

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
2020 Cash Mandatory Exchangeable Trust			485	585,820	0.109%
AbbVie	4.88	11/14/48	1,255,000	1,698,237	0.316%
AbbVie	3.2	11/21/29	250,000	280,679	0.052%
AbbVie	4.05	11/21/39	425,000	507,958	0.094%
ABJA Investment Co Pte	5.45	1/24/28	1,600,000	1,708,414	0.318%
Acrisure LLC / Acrisure Finance	10.13	8/1/26	825,000	943,594	0.175%
Adani Ports & Special Economic Zone	4.38	7/3/29	250,000	271,660	0.050%
Adani Ports & Special Economic Zone	4.2	8/4/27	900,000	965,754	0.180%
ADMI	4.75	12/23/27	1,050,000	1,049,738	0.195%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	4/3/26	415,000	465,371	0.087%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	270,000	321,976	0.060%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	180,000	194,316	0.036%
Aes Gener	7.13	3/26/79	420,000	467,250	0.087%
Aes Gener	7.13	3/26/79	850,000	945,625	0.176%
Affinity Gaming	6.88	12/15/27	105,000	109,725	0.020%
Akbank T.A.S.	5.13	3/31/25	250,000	253,750	0.047%
Aker BP	3	1/15/25	165,000	170,775	0.032%
Aker BP	3.75	1/15/30	170,000	177,225	0.033%
Albany Molecular Research	4.25	8/30/24	550,000	550,919	0.102%
Albany Molecular Research	4.5	8/30/24	250,000	250,470	0.047%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	245,000	266,131	0.049%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	4.88	2/15/30	239,000	262,303	0.049%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	7.5	3/15/26	207,000	230,546	0.043%
Aldevron	5.25	10/12/26	811,717	813,406	0.151%
Alexandria Real Estate Equities	4.9	12/15/30	740,000	940,217	0.175%
Allegany Park CLO	3.92	1/20/33	250,000	251,159	0.047%
Alliant Services			1,150	1,132,750	0.211%
Alterra Mountain	5.5	8/1/26	518,693	520,639	0.097%
Altice France Holding	10.5	5/15/27	515,000	578,731	0.108%
American Airlines	11.75	7/15/25	270,000	311,513	0.058%
American Airlines 2016-3 Class AA Pass Through Trust	3	10/15/28	197,246	192,955	0.036%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	146,998	142,004	0.026%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	145,711	121,774	0.023%
American Campus Communities Operating Partnership	3.63	11/15/27	420,000	460,448	0.086%
American Campus Communities Operating Partnership	3.88	1/30/31	270,000	303,312	0.056%
American Campus Communities Operating Partnership	2.85	2/1/30	710,000	740,579	0.138%
American Electric Power			6,050	297,932	0.055%
American Electric Power			5,630	283,919	0.053%
American Express Credit Account Master Trust	0.74	2/18/25	170,000	170,642	0.032%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	385,000	390,289	0.073%
AmeriCredit Automobile Receivables Trust 2017-3	3.18	7/18/23	965,000	994,272	0.185%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	385,000	392,068	0.073%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	940,000	943,239	0.175%
Amwins	7.75	7/1/26	495,000	529,650	0.098%
Angel Oak Mortgage Trust 2020-6	2.81	5/25/65	515,000	522,386	0.097%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	296,842	303,588	0.056%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	451,499	447,981	0.083%
Angel Oak Mortgage Trust LLC 2020-5	2.97	5/25/65	250,000	253,727	0.047%
Anheuser-Busch InBev Worldwide	4.5	6/1/50	754,000	948,397	0.176%
Apache	4.63	11/15/25	272,000	285,260	0.053%
Apache	6	1/15/37	10,000	11,050	0.002%
Apex Tool	6.5	8/1/24	386,401	381,200	0.071%
Apex Tool Group LLC / BC Mountain Finance	9	2/15/23	270,000	263,250	0.049%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	728,175	718,214	0.134%
Applebee S Funding Llc / Ihop Funding	4.72	6/7/49	259,350	252,371	0.047%
Applied Systems	4	9/19/24	431,599	431,059	0.080%
Applied Systems	8	9/19/25	195,000	195,731	0.036%
Arconic	6.13	2/15/28	481,000	517,075	0.096%
Aruba Investments Holdings	8.5	11/24/28	220,000	220,000	0.041%
Ascend Learning	4	7/12/24	172,546	171,468	0.032%
Ascend Learning	4.75	7/12/24	104,738	104,912	0.020%
Ashford Hospitality Trust 2018-ASHF	1.56	4/15/35	190,000	175,910	0.033%
Asurion	3.15	11/3/23	169,753	167,985	0.031%
Asurion	3.4	12/23/26	1,108,948	1,096,417	0.204%
Asurion	6.65	8/4/25	1,830,000	1,841,438	0.342%

Atrium Hotel Portfolio Trust 2017-ATRM	1.81	12/15/36	1,165,000	1,024,832	0.191%
AT&T	3.8	12/1/57	434,000	452,770	0.084%
AT&T	2.75	6/1/31	440,000	468,874	0.087%
Avantor			4,685	415,564	0.077%
Avantor Funding	4.63	7/15/28	230,000	243,225	0.045%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	735,000	744,337	0.138%
Avis Budget Rental Car Funding AESOP	4.83	11/20/22	355,000	359,702	0.067%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	215,000	220,673	0.041%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	130,000	132,190	0.025%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	1,435,000	1,491,106	0.277%
Avis Budget Rental Car Funding AESOP	4	3/20/25	835,000	904,714	0.168%
Avis Budget Rental Car Funding AESOP	2.65	3/20/26	755,000	770,546	0.143%
Avis Budget Rental Car Funding AESOP	3.02	8/20/26	1,455,000	1,395,895	0.259%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	240,000	247,854	0.046%
Avis Budget Rental Car Funding AESOP	4.73	9/20/24	225,000	234,131	0.044%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	180,000	192,191	0.036%
Avis Budget Rental Car Funding AESOP	4.24	9/22/25	235,000	243,811	0.045%
Avnet	3.75	12/1/21	445,000	455,315	0.085%
Avolon Holdings Funding	5.13	10/1/23	660,000	710,325	0.132%
Avolon Holdings Funding	5.5	1/15/26	75,000	84,656	0.016%
Avolon Holdings Funding	4.25	4/15/26	75,000	80,670	0.015%
Baidu	2.88	7/6/22	850,000	876,117	0.163%
Banco De Bogota	6.25	5/12/26	800,000	924,008	0.172%
Banco De Bogota	4.38	8/3/27	700,000	773,507	0.144%
Bancolumbia	4.63	12/18/29	250,000	263,128	0.049%
Banco Mercantil del Norte SA/Grand Cayman	7.63	10/6/69	250,000	284,065	0.053%
Banco Santander	3.49	5/28/30	200,000	224,382	0.042%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	950,000	990,987	0.184%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	240,000	250,355	0.047%
BANK 2019-BNK21	2.5	10/17/52	1,180,000	1,049,614	0.195%
BANK 2019-BNK22	2.5	11/15/62	205,000	182,355	0.034%
Bank of America	1.9	7/23/31	780,000	785,334	0.146%
Barclays	2.85	5/7/26	275,000	294,301	0.055%
Barclays Commercial Mortgage Trust 2019-C3	3.9	5/15/52	1,045,000	1,209,948	0.225%
Barclays Commercial Mortgage Trust 2019-C4	3.32	8/15/52	450,000	467,741	0.087%
Barclays Commercial Mortgage Trust 2019-C4	3.47	8/15/52	850,000	832,049	0.155%
Barings CLO Ltd 2016-II	1.3	7/20/28	755,000	754,370	0.140%
BAT Capital	3.56	8/15/27	655,000	729,257	0.136%
BAT International Finance	1.67	3/25/26	50,000	51,106	0.010%
Bausch Health	7.25	5/30/29	238,000	267,750	0.050%
Bausch Health Americas	8.5	1/31/27	697,000	775,413	0.144%
Bausch Health Americas	9.25	4/1/26	485,000	540,169	0.100%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	100,995	102,780	0.019%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	90,983	93,161	0.017%
BBCMS 2019-BWAY Mortgage Trust	2.32	11/15/34	365,000	343,849	0.064%
BBCMS 2020-BID Mortgage Trust	2.3	10/15/37	375,000	375,118	0.070%
BBVA Bancomer SA/Texas	5.13	1/18/33	1,100,000	1,186,900	0.221%
BBVA Bancomer SA/Texas	4.38	4/10/24	375,000	408,379	0.076%
BBVA Bancomer SA/Texas	5.88	9/13/34	200,000	228,338	0.042%
BCP Raptor	5.25	6/24/24	610,654	557,607	0.104%
BCP Raptor II	4.9	11/3/25	402,654	360,778	0.067%
Becton Dickinson And	3.79	5/20/50	565,000	668,585	0.124%
Becton Dickinson And	3.36	6/6/24	35,000	37,930	0.007%
Becton Dickinson And	3.7	6/6/27	751,000	859,815	0.160%
Becton Dickinson And	4.67	6/6/47	525,000	686,771	0.128%
Benchmark 2020-B16 Mortgage Trust	3.54	2/15/53	270,000	280,135	0.052%
Benefit Street Partners CLO XI	1.74	4/15/29	2,075,000	2,049,317	0.381%
Big River Steel LLC / BRS Finance	6.63	1/31/29	320,000	344,800	0.064%
Blackstone Cqp Holdco	3.74	9/30/24	556,961	554,873	0.103%
Blackstone Mortgage Trust	4.75	3/15/23	375,000	374,621	0.070%
BLUEMOUNTAIN CLO 2012-2	1.27	11/20/28	295,000	294,417	0.055%
Boardwalk Pipelines	4.95	12/15/24	400,000	444,018	0.083%
Boardwalk Pipelines	3.4	2/15/31	100,000	104,295	0.019%
Boardwalk Pipelines	5.95	6/1/26	1,035,000	1,221,218	0.227%
Boston Properties	3.25	1/30/31	340,000	374,039	0.070%
Boston Scientific			3,781	411,076	0.076%
Braskem Finance	7.38	1/4/70	200,000	205,361	0.038%
Braskem Finance	6.45	2/3/24	800,000	877,008	0.163%
Brf	4.88	1/24/30	200,000	217,377	0.040%
British Telecommunications	3.25	11/8/29	480,000	527,940	0.098%
Brixmor Operating Partnership	3.85	2/1/25	270,000	295,695	0.055%
Brixmor Operating Partnership	3.9	3/15/27	630,000	699,534	0.130%

Brixmor Operating Partnership	4.13	5/15/29	445,000	510,226	0.095%
Brixmor Operating Partnership	3.65	6/15/24	204,000	220,845	0.041%
Brixmor Operating Partnership	4.05	7/1/30	505,000	579,181	0.108%
Brookfield WEC Holdings	3.75	8/1/25	521,023	519,163	0.097%
BX Commercial Mortgage Trust 2019-IMC	2.06	4/15/34	250,000	233,698	0.043%
BX Commercial Mortgage Trust 2020-BXLP	2.66	12/15/36	1,458,665	1,426,119	0.265%
BX Trust 2018-GW	1.38	5/15/35	475,000	461,305	0.086%
Cablevision Lightpath	5.63	9/15/28	325,000	339,219	0.063%
Caesars Entertainment	8.13	7/1/27	480,000	531,000	0.099%
Caesars Resort Collection	2.9	12/23/24	418,409	409,990	0.076%
Caesars Resort Collection	4.65	7/21/25	264,338	264,419	0.049%
Camden Property Trust	2.8	5/15/30	250,000	276,081	0.051%
Camelot Finance	3.15	10/30/26	168,213	167,301	0.031%
Camelot Finance	4	10/30/26	265,000	264,751	0.049%
Cameron LNG	3.3	1/15/35	170,000	190,627	0.035%
Cameron LNG	3.7	1/15/39	85,000	94,926	0.018%
Cano Health	5.5	12/15/27	1,040,000	1,036,100	0.193%
Cantor Commercial Real Estate Lending 2019-CF2	2.5	11/15/52	1,045,000	917,473	0.171%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	225,000	230,172	0.043%
Capital One Bank USA NA	3.38	2/15/23	250,000	264,313	0.049%
Capital One Financial	3.75	3/9/27	425,000	482,339	0.090%
Capital Projects Finance Authority/FL	4	10/1/24	1,670,000	1,670,618	0.311%
Cardinal Health	4.9	9/15/45	400,000	492,722	0.092%
CarMax Auto Owner Trust 2017-4	3.3	5/15/24	115,000	117,653	0.022%
Carnival	7.63	3/1/26	120,000	130,650	0.024%
Cascades Inc/Cascades Usa	5.13	1/15/26	400,000	423,500	0.079%
CBAM 2019-9	2.14	2/12/30	1,005,000	1,004,588	0.187%
CCC Information Services	4	4/29/24	515,127	513,195	0.095%
CCI Buyer	4.75	12/17/27	685,000	683,856	0.127%
CCM Merger	6.38	5/1/26	505,000	529,619	0.098%
CCO Holdings LLC / CCO Holdings Capital	4.25	2/1/31	270,000	284,513	0.053%
CCO Holdings LLC / CCO Holdings Capital	5.13	5/1/27	470,000	496,438	0.092%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	730,000	801,175	0.149%
CD 2017-CD6 Mortgage Trust	3.46	11/13/50	515,000	584,797	0.109%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management	5.38	6/1/24	375,000	377,813	0.070%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.5	5/1/25	425,000	444,125	0.083%
Centene	4.63	12/15/29	677,000	751,470	0.140%
Centrais Eletricas Brasileiras	4.63	2/4/30	200,000	212,502	0.040%
Central Texas Regional Mobility Authority	2.64	1/1/32	1,500,000	1,519,950	0.283%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	525,000	588,594	0.109%
Charter NEX US	5	12/1/27	1,220,515	1,225,397	0.228%
Cheniere Corpus Christi Holdings	3.7	11/15/29	495,000	551,666	0.103%
Cheniere Corpus Christi Holdings	5.88	3/31/25	430,000	499,338	0.093%
Cheniere Corpus Christi Holdings	5.13	6/30/27	170,000	200,600	0.037%
Cheniere Energy	4.25	3/15/45	1,020,000	801,067	0.149%
Chicago Transit Authority Sales Tax Receipts Fund	3.1	12/1/30	600,000	635,766	0.118%
Chobani Llc / Chobani Finance	7.5	4/15/25	280,000	291,900	0.054%
CHS/Community Health Systems	8	12/15/27	420,000	455,700	0.085%
Cigna	4.38	10/15/28	1,525,000	1,836,898	0.341%
Cigna	4.9	12/15/48	415,000	567,005	0.105%
Cikarang Listrindo	4.95	9/14/26	650,000	679,250	0.126%
Citgo Holding	8	8/1/23	299,242	275,303	0.051%
CITGO Petroleum	7	6/15/25	275,000	277,750	0.052%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	270,000	274,467	0.051%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	95,000	103,104	0.019%
Citigroup Commercial Mortgage Trust 2016-P3	3.06	4/15/49	240,000	258,526	0.048%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	345,000	392,489	0.073%
Citigroup Commercial Mortgage Trust 2019-C7	3.79	12/15/72	1,420,000	1,268,206	0.236%
Citigroup Commercial Mortgage Trust 2019-SST2	2.16	12/15/36	500,000	494,681	0.092%
CityCenter Holdings	2.4	4/18/24	552,694	544,061	0.101%
City of Houston TX Airport System Revenue	2.49	7/1/32	390,000	394,025	0.073%
Clarios Global	3.65	4/30/26	277,474	276,028	0.051%
Clarios Global Lp / Clarios Us Finance	8.5	5/15/27	1,115,000	1,209,775	0.225%
Clear Channel Outdoor Holdings	3.71	8/21/26	448,587	430,962	0.080%
Clear Channel Outdoor Holdings			750	1,238	0.000%
Clear Channel Worldwide Holdings	9.25	2/15/24	303,000	307,545	0.057%
Cnh Equipment Trust 2017	2.54	5/15/25	115,000	116,642	0.022%
Cno Financial	5.25	5/30/25	115,000	132,106	0.025%
CNT Holdings I	7.5	11/6/28	140,000	142,100	0.026%
CNT Holdings I	4.5	11/8/27	510,000	509,123	0.095%
Cole Park CLO Ltd 2015-1	1.27	10/20/28	505,000	504,390	0.094%
Colfax	6.38	2/15/26	233,000	248,145	0.046%

