

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	1.03	9/15/34	5,835,000	5,824,035	0.104%
AbbVie	3.25	10/1/22	1,335,000	1,393,903	0.025%
AbbVie	2.6	11/21/24	20,460,000	21,657,319	0.386%
AbbVie	2.9	11/6/22	12,900,000	13,524,760	0.241%
AbbVie	3.2	11/6/22	1,385,000	1,456,183	0.026%
AbbVie	3.45	3/15/22	4,399,000	4,566,844	0.081%
AbbVie	2.3	5/14/21	8,275,000	8,362,318	0.149%
Abn Amro Bank	0.82	8/27/21	13,715,000	13,749,095	0.245%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	7,510,000	7,669,580	0.137%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	10,295,000	10,410,160	0.185%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	7,505,000	7,720,739	0.138%
AES	3.3	7/15/25	5,425,000	5,778,781	0.103%
Aia	0.75	9/20/21	10,770,000	10,756,484	0.192%
AIG Global Funding	3.35	6/25/21	5,320,000	5,437,795	0.097%
Air Lease	3.5	1/15/22	4,755,000	4,866,624	0.087%
Air Lease	2.25	1/15/23	5,935,000	5,942,650	0.106%
Air Lease	2.5	3/1/21	2,110,000	2,118,624	0.038%
Aker BP	3	1/15/25	7,265,000	7,283,163	0.130%
Ally Auto Receivables Trust 2017-2	2.93	11/15/23	1,700,000	1,701,506	0.030%
Ally Auto Receivables Trust 2017-2	2.46	9/15/22	1,225,000	1,226,049	0.022%
Ally Master Owner Trust	3.29	5/15/23	15,760,000	16,051,048	0.286%
Altria	3.49	2/14/22	4,210,000	4,378,143	0.078%
Altria	3.8	2/14/24	10,770,000	11,757,458	0.209%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	5,293,321	3,441,966	0.061%
American Campus Communities Operating Partnership	3.75	4/15/23	6,705,000	7,031,694	0.125%
American Electric Power	3.65	12/1/21	1,500,000	1,553,169	0.028%
American International	6.4	12/15/20	5,200,000	5,258,375	0.094%
American International	4.88	6/1/22	5,637,000	6,034,910	0.108%
American International	2.5	6/30/25	9,660,000	10,312,330	0.184%
AmeriCredit Automobile Receivables Trust 2016-3	2.71	9/8/22	10,015,000	10,135,492	0.181%
AmeriCredit Automobile Receivables Trust 2017-1	3.13	1/18/23	15,265,000	15,665,131	0.279%
AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	3,727,857	3,759,429	0.067%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	4,910,000	5,036,198	0.090%
AmeriCredit Automobile Receivables Trust 2017-3	2.24	6/19/23	2,387,964	2,397,168	0.043%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	3,385,000	3,442,424	0.061%
AmeriCredit Automobile Receivables Trust 2017-3	3.18	7/18/23	11,521,000	11,890,983	0.212%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	5,255,000	5,327,562	0.095%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	5,065,000	5,103,229	0.091%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	2,715,000	2,723,220	0.049%
Amphenol	2.05	3/1/25	6,720,000	7,049,797	0.126%
Analog devices	2.95	4/1/25	2,075,000	2,259,521	0.040%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	5,673,506	5,706,549	0.102%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	6,394,037	6,393,388	0.114%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	4,742,644	4,848,385	0.086%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	4,490,000	4,642,816	0.083%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	5,408,105	5,464,412	0.097%
Angel Oak Mortgage Trust LLC 2020-5	1.58	5/25/65	4,901,206	4,903,866	0.087%
Anglo American Capital	3.75	4/10/22	3,003,000	3,108,105	0.055%
Aon	2.2	11/15/22	3,010,000	3,116,708	0.056%
Aon	2.8	3/15/21	13,495,000	13,613,230	0.243%
Apple	2.4	5/3/23	12,870,000	13,538,185	0.241%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	5,010,000	4,642,116	0.083%
Ari Fleet Lease Trust 2018	2.55	10/15/26	831,048	833,622	0.015%
Ascentium Equipment Receivables 2017-1 Trust	2.29	6/10/21	364,126	364,994	0.007%
Atrium Hotel Portfolio Trust 2017-ATRM	1.08	12/15/36	13,085,000	12,560,025	0.224%
Austin Fairmont Hotel Trust 2019-FAIR	1.2	9/15/32	8,355,000	8,015,834	0.143%
AutoZone	3.63	4/15/25	3,600,000	4,016,880	0.072%
Avis Budget Rental Car Funding AESOP	2.63	12/20/21	5,046,500	5,058,038	0.090%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	1,960,000	2,001,483	0.036%
Avis Budget Rental Car Funding AESOP	4.95	3/20/25	3,155,000	3,298,346	0.059%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	3,950,000	4,067,448	0.072%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	4,535,000	4,582,328	0.082%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	7,360,000	7,771,159	0.138%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	4,265,000	4,460,278	0.079%
Avnet	3.75	12/1/21	6,614,000	6,777,677	0.121%

Avolon Holdings Funding	2.88	2/15/25	7,180,000	6,569,700	0.117%
Avolon Holdings Funding	3.63	5/1/22	11,115,000	10,925,011	0.195%
Avolon Holdings Funding	3.95	7/1/24	2,230,000	2,121,288	0.038%
Axiata SPV2	3.47	11/19/20	5,710,000	5,729,243	0.102%
Baidu	3.5	11/28/22	5,706,000	5,990,778	0.107%
Baidu	2.88	7/6/22	6,676,000	6,873,298	0.122%
Baker Hughes a GE Co LLC / Baker Hughes Co-Obligor	2.77	12/15/22	2,361,000	2,468,052	0.044%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	1	9/15/34	8,180,000	7,946,469	0.142%
Banco Bilbao Vizcaya Argentaria	0.88	9/18/23	14,000,000	13,950,356	0.249%
Banco del Estado de Chile	2.7	1/9/25	4,585,000	4,828,624	0.086%
Banco Santander Chile	2.5	12/15/20	13,710,000	13,784,925	0.246%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	4.13	11/9/22	10,350,000	10,906,313	0.194%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,865,000	2,076,221	0.037%
Bank 2019-BNK19	2.26	8/15/61	3,176,458	3,250,985	0.058%
BANK 2019-BNK24	2.06	11/15/62	3,578,847	3,633,763	0.065%
Bank of America	2.5	10/21/22	5,545,000	5,662,171	0.101%
Bank of America	1.43	1/20/23	12,500,000	12,624,863	0.225%
Bank of America	0.64	1/23/22	6,470,000	6,470,006	0.115%
Bank of America	0.88	6/25/22	6,690,000	6,714,526	0.120%
Bank of Montreal	0.73	4/13/21	8,510,000	8,520,561	0.152%
Banque Federative Du Credit Mutuel	2.13	11/21/22	10,350,000	10,673,438	0.190%
Barclays Bank	2.65	1/11/21	7,025,000	7,042,534	0.125%
Barclays Bank	1.7	5/12/22	4,350,000	4,424,285	0.079%
Barings CLO Ltd 2013-I	1.07	1/20/28	11,348,995	11,247,655	0.200%
BAT Capital	2.76	8/15/22	25,800,000	26,727,716	0.476%
BAT International Finance	1.67	3/25/26	7,140,000	7,136,223	0.127%
Baxalta	3.6	6/23/22	2,150,000	2,238,182	0.040%
Bayer US Finance II	3.88	12/15/23	5,080,000	5,544,805	0.099%
Bayer US Finance II	3.5	6/25/21	5,520,000	5,627,259	0.100%
Bayer US Finance II	0.86	6/25/21	10,390,000	10,389,771	0.185%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	7,729,616	7,808,406	0.139%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	6,743,596	6,970,295	0.124%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	2,339,616	2,385,633	0.043%
Becton Dickinson And	3.73	12/15/24	1,615,000	1,782,414	0.032%
Becton Dickinson And	2.89	6/6/22	20,045,000	20,718,632	0.369%
Becton Dickinson And	3.36	6/6/24	8,335,000	8,985,455	0.160%
BlueMountain CLO 2015-2	1.2	7/18/27	13,332,040	13,250,446	0.236%
BMW US Capital	0.68	4/12/21	9,105,000	9,116,236	0.162%
BMW US Capital	0.75	8/13/21	7,305,000	7,313,876	0.130%
BOEING CO 4/2 144A CP	2.15	11/16/20	11,120,000	11,103,943	0.198%
BOEING CO 4/2 144A CP	2.3	11/4/20	11,450,000	11,437,733	0.204%
Booking Holdings	4.1	4/13/25	5,860,000	6,597,856	0.118%
Boral Finance Pty	3	11/1/22	1,070,000	1,097,977	0.020%
BP Capital Markets America	2.94	4/6/23	2,980,000	3,149,041	0.056%
Bpce	1.48	5/22/22	4,865,000	4,913,246	0.088%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	2,322,115	2,381,498	0.042%
Bristol-Myers Squibb	2.75	2/15/23	5,120,000	5,391,529	0.096%
Bristol-Myers Squibb	2.88	2/19/21	9,440,000	9,522,855	0.170%
Bristol-Myers Squibb	3.25	2/20/23	1,570,000	1,674,485	0.030%
Bristol-Myers Squibb	3.63	5/15/24	1,375,000	1,517,986	0.027%
Bristol-Myers Squibb	2.6	5/16/22	3,380,000	3,500,507	0.062%
Bristol-Myers Squibb	2.9	7/26/24	7,060,000	7,656,379	0.136%
Bristol-Myers Squibb	3.55	8/15/22	4,988,000	5,276,202	0.094%
Brixmor Operating Partnership	3.88	8/15/22	1,410,000	1,459,227	0.026%
Brixmor Operating Partnership	3.25	9/15/23	9,085,000	9,401,912	0.168%
Bunge Ltd Finance	3.5	11/24/20	20,680,000	20,766,442	0.370%
Bunge Ltd Finance	4.35	3/15/24	940,000	1,033,164	0.018%
Bunge Ltd Finance	3	9/25/22	21,037,000	21,871,559	0.390%
BX Commercial Mortgage Trust 2019-XL	1.23	10/15/36	5,244,870	5,235,004	0.093%
BX Commercial Mortgage Trust 2020-BXLP	1.27	12/15/36	5,724,760	5,689,160	0.101%
BX Commercial Mortgage Trust 2020-BXLP	1.4	12/15/36	5,514,952	5,459,616	0.097%
BX Trust 2018-GW	0.95	5/15/35	11,837,000	11,421,359	0.204%
Canadian Natural Resources	2.05	7/15/25	9,710,000	9,861,670	0.176%
Capital Auto Receivables Asset Trust 2017-1	2.43	5/20/22	1,235,000	1,246,189	0.022%
Capital Auto Receivables Asset Trust 2017-1	2.7	9/20/22	1,865,000	1,894,063	0.034%
Capital Auto Receivables Asset Trust 2018-1	3.36	11/21/22	15,835,000	16,277,044	0.290%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	15,125,000	15,495,079	0.276%
Capital Auto Receivables Asset Trust 2018-2	3.48	10/20/23	3,020,000	3,060,336	0.055%
Capital Auto Receivables Asset Trust 2018-2	3.69	12/20/23	3,810,000	3,887,324	0.069%
Capital One Financial	2.4	10/30/20	4,815,000	4,815,000	0.086%
Capital One Financial	3.9	1/29/24	4,115,000	4,479,021	0.080%
Capital One Financial	3.2	1/30/23	5,589,000	5,906,874	0.105%

