

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	1.04	9/15/34	5,835,000	5,834,963	0.100%
AbbVie	3.25	10/1/22	1,335,000	1,390,294	0.024%
AbbVie	2.6	11/21/24	28,360,000	30,314,770	0.520%
AbbVie	2.9	11/6/22	12,900,000	13,486,705	0.231%
AbbVie	3.2	11/6/22	1,385,000	1,450,781	0.025%
AbbVie	3.45	3/15/22	4,399,000	4,535,932	0.078%
AbbVie	2.3	5/14/21	8,275,000	8,324,195	0.143%
Abn Amro Bank	0.8	8/27/21	13,715,000	13,762,975	0.236%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	7,510,000	7,726,168	0.133%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	10,295,000	10,579,935	0.182%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	3,425,000	3,661,955	0.063%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	7,505,000	8,101,880	0.139%
AES	3.3	7/15/25	5,425,000	5,902,471	0.101%
Aia	0.76	9/20/21	10,770,000	10,770,345	0.185%
AIG Global Funding	3.35	6/25/21	5,320,000	5,395,618	0.093%
Air Lease	3.5	1/15/22	4,755,000	4,876,176	0.084%
Air Lease	2.25	1/15/23	5,935,000	6,083,832	0.104%
Air Lease	2.5	3/1/21	2,110,000	2,115,703	0.036%
Aker BP	3	1/15/25	7,265,000	7,519,275	0.129%
Ally Master Owner Trust	3.29	5/15/23	15,760,000	15,934,492	0.273%
Altria	3.49	2/14/22	4,210,000	4,354,508	0.075%
Altria	3.8	2/14/24	10,770,000	11,748,379	0.202%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	4,957,901	4,143,437	0.071%
American Campus Communities Operating Partnership	3.75	4/15/23	6,705,000	7,074,298	0.121%
American Electric Power	3.65	12/1/21	1,500,000	1,544,919	0.027%
American International	4.88	6/1/22	5,637,000	5,982,199	0.103%
American International	2.5	6/30/25	9,660,000	10,384,693	0.178%
AmeriCredit Automobile Receivables Trust 2016-3	2.71	9/8/22	10,015,000	10,060,531	0.173%
AmeriCredit Automobile Receivables Trust 2017-1	3.13	1/18/23	15,265,000	15,639,345	0.268%
AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	2,583,943	2,599,060	0.045%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	4,910,000	5,043,286	0.087%
AmeriCredit Automobile Receivables Trust 2017-3	2.24	6/19/23	1,053,283	1,055,255	0.018%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	3,385,000	3,431,503	0.059%
AmeriCredit Automobile Receivables Trust 2017-3	3.18	7/18/23	11,521,000	11,870,476	0.204%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	5,255,000	5,351,847	0.092%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	5,065,000	5,157,988	0.089%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	2,715,000	2,745,624	0.047%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	3,915,000	3,931,460	0.067%
Amphenol	2.05	3/1/25	6,720,000	7,097,288	0.122%
Analog devices	2.95	4/1/25	2,075,000	2,259,571	0.039%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	5,100,332	5,133,852	0.088%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	5,730,697	5,740,476	0.099%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	4,027,306	4,118,823	0.071%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	4,490,000	4,656,866	0.080%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	5,196,613	5,156,112	0.088%
Angel Oak Mortgage Trust LLC 2020-5	1.58	5/25/65	4,441,147	4,450,389	0.076%
Aon	2.2	11/15/22	3,010,000	3,111,311	0.053%
Aon	2.8	3/15/21	13,495,000	13,534,594	0.232%
Apple	2.4	5/3/23	12,870,000	13,493,423	0.232%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	9,556,050	9,425,323	0.162%
Ares LVII CLO	1.56	10/25/31	7,305,000	7,286,955	0.125%
Ares LVIII CLO	1.43	1/15/33	3,025,000	3,025,000	0.052%
Ari Fleet Lease Trust 2018	2.55	10/15/26	131,171	131,277	0.002%
Ascentium Equipment Receivables 2017-1 Trust	2.29	6/10/21	93,509	93,554	0.002%
Atrium Hotel Portfolio Trust 2017-ATRM	1.09	12/15/36	13,085,000	12,658,395	0.217%
Austin Fairmont Hotel Trust 2019-FAIR	1.21	9/15/32	8,355,000	8,250,246	0.142%
AutoZone	3.63	4/15/25	3,600,000	4,030,762	0.069%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	1,960,000	2,003,712	0.034%
Avis Budget Rental Car Funding AESOP	4.95	3/20/25	3,155,000	3,325,319	0.057%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	3,950,000	4,076,410	0.070%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	4,535,000	4,634,541	0.080%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	7,360,000	7,858,460	0.135%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	4,265,000	4,507,838	0.077%
Avnet	3.75	12/1/21	6,614,000	6,767,313	0.116%
Avolon Holdings Funding	2.88	2/15/25	7,180,000	7,269,750	0.125%

Avolon Holdings Funding	3.63	5/1/22	11,115,000	11,364,543	0.195%
Avolon Holdings Funding	3.95	7/1/24	2,230,000	2,347,075	0.040%
Baidu	3.5	11/28/22	5,706,000	5,996,577	0.103%
Baidu	2.88	7/6/22	6,676,000	6,881,126	0.118%
Baker Hughes a GE Co LLC / Baker Hughes Co-Obligor	2.77	12/15/22	2,361,000	2,461,229	0.042%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	1.01	9/15/34	8,180,000	8,077,400	0.139%
Banco Bilbao Vizcaya Argentaria	0.88	9/18/23	14,000,000	14,073,878	0.242%
Banco del Estado de Chile	2.7	1/9/25	4,585,000	4,851,549	0.083%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	4.13	11/9/22	10,350,000	10,932,188	0.188%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,865,000	2,144,964	0.037%
Bank 2019-BNK19	2.26	8/15/61	3,022,150	3,098,708	0.053%
BANK 2019-BNK24	2.06	11/15/62	3,401,137	3,469,934	0.060%
Bank of America	2.5	10/21/22	5,545,000	5,641,827	0.097%
Bank of America	0.8	10/24/24	6,275,000	6,327,597	0.109%
Bank of America	1.38	1/20/23	12,500,000	12,625,650	0.217%
Bank of America	0.9	6/25/22	6,690,000	6,705,735	0.115%
Bank of Montreal	0.68	4/13/21	8,510,000	8,511,362	0.146%
Banque Federative Du Credit Mutuel	2.13	11/21/22	10,350,000	10,660,500	0.183%
Banque Federative Du Credit Mutuel	0.65	2/27/24	7,615,000	7,612,083	0.131%
Barclays Bank	1.7	5/12/22	4,350,000	4,422,354	0.076%
Barings CLO Ltd 2013-I	1.02	1/20/28	7,939,789	7,898,222	0.136%
BAT International Finance	1.67	3/25/26	7,140,000	7,298,001	0.125%
Baxalta	3.6	6/23/22	2,150,000	2,232,528	0.038%
Bayer US Finance II	3.88	12/15/23	5,080,000	5,528,457	0.095%
Bayer US Finance II	3.5	6/25/21	5,520,000	5,588,266	0.096%
Bayer US Finance II	0.88	6/25/21	10,390,000	10,410,468	0.179%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	7,219,802	7,307,942	0.125%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	6,262,641	6,475,317	0.111%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	2,138,094	2,189,281	0.038%
Becton Dickinson And	3.73	12/15/24	1,615,000	1,788,453	0.031%
Becton Dickinson And	2.89	6/6/22	17,094,000	17,650,495	0.303%
Becton Dickinson And	3.36	6/6/24	10,480,000	11,357,270	0.195%
BlueMountain CLO 2015-2	1.15	7/18/27	9,150,581	9,107,960	0.156%
BMW US Capital	0.63	4/12/21	9,105,000	9,116,254	0.156%
BMW US Capital	0.71	8/13/21	7,305,000	7,323,284	0.126%
Booking Holdings	4.1	4/13/25	5,860,000	6,635,348	0.114%
Boral Finance Pty	3	11/1/22	1,070,000	1,091,107	0.019%
BP Capital Markets America	2.94	4/6/23	2,980,000	3,147,542	0.054%
Bpce	5.7	10/22/23	4,685,000	5,294,050	0.091%
Bpce	1.43	5/22/22	4,865,000	4,928,060	0.085%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	2,152,996	2,232,999	0.038%
Bristol-Myers Squibb	2.75	2/15/23	5,120,000	5,362,335	0.092%
Bristol-Myers Squibb	2.88	2/19/21	9,440,000	9,455,954	0.162%
Bristol-Myers Squibb	3.25	2/20/23	1,570,000	1,662,515	0.029%
Bristol-Myers Squibb	3.63	5/15/24	1,375,000	1,506,036	0.026%
Bristol-Myers Squibb	2.6	5/16/22	3,380,000	3,476,976	0.060%
Bristol-Myers Squibb	2.9	7/26/24	7,060,000	7,631,302	0.131%
Bristol-Myers Squibb	3.55	8/15/22	4,988,000	5,242,957	0.090%
Brixmor Operating Partnership	3.25	9/15/23	9,085,000	9,595,532	0.165%
Bunge Ltd Finance	4.35	3/15/24	940,000	1,037,455	0.018%
Bunge Ltd Finance	3	9/25/22	21,037,000	21,852,142	0.375%
BX Commercial Mortgage Trust 2019-XL	1.24	10/15/36	5,244,870	5,244,869	0.090%
BX Commercial Mortgage Trust 2020-BXLP	1.28	12/15/36	5,724,760	5,703,228	0.098%
BX Commercial Mortgage Trust 2020-BXLP	1.41	12/15/36	5,514,952	5,453,003	0.094%
BX Trust 2018-GW	0.96	5/15/35	11,837,000	11,636,575	0.200%
Canadian Natural Resources	2.05	7/15/25	9,710,000	10,181,207	0.175%
Capital Auto Receivables Asset Trust 2017-1	2.43	5/20/22	1,235,000	1,241,032	0.021%
Capital Auto Receivables Asset Trust 2017-1	2.7	9/20/22	1,865,000	1,887,023	0.032%
Capital Auto Receivables Asset Trust 2018-1	3.36	11/21/22	15,835,000	16,236,712	0.279%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	15,125,000	15,472,690	0.266%
Capital Auto Receivables Asset Trust 2018-2	3.48	10/20/23	3,020,000	3,042,770	0.052%
Capital Auto Receivables Asset Trust 2018-2	3.69	12/20/23	3,810,000	3,873,136	0.066%
Capital One Financial	3.9	1/29/24	4,115,000	4,496,703	0.077%
Capital One Financial	3.2	1/30/23	5,589,000	5,882,864	0.101%
Capital One Financial	3.5	6/15/23	4,030,000	4,311,628	0.074%
Cardinal Health	3.5	11/15/24	6,185,000	6,772,890	0.116%
Cardinal Health	3.2	3/15/23	5,250,000	5,558,495	0.095%
Cardinal Health	2.62	6/15/22	1,650,000	1,697,339	0.029%
Cardinal Health	3.08	6/15/24	5,115,000	5,498,359	0.094%
Cargill	1.38	7/23/23	4,445,000	4,555,992	0.078%
Carlyle Global Market Strategies CLO 2015-3	1.22	7/28/28	4,409,854	4,391,136	0.075%
CarMax Auto Owner Trust 2017-4	2.7	10/16/23	1,685,000	1,716,313	0.029%

