

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
7-Eleven	0.63	2/10/23	85,000	84,677	0.045%
7-Eleven	0.8	2/10/24	135,000	133,269	0.070%
AbbVie	3.25	10/1/22	240,000	242,915	0.128%
AbbVie	2.6	11/21/24	715,000	739,535	0.389%
AbbVie	2.95	11/21/26	20,000	21,012	0.011%
AbbVie	3.2	11/6/22	45,000	45,747	0.024%
AbbVie	3.45	3/15/22	260,000	260,914	0.137%
AbbVie	3.2	5/14/26	45,000	47,612	0.025%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.65	10/29/24	330,000	329,025	0.173%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	150,000	159,531	0.084%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	205,000	212,892	0.112%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	250,000	262,456	0.138%
AES	3.3	7/15/25	190,000	197,503	0.104%
Aetna	2.8	6/15/23	115,000	117,744	0.062%
AIG Global Funding	2.3	7/1/22	180,000	181,422	0.096%
Air Lease	3.5	1/15/22	155,000	155,137	0.082%
Air Lease	2.25	1/15/23	205,000	207,391	0.109%
Aker BP	3	1/15/25	360,000	373,500	0.197%
Alexander Funding Trust	1.84	11/15/23	225,000	226,061	0.119%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	358,601	343,809	0.181%
American Campus Communities Operating Partnership	3.75	4/15/23	360,000	369,932	0.195%
American International	2.5	6/30/25	330,000	339,936	0.179%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	12,395	12,410	0.007%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	435,000	437,795	0.230%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	415,000	418,565	0.220%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	100,000	100,154	0.053%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	115,000	114,710	0.060%
AmeriCredit Automobile Receivables Trust 2021-1	0.89	10/19/26	190,000	187,844	0.099%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	115,000	113,451	0.060%
AmeriCredit Automobile Receivables Trust 2021-2	1.29	6/18/27	235,000	231,111	0.122%
AmerisourceBergen	0.74	3/15/23	440,000	438,395	0.231%
Amphenol	2.05	3/1/25	220,000	224,336	0.118%
Analog devices	0.3	10/1/24	70,000	69,951	0.037%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	45,987	46,094	0.024%
Angel Oak Mortgage Trust 2020-3	2.87	4/25/65	47,987	48,314	0.025%
Angel Oak Mortgage Trust 2020-5	1.58	5/25/65	72,904	72,791	0.038%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	99,287	99,072	0.052%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	210,201	208,939	0.110%
Angel Oak Mortgage Trust 2021-1	1.12	1/25/66	60,057	59,713	0.031%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	166,790	164,849	0.087%
Angel Oak Mortgage Trust 2021-3	1.07	5/25/66	130,511	129,350	0.068%
Angel Oak Mortgage Trust 2021-6	1.58	9/25/66	140,835	139,513	0.073%
Angel Oak Mortgage Trust 2021-6	1.71	9/25/66	131,446	130,213	0.069%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	400,000	400,854	0.211%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	425,700	430,391	0.227%
APT Pipelines	4.2	3/23/25	400,000	427,908	0.225%
Arbor Realty Commercial Real Estate Notes 2021-FL3	1.18	8/15/34	270,000	269,325	0.142%
Arbor Realty Commercial Real Estate Notes 2021-FL4	1.44	11/15/36	200,000	200,000	0.105%
Arcelormittal	3.6	7/16/24	100,000	104,250	0.055%
Ares LVIII CLO	1.34	1/15/33	250,000	249,979	0.132%
Ari Fleet Lease Trust 2020	2.06	11/15/28	475,000	478,208	0.252%
Astrazeneca Finance	0.7	5/28/24	230,000	227,898	0.120%
Astrazeneca Finance	1.2	5/28/26	320,000	315,923	0.166%
AutoZone	3.63	4/15/25	120,000	127,730	0.067%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	323,000	324,267	0.171%
Avis Budget Rental Car Funding AESOP	4.95	3/20/25	260,000	275,278	0.145%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	340,000	348,114	0.183%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	390,000	394,463	0.208%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	475,000	497,449	0.262%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	415,000	433,416	0.228%