Cologix Holdings	4	3/20/24	257,061	254,261	0.047%
Colorado Health Facilities Authority	3.36	12/1/30	1,970,000	2,038,221	0.379%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	205,088	206,365	0.038%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	284,366	287,642	0.053%
COLT 2020-3 Mortgage Loan Trust	3.36	4/27/65	160,000	163,999	0.030%
COMM 2014-CCRE19 Mortgage Trust	4.21	8/10/47	380,000	240,282	0.045%
Comm 2014-UBS2 Mortgage Trust	4.7	3/10/47	236,705	258,549	0.048%
COMM 2015-CCRE22 Mortgage Trust	4.11	3/10/48	870,000	919,085	0.171%
COMM 2015-DC1 Mortgage Trust	3.72	2/10/48	760,000	823,369	0.153%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	440,000	489,765	0.091%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	191,186	204,705	0.038%
CommerceHub	4.75	12/2/27	210,000	209,738	0.039%
CommerceHub	7.75	12/2/28	265,000	265,663	0.049%
CommonSpirit Health	2.95	11/1/22	105,000	109,851	0.020%
Comstock Resources	9.75	8/15/26	485,000	521,375	0.097%
Connecticut Avenue Securities Trust 2020-R01	2.2	1/25/40	605,000	601,794	0.112%
Continental Resources Inc/OK	4.5	4/15/23	290,000	298,700	0.056%
Continental Resources Inc/OK	4.9	6/1/44	335,000	329,975	0.061%
Country Garden Holdings	5.13	1/17/25	200,000	210,406	0.039%
Country Garden Holdings	8	1/27/24	1,000,000	1,082,003	0.201%
Country Garden Holdings	7.25	4/8/26	200,000	225,414	0.042%
CPI Holdco	4.4	11/4/26	507,771	507,771	0.094%
Credit Suisse	2.19	6/5/26	285,000	297,016	0.055%
Credit Suisse	2.59	9/11/25	685,000	720,540	0.134%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.76	5/15/36	235,000	232,642	0.043%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	2.31	5/15/36	835,000	830,101	0.154%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	215,000	234,179	0.044%
CSAIL 2017-C8 Commercial Mortgage Trust	4.32	6/15/50	465,000	448,372	0.083%
CSC Holdings	7.5	4/1/28	350,000	394,625	0.073%
CSMC 2020-TMIC	3.25	12/15/35	1,445,000	1,450,487	0.270%
Cushman & Wakefield US Borrower	6.75	5/15/28	580,000	632,200	0.118%
CVS Health	1.88	2/28/31	370,000	373,600	0.069%
CVS Health	5.05	3/25/48	385,000	520,040	0.097%
CVS Health	4.25	4/1/50	115,000	143,275	0.027%
C&W Senior Financing DAC	7.5	10/15/26	200,000	213,355	0.040%
Dallas Fort Worth International Airport	2.1	11/1/30	350,000	361,351	0.067%
Dallas Fort Worth International Airport	2.92	11/1/50	275,000	282,596	0.053%
Danaher			495	638,866	0.119%
Danske Bank	5.38	1/12/24	405,000	454,972	0.085%
Danske Bank	3.24	12/20/25	230,000	245,507	0.046%
Dave & Buster s	7.63	11/1/25	927,000	971,033	0.181%
Dcp Midstream Operating	8.13	8/16/30	457,000	584,960	0.109%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	15,464	15,620	0.003%
Deephaven Residential Mortgage Trust 2018-1	3.03	12/25/57	61,735	61,866	0.012%
Deephaven Residential Mortgage Trust 2018-2	3.68	4/25/58	216,333	215,941	0.040%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	650,000	659,573	0.123%
Deephaven Residential Mortgage Trust 2018-4	4.08	10/25/58	326,419	329,027	0.061%
Deephaven Residential Mortgage Trust 2019-1	4.4	1/25/59	920,000	924,896	0.172%
Deephaven Residential Mortgage Trust 2019-3	3.41	7/25/59	250,000	241,205	0.045%
Deephave Residential Mortgage Trust 2019-2	3.76	4/25/59	184,489	186,715	0.035%
Deephave Residential Mortgage Trust 2019-2	3.92	4/25/59	510,000	514,189	0.096%
Delta 2 Lux Sarl	3.5	2/1/24	829,252	819,185	0.152%
Delta Air Lines Inc / SkyMiles IP	4.75	10/20/28	335,000	365,569	0.068%
Delta Topco	8	12/1/28	75,000	75,469	0.014%
Denver City & County School District No 1	4.24	12/15/37	65,000	78,858	0.015%
Diamondback Energy	2.88	12/1/24	830,000	872,538	0.162%
Diamondback Energy	3.25	12/1/26	475,000	507,656	0.094%
Diamond BC BV	3.21	9/6/24	438,575	431,632	0.080%
Diamond BC BV	6	9/6/24	284,288	283,577	0.053%
District of Columbia	5.59	12/1/34	5,000	6,758	0.001%
Domtar	6.25	9/1/42	90,000	106,640	0.020%
DRIVEN BRANDS FUNDING	3.24	1/20/51	1,395,000	1,426,541	0.265%
DRIVEN BRANDS FUNDING	4.64	4/20/49	181,763	193,226	0.036%
DRIVEN BRANDS FUNDING	3.79	7/20/50	194,513	202,289	0.038%
Dynasty Acquisition	3.75	4/6/26	841,118	799,062	0.149%
Eagle Broadband Investments	3.75	11/12/27	395,000	394,261	0.073%
Eaton Vance CLO 2013-1	2.09	1/15/28	1,605,000	1,605,063	0.298%
ECl Macola/Max Holding	4.5	11/9/27	440,000	438,715	0.082%
Edison International	3.13	11/15/22	40,000	41,524	0.008%
Edison International	3.55	11/15/24	195,000	210,665	0.039%
Edison International	4.95	4/15/25	15,000	17,074	0.003%
EG America	4.25	2/7/25	522,917	516,057	0.096%

EG America	9	4/20/26	365,000	352,948	0.066%
eG Global Finance	8.5	10/30/25	200,000	213,000	0.040%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	14,046	14,069	0.003%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	919,415	950,845	0.177%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.55	9/10/35	285,000	313,388	0.058%
Encapsys	4.25	11/7/24	127,087	126,102	0.023%
Endeavor Energy Resources LP / EER Finance	6.63	7/15/25	250,000	267,500	0.050%
Enel Finance International	3.63	5/25/27	340,000	383,775	0.071%
Enel Finance International	4.75	5/25/47	445,000	591,512	0.110%
Energy Transfer Operating	5.88	1/15/24	720,000	807,300	0.150%
Energy Transfer Operating	4.05	3/15/25	238,000	260,015	0.048%
Energy Transfer Operating	5.25	4/15/29	115,000	133,544	0.025%
Energy Transfer Operating	2.9	5/15/25	285,000	300,675	0.056%
Energy Transfer Operating	5.5	6/1/27	335,000	392,369	0.073%
Energy Transfer Partners LP / Regency Energy Finance	4.5	11/1/23	177,000	191,381	0.036%
Engineered Machinery Holdings	8.25	7/18/25	105,000	104,825	0.019%
Eni	4.75	9/12/28	445,000	544,075	0.101%
Epicor Software	5.25	7/30/27	259,350	260,592	0.048%
Epicor Software	8.75	7/31/28	140,000	145,688	0.027%
Exgen Renewables IV	3.75	12/10/27	475,000	474,288	0.088%
Falabella	4.38	1/27/25	500,000	545,132	0.101%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	700,000	689,990	0.128%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	1,005,359	992,040	0.184%
Fannie Mae Connecticut Avenue Securities	2.7	12/25/30	476,333	477,536	0.089%
Fannie Mae Connecticut Avenue Securities	2.5	1/25/31	1,027,368	1,028,673	0.191%
Fannie Mae Connecticut Avenue Securities	4.7	2/25/25	97,827	99,366	0.018%
Fannie Mae Connecticut Avenue Securities	1.15	2/25/30	474,913	469,461	0.087%
Fannie Mae Connecticut Avenue Securities	2.25	3/25/31	534,838	528,128	0.098%
Fannie Mae Connecticut Avenue Securities	1	7/25/30	583,468	574,137	0.107%
Fannie Mae Connecticut Avenue Securities	2.35	8/25/30	153,390	152,416	0.028%
Fannie Mae Connecticut Avenue Securities	1.5	9/25/29	577,222	571,167	0.106%
Fannie Mae Interest Strip	6.5	2/25/32	271	43	0.000%
Fannie Mae REMICS	4	6/25/44	67,060	68,453	0.013%
Federal Home Loan Mortgage	6	10/1/32	158	178	0.000%
Federal Home Loan Mortgage	2.57	10/1/36	521	549	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	8,313	9,773	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	9,456	10,616	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	40,297	45,225	0.008%
Federal Home Loan Mortgage	4	10/1/40	1,821	2,007	0.000%
Federal Home Loan Mortgage	4	10/1/40	870	950	0.000%
Federal Home Loan Mortgage	4.5	10/1/41	122,272	136,756	0.025%
Federal Home Loan Mortgage	5	11/1/33	2,174	2,520	0.000%
Federal Home Loan Mortgage	5	11/1/33	1,317	1,505	0.000%
Federal Home Loan Mortgage	5	11/1/33	2,714	3,138	0.001%
Federal Home Loan Mortgage	2.47	11/1/34	4,890	4,975	0.001%
Federal Home Loan Mortgage	2.45	11/1/36	1,366	1,374	0.000%
Federal Home Loan Mortgage	4	11/1/40	3,961	4,319	0.001%
Federal Home Loan Mortgage	3.42	1/1/36	2,669	2,818	0.001%
Federal Home Loan Mortgage	3.19	1/1/37	1,709	1,716	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	47,694	56,073	0.010%
Federal Home Loan Mortgage	4	1/1/41	17,439	19,134	0.004%
Federal Home Loan Mortgage	3.5	1/1/43	48,393	52,620	0.010%
Federal Home Loan Mortgage	4	1/1/46	466,351	510,910	0.095%
Federal Home Loan Mortgage	3	1/1/48	209,986	220,010	0.041%
Federal Home Loan Mortgage	6	12/1/33	13,106	15,517	0.003%
Federal Home Loan Mortgage	5	12/1/35	1,231	1,429	0.000%
Federal Home Loan Mortgage	2.31	12/1/36	550	579	0.000%
Federal Home Loan Mortgage	5.5	12/1/39	3,338	3,923	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	6,460	7,255	0.001%
Federal Home Loan Mortgage	4	12/1/40	8,057	8,840	0.002%
Federal Home Loan Mortgage	4	12/1/40	279	308	0.000%
Federal Home Loan Mortgage	4	12/1/40	6,715	7,421	0.001%
Federal Home Loan Mortgage	4	12/1/41	21,543	23,491	0.004%
Federal Home Loan Mortgage	7	2/1/24	28	30	0.000%
Federal Home Loan Mortgage	3.75	2/1/35	948	990	0.000%
Federal Home Loan Mortgage	3.73	2/1/37	2,986	3,128	0.001%
Federal Home Loan Mortgage	4	2/1/41	82,313	90,598	0.017%
Federal Home Loan Mortgage	6.5	3/1/32	573	642	0.000%
Federal Home Loan Mortgage	2.29	3/1/36	3,835	4,020	0.001%
Federal Home Loan Mortgage	3.5	3/1/46	151,398	163,128	0.030%
Federal Home Loan Mortgage	7	4/1/32	314	366	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	2,477	2,776	0.001%