Capital One Financial	3.5	6/15/23	4,030,000	4,312,426	0.077%
Cardinal Health	3.5	11/15/24	6,185,000	6,761,281	0.120%
Cardinal Health	3.2	3/15/23	5,250,000	5,556,574	0.099%
Cardinal Health	2.62	6/15/22	1,650,000	1,701,140	0.030%
Cardinal Health	3.08	6/15/24	5,115,000	5,489,812	0.098%
Cargill	1.38	7/23/23	4,445,000	4,550,284	0.081%
Carlyle Global Market Strategies CLO 2015-3	1.25	7/28/28	13,980,000	13,881,111	0.247%
CarMax Auto Owner Trust 2017-4	2.7	10/16/23	1,685,000	1,721,399	0.031%
CarMax Auto Owner Trust 2020-1	2.34	11/17/25	2,965,000	3,054,072	0.054%
Carrier Global	2.24	2/15/25	13,725,000	14,310,165	0.255%
Caterpillar Financial Services	2.95	2/26/22	8,635,000	8,955,341	0.160%
Caterpillar Financial Services	0.53	9/7/21	5,130,000	5,135,448	0.092%
Cayuga Park CLO	1.83	7/17/31	8,290,000	8,302,510	0.148%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	15,373,000	16,529,096	0.295%
Cenovus Energy	3	8/15/22	9,143,000	8,868,710	0.158%
CenterPoint Energy	3.6	11/1/21	3,885,000	4,011,476	0.071%
CenterPoint Energy Resources	4.5	1/15/21	460,000	460,679	0.008%
CGDB Commercial Mortgage Trust 2019-MOB	1.8	11/15/36	10,831,000	10,696,065	0.191%
Charles Schwab	4.2	3/24/25	6,770,000	7,773,240	0.139%
Charles Schwab	0.57	5/21/21	8,405,000	8,415,616	0.150%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/22	28,425,000	30,079,904	0.536%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	15,510,000	17,903,751	0.319%
Cheniere Corpus Christi Holdings	5.88	3/31/25	9,955,000	11,336,256	0.202%
Cheniere Corpus Christi Holdings	7	6/30/24	13,870,000	15,950,500	0.284%
Chicago Transit Authority Sales Tax Receipts Fund	1.71	12/1/22	295,000	298,354	0.005%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	275,000	279,612	0.005%
Chicago Transit Authority Sales Tax Receipts Fund	2.06	12/1/24	795,000	812,824	0.014%
China Mengniu Dairy	1.88	6/17/25	13,354,000	13,403,975	0.239%
China Overseas Finance Cayman VII	4.25	4/26/23	12,750,000	13,622,700	0.243%
CIFC Funding 2015-V	1.1	10/25/27	7,398,168	7,333,077	0.131%
Cigna	3.9	2/15/22	4,130,000	4,313,880	0.077%
Cigna	3.75	7/15/23	5,420,000	5,857,643	0.104%
Cigna	3	7/15/23	5,195,000	5,505,884	0.098%
Cigna	0.9	9/17/21	5,600,000	5,593,146	0.100%
Cigna	3.4	9/17/21	3,090,000	3,178,003	0.057%
CIM Trust 2020-INV1	2.5	4/25/50	12,600,000	12,962,225	0.231%
Citibank NA	2.84	5/20/22	10,385,000	10,527,160	0.188%
Citigroup	2.31	11/4/22	9,430,000	9,606,190	0.171%
Citigroup	2.9	12/8/21	13,095,000	13,437,866	0.239%
Citigroup	3.11	4/8/26	4,035,000	4,343,133	0.077%
Citizens Bank NA/Providence RI	3.25	2/14/22	5,060,000	5,242,474	0.093%
Citizens Bank NA/Providence RI	2.55	5/13/21	5,020,000	5,076,134	0.090%
Citizens Bank NA/Providence RI	2.65	5/26/22	5,175,000	5,348,968	0.095%
City of Houston TX Airport System Revenue	0.88	7/1/22	575,000	575,052	0.010%
City of Houston TX Airport System Revenue	1.05	7/1/23	975,000	976,151	0.017%
City of Houston TX Airport System Revenue	1.27	7/1/24	3,245,000	3,256,682	0.058%
CK Hutchison International 17 II	2.75	3/29/23	10,400,000	10,781,888	0.192%
CNAC HK Finbridge	4.13	3/14/21	6,005,000	6,077,540	0.108%
CNAC HK Finbridge	4.63	3/14/23	7,100,000	7,530,077	0.134%
Cnh Equipment Trust 2018	3.47	10/15/25	3,105,000	3,212,301	0.057%
CNH Industrial Capital	3.88	10/15/21	10,774,000	11,072,009	0.197%
CNH Industrial Capital	4.38	11/6/20	16,171,000	16,225,011	0.289%
Cole Park CLO Ltd 2015-1	1.32	10/20/28	13,540,000	13,495,386	0.240%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	2,281,574	2,311,415	0.041%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	2,538,058	2,561,288	0.046%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	5,809,102	5,874,937	0.105%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	3,463,806	3,481,247	0.062%
Comcast	3.7	4/15/24	7,705,000	8,505,133	0.152%
COMM 2013-300P Mortgage Trust	4.35	8/10/30	4,134,000	4,419,057	0.079%
COMM 2014-CCRE15 Mortgage Trust	4.84	2/10/47	6,420,000	6,999,218	0.125%
COMM 2014-CCRE19 Mortgage Trust	4.87	8/10/47	2,995,000	2,644,231	0.047%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	9,680,000	10,646,554	0.190%
COMM 2015-LC23 Mortgage Trust	3.22	10/10/48	10,115,659	10,178,920	0.181%
COMM 2020-CBM Mortgage Trust	3.75	2/10/37	3,895,000	3,582,215	0.064%
Connecticut Avenue Securities Trust 2020-R01	0.95	1/25/40	3,436,657	3,422,395	0.061%
Cooperatieve Rabobank UA	3.95	11/9/22	11,540,000	12,245,175	0.218%
Credicorp	2.75	6/17/25	2,715,000	2,753,010	0.049%
Credit Agricole SA/London	1.28	4/24/23	5,525,000	5,559,012	0.099%
Credit Suisse AG/New York NY	2.1	11/12/21	10,525,000	10,722,723	0.191%
Credit Suisse AG/New York NY	1	5/5/23	10,620,000	10,713,254	0.191%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.58	5/15/36	8,520,000	8,455,862	0.151%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.75	5/15/36	6,220,000	6,157,563	0.110%

Crown Castle International	5.25	1/15/23	2,620,000	2,881,659	0.051%
Crown Castle Towers	3.72	7/15/23	1,785,000	1,869,019	0.033%
CSMC 2020-NET	2.26	8/15/37	3,395,000	3,500,487	0.062%
CVS Health	3.35	3/9/21	5,494,000	5,565,823	0.099%
CVS Health	0.96	3/9/21	5,330,000	5,343,362	0.095%
CVS Health	3.7	3/9/23	7,744,000	8,282,595	0.148%
CVS Health	2.63	8/15/24	2,460,000	2,614,023	0.047%
Daimler Finance North America	3.75	11/5/21	8,125,000	8,391,248	0.150%
Daimler Finance North America	2.3	2/12/21	2,870,000	2,887,625	0.051%
Daimler Finance North America	1.75	3/10/23	13,400,000	13,655,886	0.243%
Daimler Trucks Retail Trust 2018-1	3.03	11/15/24	3,408,127	3,423,943	0.061%
Daimler Trucks Retail Trust 2020-1	1.37	6/15/27	8,360,000	8,410,181	0.150%
Dallas Fort Worth International Airport	1.33	11/1/25	1,670,000	1,676,947	0.030%
Danske Bank	5	1/12/22	7,665,000	8,038,592	0.143%
Danske Bank	5.38	1/12/24	820,000	921,355	0.016%
Danske Bank	1.23	6/22/24	10,885,000	10,989,474	0.196%
Danske Bank	3	9/20/22	10,810,000	11,019,011	0.196%
Deephaven Residential Mortgage Trust 2017-1	3.49	12/26/46	255,239	256,469	0.005%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	1,249,186	1,264,056	0.023%
Deephaven Residential Mortgage Trust 2017-3	2.71	10/25/47	105,383	106,615	0.002%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	98,604	99,671	0.002%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	1,417,313	1,426,005	0.025%
Deephaven Residential Mortgage Trust 2018-3	3.96	8/25/58	326,598	327,661	0.006%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	4,349,298	4,394,031	0.078%
Deephaven Residential Mortgage Trust 2019-3	2.96	7/25/59	3,027,881	3,069,259	0.055%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	3,066,823	3,094,717	0.055%
Deephaven Residential Mortgage Trust 2019-2	3.92	4/25/59	3,170,000	3,184,099	0.057%
Delta Air Lines	2.6	12/4/20	2,200,000	2,202,031	0.039%
Deutsche Bank AG/New York NY	3.15	1/22/21	9,179,000	9,232,073	0.165%
Deutsche Bank AG/New York NY	1.54	2/4/21	7,055,000	7,054,802	0.126%
Deutsche Bank AG/New York NY	3.38	5/12/21	905,000	916,264	0.016%
Diageo Capital	1.38	9/29/25	4,560,000	4,665,865	0.083%
Diamondback Energy	2.88	12/1/24	19,955,000	20,204,438	0.360%
Diamondback Energy	4.75	5/31/25	6,245,000	6,720,120	0.120%
Discover Bank	3.2	8/9/21	1,975,000	2,016,917	0.036%
DR Horton	2.55	12/1/20	3,925,000	3,937,866	0.070%
Drive Auto Receivables Trust 2020-1	2.36	3/16/26	6,095,000	6,244,493	0.111%
Duke Energy	3.55	9/15/21	2,750,000	2,811,218	0.050%
DuPont de Nemours	3.77	11/15/20	9,240,000	9,277,949	0.165%
Eastern Creation II Investment Holdings	1	9/10/23	10,265,000	10,190,350	0.182%
Edison International	3.13	11/15/22	4,775,000	4,917,486	0.088%
Edison International	2.95	3/15/23	4,199,000	4,298,294	0.077%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	467,147	467,927	0.008%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	1,329,890	1,357,881	0.024%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	5,446,714	5,568,535	0.099%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	3,851,556	3,925,119	0.070%
EMD Finance	2.95	3/19/22	3,170,000	3,263,851	0.058%
Enel Finance International	2.88	5/25/22	12,367,000	12,767,629	0.227%
Enel Finance International	4.25	9/14/23	12,560,000	13,721,210	0.244%
Energy Transfer Operating	5.88	1/15/24	17,363,000	19,077,596	0.340%
Energy Transfer Operating	4.9	2/1/24	665,000	709,056	0.013%
Energy Transfer Operating	4.25	3/15/23	9,390,000	9,765,600	0.174%
Energy Transfer Operating	2.9	5/15/25	1,860,000	1,866,975	0.033%
Energy Transfer Operating	4.2	9/15/23	1,819,000	1,916,771	0.034%
Eni	4	9/12/23	6,575,000	7,124,611	0.127%
Enterprise Fleet Financing	2.87	10/20/23	1,813,950	1,823,609	0.032%
Enterprise Fleet Financing	2.13	5/22/23	141,544	141,674	0.003%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	2,793,654	2,822,634	0.050%
Enterprise Fleet Financing 2019-1	2.98	10/20/24	2,888,065	2,935,360	0.052%
Enterprise Fleet Financing 2019-3	2.06	5/20/25	2,930,315	2,981,676	0.053%
Enterprise Products Operating	3.5	2/1/22	9,820,000	10,188,005	0.182%
Enterprise Products Operating	2.8	2/15/21	7,590,000	7,661,627	0.137%
EOG Resources	2.63	3/15/23	2,263,000	2,358,931	0.042%
EQT	3	10/1/22	16,719,000	16,301,025	0.290%
EQT	4.88	11/15/21	2,076,000	2,096,760	0.037%
Equifax	2.3	6/1/21	7,825,000	7,915,214	0.141%
Equifax	3.6	8/15/21	4,780,000	4,899,519	0.087%
Equifax	1.15	8/15/21	5,125,000	5,142,712	0.092%
ERAC USA Finance	5.25	10/1/20	1,000,000	1,000,110	0.018%
Expedia	3.6	12/15/23	8,695,000	8,882,560	0.158%
Express Scripts Holding	1.01	11/30/20	10,405,000	10,405,010	0.185%
Exxon Mobil	2.99	3/19/25	16,400,000	17,953,162	0.320%