Avnet	4.88	12/1/22	75,000	77,575	0.041%
Avolon Holdings Funding	5.13	10/1/23	325,000	342,469	0.180%
Avolon Holdings Funding	2.88	2/15/25	250,000	255,313	0.134%
Avolon Holdings Funding	3.63	5/1/22	385,000	387,406	0.204%
Avolon Holdings Funding	3.95	7/1/24	75,000	78,563	0.041%

Baker Hughes Holdings LLC / Baker Hughes Co-Obligor	1.23	12/15/23	95,000	95,433	0.050%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	2.11	9/15/38	190,000	189,663	0.100%
Banco Bilbao Vizcaya Argentaria	0.88	9/18/23	400,000	398,352	0.210%
Banc of America Commercial Mortgage Trust 2017-BNK3	1.96	2/15/50	7,237	7,237	0.004%
Banco Santander	0.7	6/30/24	400,000	397,452	0.209%
Bank of America	0.8	10/24/24	135,000	134,111	0.071%
Bank of America	1.29	1/20/23	400,000	400,162	0.211%
Bank of America	0.98	4/22/25	255,000	252,892	0.133%
Bank of America	1.73	7/22/27	190,000	188,694	0.099%
Bank Of Ireland	4.5	11/25/23	670,000	705,613	0.371%
Banque Federative Du Credit Mutuel	2.13	11/21/22	320,000	323,559	0.170%
Banque Federative Du Credit Mutuel	0.65	2/27/24	235,000	232,125	0.122%
Banque Federative Du Credit Mutuel	1	2/4/25	280,000	275,134	0.145%
Barclays	4.34	5/16/24	200,000	208,119	0.110%
Barclays Mortgage Loan Trust 2021-NQM1	1.75	9/25/51	353,945	352,704	0.186%
Barings CLO Ltd 2013-I	0.93	1/20/28	446,985	446,717	0.235%
BAT International Finance	1.67	3/25/26	225,000	220,963	0.116%
Baxalta	3.6	6/23/22	190,000	191,787	0.101%
Baxter International	0.87	12/1/23	350,000	348,180	0.183%
Bayer US Finance II	3.88	12/15/23	250,000	260,996	0.137%
Bayview MSR Opportunity Master Fund Trust 2021-INV2	2.5	6/25/51	234,990	237,406	0.125%
Bayview MSR Opportunity Master Fund Trust 2021-INV5	2.5	11/25/51	174,665	176,462	0.093%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	121,961	123,387	0.065%
BCP Trust 2021-330N	0.91	6/15/38	120,000	118,701	0.062%
Bdo Unibank	2.95	3/6/23	1,200,000	1,223,208	0.644%
BDS 2021-FL10	1.45	12/18/36	185,000	184,943	0.097%
Becton Dickinson And	3.73	12/15/24	15,000	15,909	0.008%
Becton Dickinson And	3.36	6/6/24	141,000	147,612	0.078%
BINOM Securitization Trust 2021-INV1	2.37	6/25/56	380,000	379,993	0.200%
BINOM Securitization Trust 2021-INV1	2.63	6/25/56	120,000	119,999	0.063%
Blackbird Capital Aircraft Lease Securitization Ltd 2016-1	2.49	12/16/41	148,385	146,017	0.077%
Boral Finance Pty	3	11/1/22	40,000	40,481	0.021%
Bpce	5.7	10/22/23	610,000	655,948	0.345%
Bpce	1.38	5/22/22	400,000	401,495	0.211%
BPR Trust 2021-TY	1.26	9/15/38	200,000	199,498	0.105%
BRAVO Residential Funding Trust 2021-NQM3	1.7	4/25/60	227,453	226,345	0.119%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	140,199	144,235	0.076%
Brighthouse Financial Global Funding	1	4/12/24	200,000	198,209	0.104%
Brighthouse Financial Global Funding	0.6	6/28/23	545,000	540,810	0.285%
Bristol-Myers Squibb	3.25	2/20/23	48,000	49,153	0.026%
Brunswick Corp/DE	0.85	8/18/24	290,000	285,498	0.150%
BSREP Commercial Mortgage Trust 2021-DC	2.01	8/15/38	175,000	174,123	0.092%
Bunge Ltd Finance	4.35	3/15/24	30,000	31,857	0.017%
Bunge Ltd Finance	3	9/25/22	955,000	968,702	0.510%
BX Commercial Mortgage Trust 2019-XL	1.03	10/15/36	112,622	112,653	0.059%
BX Commercial Mortgage Trust 2021-SOAR	1.51	6/15/38	145,000	144,186	0.076%
BX Trust 2021-ARIA	1.76	10/15/36	145,000	144,455	0.076%
Canadian Natural Resources	2.05	7/15/25	335,000	337,821	0.178%
Canadian Pacific Railway	1.35	12/2/24	315,000	314,523	0.166%
Canadian Pacific Railway	1.75	12/2/26	135,000	135,553	0.071%
Capital One Financial	3.9	1/29/24	145,000	152,615	0.080%
