/1/48	860,376	914,771	0.015%
Federal National Mortgage Assn.	3.5	2/1/48	8,181,053	8,712,446	0.141%
Federal National Mortgage Assn.	6	2/1/49	7,299,513	8,713,586	0.141%
Federal National Mortgage Assn.	4	2/1/50	2,663,951	2,872,058	0.047%
Federal National Mortgage Assn.	6	3/1/22	3	3	0.000%
Federal National Mortgage Assn.	5	3/1/23	15,517	16,156	0.000%
Federal National Mortgage Assn.	6	3/1/23	55,517	56,487	0.001%
Federal National Mortgage Assn.	6	3/1/34	609,431	713,007	0.012%
Federal National Mortgage Assn.	3	3/1/35	1,595,752	1,701,267	0.028%
Federal National Mortgage Assn.	5.5	3/1/36	95,437	110,924	0.002%
Federal National Mortgage Assn.	6	3/1/37	90,527	106,968	0.002%
Federal National Mortgage Assn.	4.5	3/1/49	1,783,265	1,928,656	0.031%
Federal National Mortgage Assn.	4.5	4/1/25	25,133	26,508	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	863,100	907,787	0.015%
Federal National Mortgage Assn.	4.5	4/1/26	208,776	221,212	0.004%
Federal National Mortgage Assn.	6	4/1/35	165,427	191,574	0.003%
Federal National Mortgage Assn.	5.5	4/1/36	168,898	196,286	0.003%
Federal National Mortgage Assn.	6	4/1/36	18,467	21,821	0.000%
Federal National Mortgage Assn.	2.1	4/1/38	172,963	180,489	0.003%
Federal National Mortgage Assn.	5	4/1/38	85,909	98,169	0.002%
Federal National Mortgage Assn.	6	4/1/45	1,264,870	1,486,863	0.024%
Federal National Mortgage Assn.	5.5	5/1/22	5,399	5,452	0.000%
Federal National Mortgage Assn.	5	5/1/23	19,349	20,145	0.000%
Federal National Mortgage Assn.	4.67	5/1/24	355	359	0.000%
Federal National Mortgage Assn.	4.5	5/1/25	548,746	575,073	0.009%
Federal National Mortgage Assn.	4.5	5/1/25	44,484	46,919	0.001%
Federal National Mortgage Assn.	4.5	5/1/27	912,929	964,124	0.016%
Federal National Mortgage Assn.	5.5	5/1/36	117,103	136,051	0.002%
Federal National Mortgage Assn.	6	5/1/37	100,583	118,852	0.002%
Federal National Mortgage Assn.	6	5/1/38	26,626	31,464	0.001%
Federal National Mortgage Assn.	2.16	5/1/38	72,074	72,509	0.001%
Federal National Mortgage Assn.	2.19	5/1/38	103,212	104,762	0.002%
Federal National Mortgage Assn.	1.94	5/1/38	266,141	280,375	0.005%
Federal National Mortgage Assn.	4.5	5/1/41	2,305,476	2,575,840	0.042%
Federal National Mortgage Assn.	6	5/1/42	251,117	296,272	0.005%
Federal National Mortgage Assn.	4.5	5/1/50	1,320,426	1,435,172	0.023%
Federal National Mortgage Assn.	6	6/1/22	257	258	0.000%
Federal National Mortgage Assn.	5	6/1/24	404,059	421,231	0.007%
Federal National Mortgage Assn.	5	6/1/35	166,935	190,150	0.003%
Federal National Mortgage Assn.	5	6/1/35	732,042	834,312	0.014%
Federal National Mortgage Assn.	5	6/1/35	437,090	497,546	0.008%
Federal National Mortgage Assn.	6	6/1/36	31,735	37,499	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	15,707	18,088	0.000%
Federal National Mortgage Assn.	5	6/1/40	789,072	897,348	0.015%
Federal National Mortgage Assn.	5.5	7/1/22	706	710	0.000%
Federal National Mortgage Assn.	4.5	7/1/25	49,283	51,903	0.001%
Federal National Mortgage Assn.	2.15	7/1/27	1,908	1,919	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	198,584	230,288	0.004%
Federal National Mortgage Assn.	2.13	7/1/33	913	910	0.000%
Federal National Mortgage Assn.	5.5	7/1/34	680,948	787,170	0.013%
Federal National Mortgage Assn.	2.01	7/1/34	6,487	6,496	0.000%
Federal National Mortgage Assn.	5	7/1/35	1,233,737	1,405,352	0.023%
Federal National Mortgage Assn.	1.84	7/1/35	43,485	43,403	0.001%
Federal National Mortgage Assn.	5	7/1/36	1,132,801	1,291,196	0.021%
Federal National Mortgage Assn.	5.5	7/1/36	28,313	32,814	0.001%
Federal National Mortgage Assn.	5.5	7/1/41	2,898,572	3,378,648	0.055%
Federal National Mortgage Assn.	5	7/1/45	1,145,272	1,292,845	0.021%
Federal National Mortgage Assn.	3.5	7/1/50	5,703,771	6,082,976	0.099%
Federal National Mortgage Assn.	4.5	8/1/24	1,145,178	1,200,402	0.019%