Federal Home Loan Mortgage	6.5	4/1/37	104,239	119,403	0.022%
Federal Home Loan Mortgage	5	4/1/40	2,940	3,417	0.001%
Federal Home Loan Mortgage	3	4/1/47	73,425	76,991	0.014%
Federal Home Loan Mortgage	2.5	5/1/30	220,592	232,789	0.043%
Federal Home Loan Mortgage	4.5	5/1/42	15,302	17,227	0.003%
Federal Home Loan Mortgage	4.5	5/1/42	44,284	49,701	0.009%
Federal Home Loan Mortgage	3.5	5/1/43	155,951	169,021	0.031%
Federal Home Loan Mortgage	6.5	6/1/24	132	148	0.000%
Federal Home Loan Mortgage	7	6/1/32	134	139	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	21,097	23,682	0.004%
Federal Home Loan Mortgage	5	7/1/25	15	16	0.000%
Federal Home Loan Mortgage	5	7/1/33	102	118	0.000%
Federal Home Loan Mortgage	2.72	7/1/35	393	412	0.000%
Federal Home Loan Mortgage	5	7/1/40	8,125	9,404	0.002%
Federal Home Loan Mortgage	6	8/1/21	54	55	0.000%
Federal Home Loan Mortgage	6	8/1/22	587	597	0.000%
Federal Home Loan Mortgage	6	8/1/38	3,567	4,202	0.001%
Federal Home Loan Mortgage	6	8/1/38	5,046	5,961	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	6,067	6,790	0.001%
Federal Home Loan Mortgage	5	8/1/40	14,622	16,909	0.003%
Federal Home Loan Mortgage	5	8/1/40	52,927	61,512	0.011%
Federal Home Loan Mortgage	4.5	8/1/40	3,850	4,308	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	9,142	10,231	0.002%
Federal Home Loan Mortgage	4	8/1/40	3,447	3,782	0.001%
Federal Home Loan Mortgage	4.5	9/1/23	4,915	5,185	0.001%
Federal Home Loan Mortgage	2.29	9/1/32	56	56	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	6,052	7,037	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	44,013	47,337	0.009%
Federal National Mortgage Assn.	5	10/1/21	24	25	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	8,946	9,456	0.002%
Federal National Mortgage Assn.	3	10/1/29	14,055	14,768	0.003%
Federal National Mortgage Assn.	3	10/1/30	25,034	26,323	0.005%
Federal National Mortgage Assn.	5	10/1/34	17,390	20,044	0.004%
Federal National Mortgage Assn.	5.5	10/1/35	12,168	14,284	0.003%
Federal National Mortgage Assn.	5	10/1/35	7,729	8,974	0.002%
Federal National Mortgage Assn.	5	10/1/35	21,707	25,067	0.005%
Federal National Mortgage Assn.	6.5	10/1/37	10,480	11,762	0.002%
Federal National Mortgage Assn.	6	10/1/38	7,601	9,015	0.002%
Federal National Mortgage Assn.	6	10/1/38	27,827	33,153	0.006%
Federal National Mortgage Assn.	6	10/1/40	42,672	50,562	0.009%
Federal National Mortgage Assn.	6	10/1/40	12,555	14,856	0.003%
Federal National Mortgage Assn.	3	10/1/46	35,519	37,396	0.007%
Federal National Mortgage Assn.	4	10/1/47	128,128	137,656	0.026%
Federal National Mortgage Assn.	4	10/1/48	13,736	15,224	0.003%
Federal National Mortgage Assn.	4.5	10/1/48	22,559	24,751	0.005%
Federal National Mortgage Assn.	6	11/1/32	1,896	2,240	0.000%
Federal National Mortgage Assn.	5	11/1/33	7,058	8,158	0.002%
Federal National Mortgage Assn.	5	11/1/33	7,043	8,133	0.002%
Federal National Mortgage Assn.	3	11/1/34	133,769	143,595	0.027%
Federal National Mortgage Assn.	5.5	11/1/35	11,481	13,481	0.003%
Federal National Mortgage Assn.	2.14	11/1/35	3,499	3,535	0.001%
Federal National Mortgage Assn.	5	11/1/35	6,163	7,156	0.001%
Federal National Mortgage Assn.	6	11/1/36	5,559	6,659	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	1,399	1,576	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	1,554	1,767	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	209	247	0.000%
Federal National Mortgage Assn.	2.2	11/1/37	5,203	5,438	0.001%
Federal National Mortgage Assn.	6	11/1/38	32,931	38,992	0.007%
Federal National Mortgage Assn.	4.5	11/1/39	4,881	5,480	0.001%
Federal National Mortgage Assn.	4	11/1/40	6,635	7,278	0.001%
Federal National Mortgage Assn.	4.5	11/1/40	33,798	37,937	0.007%
Federal National Mortgage Assn.	4	11/1/40	10,244	11,229	0.002%
Federal National Mortgage Assn.	4	11/1/40	40,083	43,817	0.008%
Federal National Mortgage Assn.	4.5	11/1/40	139,419	155,886	0.029%
Federal National Mortgage Assn.	4	11/1/43	59,718	65,403	0.012%
Federal National Mortgage Assn.	4	11/1/44	89,275	97,298	0.018%
Federal National Mortgage Assn.	3	11/1/46	51,241	54,840	0.010%
Federal National Mortgage Assn.	4.5	11/1/47	198,726	220,857	0.041%
Federal National Mortgage Assn.	4.5	11/1/47	232,667	258,677	0.048%
Federal National Mortgage Assn.	3	11/1/48	24,741	25,906	0.005%
Federal National Mortgage Assn.	4.5	11/1/48	11,279	12,352	0.002%
Federal National Mortgage Assn.	4	11/1/49	340,008	363,507	0.068%

Federal National Mortgage Assn.	2.5	11/1/50	343,656	365,744	0.068%
Federal National Mortgage Assn.	2.5	11/1/50	203,807	215,295	0.040%
Federal National Mortgage Assn.	3.5	1/1/25	1,995,000	2,115,357	0.393%
Federal National Mortgage Assn.	3	1/1/26	3,693,000	3,875,159	0.720%
Federal National Mortgage Assn.	2.5	1/1/27	879,000	916,675	0.170%
Federal National Mortgage Assn.	3	1/1/27	63,676	67,668	0.013%
Federal National Mortgage Assn.	2.5	1/1/32	261,336	272,880	0.051%
Federal National Mortgage Assn.	1.5	1/1/35	735,000	756,137	0.141%
Federal National Mortgage Assn.	2	1/1/35	2,947,000	3,080,557	0.573%
Federal National Mortgage Assn.	4.5	1/1/35	922,000	999,163	0.186%
Federal National Mortgage Assn.	3	1/1/35	36,573	38,839	0.007%
Federal National Mortgage Assn.	3	1/1/35	80,622	85,581	0.016%
Federal National Mortgage Assn.	5.5	1/1/36	4,883	5,739	0.001%
Federal National Mortgage Assn.	5	1/1/36	155,593	180,771	0.034%
Federal National Mortgage Assn.	5.5	1/1/36	29,313	34,418	0.006%
Federal National Mortgage Assn.	6	1/1/36	1,166	1,383	0.000%
Federal National Mortgage Assn.	6	1/1/36	1,525	1,763	0.000%
Federal National Mortgage Assn.	5.5	1/1/37	12,402	14,574	0.003%
Federal National Mortgage Assn.	6	1/1/37	1,607	1,911	0.000%
Federal National Mortgage Assn.	5.5	1/1/38	16,815	19,750	0.004%
Federal National Mortgage Assn.	4	1/1/40	6,756,000	7,214,657	1.341%
Federal National Mortgage Assn.	3.5	1/1/41	12,414,000	13,120,678	2.439%
Federal National Mortgage Assn.	3	1/1/42	17,184,000	18,001,483	3.346%
Federal National Mortgage Assn.	4	1/1/42	141,308	154,545	0.029%
Federal National Mortgage Assn.	2.5	1/1/44	10,279,000	10,833,892	2.014%
Federal National Mortgage Assn.	3.5	1/1/46	85,853	93,172	0.017%
Federal National Mortgage Assn.	3.5	1/1/46	63,329	68,852	0.013%
Federal National Mortgage Assn.	3.5	1/1/48	89,387	96,152	0.018%
Federal National Mortgage Assn.	1.5	1/1/50	525,000	530,352	0.099%
Federal National Mortgage Assn.	2	1/1/50	11,789,000	12,244,427	2.276%
Federal National Mortgage Assn.	4	1/1/50	733,323	782,251	0.145%
Federal National Mortgage Assn.	4.5	1/1/50	57,359	62,188	0.012%
Federal National Mortgage Assn.	4	1/1/50	228,650	244,405	0.045%
Federal National Mortgage Assn.	5.5	12/1/21	91	92	0.000%
Federal National Mortgage Assn.	5	12/1/24	6,106	6,417	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	5,914	6,892	0.001%
Federal National Mortgage Assn.	5.5	12/1/33	18,572	21,661	0.004%
Federal National Mortgage Assn.	3.5	12/1/33	260,619	279,559	0.052%
Federal National Mortgage Assn.	5.5	12/1/34	1,362	1,599	0.000%
Federal National Mortgage Assn.	2.31	12/1/35	859	864	0.000%
Federal National Mortgage Assn.	2.02	12/1/35	3,081	3,139	0.001%
Federal National Mortgage Assn.	1.72	12/1/35	977	980	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	338	338	0.000%
Federal National Mortgage Assn.	6	12/1/35	4,808	5,779	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	99,081	115,928	0.022%
Federal National Mortgage Assn.	5.5	12/1/35	6,260	7,326	0.001%
Federal National Mortgage Assn.	6.5	12/1/36	744	864	0.000%
Federal National Mortgage Assn.	2.46	12/1/36	946	980	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	15,110	16,907	0.003%
Federal National Mortgage Assn.	4	12/1/40	54,674	59,732	0.011%
Federal National Mortgage Assn.	4	12/1/40	30,756	33,632	0.006%
Federal National Mortgage Assn.	4.5	12/1/40	31,654	35,523	0.007%
Federal National Mortgage Assn.	4.5	12/1/40	51,191	57,398	0.011%
Federal National Mortgage Assn.	5	12/1/41	250,253	290,535	0.054%
Federal National Mortgage Assn.	3.5	12/1/41	11,147	12,314	0.002%
Federal National Mortgage Assn.	4.5	12/1/41	40,636	45,609	0.008%
Federal National Mortgage Assn.	4.5	12/1/41	24,990	27,731	0.005%
Federal National Mortgage Assn.	4.5	12/1/45	69,993	78,192	0.015%
Federal National Mortgage Assn.	4	12/1/45	42,943	46,519	0.009%
Federal National Mortgage Assn.	4	12/1/46	18,488	20,019	0.004%
Federal National Mortgage Assn.	5	12/1/47	252,715	290,273	0.054%
Federal National Mortgage Assn.	4	12/1/49	325,408	356,756	0.066%
Federal National Mortgage Assn.	4	12/1/49	52,505	56,077	0.010%
Federal National Mortgage Assn.	2.5	12/1/50	2,536,652	2,680,001	0.498%
Federal National Mortgage Assn.	5	2/1/24	1,915	2,011	0.000%
Federal National Mortgage Assn.	2.5	2/1/32	234,075	247,084	0.046%
Federal National Mortgage Assn.	6	2/1/33	77	92	0.000%
Federal National Mortgage Assn.	5	2/1/34	6,169	7,117	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	49,987	58,494	0.011%
Federal National Mortgage Assn.	5	2/1/36	46,446	53,976	0.010%
Federal National Mortgage Assn.	6	2/1/36	1,270	1,524	0.000%
Federal National Mortgage Assn.	6	2/1/37	3,832	4,589	0.001%

Federal National Mortgage Assn.	6	2/1/37	21,321	25,591	0.005%
Federal National Mortgage Assn.	5	2/1/38	5,376	6,240	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	22,703	26,678	0.005%
Federal National Mortgage Assn.	5.5	2/1/38	6,886	8,091	0.002%
Federal National Mortgage Assn.	6	2/1/39	112,324	133,456	0.025%
Federal National Mortgage Assn.	4.5	2/1/40	6,943	7,796	0.001%
Federal National Mortgage Assn.	4	2/1/41	20,403	22,370	0.004%
Federal National Mortgage Assn.	4	2/1/41	50,690	55,780	0.010%
Federal National Mortgage Assn.	4	2/1/41	16,592	18,171	0.003%
Federal National Mortgage Assn.	4	2/1/41	6,566	7,197	0.001%
Federal National Mortgage Assn.	3	2/1/43	293,170	312,342	0.058%
Federal National Mortgage Assn.	3	2/1/44	12,564	13,538	0.003%
Federal National Mortgage Assn.	3	2/1/47	315,710	335,618	0.062%
Federal National Mortgage Assn.	4	2/1/49	57,821	61,731	0.011%
Federal National Mortgage Assn.	4	2/1/50	444,546	475,524	0.088%
Federal National Mortgage Assn.	6	3/1/21	4	4	0.000%
Federal National Mortgage Assn.	6	3/1/33	1,929	2,278	0.000%
Federal National Mortgage Assn.	5	3/1/34	5,759	6,646	0.001%
Federal National Mortgage Assn.	5	3/1/34	8,285	9,572	0.002%
Federal National Mortgage Assn.	5	3/1/36	2,680	3,112	0.001%
Federal National Mortgage Assn.	6	3/1/37	17,959	21,509	0.004%
Federal National Mortgage Assn.	6	3/1/37	62,541	73,814	0.014%
Federal National Mortgage Assn.	6	3/1/37	7,613	9,099	0.002%
Federal National Mortgage Assn.	4	3/1/41	366,054	401,364	0.075%
Federal National Mortgage Assn.	4.5	3/1/41	3,133	3,505	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	41,994	47,151	0.009%
Federal National Mortgage Assn.	4	3/1/42	21,559	23,616	0.004%
Federal National Mortgage Assn.	4	3/1/44	299,925	335,273	0.062%
Federal National Mortgage Assn.	3.5	3/1/45	245,945	268,549	0.050%
Federal National Mortgage Assn.	4	3/1/46	119,502	129,965	0.024%
Federal National Mortgage Assn.	3.5	3/1/47	142,383	151,587	0.028%
Federal National Mortgage Assn.	4.5	4/1/25	23,411	24,895	0.005%
Federal National Mortgage Assn.	4.5	4/1/26	6,205	6,590	0.001%
Federal National Mortgage Assn.	3.5	4/1/31	143,480	153,762	0.029%
Federal National Mortgage Assn.	6	4/1/33	463	553	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	4,423	5,193	0.001%
Federal National Mortgage Assn.	5	4/1/35	8,792	10,214	0.002%
Federal National Mortgage Assn.	5	4/1/35	10,448	12,129	0.002%
Federal National Mortgage Assn.	6	4/1/35	27,383	32,904	0.006%
Federal National Mortgage Assn.	5	4/1/35	33,582	38,843	0.007%
Federal National Mortgage Assn.	5.5	4/1/36	3,916	4,602	0.001%
Federal National Mortgage Assn.	6	4/1/36	529	633	0.000%
Federal National Mortgage Assn.	3	4/1/40	23,938	26,057	0.005%
Federal National Mortgage Assn.	3	4/1/40	23,267	25,200	0.005%
Federal National Mortgage Assn.	3	4/1/40	9,254	9,965	0.002%
Federal National Mortgage Assn.	5	4/1/40	59,218	68,520	0.013%
Federal National Mortgage Assn.	6	4/1/40	15,168	17,935	0.003%
Federal National Mortgage Assn.	4.5	4/1/41	211,476	237,242	0.044%
Federal National Mortgage Assn.	3.5	4/1/43	13,207	14,218	0.003%
Federal National Mortgage Assn.	3	4/1/43	24,519	26,286	0.005%
Federal National Mortgage Assn.	4	4/1/44	30,351	33,271	0.006%
Federal National Mortgage Assn.	4.5	4/1/44	43,749	49,074	0.009%
Federal National Mortgage Assn.	4	4/1/47	8,610	9,266	0.002%
Federal National Mortgage Assn.	3	4/1/47	278,456	292,862	0.054%
Federal National Mortgage Assn.	4.5	4/1/48	158,134	171,198	0.032%
Federal National Mortgage Assn.	4.5	4/1/50	319,292	357,850	0.067%
Federal National Mortgage Assn.	4.5	5/1/22	0	0	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	12	12	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	39,269	41,881	0.008%
Federal National Mortgage Assn.	3	5/1/31	129,162	136,876	0.025%
Federal National Mortgage Assn.	6	5/1/36	10,246	12,286	0.002%
Federal National Mortgage Assn.	5.5	5/1/36	6,293	7,397	0.001%
Federal National Mortgage Assn.	6	5/1/37	3,192	3,817	0.001%
Federal National Mortgage Assn.	6	5/1/38	2,012	2,377	0.000%
Federal National Mortgage Assn.	5	5/1/38	7,831	9,098	0.002%
Federal National Mortgage Assn.	5.5	5/1/39	20	24	0.000%
Federal National Mortgage Assn.	5	5/1/40	27,568	32,004	0.006%
Federal National Mortgage Assn.	4.5	5/1/41	59,717	66,744	0.012%
Federal National Mortgage Assn.	5	5/1/42	53,007	61,538	0.011%
Federal National Mortgage Assn.	4	5/1/42	294,146	324,225	0.060%
Federal National Mortgage Assn.	3.5	5/1/42	103,520	112,522	0.021%
Federal National Mortgage Assn.	3	5/1/43	89,631	94,951	0.018%