Capital One Financial	3.2	1/30/23	195,000	199,606	0.105%
Capital One Financial	3.5	6/15/23	140,000	145,060	0.076%
Cardinal Health	3.5	11/15/24	215,000	226,961	0.119%
Cardinal Health	3.2	3/15/23	185,000	189,792	0.100%
Cardinal Health	3.08	6/15/24	180,000	186,576	0.098%
CarMax Auto Owner Trust 2020-4	1.75	4/15/27	145,000	144,635	0.076%
Carrier Global	2.24	2/15/25	455,000	465,101	0.245%
Carvana Auto Receivables Trust	1.98	2/10/28	190,000	189,926	0.100%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	485,000	501,365	0.264%
CDW LLC / CDW Finance	5.5	12/1/24	75,000	81,563	0.043%
Cedar Funding XIV CLO	1.22	7/15/33	290,000	289,140	0.152%
Celulosa Arauco Y Constitucion	4.5	8/1/24	200,000	212,750	0.112%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/22	880,000	893,157	0.470%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	555,000	610,848	0.322%
Cheniere Corpus Christi Holdings	5.88	3/31/25	325,000	360,360	0.190%
Cheniere Corpus Christi Holdings	7	6/30/24	465,000	514,988	0.271%
Chicago Transit Authority Sales Tax Receipts Fund	1.71	12/1/22	10,000	10,077	0.005%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	10,000	10,113	0.005%
Chicago Transit Authority Sales Tax Receipts Fund	2.06	12/1/24	25,000	25,368	0.013%
China Mengniu Dairy	1.88	6/17/25	650,000	646,789	0.341%
Cigna	3.75	7/15/23	104,000	108,246	0.057%

Cigna	3	7/15/23	180,000	185,460	0.098%
CIM Trust 2020-INV1	2.5	4/25/50	96,634	97,373	0.051%
CIM Trust 2021-INV1	2.5	7/1/51	111,272	112,419	0.059%
Citigroup	3.11	4/8/26	240,000	251,104	0.132%
Citigroup	0.98	5/1/25	200,000	198,193	0.104%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	205,000	208,612	0.110%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	150,000	151,145	0.080%
Citigroup Mortgage Loan Trust	2.5	8/25/50	77,671	78,155	0.041%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	133,378	133,771	0.070%
City of Houston TX Airport System Revenue	0.88	7/1/22	20,000	20,045	0.011%
City of Houston TX Airport System Revenue	1.05	7/1/23	35,000	35,113	0.018%
City of Houston TX Airport System Revenue	1.27	7/1/24	110,000	110,294	0.058%
CK Hutchison International 17 II	2.75	3/29/23	950,000	969,912	0.511%
Cnh Equipment Trust 2018	3.47	10/15/25	275,000	276,875	0.146%
CNO Global Funding	1.75	10/7/26	205,000	202,409	0.107%
Coca-Cola Europacific Partners	0.8	5/3/24	480,000	471,586	0.248%
Cold Storage Trust 2020-ICE5	1.41	11/15/37	255,578	255,090	0.134%
COLT 2021-1 Mortgage Loan Trust	1.17	6/25/66	145,797	143,715	0.076%
COLT 2021-3 Mortgage Loan Trust	1.42	9/27/66	115,538	113,876	0.060%
COLT Funding	1.91	12/25/66	165,000	164,999	0.087%
COMM 2014-CCRE19 Mortgage Trust	4.7	8/10/47	250,000	245,263	0.129%
COMM 2014-CCRE19 Mortgage Trust	4.08	8/10/47	210,000	221,571	0.117%
Comm 2014-UBS2 Mortgage Trust	3.96	3/10/47	280,000	293,609	0.155%
Comm 2014-UBS2 Mortgage Trust	4.7	3/10/47	440,000	461,694	0.243%
COMM 2015-CCRE22 Mortgage Trust	3.93	3/10/48	100,000	104,833	0.055%
COMM 2020-CBM Mortgage Trust	3.63	2/10/37	340,000	336,123	0.177%
CommonSpirit Health	1.55	10/1/25	170,000	168,511	0.089%
Cox Communications	2.95	6/30/23	615,000	629,548	0.331%
Cox Communications	3.15	8/15/24	205,000	213,389	0.112%
Credicorp	2.75	6/17/25	200,000	202,084	0.106%
Credit Agricole SA/London	1.14	4/24/23	470,000	474,363	0.250%
Credit Suisse	3	12/14/23	250,000	253,692	0.134%
Credit Suisse AG/New York NY	1	5/5/23	635,000	636,202	0.335%
Crown Castle International	3.15	7/15/23	345,000	355,290	0.187%
Crown Castle International	1.05	7/15/26	255,000	246,144	0.130%
Crown Castle Towers	3.72	7/15/23	155,000	157,027	0.083%
CSMC 2020-NET	2.26	8/15/37	115,000	115,913	0.061%
CVS Health	2.88	6/1/26	115,000	120,353	0.063%
CVS Health	3	8/15/26	45,000	47,398	0.025%