Federal National Mortgage Assn.	4.5	8/1/24	262,964	275,978	0.004%
Federal National Mortgage Assn.	4.5	8/1/26	132,555	139,839	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	641,526	745,642	0.012%
Federal National Mortgage Assn.	5.5	8/1/37	816,856	948,401	0.015%
Federal National Mortgage Assn.	5.5	8/1/37	897,113	1,040,841	0.017%
Federal National Mortgage Assn.	5.5	8/1/37	276,723	321,171	0.005%
Federal National Mortgage Assn.	2.16	8/1/38	9,118	9,112	0.000%
Federal National Mortgage Assn.	2.1	8/1/38	93,759	99,249	0.002%
Federal National Mortgage Assn.	2.1	8/1/38	17,581	18,610	0.000%
Federal National Mortgage Assn.	4.5	8/1/44	2,281,316	2,552,169	0.041%
Federal National Mortgage Assn.	4.5	8/1/48	606,634	657,381	0.011%
Federal National Mortgage Assn.	5	9/1/22	1	1	0.000%
Federal National Mortgage Assn.	5	9/1/23	5,685	5,919	0.000%
Federal National Mortgage Assn.	4.5	9/1/24	341,080	357,588	0.006%
Federal National Mortgage Assn.	4.5	9/1/24	39,604	41,523	0.001%
Federal National Mortgage Assn.	5	9/1/25	11,168	11,628	0.000%
Federal National Mortgage Assn.	3	9/1/28	4,317,347	4,555,598	0.074%
Federal National Mortgage Assn.	1.98	9/1/32	1,973	1,976	0.000%
Federal National Mortgage Assn.	2	9/1/36	7,110,407	7,358,833	0.119%
Federal National Mortgage Assn.	1.91	9/1/37	19,232	19,455	0.000%
Federal National Mortgage Assn.	6	9/1/39	1,490,776	1,758,861	0.029%
Federal National Mortgage Assn.	5	9/1/48	1,074,719	1,180,611	0.019%
Federal National Mortgage Assn.	4.5	9/1/48	699,577	756,648	0.012%
FHLMC 15YR GOLD	6	10/1/21	2	2	0.000%
Fidelity National Information Services	0.38	3/1/23	9,785,000	9,784,149	0.159%
Fidelity National Information Services	0.6	3/1/24	4,700,000	4,693,942	0.076%
FirstEnergy	3.35	7/15/22	6,995,000	7,064,950	0.115%
First Niagara Financial	7.25	12/15/21	4,150,000	4,203,875	0.068%
Fiserv	2.75	7/1/24	13,355,000	14,058,608	0.228%
Flagstar Mortgage Trust 2020-1NV	0.94	3/25/50	2,715,411	2,713,376	0.044%
Flagstar Mortgage Trust 2021-5INV	2.5	7/25/51	3,620,686	3,702,152	0.060%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	7,590,000	7,970,695	0.129%
Ford Credit Auto Lease Trust 2020	2.05	6/15/23	4,395,000	4,450,595	0.072%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	5,000,000	5,311,724	0.086%
Ford Credit Auto Owner Trust 2020	2.04	12/15/26	7,465,000	7,690,745	0.125%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	4,600,000	4,610,437	0.075%
Ford Credit Floorplan Master Owner Trust	0.98	9/15/25	3,805,000	3,833,777	0.062%
Ford Motor Credit	3.81	10/12/21	3,610,000	3,609,982	0.059%
Fortinet	1	3/15/26	5,710,000	5,623,825	0.091%
Fox	3.67	1/25/22	2,125,000	2,147,378	0.035%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.95	12/25/50	1,261,654	1,262,116	0.020%
Freddie Mac STACR REMIC Trust 2021-DNA1	0.7	1/25/51	2,012,814	2,012,814	0.033%
Freddie Mac STACR REMIC Trust 2021-DNA3	2.15	10/25/33	5,855,000	5,973,919	0.097%
Freddie Mac STACR REMIC Trust 2021-DNA5	1.7	1/25/34	3,750,000	3,780,637	0.061%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.75	8/25/33	9,089,778	9,092,896	0.148%
Freddie Mac STACR REMIC Trust 2021-HQA3	0.9	9/25/41	4,270,000	4,270,000	0.069%
Freddie Mac STACR Trust 2018-DNA2	0.89	12/25/30	1,960,745	1,962,712	0.032%
Freddie Mac STACR Trust 2018-DNA2	1.04	12/25/30	7,535,000	7,536,316	0.122%
Freddie Mac Stacr Trust 2018-HQA2	0.84	10/25/48	720,541	721,048	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	1.29	10/25/29	1,482,175	1,482,659	0.024%
Freddie Mac Structured Agency Credit Risk debt Notes	1.15	11/25/50	776,892	777,160	0.013%
Freddie Mac Structured Agency Credit Risk debt Notes	0.84	3/25/30	603,088	603,766	0.010%
Freddie Mac Structured Agency Credit Risk debt Notes	4.79	4/25/28	2,600,116	2,689,466	0.044%
Freddie Mac Structured Agency Credit Risk debt Notes	4.09	8/25/24	1,570,961	1,609,458	0.026%
Freddie Mac Structured Agency Credit Risk debt Notes	0.85	8/25/33	6,302,260	6,310,721	0.102%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.84	5/25/47	552,710	556,563	0.009%
FWD Securitization Trust 2020-INV1	2.24	1/25/50	7,153,255	7,254,947	0.118%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	1,160,099	1,171,977	0.019%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	1,479,084	1,492,442	0.024%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	7,916,000	7,954,109	0.129%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	1,485,620	1,508,843	0.024%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	4,592,000	4,592,960	0.075%
GATX	3.9	3/30/23	5,640,000	5,907,375	0.096%
GCT Commercial Mortgage Trust 2021-GCT	0.88	2/15/38	5,110,000	5,115,149	0.083%
General Dynamics	2.25	11/15/22	5,425,000	5,514,854	0.089%
General Electric	3.45	5/15/24	3,805,000	4,045,853	0.066%
General Motors	4.88	10/2/23	5,380,000	5,809,835	0.094%
General Motors	5.4	10/2/23	7,465,000	8,143,143	0.132%
General Motors Financial	2.9	2/26/25	13,795,000	14,435,129	0.234%
Gilead Sciences	0.75	9/29/23	16,775,000	16,762,788	0.272%
Global Payments	2.65	2/15/25	5,665,000	5,917,466	0.096%
GMF Floorplan Owner Revolving Trust	2.7	4/15/24	5,910,000	5,988,513	0.097%