Carmax Auto Owner Trust 2020-1	2.34	11/17/25	2,965,000	3,070,974	0.053%
CarMax Auto Owner Trust 2020-4	1.75	4/15/27	4,290,000	4,322,243	0.074%
Carrier Global	2.24	2/15/25	13,725,000	14,456,735	0.248%
Caterpillar Financial Services	2.95	2/26/22	8,635,000	8,904,265	0.153%
Caterpillar Financial Services	0.51	9/7/21	5,130,000	5,137,905	0.088%
Cayuga Park CLO	1.83	7/17/31	8,290,000	8,309,174	0.143%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	15,373,000	16,505,560	0.283%
Cenovus Energy	3	8/15/22	15,348,000	15,597,405	0.268%
Cenovus Energy	3.8	9/15/23	1,820,000	1,885,975	0.032%
CenterPoint Energy	3.6	11/1/21	3,885,000	3,986,445	0.068%
CGDB Commercial Mortgage Trust 2019-MOB	1.81	11/15/36	10,831,000	10,532,333	0.181%
Charles Schwab	4.2	3/24/25	6,770,000	7,768,947	0.133%
Charles Schwab	0.53	5/21/21	8,405,000	8,410,505	0.144%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/22	28,425,000	29,937,722	0.514%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	15,510,000	18,021,798	0.309%
Cheniere Corpus Christi Holdings	5.88	3/31/25	9,955,000	11,560,244	0.198%
Cheniere Corpus Christi Holdings	7	6/30/24	13,870,000	16,153,002	0.277%
Chicago Transit Authority Sales Tax Receipts Fund	1.71	12/1/22	295,000	299,679	0.005%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	275,000	282,040	0.005%
Chicago Transit Authority Sales Tax Receipts Fund	2.06	12/1/24	795,000	823,366	0.014%
China Mengniu Dairy	1.88	6/17/25	13,354,000	13,485,003	0.231%
CIFC Funding 2015-V	1.07	10/25/27	7,323,479	7,288,057	0.125%
Cigna	3.9	2/15/22	4,130,000	4,279,919	0.073%
Cigna	3.75	7/15/23	5,420,000	5,846,375	0.100%
Cigna	3	7/15/23	5,195,000	5,481,889	0.094%
Cigna	0.88	9/17/21	5,600,000	5,600,510	0.096%
Cigna	3.4	9/17/21	3,090,000	3,156,923	0.054%
CIM Trust 2020-INV1	2.5	4/25/50	11,093,917	11,392,206	0.196%
Citibank NA	2.84	5/20/22	10,385,000	10,482,712	0.180%
Citigroup	2.31	11/4/22	9,430,000	9,573,213	0.164%
Citigroup	2.9	12/8/21	13,095,000	13,372,483	0.229%
Citigroup	3.11	4/8/26	4,035,000	4,410,925	0.076%
Citigroup Mortgage Loan Trust	2.5	8/25/50	11,885,781	12,280,426	0.211%
Citizens Bank NA/Providence RI	3.25	2/14/22	5,060,000	5,203,137	0.089%
Citizens Bank NA/Providence RI	2.55	5/13/21	5,020,000	5,050,456	0.087%
Citizens Bank NA/Providence RI	2.65	5/26/22	5,175,000	5,329,319	0.091%
City of Houston TX Airport System Revenue	0.88	7/1/22	575,000	575,771	0.010%
City of Houston TX Airport System Revenue	1.05	7/1/23	975,000	978,374	0.017%
City of Houston TX Airport System Revenue	1.27	7/1/24	3,245,000	3,267,196	0.056%
CK Hutchison International 17 II	2.75	3/29/23	10,400,000	10,856,768	0.186%
Cnh Equipment Trust 2018	3.47	10/15/25	3,105,000	3,207,767	0.055%
CNH Industrial Capital	3.88	10/15/21	10,774,000	11,030,001	0.189%
Cold Storage Trust 2020-ICE5	1.46	11/15/37	14,280,000	14,313,935	0.246%
Cole Park CLO Ltd 2015-1	1.27	10/20/28	9,430,000	9,418,614	0.162%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	2,185,248	2,198,306	0.038%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	5,170,124	5,229,674	0.090%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	3,098,864	3,123,389	0.054%
Comcast	3.7	4/15/24	7,705,000	8,467,371	0.145%
COMM 2013-300P Mortgage Trust	4.35	8/10/30	4,134,000	4,423,351	0.076%
COMM 2014-CCRE15 Mortgage Trust	4.69	2/10/47	6,420,000	7,068,403	0.121%
COMM 2014-CCRE19 Mortgage Trust	4.71	8/10/47	2,995,000	2,819,926	0.048%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	9,680,000	10,682,377	0.183%
COMM 2015-LC23 Mortgage Trust	3.22	10/10/48	9,801,194	9,874,194	0.169%
COMM 2020-CBM Mortgage Trust	3.63	2/10/37	3,895,000	3,723,464	0.064%
CommonSpirit Health	1.55	10/1/25	5,450,000	5,593,117	0.096%
CONAGRA FOODS INC 4/2 144A CP	0.9	4/8/21	27,160,000	27,113,199	0.465%
Connecticut Avenue Securities Trust 2020-R01	0.95	1/25/40	2,285,224	2,287,036	0.039%
Cooperatieve Rabobank UA	3.95	11/9/22	11,540,000	12,252,607	0.210%
Cox Communications	2.95	6/30/23	2,910,000	3,060,313	0.053%
Cox Communications	3.15	8/15/24	13,135,000	14,235,371	0.244%
Credicorp	2.75	6/17/25	2,715,000	2,827,673	0.049%
Credit Agricole SA/London	1.23	4/24/23	5,525,000	5,584,830	0.096%
Credit Suisse	3	12/14/23	1,655,000	1,729,763	0.030%
Credit Suisse	3.57	1/9/23	5,345,000	5,515,195	0.095%
Credit Suisse AG/New York NY	2.1	11/12/21	10,525,000	10,687,559	0.183%
Credit Suisse AG/New York NY	1	5/5/23	10,620,000	10,787,456	0.185%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.59	5/15/36	8,520,000	8,509,732	0.146%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.76	5/15/36	6,220,000	6,157,594	0.106%
Crown Castle International	5.25	1/15/23	2,620,000	2,865,366	0.049%
Crown Castle Towers	3.72	7/15/23	1,785,000	1,861,041	0.032%
CSMC 2020-NET	2.26	8/15/37	3,395,000	3,516,640	0.060%
CVS Health	3.35	3/9/21	5,494,000	5,521,443	0.095%

CVS Health	0.95	3/9/21	5,330,000	5,335,996	0.092%
CVS Health	3.7	3/9/23	2,442,000	2,609,761	0.045%
CVS Health	2.63	8/15/24	2,460,000	2,632,109	0.045%
Daimler Finance North America	3.75	11/5/21	8,125,000	8,351,509	0.143%
Daimler Finance North America	2.3	2/12/21	2,870,000	2,875,467	0.049%
Daimler Finance North America	1.75	3/10/23	13,400,000	13,758,865	0.236%
Daimler Trucks Retail Trust 2020-1	1.37	6/15/27	8,360,000	8,415,892	0.144%
Dallas Fort Worth International Airport	1.33	11/1/25	1,670,000	1,685,615	0.029%
Danske Bank	5	1/12/22	7,665,000	7,987,344	0.137%
Danske Bank	5.38	1/12/24	1,350,000	1,516,572	0.026%
Danske Bank	1.23	6/22/24	10,885,000	11,010,624	0.189%
Danske Bank	3	9/20/22	13,375,000	13,571,158	0.233%
Deephaven Residential Mortgage Trust 2017-1	3.49	12/26/46	184,294	185,206	0.003%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	870,721	880,267	0.015%
Deephaven Residential Mortgage Trust 2017-3	2.71	10/25/47	73,455	74,247	0.001%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	68,730	69,423	0.001%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	1,128,140	1,130,568	0.019%
Deephaven Residential Mortgage Trust 2018-3	3.96	8/25/58	303,936	301,209	0.005%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	3,175,243	3,208,179	0.055%
Deephaven Residential Mortgage Trust 2019-3	2.96	7/25/59	2,616,034	2,642,915	0.045%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	3,066,823	3,103,828	0.053%
Deephaven Residential Mortgage Trust 2019-2	3.92	4/25/59	3,170,000	3,196,036	0.055%
Deutsche Bank AG/New York NY	4.25	10/14/21	11,125,000	11,398,208	0.196%
Deutsche Bank AG/New York NY	3.15	1/22/21	9,179,000	9,187,353	0.158%
Deutsche Bank AG/New York NY	1.51	2/4/21	7,055,000	7,054,944	0.121%
Deutsche Bank AG/New York NY	3.38	5/12/21	905,000	912,793	0.016%
Diageo Capital	1.38	9/29/25	4,560,000	4,678,884	0.080%
Diamondback Energy	2.88	12/1/24	19,955,000	20,977,694	0.360%
Diamondback Energy	4.75	5/31/25	6,245,000	7,011,880	0.120%
Discover Bank	3.2	8/9/21	1,975,000	2,004,044	0.034%
Drive Auto Receivables Trust 2020-1	2.36	3/16/26	6,095,000	6,237,051	0.107%
Duke Energy	3.55	9/15/21	2,750,000	2,788,242	0.048%
Eastern Creation II Investment Holdings	1	9/10/23	10,265,000	10,233,988	0.176%
Edison International	3.13	11/15/22	4,775,000	4,956,913	0.085%
Edison International	2.95	3/15/23	4,199,000	4,361,921	0.075%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	387,801	388,432	0.007%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	1,233,518	1,266,819	0.022%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	5,022,180	5,193,861	0.089%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	3,505,882	3,591,758	0.062%
EMD Finance	2.95	3/19/22	3,170,000	3,248,702	0.056%
Enel Finance International	2.88	5/25/22	12,367,000	12,777,016	0.219%
Enel Finance International	2.65	9/10/24	1,920,000	2,046,950	0.035%
Enel Finance International	4.25	9/14/23	12,560,000	13,740,552	0.236%
Energy Transfer Operating	5.88	1/15/24	17,363,000	19,468,264	0.334%
Energy Transfer Operating	4.9	2/1/24	665,000	728,175	0.012%
Energy Transfer Operating	4.25	3/15/23	9,390,000	9,847,763	0.169%
Energy Transfer Operating	2.9	5/15/25	1,860,000	1,962,300	0.034%
Energy Transfer Operating	4.2	9/15/23	1,819,000	1,959,973	0.034%
Eni	4	9/12/23	6,575,000	7,159,425	0.123%
Enterprise Fleet Financing	2.87	10/20/23	802,977	806,294	0.014%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	2,008,658	2,022,543	0.035%
Enterprise Fleet Financing 2019-1	2.98	10/20/24	2,376,554	2,416,680	0.041%
Enterprise Fleet Financing 2019-3	2.06	5/20/25	2,577,328	2,620,630	0.045%
Enterprise Products Operating	3.5	2/1/22	9,820,000	10,150,443	0.174%
Enterprise Products Operating	2.8	2/15/21	7,590,000	7,599,465	0.130%
EOG Resources	2.63	3/15/23	2,263,000	2,361,739	0.041%
EQT	3	10/1/22	16,719,000	16,886,190	0.290%
EQT	4.88	11/15/21	2,076,000	2,120,115	0.036%
Equifax	2.3	6/1/21	7,825,000	7,872,138	0.135%
Equifax	3.6	8/15/21	4,780,000	4,877,459	0.084%
Equifax	1.09	8/15/21	5,125,000	5,138,981	0.088%
Expedia	3.6	12/15/23	8,695,000	9,252,236	0.159%
Exxon Mobil	2.99	3/19/25	16,400,000	17,928,070	0.308%
Exxon Mobil	1.57	4/15/23	12,970,000	13,213,667	0.227%
Exxon Mobil	1.9	8/16/22	2,590,000	2,660,994	0.046%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	10,615,000	10,463,201	0.180%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	8,001,849	7,903,442	0.136%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	9,982,064	9,849,820	0.169%
Fannie Mae Connecticut Avenue Securities	1.35	1/25/30	4,248,432	4,131,358	0.071%
Fannie Mae Connecticut Avenue Securities	1	7/25/30	6,733,453	6,625,771	0.114%
Fannie Mae Connecticut Avenue Securities	1.5	9/25/29	4,037,396	3,995,049	0.069%
Fannie Mae REMICS	4	6/25/44	6,135,993	6,263,421	0.107%