Cytec Industries	3.5	4/1/23	235,000	240,031	0.126%
DAE Funding	1.55	8/1/24	200,000	198,743	0.105%
Daimler Finance North America	1.75	3/10/23	435,000	439,488	0.231%
Daimler Trucks Finance North America	1.63	12/13/24	260,000	261,789	0.138%
Dallas Fort Worth International Airport	1.33	11/1/25	55,000	54,783	0.029%
Danske Bank	5	1/12/22	385,000	385,375	0.203%
Danske Bank	5.38	1/12/24	350,000	376,810	0.198%
Danske Bank	1.23	6/22/24	200,000	200,150	0.105%
Deephaven Residential Mortgage Trust 2021-1	0.97	5/25/65	63,325	62,810	0.033%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	83,707	82,299	0.043%
Deephaven Residential Mortgage Trust 2021-2	1.26	4/25/66	83,707	82,276	0.043%
Devon Energy	8.25	8/1/23	130,000	141,863	0.075%
Diamondback Energy	2.88	12/1/24	695,000	720,194	0.379%
Diamondback Energy	4.75	5/31/25	205,000	224,328	0.118%
Discover Bank	4.2	8/8/23	250,000	262,338	0.138%
Dryden 86 CLO	1.22	7/17/34	250,000	250,000	0.132%
Eagle RE 2021-2	1.6	4/25/34	150,000	149,993	0.079%
Eastern Creation II Investment Holdings	1.35	10/20/24	310,000	307,976	0.162%
Ecolab	1.65	2/1/27	100,000	100,418	0.053%
Edison International	3.13	11/15/22	170,000	172,533	0.091%
Edison International	2.95	3/15/23	110,000	111,907	0.059%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	253,617	256,205	0.135%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	81,078	82,091	0.043%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	343,598	345,482	0.182%
Ellington Financial Mortgage Trust 2017-1	0.8	2/25/66	57,256	56,737	0.030%
Ellington Financial Mortgage Trust 2017-1	1.11	2/25/66	57,256	56,665	0.030%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	149,018	149,920	0.079%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	36,388	36,557	0.019%
Ellington Financial Mortgage Trust 2021-2	0.93	6/25/66	287,986	282,480	0.149%
Ellington Financial Mortgage Trust 2021-2	1.29	6/25/66	83,996	82,350	0.043%
Ellington Financial Mortgage Trust 2021-3	1.24	9/25/66	117,607	115,515	0.061%
EMD Finance	2.95	3/19/22	110,000	110,099	0.058%
Enbridge	2.5	1/15/25	265,000	272,372	0.143%

Enel Finance International	1.38	7/12/26	265,000	258,301	0.136%
Enel Finance International	2.65	9/10/24	405,000	417,009	0.220%
Energy Transfer	3.45	1/15/23	30,000	30,525	0.016%
Energy Transfer	5.88	1/15/24	610,000	658,038	0.346%
Energy Transfer	4.25	3/15/23	440,000	452,650	0.238%
Energy Transfer	4.25	4/1/24	15,000	15,769	0.008%
Energy Transfer	2.9	5/15/25	65,000	66,869	0.035%
Energy Transfer	4.2	9/15/23	65,000	67,763	0.036%
Eni	4	9/12/23	470,000	491,610	0.259%
Enterprise Fleet Financing 2019-1	2.98	10/20/24	41,526	41,646	0.022%
EOG Resources	2.63	3/15/23	74,000	75,270	0.040%
EQT	3	10/1/22	555,000	559,163	0.294%
Equitable Financial Life Global Funding	1.1	11/12/24	185,000	182,839	0.096%
Equitable Financial Life Global Funding	0.8	8/12/24	255,000	251,123	0.132%
Expedia	3.6	12/15/23	305,000	316,944	0.167%
Extended Stay America Trust 2021-ESH	1.81	7/15/38	193,991	193,991	0.102%
Fannie Mae Connecticut Avenue Securities	1.3	1/25/30	336,371	328,694	0.173%
Fannie Mae Connecticut Avenue Securities	1.45	9/25/29	27,718	27,972	0.015%
Federal Home Loan Mortgage	2.34	10/1/36	1,530	1,627	0.001%
Federal Home Loan Mortgage	2.01	10/1/36	6,075	6,380	0.003%
Federal Home Loan Mortgage	5.5	10/1/38	3,099	3,549	0.002%
Federal Home Loan Mortgage	2.28	11/1/36	2,343	2,350	0.001%
Federal Home Loan Mortgage	2.37	1/1/36	6,552	6,960	0.004%
Federal Home Loan Mortgage	2.17	1/1/37	2,476	2,481	0.001%
Federal Home Loan Mortgage	5	12/1/23	14,837	15,297	0.008%
Federal Home Loan Mortgage	6	2/1/35	61,146	69,419	0.037%
Federal Home Loan Mortgage	2.13	2/1/35	1,922	1,983	0.001%
Federal Home Loan Mortgage	2.2	2/1/37	2,158	2,256	0.001%