Federal National Mortgage Assn.	3	5/1/46	187,458	203,361	0.038%
Federal National Mortgage Assn.	3.5	5/1/47	52,399	55,934	0.010%
Federal National Mortgage Assn.	4	5/1/47	35,350	38,075	0.007%
Federal National Mortgage Assn.	4.5	5/1/48	413,769	459,743	0.085%
Federal National Mortgage Assn.	4.5	5/1/49	275,380	300,010	0.056%
Federal National Mortgage Assn.	4.5	5/1/49	138,701	150,481	0.028%
Federal National Mortgage Assn.	4.5	5/1/50	268,396	290,866	0.054%
Federal National Mortgage Assn.	4.5	5/1/50	367,493	399,070	0.074%
Federal National Mortgage Assn.	3.5	5/1/50	660,865	698,318	0.130%
Federal National Mortgage Assn.	7.5	6/1/28	7	7	0.000%
Federal National Mortgage Assn.	3.5	6/1/33	118,665	126,921	0.024%
Federal National Mortgage Assn.	3	6/1/33	3,904	4,090	0.001%
Federal National Mortgage Assn.	5	6/1/35	33,508	38,919	0.007%
Federal National Mortgage Assn.	5	6/1/35	163,042	189,416	0.035%
Federal National Mortgage Assn.	5	6/1/35	5,670	6,583	0.001%
Federal National Mortgage Assn.	5	6/1/35	9,502	11,033	0.002%
Federal National Mortgage Assn.	5	6/1/35	4,318	5,011	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	35,056	40,709	0.008%
Federal National Mortgage Assn.	6.5	6/1/39	869	1,013	0.000%
Federal National Mortgage Assn.	6	6/1/39	63,169	74,848	0.014%
Federal National Mortgage Assn.	5	6/1/40	32,330	37,556	0.007%
Federal National Mortgage Assn.	5	6/1/40	91,454	105,476	0.020%
Federal National Mortgage Assn.	4.5	6/1/41	51,732	57,881	0.011%
Federal National Mortgage Assn.	3.5	6/1/43	12,465	13,631	0.003%
Federal National Mortgage Assn.	4.5	6/1/44	130,342	145,600	0.027%
Federal National Mortgage Assn.	3.5	6/1/46	9,526	10,345	0.002%
Federal National Mortgage Assn.	4	6/1/48	84,103	90,172	0.017%
Federal National Mortgage Assn.	3	6/1/50	39,417	41,356	0.008%
Federal National Mortgage Assn.	6	7/1/21	25	25	0.000%
Federal National Mortgage Assn.	7	7/1/29	373	417	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	4,453	5,216	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	912	1,057	0.000%
Federal National Mortgage Assn.	5	7/1/33	4,380	5,053	0.001%
Federal National Mortgage Assn.	5	7/1/35	54,123	62,642	0.012%
Federal National Mortgage Assn.	5	7/1/35	75,774	88,018	0.016%
Federal National Mortgage Assn.	2.43	7/1/35	335	336	0.000%
Federal National Mortgage Assn.	5	7/1/35	4,863	5,635	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	2,625	2,993	0.001%
Federal National Mortgage Assn.	5	7/1/37	2,551	2,940	0.001%
Federal National Mortgage Assn.	5	7/1/37	7,709	8,895	0.002%
Federal National Mortgage Assn.	6	7/1/38	27,390	32,909	0.006%
Federal National Mortgage Assn.	4.5	7/1/39	4,501	5,000	0.001%
Federal National Mortgage Assn.	5	7/1/41	138,941	161,545	0.030%
Federal National Mortgage Assn.	4.5	7/1/42	28,958	32,442	0.006%
Federal National Mortgage Assn.	5	7/1/42	109,991	127,693	0.024%
Federal National Mortgage Assn.	3.5	7/1/43	20,750	22,514	0.004%
Federal National Mortgage Assn.	3	7/1/46	337,501	357,318	0.066%
Federal National Mortgage Assn.	4	7/1/48	557,185	595,161	0.111%
Federal National Mortgage Assn.	4.5	7/1/49	159,067	172,539	0.032%
Federal National Mortgage Assn.	3.5	7/1/50	54,526	58,278	0.011%
Federal National Mortgage Assn.	6	8/1/21	73	73	0.000%
Federal National Mortgage Assn.	6	8/1/22	398	408	0.000%
Federal National Mortgage Assn.	6	8/1/34	5,028	6,039	0.001%
Federal National Mortgage Assn.	2.64	8/1/36	2,156	2,210	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	2,180	2,560	0.000%
Federal National Mortgage Assn.	6	8/1/37	3,011	3,605	0.001%
Federal National Mortgage Assn.	6.5	8/1/37	1,054	1,219	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	27,250	32,019	0.006%
Federal National Mortgage Assn.	5.5	8/1/37	31,855	37,376	0.007%
Federal National Mortgage Assn.	6.5	8/1/38	8,355	9,811	0.002%
Federal National Mortgage Assn.	6	8/1/38	5,902	6,943	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	5,794	6,483	0.001%
Federal National Mortgage Assn.	4.5	8/1/41	9,401	10,263	0.002%
Federal National Mortgage Assn.	4	8/1/42	7,710	8,457	0.002%
Federal National Mortgage Assn.	3	8/1/43	47,944	51,666	0.010%
Federal National Mortgage Assn.	4	8/1/46	13,690	14,820	0.003%
Federal National Mortgage Assn.	3.5	8/1/47	16,018	17,389	0.003%
Federal National Mortgage Assn.	4.5	8/1/48	468,717	510,327	0.095%
Federal National Mortgage Assn.	4.5	8/1/48	93,474	101,334	0.019%
Federal National Mortgage Assn.	4.5	8/1/48	96,971	105,215	0.020%
Federal National Mortgage Assn.	5.5	9/1/23	2,600	2,701	0.001%
Federal National Mortgage Assn.	5	9/1/23	271	285	0.000%

Federal National Mortgage Assn.	5	9/1/24	9,339	9,813	0.002%
Federal National Mortgage Assn.	6.5	9/1/36	1,927	2,248	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	2,785	3,200	0.001%
Federal National Mortgage Assn.	2.62	9/1/37	939	951	0.000%
Federal National Mortgage Assn.	6	9/1/38	9,262	11,111	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	11,251	12,632	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	23,744	26,567	0.005%
Federal National Mortgage Assn.	6	9/1/39	45,205	53,452	0.010%
Federal National Mortgage Assn.	4.5	9/1/40	3,973	4,408	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	22,100	24,803	0.005%
Federal National Mortgage Assn.	4.5	9/1/40	130,041	145,472	0.027%
Federal National Mortgage Assn.	4.5	9/1/42	36,993	41,540	0.008%
Federal National Mortgage Assn.	4	9/1/43	100,304	109,163	0.020%
Federal National Mortgage Assn.	4	9/1/45	16,432	17,904	0.003%
Federal National Mortgage Assn.	4	9/1/46	12,442	13,485	0.003%
Federal National Mortgage Assn.	4.5	9/1/49	410,128	455,846	0.085%
Federal Realty Investment Trust	3.5	6/1/30	275,000	304,941	0.057%
Filtration	4.5	3/29/25	553,613	553,613	0.103%
Filtration	3.15	3/31/25	530,061	523,860	0.097%
Flagstar Mortgage Trust 2017-2	4.11	10/25/47	256,559	272,958	0.051%
Flagstar Mortgage Trust 2019-1	3.5	10/25/49	214,764	221,037	0.041%
Flex Acquisition	4	12/29/23	371,598	369,161	0.069%
Florida Gas Transmission	2.55	7/1/30	60,000	63,256	0.012%
FOCUS Brands Funding	3.86	4/30/47	231,600	231,438	0.043%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	1,000,000	1,090,609	0.203%
Ford Motor	9	4/22/25	525,000	644,966	0.120%
Ford Motor Credit	5.13	6/16/25	400,000	433,908	0.081%
Four Seasons Hotels	2.15	11/30/23	390,783	387,641	0.072%
Freddie Mac REMICS	4	11/15/36	2,050	2,064	0.000%
Freddie Mac REMICS	4.5	5/25/50	552,067	84,985	0.016%
Freddie Mac Stacr Remic Trust 2019-Hqa4	2.2	11/25/49	660,514	658,566	0.122%
Freddie Mac STACR Remic Trust 2020-DNA2	2	2/25/50	1,825,000	1,813,801	0.337%
Freddie Mac STACR REMIC Trust 2020-DNA4	3.9	8/25/50	160,000	162,235	0.030%
Freddie Mac STACR REMIC Trust 2020-HQA1	2.05	1/25/50	350,000	348,355	0.065%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.25	3/25/50	1,181,821	1,182,567	0.220%
Freddie Mac Stacr Remic Trust 2020-HQA2	3.25	3/25/50	595,000	599,091	0.111%
Freddie Mac STACR REMIC Trust 2020-HQA4	3.3	9/25/50	345,000	348,178	0.065%
Freddie Mac Stacr Trust 2018-HQA2	0.9	10/25/48	56,359	56,359	0.010%
Freddie Mac STACR Trust 2019-DNA2	2.6	3/25/49	323,267	322,444	0.060%
Freddie Mac Stacr Trust 2019-HQA1	2.5	2/25/49	666,006	664,309	0.123%
Freddie Mac STACR Trust 2019-HQA2	2.2	4/25/49	163,778	161,517	0.030%
Freddie Mac Strips	0	8/15/28	172	167	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	2.8	12/25/29	231,960	233,570	0.043%
Freddie Mac Structured Agency Credit Risk debt Notes	3.81	5/25/48	85,554	85,843	0.016%
Freddie Mac Structured Agency Credit Risk debt Notes	1.2	7/25/30	419,910	418,007	0.078%
Freddie Mac Structured Agency Credit Risk debt Notes	4.14	8/25/48	140,300	140,551	0.026%
Freddie Mac Structured Agency Credit Risk debt Notes	2.45	9/25/30	377,387	375,952	0.070%
Freddie Mac Structured Agency Credit Risk debt Notes	1.25	9/25/30	303,700	302,767	0.056%
Freddie Mac Structured Agency Credit Risk debt Notes	4.01	9/25/47	431,009	431,946	0.080%
Freddie Mac Whole Loan Securities Trust	3.6	12/25/46	468,414	470,264	0.087%
Freddie Mac Whole Loan Securities Trust 2016-SC02	3.61	10/25/46	339,856	343,857	0.064%
Freeport-McMoRan	5.4	11/14/34	207,000	258,750	0.048%
FREMF 2019-K94 Mortgage Trust	3.97	7/25/52	255,000	289,374	0.054%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	373,869	374,180	0.070%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	240,894	245,825	0.046%
Galton Funding Mortgage Trust 2017-1	3.95	7/25/56	1,069,033	1,120,102	0.208%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	320,767	323,666	0.060%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	365,000	364,331	0.068%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	735,000	733,490	0.136%
GCI	4.75	10/15/28	275,000	292,875	0.054%
General Electric	5	6/15/69	665,000	616,788	0.115%
General Motors Financial	4.3	7/13/25	905,000	1,013,785	0.188%
General Motors Financial	3.2	7/6/21	330,000	333,395	0.062%
Genworth Mortgage Holdings	6.5	8/15/25	755,000	815,400	0.152%
GFL Environmental	8.5	5/1/27	484,000	538,450	0.100%
Globo Comunicacao E Participacoes	4.88	1/22/30	250,000	267,503	0.050%
Globo Comunicacao E Participacoes	5.13	3/31/27	700,000	756,000	0.141%
GMF Floorplan Owner Revolving Trust	3.06	4/15/24	100,000	102,561	0.019%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	765,000	767,688	0.143%
Golden Nugget	6.75	10/15/24	450,000	445,500	0.083%
Golub Capital Partners CLO 39B	1.37	10/20/28	535,000	534,204	0.099%
Government National Mortgage Assn.	5	10/15/39	13,216	14,962	0.003%