Fannie Mae REMIC Trust 2001-W4	5.61	1/25/32	3,704	4,045	0.000%
Federal Home Loan Mortgage	6	10/1/21	325	329	0.000%
Federal Home Loan Mortgage	6	10/1/21	49	49	0.000%
Federal Home Loan Mortgage	5	10/1/22	92,388	96,885	0.002%
Federal Home Loan Mortgage	5	10/1/23	100,423	105,438	0.002%
Federal Home Loan Mortgage	2.34	10/1/33	524	525	0.000%
Federal Home Loan Mortgage	2.79	10/1/36	271,435	284,775	0.005%
Federal Home Loan Mortgage	5.5	10/1/38	36,546	42,966	0.001%
Federal Home Loan Mortgage	5.5	11/1/21	141	142	0.000%
Federal Home Loan Mortgage	6	11/1/21	53	53	0.000%
Federal Home Loan Mortgage	2.47	11/1/34	130,401	132,654	0.002%
Federal Home Loan Mortgage	2.45	11/1/36	35,890	36,104	0.001%
Federal Home Loan Mortgage	3.19	1/1/37	50,091	50,305	0.001%
Federal Home Loan Mortgage	6	1/1/38	10,998	12,363	0.000%
Federal Home Loan Mortgage	6	1/1/38	15,703	17,652	0.000%
Federal Home Loan Mortgage	5	12/1/23	912,987	958,475	0.016%
Federal Home Loan Mortgage	5.5	12/1/23	40,434	41,015	0.001%
Federal Home Loan Mortgage	2.31	12/1/36	63,907	67,277	0.001%
Federal Home Loan Mortgage	3.96	2/1/33	1,113	1,105	0.000%
Federal Home Loan Mortgage	3.99	2/1/34	7,820	7,900	0.000%
Federal Home Loan Mortgage	6	2/1/35	442,151	531,513	0.009%
Federal Home Loan Mortgage	3.73	2/1/37	54,344	56,934	0.001%
Federal Home Loan Mortgage	3.73	2/1/37	39,586	41,317	0.001%
Federal Home Loan Mortgage	4.19	2/1/37	79,919	85,086	0.001%
Federal Home Loan Mortgage	4.08	2/1/38	217,975	231,523	0.004%
Federal Home Loan Mortgage	5.5	3/1/21	220	220	0.000%
Federal Home Loan Mortgage	7	3/1/39	1,091,346	1,273,000	0.022%
Federal Home Loan Mortgage	3.5	3/1/46	4,303,035	4,670,773	0.080%
Federal Home Loan Mortgage	5.5	4/1/23	101,094	105,306	0.002%
Federal Home Loan Mortgage	3.47	4/1/37	9,540	9,990	0.000%
Federal Home Loan Mortgage	3.38	5/1/37	69,701	73,335	0.001%
Federal Home Loan Mortgage	3.2	5/1/38	106,366	107,049	0.002%
Federal Home Loan Mortgage	2.75	6/1/38	198,815	206,382	0.004%
Federal Home Loan Mortgage	2.56	6/1/38	26,151	27,079	0.000%
Federal Home Loan Mortgage	7.5	6/1/38	1,067,391	1,251,246	0.021%
Federal Home Loan Mortgage	6	7/1/21	6,961	7,021	0.000%
Federal Home Loan Mortgage	5	7/1/25	661	693	0.000%
Federal Home Loan Mortgage	2.72	7/1/35	98,470	103,124	0.002%
Federal Home Loan Mortgage	2.5	7/1/38	283,747	287,533	0.005%
Federal Home Loan Mortgage	6	8/1/21	4,730	4,775	0.000%
Federal Home Loan Mortgage	6	8/1/22	17,362	17,655	0.000%
Federal Home Loan Mortgage	6	9/1/34	20,174	23,777	0.000%
Federal Home Loan Mortgage	6	9/1/35	143,908	172,949	0.003%
Federal Home Loan Mortgage	2.22	9/1/35	42,847	43,025	0.001%
Federal National Mortgage Assn.	5	10/1/21	341	358	0.000%
Federal National Mortgage Assn.	4.5	10/1/24	237,968	253,246	0.004%
Federal National Mortgage Assn.	4.5	10/1/26	1,149,903	1,215,449	0.021%
Federal National Mortgage Assn.	2.22	10/1/32	17,722	17,773	0.000%
Federal National Mortgage Assn.	2.06	10/1/33	397,424	407,881	0.007%
Federal National Mortgage Assn.	5.5	10/1/35	421,257	494,507	0.008%
Federal National Mortgage Assn.	5	10/1/35	9,721	11,294	0.000%
Federal National Mortgage Assn.	4.5	10/1/48	16,463,355	18,062,526	0.310%
Federal National Mortgage Assn.	5.5	11/1/23	15,937	16,029	0.000%
Federal National Mortgage Assn.	4.5	11/1/24	192,686	202,662	0.003%
Federal National Mortgage Assn.	3	11/1/34	1,423,855	1,528,451	0.026%
Federal National Mortgage Assn.	6	11/1/34	76,598	92,057	0.002%
Federal National Mortgage Assn.	4.5	11/1/48	1,924,196	2,107,236	0.036%
Federal National Mortgage Assn.	4	11/1/49	1,533,042	1,638,996	0.028%
Federal National Mortgage Assn.	2.5	11/1/50	2,704,158	2,856,589	0.049%
Federal National Mortgage Assn.	6	1/1/22	18,676	18,814	0.000%
Federal National Mortgage Assn.	6	1/1/22	7,085	7,137	0.000%
Federal National Mortgage Assn.	5	1/1/24	235,928	247,740	0.004%
Federal National Mortgage Assn.	6	1/1/24	2,596	2,701	0.000%
Federal National Mortgage Assn.	5.5	1/1/24	349,798	356,951	0.006%
Federal National Mortgage Assn.	5.5	1/1/25	27,221	27,809	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	1,195	1,227	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	502,308	518,240	0.009%
Federal National Mortgage Assn.	4.5	1/1/27	419,155	445,427	0.008%
Federal National Mortgage Assn.	2.16	1/1/34	13,885	13,867	0.000%
Federal National Mortgage Assn.	5.5	1/1/35	1,796,795	2,104,246	0.036%
Federal National Mortgage Assn.	3.63	1/1/35	2,475	2,469	0.000%
Federal National Mortgage Assn.	5.5	1/1/37	32,608	38,330	0.001%