Federal Home Loan Mortgage	2.46	2/1/38	7,398	7,774	0.004%
Federal Home Loan Mortgage	7	3/1/39	74,648	84,620	0.045%
Federal Home Loan Mortgage	3.5	3/1/46	113,698	122,460	0.064%
Federal Home Loan Mortgage	5.5	4/1/23	3,929	4,009	0.002%
Federal Home Loan Mortgage	1.92	4/1/37	8,653	9,070	0.005%
Federal Home Loan Mortgage	2.03	5/1/37	2,754	2,886	0.002%
Federal Home Loan Mortgage	2.05	5/1/38	5,988	6,012	0.003%
Federal Home Loan Mortgage	1.88	6/1/38	15,505	16,170	0.009%
Federal Home Loan Mortgage	7.5	6/1/38	75,980	86,208	0.045%
Federal Home Loan Mortgage	5	7/1/25	33	34	0.000%
Federal Home Loan Mortgage	1.98	7/1/35	2,587	2,713	0.001%
Federal Home Loan Mortgage	1.88	7/1/38	15,507	15,652	0.008%
Federal Home Loan Mortgage	6	8/1/22	334	336	0.000%
Federal Home Loan Mortgage	6	9/1/34	2,768	3,127	0.002%
Federal Home Loan Mortgage	6	9/1/35	19,015	21,943	0.012%
Federal National Mortgage Assn.	5.5	10/1/35	85,567	97,553	0.051%
Federal National Mortgage Assn.	4.5	10/1/48	329,946	356,896	0.188%
Federal National Mortgage Assn.	5.5	11/1/22	2,169	2,181	0.001%
Federal National Mortgage Assn.	5.5	11/1/23	0	0	0.000%
Federal National Mortgage Assn.	3	11/1/34	205,508	218,756	0.115%
Federal National Mortgage Assn.	6	11/1/34	9,973	11,309	0.006%
Federal National Mortgage Assn.	6	11/1/36	110,154	127,724	0.067%
Federal National Mortgage Assn.	4	11/1/49	68,319	72,603	0.038%
Federal National Mortgage Assn.	5.5	1/1/25	586	594	0.000%
Federal National Mortgage Assn.	3	1/1/27	110,089	115,194	0.061%
Federal National Mortgage Assn.	4.5	1/1/27	35,783	37,268	0.020%
Federal National Mortgage Assn.	2.03	1/1/34	6,014	6,041	0.003%
Federal National Mortgage Assn.	5.5	1/1/35	55,382	62,893	0.033%
Federal National Mortgage Assn.	2	1/1/36	226,295	232,370	0.122%
Federal National Mortgage Assn.	6	1/1/37	2,392	2,769	0.001%
Federal National Mortgage Assn.	4	1/1/39	165,000	175,409	0.092%
Federal National Mortgage Assn.	5.5	1/1/39	14,356	16,435	0.009%
Federal National Mortgage Assn.	3	1/1/43	385,000	398,259	0.210%
Federal National Mortgage Assn.	2.5	1/1/44	70,000	71,417	0.038%
Federal National Mortgage Assn.	3.5	1/1/48	60,680	64,257	0.034%
Federal National Mortgage Assn.	2	1/1/50	120,000	119,630	0.063%
Federal National Mortgage Assn.	4.5	1/1/50	33,793	36,237	0.019%
Federal National Mortgage Assn.	6.5	12/1/32	31,409	35,664	0.019%
Federal National Mortgage Assn.	6	12/1/34	3,580	4,122	0.002%
Federal National Mortgage Assn.	5.5	12/1/34	1,661	1,890	0.001%
Federal National Mortgage Assn.	2.14	12/1/35	1,728	1,735	0.001%
Federal National Mortgage Assn.	1.84	12/1/35	5,840	5,932	0.003%
Federal National Mortgage Assn.	1.59	12/1/35	1,947	1,950	0.001%
Federal National Mortgage Assn.	2.15	12/1/35	678	679	0.000%

Federal National Mortgage Assn.	2.29	12/1/36	1,026	1,050	0.001%
Federal National Mortgage Assn.	4.5	12/1/40	153,321	169,352	0.089%
Federal National Mortgage Assn.	4	12/1/49	42,260	45,584	0.024%
Federal National Mortgage Assn.	4	12/1/49	13,936	14,814	0.008%
Federal National Mortgage Assn.	5.5	2/1/23	521	525	0.000%
Federal National Mortgage Assn.	6	2/1/23	1,314	1,333	0.001%
Federal National Mortgage Assn.	5.5	2/1/23	181	182	0.000%
Federal National Mortgage Assn.	6	2/1/36	36,152	41,761	0.022%
Federal National Mortgage Assn.	5.5	3/1/22	5	5	0.000%
Federal National Mortgage Assn.	5	3/1/23	436	449	0.000%
Federal National Mortgage Assn.	6	3/1/23	1,531	1,560	0.001%
Federal National Mortgage Assn.	3.5	3/1/28	33,514	35,425	0.019%
Federal National Mortgage Assn.	6	3/1/34	99,426	114,108	0.060%
Federal National Mortgage Assn.	6	3/1/37	3,830	4,441	0.002%
Federal National Mortgage Assn.	6	3/1/39	184,200	213,066	0.112%
Federal National Mortgage Assn.	6	4/1/35	6,320	7,176	0.004%
Federal National Mortgage Assn.	5.5	4/1/36	3,419	3,854	0.002%