Exxon Mobil	1.57	4/15/23	12,970,000	13,330,644	0.238%
Exxon Mobil	1.9	8/16/22	2,590,000	2,654,564	0.047%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	10,615,000	10,361,050	0.185%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	8,123,832	7,961,544	0.142%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	10,119,104	10,002,655	0.178%
Fannie Mae Connecticut Avenue Securities	1.35	1/25/30	4,332,231	4,226,707	0.075%
Fannie Mae Connecticut Avenue Securities	1	7/25/30	6,840,930	6,722,588	0.120%
Fannie Mae Connecticut Avenue Securities	1.5	9/25/29	4,102,002	4,063,264	0.072%
Fannie Mae REMICS	4	6/25/44	8,285,187	8,478,500	0.151%
Fannie Mae REMIC Trust 2001-W4	5.61	1/25/32	4,187	4,595	0.000%
Federal Home Loan Mortgage	6	10/1/21	516	523	0.000%
Federal Home Loan Mortgage	6	10/1/21	93	94	0.000%
Federal Home Loan Mortgage	5	10/1/22	118,640	124,984	0.002%
Federal Home Loan Mortgage	5	10/1/23	115,931	122,254	0.002%
Federal Home Loan Mortgage	3.97	10/1/33	524	527	0.000%
Federal Home Loan Mortgage	2.95	10/1/36	275,472	289,650	0.005%
Federal Home Loan Mortgage	5.5	10/1/38	39,113	45,291	0.001%
Federal Home Loan Mortgage	5.5	11/1/21	242	244	0.000%
Federal Home Loan Mortgage	6	11/1/21	72	72	0.000%
Federal Home Loan Mortgage	4.1	11/1/34	175,306	178,331	0.003%
Federal Home Loan Mortgage	4.05	11/1/36	36,505	36,683	0.001%
Federal Home Loan Mortgage	3.88	1/1/37	50,681	50,979	0.001%
Federal Home Loan Mortgage	6	1/1/38	11,083	12,359	0.000%
Federal Home Loan Mortgage	6	1/1/38	15,829	17,657	0.000%
Federal Home Loan Mortgage	5	12/1/23	1,069,138	1,127,300	0.020%
Federal Home Loan Mortgage	5.5	12/1/23	62,372	63,602	0.001%
Federal Home Loan Mortgage	4.12	12/1/36	75,810	80,506	0.001%
Federal Home Loan Mortgage	3.96	2/1/33	2,028	2,037	0.000%
Federal Home Loan Mortgage	3.99	2/1/34	7,901	8,010	0.000%
Federal Home Loan Mortgage	6	2/1/35	467,992	554,644	0.010%
Federal Home Loan Mortgage	3.75	2/1/37	74,960	78,877	0.001%
Federal Home Loan Mortgage	3.73	2/1/37	50,491	53,080	0.001%
Federal Home Loan Mortgage	4.19	2/1/37	80,532	85,720	0.002%
Federal Home Loan Mortgage	4.08	2/1/38	220,108	234,273	0.004%
Federal Home Loan Mortgage	5.5	3/1/21	1,671	1,678	0.000%
Federal Home Loan Mortgage	7	3/1/39	1,173,789	1,370,689	0.024%
Federal Home Loan Mortgage	3.5	3/1/46	4,714,995	5,151,083	0.092%
Federal Home Loan Mortgage	5.5	4/1/23	118,319	123,614	0.002%
Federal Home Loan Mortgage	3.47	4/1/37	9,651	10,130	0.000%
Federal Home Loan Mortgage	3.38	5/1/37	70,461	74,018	0.001%
Federal Home Loan Mortgage	3.2	5/1/38	110,092	111,131	0.002%
Federal Home Loan Mortgage	2.94	6/1/38	288,467	301,099	0.005%
Federal Home Loan Mortgage	2.55	6/1/38	33,326	34,710	0.001%
Federal Home Loan Mortgage	7.5	6/1/38	1,129,699	1,327,472	0.024%
Federal Home Loan Mortgage	6	7/1/21	12,573	12,746	0.000%
Federal Home Loan Mortgage	5	7/1/25	1,091	1,149	0.000%
Federal Home Loan Mortgage	2.72	7/1/35	114,439	120,059	0.002%
Federal Home Loan Mortgage	2.5	7/1/38	286,763	290,933	0.005%
Federal Home Loan Mortgage	6	8/1/21	7,189	7,290	0.000%
Federal Home Loan Mortgage	6	8/1/22	24,967	25,515	0.000%
Federal Home Loan Mortgage	6	9/1/34	23,652	27,835	0.000%
Federal Home Loan Mortgage	6	9/1/35	151,871	180,051	0.003%
Federal Home Loan Mortgage	2.22	9/1/35	43,444	43,632	0.001%
Federal National Mortgage Assn.	5	10/1/21	3,564	3,754	0.000%
Federal National Mortgage Assn.	4.5	10/1/24	266,460	283,421	0.005%
Federal National Mortgage Assn.	4.5	10/1/26	1,321,586	1,402,986	0.025%
Federal National Mortgage Assn.	3.59	10/1/32	18,070	18,132	0.000%
Federal National Mortgage Assn.	2.31	10/1/33	404,701	415,587	0.007%
Federal National Mortgage Assn.	5.5	10/1/35	447,801	525,429	0.009%
Federal National Mortgage Assn.	5	10/1/35	10,419	11,989	0.000%
Federal National Mortgage Assn.	4.5	10/1/48	19,141,144	20,890,972	0.372%
Federal National Mortgage Assn.	1.9	11/1/20	93	93	0.000%
Federal National Mortgage Assn.	4.5	11/1/20	187	196	0.000%
Federal National Mortgage Assn.	5.5	11/1/23	31,802	32,119	0.001%
Federal National Mortgage Assn.	4.5	11/1/24	239,374	253,413	0.005%
Federal National Mortgage Assn.	3	11/1/34	1,513,249	1,645,053	0.029%
Federal National Mortgage Assn.	6	11/1/34	81,519	96,420	0.002%
Federal National Mortgage Assn.	4.5	11/1/48	2,283,430	2,476,424	0.044%
Federal National Mortgage Assn.	4	11/1/49	1,767,023	1,887,645	0.034%
Federal National Mortgage Assn.	5	1/1/21	12	13	0.000%
Federal National Mortgage Assn.	5	1/1/21	221	233	0.000%
Federal National Mortgage Assn.	6	1/1/22	24,540	24,749	0.000%