GMF Floorplan Owner Revolving Trust	1.03	8/15/25	2,235,000	2,252,019	0.037%
GM Financial Automobile Leasing Trust 2020-1	2.28	6/20/24	2,990,000	3,035,895	0.049%
Goldman Sachs	0.91	10/31/22	5,200,000	5,202,746	0.084%
Goldman Sachs	5.75	1/24/22	13,816,000	14,051,494	0.228%
Goldman Sachs	0.48	1/27/23	8,675,000	8,669,353	0.141%
Goldman Sachs	0.67	3/8/24	3,465,000	3,468,794	0.056%
Goldman Sachs	3.5	4/1/25	7,425,000	7,972,520	0.129%
Goldman Sachs	0.66	9/10/24	4,990,000	4,989,212	0.081%
Golub Capital Partners CLO 39B	1.28	10/20/28	5,221,701	5,222,740	0.085%
Government National Mortgage Assn.	3.5	10/20/46	16,048	17,077	0.000%
Government National Mortgage Assn.	5	10/20/47	2,489,067	2,727,881	0.044%
Government National Mortgage Assn.	4	10/20/50	2,627,755	2,798,380	0.045%
Government National Mortgage Assn.	5	11/20/39	909,708	1,037,326	0.017%
Government National Mortgage Assn.	3.5	11/20/46	973,454	1,033,458	0.017%
Government National Mortgage Assn.	5	11/20/47	789,975	864,688	0.014%
Government National Mortgage Assn.	3.5	1/1/41	18,182,000	19,124,126	0.310%
Government National Mortgage Assn.	5	1/20/36	91,990	102,746	0.002%
Government National Mortgage Assn.	3.5	1/20/47	1,025,319	1,089,251	0.018%
Government National Mortgage Assn.	5	1/20/48	2,094,648	2,300,193	0.037%
Government National Mortgage Assn.	5	12/20/34	192,061	216,138	0.004%
Government National Mortgage Assn.	5	12/20/35	122,817	138,229	0.002%
Government National Mortgage Assn.	5	12/20/47	2,779,595	3,048,868	0.049%
Government National Mortgage Assn.	5.5	12/20/48	175,403	193,443	0.003%
Government National Mortgage Assn.	5	2/20/40	169,493	193,271	0.003%
Government National Mortgage Assn.	3.5	2/20/48	595,121	639,626	0.010%
Government National Mortgage Assn.	5.5	2/20/49	373,303	412,764	0.007%
Government National Mortgage Assn.	5	3/20/41	99,922	113,944	0.002%
Government National Mortgage Assn.	5.5	3/20/48	490,744	548,413	0.009%
Government National Mortgage Assn.	4	3/20/48	365,596	396,607	0.006%
Government National Mortgage Assn.	4	4/20/50	76,287	83,488	0.001%
Government National Mortgage Assn.	4	4/20/50	93,092	99,827	0.002%
Government National Mortgage Assn.	4	4/20/50	49,427	52,842	0.001%
Government National Mortgage Assn.	4	4/20/50	59,339	64,377	0.001%
Government National Mortgage Assn.	4	4/20/50	285,199	312,569	0.005%
Government National Mortgage Assn.	4	4/20/50	96,322	104,737	0.002%
Government National Mortgage Assn.	4	4/20/50	140,899	154,406	0.003%
Government National Mortgage Assn.	4	4/20/50	230,397	252,594	0.004%
Government National Mortgage Assn.	4	4/20/50	193,770	210,725	0.003%
Government National Mortgage Assn.	5	5/20/36	123,259	138,803	0.002%
Government National Mortgage Assn.	5	5/20/48	424,351	459,359	0.007%
Government National Mortgage Assn.	6	7/15/36	1,879,079	2,218,178	0.036%
Government National Mortgage Assn.	3.5	8/20/44	2,213,924	2,376,002	0.039%
Government National Mortgage Assn.	4.5	8/20/47	2,190,234	2,372,767	0.038%
Government National Mortgage Assn.	3.5	8/20/51	13,997,375	14,847,795	0.241%
Government National Mortgage Assn.	5.5	9/15/45	3,045,312	3,569,728	0.058%
Government National Mortgage Assn.	4	9/20/45	1,532,088	1,671,599	0.027%
Gray Oak Pipeline	2.6	10/15/25	3,115,000	3,188,688	0.052%
Gray Oak Pipeline	2	9/15/23	4,272,000	4,351,733	0.071%
Great Wolf Trust 2019-WOLF	1.12	12/15/36	3,785,000	3,783,830	0.061%
Great Wolf Trust 2019-WOLF	1.72	12/15/36	4,200,000	4,186,957	0.068%
GS Mortgage-Backed Securities Corp Trust 2021-NQM1	1.02	7/25/61	4,184,463	4,185,612	0.068%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	14,732,598	15,045,666	0.244%
GS Mortgage-Backed Securities Trust	1.66	7/25/44	163,055	164,246	0.003%
GS Mortgage-Backed Securities Trust 2021-GR2	2.5	2/25/52	9,359,746	9,529,438	0.155%
GS Mortgage Securities Corp Trust 2021-ROSS	1.68	5/15/26	5,705,000	5,707,724	0.093%
Guangzhou Metro Investment Finance BVI	1.51	9/17/25	15,000,000	14,701,581	0.239%
Harley-Davidson Financial Services	4.05	2/4/22	9,385,000	9,501,177	0.154%
Harley-Davidson Financial Services	2.55	6/9/22	3,280,000	3,318,783	0.054%
Hasbro	3	11/19/24	11,476,000	12,133,414	0.197%
HCL America	1.38	3/10/26	15,000,000	14,837,728	0.241%
Health Care Service Corp A Mutual Legal Reserve	1.5	6/1/25	11,700,000	11,798,268	0.191%
Hero Asia Investment	1.5	11/18/23	14,320,000	14,327,727	0.232%
Highwoods Realty	3.63	1/15/23	12,275,000	12,628,275	0.205%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	5,918,113	6,046,139	0.098%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	336,041	342,271	0.006%
Hilton Grand Vacations Trust 2019	2.34	7/25/33	1,238,662	1,271,165	0.021%
Hilton Grand Vacations Trust 2019	2.54	7/25/33	2,551,199	2,603,333	0.042%
Hilton Grand Vacations Trust 2020	2.74	2/25/39	1,617,820	1,682,444	0.027%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	902,016	907,529	0.015%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	1,578,562	1,603,808	0.026%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	2,468,194	2,478,188	0.040%
Homeward Opportunities Fund I Trust 2020-2	2.64	5/25/65	5,750,000	5,833,158	0.095%



Honeywell International	1.35	6/1/25	6,450,000	6,550,504	0.106%
HPHT Finance 17	2.75	9/11/22	14,084,000	14,332,301	0.233%
HPHT Finance 19	2.88	11/5/24	700,000	733,579	0.012%
HSBC Holdings	3.8	3/11/25	2,890,000	3,078,324	0.050%
HSBC Holdings	1.65	4/18/26	12,655,000	12,703,810	0.206%
HSBC Holdings	1	5/24/25	1,740,000	1,734,310	0.028%
HSBC Holdings	2.1	6/4/26	1,335,000	1,363,709	0.022%
Humana	3.85	10/1/24	6,064,000	6,542,304	0.106%
Humana	3.15	12/1/22	2,548,000	2,610,722	0.042%
Humana	2.9	12/15/22	2,215,000	2,275,135	0.037%
Humana	1.35	2/3/27	3,515,000	3,467,319	0.056%
Humana	4.5	4/1/25	4,125,000	4,569,902	0.074%
Humana	0.65	8/3/23	4,715,000	4,709,375	0.076%
Hundred Acre Wood Trust 2021-INV1	2.5	7/25/51	8,590,023	8,805,203	0.143%
Hyatt Hotels	1.3	10/1/23	4,775,000	4,781,403	0.078%
Hyundai Auto Receivables Trust 2019	2.94	5/15/25	5,280,000	5,439,982	0.088%
Hyundai Capital America	1.15	11/10/22	3,375,000	3,391,868	0.055%
Hyundai Capital America	2.85	11/1/22	3,740,000	3,828,066	0.062%
Hyundai Capital America	0.8	1/8/24	5,910,000	5,881,939	0.095%
Hyundai Capital America	2.38	2/10/23	14,200,000	14,501,225	0.235%
Hyundai Capital America	3.95	2/1/22	3,995,000	4,039,892	0.066%
Hyundai Capital America	0.88	6/14/24	5,795,000	5,766,674	0.094%
Hyundai Capital America	3	6/20/22	7,780,000	7,915,193	0.128%
Hyundai Capital America	1	9/17/24	3,765,000	3,754,857	0.061%
IHS Markit	3.63	5/1/24	5,460,000	5,801,250	0.094%
Imperial Brands Finance	3.5	2/11/23	16,745,000	17,248,807	0.280%
Imperial Brands Finance	3.75	7/21/22	26,935,000	27,475,963	0.446%
Imperial Brands Finance	3.13	7/26/24	9,510,000	10,002,466	0.162%
Imperial Fund Mortgage Trust 2021-NQM2	1.52	9/1/56	5,185,362	5,182,264	0.084%
Ing Groep	1.28	3/29/22	6,030,000	6,063,020	0.098%
Intercontinental Exchange	4	10/15/23	2,885,000	3,085,049	0.050%
International Business Machines	2.88	11/9/22	1,020,000	1,048,663	0.017%
InTown Hotel Portfolio Trust 2018-STAY	1.03	1/15/33	1,865,000	1,866,669	0.030%
InTown Hotel Portfolio Trust 2018-STAY	1.58	1/15/33	1,495,000	1,496,790	0.024%
Jde Peet S	0.8	9/24/24	4,440,000	4,424,744	0.072%
JPMBB Commercial Mortgage Securities Trust 2014-C23	3.93	9/15/47	8,280,000	8,942,623	0.145%
JPMorgan Chase	2.08	4/22/26	13,190,000	13,533,547	0.220%
JPMorgan Chase	0.91	4/22/27	5,480,000	5,538,948	0.090%
JPMorgan Chase	0.82	6/1/25	8,300,000	8,267,215	0.134%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.43	9/15/29	12,870,000	12,837,237	0.208%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.68	9/15/29	3,975,000	3,957,398	0.064%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.85	10/15/33	8,240,000	8,253,108	0.134%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	2.25	10/15/33	6,310,000	6,321,935	0.103%
JP Morgan Mortgage Trust 2020-INV1	0.91	8/25/50	1,384,128	1,393,025	0.023%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	2,276,526	2,329,959	0.038%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	130,579	130,421	0.002%
KeyBank NA/Cleveland OH	1.25	3/10/23	9,585,000	9,716,784	0.158%
Kinder Morgan Energy Partners	3.95	9/1/22	955,000	977,277	0.016%
KIND Trust 2021-KIND	1.83	8/15/38	8,475,000	8,477,642	0.138%
KKR CLO 13	0.93	1/16/28	7,520,657	7,521,453	0.122%
KKR CLO 29	1.33	1/15/32	8,250,000	8,249,990	0.134%
KKR Industrial Portfolio Trust 2021-KDIP	1.08	12/15/37	3,585,000	3,582,839	0.058%
KKR Industrial Portfolio Trust 2021-KDIP	1.33	12/15/37	2,510,000	2,506,981	0.041%
Korea Hydro & Nuclear Power	1.25	4/27/26	12,038,000	11,941,459	0.194%
Kubota Credit Owner Trust 2020-1	1.96	3/15/24	2,600,000	2,640,457	0.043%
Leaseplan	2.88	10/24/24	4,655,000	4,871,862	0.079%
Lincoln National	4	9/1/23	2,025,000	2,157,002	0.035%
Lloyds Banking	4.5	11/4/24	4,744,000	5,205,169	0.084%
Lloyds Banking	1.33	6/15/23	3,305,000	3,323,974	0.054%
Long Island Power Authority	0.76	3/1/23	2,460,000	2,465,361	0.040%
LSEGA Financing	0.65	4/6/24	11,680,000	11,648,663	0.189%
LSTAR Commercial Mortgage Trust 2017-5	4.02	3/10/50	4,905,000	5,329,646	0.086%
LYB International Finance III	1.25	10/1/25	5,740,000	5,739,093	0.093%
Madison Park Funding XVIII	1.32	10/21/30	10,775,000	10,789,715	0.175%
Madison Park Funding XXIII	1.1	7/27/31	10,835,000	10,808,236	0.175%
Madison Park Funding XXIII	1.68	7/27/31	6,810,000	6,813,405	0.111%
Madison Park Funding XXXV	1.12	4/20/32	8,915,000	8,929,264	0.145%
Madison Park Funding XXXVII	1.21	7/15/33	7,285,000	7,276,649	0.118%
Magnetite XVI	0.93	1/18/28	15,378,637	15,379,349	0.250%
Magnetite XXV	1.33	1/25/32	6,240,000	6,246,323	0.101%
Marriott International Inc/MD	2.13	10/3/22	505,000	511,073	0.008%
Marriott International Inc/MD	2.3	1/15/22	760,000	763,075	0.012%