Federal National Mortgage Assn.	6	4/1/36	706	819	0.000%
Federal National Mortgage Assn.	2.1	4/1/38	18,608	19,383	0.010%
Federal National Mortgage Assn.	6	4/1/40	16,582	19,233	0.010%
Federal National Mortgage Assn.	5.5	5/1/22	295	296	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	499	500	0.000%
Federal National Mortgage Assn.	6	5/1/37	4,243	4,916	0.003%
Federal National Mortgage Assn.	6	5/1/38	4,265	4,947	0.003%
Federal National Mortgage Assn.	2.16	5/1/38	1,804	1,815	0.001%
Federal National Mortgage Assn.	2.19	5/1/38	6,373	6,459	0.003%
Federal National Mortgage Assn.	4.5	5/1/50	41,842	45,026	0.024%
Federal National Mortgage Assn.	5	6/1/35	51,080	57,697	0.030%
Federal National Mortgage Assn.	6	6/1/36	1,305	1,513	0.001%
Federal National Mortgage Assn.	5.5	6/1/38	26,839	30,728	0.016%
Federal National Mortgage Assn.	6.5	7/1/32	32,000	36,456	0.019%
Federal National Mortgage Assn.	1.82	7/1/35	1,494	1,502	0.001%
Federal National Mortgage Assn.	1.9	7/1/36	6,155	6,444	0.003%
Federal National Mortgage Assn.	5.5	7/1/41	35,482	40,604	0.021%
Federal National Mortgage Assn.	4.5	8/1/24	18,485	19,215	0.010%
Federal National Mortgage Assn.	4.5	8/1/25	44,315	46,351	0.024%
Federal National Mortgage Assn.	5	8/1/33	166,630	187,818	0.099%
Federal National Mortgage Assn.	6	8/1/37	24,395	28,022	0.015%
Federal National Mortgage Assn.	5.5	8/1/37	42,639	48,534	0.026%
Federal National Mortgage Assn.	2.1	8/1/38	8,270	8,698	0.005%
Federal National Mortgage Assn.	4.5	8/1/48	16,836	18,079	0.010%
Federal National Mortgage Assn.	5.5	9/1/23	5,701	5,820	0.003%
Federal National Mortgage Assn.	5	9/1/23	537	553	0.000%
Federal National Mortgage Assn.	4.5	9/1/25	5,100	5,312	0.003%
Federal National Mortgage Assn.	5	9/1/25	4,351	4,487	0.002%
Federal National Mortgage Assn.	2	9/1/36	216,754	222,610	0.117%
Federal National Mortgage Assn.	1.91	9/1/37	2,902	2,930	0.002%
Federal National Mortgage Assn.	6	9/1/39	20,637	23,904	0.013%
Fidelity National Information Services	0.38	3/1/23	275,000	273,589	0.144%
Fidelity National Information Services	0.6	3/1/24	130,000	128,037	0.067%
FirstEnergy	3.35	7/15/22	235,000	235,881	0.124%
Fiserv	3.8	10/1/23	580,000	606,405	0.319%
Flagstar Mortgage Trust 2020-1NV	0.94	3/25/50	189,954	189,708	0.100%
Flagstar Mortgage Trust 2021-5INV	2.5	7/25/51	236,987	239,439	0.126%
FNMA 15YR	6	1/1/22	66	66	0.000%
FNMA 15YR	6	1/1/22	54	54	0.000%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	895,000	913,301	0.481%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	145,000	143,241	0.075%
Ford Credit Floorplan Master Owner Trust	1.42	9/15/25	220,000	220,201	0.116%
Fortinet	1	3/15/26	160,000	155,060	0.082%
Freddie Mac REMICS	2	2/15/40	88,731	89,767	0.047%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.95	12/25/50	17,504	17,504	0.009%
Freddie Mac STACR REMIC Trust 2021-DNA1	0.7	1/25/51	24,135	24,128	0.013%
Freddie Mac STACR REMIC Trust 2021-DNA5	1.7	1/25/34	110,000	110,471	0.058%
Freddie Mac STACR REMIC Trust 2021-DNA6	1.55	10/25/41	140,000	139,916	0.074%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.75	8/25/33	38,467	38,445	0.020%
Freddie Mac STACR REMIC Trust 2021-HQA3	0.9	9/25/41	170,000	169,922	0.089%
Freddie Mac STACR REMIC Trust 2021-HQA4	1	12/25/41	475,000	475,000	0.250%
Freddie Mac STACR Trust 2018-DNA2	0.9	12/25/30	160,526	160,526	0.085%
Freddie Mac STACR Trust 2018-DNA2	1.05	12/25/30	275,000	275,276	0.145%
Freddie Mac Stacr Trust 2018-HQA2	0.84	10/25/48	58,499	58,499	0.031%
Freddie Mac Structured Agency Credit Risk debt Notes	1.3	10/25/29	52,499	52,499	0.028%

Freddie Mac Structured Agency Credit Risk debt Notes	1.85	11/25/41	90,000	90,226	0.047%
Freddie Mac Structured Agency Credit Risk debt Notes	0.85	8/25/33	118,793	118,721	0.063%