Federal National Mortgage Assn.	6	1/1/22	8,650	8,719	0.000%
Federal National Mortgage Assn.	5	1/1/24	284,837	300,339	0.005%
Federal National Mortgage Assn.	6	1/1/24	3,104	3,239	0.000%
Federal National Mortgage Assn.	5.5	1/1/24	469,700	482,245	0.009%
Federal National Mortgage Assn.	5.5	1/1/25	41,722	42,767	0.001%
Federal National Mortgage Assn.	5.5	1/1/25	1,605	1,654	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	623,256	646,418	0.012%
Federal National Mortgage Assn.	4.5	1/1/27	474,727	504,863	0.009%
Federal National Mortgage Assn.	3.91	1/1/34	14,093	14,117	0.000%
Federal National Mortgage Assn.	5.5	1/1/35	1,912,732	2,252,120	0.040%
Federal National Mortgage Assn.	3.63	1/1/35	2,575	2,577	0.000%
Federal National Mortgage Assn.	5.5	1/1/37	34,165	39,887	0.001%
Federal National Mortgage Assn.	6	1/1/37	62,645	73,837	0.001%
Federal National Mortgage Assn.	4	1/1/47	6,184,012	6,631,828	0.118%
Federal National Mortgage Assn.	2	1/1/50	2,150,000	2,222,563	0.040%
Federal National Mortgage Assn.	4.5	1/1/50	958,344	1,036,198	0.018%
Federal National Mortgage Assn.	4	1/1/50	8,101,310	8,633,591	0.154%
Federal National Mortgage Assn.	5	12/1/20	623	656	0.000%
Federal National Mortgage Assn.	5	12/1/23	83,042	87,562	0.002%
Federal National Mortgage Assn.	4.5	12/1/24	278,723	294,376	0.005%
Federal National Mortgage Assn.	3.72	12/1/32	47,133	47,890	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	251,948	287,328	0.005%
Federal National Mortgage Assn.	5.5	12/1/34	22,959	26,982	0.000%
Federal National Mortgage Assn.	3	12/1/34	4,121,004	4,478,564	0.080%
Federal National Mortgage Assn.	3.85	12/1/35	22,945	23,054	0.000%
Federal National Mortgage Assn.	3.23	12/1/35	75,784	77,257	0.001%
Federal National Mortgage Assn.	3.34	12/1/35	25,981	26,176	0.000%
Federal National Mortgage Assn.	3.77	12/1/35	9,016	9,082	0.000%
Federal National Mortgage Assn.	5.5	12/1/39	450,629	522,113	0.009%
Federal National Mortgage Assn.	5	12/1/41	3,796,709	4,367,502	0.078%
Federal National Mortgage Assn.	3.5	12/1/45	1,051,897	1,123,364	0.020%
Federal National Mortgage Assn.	4	12/1/49	844,895	924,408	0.016%
Federal National Mortgage Assn.	4	12/1/49	757,228	808,268	0.014%
Federal National Mortgage Assn.	5	2/1/21	333	351	0.000%
Federal National Mortgage Assn.	5.5	2/1/23	80,629	82,778	0.001%
Federal National Mortgage Assn.	6	2/1/23	543,155	560,543	0.010%
Federal National Mortgage Assn.	5.5	2/1/23	73,214	74,883	0.001%
Federal National Mortgage Assn.	3.68	2/1/33	3,194	3,203	0.000%
Federal National Mortgage Assn.	5	2/1/36	295,953	340,440	0.006%
Federal National Mortgage Assn.	6	2/1/37	117,951	139,554	0.002%
Federal National Mortgage Assn.	3.5	2/1/48	1,752,579	1,853,397	0.033%
Federal National Mortgage Assn.	6	2/1/49	9,432,578	11,412,048	0.203%
Federal National Mortgage Assn.	4	2/1/50	5,015,034	5,374,088	0.096%
Federal National Mortgage Assn.	5.5	3/1/21	985	987	0.000%
Federal National Mortgage Assn.	5	3/1/21	32	34	0.000%
Federal National Mortgage Assn.	6	3/1/22	180	182	0.000%
Federal National Mortgage Assn.	5	3/1/23	60,446	63,669	0.001%
Federal National Mortgage Assn.	6	3/1/23	204,999	211,701	0.004%
Federal National Mortgage Assn.	6	3/1/34	773,248	906,597	0.016%
Federal National Mortgage Assn.	3	3/1/35	2,006,578	2,180,693	0.039%
Federal National Mortgage Assn.	5.5	3/1/36	127,328	149,187	0.003%
Federal National Mortgage Assn.	6	3/1/37	117,398	139,083	0.002%
Federal National Mortgage Assn.	4.5	3/1/49	3,939,011	4,259,737	0.076%
Federal National Mortgage Assn.	5	4/1/21	408	430	0.000%
Federal National Mortgage Assn.	5	4/1/21	113	119	0.000%
Federal National Mortgage Assn.	4.5	4/1/25	39,630	42,063	0.001%
Federal National Mortgage Assn.	4.5	4/1/26	1,492,550	1,583,205	0.028%
Federal National Mortgage Assn.	4.5	4/1/26	343,297	365,331	0.007%
Federal National Mortgage Assn.	6	4/1/35	212,542	251,798	0.004%
Federal National Mortgage Assn.	5.5	4/1/36	226,796	265,340	0.005%
Federal National Mortgage Assn.	6	4/1/36	23,904	28,339	0.001%
Federal National Mortgage Assn.	3.62	4/1/38	181,555	191,938	0.003%
Federal National Mortgage Assn.	5	4/1/38	121,059	138,769	0.002%
Federal National Mortgage Assn.	6	4/1/45	1,621,514	1,921,359	0.034%
Federal National Mortgage Assn.	6	5/1/21	37	38	0.000%
Federal National Mortgage Assn.	6	5/1/21	114	115	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	14,341	14,697	0.000%
Federal National Mortgage Assn.	5	5/1/23	63,323	66,699	0.001%
Federal National Mortgage Assn.	4.72	5/1/24	527	530	0.000%
Federal National Mortgage Assn.	4.5	5/1/25	966,200	1,027,495	0.018%
Federal National Mortgage Assn.	4.5	5/1/25	72,984	77,545	0.001%
Federal National Mortgage Assn.	4.5	5/1/27	1,454,561	1,545,799	0.028%

Federal National Mortgage Assn.	5.5	5/1/36	156,008	182,569	0.003%
Federal National Mortgage Assn.	6	5/1/37	129,632	153,619	0.003%
Federal National Mortgage Assn.	6	5/1/38	34,413	40,544	0.001%
Federal National Mortgage Assn.	3.79	5/1/38	97,732	98,724	0.002%
Federal National Mortgage Assn.	3.64	5/1/38	176,663	180,940	0.003%
Federal National Mortgage Assn.	2.78	5/1/38	278,537	291,538	0.005%
Federal National Mortgage Assn.	4.5	5/1/41	3,416,688	3,843,575	0.068%
Federal National Mortgage Assn.	6	5/1/42	328,463	386,719	0.007%
Federal National Mortgage Assn.	4.5	5/1/50	2,821,018	3,066,173	0.055%
Federal National Mortgage Assn.	6	6/1/21	133	134	0.000%
Federal National Mortgage Assn.	6	6/1/22	7,539	7,605	0.000%
Federal National Mortgage Assn.	5	6/1/24	828,728	873,984	0.016%
Federal National Mortgage Assn.	5	6/1/35	222,436	255,693	0.005%
Federal National Mortgage Assn.	5	6/1/35	1,008,665	1,158,795	0.021%
Federal National Mortgage Assn.	5	6/1/35	592,278	680,847	0.012%
Federal National Mortgage Assn.	6	6/1/36	41,438	49,111	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	20,057	23,440	0.000%
Federal National Mortgage Assn.	5	6/1/40	1,214,124	1,387,783	0.025%
Federal National Mortgage Assn.	5.5	7/1/22	4,289	4,393	0.000%
Federal National Mortgage Assn.	4.5	7/1/25	82,071	87,145	0.002%
Federal National Mortgage Assn.	2.45	7/1/27	2,363	2,372	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	248,776	291,899	0.005%
Federal National Mortgage Assn.	2.5	7/1/33	1,652	1,652	0.000%
Federal National Mortgage Assn.	5.5	7/1/34	874,242	1,029,288	0.018%
Federal National Mortgage Assn.	3.35	7/1/34	7,040	7,071	0.000%
Federal National Mortgage Assn.	5	7/1/35	1,627,532	1,870,747	0.033%
Federal National Mortgage Assn.	2.63	7/1/35	68,040	68,466	0.001%
Federal National Mortgage Assn.	5	7/1/36	1,633,169	1,881,674	0.034%
Federal National Mortgage Assn.	5.5	7/1/36	36,932	43,485	0.001%
Federal National Mortgage Assn.	5.5	7/1/41	3,886,956	4,503,227	0.080%
Federal National Mortgage Assn.	5	7/1/45	1,870,371	2,148,845	0.038%
Federal National Mortgage Assn.	3.5	7/1/50	8,300,017	8,899,890	0.159%
Federal National Mortgage Assn.	6	8/1/21	1,448	1,468	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	3,182	3,222	0.000%
Federal National Mortgage Assn.	4.5	8/1/24	2,023,610	2,149,778	0.038%
Federal National Mortgage Assn.	4.5	8/1/24	433,345	459,925	0.008%
Federal National Mortgage Assn.	4.5	8/1/26	220,308	233,795	0.004%
Federal National Mortgage Assn.	5.5	8/1/37	835,277	981,946	0.017%
Federal National Mortgage Assn.	5.5	8/1/37	1,086,648	1,278,705	0.023%
Federal National Mortgage Assn.	5.5	8/1/37	1,174,284	1,381,995	0.025%
Federal National Mortgage Assn.	5.5	8/1/37	370,878	436,356	0.008%
Federal National Mortgage Assn.	3.34	8/1/38	9,627	9,675	0.000%
Federal National Mortgage Assn.	2.69	8/1/38	111,654	117,470	0.002%
Federal National Mortgage Assn.	2.68	8/1/38	26,032	27,313	0.000%
Federal National Mortgage Assn.	4.5	8/1/44	3,470,915	3,893,320	0.069%
Federal National Mortgage Assn.	4.5	8/1/48	1,347,425	1,456,921	0.026%
Federal National Mortgage Assn.	5.5	9/1/21	2,743	2,763	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	2,162	2,187	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	6,467	6,557	0.000%
Federal National Mortgage Assn.	5	9/1/22	1,015	1,069	0.000%
Federal National Mortgage Assn.	5	9/1/23	11,821	12,465	0.000%
Federal National Mortgage Assn.	4.5	9/1/24	670,853	709,366	0.013%
Federal National Mortgage Assn.	4.5	9/1/24	65,240	69,352	0.001%
Federal National Mortgage Assn.	5	9/1/25	34,979	36,843	0.001%
Federal National Mortgage Assn.	3	9/1/28	6,418,071	6,741,098	0.120%
Federal National Mortgage Assn.	2.23	9/1/32	5,827	5,830	0.000%
Federal National Mortgage Assn.	2.58	9/1/37	23,350	23,714	0.000%
Federal National Mortgage Assn.	6	9/1/39	1,863,971	2,191,546	0.039%
Federal National Mortgage Assn.	5	9/1/48	1,901,575	2,082,769	0.037%
Federal National Mortgage Assn.	4.5	9/1/48	1,492,634	1,615,170	0.029%
FedEx	3.8	5/15/25	4,010,000	4,522,971	0.081%
FirstEnergy	2.85	7/15/22	6,995,000	7,169,385	0.128%
First Niagara Financial	7.25	12/15/21	4,150,000	4,478,904	0.080%
Fiserv	2.75	7/1/24	13,355,000	14,275,560	0.254%
Flagstar Mortgage Trust 2020-1NV	1	3/25/50	4,872,384	4,854,335	0.086%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	7,590,000	7,476,630	0.133%
Ford Credit Auto Lease Trust 2020	2.05	6/15/23	4,395,000	4,502,045	0.080%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	5,000,000	5,448,358	0.097%
Ford Credit Floorplan Master Owner Trust	0.98	9/15/25	3,805,000	3,805,654	0.068%
Ford Motor Credit	3.81	10/12/21	3,610,000	3,614,307	0.064%
Ford Motor Credit	3.47	4/5/21	3,230,000	3,225,966	0.057%
Ford Motor Credit	5.88	8/2/21	2,060,000	2,098,578	0.037%