Government National Mortgage Assn.	3.5	10/15/43	30,769	33,733	0.006%
Government National Mortgage Assn.	5.5	10/20/32	348	404	0.000%
Government National Mortgage Assn.	5.5	10/20/35	74,052	86,720	0.016%
Government National Mortgage Assn.	4.5	10/20/40	33,578	37,406	0.007%
Government National Mortgage Assn.	3.5	10/20/44	25,102	28,069	0.005%
Government National Mortgage Assn.	3.5	10/20/45	36,986	40,752	0.008%
Government National Mortgage Assn.	3.5	10/20/45	50,228	55,344	0.010%
Government National Mortgage Assn.	5	10/20/47	70,947	78,795	0.015%
Government National Mortgage Assn.	3	10/20/49	1,000,408	1,029,527	0.191%
Government National Mortgage Assn.	4.5	11/20/39	5,397	6,006	0.001%
Government National Mortgage Assn.	4.5	11/20/40	8,452	9,416	0.002%
Government National Mortgage Assn.	5	11/20/40	28,592	32,783	0.006%
Government National Mortgage Assn.	5	11/20/47	274,670	305,030	0.057%
Government National Mortgage Assn.	4	1/1/41	2,863,000	3,052,290	0.567%
Government National Mortgage Assn.	3.5	1/1/42	819,000	867,698	0.161%
Government National Mortgage Assn.	3	1/1/43	4,125,000	4,315,579	0.802%
Government National Mortgage Assn.	2.5	1/1/44	766,000	810,734	0.151%
Government National Mortgage Assn.	2	1/1/50	149,000	155,792	0.029%
Government National Mortgage Assn.	3.5	1/15/43	8,671	9,527	0.002%
Government National Mortgage Assn.	4.5	1/20/41	72,366	81,681	0.015%
Government National Mortgage Assn.	3.5	1/20/43	59,511	64,785	0.012%
Government National Mortgage Assn.	3.5	1/20/45	244,510	270,582	0.050%
Government National Mortgage Assn.	4.5	1/20/46	26,651	29,686	0.006%
Government National Mortgage Assn.	3.5	1/20/46	19,237	21,293	0.004%
Government National Mortgage Assn.	4	1/20/48	227,372	250,932	0.047%
Government National Mortgage Assn.	5.5	1/20/49	39,388	43,510	0.008%
Government National Mortgage Assn.	4.5	1/20/49	121,072	131,013	0.024%
Government National Mortgage Assn.	5	12/15/39	63,967	73,297	0.014%
Government National Mortgage Assn.	3.5	12/15/42	6,933	7,625	0.001%
Government National Mortgage Assn.	6.5	12/20/33	533	637	0.000%
Government National Mortgage Assn.	5	12/20/35	13,543	15,449	0.003%
Government National Mortgage Assn.	3.5	12/20/42	554,505	603,704	0.112%
Government National Mortgage Assn.	3.5	12/20/45	222,613	239,667	0.045%
Government National Mortgage Assn.	5	12/20/47	255,172	283,344	0.053%
Government National Mortgage Assn.	5.5	12/20/48	236,094	260,223	0.048%
Government National Mortgage Assn.	4.5	12/20/49	376,013	405,993	0.075%
Government National Mortgage Assn.	6.5	2/15/29	1,614	1,792	0.000%
Government National Mortgage Assn.	5	2/15/40	33,667	38,589	0.007%
Government National Mortgage Assn.	5	2/15/40	33,667	38,589	0.007%
Government National Mortgage Assn.	4	2/20/41	7,165	7,925	0.001%
Government National Mortgage Assn.	3.5	2/20/43	247,777	272,153	0.051%
Government National Mortgage Assn.	3.5	2/20/45	27,240	30,143	0.006%
Government National Mortgage Assn.	3.5	2/20/46	105,764	115,920	0.022%
Government National Mortgage Assn.	3.5	2/20/48	871,641	965,155	0.179%
Government National Mortgage Assn.	3.5	2/20/48	187,434	205,420	0.038%
Government National Mortgage Assn.	8.5	3/15/22	335	336	0.000%
Government National Mortgage Assn.	4.5	3/20/41	5,867	6,537	0.001%
Government National Mortgage Assn.	5	3/20/41	38,612	44,257	0.008%
Government National Mortgage Assn.	3.5	3/20/43	101,986	112,928	0.021%
Government National Mortgage Assn.	4	3/20/45	171,859	189,548	0.035%
Government National Mortgage Assn.	3.5	3/20/46	133,822	144,467	0.027%
Government National Mortgage Assn.	4.5	3/20/47	673,571	733,222	0.136%
Government National Mortgage Assn.	5.5	3/20/49	145,255	160,126	0.030%
Government National Mortgage Assn.	3	3/20/50	1,856,154	1,902,974	0.354%
Government National Mortgage Assn.	5	4/20/35	27,647	31,512	0.006%
Government National Mortgage Assn.	4.5	4/20/40	23,584	26,253	0.005%
Government National Mortgage Assn.	5	4/20/40	4,901	5,602	0.001%
Government National Mortgage Assn.	5	4/20/41	131,678	150,575	0.028%
Government National Mortgage Assn.	3.5	4/20/45	8,934	9,928	0.002%
Government National Mortgage Assn.	3.5	4/20/46	105,911	114,438	0.021%
Government National Mortgage Assn.	3.5	4/20/47	614,984	659,694	0.123%
Government National Mortgage Assn.	3.5	4/20/48	127,892	138,503	0.026%
Government National Mortgage Assn.	4.5	5/20/40	30,684	34,183	0.006%
Government National Mortgage Assn.	3.5	5/20/45	23,791	25,942	0.005%
Government National Mortgage Assn.	3.5	5/20/45	55,916	61,868	0.012%
Government National Mortgage Assn.	3.5	5/20/45	14,014	15,446	0.003%
Government National Mortgage Assn.	3.5	5/20/46	269,834	292,116	0.054%
Government National Mortgage Assn.	3	5/20/46	15,228	16,609	0.003%
Government National Mortgage Assn.	3	5/20/46	24,491	26,971	0.005%
Government National Mortgage Assn.	5	5/20/48	169,754	185,653	0.035%
Government National Mortgage Assn.	5.5	5/20/48	261,574	291,294	0.054%
Government National Mortgage Assn.	5	5/20/48	9,316	10,377	0.002%

Government National Mortgage Assn.	4.5	5/20/49	161,384	174,802	0.032%
Government National Mortgage Assn.	5	6/15/40	29,774	34,156	0.006%
Government National Mortgage Assn.	5	6/20/40	26,202	29,962	0.006%
Government National Mortgage Assn.	3.5	6/20/43	87,105	94,851	0.018%
Government National Mortgage Assn.	3.5	6/20/43	92,426	99,975	0.019%
Government National Mortgage Assn.	5.5	6/20/44	54,310	62,650	0.012%
Government National Mortgage Assn.	3.5	6/20/46	237,309	258,183	0.048%
Government National Mortgage Assn.	3	6/20/46	54,983	58,916	0.011%
Government National Mortgage Assn.	5	6/20/47	63,387	70,411	0.013%
Government National Mortgage Assn.	5	6/20/48	540,000	590,545	0.110%
Government National Mortgage Assn.	5	6/20/48	42,522	47,589	0.009%
Government National Mortgage Assn.	5	6/20/49	54,078	59,117	0.011%
Government National Mortgage Assn.	10	7/15/22	0	0	0.000%
Government National Mortgage Assn.	5	7/20/39	7,234	8,281	0.002%
Government National Mortgage Assn.	4.5	7/20/40	70,502	78,541	0.015%
Government National Mortgage Assn.	3.5	7/20/46	53,392	57,655	0.011%
Government National Mortgage Assn.	3	7/20/46	24,304	26,770	0.005%
Government National Mortgage Assn.	3	7/20/46	44,879	49,197	0.009%
Government National Mortgage Assn.	3	7/20/46	34,430	37,403	0.007%
Government National Mortgage Assn.	3	7/20/46	73,171	79,109	0.015%
Government National Mortgage Assn.	3	7/20/46	25,828	28,315	0.005%
Government National Mortgage Assn.	3	7/20/46	76,982	84,388	0.016%
Government National Mortgage Assn.	5	7/20/47	227,135	252,288	0.047%
Government National Mortgage Assn.	4.5	7/20/47	144,795	157,426	0.029%
Government National Mortgage Assn.	5	7/20/48	13,227	14,737	0.003%
Government National Mortgage Assn.	5	8/20/40	18,975	21,698	0.004%
Government National Mortgage Assn.	3.5	8/20/42	28,247	30,765	0.006%
Government National Mortgage Assn.	3.5	8/20/46	67,823	75,052	0.014%
Government National Mortgage Assn.	3	8/20/46	37,717	40,931	0.008%
Government National Mortgage Assn.	3	8/20/46	35,309	38,741	0.007%
Government National Mortgage Assn.	3	8/20/46	35,689	39,306	0.007%
Government National Mortgage Assn.	4.5	8/20/47	589,505	641,689	0.119%
Government National Mortgage Assn.	5	8/20/47	15,990	17,838	0.003%
Government National Mortgage Assn.	5	9/15/39	17,027	19,330	0.004%
Government National Mortgage Assn.	3.5	9/15/41	136,283	145,668	0.027%
Government National Mortgage Assn.	4.5	9/15/45	33,169	37,120	0.007%
Government National Mortgage Assn.	6.5	9/20/32	492	582	0.000%
Government National Mortgage Assn.	4.5	9/20/40	22,938	25,560	0.005%
Government National Mortgage Assn.	4	9/20/42	6,423	7,103	0.001%
Government National Mortgage Assn.	3.5	9/20/43	247,845	270,503	0.050%
Government National Mortgage Assn.	3.5	9/20/45	51,203	56,661	0.011%
Government National Mortgage Assn.	3	9/20/46	28,962	31,455	0.006%
Government National Mortgage Assn.	3	9/20/46	19,140	20,809	0.004%
Government National Mortgage Assn.	5	9/20/47	245,452	272,608	0.051%
Government National Mortgage Assn.	3	9/20/49	55,936	57,750	0.011%
Government National Mortgage Association	3	11/20/47	84,659	89,665	0.017%
Government National Mortgage Association	4.5	12/20/39	8,151	232	0.000%
Government National Mortgage Association	3	12/20/47	62,687	64,929	0.012%
Government National Mortgage Association	4	2/20/43	39,660	5,720	0.001%
Government National Mortgage Association	3.5	3/20/43	265,654	21,859	0.004%
Government National Mortgage Association	3.5	4/20/39	54,916	770	0.000%
Government National Mortgage Association	4	5/20/37	69,651	2,565	0.000%
Government National Mortgage Association	3.5	5/20/43	154,078	22,162	0.004%
Gray Oak Pipeline	2.6	10/15/25	40,000	41,247	0.008%
Gray Oak Pipeline	3.45	10/15/27	15,000	15,614	0.003%
Gray Oak Pipeline	2	9/15/23	15,000	15,226	0.003%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	3.14	6/16/25	730,000	743,310	0.138%
Great Lakes Water Authority Sewage Disposal System Revenue	2.62	7/1/36	450,000	472,770	0.088%
Great Wolf Trust 2019-WOLF	1.19	12/15/36	300,000	293,230	0.055%
Great Wolf Trust 2019-WOLF	2.09	12/15/36	895,000	832,180	0.155%
Great Wolf Trust 2019-WOLF	2.89	12/15/36	540,000	485,859	0.090%
GS Mortgage Securities Corp Trust 2019-SOHO	1.76	6/15/36	1,280,000	1,242,039	0.231%
GS Mortgage Securities Trust 2016-GS4	3.18	11/10/49	1,370,000	1,484,772	0.276%
GS Mortgage Securities Trust 2017-GS8	2.7	11/10/50	1,025,000	926,381	0.172%
Hadrian Merger Sub	8.5	5/1/26	355,000	365,650	0.068%
Hardee s Funding	4.96	6/20/48	1,045,925	1,115,343	0.207%
Hasbro	3.55	11/19/26	370,000	412,292	0.077%
Hat Holdings I Llc / Hat Holdings li	6	4/15/25	245,000	261,844	0.049%
Healthpeak Properties	4.25	11/15/23	10,000	10,964	0.002%
Heartland dental	3.65	4/30/25	753,071	733,536	0.136%
Heartland dental	4.65	4/30/25	79,797	77,902	0.014%
Heathrow Funding	4.88	7/15/21	265,000	270,143	0.050%