Freddie Mac Whole Loan Securities Trust	3.66	12/25/46	118,887	119,902	0.063%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.85	5/25/47	45,266	45,475	0.024%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	77,890	78,265	0.041%
Galton Funding Mortgage Trust 2019-1	4.5	2/25/59	32,403	32,724	0.017%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	49,616	49,834	0.026%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	230,000	229,541	0.121%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	52,272	52,772	0.028%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	380,000	377,274	0.199%
GATX	4.35	2/15/24	270,000	286,386	0.151%
GATX	3.9	3/30/23	200,000	206,696	0.109%
GCT Commercial Mortgage Trust 2021-GCT	0.91	2/15/38	140,000	139,832	0.074%
General Motors	4.88	10/2/23	180,000	191,123	0.101%
General Motors	5.4	10/2/23	450,000	482,031	0.254%
General Motors Financial	2.9	2/26/25	485,000	501,765	0.264%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	405,000	404,591	0.213%
GM Financial Consumer Automobile Receivables Trust 2020-2	1.49	12/16/24	176,341	177,372	0.093%
GM Financial Consumer Automobile Receivables Trust 2020-4	1.05	5/18/26	105,000	104,095	0.055%
Golden State Tobacco Securitization	1.34	6/1/23	145,000	145,241	0.076%
Golden State Tobacco Securitization	1.71	6/1/24	200,000	200,789	0.106%
Goldman Sachs	0.93	10/21/24	135,000	134,284	0.071%
Goldman Sachs	0.67	3/8/24	280,000	278,912	0.147%
Goldman Sachs	3.5	4/1/25	250,000	264,291	0.139%
Government National Mortgage Assn.	4	10/20/50	44,267	46,666	0.025%
Government National Mortgage Assn.	5	11/20/39	86,724	97,963	0.052%
Government National Mortgage Assn.	5	11/20/47	73,517	79,681	0.042%
Government National Mortgage Assn.	3.5	1/1/41	582,000	606,005	0.319%
Government National Mortgage Assn.	5	1/20/36	1,908	2,110	0.001%
Government National Mortgage Assn.	5	12/20/34	3,951	4,407	0.002%
Government National Mortgage Assn.	5	12/20/35	2,688	2,997	0.002%
Government National Mortgage Assn.	5	2/20/40	4,020	4,541	0.002%
Government National Mortgage Assn.	3.5	2/20/48	14,507	15,481	0.008%
Government National Mortgage Assn.	5	3/20/41	137,786	155,648	0.082%
Government National Mortgage Assn.	5.5	3/20/48	46,353	50,855	0.027%
Government National Mortgage Assn.	5.5	3/20/49	13,397	14,550	0.008%
Government National Mortgage Assn.	5	5/20/36	2,360	2,626	0.001%
Government National Mortgage Assn.	3.5	8/20/51	473,762	494,664	0.260%
Gray Oak Pipeline	2.6	10/15/25	105,000	106,398	0.056%
Gray Oak Pipeline	2	9/15/23	50,000	50,556	0.027%
Great Wolf Trust 2019-WOLF	1.14	12/15/36	325,000	324,604	0.171%
Great Wolf Trust 2019-WOLF	1.74	12/15/36	390,000	387,550	0.204%
GS Mortgage-Backed Securities Corp Trust 2021-NQM1	1.02	7/25/61	102,585	101,666	0.054%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	317,204	320,480	0.169%
GS Mortgage-Backed Securities Trust	1.65	7/25/44	6,334	6,381	0.003%
GS Mortgage-Backed Securities Trust 2021-GR2	2.5	2/25/52	254,150	256,783	0.135%
GS Mortgage-Backed Securities Trust 2021-HP1	2.5	1/25/52	148,434	149,878	0.079%
GS Mortgage Securities Corp Trust 2021-ROSS	1.71	5/15/26	160,000	159,760	0.084%
Harley-Davidson Financial Services	4.05	2/4/22	330,000	330,959	0.174%
Harley-Davidson Financial Services	2.55	6/9/22	95,000	95,610	0.050%
Hasbro	3	11/19/24	450,000	468,104	0.246%
Health Care Service Corp A Mutual Legal Reserve	1.5	6/1/25	325,000	323,468	0.170%
Highwoods Realty	3.63	1/15/23	314,000	319,473	0.168%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	69,187	70,130	0.037%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	24,065	24,354	0.013%
HPHT Finance 19	2.88	11/5/24	400,000	412,304	0.217%
HSBC Holdings	1.16	11/22/24	200,000	199,065	0.105%