Marriott International Inc/MD	3.13	2/15/23	2,575,000	2,639,236	0.043%
Marriott International Inc/MD	3.6	4/15/24	14,312,000	15,232,433	0.247%
Marsh & McLennan	3.88	3/15/24	5,950,000	6,398,731	0.104%
Martin Marietta Materials	0.65	7/15/23	3,510,000	3,517,329	0.057%
McDonald s	3.35	4/1/23	5,285,000	5,504,407	0.089%
McDonald s	1.45	9/1/25	4,475,000	4,531,953	0.074%
Mello Mortgage Capital Acceptance 2021-INV3	2.5	10/25/51	6,835,000	6,988,788	0.113%
Merit 2020-Hill	1.48	8/15/37	5,842,094	5,845,764	0.095%
Merit 2020-Hill	1.78	8/15/37	2,664,071	2,667,409	0.043%
Merit 2020-Hill	2.43	8/15/37	3,526,946	3,533,670	0.057%
METLIFE SECURITIZATION TRUST	3	4/25/55	1,913,087	1,962,557	0.032%
Metropolitan Life Global Funding I	0.4	1/7/24	6,570,000	6,542,058	0.106%
MF1 2021-FL7	1.18	10/18/36	6,730,000	6,732,019	0.109%
MFA 2021-INV1 Trust	0.85	1/25/56	4,437,629	4,428,242	0.072%
MFA 2021-NQM2 Trust	1.32	11/25/64	3,309,438	3,312,183	0.054%
MHC Commercial Mortgage Trust 2021-MHC	1.18	4/15/38	11,045,000	11,051,934	0.179%
MHC Trust 2021-MHC2	1.18	5/15/23	5,660,000	5,663,543	0.092%
Microchip Technology	0.97	2/15/24	10,345,000	10,351,228	0.168%
Microchip Technology	2.67	9/1/23	7,395,000	7,664,954	0.124%
Microchip Technology	0.98	9/1/24	8,380,000	8,367,447	0.136%
Micron Technology	4.64	2/6/24	6,180,000	6,697,575	0.109%
Micron Technology	2.5	4/24/23	19,867,000	20,453,394	0.332%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	163,726	164,232	0.003%
Mitsubishi Ufj Financial	1.05	2/22/22	7,060,000	7,083,573	0.115%
Mitsubishi Ufj Financial	3.22	3/7/22	8,685,000	8,794,084	0.143%
Mitsubishi Ufj Financial	0	7/19/25	14,410,000	14,365,992	0.233%
Mizuho Financial Group Cayman 2	4.2	7/18/22	14,215,000	14,622,686	0.237%
Moody s	3.75	3/24/25	6,475,000	7,029,513	0.114%
Morgan Stanley	0.56	11/10/23	9,675,000	9,674,255	0.157%
Morgan Stanley	4.88	11/1/22	5,035,000	5,272,078	0.086%
Morgan Stanley	0.53	1/25/24	6,450,000	6,450,677	0.105%
Morgan Stanley	0.73	4/5/24	8,475,000	8,496,721	0.138%
Morgan Stanley	2.75	5/19/22	8,005,000	8,131,991	0.132%
Morgan Stanley	4.1	5/22/23	2,320,000	2,447,586	0.040%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.11	10/15/47	3,065,000	3,280,807	0.053%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	9,590,000	10,213,253	0.166%
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	7,880,000	7,842,077	0.127%
Morgan Stanley Capital I Trust 2019-NUGS	3.3	12/15/36	4,445,000	4,459,687	0.072%
Morgan Stanley Residential Mortgage Loan Trust 2021-2	2.5	5/25/51	2,853,654	2,900,025	0.047%
MVW 2020-1	2.73	10/20/37	1,656,070	1,688,778	0.027%
MVW Owner Trust 2017-1	2.42	12/20/34	452,802	461,307	0.007%
MVW Owner Trust 2017-1	2.75	12/20/34	161,331	164,062	0.003%
MVW Owner Trust 2017-1	2.99	12/20/34	405,478	410,676	0.007%
Nasdaq	0.45	12/21/22	6,280,000	6,272,087	0.102%
Nationwide Building Society	3.77	3/8/24	2,605,000	2,716,700	0.044%
Nationwide Building Society	3.62	4/26/23	9,140,000	9,300,224	0.151%
Natwest	3.88	9/12/23	7,650,000	8,101,228	0.131%
NatWest Markets	2.38	5/21/23	9,705,000	10,005,836	0.162%
NatWest Markets	0.8	8/12/24	6,020,000	5,997,250	0.097%
Navient Private Education Loan Trust 2020-I	1.33	4/15/69	5,695,854	5,710,158	0.093%
Navient Private Education Refi Loan Trust 2019	3.42	1/15/43	6,222,030	6,364,692	0.103%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	8,956,472	9,129,695	0.148%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	11,899,963	12,122,274	0.197%
Navient Private Education Refi Loan Trust 2020	2.46	11/15/68	6,155,000	6,363,506	0.103%
Navient Private Education Refi Loan Trust 2020	2.15	11/15/68	20,035,000	20,598,336	0.334%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	3,943,479	4,000,540	0.065%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	4,384,759	4,428,762	0.072%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	4,697,456	4,723,037	0.077%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	2,887,107	2,902,148	0.047%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	2,889,938	2,909,328	0.047%
Navient Student Loan Trust 2019-2	0.36	2/27/68	142,816	142,816	0.002%
Navistar Financial dealer Note Master Trust	1.04	7/25/25	5,475,000	5,503,377	0.089%
NBN	1.45	5/5/26	15,195,000	15,131,804	0.246%
Nelnet Student Loan Trust 2005-4	0.31	3/22/32	4,572,430	4,432,899	0.072%
Nelnet Student Loan Trust 2020-1	0.83	3/26/68	2,558,477	2,572,084	0.042%
Nelnet Student Loan Trust 2021	1.32	4/20/62	15,505,000	15,446,349	0.251%
Neuberger Berman Loan Advisers CLO 32	1.12	1/20/32	14,325,000	14,321,122	0.232%
Neuberger Berman Loan Advisers CLO 38	1.43	10/20/32	6,990,000	6,992,033	0.113%
Neuberger Berman Loan Advisers Clo 40	1.19	4/16/33	4,060,000	4,066,090	0.066%
New Orleans Hotel Trust 2019-HNLA	1.37	4/15/32	13,305,000	13,222,409	0.215%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	2,602,053	2,634,016	0.043%
New Residential Mortgage Loan Trust 2020-NQM	1.65	5/24/60	1,817,064	1,829,160	0.030%