HEFA of the State of Missouri	3.47	1/15/36	1,200,000	1,415,880	0.263%
Hess	7.88	10/1/29	115,000	150,794	0.028%
Hess	5.6	2/15/41	5,000	6,069	0.001%
Hess	7.13	3/15/33	175,000	226,625	0.042%
Hess	7.3	8/15/31	175,000	225,750	0.042%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	49,888	51,016	0.009%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	96,752	97,869	0.018%
Hilton Grand Vacations Trust 2020	6.42	2/25/39	117,018	130,727	0.024%
Hilton Orlando Trust 2018-ORL	1.21	12/15/34	410,000	397,665	0.074%
Homeward Opportunities Fund I Trust 2018-1	4	6/25/48	270,032	269,835	0.050%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	365,983	369,991	0.069%
Homeward Opportunities Fund I Trust 2019-1	3.95	1/25/59	475,000	485,412	0.090%
Homeward Opportunities Fund I Trust 2019-3	3.52	11/25/59	1,115,000	1,126,743	0.209%
Homeward Opportunities Fund I Trust 2020-2	2.64	5/25/65	250,000	258,113	0.048%
Howard Hughes	5.38	3/15/25	275,000	283,594	0.053%
Howard Hughes	5.38	8/1/28	380,000	406,600	0.076%
HPS Loan Management 11-2017	1.8	5/6/30	415,000	409,168	0.076%
HPS Loan Management 11-2017	2.2	5/6/30	420,000	407,665	0.076%
HTA Group Ltd/Mauritius	7	12/18/25	200,000	216,380	0.040%
HUB International	2.96	4/25/25	445,719	437,224	0.081%
HUB International	5	4/25/25	1,185,955	1,187,805	0.221%
HUB International	7	5/1/26	777,000	808,080	0.150%
Hudbay Minerals	6.13	4/1/29	465,000	502,200	0.093%
Humana	4.88	4/1/30	88,000	110,015	0.020%
Hyland Software	4.25	7/1/24	1,067,270	1,068,455	0.199%
Hyland Software	7.75	7/7/25	193,600	194,729	0.036%
Hyundai Capital America	1.8	10/15/25	70,000	71,626	0.013%
Hyundai Capital America	2.38	2/10/23	455,000	469,252	0.087%
ICICI Bank Ltd/Dubai	3.8	12/14/27	1,000,000	1,085,839	0.202%
ICTSI Treasury BV	5.88	9/17/25	1,150,000	1,309,711	0.243%
iHeartCommunications	6.38	5/1/26	20,121	21,479	0.004%
iHeartCommunications	8.38	5/1/27	279,281	298,132	0.055%
iHeartMedia			624	8,100	0.002%
iHeartMedia, Inc.			282	3,314	0.001%
Inland Valley development Agency	5.5	3/1/33	150,000	168,390	0.031%
Intelligent Packaging Ltd Finco Inc / Intelligent Packaging Ltd Co-Issuer	6	9/15/28	580,000	596,675	0.111%
Intelsat Jackson Holdings	8	11/27/23	855,000	865,688	0.161%
Intelsat Jackson Holdings	8.75	1/2/24	655,000	664,209	0.123%
Intelsat Jackson Holdings	8.63	1/2/24	305,000	309,685	0.058%
Intelsat Jackson Holdings	6.5	7/13/22	121,713	123,965	0.023%
Intelsat Jackson Holdings	9.5	9/30/22	1,000,000	1,112,500	0.207%
Intercontinental Exchange	1.85	9/15/32	385,000	388,114	0.072%
Intercontinental Exchange	3	9/15/60	200,000	208,792	0.039%
InTown Hotel Portfolio Trust 2018-STAY	1.41	1/15/33	270,000	263,385	0.049%
IRB Holding	4.25	12/15/27	590,000	590,183	0.110%
Jack in the Box Funding	3.98	8/25/49	774,150	793,210	0.147%
Jack in the Box Funding	4.97	8/25/49	230,260	247,716	0.046%
Jaguar Holding Co li / Ppd Development	5	6/15/28	245,000	262,763	0.049%
JobsOhio Beverage System	4.53	1/1/35	240,000	307,606	0.057%
Joseph T Ryerson & Son	8.5	8/1/28	396,000	448,965	0.083%
JPMDB Commercial Mortgage Securities Trust 2017-C5	3.86	3/15/50	395,000	439,037	0.082%
JPMorgan Chase	1.76	11/19/31	815,000	821,943	0.153%
JPMorgan Chase	2.96	5/13/31	660,000	722,510	0.134%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.85	9/6/38	1,015,000	1,083,018	0.201%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	195,000	201,645	0.037%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.76	9/15/29	280,000	272,271	0.051%
JP Morgan Mortgage Trust 2019-3	4	9/25/49	133,648	137,064	0.025%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	157,680	162,601	0.030%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	337,493	350,658	0.065%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	293,619	301,127	0.056%
JP Morgan Mortgage Trust 2020-INV2	3	10/25/50	840,559	854,316	0.159%
Kaiser Foundation Hospitals	3.5	4/1/22	390,000	403,912	0.075%
Kansas City Southern	3.5	5/1/50	155,000	172,712	0.032%
Kernel Holding	6.75	10/27/27	250,000	266,563	0.050%
KKR CLO 13	1.38	1/16/28	780,000	761,204	0.141%
K-MAC Holdings	6.9	3/16/26	125,000	121,875	0.023%
Kookmin Bank	4.5	2/1/29	400,000	470,109	0.087%
Las Vegas Sands	3.5	8/18/26	195,000	207,983	0.039%
Las Vegas Sands	3.2	8/8/24	120,000	127,036	0.024%
L Brands	6.63	10/1/30	405,000	447,525	0.083%
L Brands	9.38	7/1/25	535,000	656,713	0.122%
LCPR Senior Secured Financing DAC	6.75	10/15/27	200,000	215,747	0.040%

Legacy LifePoint Health	6.75	4/15/25	475,000	505,875	0.094%
Leviathan Bond	6.13	6/30/25	200,000	219,500	0.041%
Liberty Latin America	2	7/15/24	300,000	285,492	0.053%
LifePoint Health	3.9	11/16/25	384,786	383,297	0.071%
Life Time	3.75	6/10/22	677,901	657,903	0.122%
Loire Finco Luxembourg Sarl	3.65	1/24/27	283,577	277,905	0.052%
Longfor Group Holdings	3.95	9/16/29	1,250,000	1,362,713	0.253%
Lucid Energy Group II Borrower	4	2/17/25	304,027	288,509	0.054%
Madison Park Funding XVIII	1.4	10/21/30	785,000	783,106	0.146%
Madison Park Funding XXXIII	1.57	10/15/32	1,145,000	1,145,117	0.213%
Magnetite XXIII	1.51	10/25/32	825,000	825,410	0.153%
Magnetite XXV	1.8	1/25/32	1,615,000	1,612,981	0.300%
Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance	6	8/1/26	460,000	464,600	0.086%
Manila Water	4.38	7/30/30	200,000	204,409	0.038%
Maravai Intermediate Holdings	5.25	10/19/27	818,333	825,494	0.153%
Marriott International Inc/MD	5.75	5/1/25	155,000	180,963	0.034%
Maryland Economic development	4.25	6/1/31	350,000	377,752	0.070%
Maryland Stadium Authority	2.01	5/1/29	475,000	483,607	0.090%
Matador Resources	5.88	9/15/26	547,000	533,325	0.099%
Mauser Packaging Solutions Holding	8.5	4/15/24	630,000	658,350	0.122%
Mauser Packaging Solutions Holding	7.25	4/15/25	440,000	446,600	0.083%
MDC Partners	6.5	5/1/24	547,000	553,838	0.103%
Meritor	6.25	6/1/25	395,000	425,613	0.079%
Methanex	5.13	10/15/27	442,000	480,675	0.089%
Methanex	5.65	12/1/44	209,000	226,155	0.042%
Methanex	5.25	12/15/29	15,000	16,275	0.003%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	312,074	336,482	0.063%
Metropolitan Atlanta Rapid Transit Authority	2.41	7/1/36	955,000	973,346	0.181%
Metropolitan Pier & Exposition Authority	4.11	12/15/27	1,935,000	1,947,171	0.362%
Metropolitan Transportation Authority	5	5/15/22	600,000	623,724	0.116%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	55,000	78,843	0.015%
Mexico Government International Bond	4	10/2/23	1,000	1,097	0.000%
MGIC Investment	5.25	8/15/28	250,000	267,500	0.050%
Micron Technology	4.19	2/15/27	730,000	865,963	0.161%
Milano Acquisition	4.75	10/1/27	630,000	628,948	0.117%
Mileage Plus Holdings	6.25	6/21/27	1,040,000	1,080,955	0.201%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	475,000	511,813	0.095%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	32,300	32,630	0.006%
Molina Healthcare	5.38	11/15/22	252,000	266,805	0.050%
Molina Healthcare	4.38	6/15/28	265,000	278,913	0.052%
Mong Duong Finance Holdings BV	5.13	5/7/29	250,000	263,191	0.049%
Montgomery County IDA/PA	2.94	11/15/27	615,000	625,756	0.116%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	180,000	191,498	0.036%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	80,000	88,895	0.017%
Morgan Stanley Capital I Trust 2015-MS1	4.03	5/15/48	35,000	38,991	0.007%
Morgan Stanley Capital I Trust 2017-ASHF	1.41	11/15/34	365,000	342,989	0.064%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	155,000	173,974	0.032%
MVW 2020-1	4.21	10/20/37	335,963	354,910	0.066%
MVW Owner Trust 2014-1	2.25	9/22/31	30,461	30,523	0.006%
MVW Owner Trust 2017-1	2.75	12/20/34	45,159	46,029	0.009%
MVW Owner Trust 2017-1	2.99	12/20/34	54,191	54,825	0.010%
MVW Owner Trust 2019-1	3.33	11/20/36	121,335	123,491	0.023%
Nasdaq	1.65	1/15/31	800,000	792,284	0.147%
Nationwide Building Society	4.36	8/1/24	235,000	255,618	0.048%
Natwest	5.13	5/28/24	100,000	111,413	0.021%
Navient	7.25	1/25/22	23,000	24,064	0.004%
Navient	7.25	9/25/23	592,000	649,720	0.121%
Navient Private Education Loan Trust 2017	3.91	12/16/58	585,000	599,213	0.111%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	1,090,000	1,123,579	0.209%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	290,000	299,522	0.056%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	765,303	783,641	0.146%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	600,000	589,104	0.110%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	975,000	991,558	0.184%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	95,525	97,334	0.018%
Navient Private Education Refi Loan Trust 2020-F	2.69	7/15/69	400,000	402,385	0.075%
Navient Private Education Refi Loan Trust 2020-H	2.78	1/15/69	1,340,000	1,363,821	0.254%
Navitas Midstream Midland Basin	5.5	12/13/24	374,036	367,726	0.068%
Netflix	6.38	5/15/29	850,000	1,052,938	0.196%
Neuberger Berman CLO XVII	2.22	4/22/29	395,000	388,760	0.072%
Neuberger Berman CLO XVI-S	1.09	1/15/28	506,156	504,190	0.094%
Neuberger Berman Loan Advisers CLO 29	1.35	10/19/31	1,105,000	1,099,745	0.204%
Neuberger Berman Loan Advisers CLO 38	1.53	10/20/32	520,000	520,577	0.097%

New Residential Mortgage Loan Trust 2019-NQM5	3.44	11/25/59	910,000	918,586	0.171%
New York Transportation development	1.61	12/1/22	55,000	55,116	0.010%
NextEra Energy			11,221	570,484	0.106%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	188,000	132,540	0.025%
NGL Energy Partners LP / NGL Energy Finance	7.5	4/15/26	222,000	136,530	0.025%
Nissan Motor	3.04	9/15/23	435,000	454,933	0.085%
Nissan Motor	3.52	9/17/25	200,000	214,145	0.040%
North Texas Tollway Authority	3.08	1/1/42	490,000	505,440	0.094%
Nustar Logistics	5.75	10/1/25	415,000	441,975	0.082%
Nustar Logistics	6	6/1/26	380,000	408,500	0.076%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	30,000	33,036	0.006%
OBX 2019-EXP1 Trust	4	1/25/59	146,542	151,800	0.028%
OBX 2019-EXP2 Trust	4	6/25/59	144,384	149,733	0.028%
OBX 2019-EXP2 Trust	1.05	6/25/59	217,007	217,079	0.040%
OBX 2019-INV2 Trust	4	5/27/49	455,682	465,968	0.087%
OBX 2020-EXP2 Trust	3	5/25/60	164,691	168,581	0.031%
OBX 2020-EXP3 Trust	3	1/25/60	627,021	643,451	0.120%
Occidental Petroleum	8	7/15/25	500,000	565,000	0.105%
Occidental Petroleum	8.5	7/15/27	295,000	339,250	0.063%
Occidental Petroleum	8.88	7/15/30	515,000	606,413	0.113%
OCP CLO 2014-7	1.87	7/20/29	1,095,000	1,092,669	0.203%
Octagon Investment Partners XXIII	1.44	7/15/27	250,000	246,241	0.046%
Omnitracs	8.15	9/29/28	430,000	423,550	0.079%
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics	7.25	2/1/28	310,000	326,275	0.061%
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics	7.38	6/1/25	412,000	436,720	0.081%
OZLM VIII	2.02	10/17/29	530,000	525,886	0.098%
Pacific Gas & Electric	4.55	7/1/30	790,000	898,399	0.167%
Pacific Gas & Electric	4.95	7/1/50	160,000	190,667	0.035%
Pactiv	7.95	12/15/25	425,000	486,625	0.090%
Pactiv	8.38	4/15/27	57,000	66,690	0.012%
Palmer Square CLO 2015-1	2.46	5/21/29	250,000	249,437	0.046%
Pathway Vet Alliance	4.15	3/31/27	537,144	536,338	0.100%
Peninsula Pacific Entertainment LLC / Peninsula Pacific Entertainment Finance In	8.5	11/15/27	930,000	995,100	0.185%
PerkinElmer	3.3	9/15/29	185,000	208,065	0.039%
Perrigo Finance Unlimited	3.9	12/15/24	790,000	867,369	0.161%
Perrigo Finance Unlimited	4.38	3/15/26	600,000	677,863	0.126%
Pertamina Persero PT	6.45	5/30/44	265,000	361,747	0.067%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.45	5/21/28	800,000	958,876	0.178%
PetVet Care Centers	6.4	2/13/26	90,000	89,100	0.017%
PetVet Care Centers	3.4	2/14/25	288,692	284,544	0.053%
PetVet Care Centers	5.25	2/14/25	94,584	94,702	0.018%
PG&E	5.5	6/23/25	438,586	443,081	0.082%
Pike	5.5	9/1/28	400,000	421,000	0.078%
Planet Fitness Master Issuer	4.26	9/5/48	195,500	194,982	0.036%
Playa Resorts Holding BV	3.75	4/29/24	299,226	273,927	0.051%
Pra	7.38	9/1/25	400,000	429,000	0.080%
Prairie Eci Acquiror	4.9	3/11/26	557,125	543,197	0.101%
Presidio Holdings	8.25	2/1/28	410,000	452,538	0.084%
Puerto Rico Commonwealth Aqueduct & Sewer Authority	5.35	7/1/27	500,000	500,000	0.093%
QVC	4.38	3/15/23	655,000	688,569	0.128%
Refinitiv US Holdings	3.4	10/1/25	203,951	203,526	0.038%
Regency Centers	3.6	2/1/27	200,000	220,055	0.041%
Regency Centers	3.7	6/15/30	255,000	288,060	0.054%
Regionalcare Hospital Partners Holdings Inc / Lifepoint Health	9.75	12/1/26	445,000	486,163	0.090%
Romanian Government International Bond	3.62	5/26/30	240,000	350,541	0.065%
Ross Stores	0.88	4/15/26	45,000	44,978	0.008%
Ross Stores	1.88	4/15/31	480,000	481,545	0.090%
Royal Caribbean Cruises	11.5	6/1/25	490,000	571,463	0.106%
Ryan Specialty	4	9/1/27	413,963	412,410	0.077%
Sabine Pass Liquefaction	5	3/15/27	740,000	872,275	0.162%
Sabine Pass Liquefaction	5.75	5/15/24	235,000	267,900	0.050%
Sabine Pass Liquefaction	4.5	5/15/30	55,000	65,175	0.012%
Sabre GLBL	4.75	12/17/27	270,000	270,338	0.050%
Sabre GLBL	9.25	4/15/25	335,000	398,650	0.074%
Santander Consumer Auto Receivables Trust 2020	3.71	2/17/26	125,000	133,958	0.025%
Santander Drive Auto Receivables Trust 2020-4	1.48	1/15/27	445,000	449,331	0.084%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	1,355,000	1,402,966	0.261%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	550,000	566,446	0.105%
Saudi Arabian Oil	3.5	4/16/29	600,000	667,555	0.124%
Saudi Arabian Oil	4.38	4/16/49	400,000	483,933	0.090%
Savannah Hospital Authority	6	7/1/27	190,000	220,210	0.041%
SBA Tower Trust	3.87	10/8/24	450,000	475,376	0.088%