Fox	3.67	1/25/22	2,125,000	2,215,742	0.039%
Fox	4.03	1/25/24	2,485,000	2,731,159	0.049%
Fox	3.05	4/7/25	1,305,000	1,423,534	0.025%
Freddie Mac REMICS	4	11/15/36	552,562	559,905	0.010%
Freddie Mac Stacr Remic Trust 2020-DNA1	0.85	1/25/50	648,305	647,589	0.012%
Freddie Mac STACR Remic Trust 2020-DNA2	0.9	2/25/50	1,303,619	1,301,123	0.023%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	3,650,000	3,657,489	0.065%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.65	8/25/50	7,550,000	7,568,870	0.135%
Freddie Mac STACR REMIC Trust 2020-HQA1	0.9	1/25/50	1,406,269	1,403,750	0.025%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.25	3/25/50	9,383,375	9,373,998	0.167%
Freddie Mac STACR REMIC Trust 2020-HQA3	1.7	7/25/50	3,170,000	3,176,838	0.057%
Freddie Mac STACR REMIC Trust 2020-HQA4	1.45	9/25/50	9,125,000	9,125,000	0.163%
Freddie Mac Stacr Trust 2018-HQA2	0.9	10/25/48	720,541	718,765	0.013%
Freddie Mac Structured Agency Credit Risk debt Notes	1.35	10/25/29	2,105,660	2,105,659	0.038%
Freddie Mac Structured Agency Credit Risk debt Notes	3.72	2/25/48	1,125,906	1,131,854	0.020%
Freddie Mac Structured Agency Credit Risk debt Notes	0.9	3/25/30	1,052,845	1,051,595	0.019%
Freddie Mac Structured Agency Credit Risk debt Notes	4.85	4/25/28	3,464,330	3,603,239	0.064%
Freddie Mac Structured Agency Credit Risk debt Notes	4.15	8/25/24	3,134,782	3,194,716	0.057%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.82	5/25/47	595,023	595,188	0.011%
FWD Securitization Trust 2020-INV1	2.24	1/25/50	11,453,030	11,522,506	0.205%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	2,724,861	2,775,036	0.049%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	2,336,371	2,403,251	0.043%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	7,916,000	7,795,077	0.139%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	4,448,614	4,532,776	0.081%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	4,592,000	4,437,603	0.079%
GATX	3.9	3/30/23	3,960,000	4,179,329	0.074%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	32,270,000	32,339,832	0.576%
General Dynamics	2.25	11/15/22	5,425,000	5,618,597	0.100%
General Dynamics	0.63	5/11/21	4,640,000	4,645,498	0.083%
General Electric	3.45	5/15/24	3,805,000	4,086,528	0.073%
General Electric	3.15	9/7/22	4,010,000	4,181,877	0.075%
General Mills	0.81	4/16/21	7,865,000	7,865,110	0.140%
General Motors	4.88	10/2/23	5,380,000	5,859,487	0.104%
General Motors	5.4	10/2/23	7,465,000	8,229,282	0.147%
General Motors Financial	2.9	2/26/25	13,795,000	14,210,105	0.253%
General Motors Financial	4.2	3/1/21	1,665,000	1,680,658	0.030%
General Motors Financial	1.12	4/9/21	6,085,000	6,077,412	0.108%
General Motors Financial	3.2	7/6/21	3,600,000	3,652,592	0.065%
Gilead Sciences	0.75	9/29/23	16,775,000	16,787,414	0.299%
Global Payments	2.65	2/15/25	5,665,000	6,013,494	0.107%
GMF Floorplan Owner Revolving Trust	3.44	3/15/23	8,315,000	8,371,974	0.149%
GMF Floorplan Owner Revolving Trust	2.7	4/15/24	5,910,000	6,112,700	0.109%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	2,235,000	2,234,242	0.040%
GM Financial Automobile Leasing Trust 2018-2	3.5	4/20/22	3,970,000	3,985,939	0.071%
GM Financial Automobile Leasing Trust 2019-1	3.56	12/20/22	7,185,000	7,334,355	0.131%
GM Financial Automobile Leasing Trust 2020-1	2.28	6/20/24	2,990,000	2,980,185	0.053%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	1,895,000	1,921,911	0.034%
Goldman Sachs	1.04	10/31/22	5,200,000	5,213,130	0.093%
Goldman Sachs	5.75	1/24/22	13,816,000	14,752,835	0.263%
Goldman Sachs	3.5	4/1/25	7,425,000	8,194,980	0.146%
Goldman Sachs	1.35	4/26/22	9,220,000	9,243,188	0.165%
Golub Capital Partners CLO 39B	1.42	10/20/28	7,835,000	7,814,928	0.139%
Government National Mortgage Assn.	5	10/20/47	4,351,551	4,818,440	0.086%
Government National Mortgage Assn.	5	11/20/39	1,289,979	1,471,790	0.026%
Government National Mortgage Assn.	5	11/20/47	1,437,762	1,592,300	0.028%
Government National Mortgage Assn.	4	1/1/40	3,645,000	3,872,813	0.069%
Government National Mortgage Assn.	5	1/20/36	121,425	138,656	0.002%
Government National Mortgage Assn.	4.5	1/20/48	3,984,048	4,312,468	0.077%
Government National Mortgage Assn.	5	1/20/48	3,594,049	3,944,188	0.070%
Government National Mortgage Assn.	5	12/20/34	254,262	290,323	0.005%
Government National Mortgage Assn.	5	12/20/35	155,941	178,067	0.003%
Government National Mortgage Assn.	5	12/20/47	4,636,036	5,108,711	0.091%
Government National Mortgage Assn.	5.5	12/20/48	337,391	369,791	0.007%
Government National Mortgage Assn.	5	2/20/40	237,073	270,568	0.005%
Government National Mortgage Assn.	3.5	2/20/48	873,414	943,972	0.017%
Government National Mortgage Assn.	5.5	2/20/49	759,226	832,136	0.015%
Government National Mortgage Assn.	5	3/20/41	136,559	155,865	0.003%
Government National Mortgage Assn.	5.5	3/20/48	755,507	834,491	0.015%
Government National Mortgage Assn.	4	3/20/48	693,744	762,667	0.014%
Government National Mortgage Assn.	4	4/20/50	100,521	112,362	0.002%
Government National Mortgage Assn.	4	4/20/50	164,861	182,642	0.003%
Government National Mortgage Assn.	4	4/20/50	100,840	110,265	0.002%

Government National Mortgage Assn.	4	4/20/50	103,203	112,857	0.002%
Government National Mortgage Assn.	4	4/20/50	382,757	423,718	0.008%
Government National Mortgage Assn.	4	4/20/50	114,256	124,946	0.002%
Government National Mortgage Assn.	4	4/20/50	158,096	175,148	0.003%
Government National Mortgage Assn.	4	4/20/50	258,415	286,293	0.005%
Government National Mortgage Assn.	4	4/20/50	229,711	251,190	0.004%
Government National Mortgage Assn.	5	5/20/36	169,312	193,338	0.003%
Government National Mortgage Assn.	5	5/20/48	868,466	947,497	0.017%
Government National Mortgage Assn.	6	7/15/36	2,399,413	2,855,132	0.051%
Government National Mortgage Assn.	5.5	9/15/45	4,134,369	4,859,028	0.087%
Gray Oak Pipeline	2.6	10/15/25	3,115,000	3,125,289	0.056%
Gray Oak Pipeline	2	9/15/23	950,000	955,251	0.017%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	491,495	492,539	0.009%
Great Wolf Trust 2019-WOLF	1.19	12/15/36	3,785,000	3,649,813	0.065%
Great Wolf Trust 2019-WOLF	1.79	12/15/36	4,200,000	3,864,071	0.069%
GS Mortgage-Backed Securities Trust	2.45	7/25/44	385,970	389,618	0.007%
GS Mortgage Securities Corp Trust 2019-SOHO	1.05	6/15/36	1,000,000	992,575	0.018%
GS Mortgage Securities Trust 2016-GS3	1.43	10/10/49	145,311	145,324	0.003%
Hardee s Funding	4.25	6/20/48	7,553,579	7,590,818	0.135%
Harley-Davidson Financial Services	4.05	2/4/22	9,385,000	9,693,419	0.173%
Harley-Davidson Financial Services	1.18	3/2/21	8,295,000	8,272,952	0.147%
Harley-Davidson Financial Services	2.55	6/9/22	2,715,000	2,758,182	0.049%
Hasbro	2.6	11/19/22	6,475,000	6,705,160	0.119%
Hasbro	3	11/19/24	8,695,000	9,229,134	0.164%
Heathrow Funding	4.88	7/15/21	10,820,000	11,073,729	0.197%
Highwoods Realty	3.63	1/15/23	12,275,000	12,765,816	0.227%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	8,791,724	8,974,672	0.160%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	499,209	502,057	0.009%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	3,605,371	3,617,673	0.064%
Homeward Opportunities Fund I Trust 2018-1	3.9	6/25/48	3,131,460	3,122,236	0.056%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	6,409,441	6,517,792	0.116%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	4,502,795	4,567,655	0.081%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	4,074,472	4,131,753	0.074%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	2,503,616	2,501,122	0.045%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	4,920,457	4,956,342	0.088%
Honeywell International	1.35	6/1/25	6,450,000	6,652,046	0.119%
Honeywell International	2.3	8/15/24	5,535,000	5,893,867	0.105%
HPHT Finance 17	2.75	9/11/22	7,884,000	8,061,627	0.144%
HSBC Holdings	3.8	3/11/25	2,890,000	3,111,218	0.055%
HSBC Holdings	1.65	4/18/26	13,220,000	13,137,375	0.234%
HSBC Holdings	2.1	6/4/26	12,365,000	12,519,563	0.223%
Humana	3.85	10/1/24	4,117,000	4,548,894	0.081%
Humana	3.15	12/1/22	2,548,000	2,673,145	0.048%
Humana	2.9	12/15/22	1,360,000	1,421,710	0.025%
Humana	4.5	4/1/25	4,125,000	4,728,075	0.084%
Hyundai Auto Receivables Trust 2017	2.38	4/17/23	2,830,000	2,858,265	0.051%
Hyundai Auto Receivables Trust 2019	2.94	5/15/25	5,280,000	5,537,054	0.099%
Hyundai Capital America	2.85	11/1/22	3,740,000	3,871,659	0.069%
Hyundai Capital America	2.38	2/10/23	14,200,000	14,577,322	0.260%
Hyundai Capital America	3.95	2/1/22	3,995,000	4,142,348	0.074%
Hyundai Capital America	2.45	6/15/21	5,395,000	5,448,179	0.097%
Hyundai Capital America	3	6/20/22	7,780,000	8,019,725	0.143%
Imperial Brands Finance	3.5	2/11/23	5,160,000	5,385,115	0.096%
Imperial Brands Finance	3.75	7/21/22	11,905,000	12,425,749	0.221%
Ing Groep	1.37	3/29/22	6,030,000	6,088,503	0.108%
Intercontinental Exchange	4	10/15/23	2,885,000	3,164,857	0.056%
International Business Machines	2.88	11/9/22	1,020,000	1,072,576	0.019%
International Business Machines	2.5	1/27/22	3,715,000	3,823,497	0.068%
International Business Machines	2.85	5/13/22	6,190,000	6,440,875	0.115%
Interpublic Group of	3.5	10/1/20	2,505,000	2,505,205	0.045%
InTown Hotel Portfolio Trust 2018-STAY	0.85	1/15/33	1,865,000	1,821,992	0.032%
InTown Hotel Portfolio Trust 2018-STAY	1.4	1/15/33	1,495,000	1,449,144	0.026%
JD.com	3.13	4/29/21	17,700,000	17,903,751	0.319%
John deere Capital	1.2	4/6/23	5,090,000	5,189,235	0.092%
JPMBB Commercial Mortgage Securities Trust 2014-C23	3.93	9/15/47	8,280,000	9,160,454	0.163%
JPMorgan Chase	2.08	4/22/26	13,190,000	13,781,466	0.246%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.5	9/15/29	12,870,000	12,397,357	0.221%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.75	9/15/29	3,975,000	3,792,930	0.068%
JP Morgan Mortgage Trust 2020-INV1	1	8/25/50	2,870,597	2,859,947	0.051%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	4,721,376	4,825,393	0.086%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	10,099,978	10,175,715	0.181%
Keurig Dr Pepper	3.55	5/25/21	7,905,000	8,067,242	0.144%