New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	2,485,764	2,506,599	0.041%
New Residential Mortgage Loan Trust 2020-NQM1	2.77	1/26/60	1,955,689	1,970,308	0.032%
New Residential Mortgage Loan Trust 2021-INV1	2.5	6/25/51	5,574,131	5,689,097	0.092%
New Residential Mortgage Loan Trust 2021-NQM1R	0.94	7/25/55	6,701,391	6,690,587	0.109%
Nissan Auto Receivables 2020-A Owner Trust	1.38	12/16/24	2,840,000	2,865,845	0.047%
Nissan Master Owner Trust Receivables	0.51	11/15/23	12,890,000	12,894,942	0.209%
Nissan Master Owner Trust Receivables	0.64	2/15/24	3,805,000	3,812,293	0.062%
Nissan Motor	3.04	9/15/23	11,394,000	11,848,837	0.192%
Nissan Motor Acceptance	2.65	7/13/22	2,696,000	2,736,338	0.044%
Nissan Motor Acceptance	2.6	9/28/22	15,085,000	15,366,833	0.249%
NLT 2021-INV2 Trust	1.16	8/25/56	16,184,953	16,143,332	0.262%
NLT 2021-INV2 Trust	1.52	8/25/56	4,089,613	4,079,184	0.066%
Nordstrom	2.3	4/8/24	1,280,000	1,281,006	0.021%
NRG Energy	3.75	6/15/24	4,470,000	4,768,931	0.077%
NTT Finance	0.58	3/1/24	4,120,000	4,111,023	0.067%
NTT Finance	0.37	3/3/23	9,925,000	9,925,516	0.161%
Nucor	2	6/1/25	2,330,000	2,397,875	0.039%
NXP BV / NXP Funding	4.88	3/1/24	1,930,000	2,104,516	0.034%
NXP BV / NXP Funding	4.63	6/1/23	14,371,000	15,277,264	0.248%
NXP BV / NXP Funding	3.88	9/1/22	11,950,000	12,304,019	0.200%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	1,365,000	1,427,428	0.023%
OBX 2019-EXP2 Trust	1.29	6/25/59	816,543	812,433	0.013%
OBX 2019-EXP3 Trust	0.99	10/25/59	3,851,751	3,853,035	0.063%
OBX 2020-EXP1 Trust	3.5	2/25/60	4,101,609	4,204,207	0.068%
OBX 2020-EXP1 Trust	1.04	2/25/60	919,931	915,563	0.015%
OBX 2020-EXP2 Trust	3	5/25/60	5,353,629	5,442,552	0.088%
OBX 2020-EXP2 Trust	3	5/25/60	807,670	819,577	0.013%
OBX 2020-EXP3 Trust	3	1/25/60	4,703,666	4,754,607	0.077%
OBX 2020-INV1 Trust	3.5	12/25/49	1,261,400	1,286,535	0.021%
OBX 2021-J1 Trust	2.5	5/25/51	9,548,049	9,699,729	0.157%
OBX 2021-NQM1 Trust	1.07	2/25/66	7,861,837	7,847,871	0.127%
OBX 2021-NQM1 Trust	1.18	2/25/66	5,736,273	5,718,262	0.093%
OBX 2021-NQM3 Trust	1.05	7/25/61	4,093,869	4,093,257	0.066%
OCP CLO 2014-7	1.25	7/20/29	21,700,000	21,699,979	0.352%
OCP CLO 2017-13	1.67	7/15/30	11,235,000	11,215,679	0.182%
ONE 2021-PARK Mortgage Trust	1.03	3/15/36	11,219,000	11,218,998	0.182%
ONE 2021-PARK Mortgage Trust	1.18	3/15/36	6,005,000	6,004,999	0.097%
Oracle	2.5	4/1/25	7,345,000	7,679,653	0.125%
Oracle	2.4	9/15/23	11,225,000	11,613,677	0.188%
O Reilly Automotive	3.8	9/1/22	3,280,000	3,354,102	0.054%
Otis Worldwide	2.06	4/5/25	7,965,000	8,230,019	0.134%
OZLM VIII	1.3	10/17/29	4,018,374	4,018,478	0.065%
Pacific Gas & Electric	1.5	11/15/21	18,089,000	18,096,236	0.294%
Pacific Gas & Electric	3.5	6/15/25	8,205,000	8,545,475	0.139%
Pacific Gas & Electric	1.75	6/16/22	40,825,000	40,774,540	0.662%
Panasonic	2.54	7/19/22	5,560,000	5,636,378	0.091%
Park Aerospace Holdings	4.5	3/15/23	6,408,000	6,696,360	0.109%
Park Aerospace Holdings	5.25	8/15/22	6,200,000	6,417,000	0.104%
PeaceHealth Obligated	1.38	11/15/25	1,555,000	1,568,501	0.025%
Penske Truck Leasing Co Lp / PTL Finance	3.38	2/1/22	6,330,000	6,361,916	0.103%
PerkinElmer	0.55	9/15/23	5,755,000	5,751,743	0.093%
PerkinElmer	0.85	9/15/24	10,960,000	10,963,156	0.178%
Perrigo	4	11/15/23	1,355,000	1,409,241	0.023%
Perrigo Finance Unlimited	3.9	12/15/24	32,625,000	34,447,367	0.559%
Philip Morris International	1.13	5/1/23	3,255,000	3,295,167	0.053%
Pioneer Natural Resources	0.75	1/15/24	5,520,000	5,510,737	0.089%
Pioneer Natural Resources	0.55	5/15/23	5,240,000	5,247,635	0.085%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	10,934,000	11,171,968	0.181%
Planet Fitness Master Issuer	4.26	9/5/48	5,912,150	5,915,987	0.096%
PNC Bank NA	2.95	1/30/23	4,870,000	5,024,968	0.082%
PNC Bank NA	2.45	7/28/22	7,050,000	7,164,619	0.116%
POSCO	2.38	11/12/22	8,335,000	8,493,246	0.138%
POSCO	2.38	1/17/23	5,205,000	5,311,768	0.086%
Principal Life Global Funding II	0.88	1/12/26	5,795,000	5,665,882	0.092%
Principal Life Global Funding II	0.75	4/12/24	4,970,000	4,957,083	0.080%
Prosperous Ray	4.63	11/12/23	9,700,000	10,368,719	0.168%
PSMC 2021-1 Trust	2.5	3/25/51	14,097,704	14,372,412	0.233%
PSMC 2021-2 Trust	2.5	5/25/51	10,695,814	10,889,943	0.177%
Public Storage	0.49	4/23/24	4,245,000	4,250,332	0.069%
QNB Finance	3.5	3/28/24	8,635,000	9,169,204	0.149%
QNB Finance	2.63	5/12/25	4,765,000	4,967,608	0.081%
QVC	4.38	3/15/23	29,784,000	31,049,820	0.504%