SBA Tower Trust	2.84	1/15/25	450,000	476,992	0.089%
SBA Tower Trust	2.33	1/15/28	95,000	97,406	0.018%
SBA Tower Trust	3.17	4/15/22	480,000	484,433	0.090%
Scientific Games International	8.25	3/15/26	620,000	668,050	0.124%
Scientific Games International	2.9	8/14/24	438,591	427,736	0.080%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	150,295	150,291	0.028%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	790,000	800,771	0.149%
SeaWorld Parks & Entertainment	3.75	4/1/24	568,085	551,043	0.102%
SeaWorld Parks & Entertainment	9.5	8/1/25	510,000	552,075	0.103%
Sequoia Mortgage Trust 2013-4	3.48	4/25/43	702,423	724,121	0.135%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	355,842	364,613	0.068%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	147,708	150,051	0.028%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	139,443	139,815	0.026%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	320,646	331,760	0.062%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	48,896	50,372	0.009%
Seven Generations Energy	5.38	9/30/25	555,000	564,835	0.105%
Shimao Group Holdings	5.6	7/15/26	200,000	219,407	0.041%
Shimao Group Holdings	4.75	7/3/22	850,000	870,825	0.162%
Shutterfly	7.5	10/1/26	220,000	218,258	0.041%
Shutterfly	7	9/25/26	64,374	63,914	0.012%
Sierra Timeshare 2016-3 Receivables Funding	2.63	10/20/33	95,379	95,588	0.018%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	105,507	108,772	0.020%
Six Flags theme Parks	7	7/1/25	20,000	21,650	0.004%
SkyMiles IP	4.75	10/20/27	500,000	517,670	0.096%
SLM Student Loan Trust 2008-1	0.86	1/25/22	460,498	445,010	0.083%
SLM Student Loan Trust 2008-5	1.91	7/25/23	132,229	132,429	0.025%
SLM Student Loan Trust 2008-9	1.71	4/25/23	135,741	135,677	0.025%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	935,000	998,321	0.186%
Smb Private Education Loan Trust 2017	2.82	10/15/35	272,962	283,080	0.053%
Smb Private Education Loan Trust 2018	3.63	11/15/35	553,712	599,319	0.111%
Smb Private Education Loan Trust 2020	3	8/15/45	785,000	795,711	0.148%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	670,000	676,258	0.126%
SM Investments	4.88	6/10/24	600,000	643,763	0.120%
Solenis International	8.83	6/26/26	675,000	670,498	0.125%
Solera	2.9	3/3/23	288,274	285,752	0.053%
Sonic Capital	3.85	1/20/50	297,500	317,427	0.059%
Sonic Capital	4.03	2/20/48	548,333	563,862	0.105%
Sophia	4.5	10/7/27	535,000	535,380	0.100%
South Carolina Public Service Authority	2.39	12/1/23	190,000	198,073	0.037%
South Carolina Public Service Authority	4.32	12/1/27	77,000	90,735	0.017%
Southwick Park CLO	1.52	7/20/32	250,000	250,013	0.046%
Sprint	7.63	2/15/25	345,000	412,275	0.077%
Sprint	7.63	3/1/26	310,000	384,400	0.071%
Sprint	7.88	9/15/23	100,000	115,750	0.022%
STACR Trust 2018-HRP2	1.4	2/25/47	492,777	492,112	0.091%
Standard Chartered	4.64	4/1/31	830,000	998,490	0.186%
Staples	7.5	4/15/26	330,000	342,375	0.064%
Staples	10.75	4/15/27	315,000	312,638	0.058%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	396,017	410,836	0.076%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	590,778	597,982	0.111%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	211,700	213,088	0.040%
Starwood Mortgage Residential Trust 2019-IMC1	4.09	2/25/49	615,000	615,577	0.114%
Starwood Mortgage Residential Trust 2020-1	2.88	2/25/50	600,000	599,831	0.112%
Starwood Mortgage Residential Trust 2020-INV	2.5	11/25/55	555,000	554,969	0.103%
State of Illinois	5.1	6/1/33	600,000	645,726	0.120%
St Marys Cement Inc Canada	5.75	1/28/27	800,000	933,008	0.173%
Surgery Center Holdings	10	4/15/27	725,000	797,500	0.148%
Surgery Center Holdings	9	9/3/24	384,033	393,153	0.073%
Suzano Austria GmbH	6	1/15/29	600,000	722,631	0.134%
Suzano Austria GmbH	5	1/15/30	650,000	739,135	0.137%
Synchrony Credit Card Master Note Trust	3.36	3/15/24	230,000	231,055	0.043%
Tacala Investment	8.25	2/4/28	555,000	546,214	0.102%
Taco Bell Funding	4.32	11/25/48	882,000	894,604	0.166%
Taconic Park CLO	2.12	1/20/29	465,000	451,250	0.084%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	7.5	10/1/25	520,000	557,700	0.104%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	6	3/1/27	405,000	419,175	0.078%
Targa Resources			360	389,110	0.072%
Tarrant County Cultural Education Facilities Finance	2.32	9/1/30	210,000	210,872	0.039%
Tegra118 Wealth Solutions	4.97	2/18/27	423,598	426,424	0.079%
Tenet Healthcare	6.13	10/1/28	605,000	629,956	0.117%
Tenet Healthcare	6.88	11/15/31	10,000	10,500	0.002%
Tenet Healthcare	7.5	4/1/25	378,000	413,910	0.077%

Tenneco	3.15	10/1/25	533,259	519,037	0.096%
Tenneco	7.88	1/15/29	440,000	492,800	0.092%
Tenneco	5.38	12/15/24	505,000	477,225	0.089%
Tenneco	5	7/15/26	295,000	271,400	0.050%
Teva Pharmaceutical Finance Netherlands III BV	6.75	3/1/28	560,000	631,400	0.117%
Teva Pharmaceutical Finance Netherlands III BV	6	4/15/24	375,000	397,500	0.074%
Texas Transportation Commission State Highway Fund	5.18	4/1/30	115,000	148,297	0.028%
Times China Holdings	6.75	7/16/23	200,000	210,388	0.039%
T-Mobile USA	2.25	11/15/31	85,000	87,177	0.016%
T-Mobile USA	3.88	4/15/30	450,000	520,846	0.097%
Tobacco Settlement Finance Authority	4.88	6/1/49	460,000	467,406	0.087%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	345,000	360,963	0.067%
Towd Point Mortgage Trust 2017-1	3.75	10/25/56	1,085,000	1,183,828	0.220%
Tower Bersama Infrastructure	4.25	1/21/25	200,000	208,000	0.039%
Townsquare Media	6.88	2/1/26	485,000	506,825	0.094%
Transcontinental Gas Pipe Line	4	3/15/28	140,000	161,342	0.030%
Transcontinental Gas Pipe Line	4.6	3/15/48	200,000	241,073	0.045%
TransDigm	8	12/15/25	390,000	431,438	0.080%
TransDigm	7.5	3/15/27	200,000	214,000	0.040%
TRP Government Reserve	0.08		30,169,862	30,169,862	5.608%
TRP Inst Floating Rate - Inst			1,671,776	16,199,513	3.011%
Truist Bank	2.25	3/11/30	290,000	302,925	0.056%
Turk Telekomunikasyon	4.88	6/19/24	200,000	207,396	0.039%
Ubs	1.36	1/30/27	310,000	312,375	0.058%
UFC Holdings	4.25	4/29/26	1,364,958	1,359,198	0.253%
Ultimate Software	7.5	5/3/27	560,000	574,700	0.107%
Ultimate Software	4.75	5/4/26	952,613	956,833	0.178%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	157,637	149,788	0.028%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	142,286	135,172	0.025%
United Airlines Holdings	5	2/1/24	432,000	428,760	0.080%
Unitedhealth	2.9	5/15/50	210,000	230,809	0.043%
University of California	4.6	5/15/31	285,000	347,438	0.065%
Univision Communications	9.5	5/1/25	360,000	400,050	0.074%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	352,581	312,947	0.058%
U.S. Treasury Bonds	2.25	11/15/27	1,275,000	1,415,250	0.263%
U.S. Treasury Bonds	3	11/15/44	915,000	1,183,209	0.220%
U.S. Treasury Bonds	2.88	11/15/46	1,015,000	1,296,187	0.241%
U.S. Treasury Bonds	2.75	11/15/47	690,000	865,411	0.161%
U.S. Treasury Bonds	2.38	11/15/49	425,000	498,977	0.093%
U.S. Treasury Bonds	1.63	11/15/50	1,190,000	1,184,050	0.220%
U.S. Treasury Bonds	2.25	2/15/27	4,195,000	4,635,475	0.862%
U.S. Treasury Bonds	1.5	2/15/30	500,000	528,750	0.098%
U.S. Treasury Bonds	3.13	2/15/43	2,415,000	3,164,405	0.588%
U.S. Treasury Bonds	2.5	2/15/45	1,480,000	1,763,513	0.328%
U.S. Treasury Bonds	2.5	2/15/46	1,530,000	1,826,438	0.340%
U.S. Treasury Bonds	3	2/15/48	905,000	1,187,247	0.221%
U.S. Treasury Bonds	3	2/15/49	580,000	764,513	0.142%
U.S. Treasury Bonds	0.63	5/15/30	550,000	537,539	0.100%
U.S. Treasury Bonds	4.38	5/15/41	175,000	268,078	0.050%
U.S. Treasury Bonds	3.38	5/15/44	1,275,000	1,741,969	0.324%
U.S. Treasury Bonds	3.13	5/15/48	3,055,000	4,098,473	0.762%
U.S. Treasury Bonds	1.25	5/15/50	1,550,000	1,405,172	0.261%
U.S. Treasury Bonds	6.88	8/15/25	700,000	908,797	0.169%
U.S. Treasury Bonds	2.25	8/15/27	1,350,000	1,496,180	0.278%
U.S. Treasury Bonds	0.63	8/15/30	1,350,000	1,315,828	0.245%
U.S. Treasury Bonds	1.13	8/15/40	9,000,000	8,516,250	1.583%
U.S. Treasury Bonds	2.75	8/15/47	1,870,000	2,343,344	0.436%
U.S. Treasury Bonds	3	8/15/48	3,985,000	5,239,030	0.974%
U.S. Treasury Bonds	1.38	8/15/50	9,130,000	8,542,256	1.588%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	3,772,717	4,490,123	0.835%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	11,104,001	11,940,271	2.220%
U.S. Treasury Notes	0.13	10/15/23	12,000,000	11,990,625	2.229%
U.S. Treasury Notes	0.25	10/31/25	11,200,000	11,151,000	2.073%
U.S. Treasury Notes	2.38	1/31/23	1,035,000	1,082,869	0.201%
U.S. Treasury Notes	2.5	1/31/24	475,000	508,844	0.095%
U.S. Treasury Notes	2.63	2/28/23	555,000	584,658	0.109%
U.S. Treasury Notes	2.13	3/31/24	2,015,000	2,140,938	0.398%
U.S. Treasury Notes	1.75	6/30/24	2,410,000	2,538,784	0.472%
U.S. Treasury Notes	0.25	9/30/25	6,000,000	5,975,625	1.111%
Utah Transit Authority	5.94	6/15/39	145,000	210,035	0.039%
Vereit Operating Partnership	4.63	11/1/25	65,000	74,685	0.014%
Vereit Operating Partnership	3.1	12/15/29	1,160,000	1,250,084	0.232%

Vereit Operating Partnership	4.6	2/6/24	255,000	280,201	0.052%
Vereit Operating Partnership	4.88	6/1/26	740,000	866,607	0.161%
Vereit Operating Partnership	3.95	8/15/27	286,000	323,125	0.060%
Veritas US Inc / Veritas Bermuda	10.5	2/1/24	610,000	618,388	0.115%
Verizon Communications	2.99	10/30/56	280,000	281,265	0.052%
Verizon Communications	2.65	11/20/40	205,000	207,292	0.039%
Verscend Escrow	9.75	8/15/26	455,000	493,675	0.092%
Vertical Holdco GmbH	7.63	7/15/28	1,270,000	1,381,125	0.257%
Vertical US Newco	4.42	7/30/27	520,000	521,763	0.097%
Verus Securitization Trust 2018-2	3.83	6/1/58	80,538	80,961	0.015%
Verus Securitization Trust 2018-3	4.18	10/25/58	204,009	205,143	0.038%
Verus Securitization Trust 2018-3	4.28	10/25/58	464,830	465,887	0.087%
Verus Securitization Trust 2018-3	4.6	10/25/58	202,000	204,702	0.038%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	81,309	82,016	0.015%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	127,340	128,129	0.024%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	492,583	500,514	0.093%
Verus Securitization Trust 2019-3	3.14	7/25/59	545,000	553,507	0.103%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	702,611	721,748	0.134%
Verus Securitization Trust 2019-INV2	3.22	7/25/59	541,047	554,488	0.103%
Verus Securitization Trust 2019-INV3	3.28	11/25/59	340,000	348,811	0.065%
Virginia Commonwealth Transportation Board	5.35	5/15/35	5,000	6,413	0.001%
Virginia Public Building Authority	5.9	8/1/30	60,000	79,168	0.015%
Virginia Public School Authority	4.25	12/15/30	195,000	253,042	0.047%
Vista Point Securitization Trust 2020-1	5.38	3/25/65	330,000	340,201	0.063%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	180,000	182,123	0.034%
Vista Point Securitization Trust 2020-2	4.9	4/25/65	170,000	174,178	0.032%
Vistra Operations	3.7	1/30/27	140,000	154,175	0.029%
Vistra Operations	3.55	7/15/24	360,000	388,800	0.072%
Vodafone	5	5/30/38	585,000	760,964	0.141%
Vodafone	4.88	6/19/49	650,000	865,177	0.161%
Volkswagen Group of America Finance	3.2	9/26/26	460,000	506,774	0.094%
Volvo Financial Equipment LLC Series 2018-1	3.06	12/15/25	205,000	207,786	0.039%
Waco Educational Finance	1.79	3/1/29	100,000	101,218	0.019%
Waco Educational Finance	1.89	3/1/30	110,000	111,412	0.021%
Waco Educational Finance	2.06	3/1/31	110,000	112,090	0.021%
Wand NewCo 3	3.15	2/5/26	282,914	278,529	0.052%
Watco Cos LLC / Watco Finance	6.5	6/15/27	525,000	569,625	0.106%
Welbilt	2.65	10/23/25	395,000	373,275	0.069%
Welbilt	9.5	2/15/24	508,000	523,240	0.097%
Wellfleet CLO 2017-2A	1.28	10/20/29	270,000	268,409	0.050%
Wells Fargo	2.88	10/30/30	250,000	271,260	0.050%
Wells Fargo	5.01	4/4/51	600,000	851,734	0.158%
Wells Fargo	2.39	6/2/28	575,000	611,257	0.114%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	50,785	51,861	0.010%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.29	7/15/58	50,000	48,588	0.009%
Wells Fargo Commercial Mortgage Trust 2016-C33	4.51	3/15/59	310,000	342,279	0.064%
Wells Fargo Commercial Mortgage Trust 2017-C38	3.92	7/15/50	165,000	180,908	0.034%
Wells Fargo Commercial Mortgage Trust 2019-C52	3.38	8/15/52	665,000	703,781	0.131%
Wells Fargo Commercial Mortgage Trust 2020-C55	3.54	2/15/53	475,000	472,103	0.088%
Western Union	2.85	1/10/25	125,000	134,278	0.025%
Williams	3.9	1/15/25	430,000	475,653	0.088%
WinWater Mortgage Loan Trust 2016-1	3.83	1/20/46	710,555	724,133	0.135%
Woodside Finance	3.7	3/15/28	572,000	610,610	0.114%
Woodside Finance	4.5	3/4/29	535,000	597,346	0.111%
Woodside Finance	3.7	9/15/26	462,000	502,962	0.093%
Woof Holdings	4.5	12/16/27	470,000	469,022	0.087%
Woof Holdings	8	12/21/28	480,000	481,200	0.089%
Worldwide Plaza Trust 2017-WWP	3.6	11/10/36	100,000	103,789	0.019%
WPX Energy	8.25	8/1/23	239,000	271,863	0.051%
Wynn Macau	5.5	10/1/27	800,000	831,840	0.155%
Ypf	8.5	3/23/21	225,000	215,438	0.040%