KeyBank NA/Cleveland OH	1.25	3/10/23	9,585,000	9,747,111	0.174%
KeyBank NA/Cleveland OH	2.3	9/14/22	2,740,000	2,839,259	0.051%
Kinder Morgan	5	2/15/21	4,775,000	4,835,404	0.086%
Kinder Morgan Energy Partners	3.95	9/1/22	955,000	1,005,058	0.018%
KKR CLO 13	1.07	1/16/28	11,319,525	11,189,973	0.199%
Kubota Credit Owner Trust 2020-1	1.96	3/15/24	2,600,000	2,680,019	0.048%
Lincoln National	4	9/1/23	2,025,000	2,214,589	0.039%
Lloyds Banking	4.5	11/4/24	4,744,000	5,169,470	0.092%
Lloyds Banking	1.33	6/15/23	3,305,000	3,325,656	0.059%
Long Island Power Authority	0.76	3/1/23	2,460,000	2,461,402	0.044%
Lyondellbasell Industries	6	11/15/21	11,669,000	12,221,632	0.218%
Madison Park Funding XVIII	1.46	10/21/30	10,775,000	10,639,837	0.190%
Magnetite XVI	1.07	1/18/28	15,835,704	15,696,023	0.280%
Marathon Oil	2.8	11/1/22	14,075,000	14,374,094	0.256%
Marsh & McLennan	3.5	12/29/20	6,340,000	6,383,828	0.114%
Marsh & McLennan	3.88	3/15/24	5,950,000	6,583,776	0.117%
McDonald s	3.35	4/1/23	5,285,000	5,642,863	0.101%
McDonald s	1.45	9/1/25	4,475,000	4,602,511	0.082%
McKesson	3.65	11/30/20	11,510,000	11,571,394	0.206%
Merit 2020-Hill	1.55	8/15/37	3,100,000	3,102,912	0.055%
Merit 2020-Hill	1.85	8/15/37	2,825,000	2,828,539	0.050%
Merit 2020-Hill	2.5	8/15/37	3,740,000	3,745,997	0.067%
METLIFE SECURITIZATION TRUST	3	4/25/55	2,984,765	3,149,488	0.056%
Microchip Technology	3.92	6/1/21	15,880,000	16,225,771	0.289%
Microchip Technology	2.67	9/1/23	7,395,000	7,650,002	0.136%
Micron Technology	4.64	2/6/24	2,230,000	2,475,300	0.044%
Micron Technology	2.5	4/24/23	19,867,000	20,624,827	0.368%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	690,745	700,160	0.012%
Mitsubishi Ufj Financial	1.18	2/22/22	7,060,000	7,112,618	0.127%
Mitsubishi Ufj Financial	3.22	3/7/22	8,685,000	9,010,027	0.161%
Mitsubishi Ufj Financial	0.89	7/26/21	3,496,000	3,504,649	0.062%
Moody s	3.75	3/24/25	6,475,000	7,299,986	0.130%
Morgan Stanley	2.75	5/19/22	8,005,000	8,294,573	0.148%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.11	10/15/47	3,065,000	3,350,700	0.060%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	760,941	761,448	0.014%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	9,590,000	10,247,410	0.183%
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	7,880,000	6,401,906	0.114%
Mplx	1.34	9/9/22	6,195,000	6,179,513	0.110%
MVW 2020-1	2.73	10/20/37	2,371,418	2,429,784	0.043%
MVW Owner Trust 2014-1	2.25	9/22/31	979,932	982,179	0.018%
MVW Owner Trust 2017-1	2.42	12/20/34	705,498	719,347	0.013%
MVW Owner Trust 2017-1	2.75	12/20/34	251,365	254,344	0.005%
MVW Owner Trust 2017-1	2.99	12/20/34	631,764	634,173	0.011%
Natwest	3.88	9/12/23	7,650,000	8,215,473	0.146%
NatWest Markets	2.38	5/21/23	9,705,000	10,016,142	0.178%
Navient Private Education Refi Loan Trust 2019	3.42	1/15/43	10,308,154	10,792,999	0.192%
Navient Private Education Refi Loan Trust 2019	2.82	2/15/68	2,757,085	2,769,741	0.049%
Navient Private Education Refi Loan Trust 2019-E	2.39	5/15/68	3,171,899	3,194,306	0.057%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	11,675,000	12,191,105	0.217%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	15,937,674	16,314,344	0.291%
Navient Private Education Refi Loan Trust 2020	2.46	11/15/68	6,155,000	6,428,416	0.115%
Navient Private Education Refi Loan Trust 2020	2.15	11/15/68	20,035,000	20,695,312	0.369%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	7,821,950	7,921,262	0.141%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	8,882,080	8,913,338	0.159%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	5,510,000	5,518,848	0.098%
Navient Student Loan Trust 2019-2	0.42	2/27/68	2,400,131	2,398,073	0.043%
Navistar Financial dealer Note Master Trust	1.1	7/25/25	5,475,000	5,506,754	0.098%
Nelnet Student Loan Trust 2005-4	0.41	3/22/32	5,195,218	4,887,543	0.087%
Nelnet Student Loan Trust 2020-1	0.89	3/26/68	2,788,434	2,756,862	0.049%
Neuberger Berman CLO XIX	1.08	7/15/27	8,865,985	8,797,880	0.157%
Neuberger Berman CLO XVI-S	1.13	1/15/28	6,708,091	6,666,142	0.119%
Neuberger Berman Loan Advisers CLO 38	1.55	10/20/32	6,990,000	6,990,000	0.125%
New Orleans Hotel Trust 2019-HNLA	1.44	4/15/32	13,305,000	12,312,527	0.219%
New Residential Mortgage Loan Trust 2018-NQM1	3.99	11/25/48	6,513,516	6,679,496	0.119%
New Residential Mortgage Loan Trust 2019-NQM3	2.8	7/25/49	6,680,941	6,803,594	0.121%
New Residential Mortgage Loan Trust 2019-NQM3	3.09	7/25/49	2,835,549	2,869,670	0.051%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	4,592,103	4,709,505	0.084%
New Residential Mortgage Loan Trust 2020-NQM	1.65	5/24/60	3,449,740	3,466,739	0.062%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	4,895,847	4,953,454	0.088%
New Residential Mortgage Loan Trust 2020-NQM1	2.77	1/26/60	3,853,762	3,885,649	0.069%
New York Life Global Funding	0.57	8/6/21	10,540,000	10,564,295	0.188%
NextEra Energy Capital Holdings	0.81	8/28/21	10,945,000	10,946,335	0.195%

Nissan Auto Receivables 2020-A Owner Trust	1.38	12/16/24	2,840,000	2,896,515	0.052%
Nissan Master Owner Trust Receivables	0.58	11/15/23	12,890,000	12,912,926	0.230%
Nissan Master Owner Trust Receivables	0.71	2/15/24	3,805,000	3,819,430	0.068%
Nissan Motor	3.04	9/15/23	7,975,000	8,081,387	0.144%
Nissan Motor Acceptance	3.65	9/21/21	2,395,000	2,442,452	0.044%
Northrop Grumman	2.55	10/15/22	5,765,000	6,003,037	0.107%
NRG Energy	3.75	6/15/24	4,470,000	4,759,017	0.085%
Nucor	2	6/1/25	2,330,000	2,433,438	0.043%
NXP BV / NXP Funding	4.88	3/1/24	1,930,000	2,159,089	0.038%
NXP BV / NXP Funding	4.63	6/1/23	9,220,000	10,084,347	0.180%
NXP BV / NXP Funding	3.88	9/1/22	5,050,000	5,334,128	0.095%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	1,365,000	1,439,824	0.026%
OBX 2019-EXP2 Trust	1.35	6/25/59	1,561,158	1,546,609	0.028%
OBX 2019-EXP3 Trust	1.05	10/25/59	7,866,422	7,870,850	0.140%
OBX 2020-EXP1 Trust	3.5	2/25/60	6,803,029	7,004,798	0.125%
OBX 2020-EXP1 Trust	1.1	2/25/60	1,892,392	1,874,139	0.033%
OBX 2020-EXP2 Trust	3	5/25/60	9,996,666	10,261,725	0.183%
OBX 2020-EXP2 Trust	3	5/25/60	1,508,138	1,541,106	0.027%
OBX 2020-EXP3 Trust	3	1/25/60	8,370,000	8,612,137	0.153%
OBX 2020-INV1 Trust	3.5	12/25/49	2,972,217	3,067,420	0.055%
Occidental Petroleum	2.6	8/13/21	6,980,000	6,857,850	0.122%
OCP CLO 2014-7	1.39	7/20/29	21,700,000	21,524,806	0.384%
OCP CLO 2015-10	1.06	10/26/27	7,468,365	7,422,378	0.132%
Octagon Investment Partners XXIII	1.13	7/15/27	4,901,972	4,860,510	0.087%
Oracle	2.5	4/1/25	7,345,000	7,859,943	0.140%
O Reilly Automotive	3.8	9/1/22	3,280,000	3,458,015	0.062%
Otis Worldwide	2.06	4/5/25	7,965,000	8,363,720	0.149%
OZLM VIII	1.44	10/17/29	8,500,638	8,395,228	0.150%
Pacific Gas & Electric	1.75	6/16/22	27,745,000	27,721,666	0.494%
Panasonic	2.54	7/19/22	5,560,000	5,726,733	0.102%
Park Aerospace Holdings	4.5	3/15/23	3,075,000	3,036,563	0.054%
Park Aerospace Holdings	5.25	8/15/22	6,200,000	6,207,750	0.111%
PayPal Holdings	1.35	6/1/23	10,600,000	10,824,063	0.193%
Penske Truck Leasing Co Lp / PTL Finance	3.38	2/1/22	6,330,000	6,537,903	0.116%
Penske Truck Leasing Co Lp / PTL Finance	3.3	4/1/21	1,580,000	1,598,870	0.028%
Penske Truck Leasing Co Lp / PTL Finance	3.65	7/29/21	3,145,000	3,218,983	0.057%
Pernod Ricard	4.45	1/15/22	8,946,000	9,381,456	0.167%
Perrigo Finance Unlimited	3.9	12/15/24	20,050,000	21,730,992	0.387%
Philip Morris International	1.13	5/1/23	3,255,000	3,304,535	0.059%
Phillips 66	0.83	2/26/21	5,230,000	5,230,633	0.093%
Plains All American Pipeline LP / PAA Finance	5	2/1/21	3,554,000	3,557,430	0.063%
Planet Fitness Master Issuer	4.26	9/5/48	5,973,100	5,974,235	0.106%
PNC Bank NA	2.95	1/30/23	4,870,000	5,124,720	0.091%
PNC Bank NA	2.45	7/28/22	7,050,000	7,305,443	0.130%
PNM Resources	3.25	3/9/21	7,620,000	7,699,941	0.137%
Port Authority of New York & New Jersey	1.09	7/1/23	9,590,000	9,727,425	0.173%
POSCO	2.38	11/12/22	8,335,000	8,545,803	0.152%
POSCO	2.38	1/17/23	5,205,000	5,338,274	0.095%
QVC	4.38	3/15/23	4,810,000	4,996,388	0.089%
Ralph Lauren	1.7	6/15/22	1,510,000	1,537,089	0.027%
Reinsurance Group of America	5	6/1/21	910,000	937,087	0.017%
RELX Capital	3.5	3/16/23	4,470,000	4,748,427	0.085%
Republic Services	2.5	8/15/24	6,285,000	6,683,293	0.119%
RETL 2019-RVP	1.3	3/15/36	1,046,052	1,046,092	0.019%
Reynolds American	4	6/12/22	2,195,000	2,314,423	0.041%
Rolls-Royce	2.38	10/14/20	6,630,000	6,629,536	0.118%
Roper Technologies	3.13	11/15/22	11,005,000	11,542,572	0.206%
Roper Technologies	3	12/15/20	4,195,000	4,205,022	0.075%
Roper Technologies	0.45	8/15/22	1,510,000	1,509,677	0.027%
Roper Technologies	3.65	9/15/23	2,210,000	2,400,619	0.043%
Roper Technologies	2.35	9/15/24	2,640,000	2,794,414	0.050%
Roper Technologies	1	9/15/25	1,740,000	1,744,303	0.031%
Ross Stores	4.6	4/15/25	15,635,000	17,926,622	0.319%
Royalty Pharma	0.75	9/2/23	6,420,000	6,391,771	0.114%
Sabine Pass Liquefaction	6.25	3/15/22	19,214,000	20,362,997	0.363%
Sabine Pass Liquefaction	5.63	4/15/23	9,708,000	10,633,172	0.189%
San Diego Gas & Electric	1.91	2/1/22	1,220,393	1,229,194	0.022%
Santander Drive Auto Receivables Trust 2018-1	2.96	3/15/24	1,169,768	1,178,429	0.021%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	2,031,142	2,054,695	0.037%
Santander Drive Auto Receivables Trust 2018-4	3.27	1/17/23	343,507	343,973	0.006%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	2,826,243	2,845,393	0.051%
Santander Drive Auto Receivables Trust 2019-3	2.28	9/15/23	8,005,000	8,102,214	0.144%