Ralph Lauren	1.7	6/15/22	1,510,000	1,525,002	0.025%
REESE PARK CLO	1.45	10/15/32	6,710,000	6,710,443	0.109%
RELX Capital	3.5	3/16/23	4,470,000	4,654,919	0.076%
Republic Services	2.5	8/15/24	6,285,000	6,581,577	0.107%
RLGH Trust 2021-TROT	0.88	4/15/36	5,580,000	5,581,542	0.091%
Roper Technologies	3.13	11/15/22	11,005,000	11,264,850	0.183%
Roper Technologies	0.45	8/15/22	1,510,000	1,512,499	0.025%
Roper Technologies	3.65	9/15/23	2,210,000	2,341,378	0.038%
Roper Technologies	2.35	9/15/24	2,640,000	2,763,739	0.045%
Roper Technologies	1	9/15/25	1,740,000	1,729,731	0.028%
Ross Stores	4.6	4/15/25	15,635,000	17,433,619	0.283%
Ross Stores	0.88	4/15/26	3,695,000	3,642,047	0.059%
Royalty Pharma	0.75	9/2/23	6,420,000	6,429,823	0.104%
Sabine Pass Liquefaction	6.25	3/15/22	19,214,000	19,425,354	0.315%
Sabine Pass Liquefaction	5.63	4/15/23	13,913,000	14,776,997	0.240%
San Diego Gas & Electric	1.91	2/1/22	406,828	408,381	0.007%
Santander Drive Auto Receivables Trust 2020-3	0.69	3/17/25	9,660,000	9,681,721	0.157%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	5,975,000	6,013,612	0.098%
Santander Retail Auto Lease Trust 2019	1.86	2/21/23	3,867,868	3,893,983	0.063%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	265,775	266,139	0.004%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	13,585,000	13,895,472	0.225%
Santander Retail Auto Lease Trust 2019	2.77	8/21/23	4,715,000	4,784,845	0.078%
Santander Retail Auto Lease Trust 2020	1.98	10/20/25	4,050,000	4,110,925	0.067%
Santander Retail Auto Lease Trust 2020	2.52	11/20/24	5,280,000	5,411,347	0.088%
Santander Retail Auto Lease Trust 2021	1.41	11/20/25	6,710,000	6,728,776	0.109%
Santander Retail Auto Lease Trust 2021	1.11	3/20/26	5,315,000	5,303,233	0.086%
Santander Retail Auto Lease Trust 2021	1.14	3/20/26	15,370,000	15,340,676	0.249%
Saudi Arabian Oil	2.75	4/16/22	13,480,000	13,649,080	0.221%
SBA Tower Trust	3.87	10/8/24	2,540,000	2,653,626	0.043%
SBA Tower Trust	1.63	11/15/26	4,260,000	4,250,999	0.069%
SBA Tower Trust	2.84	1/15/25	7,240,000	7,508,336	0.122%
SBA Tower Trust	1.88	1/15/26	2,480,000	2,516,857	0.041%
SBA Tower Trust	3.45	3/15/23	6,515,000	6,603,910	0.107%
Schlumberger Finance Canada	1.4	9/17/25	2,330,000	2,348,978	0.038%
Schlumberger Holdings	4	12/21/25	2,580,000	2,839,705	0.046%
Schlumberger Holdings	3.75	5/1/24	10,390,000	11,095,294	0.180%
Sempra Energy	2.88	10/1/22	4,570,000	4,647,215	0.075%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	2,233,615	2,258,037	0.037%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	853,204	861,088	0.014%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	474,688	482,796	0.008%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	670,408	677,701	0.011%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	434,758	439,251	0.007%
SG Residential Mortgage Trust 2020-2	1.38	5/25/65	3,003,974	3,012,373	0.049%
Shelter Growth CRE Issuer	1.18	9/15/36	4,870,000	4,870,000	0.079%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	15,030,000	15,655,804	0.254%
Siemens Financieringsmaatschappij	0.4	3/11/23	7,615,000	7,624,892	0.124%
Siemens Financieringsmaatschappij	0.65	3/11/24	5,925,000	5,934,391	0.096%
Sierra Timeshare 2016-3 Receivables Funding	2.43	10/20/33	1,313,553	1,314,547	0.021%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	1,378,005	1,421,610	0.023%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	4,386,356	4,490,851	0.073%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	6,706,833	6,833,185	0.111%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	2,258,292	2,316,603	0.038%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	330,283	332,501	0.005%
Simon Property	3.38	10/1/24	6,565,000	7,017,027	0.114%
Simon Property	2	9/13/24	3,350,000	3,462,654	0.056%
Sinosing Services Pte	2.25	2/20/25	16,700,000	16,936,408	0.275%
Sky	3.75	9/16/24	2,840,000	3,086,177	0.050%
Skyworks Solutions	0.9	6/1/23	2,645,000	2,646,079	0.043%
SLIde 2018-FUN	2.18	6/15/31	6,499,009	6,433,493	0.104%
SLM Student Loan Trust 2007-7	0.46	1/25/22	6,696,803	6,580,765	0.107%
SLM Student Loan Trust 2008-1	0.78	1/25/22	11,511,113	11,287,575	0.183%
SLM Student Loan Trust 2010-1	0.49	3/25/25	6,260,137	6,159,692	0.100%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	2,800,000	2,965,598	0.048%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	1,631,000	1,723,240	0.028%
SMB Private Education Loan Trust	1.29	7/15/53	2,847,839	2,857,344	0.046%
Smb Private Education Loan Trust 2014	1.58	4/15/32	11,607,296	11,706,266	0.190%
Smb Private Education Loan Trust 2015	1.08	6/15/27	373,817	374,246	0.006%
Smb Private Education Loan Trust 2016	2.43	2/17/32	4,507,016	4,609,143	0.075%
Smb Private Education Loan Trust 2016	1.18	9/15/34	6,814,390	6,851,103	0.111%
Smb Private Education Loan Trust 2018	0.8	1/15/37	11,037,098	11,080,318	0.180%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	10,956,465	11,075,145	0.180%
Smb Private Education Loan Trust 2021	1.31	7/17/51	14,101,715	14,095,125	0.229%