Total Investments in Securities **636,093,233**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	INR	16,616,828	USD	(223,120)	01/22/2021	3,878	0.001%
Barclays Bank PLC - Wholesale (SING)	USD	533,625	IDR	(7,927,900,000)	01/22/2021	(33,777)	-0.006%
BNP PARIBAS SECURITIES CORP	PEN	3,585,000	USD	(993,846)	01/15/2021	(3,369)	-0.001%
BNP PARIBAS SECURITIES CORP	PEN	3,850,000	USD	(1,073,919)	01/15/2021	(10,227)	-0.002%
BNP PARIBAS SECURITIES CORP	PEN	6,635,000	USD	(1,849,735)	01/15/2021	(16,593)	-0.003%
BNP PARIBAS SECURITIES CORP	USD	993,621	PEN	(3,585,000)	01/15/2021	3,144	0.001%
BNP PARIBAS SECURITIES CORP	INR	8,233,112	USD	(110,239)	01/22/2021	2,231	0.000%

BNP PARIBAS SECURITIES CORP	INR	9,694,960	USD	(130,886)	01/22/2021	1,554	0.000%
BNP PARIBAS SECURITIES CORP	CLP	101,912,850	USD	(132,011)	03/05/2021	11,428	0.002%
BNP PARIBAS SECURITIES CORP	CLP	275,542,150	USD	(360,704)	03/05/2021	27,113	0.005%
BANK OF AMERICA	CAD	895,000	USD	(678,815)	01/22/2021	24,367	0.005%
BANK OF AMERICA	USD	445,233	AUD	(625,000)	01/22/2021	(36,731)	-0.007%
JP MORGAN CHASE BANK	MXN	19,040,000	USD	(946,146)	01/15/2021	9,046	0.002%
JP MORGAN CHASE BANK	RON	2,935,000	USD	(714,356)	01/15/2021	21,793	0.004%
JP MORGAN CHASE BANK	RON	7,805,000	USD	(1,909,126)	01/15/2021	48,504	0.009%
JP MORGAN CHASE BANK	RON	5,215,000	USD	(1,300,054)	01/15/2021	7,959	0.001%
JP MORGAN CHASE BANK	RUB	26,355,000	USD	(338,037)	01/15/2021	17,629	0.003%
JP MORGAN CHASE BANK	RUB	27,705,000	USD	(362,705)	01/15/2021	11,180	0.002%
JP MORGAN CHASE BANK	RUB	72,250,000	USD	(947,678)	01/15/2021	27,350	0.005%
JP MORGAN CHASE BANK	RUB	58,450,000	USD	(786,957)	01/15/2021	1,837	0.000%
JP MORGAN CHASE BANK	IDR	8,167,800,000	USD	(581,214)	01/22/2021	3,357	0.001%
JP MORGAN CHASE BANK	IDR	21,703,750,000	USD	(1,528,541)	01/22/2021	24,802	0.005%
JP MORGAN CHASE BANK	IDR	15,297,650,000	USD	(1,078,515)	01/22/2021	16,342	0.003%
JP MORGAN CHASE BANK	INR	172,605,000	USD	(2,319,430)	01/22/2021	38,475	0.007%
JP MORGAN CHASE BANK	INR	117,980,000	USD	(1,593,355)	01/22/2021	18,334	0.003%
JP MORGAN CHASE BANK	USD	41,494	EUR	(35,000)	02/19/2021	(1,313)	0.000%
CITIBANK N A	USD	605,198	RON	(2,510,000)	01/15/2021	(24,353)	-0.005%
CITIBANK N A	USD	342,271	RUB	(26,355,000)	01/15/2021	(13,394)	-0.002%
CITIBANK N A	CLP	929,890,000	USD	(1,216,417)	03/05/2021	92,376	0.017%
Credit Suisse First Boston Inc (PAS)	PEN	10,475,000	USD	(2,905,687)	01/15/2021	(11,615)	-0.002%
GOLDMAN SACHS & CO	INR	8,121,431	USD	(108,633)	01/22/2021	2,311	0.000%
GOLDMAN SACHS & CO	INR	8,258,670	USD	(111,220)	01/22/2021	1,599	0.000%
GOLDMAN SACHS & CO	CLP	684,500,000	USD	(916,027)	03/05/2021	47,387	0.009%
GOLDMAN SACHS & CO	COP	1,692,255,000	USD	(487,371)	03/05/2021	7,393	0.001%
HSBC SECURITIES INC	MXN	7,395,000	USD	(364,541)	01/15/2021	6,449	0.001%
HSBC SECURITIES INC	MXN	15,870,000	USD	(796,489)	01/15/2021	(329)	0.000%
HSBC SECURITIES INC	USD	312,724	MXN	(6,615,000)	01/15/2021	(19,135)	-0.004%
HSBC SECURITIES INC	IDR	7,927,900,000	USD	(533,398)	01/22/2021	34,003	0.006%
HSBC SECURITIES INC	INR	63,625,000	USD	(848,480)	01/22/2021	20,682	0.004%
HSBC SECURITIES INC	USD	202	INR	(15,000)	01/22/2021	(3)	0.000%
MORGAN STANLEY & COMPANY LLC	RON	2,510,000	USD	(603,485)	01/15/2021	26,067	0.005%
MORGAN STANLEY & COMPANY LLC	AUD	625,000	USD	(440,101)	01/22/2021	41,863	0.008%
MORGAN STANLEY & COMPANY LLC	COP	3,452,985,000	USD	(952,458)	03/05/2021	57,091	0.011%
RBC DOMINION SECURITIES INC	USD	688,696	INR	(50,910,000)	01/22/2021	(6,770)	-0.001%
STATE STREET GLOBAL MARKETS LLC	MXN	6,615,000	USD	(308,320)	01/15/2021	23,539	0.004%
UBS SECURITIES LLC	USD	681,803	CAD	(895,000)	01/22/2021	(21,378)	-0.004%
UBS SECURITIES LLC	USD	144,592	EUR	(121,919)	02/19/2021	(4,523)	-0.001%
UBS SECURITIES LLC	USD	144,592	EUR	(121,919)	02/19/2021	(4,523)	-0.001%
UBS SECURITIES LLC	COP	1,334,675,000	USD	(380,653)	03/05/2021	9,566	0.002%

Total Forward Currency Exchange Contracts

482,616

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S35 PAY 80 03/17/2021	80.00	3/17/2021	(37,000,000)	(29,420)	(0.005%)
CDX IG S35 REC 45 03/17/2021	45.00	3/17/2021	37,000,000	26,790	0.005%

Total Options

(2,630)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AMERICAN AIRLINES GROUP CDS 12/20/2021	(20,000)	(1,322)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	(15,000)	(991)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	(15,000)	(991)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	(45,000)	(2,974)	(0.001%)
AMERICAN AIRLINES GROUP CDS 12/20/2021	(35,000)	(2,313)	0.000%
USD IRS 07/17/2028 PAY FIX	(475,000)	(78,598)	(0.015%)
USD IRS 04/05/2028 PAY FIX	(800,000)	(123,744)	(0.023%)
DEVON ENERGY CORP CDS 12/20/2024	(15,000)	(104)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(30,000)	(208)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(20,000)	(139)	0.000%
USD IRS 08/11/2027 PAY FIX	(450,000)	(47,038)	(0.009%)
TESLA INC CDS 06/20/2021	(22,000)	60	0.000%
TESLA INC CDS 06/20/2021	(33,000)	90	0.000%
UNITED CONTINENTAL CDS 06/20/2021	(60,000)	181	0.000%
USD IRS 12/10/2028 PAY FIX	(238,000)	(41,596)	(0.008%)
USD IRS 09/20/2021 PAY FIX	(8,000,000)	(87,552)	(0.016%)
USD IRS 03/17/2022 PAY FIX	(14,000,000)	(60,424)	(0.011%)

Total Swap Contracts

(447,662)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH1 5YR US NOTE FUT MAR 21	(69)	3/31/2021	(8,705,320)	(13,832)	(1.618%)
TUH1 2YR US NOTE FUT MAR 21	(127)	3/31/2021	(28,064,023)	(28,142)	(5.217%)
TYH1 UST 10YR FUT MAR 21	64	3/22/2021	8,837,000	(2,091)	1.643%

USH1 UST 30YR FUT MAR 21	92	3/22/2021	15,933,250	(204,256)	2.962%
UXYH1 UST 10YR ULTRA FUT MAR 21	(43)	3/22/2021	(6,723,453)	37,077	(1.250%)
WNH1 ULTRA US BOND FUT MAR 21	11	3/22/2021	2,349,188	(3,770)	0.437%

Total Futures Contracts (215,014)

NET ASSETS 537,961,476

NET ASSET VALUE PER SHARE

Total Return Fund Shares 10.69
(\$115,078,732 / 10,766,681 Shares Outstanding)

Total Return Fund - Advisor Class Shares 10.69
(\$301,534 / 28,204 Shares Outstanding)

Total Return Fund - I Class Shares 10.69
(\$422,581,211 / 39,519,358 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

- | | | | |
|---|----------------------------|----------------------------|--------------------------------|
| ADP Andorran Peseta | DOP Dominican Peso | LBP Lebanese Pound | QAR Qatari Rial |
| AED United Arab Emirates Dirham | DZD Algerian Dinar | LKR Sri Lanka Rupee | RON Romanian Leu |
| AFA Afghanistan Afghani | ECS Ecuador Sucre | LRD Liberian Dollar | RSD Serbian Dinar |
| ALL Albania Lek | EEK Estonian Kroon | LTL Lithuanian Litas | RUB Russian Rouble |
| AMD Armenian Dram | EGP Egyptian Pound | LVL Latvian Lats | RWF Rwandan Franc |
| ANG Netherlands Antillian Guilder | ETB Ethiopian Birr | LYD Libyan Dinar | SAR Saudi Riyal |
| AOA Angolan Kwanza | EUR Euro | MAD Moroccan Dirham | SDD Sudanese Dinar |
| ARS Argentine Peso | FJD Fiji Dollar | MDL Moldavian Leu | SEK Swedish Krona |
| AUD Australian Dollar | FKP Falkland Islands Pound | MGA Malagasy Franc | SGD Singapore Dollar |
| AZM Azerbaijan Manat | GBP British Pound | MOP Macau Pataca | SIT Slovenian Tolar |
| BAM Bosnia and Herzegovina Convertible Mark | GHC Ghanaian Cedi | MRO Mauritanian Ouguiya | SKK Slovak Koruna |
| BBD Barbados Dollar | GIP Gibraltar Pound | MTL Maltese Lira | SLL Sierra Leonean Leone |
| BDT Bangladesh Taka | GTQ Guatemalan Quetzal | MUR Mauritius Rupee | SOS Somali Shilling |
| BGN Bulgarian Lev | GYD Guyanan Dollar | MWK Malawi Kwacha | SVC El Salvador Colon |
| BHD Bahraini Dinar | HKD Hong Kong Dollar | MXN Mexican Peso | SZL Swazi Lilangeni |
| BMD Bermudian Dollar | HNL Honduran Lempira | MYR Malaysian Ringgit | THB Thai Baht |
| BOB Bolivian Boliviano | HRK Croatian Kuna | MZM Mozambican Metical | TND Tunisian Dinar |
| BRL Brazilian Real | HTG Haitian Gourde | NAD Namibian Dollar | TRY Turkish Lira |
| BSD Bahamian Dollar | HUF Hungarian Forint | NGN Nigerian Naira | TTD Trinidad and Tobago Dollar |
| BWP Botswana Pula | IDR Indonesian Rupiah | NIO Nicaraguan Cordoba Oro | TWD Taiwan Dollar |
| BYR Belarusian Ruble | ILS Israeli New Shekel | NOK Norwegian Kroner | TZS Tanzanian Shilling |
| BZD Belize Dollar | INR Indian Rupee | NPR Nepalese Rupee | UGX Ugandan Shilling |
| CAD Canadian Dollar | IQD Iraqi Dinar | NZD New Zealand Dollar | USD U.S. Dollar |
| CHF Swiss Franc | IRR Iranian Rial | OMR Omani Rial | UYU Uruguayan Peso |
| CLP Chilean Peso | ISK Iceland Krona | PAB Panamanian Balboa | VEB Venezuelan Bolivar |
| CNY China Yuan Renminbi | JMD Jamaican Dollar | PEN Peruvian Nuevo Sol | |

COP Columbian Peso
CRC Costa Rican Colon
CUP Cuban Peso
CYP Cyprus Pound
CZK Czech Koruna

JOD Jordanian Dinar
JPY Japanese Yen
KES Kenyan Shilling
KHR Cambodian Riel
KPW North Korean Won

PGK Papua New Guinea Kina
PHP Philippine Peso
PKR Pakistan Rupee
PLN Polish Zloty
PYG Guarani

VND Vietnamese Dong
XAF CFA Franc BEAC
XCD East Caribbean Dollar
XOF CFA Franc BCEAO
YER Yemeni Rial

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.