Federal National Mortgage Assn.	6	1/1/37	62,045	73,788	0.001%
Federal National Mortgage Assn.	2.5	1/1/44	8,255,000	8,700,630	0.149%
Federal National Mortgage Assn.	4	1/1/47	5,284,019	5,670,486	0.097%
Federal National Mortgage Assn.	2	1/1/50	2,150,000	2,233,058	0.038%
Federal National Mortgage Assn.	4.5	1/1/50	737,846	799,962	0.014%
Federal National Mortgage Assn.	4	1/1/50	6,769,400	7,235,847	0.124%
Federal National Mortgage Assn.	5	12/1/23	72,786	76,431	0.001%
Federal National Mortgage Assn.	4.5	12/1/24	244,812	257,989	0.004%
Federal National Mortgage Assn.	2.09	12/1/32	46,053	46,551	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	240,258	273,495	0.005%
Federal National Mortgage Assn.	5.5	12/1/34	21,558	25,304	0.000%
Federal National Mortgage Assn.	3	12/1/34	3,917,164	4,185,654	0.072%
Federal National Mortgage Assn.	2.31	12/1/35	22,670	22,810	0.000%
Federal National Mortgage Assn.	2.02	12/1/35	74,827	76,228	0.001%
Federal National Mortgage Assn.	1.72	12/1/35	25,676	25,748	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	8,910	8,930	0.000%
Federal National Mortgage Assn.	5.5	12/1/39	420,380	493,879	0.008%
Federal National Mortgage Assn.	5	12/1/41	3,396,958	3,943,738	0.068%
Federal National Mortgage Assn.	3.5	12/1/45	873,841	936,452	0.016%
Federal National Mortgage Assn.	4	12/1/49	769,867	844,033	0.014%
Federal National Mortgage Assn.	4	12/1/49	678,919	725,104	0.012%
Federal National Mortgage Assn.	5.5	2/1/23	59,575	60,902	0.001%
Federal National Mortgage Assn.	6	2/1/23	420,825	432,906	0.007%
Federal National Mortgage Assn.	5.5	2/1/23	51,238	52,132	0.001%
Federal National Mortgage Assn.	3.68	2/1/33	3,144	3,140	0.000%
Federal National Mortgage Assn.	5	2/1/36	275,460	320,115	0.005%
Federal National Mortgage Assn.	6	2/1/37	113,006	135,640	0.002%
Federal National Mortgage Assn.	3.5	2/1/48	1,427,550	1,512,144	0.026%
Federal National Mortgage Assn.	6	2/1/49	8,844,120	10,732,548	0.184%
Federal National Mortgage Assn.	4	2/1/50	4,453,062	4,763,365	0.082%
Federal National Mortgage Assn.	5.5	3/1/21	63	63	0.000%
Federal National Mortgage Assn.	5	3/1/21	11	12	0.000%
Federal National Mortgage Assn.	6	3/1/22	138	139	0.000%
Federal National Mortgage Assn.	5	3/1/23	47,069	49,353	0.001%
Federal National Mortgage Assn.	6	3/1/23	155,960	160,513	0.003%
Federal National Mortgage Assn.	6	3/1/34	725,612	859,904	0.015%
Federal National Mortgage Assn.	3	3/1/35	1,928,154	2,061,229	0.035%
Federal National Mortgage Assn.	5.5	3/1/36	118,635	139,451	0.002%
Federal National Mortgage Assn.	6	3/1/37	110,306	132,114	0.002%
Federal National Mortgage Assn.	4.5	3/1/49	3,370,251	3,649,714	0.063%
Federal National Mortgage Assn.	5	4/1/21	145	152	0.000%
Federal National Mortgage Assn.	5	4/1/21	43	45	0.000%
Federal National Mortgage Assn.	4.5	4/1/25	35,927	38,244	0.001%
Federal National Mortgage Assn.	4.5	4/1/26	1,307,539	1,388,652	0.024%
Federal National Mortgage Assn.	4.5	4/1/26	313,244	333,500	0.006%
Federal National Mortgage Assn.	6	4/1/35	198,920	239,027	0.004%
Federal National Mortgage Assn.	5.5	4/1/36	211,485	248,544	0.004%
Federal National Mortgage Assn.	6	4/1/36	22,233	26,576	0.000%
Federal National Mortgage Assn.	3.62	4/1/38	179,770	189,358	0.003%
Federal National Mortgage Assn.	5	4/1/38	108,348	125,978	0.002%
Federal National Mortgage Assn.	6	4/1/45	1,526,425	1,833,181	0.031%
Federal National Mortgage Assn.	6	5/1/21	14	14	0.000%
Federal National Mortgage Assn.	6	5/1/21	68	69	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	11,813	12,059	0.000%
Federal National Mortgage Assn.	5	5/1/23	49,120	51,502	0.001%
Federal National Mortgage Assn.	4.69	5/1/24	449	452	0.000%
Federal National Mortgage Assn.	4.5	5/1/25	860,520	914,230	0.016%
Federal National Mortgage Assn.	4.5	5/1/25	65,526	69,663	0.001%
Federal National Mortgage Assn.	4.5	5/1/27	1,295,617	1,376,980	0.024%
Federal National Mortgage Assn.	5.5	5/1/36	146,842	172,591	0.003%
Federal National Mortgage Assn.	6	5/1/37	123,443	147,647	0.003%
Federal National Mortgage Assn.	6	5/1/38	32,395	38,271	0.001%
Federal National Mortgage Assn.	3.79	5/1/38	96,536	97,141	0.002%
Federal National Mortgage Assn.	3.64	5/1/38	148,869	151,753	0.003%
Federal National Mortgage Assn.	2.78	5/1/38	275,573	288,149	0.005%
Federal National Mortgage Assn.	4.5	5/1/41	3,105,945	3,486,797	0.060%
Federal National Mortgage Assn.	6	5/1/42	311,243	368,532	0.006%
Federal National Mortgage Assn.	4.5	5/1/50	2,400,651	2,601,636	0.045%
Federal National Mortgage Assn.	6	6/1/21	70	71	0.000%
Federal National Mortgage Assn.	6	6/1/22	1,139	1,147	0.000%
Federal National Mortgage Assn.	5	6/1/24	710,715	745,857	0.013%
Federal National Mortgage Assn.	5	6/1/35	207,569	241,093	0.004%

Federal National Mortgage Assn.	5	6/1/35	932,908	1,083,820	0.019%
Federal National Mortgage Assn.	5	6/1/35	555,598	645,143	0.011%
Federal National Mortgage Assn.	6	6/1/36	39,017	46,761	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	18,912	21,962	0.000%
Federal National Mortgage Assn.	5	6/1/40	1,086,443	1,253,027	0.022%
Federal National Mortgage Assn.	5.5	7/1/22	3,110	3,174	0.000%
Federal National Mortgage Assn.	4.5	7/1/25	72,519	77,070	0.001%
Federal National Mortgage Assn.	2.33	7/1/27	2,248	2,266	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	234,715	274,952	0.005%
Federal National Mortgage Assn.	2.5	7/1/33	1,626	1,624	0.000%
Federal National Mortgage Assn.	5.5	7/1/34	824,177	963,424	0.017%
Federal National Mortgage Assn.	2.85	7/1/34	6,912	6,932	0.000%
Federal National Mortgage Assn.	5	7/1/35	1,524,946	1,771,355	0.030%
Federal National Mortgage Assn.	2.43	7/1/35	67,130	67,430	0.001%
Federal National Mortgage Assn.	5	7/1/36	1,452,318	1,684,622	0.029%
Federal National Mortgage Assn.	5.5	7/1/36	34,663	40,628	0.001%
Federal National Mortgage Assn.	5.5	7/1/41	3,640,048	4,279,193	0.073%
Federal National Mortgage Assn.	5	7/1/45	1,668,646	1,934,807	0.033%
Federal National Mortgage Assn.	3.5	7/1/50	8,072,662	8,622,645	0.148%
Federal National Mortgage Assn.	6	8/1/21	997	1,006	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	1,917	1,933	0.000%
Federal National Mortgage Assn.	4.5	8/1/24	1,769,707	1,870,638	0.032%
Federal National Mortgage Assn.	4.5	8/1/24	391,009	416,016	0.007%
Federal National Mortgage Assn.	4.5	8/1/26	194,391	206,636	0.004%
Federal National Mortgage Assn.	5.5	8/1/37	781,761	918,453	0.016%
Federal National Mortgage Assn.	5.5	8/1/37	1,017,542	1,194,758	0.021%
Federal National Mortgage Assn.	5.5	8/1/37	1,094,551	1,284,231	0.022%
Federal National Mortgage Assn.	5.5	8/1/37	346,908	407,182	0.007%
Federal National Mortgage Assn.	3.34	8/1/38	9,483	9,504	0.000%
Federal National Mortgage Assn.	2.69	8/1/38	99,529	104,696	0.002%
Federal National Mortgage Assn.	2.68	8/1/38	25,719	27,054	0.000%
Federal National Mortgage Assn.	4.5	8/1/44	3,095,959	3,458,713	0.059%
Federal National Mortgage Assn.	4.5	8/1/48	1,124,867	1,220,491	0.021%
Federal National Mortgage Assn.	5.5	9/1/21	1,821	1,830	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	1,444	1,451	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	4,489	4,532	0.000%
Federal National Mortgage Assn.	5	9/1/22	91	95	0.000%
Federal National Mortgage Assn.	5	9/1/23	10,451	10,972	0.000%
Federal National Mortgage Assn.	4.5	9/1/24	598,965	636,381	0.011%
Federal National Mortgage Assn.	4.5	9/1/24	59,922	63,803	0.001%
Federal National Mortgage Assn.	5	9/1/25	27,508	28,843	0.000%
Federal National Mortgage Assn.	3	9/1/28	5,822,870	6,119,764	0.105%
Federal National Mortgage Assn.	2.23	9/1/32	4,411	4,418	0.000%
Federal National Mortgage Assn.	2	9/1/35	10,160,059	10,716,745	0.184%
Federal National Mortgage Assn.	2.62	9/1/37	20,118	20,392	0.000%
Federal National Mortgage Assn.	6	9/1/39	1,778,756	2,103,283	0.036%
Federal National Mortgage Assn.	5	9/1/48	1,663,706	1,840,736	0.032%
Federal National Mortgage Assn.	4.5	9/1/48	1,236,008	1,338,685	0.023%
FedEx	3.8	5/15/25	4,010,000	4,529,427	0.078%
FirstEnergy	2.85	7/15/22	6,995,000	7,109,676	0.122%
First Niagara Financial	7.25	12/15/21	4,150,000	4,409,910	0.076%
Fiserv	2.75	7/1/24	13,355,000	14,327,912	0.246%
Flagstar Mortgage Trust 2020-1NV	1	3/25/50	4,257,823	4,241,330	0.073%
FNMA 15YR	5	1/1/21	10	10	0.000%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	7,590,000	7,808,011	0.134%
Ford Credit Auto Lease Trust 2020	2.05	6/15/23	4,395,000	4,490,116	0.077%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	5,000,000	5,436,944	0.093%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	4,600,000	4,639,737	0.080%
Ford Credit Floorplan Master Owner Trust	0.98	9/15/25	3,805,000	3,825,773	0.066%
Ford Motor Credit	3.81	10/12/21	3,610,000	3,655,071	0.063%
Ford Motor Credit	3.47	4/5/21	3,230,000	3,234,008	0.055%
Ford Motor Credit	5.88	8/2/21	2,060,000	2,103,759	0.036%
Fox	3.67	1/25/22	2,125,000	2,199,254	0.038%
Fox	4.03	1/25/24	2,485,000	2,730,670	0.047%
Fox	3.05	4/7/25	1,305,000	1,428,722	0.025%
Freddie Mac REMICS	4	11/15/36	259,859	261,556	0.004%
Freddie Mac Stacr Remic Trust 2020-DNA1	0.85	1/25/50	648,305	648,688	0.011%
Freddie Mac STACR Remic Trust 2020-DNA2	0.9	2/25/50	1,303,619	1,304,867	0.022%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	1,266,937	1,267,941	0.022%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.65	8/25/50	5,943,315	5,954,892	0.102%
Freddie Mac STACR REMIC Trust 2020-DNA5	1.38	10/25/50	7,335,000	7,349,295	0.126%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.98	12/25/50	3,145,000	3,145,495	0.054%