Santander Drive Auto Receivables Trust 2020-3	0.69	3/17/25	9,660,000	9,663,220	0.172%
Santander Retail Auto Lease Trust 2018	3.49	5/20/22	7,295,000	7,350,495	0.131%
Santander Retail Auto Lease Trust 2019	1.86	2/21/23	4,415,000	4,501,963	0.080%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	6,050,000	6,168,567	0.110%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	13,585,000	13,810,412	0.246%
Santander Retail Auto Lease Trust 2019	2.77	8/21/23	4,715,000	4,850,358	0.086%
Santander Retail Auto Lease Trust 2020	2.52	11/20/24	5,280,000	5,387,068	0.096%
Santander UK	2.1	1/13/23	9,235,000	9,500,506	0.169%
Santander UK Group Holdings	2.88	10/16/20	5,820,000	5,825,861	0.104%
Saudi Arabian Oil	2.75	4/16/22	13,480,000	13,817,380	0.246%
SBA Tower Trust	3.87	10/8/24	2,540,000	2,660,829	0.047%
SBA Tower Trust	2.84	1/15/25	7,240,000	7,615,153	0.136%
SBA Tower Trust	1.88	1/15/26	2,480,000	2,510,071	0.045%
SBA Tower Trust	3.45	3/15/23	6,515,000	6,862,180	0.122%
SBA Tower Trust	3.17	4/15/22	9,360,000	9,459,037	0.169%
Schlumberger Finance Canada	1.4	9/17/25	2,330,000	2,351,093	0.042%
Schlumberger Holdings	4	12/21/25	2,580,000	2,878,104	0.051%
Schlumberger Holdings	3.75	5/1/24	10,390,000	11,257,149	0.201%
Sempra Energy	2.88	10/1/22	4,570,000	4,741,297	0.084%
Sempra Energy	0.78	1/15/21	7,910,000	7,910,791	0.141%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	2,964,232	2,988,569	0.053%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	6,945,801	7,144,196	0.127%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	2,653,183	2,715,955	0.048%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	1,494,656	1,559,072	0.028%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	2,279,368	2,333,476	0.042%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	1,478,164	1,523,698	0.027%
Shanghai Electric Group Global Investment	2.65	11/21/24	16,700,000	17,327,837	0.309%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	915,000	969,863	0.017%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	1,150,465	1,151,613	0.021%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	879,768	880,817	0.016%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	582,420	585,233	0.010%
Sierra Timeshare 2016-3 Receivables Funding	2.43	10/20/33	1,957,306	1,971,701	0.035%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	2,150,416	2,224,488	0.040%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	7,067,944	7,260,951	0.129%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	3,760,291	3,802,262	0.068%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	505,553	514,148	0.009%
Simon Property	3.38	10/1/24	7,815,000	8,438,676	0.150%
Simon Property	2.63	6/15/22	7,550,000	7,747,546	0.138%
Simon Property	3.5	9/1/25	1,895,000	2,076,369	0.037%
Sinosing Services Pte	2.25	2/20/25	16,700,000	17,193,415	0.306%
Sky	3.75	9/16/24	2,840,000	3,173,055	0.057%
SLIde 2018-FUN	2	6/15/31	6,614,692	5,983,120	0.107%
SLM Student Loan Trust 2007-7	0.57	1/25/22	7,487,872	7,128,726	0.127%
SLM Student Loan Trust 2008-1	0.89	1/25/22	12,594,219	11,926,201	0.213%
SLM Student Loan Trust 2008-5	1.94	7/25/23	1,838,501	1,815,066	0.032%
SLM Student Loan Trust 2008-9	1.74	4/25/23	1,345,412	1,320,345	0.024%
SLM Student Loan Trust 2010-1	0.55	3/25/25	6,976,532	6,663,147	0.119%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	2,800,000	2,928,999	0.052%
SMBC Aviation Capital Finance DAC	2.65	7/15/21	540,000	545,395	0.010%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	1,631,000	1,725,215	0.031%
Smb Private Education Loan Trust 2014	1.65	4/15/32	12,170,000	12,354,584	0.220%
Smb Private Education Loan Trust 2015	1.15	6/15/27	1,435,544	1,437,861	0.026%
Smb Private Education Loan Trust 2016	2.43	2/17/32	5,932,288	6,071,698	0.108%
Smb Private Education Loan Trust 2016	1.25	9/15/34	9,003,505	8,975,991	0.160%
Smb Private Education Loan Trust 2018	0.87	1/15/37	14,014,133	13,895,471	0.248%
Smb Private Education Loan Trust 2020	1.29	7/15/53	3,945,000	3,945,337	0.070%
Societe Generale	2.63	10/16/24	1,120,000	1,157,549	0.021%
Southern	2.35	7/1/21	2,695,000	2,728,369	0.049%
STACR Trust 2018-DNA2	0.95	12/25/30	1,960,745	1,955,813	0.035%
STACR Trust 2018-DNA2	1.1	12/25/30	7,535,000	7,469,869	0.133%
STACR Trust 2018-DNA3	0.9	9/25/48	15,624	15,591	0.000%
STACR Trust 2018-DNA3	1.05	9/25/48	5,505,000	5,469,721	0.097%
STACR Trust 2018-HRP2	1.4	2/25/47	3,888,946	3,780,111	0.067%
Standard Chartered	3.95	1/11/23	2,725,000	2,823,430	0.050%
Standard Chartered	1.42	1/20/23	7,600,000	7,628,059	0.136%
Standard Chartered	3.89	3/15/24	1,325,000	1,395,935	0.025%
Standard Chartered	2.74	9/10/22	10,266,000	10,410,330	0.185%
Starbucks	2.7	6/15/22	3,505,000	3,622,719	0.065%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	4,818,063	4,895,257	0.087%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	3,880,740	3,928,096	0.070%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	3,054,753	3,129,665	0.056%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	1,078,054	1,093,813	0.019%

Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	2,611,208	2,647,365	0.047%
Starwood Mortgage Residential Trust 2020-1	2.41	2/25/50	3,371,223	3,428,985	0.061%
State Board of Administration Finance	1.26	7/1/25	11,160,000	11,331,306	0.202%
State of Connecticut	2	7/1/23	770,000	800,407	0.014%
State of Connecticut	2	7/1/24	1,925,000	2,016,361	0.036%
State of Connecticut	2.1	7/1/25	1,275,000	1,353,974	0.024%
Suncor Energy	2.8	5/15/23	5,895,000	6,167,561	0.110%
Sunoco Logistics Partners Operations	3.45	1/15/23	697,000	713,554	0.013%
Sunoco Logistics Partners Operations	4.4	4/1/21	1,850,000	1,875,438	0.033%
Sunoco Logistics Partners Operations	4.25	4/1/24	455,000	476,044	0.008%
Swedbank	2.65	3/10/21	16,118,000	16,279,406	0.290%
Swedbank	1.3	6/2/23	7,720,000	7,851,032	0.140%
Symphony CLO XVII	1.16	4/15/28	10,032,332	9,955,769	0.177%
Synchrony Bank	3	6/15/22	3,013,000	3,106,704	0.055%
Synchrony Card Funding	2.34	6/15/25	13,765,000	14,200,237	0.253%
Synchrony Card Issuance Trust	3.38	9/15/24	13,240,000	13,618,799	0.243%
Synchrony Credit Card Master Note Trust	3.36	3/15/24	12,480,685	12,545,125	0.224%
Synchrony Credit Card Master Note Trust	2.95	5/15/24	8,841,763	8,955,221	0.160%
Synchrony Financial	2.85	7/25/22	25,375,000	26,111,789	0.465%
Syngenta Finance	3.93	4/23/21	4,410,000	4,454,056	0.079%
Takeda Pharmaceutical	4	11/26/21	12,285,000	12,742,260	0.227%
Texas Instruments	1.38	3/12/25	4,070,000	4,211,319	0.075%
TJX	3.5	4/15/25	4,340,000	4,839,838	0.086%
T-Mobile USA	3.5	4/15/25	3,555,000	3,900,333	0.069%
Toronto-Dominion Bank	0.48	1/25/21	12,240,000	12,240,086	0.218%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	1,451,484	1,460,137	0.026%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	1,670,406	1,685,041	0.030%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	1,020,200	1,035,614	0.018%
Towd Point Mortgage Trust 2016-1	3	2/25/55	1,698,862	1,741,794	0.031%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	1,135,692	1,164,084	0.021%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	821,784	831,667	0.015%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	4,226,279	4,334,664	0.077%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	2,590,060	2,662,518	0.047%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	5,869,939	6,044,644	0.108%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	3,114,149	3,228,246	0.058%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	11,546,412	12,005,967	0.214%
Towd Point Mortgage Trust 2018-1	3	1/25/58	2,555,326	2,665,228	0.047%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	15,570,333	16,299,473	0.290%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	11,472,742	12,097,738	0.216%
Trinity Acquisition	3.5	9/15/21	5,535,000	5,659,538	0.101%
TRP Government Reserve	0.09		63,014,427	63,014,427	1.123%
Truist Bank	1.25	3/9/23	19,830,000	20,197,509	0.360%
Truist Bank	2.8	5/17/22	8,110,000	8,412,965	0.150%
Tyson Foods	2.25	8/23/21	4,705,000	4,777,386	0.085%
Ubs	3	4/15/21	14,810,000	15,018,095	0.268%
Ubs	1.48	5/23/23	7,020,000	7,089,070	0.126%
Ubs	1.01	7/30/24	12,535,000	12,535,000	0.223%
UBS AG/London	1.75	4/21/22	1,830,000	1,865,932	0.033%
Union Pacific	3.2	6/8/21	10,145,000	10,340,585	0.184%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	2,985,000	2,208,900	0.039%
US Bank NA/Cincinnati OH	0.56	4/26/21	12,770,000	12,770,089	0.228%
U.S. Treasury Notes	2.5	1/15/22	39,570,000	40,775,648	0.727%
U.S. Treasury Notes	0.13	4/30/22	154,820,000	154,795,809	2.758%
U.S. Treasury Notes	2.13	5/15/22	14,550,000	15,018,328	0.268%
U.S. Treasury Notes	0.13	5/15/23	50,745,000	50,713,284	0.904%
U.S. Treasury Notes	0.13	5/31/22	80,000,000	79,987,500	1.425%
U.S. Treasury Notes	1.75	6/15/22	60,580,000	62,245,950	1.109%
U.S. Treasury Notes	0.25	6/15/23	26,600,000	26,670,656	0.475%
U.S. Treasury Notes	1.75	7/15/22	67,395,000	69,332,606	1.235%
U.S. Treasury Notes	0.13	7/15/23	54,280,000	54,229,113	0.966%
U.S. Treasury Notes	0.13	8/15/23	55,285,000	55,233,170	0.984%
U.S. Treasury Notes	1.5	9/15/22	49,745,000	51,074,124	0.910%
Valero Energy	1.2	3/15/24	5,750,000	5,736,746	0.102%
Valero Energy	3.65	3/15/25	1,645,000	1,771,996	0.032%
Valero Energy	2.7	4/15/23	9,773,000	10,126,431	0.180%
Ventas Realty	3.1	1/15/23	1,455,000	1,513,110	0.027%
Ventas Realty LP / Ventas Capital	3.25	8/15/22	2,395,000	2,487,667	0.044%
Verizon Communications	5.15	9/15/23	5,735,000	6,501,775	0.116%
Verizon Owner Trust 2017-3	2.53	4/20/22	7,520,000	7,570,882	0.135%
Verizon Owner Trust 2018-1	3.2	9/20/22	10,190,000	10,396,733	0.185%
Verus Securitization Trust 2018-2	3.68	6/1/58	4,535,132	4,598,308	0.082%
Verus Securitization Trust 2018-2	3.78	6/1/58	1,439,247	1,453,264	0.026%

Verus Securitization Trust 2018-2	3.83	6/1/58	902,967	910,762	0.016%
Verus Securitization Trust 2018-3	4.11	10/25/58	4,358,026	4,464,758	0.080%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	1,783,253	1,794,712	0.032%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	788,927	791,944	0.014%
Verus Securitization Trust 2019-1	3.84	2/25/59	5,582,509	5,658,331	0.101%
Verus Securitization Trust 2019-2	3.21	5/25/59	4,675,487	4,780,694	0.085%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	2,694,611	2,765,078	0.049%
Verus Securitization Trust 2019-INV1	4.03	12/25/59	1,795,000	1,820,803	0.032%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	9,483,700	9,699,316	0.173%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	5,005,733	5,086,123	0.091%
Verus Securitization Trust 2020-1	2.42	1/25/60	10,860,113	11,089,551	0.198%
Verus Securitization Trust 2020-1	2.72	1/25/60	4,877,226	4,973,163	0.089%
Verus Securitization Trust 2020-2	2.23	5/25/60	15,360,914	15,504,267	0.276%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	1,512,472	1,528,924	0.027%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	4,178,557	4,200,310	0.075%
Vista Point Securitization Trust 2020-2	2.5	4/25/65	2,930,246	2,932,091	0.052%
Vistra Operations	3.55	7/15/24	22,120,000	23,447,200	0.418%
Vodafone	3.75	1/16/24	5,560,000	6,065,393	0.108%
Volkswagen Group of America Finance	3.88	11/13/20	8,190,000	8,221,286	0.146%
Volkswagen Group of America Finance	3.13	5/12/23	2,400,000	2,533,898	0.045%
Volkswagen Group of America Finance	2.9	5/13/22	2,590,000	2,677,249	0.048%
Volkswagen Group of America Finance	2.5	9/24/21	2,030,000	2,067,541	0.037%
Volkswagen Group of America Finance	2.7	9/26/22	4,755,000	4,924,330	0.088%
Volvo Financial Equipment LLC Series 2018-1	2.91	1/17/23	3,360,000	3,436,930	0.061%
Volvo Financial Equipment Master Owner Trust	0.65	11/15/22	1,890,000	1,890,740	0.034%
Vulcan Materials	0.9	3/1/21	12,040,000	12,044,238	0.215%
Walgreen	3.1	9/15/22	3,235,000	3,387,676	0.060%
WEA Finance LLC / Westfield UK & Europe Finance	3.25	10/5/20	1,756,000	1,756,374	0.031%
Wells Fargo	3.5	3/8/22	5,370,000	5,604,760	0.100%
Wells Fargo	2.19	4/30/26	5,935,000	6,164,067	0.110%
Wells Fargo	1.65	6/2/24	6,200,000	6,315,388	0.113%
Wells Fargo	4.13	8/15/23	2,625,000	2,861,544	0.051%
Wells Fargo Bank NA	2.08	9/9/22	8,065,000	8,175,394	0.146%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	3,783,512	3,842,707	0.068%
Wells Fargo Mortgage Backed Securities 2020-RR1 Trust	3	5/25/50	2,725,000	2,790,570	0.050%
Western Midstream Operating	4	7/1/22	13,190,000	13,190,000	0.235%
Western Union	2.85	1/10/25	8,632,000	9,109,738	0.162%
Western Union	3.6	3/15/22	5,630,000	5,839,487	0.104%
WFRBS Commercial Mortgage Trust 2012-C6	4.7	4/15/45	6,351,000	6,561,103	0.117%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	8,820,000	9,749,669	0.174%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	7,525,000	8,221,739	0.146%
Williams	3.7	1/15/23	16,130,000	17,036,377	0.304%
Williams	4.3	3/4/24	2,123,000	2,322,447	0.041%
Williams	3.35	8/15/22	1,605,000	1,667,025	0.030%
World Omni Automobile Lease Securitization Trust 2018	3.06	5/15/23	2,135,000	2,137,852	0.038%
World Omni Auto Receivables Trust	1.64	8/17/26	3,390,000	3,442,433	0.061%
World Omni Auto Receivables Trust 2019	2.4	6/15/26	5,370,000	5,550,679	0.099%
World Omni Select Auto Trust 2020	1.25	10/15/26	4,660,000	4,657,360	0.083%
World Omni Select Auto Trust 2020	0.84	6/15/26	4,085,000	4,083,618	0.073%
WPP Finance 2010	3.63	9/7/22	2,255,000	2,367,588	0.042%
Yongda Investment	2.25	6/16/25	9,689,000	9,920,309	0.177%
Total Investments in Securities				5,621,842,439	

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BOEING CO DEB CDS 12/20/2021	(28,000,000)	(608,076)	(0.011%)
DEVON ENERGY CORP CDS 12/20/2024	(1,830,000)	(54,003)	(0.001%)
DEVON ENERGY CORP CDS 12/20/2024	(1,510,000)	(44,560)	(0.001%)
ENBRIDGE INC CDS 06/20/2023	(20,250,000)	193,084	0.003%
GENERAL ELECTRIC CO CDS 12/20/2020	(9,775,000)	9,433	0.000%
GENERAL ELECTRIC CO CDS 12/20/2021	(14,000,000)	50,036	0.001%
GENERAL ELECTRIC CO CDS 12/20/2020	(7,570,000)	7,305	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(5,330,000)	5,143	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(4,825,000)	4,656	0.000%
GENERAL MILLS INC CDS 12/20/2024	6,875,000	(229,653)	(0.004%)
GENERAL MILLS INC CDS 12/20/2024	6,938,000	(231,757)	(0.004%)
GENERAL MILLS INC CDS 12/20/2024	4,857,000	(162,243)	(0.003%)
GENERAL MILLS INC CDS 12/20/2024	6,940,000	(231,824)	(0.004%)
OMNICOM GROUP INC CDS 12/20/2024	6,875,000	(188,437)	(0.003%)
OMNICOM GROUP INC CDS 12/20/2024	6,875,000	(188,437)	(0.003%)
Total Swap Contracts		(1,669,332)	

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FV20 5YR US NOTE FUT DEC 20	(2,030)	12/31/2020	(255,843,438)	(221,935)	(4.559%)

TU20 2YR US NOTE FUT DEC 20	5,048	12/31/2020	1,115,410,815	229,462	19.875%
TY20 UST 10YR FUT DEC 20	(815)	12/21/2020	(113,717,969)	(64,825)	(2.026%)

Total Futures Contracts **(57,298)**

NET ASSETS **5,612,193,992**

NET ASSET VALUE PER SHARE

Short-Term Bond Fund Shares **4.83**
(\$4,578,632,852 / 947,838,814 Shares Outstanding)

Short-Term Bond Fund - Advisor Class Shares **4.83**
(\$28,388,139 / 5,872,092 Shares Outstanding)

Short-Term Bond Fund - I Class Shares **4.83**
(\$1,005,173,001 / 207,944,279 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.