Societe Generale	2.63	10/16/24	1,120,000	1,165,688	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	5,517,511	0.090%
STACR Trust 2018-HRP2	1.34	2/25/47	3,888,946	3,895,172	0.063%
Standard Chartered	1.32	10/14/23	4,160,000	4,183,146	0.068%
Standard Chartered	3.95	1/11/23	10,525,000	10,900,732	0.177%
Standard Chartered	0.99	1/12/25	3,390,000	3,373,081	0.055%
Standard Chartered	1.28	1/20/23	7,600,000	7,624,031	0.124%
Standard Chartered	3.89	3/15/24	1,325,000	1,382,896	0.022%
Standard Chartered	1.21	3/23/25	520,000	519,357	0.008%
Starbucks	2.7	6/15/22	3,505,000	3,551,739	0.058%
Starwood Mortgage Residential Trust 2018-IMC2	4.38	10/25/48	3,429,503	3,464,702	0.056%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	426,958	431,795	0.007%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	2,611,208	2,637,088	0.043%
Starwood Mortgage Residential Trust 2020-1	2.41	2/25/50	3,371,223	3,398,571	0.055%
Starwood Mortgage Residential Trust 2021-2	0.94	5/25/65	5,102,295	5,098,499	0.083%
Starwood Mortgage Residential Trust 2021-4	1.16	8/25/56	15,385,000	15,384,877	0.250%
State Bank of India/London	4.5	9/28/23	4,000,000	4,269,860	0.069%
State Board of Administration Finance	1.26	7/1/25	11,160,000	11,280,317	0.183%
State of Connecticut	2	7/1/23	770,000	790,755	0.013%
State of Connecticut	2	7/1/24	1,925,000	1,991,128	0.032%
State of Connecticut	2.1	7/1/25	1,275,000	1,327,531	0.022%
State of Illinois	2.25	10/1/22	13,440,000	13,547,136	0.220%
Stellantis Finance US	1.71	1/29/27	5,790,000	5,770,795	0.094%
Stryker	0.6	12/1/23	2,875,000	2,875,704	0.047%
Suncor Energy	2.8	5/15/23	5,895,000	6,103,512	0.099%
Svenska Handelsbanken	0.55	6/11/24	6,230,000	6,207,753	0.101%
Svenska Handelsbanken	1.42	6/11/27	6,100,000	6,062,552	0.098%
Swedbank	1.3	6/2/23	7,720,000	7,827,902	0.127%
Sydney Airport Finance Co Pty	3.9	3/22/23	9,674,000	10,098,892	0.164%
Symphony CLO XVII	1.01	4/15/28	6,296,976	6,297,022	0.102%
Symphony CLO XXIII	1.45	1/15/34	7,275,000	7,285,034	0.118%
Symphony CLO XXVI	1.21	4/20/33	4,230,000	4,230,003	0.069%
Synchrony Bank	3	6/15/22	3,013,000	3,062,675	0.050%
Synchrony Financial	2.85	7/25/22	32,030,000	32,610,832	0.529%
Synchrony Financial	4.25	8/15/24	16,585,000	17,911,468	0.291%
Tenaga Nasional	7.5	11/1/25	8,850,000	10,753,223	0.174%
T-Mobile USA	3.5	4/15/25	5,990,000	6,449,014	0.105%
Toorak Mortgage Corp 2018-1	1.56	7/25/56	2,443,784	2,445,375	0.040%
Toronto-Dominion Bank	0.7	9/10/24	12,135,000	12,077,347	0.196%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	44,863	44,845	0.001%
Towd Point Mortgage Trust 2016-1	3	2/25/55	658,296	662,594	0.011%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	395,095	397,017	0.006%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	187,196	187,626	0.003%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	2,147,738	2,176,737	0.035%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	1,331,672	1,347,744	0.022%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	3,307,016	3,353,613	0.054%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	2,042,654	2,087,217	0.034%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	7,398,696	7,541,774	0.122%
Towd Point Mortgage Trust 2018-1	3	1/25/58	1,662,666	1,696,566	0.028%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	10,999,157	11,295,265	0.183%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	6,928,923	7,043,002	0.114%
Triton Container International	0.8	8/1/23	11,395,000	11,389,206	0.185%
TRP Government Reserve	0.05		61,622,901	61,622,901	1.000%
Truist Bank	1.25	3/9/23	19,830,000	20,076,586	0.326%
Truist Bank	2.8	5/17/22	8,110,000	8,220,158	0.133%
Truist Financial	0.44	6/9/25	6,125,000	6,132,656	0.100%
Ubs	1.35	5/23/23	7,020,000	7,069,147	0.115%
Ubs	1.01	7/30/24	12,535,000	12,624,538	0.205%
Ubs	1.49	8/10/27	3,200,000	3,167,318	0.051%
UniCredit	3.75	4/12/22	15,001,000	15,233,951	0.247%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	2,673,922	2,633,790	0.043%
U.S. Treasury Notes	0.13	11/30/22	31,220,000	31,215,122	0.506%
U.S. Treasury Notes	0.13	12/31/22	30,000,000	29,995,313	0.487%
U.S. Treasury Notes	0.13	3/31/23	30,270,000	30,241,622	0.491%
U.S. Treasury Notes	0.13	4/30/23	302,455,000	302,076,931	4.901%
U.S. Treasury Notes	0.13	5/15/23	50,745,000	50,673,640	0.822%
U.S. Treasury Notes	0.13	5/31/23	24,510,000	24,471,703	0.397%
U.S. Treasury Notes	0.25	6/15/23	26,600,000	26,608,313	0.432%
U.S. Treasury Notes	0.13	6/30/23	121,665,000	121,455,888	1.971%
U.S. Treasury Notes	0.13	7/15/23	54,280,000	54,169,744	0.879%
U.S. Treasury Notes	0.13	7/31/23	60,965,000	60,831,639	0.987%