Freddie Mac STACR REMIC Trust 2020-HQA1	0.9	1/25/50	1,406,269	1,405,824	0.024%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.25	3/25/50	9,383,375	9,389,301	0.161%
Freddie Mac STACR REMIC Trust 2020-HQA3	1.7	7/25/50	2,343,235	2,345,323	0.040%
Freddie Mac STACR REMIC Trust 2020-HQA4	1.45	9/25/50	7,631,501	7,643,146	0.131%
Freddie Mac Stacr Trust 2018-HQA2	0.9	10/25/48	720,541	720,541	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	1.35	10/25/29	1,954,977	1,954,978	0.034%
Freddie Mac Structured Agency Credit Risk debt Notes	1.18	11/25/50	4,645,000	4,655,653	0.080%
Freddie Mac Structured Agency Credit Risk debt Notes	0.9	3/25/30	944,103	945,366	0.016%
Freddie Mac Structured Agency Credit Risk debt Notes	4.85	4/25/28	3,428,421	3,569,109	0.061%
Freddie Mac Structured Agency Credit Risk debt Notes	4.15	8/25/24	2,770,655	2,826,397	0.049%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.82	5/25/47	584,768	586,916	0.010%
FWD Securitization Trust 2020-INV1	2.24	1/25/50	10,710,148	10,966,625	0.188%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	2,451,354	2,501,528	0.043%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	1,960,452	2,019,039	0.035%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	7,916,000	7,901,481	0.136%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	3,701,779	3,765,859	0.065%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	4,592,000	4,582,566	0.079%
GATX	3.9	3/30/23	3,960,000	4,230,052	0.073%
General Dynamics	2.25	11/15/22	5,425,000	5,599,284	0.096%
General Dynamics	0.59	5/11/21	4,640,000	4,645,072	0.080%
General Electric	3.45	5/15/24	3,805,000	4,129,825	0.071%
General Mills	0.77	4/16/21	7,865,000	7,875,775	0.135%
General Motors	4.88	10/2/23	5,380,000	5,967,636	0.102%
General Motors	5.4	10/2/23	7,465,000	8,380,299	0.144%
General Motors Financial	2.9	2/26/25	13,795,000	14,716,809	0.253%
General Motors Financial	4.2	3/1/21	1,665,000	1,669,905	0.029%
General Motors Financial	1.08	4/9/21	6,085,000	6,089,113	0.104%
General Motors Financial	3.2	7/6/21	3,600,000	3,637,037	0.062%
Gilead Sciences	0.75	9/29/23	16,775,000	16,816,686	0.289%
Global Payments	2.65	2/15/25	5,665,000	6,069,079	0.104%
GMF Floorplan Owner Revolving Trust	3.44	3/15/23	8,315,000	8,344,853	0.143%
GMF Floorplan Owner Revolving Trust	2.7	4/15/24	5,910,000	6,085,541	0.104%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	2,235,000	2,245,483	0.039%
GM Financial Automobile Leasing Trust 2019-1	3.56	12/20/22	7,185,000	7,303,750	0.125%
GM Financial Automobile Leasing Trust 2020-1	2.28	6/20/24	2,990,000	3,043,502	0.052%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	1,895,000	1,915,287	0.033%
Goldman Sachs	0.99	10/31/22	5,200,000	5,221,674	0.090%
Goldman Sachs	5.75	1/24/22	13,816,000	14,595,872	0.250%
Goldman Sachs	3.5	4/1/25	7,425,000	8,258,553	0.142%
Goldman Sachs	1.32	4/26/22	9,220,000	9,243,428	0.159%
Golub Capital Partners CLO 39B	1.37	10/20/28	6,230,000	6,220,725	0.107%
Government National Mortgage Assn.	5	10/20/47	3,839,058	4,263,735	0.073%
Government National Mortgage Assn.	5	11/20/39	1,175,938	1,343,692	0.023%
Government National Mortgage Assn.	5	11/20/47	1,263,008	1,402,612	0.024%
Government National Mortgage Assn.	4	1/1/41	3,245,000	3,459,546	0.059%
Government National Mortgage Assn.	5	1/20/36	113,560	128,457	0.002%
Government National Mortgage Assn.	5	1/20/48	3,208,105	3,562,270	0.061%
Government National Mortgage Assn.	5	12/20/34	235,158	268,034	0.005%
Government National Mortgage Assn.	5	12/20/35	148,279	169,138	0.003%
Government National Mortgage Assn.	5	12/20/47	4,121,082	4,576,061	0.079%
Government National Mortgage Assn.	5.5	12/20/48	291,779	321,598	0.006%
Government National Mortgage Assn.	5	2/20/40	217,912	249,120	0.004%
Government National Mortgage Assn.	3.5	2/20/48	802,019	888,064	0.015%
Government National Mortgage Assn.	5.5	2/20/49	664,638	732,517	0.013%
Government National Mortgage Assn.	5	3/20/41	125,759	144,145	0.002%
Government National Mortgage Assn.	5.5	3/20/48	670,546	745,816	0.013%
Government National Mortgage Assn.	4	3/20/48	636,747	702,396	0.012%
Government National Mortgage Assn.	4	4/20/50	100,054	112,132	0.002%
Government National Mortgage Assn.	4	4/20/50	164,098	182,271	0.003%
Government National Mortgage Assn.	4	4/20/50	100,433	110,106	0.002%
Government National Mortgage Assn.	4	4/20/50	99,581	109,154	0.002%
Government National Mortgage Assn.	4	4/20/50	355,334	394,340	0.007%
Government National Mortgage Assn.	4	4/20/50	97,615	106,393	0.002%
Government National Mortgage Assn.	4	4/20/50	143,078	158,784	0.003%
Government National Mortgage Assn.	4	4/20/50	257,277	285,790	0.005%
Government National Mortgage Assn.	4	4/20/50	228,776	250,822	0.004%
Government National Mortgage Assn.	5	5/20/36	154,685	175,954	0.003%
Government National Mortgage Assn.	5	5/20/48	747,877	817,925	0.014%
Government National Mortgage Assn.	6	7/15/36	2,271,149	2,744,000	0.047%
Government National Mortgage Assn.	4.5	8/20/47	3,478,219	3,786,119	0.065%
Government National Mortgage Assn.	5.5	9/15/45	3,868,806	4,577,415	0.079%
Gray Oak Pipeline	2.6	10/15/25	3,115,000	3,212,098	0.055%

Gray Oak Pipeline	2	9/15/23	950,000	964,317	0.017%
Great Wolf Trust 2019-WOLF	1.19	12/15/36	3,785,000	3,699,585	0.063%
Great Wolf Trust 2019-WOLF	1.79	12/15/36	4,200,000	3,910,462	0.067%
GS Mortgage-Backed Securities Trust	2.31	7/25/44	279,872	282,376	0.005%
GS Mortgage Securities Corp Trust 2019-SOHO	1.06	6/15/36	1,000,000	998,790	0.017%
Harley-Davidson Financial Services	4.05	2/4/22	9,385,000	9,712,677	0.167%
Harley-Davidson Financial Services	1.17	3/2/21	8,295,000	8,292,147	0.142%
Harley-Davidson Financial Services	2.55	6/9/22	2,715,000	2,770,315	0.048%
Hasbro	2.6	11/19/22	6,475,000	6,715,294	0.115%
Hasbro	3	11/19/24	8,695,000	9,400,051	0.161%
Heathrow Funding	4.88	7/15/21	10,820,000	11,029,984	0.189%
Hero Asia Investment	1.5	11/18/23	14,320,000	14,318,160	0.246%
Highwoods Realty	3.63	1/15/23	12,275,000	12,779,822	0.219%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	8,013,748	8,195,031	0.141%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	455,035	460,292	0.008%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	3,183,962	3,203,918	0.055%
Homeward Opportunities Fund I Trust 2018-1	3.9	6/25/48	3,131,460	3,136,598	0.054%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	5,245,345	5,299,212	0.091%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	4,502,795	4,552,108	0.078%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	3,401,020	3,462,425	0.059%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	2,503,616	2,514,540	0.043%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	4,532,808	4,581,639	0.079%
Homeward Opportunities Fund I Trust 2020-2	2.64	5/25/65	5,750,000	5,936,606	0.102%
Honeywell International	1.35	6/1/25	6,450,000	6,678,569	0.115%
Honeywell International	2.3	8/15/24	5,535,000	5,901,146	0.101%
HPHT Finance 17	2.75	9/11/22	8,134,000	8,338,163	0.143%
HSBC Holdings	3.8	3/11/25	2,890,000	3,155,131	0.054%
HSBC Holdings	1.65	4/18/26	12,655,000	12,914,921	0.222%
HSBC Holdings	2.1	6/4/26	12,365,000	12,834,870	0.220%
Humana	3.85	10/1/24	4,117,000	4,553,978	0.078%
Humana	3.15	12/1/22	2,548,000	2,662,790	0.046%
Humana	2.9	12/15/22	1,360,000	1,421,069	0.024%
Humana	4.5	4/1/25	4,125,000	4,739,192	0.081%
Husky Energy	3.95	4/15/22	3,620,000	3,719,398	0.064%
Hyundai Auto Receivables Trust 2017	2.38	4/17/23	2,830,000	2,844,871	0.049%
Hyundai Auto Receivables Trust 2019	2.94	5/15/25	5,280,000	5,526,191	0.095%
Hyundai Capital America	1.15	11/10/22	3,375,000	3,393,941	0.058%
Hyundai Capital America	2.85	11/1/22	3,740,000	3,882,363	0.067%
Hyundai Capital America	2.38	2/10/23	14,200,000	14,644,772	0.251%
Hyundai Capital America	3.95	2/1/22	3,995,000	4,133,750	0.071%
Hyundai Capital America	2.45	6/15/21	5,395,000	5,433,450	0.093%
Hyundai Capital America	3	6/20/22	7,780,000	8,020,993	0.138%
Imperial Brands Finance	3.5	2/11/23	10,790,000	11,303,593	0.194%
Imperial Brands Finance	3.75	7/21/22	11,905,000	12,411,534	0.213%
Imperial Brands Finance	3.13	7/26/24	4,590,000	4,904,764	0.084%
Ing Groep	1.4	3/29/22	6,030,000	6,096,384	0.105%
Intercontinental Exchange	4	10/15/23	2,885,000	3,164,851	0.054%
International Business Machines	2.88	11/9/22	1,020,000	1,069,510	0.018%
International Business Machines	2.5	1/27/22	3,715,000	3,805,821	0.065%
International Business Machines	2.85	5/13/22	6,190,000	6,409,578	0.110%
InTown Hotel Portfolio Trust 2018-STAY	0.86	1/15/33	1,865,000	1,850,421	0.032%
InTown Hotel Portfolio Trust 2018-STAY	1.41	1/15/33	1,495,000	1,458,373	0.025%
JD.com	3.13	4/29/21	17,700,000	17,822,784	0.306%
John deere Capital	1.2	4/6/23	5,090,000	5,192,019	0.089%
JPMBB Commercial Mortgage Securities Trust 2014-C23	3.93	9/15/47	8,280,000	9,149,644	0.157%
JPMorgan Chase	2.08	4/22/26	13,190,000	13,931,080	0.239%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.51	9/15/29	12,870,000	12,611,550	0.216%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.76	9/15/29	3,975,000	3,865,282	0.066%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.93	10/15/33	8,240,000	8,239,897	0.141%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	2.33	10/15/33	6,310,000	6,309,924	0.108%
JP Morgan Mortgage Trust 2020-INV1	0.98	8/25/50	2,479,414	2,477,946	0.043%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	4,077,984	4,199,165	0.072%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	8,094,728	8,154,439	0.140%
Keurig Dr Pepper	3.55	5/25/21	7,905,000	8,006,437	0.137%
KeyBank NA/Cleveland OH	1.25	3/10/23	9,585,000	9,767,958	0.168%
KeyBank NA/Cleveland OH	2.3	9/14/22	2,740,000	2,832,585	0.049%
Kinder Morgan	5	2/15/21	4,775,000	4,783,667	0.082%
Kinder Morgan Energy Partners	3.95	9/1/22	955,000	1,000,745	0.017%
KKR CLO 13	1.03	1/16/28	10,903,734	10,823,739	0.186%
Kubota Credit Owner Trust 2020-1	1.96	3/15/24	2,600,000	2,673,500	0.046%
Lincoln National	4	9/1/23	2,025,000	2,209,781	0.038%
Lloyds Banking	4.5	11/4/24	4,744,000	5,291,126	0.091%

Lloyds Banking	1.33	6/15/23	3,305,000	3,321,525	0.057%
Long Island Power Authority	0.76	3/1/23	2,460,000	2,471,070	0.042%
LYB International Finance III	1.25	10/1/25	5,740,000	5,817,662	0.100%
Madison Park Funding XVIII	1.4	10/21/30	10,775,000	10,749,007	0.184%
Magnetite XVI	1.02	1/18/28	15,781,099	15,688,620	0.269%
Magnetite XXV	1.45	1/25/32	6,240,000	6,235,318	0.107%
Marathon Oil	2.8	11/1/22	4,775,000	4,906,313	0.084%
Marriott International Inc/MD	3.13	2/15/23	2,575,000	2,663,127	0.046%
Marriott International Inc/MD	3.6	4/15/24	1,330,000	1,415,939	0.024%
Marsh & McLennan	3.88	3/15/24	5,950,000	6,559,351	0.113%
McDonald s	3.35	4/1/23	5,285,000	5,619,160	0.096%
McDonald s	1.45	9/1/25	4,475,000	4,628,282	0.079%
Merit 2020-Hill	1.56	8/15/37	3,100,000	3,106,831	0.053%
Merit 2020-Hill	1.86	8/15/37	2,825,000	2,832,080	0.049%
Merit 2020-Hill	2.51	8/15/37	3,740,000	3,750,551	0.064%
METLIFE SECURITIZATION TRUST	3	4/25/55	2,743,280	2,889,056	0.050%
Microchip Technology	0.97	2/15/24	10,345,000	10,367,376	0.178%
Microchip Technology	3.92	6/1/21	15,880,000	16,107,354	0.276%
Microchip Technology	2.67	9/1/23	7,395,000	7,723,826	0.133%
Micron Technology	4.64	2/6/24	2,230,000	2,478,088	0.043%
Micron Technology	2.5	4/24/23	19,867,000	20,720,208	0.356%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	554,977	560,637	0.010%
Mitsubishi Ufj Financial	1.12	2/22/22	7,060,000	7,116,642	0.122%
Mitsubishi Ufj Financial	3.22	3/7/22	8,685,000	8,973,707	0.154%
Mitsubishi Ufj Financial	0.86	7/26/21	3,496,000	3,506,922	0.060%
Moody s	3.75	3/24/25	6,475,000	7,260,450	0.125%
Morgan Stanley	0.56	11/10/23	9,675,000	9,687,519	0.166%
Morgan Stanley	2.75	5/19/22	8,005,000	8,264,874	0.142%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.11	10/15/47	3,065,000	3,335,695	0.057%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	430,348	430,678	0.007%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	9,590,000	10,324,525	0.177%
Morgan Stanley Capital I Trust 2019-MEAD	3.18	11/10/36	7,880,000	6,643,504	0.114%
Mplx	1.33	9/9/22	6,195,000	6,187,256	0.106%
MVW 2020-1	2.73	10/20/37	2,224,623	2,280,728	0.039%
MVW Owner Trust 2014-1	2.25	9/22/31	866,647	868,418	0.015%
MVW Owner Trust 2017-1	2.42	12/20/34	633,736	649,012	0.011%
MVW Owner Trust 2017-1	2.75	12/20/34	225,797	230,147	0.004%
MVW Owner Trust 2017-1	2.99	12/20/34	567,502	574,137	0.010%
Nasdaq	0.45	12/21/22	6,280,000	6,287,410	0.108%
Natwest	3.88	9/12/23	7,650,000	8,299,860	0.142%
NatWest Markets	2.38	5/21/23	9,705,000	10,071,830	0.173%
Navient Private Education Loan Trust 2020-I	1.33	4/15/69	7,125,000	7,134,206	0.122%
Navient Private Education Refi Loan Trust 2019	3.42	1/15/43	9,849,895	10,300,728	0.177%
Navient Private Education Refi Loan Trust 2019	2.82	2/15/68	1,094,796	1,097,371	0.019%
Navient Private Education Refi Loan Trust 2019-E	2.39	5/15/68	1,551,962	1,558,115	0.027%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	11,675,000	12,034,662	0.207%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	19,929,763	20,407,324	0.350%
Navient Private Education Refi Loan Trust 2020	2.46	11/15/68	6,155,000	6,443,686	0.111%
Navient Private Education Refi Loan Trust 2020	2.15	11/15/68	20,035,000	20,643,337	0.354%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	6,766,348	6,894,506	0.118%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	7,443,533	7,516,462	0.129%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	4,583,276	4,617,761	0.079%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	4,525,000	4,571,029	0.078%
Navient Student Loan Trust 2019-2	0.42	2/27/68	1,774,650	1,774,227	0.030%
Navistar Financial dealer Note Master Trust	1.1	7/25/25	5,475,000	5,510,315	0.095%
Nelnet Student Loan Trust 2005-4	0.42	3/22/32	5,057,245	4,805,976	0.082%
Nelnet Student Loan Trust 2020-1	0.89	3/26/68	2,732,584	2,713,782	0.047%
Neuberger Berman CLO XIX	1.04	7/15/27	1,593,403	1,585,563	0.027%
Neuberger Berman CLO XVI-S	1.09	1/15/28	6,294,500	6,270,050	0.108%
Neuberger Berman Loan Advisers CLO 38	1.53	10/20/32	6,990,000	6,997,761	0.120%
New Orleans Hotel Trust 2019-HNLA	1.45	4/15/32	13,305,000	12,411,777	0.213%
New Residential Mortgage Loan Trust 2019-NQM3	2.8	7/25/49	5,752,041	5,823,379	0.100%
New Residential Mortgage Loan Trust 2019-NQM3	3.09	7/25/49	2,835,549	2,868,930	0.049%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	4,128,290	4,237,983	0.073%
New Residential Mortgage Loan Trust 2020-NQM	1.65	5/24/60	3,150,001	3,171,145	0.054%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	4,318,914	4,410,346	0.076%
New Residential Mortgage Loan Trust 2020-NQM1	2.77	1/26/60	3,400,042	3,459,608	0.059%
New York Life Global Funding	0.55	8/6/21	10,540,000	10,553,017	0.181%
NextEra Energy Capital Holdings	0.77	8/28/21	10,945,000	10,945,646	0.188%
Nissan Auto Receivables 2020-A Owner Trust	1.38	12/16/24	2,840,000	2,892,658	0.050%
Nissan Master Owner Trust Receivables	0.59	11/15/23	12,890,000	12,922,003	0.222%
Nissan Master Owner Trust Receivables	0.72	2/15/24	3,805,000	3,823,887	0.066%

Nissan Motor	3.04	9/15/23	7,975,000	8,340,430	0.143%
Nissan Motor Acceptance	3.65	9/21/21	2,395,000	2,434,668	0.042%
Northrop Grumman	2.55	10/15/22	5,765,000	5,980,865	0.103%
NRG Energy	3.75	6/15/24	4,470,000	4,868,380	0.084%
Nucor	2	6/1/25	2,330,000	2,458,572	0.042%
NXP BV / NXP Funding	4.88	3/1/24	1,930,000	2,174,004	0.037%
NXP BV / NXP Funding	4.63	6/1/23	9,220,000	10,107,831	0.173%
NXP BV / NXP Funding	3.88	9/1/22	10,410,000	10,969,839	0.188%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	1,365,000	1,465,771	0.025%
OBX 2019-EXP2 Trust	1.35	6/25/59	1,395,595	1,386,448	0.024%
OBX 2019-EXP3 Trust	1.05	10/25/59	6,991,507	6,994,077	0.120%
OBX 2020-EXP1 Trust	3.5	2/25/60	6,101,164	6,291,698	0.108%
OBX 2020-EXP1 Trust	1.1	2/25/60	1,691,705	1,684,455	0.029%
OBX 2020-EXP2 Trust	3	5/25/60	8,600,075	8,842,122	0.152%
OBX 2020-EXP2 Trust	3	5/25/60	1,297,442	1,328,087	0.023%
OBX 2020-EXP3 Trust	3	1/25/60	7,497,384	7,697,606	0.132%
OBX 2020-INV1 Trust	3.5	12/25/49	2,568,721	2,643,627	0.045%
Occidental Petroleum	2.6	8/13/21	6,980,000	7,023,625	0.121%
OCP CLO 2014-7	1.34	7/20/29	21,700,000	21,675,733	0.372%
Octagon Investment Partners XXIII	1.09	7/15/27	4,365,144	4,353,956	0.075%
Oracle	2.5	4/1/25	7,345,000	7,889,220	0.135%
O Reilly Automotive	3.8	9/1/22	3,280,000	3,433,688	0.059%
Otis Worldwide	2.06	4/5/25	7,965,000	8,396,822	0.144%
OZLM VIII	1.39	10/17/29	4,018,374	4,003,594	0.069%
Pacific Gas & Electric	1.6	11/15/21	14,485,000	14,492,199	0.249%
Pacific Gas & Electric	1.75	6/16/22	27,745,000	27,807,759	0.477%
Panasonic	2.54	7/19/22	5,560,000	5,719,528	0.098%
Park Aerospace Holdings	4.5	3/15/23	3,075,000	3,221,063	0.055%
Park Aerospace Holdings	5.25	8/15/22	6,200,000	6,494,500	0.111%
PayPal Holdings	1.35	6/1/23	10,600,000	10,850,255	0.186%
PeaceHealth Obligated	1.38	11/15/25	1,555,000	1,586,266	0.027%
Penske Truck Leasing Co Lp / PTL Finance	3.38	2/1/22	6,330,000	6,495,548	0.111%
Penske Truck Leasing Co Lp / PTL Finance	3.3	4/1/21	1,580,000	1,587,252	0.027%
Penske Truck Leasing Co Lp / PTL Finance	3.65	7/29/21	3,145,000	3,195,663	0.055%
Perrigo Finance Unlimited	3.9	12/15/24	26,790,000	29,413,679	0.505%
Philip Morris International	1.13	5/1/23	3,255,000	3,319,182	0.057%
Phillips 66	0.83	2/26/21	5,230,000	5,230,785	0.090%
Planet Fitness Master Issuer	4.26	9/5/48	5,957,863	5,942,074	0.102%
PNC Bank NA	2.95	1/30/23	4,870,000	5,123,781	0.088%
PNC Bank NA	2.45	7/28/22	7,050,000	7,275,163	0.125%
PNM Resources	3.25	3/9/21	7,620,000	7,654,237	0.131%
Port Authority of New York & New Jersey	1.09	7/1/23	9,590,000	9,732,891	0.167%
POSCO	2.38	11/12/22	8,335,000	8,577,395	0.147%
POSCO	2.38	1/17/23	5,205,000	5,369,480	0.092%
Prosperous Ray	4.63	11/12/23	9,700,000	10,552,802	0.181%
QNB Finance	3.5	3/28/24	8,635,000	9,281,391	0.159%
QNB Finance	2.63	5/12/25	4,765,000	5,027,711	0.086%
QVC	4.38	3/15/23	6,850,000	7,201,063	0.124%
Ralph Lauren	1.7	6/15/22	1,510,000	1,537,656	0.026%
REESE PARK CLO	1.56	10/15/32	6,710,000	6,705,031	0.115%
Reinsurance Group of America	5	6/1/21	910,000	927,063	0.016%
RELX Capital	3.5	3/16/23	4,470,000	4,757,336	0.082%
Republic Services	2.5	8/15/24	6,285,000	6,701,381	0.115%
Roper Technologies	3.13	11/15/22	11,005,000	11,494,778	0.197%
Roper Technologies	0.45	8/15/22	1,510,000	1,512,232	0.026%
Roper Technologies	3.65	9/15/23	2,210,000	2,391,653	0.041%
Roper Technologies	2.35	9/15/24	2,640,000	2,810,819	0.048%
Roper Technologies	1	9/15/25	1,740,000	1,751,717	0.030%
Ross Stores	4.6	4/15/25	15,635,000	18,018,290	0.309%
Ross Stores	0.88	4/15/26	3,695,000	3,693,171	0.063%
Royalty Pharma	0.75	9/2/23	6,420,000	6,448,055	0.111%
Sabine Pass Liquefaction	6.25	3/15/22	19,214,000	20,222,735	0.347%
Sabine Pass Liquefaction	5.63	4/15/23	9,708,000	10,630,260	0.182%
San Diego Gas & Electric	1.91	2/1/22	1,220,393	1,226,766	0.021%
Santander Drive Auto Receivables Trust 2018-1	2.96	3/15/24	692,085	695,382	0.012%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	1,387,965	1,399,583	0.024%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	1,360,121	1,365,824	0.023%
Santander Drive Auto Receivables Trust 2019-3	2.28	9/15/23	8,005,000	8,067,781	0.138%
Santander Drive Auto Receivables Trust 2020-3	0.69	3/17/25	9,660,000	9,683,591	0.166%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	5,975,000	6,001,032	0.103%
Santander Retail Auto Lease Trust 2018	3.49	5/20/22	1,408,180	1,410,271	0.024%
Santander Retail Auto Lease Trust 2019	1.86	2/21/23	4,415,000	4,496,918	0.077%