U.S. Treasury Notes	0.13	8/15/23	26,535,000	26,472,809	0.430%
U.S. Treasury Notes	0.38	8/15/24	11,675,000	11,634,867	0.189%
U.S. Treasury Notes	0.13	8/31/23	198,155,000	197,628,651	3.207%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	2,640,000	2,706,413	0.044%
Valero Energy	1.2	3/15/24	5,750,000	5,796,627	0.094%
Valero Energy	3.65	3/15/25	1,645,000	1,773,983	0.029%
Valero Energy	2.7	4/15/23	12,198,000	12,583,054	0.204%
Verizon Communications	0.85	11/20/25	11,600,000	11,424,689	0.185%
Verizon Communications	1.45	3/20/26	9,810,000	9,898,153	0.161%
Verus Securitization Trust 2019-4	3	11/25/59	3,172,751	3,215,890	0.052%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	4,289,548	4,332,626	0.070%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	5,005,733	5,071,322	0.082%
Verus Securitization Trust 2020-1	2.42	1/25/60	4,490,970	4,544,599	0.074%
Verus Securitization Trust 2020-1	2.72	1/25/60	4,877,226	4,929,156	0.080%
Verus Securitization Trust 2020-2	2.23	5/25/60	6,012,110	6,048,815	0.098%
Verus Securitization Trust 2020-5	1.73	5/25/65	2,373,813	2,383,889	0.039%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	893,456	899,644	0.015%
Verus Securitization Trust 2021-1	1.05	1/25/66	3,724,228	3,719,327	0.060%
Verus Securitization Trust 2021-1	1.16	1/25/66	2,200,512	2,196,000	0.036%
Verus Securitization Trust 2021-2	1.03	2/25/66	4,692,056	4,699,249	0.076%
Verus Securitization Trust 2021-5	1.37	9/25/66	4,475,000	4,473,025	0.073%
Verus Securitization Trust 2021-R1	1.06	10/25/63	2,048,786	2,045,817	0.033%
Verus Securitization Trust 2021-R2	0.92	2/25/64	5,308,121	5,291,385	0.086%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	1,583,533	1,590,036	0.026%
Vista Point Securitization Trust 2020-2	2.5	4/25/65	1,883,719	1,899,722	0.031%
Vistra Operations	3.55	7/15/24	28,670,000	30,166,574	0.489%
VMware	0.6	8/15/23	5,675,000	5,682,020	0.092%
Volkswagen Group of America Finance	0.88	11/22/23	5,295,000	5,322,285	0.086%
Volkswagen Group of America Finance	0.75	11/23/22	5,475,000	5,489,361	0.089%
Volkswagen Group of America Finance	3.13	5/12/23	2,400,000	2,494,056	0.040%
Volkswagen Group of America Finance	2.9	5/13/22	2,590,000	2,631,557	0.043%
Volkswagen Group of America Finance	2.7	9/26/22	4,755,000	4,861,659	0.079%
Volvo Financial Equipment LLC Series 2018-1	2.91	1/17/23	3,360,000	3,370,796	0.055%
Wells Fargo	3.5	3/8/22	897,000	909,346	0.015%
Wells Fargo	2.19	4/30/26	5,935,000	6,128,807	0.099%
Wells Fargo	1.65	6/2/24	6,200,000	6,315,649	0.102%
Wells Fargo	4.13	8/15/23	2,625,000	2,795,620	0.045%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	3,783,512	3,861,837	0.063%
Wells Fargo Mortgage Backed Securities 2020-RR1 Trust	3	5/25/50	966,555	973,142	0.016%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	12,214,695	12,436,392	0.202%
Western Midstream Operating	4	7/1/22	13,190,000	13,338,388	0.216%
Western Union	2.85	1/10/25	8,632,000	9,046,621	0.147%
Westlake Chemical	0.88	8/15/24	1,500,000	1,500,720	0.024%
WFRBS Commercial Mortgage Trust 2012-C6	4.7	4/15/45	6,351,000	6,421,185	0.104%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	8,820,000	9,528,219	0.155%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	7,525,000	8,035,600	0.130%
Williams	3.7	1/15/23	16,130,000	16,653,386	0.270%
Williams	4.3	3/4/24	2,123,000	2,277,121	0.037%
Williams	3.35	8/15/22	1,605,000	1,633,628	0.027%
World Omni Auto Receivables Trust	1.64	8/17/26	3,390,000	3,439,430	0.056%
World Omni Auto Receivables Trust 2019	2.4	6/15/26	5,370,000	5,506,407	0.089%
World Omni Select Auto Trust 2020	1.25	10/15/26	4,660,000	4,697,972	0.076%
World Omni Select Auto Trust 2020	0.84	6/15/26	4,085,000	4,090,487	0.066%
Yongda Investment	2.25	6/16/25	9,689,000	9,736,036	0.158%
ZH Trust 2021-1	2.25	2/18/27	5,160,000	5,159,997	0.084%

Total Investments in Securities **6,197,039,274**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S36 PAY 55 10/20/2021	55.00	10/20/2021	92,350,000	35,484	0.001%
CDX IG S36 PAY 70 10/20/2021	70.00	10/20/2021	(184,650,000)	(19,844)	0.000%

Total Options **15,640**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 12/20/2022	14,500,000	135,691	0.002%
BOEING CO DEB CDS 12/20/2021	28,000,000	40,152	0.001%
ENBRIDGE INC CDS 06/20/2023	20,250,000	221,454	0.004%
GENERAL ELECTRIC CO CDS 12/20/2021	14,000,000	25,466	0.000%
GENERAL MILLS INC CDS 12/20/2024	(6,875,000)	(176,179)	(0.003%)
GENERAL MILLS INC CDS 12/20/2024	(6,938,000)	(177,793)	(0.003%)
GENERAL MILLS INC CDS 12/20/2024	(4,857,000)	(124,465)	(0.002%)

GENERAL MILLS INC CDS 12/20/2024	(6,940,000)	(177,844)	(0.003%)
OMNICOM GROUP INC CDS 12/20/2024	(6,875,000)	(158,249)	(0.003%)
OMNICOM GROUP INC CDS 12/20/2024	(6,875,000)	(158,249)	(0.003%)

Total Swap Contracts (550,016)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ1 5YR US NOTE FUT DEC 21	(1,886)	12/31/2021	(231,491,770)	1,677,031	(3.756%)
TUZ1 2YR US NOTE FUT DEC 21	4,513	12/31/2021	993,106,807	(641,047)	16.114%
TYZ1 UST 10YR FUT DEC 21	(27)	12/21/2021	(3,553,453)	48,477	(0.058%)
UXYZ1 UST 10YR ULTRA FUT DEC 21	(267)	12/21/2021	(38,781,750)	761,435	(0.629%)

Total Futures Contracts 1,845,896

NET ASSETS 6,163,055,966

NET ASSET VALUE PER SHARE

Short-Term Bond Fund Shares 4.82  
(\$3,464,364,929 / 718,567,482 Shares Outstanding)

Short-Term Bond Fund - Advisor Class Shares 4.83  
(\$24,764,467 / 5,130,929 Shares Outstanding)

Short-Term Bond Fund - I Class Shares 4.83  
(\$2,444,276,274 / 506,530,779 Shares Outstanding)

Short-Term Bond Fund - Z Class Shares 4.82  
(\$229,650,296 / 47,634,019 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.