Santander Retail Auto Lease Trust 2019	2.77	6/20/22	6,050,000	6,134,978	0.105%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	13,585,000	13,991,208	0.240%
Santander Retail Auto Lease Trust 2019	2.77	8/21/23	4,715,000	4,852,318	0.083%
Santander Retail Auto Lease Trust 2020	1.98	10/20/25	4,050,000	4,099,620	0.070%
Santander Retail Auto Lease Trust 2020	2.52	11/20/24	5,280,000	5,413,632	0.093%
Santander UK	2.1	1/13/23	9,235,000	9,530,520	0.164%
Saudi Arabian Oil	2.75	4/16/22	13,480,000	13,853,577	0.238%
SBA Tower Trust	3.87	10/8/24	2,540,000	2,683,232	0.046%
SBA Tower Trust	2.84	1/15/25	7,240,000	7,674,279	0.132%
SBA Tower Trust	1.88	1/15/26	2,480,000	2,536,317	0.044%
SBA Tower Trust	3.45	3/15/23	6,515,000	6,863,667	0.118%
SBA Tower Trust	3.17	4/15/22	9,360,000	9,446,449	0.162%
Schlumberger Finance Canada	1.4	9/17/25	2,330,000	2,389,813	0.041%
Schlumberger Holdings	4	12/21/25	2,580,000	2,932,518	0.050%
Schlumberger Holdings	3.75	5/1/24	10,390,000	11,287,977	0.194%
Sempra Energy	2.88	10/1/22	4,570,000	4,727,683	0.081%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	1,981,219	1,992,791	0.034%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	5,637,114	5,796,396	0.099%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	2,153,286	2,207,084	0.038%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	1,240,943	1,283,955	0.022%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	1,749,264	1,790,998	0.031%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	1,134,393	1,168,633	0.020%
Shanghai Electric Group Global Investment	2.65	11/21/24	16,700,000	17,314,894	0.297%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	915,000	970,112	0.017%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	524,851	525,949	0.009%
Sierra Timeshare 2016-3 Receivables Funding	2.43	10/20/33	1,782,698	1,797,853	0.031%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	1,921,284	1,991,869	0.034%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	6,303,522	6,515,490	0.112%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	3,338,227	3,441,553	0.059%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	457,112	465,202	0.008%
Simon Property	3.38	10/1/24	7,815,000	8,490,427	0.146%
Simon Property	2.63	6/15/22	7,550,000	7,738,916	0.133%
Simon Property	3.5	9/1/25	1,895,000	2,098,938	0.036%
Simon Property	2	9/13/24	3,350,000	3,467,498	0.060%
Sinosing Services Pte	2.25	2/20/25	16,700,000	17,214,827	0.295%
Sky	3.75	9/16/24	2,840,000	3,164,481	0.054%
SLIde 2018-FUN	2.01	6/15/31	6,585,770	6,106,081	0.105%
SLM Student Loan Trust 2007-7	0.54	1/25/22	7,241,510	6,915,245	0.119%
SLM Student Loan Trust 2008-1	0.86	1/25/22	12,282,850	11,869,734	0.204%
SLM Student Loan Trust 2008-5	1.91	7/25/23	1,772,902	1,775,579	0.030%
SLM Student Loan Trust 2008-9	1.71	4/25/23	1,296,301	1,295,688	0.022%
SLM Student Loan Trust 2010-1	0.55	3/25/25	6,788,401	6,606,515	0.113%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	2,800,000	2,977,248	0.051%
SMBC Aviation Capital Finance DAC	2.65	7/15/21	540,000	542,699	0.009%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	1,631,000	1,741,456	0.030%
SMB Private Education Loan Trust	1.29	7/15/53	3,597,121	3,609,403	0.062%
Smb Private Education Loan Trust 2014	1.66	4/15/32	12,170,000	12,304,582	0.211%
Smb Private Education Loan Trust 2015	1.16	6/15/27	1,222,506	1,226,614	0.021%
Smb Private Education Loan Trust 2016	2.43	2/17/32	5,594,108	5,751,025	0.099%
Smb Private Education Loan Trust 2016	1.26	9/15/34	8,493,145	8,558,707	0.147%
Smb Private Education Loan Trust 2018	0.88	1/15/37	13,390,566	13,379,429	0.230%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	11,340,000	11,445,916	0.196%
Societe Generale	2.63	10/16/24	1,120,000	1,179,819	0.020%
Southern	2.35	7/1/21	2,695,000	2,716,662	0.047%
STACR Trust 2018-DNA2	0.95	12/25/30	1,960,745	1,960,745	0.034%
STACR Trust 2018-DNA2	1.1	12/25/30	7,535,000	7,539,349	0.129%
STACR Trust 2018-DNA3	0.9	9/25/48	15,624	15,624	0.000%
STACR Trust 2018-DNA3	1.05	9/25/48	5,505,000	5,501,286	0.094%
STACR Trust 2018-HRP2	1.4	2/25/47	3,888,946	3,883,694	0.067%
Standard Chartered	1.32	10/14/23	4,160,000	4,189,320	0.072%
Standard Chartered	3.95	1/11/23	2,725,000	2,863,980	0.049%
Standard Chartered	1.37	1/20/23	7,600,000	7,644,962	0.131%
Standard Chartered	3.89	3/15/24	1,325,000	1,410,444	0.024%
Standard Chartered	2.74	9/10/22	11,221,000	11,340,650	0.195%
Starbucks	2.7	6/15/22	3,505,000	3,608,247	0.062%
Starwood Mortgage Residential Trust 2018-IMC2	4.38	10/25/48	3,429,503	3,537,674	0.061%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	4,200,339	4,260,484	0.073%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	3,880,740	3,928,063	0.067%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	2,574,075	2,590,954	0.044%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	966,666	983,863	0.017%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	2,611,208	2,659,266	0.046%
Starwood Mortgage Residential Trust 2020-1	2.41	2/25/50	3,371,223	3,443,598	0.059%

State Board of Administration Finance	1.26	7/1/25	11,160,000	11,415,676	0.196%
State of Connecticut	2	7/1/23	770,000	799,838	0.014%
State of Connecticut	2	7/1/24	1,925,000	2,019,036	0.035%
State of Connecticut	2.1	7/1/25	1,275,000	1,357,238	0.023%
State of Illinois	2.25	10/1/22	13,440,000	13,264,608	0.228%
Stryker	0.6	12/1/23	2,875,000	2,876,006	0.049%
Suncor Energy	2.8	5/15/23	5,895,000	6,198,923	0.106%
Sunoco Logistics Partners Operations	3.45	1/15/23	697,000	726,623	0.012%
Sunoco Logistics Partners Operations	4.4	4/1/21	1,850,000	1,861,563	0.032%
Sunoco Logistics Partners Operations	4.25	4/1/24	455,000	491,400	0.008%
Swedbank	2.65	3/10/21	16,118,000	16,188,774	0.278%
Swedbank	1.3	6/2/23	7,720,000	7,847,596	0.135%
Symphony CLO XVII	1.12	4/15/28	7,819,732	7,775,878	0.133%
Symphony CLO XXIII	1.49	1/15/34	7,275,000	7,287,068	0.125%
Synchrony Bank	3	6/15/22	3,013,000	3,110,748	0.053%
Synchrony Card Funding	2.34	6/15/25	13,765,000	14,178,267	0.243%
Synchrony Credit Card Master Note Trust	3.36	3/15/24	12,480,685	12,537,939	0.215%
Synchrony Credit Card Master Note Trust	2.95	5/15/24	8,841,763	8,908,486	0.153%
Synchrony Financial	2.85	7/25/22	25,375,000	26,197,835	0.450%
Syngenta Finance	3.93	4/23/21	4,410,000	4,434,718	0.076%
Takeda Pharmaceutical	4	11/26/21	12,285,000	12,653,034	0.217%
Tenaga Nasional	7.5	11/1/25	8,850,000	11,298,777	0.194%
Texas Instruments	1.38	3/12/25	4,070,000	4,207,753	0.072%
TJX	3.5	4/15/25	4,340,000	4,842,546	0.083%
T-Mobile USA	3.5	4/15/25	3,555,000	3,929,004	0.067%
Toronto-Dominion Bank	0.45	1/25/21	12,240,000	12,239,976	0.210%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	870,747	873,576	0.015%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	1,206,260	1,215,052	0.021%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	781,357	789,849	0.014%
Towd Point Mortgage Trust 2016-1	3	2/25/55	1,444,045	1,478,474	0.025%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	926,883	937,268	0.016%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	643,998	650,108	0.011%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	3,720,049	3,812,696	0.065%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	2,312,441	2,363,955	0.041%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	5,199,435	5,353,744	0.092%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	2,864,460	2,968,246	0.051%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	10,446,941	10,756,086	0.185%
Towd Point Mortgage Trust 2018-1	3	1/25/58	2,344,239	2,436,290	0.042%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	14,548,390	15,228,551	0.261%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	10,450,147	10,932,837	0.188%
Trinity Acquisition	3.5	9/15/21	5,535,000	5,618,025	0.096%
TRP Government Reserve	0.08		151,503,035	151,503,035	2.600%
Truist Bank	1.25	3/9/23	19,830,000	20,214,167	0.347%
Truist Bank	2.8	5/17/22	8,110,000	8,374,467	0.144%
Tyson Foods	2.25	8/23/21	4,705,000	4,756,468	0.082%
Ubs	3	4/15/21	14,810,000	14,922,586	0.256%
Ubs	1.43	5/23/23	7,020,000	7,108,305	0.122%
Ubs	1.01	7/30/24	12,535,000	12,644,681	0.217%
UBS AG/London	1.75	4/21/22	1,830,000	1,861,988	0.032%
Union Pacific	3.2	6/8/21	10,145,000	10,270,818	0.176%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	2,853,619	2,653,866	0.046%
US Bank NA/Cincinnati OH	0.53	4/26/21	12,770,000	12,772,656	0.219%
U.S. Treasury Notes	0.13	10/31/22	115,075,000	115,075,000	1.975%
U.S. Treasury Notes	0.13	11/30/22	153,875,000	153,875,000	2.641%
U.S. Treasury Notes	2.5	1/15/22	5,795,000	5,937,159	0.102%
U.S. Treasury Notes	0.13	4/30/22	126,070,000	126,089,698	2.164%
U.S. Treasury Notes	2.13	5/15/22	14,550,000	14,945,578	0.256%
U.S. Treasury Notes	0.13	5/15/23	50,745,000	50,729,142	0.871%
U.S. Treasury Notes	0.13	5/31/22	80,000,000	80,012,500	1.373%
U.S. Treasury Notes	1.75	6/15/22	60,580,000	61,999,844	1.064%
U.S. Treasury Notes	0.25	6/15/23	26,600,000	26,666,500	0.458%
U.S. Treasury Notes	1.75	7/15/22	67,395,000	69,069,345	1.185%
U.S. Treasury Notes	0.13	7/15/23	54,280,000	54,246,075	0.931%
U.S. Treasury Notes	0.13	8/15/23	55,285,000	55,250,447	0.948%
U.S. Treasury Notes	1.5	9/15/22	49,745,000	50,895,353	0.873%
U.S. Treasury Notes	0.13	9/30/22	56,155,000	56,155,000	0.964%
Valero Energy	1.2	3/15/24	5,750,000	5,772,966	0.099%
Valero Energy	3.65	3/15/25	1,645,000	1,797,763	0.031%
Valero Energy	2.7	4/15/23	12,198,000	12,717,867	0.218%
Ventas Realty	3.1	1/15/23	1,455,000	1,525,891	0.026%
Verizon Communications	0.85	11/20/25	11,600,000	11,675,087	0.200%
Verizon Communications	5.15	9/15/23	5,735,000	6,455,001	0.111%

Verizon Owner Trust 2017-3	2.53	4/20/22	7,520,000	7,527,817	0.129%
Verizon Owner Trust 2018-1	3.2	9/20/22	10,190,000	10,326,801	0.177%
Verus Securitization Trust 2018-2	3.68	6/1/58	3,748,533	3,753,094	0.064%
Verus Securitization Trust 2018-2	3.78	6/1/58	1,366,974	1,373,040	0.024%
Verus Securitization Trust 2018-2	3.83	6/1/58	857,624	862,130	0.015%
Verus Securitization Trust 2018-3	4.11	10/25/58	3,600,651	3,692,430	0.063%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	1,576,595	1,590,319	0.027%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	698,378	702,708	0.012%
Verus Securitization Trust 2019-1	3.84	2/25/59	4,847,745	4,872,748	0.084%
Verus Securitization Trust 2019-2	3.21	5/25/59	4,093,849	4,125,377	0.071%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	2,377,635	2,401,740	0.041%
Verus Securitization Trust 2019-INV1	4.03	12/25/59	1,795,000	1,810,432	0.031%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	8,562,215	8,795,416	0.151%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	5,005,733	5,124,889	0.088%
Verus Securitization Trust 2020-1	2.42	1/25/60	9,593,516	9,772,318	0.168%
Verus Securitization Trust 2020-1	2.72	1/25/60	4,877,226	4,964,590	0.085%
Verus Securitization Trust 2020-2	2.23	5/25/60	13,493,336	13,758,182	0.236%
Verus Securitization Trust 2020-5	1.73	5/25/65	3,477,462	3,482,223	0.060%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	1,447,910	1,468,087	0.025%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	3,751,774	3,780,783	0.065%
Vista Point Securitization Trust 2020-2	2.5	4/25/65	2,779,972	2,792,500	0.048%
Vistra Operations	3.55	7/15/24	22,120,000	23,889,600	0.410%
Vodafone	3.75	1/16/24	5,560,000	6,073,638	0.104%
Volkswagen Group of America Finance	0.88	11/22/23	5,295,000	5,322,179	0.091%
Volkswagen Group of America Finance	0.75	11/23/22	5,475,000	5,487,943	0.094%
Volkswagen Group of America Finance	3.13	5/12/23	2,400,000	2,535,506	0.044%
Volkswagen Group of America Finance	2.9	5/13/22	2,590,000	2,671,487	0.046%
Volkswagen Group of America Finance	2.5	9/24/21	2,030,000	2,059,973	0.035%
Volkswagen Group of America Finance	2.7	9/26/22	4,755,000	4,928,467	0.085%
Volvo Financial Equipment LLC Series 2018-1	2.91	1/17/23	3,360,000	3,422,417	0.059%
Vulcan Materials	0.88	3/1/21	12,040,000	12,039,940	0.207%
Walgreen	3.1	9/15/22	3,235,000	3,374,988	0.058%
Wells Fargo	3.5	3/8/22	5,370,000	5,569,700	0.096%
Wells Fargo	2.19	4/30/26	5,935,000	6,249,353	0.107%
Wells Fargo	1.65	6/2/24	6,200,000	6,345,855	0.109%
Wells Fargo	4.13	8/15/23	2,625,000	2,861,452	0.049%
Wells Fargo Bank NA	2.08	9/9/22	8,065,000	8,144,416	0.140%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	3,783,512	3,863,674	0.066%
Wells Fargo Mortgage Backed Securities 2020-RR1 Trust	3	5/25/50	2,190,810	2,247,606	0.039%
Western Midstream Operating	4	7/1/22	13,190,000	13,503,263	0.232%
Western Union	2.85	1/10/25	8,632,000	9,272,727	0.159%
Western Union	3.6	3/15/22	5,630,000	5,809,158	0.100%
WFRBS Commercial Mortgage Trust 2012-C6	4.7	4/15/45	6,351,000	6,541,417	0.112%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	8,820,000	9,763,235	0.168%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	7,525,000	8,226,523	0.141%
Williams	3.7	1/15/23	16,130,000	17,036,603	0.292%
Williams	4.3	3/4/24	2,123,000	2,339,340	0.040%
Williams	3.35	8/15/22	1,605,000	1,666,988	0.029%
World Omni Auto Receivables Trust	1.64	8/17/26	3,390,000	3,468,705	0.060%
World Omni Auto Receivables Trust 2019	2.4	6/15/26	5,370,000	5,561,903	0.095%
World Omni Select Auto Trust 2020	1.25	10/15/26	4,660,000	4,695,678	0.081%
World Omni Select Auto Trust 2020	0.84	6/15/26	4,085,000	4,097,256	0.070%
WPP Finance 2010	3.63	9/7/22	2,255,000	2,370,733	0.041%
Yongda Investment	2.25	6/16/25	9,689,000	9,900,074	0.170%

Total Investments in Securities **5,930,635,024**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S35 PAY 100 02/17/2021	100.00	2/17/2021	(57,000,000)	(16,331)	0.000%
CDX IG S35 PAY 80 03/17/2021	80.00	3/17/2021	(43,675,000)	(34,728)	(0.001%)
CDX IG S35 REC 45 03/17/2021	45.00	3/17/2021	43,675,000	31,623	0.001%

Total Options **(19,436)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 12/20/2022	(14,500,000)	165,866	0.003%
BOEING CO DEB CDS 12/20/2021	(28,000,000)	75,740	0.001%
DEVON ENERGY CORP CDS 12/20/2024	(1,830,000)	(12,706)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(1,510,000)	(10,484)	0.000%
ENBRIDGE INC CDS 06/20/2023	(20,250,000)	228,866	0.004%
GENERAL ELECTRIC CO CDS 12/20/2021	(14,000,000)	89,236	0.002%
GENERAL MILLS INC CDS 12/20/2024	6,875,000	(217,690)	(0.004%)

GENERAL MILLS INC CDS 12/20/2024	6,938,000	(219,685)	(0.004%)
GENERAL MILLS INC CDS 12/20/2024	4,857,000	(153,792)	(0.003%)
GENERAL MILLS INC CDS 12/20/2024	6,940,000	(219,748)	(0.004%)
OMNICOM GROUP INC CDS 12/20/2024	6,875,000	(179,871)	(0.003%)
OMNICOM GROUP INC CDS 12/20/2024	6,875,000	(179,871)	(0.003%)

Total Swap Contracts **(634,139)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH1 5YR US NOTE FUT MAR 21	(2,187)	3/31/2021	(275,920,799)	(563,201)	(4.735%)
TUH1 2YR US NOTE FUT MAR 21	4,711	3/31/2021	1,041,020,584	985,038	17.865%
TYH1 UST 10YR FUT MAR 21	(1,351)	3/22/2021	(186,543,554)	29,749	(3.201%)

Total Futures Contracts **451,586**

NET ASSETS **5,827,190,323**

NET ASSET VALUE PER SHARE

Short-Term Bond Fund Shares **4.85**
(\$3,834,948,935 / 790,966,084 Shares Outstanding)

Short-Term Bond Fund - Advisor Class Shares **4.85**
(\$24,215,180 / 4,989,342 Shares Outstanding)

Short-Term Bond Fund - I Class Shares **4.85**
(\$1,968,026,208 / 405,543,771 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.