HSBC Holdings	4.25	3/14/24	200,000	211,160	0.111%
HSBC Holdings	2.1	6/4/26	375,000	377,099	0.199%
Humana	3.85	10/1/24	180,000	190,965	0.101%
Humana	3.15	12/1/22	85,000	86,434	0.046%
Humana	2.9	12/15/22	45,000	45,844	0.024%
Humana	1.35	2/3/27	90,000	87,403	0.046%
Humana	4.5	4/1/25	145,000	157,648	0.083%
Humana	0.65	8/3/23	135,000	134,316	0.071%
Hundred Acre Wood Trust 2021-INV1	2.5	7/25/51	225,042	227,370	0.120%
Hyatt Hotels	1.3	10/1/23	140,000	140,008	0.074%
Hyundai Auto Receivables Trust 2019	2.94	5/15/25	460,000	469,686	0.247%
Hyundai Auto Receivables Trust 2020	1.6	12/15/26	175,000	175,748	0.093%
Hyundai Capital America	2.85	11/1/22	131,000	133,027	0.070%
Hyundai Capital America	0.8	1/8/24	160,000	157,612	0.083%
Hyundai Capital America	2.38	2/10/23	470,000	476,604	0.251%

Hyundai Capital America	3.95	2/1/22	335,000	335,659	0.177%
Hyundai Capital America	0.88	6/14/24	80,000	78,636	0.041%
Hyundai Capital America	3	6/20/22	270,000	272,579	0.143%
Hyundai Capital America	1	9/17/24	110,000	108,154	0.057%
IHS Markit	3.63	5/1/24	235,000	246,456	0.130%
Imperial Brands Finance	3.5	2/11/23	800,000	815,885	0.430%
Imperial Brands Finance	3.75	7/21/22	860,000	869,631	0.458%
Imperial Brands Finance	3.13	7/26/24	480,000	495,997	0.261%
Imperial Fund Mortgage Trust 2021-NQM2	1.52	9/1/56	142,449	140,734	0.074%
Ing Groep	1.37	3/29/22	275,000	275,609	0.145%
Intercontinental Exchange	4	10/15/23	180,000	189,364	0.100%
Intercontinental Exchange	0.7	6/15/23	280,000	279,346	0.147%
InTown Hotel Portfolio Trust 2018-STAY	1.06	1/15/33	175,000	174,784	0.092%
InTown Hotel Portfolio Trust 2018-STAY	1.61	1/15/33	145,000	144,718	0.076%
Jackson Financial	1.13	11/22/23	270,000	269,510	0.142%
Jde Peet S	0.8	9/24/24	150,000	147,032	0.077%
JPMorgan Chase	2.08	4/22/26	460,000	466,167	0.245%
JPMorgan Chase	0.93	4/22/27	75,000	75,621	0.040%
JPMorgan Chase	0.82	6/1/25	225,000	222,314	0.117%
JPMorgan Chase Bank NA - CACLN	1.14	12/26/28	214,997	214,110	0.113%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.71	9/15/29	355,000	348,751	0.184%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.88	10/15/33	255,000	254,357	0.134%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	2.28	10/15/33	210,000	209,207	0.110%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	162,410	164,901	0.087%
Kansas City Southern	3	5/15/23	255,000	260,722	0.137%
Kinder Morgan Energy Partners	3.95	9/1/22	30,000	30,393	0.016%
KIND Trust 2021-KIND	1.86	8/15/38	245,000	243,477	0.128%
KKR CLO 29	1.32	1/15/32	250,000	250,057	0.132%
KKR Industrial Portfolio Trust 2021-KDIP	1.11	12/15/37	187,500	185,737	0.098%
KKR Industrial Portfolio Trust 2021-KDIP	1.36	12/15/37	75,000	74,107	0.039%
Kubota Credit Owner Trust 2020-1	1.96	3/15/24	228,532	230,494	0.121%
Leaseplan	2.88	10/24/24	200,000	206,200	0.109%
Lincoln National	4	9/1/23	75,000	78,648	0.041%
Lloyds Banking	1.33	6/15/23	200,000	200,369	0.105%
Long Island Power Authority	0.76	3/1/23	85,000	85,065	0.045%
LSEGA Financing	0.65	4/6/24	320,000	315,048	0.166%
LSTAR Commercial Mortgage Trust 2017-5	4.02	3/10/50	145,000	154,714	0.081%
LYB International Finance III	1.25	10/1/25	177,000	174,043	0.092%
Madison Park Funding XXIII	1.1	7/27/31	285,000	284,944	0.150%
Madison Park Funding XXXVII	1.19	7/15/33	280,000	279,698	0.147%
Magnetite XXV	1.32	1/25/32	250,000	250,000	0.132%
Marriott International Inc/MD	2.13	10/3/22	170,000	171,398	0.090%
Marriott International Inc/MD	2.3	1/15/22	20,000	20,005	0.011%
Marriott International Inc/MD	3.13	2/15/23	80,000	81,327	0.043%
Marriott International Inc/MD	3.6	4/15/24	425,000	444,524	0.234%
Marsh & McLennan	3.88	3/15/24	205,000	216,853	0.114%
Martin Marietta Materials	0.65	7/15/23	195,000	194,158	0.102%
Marvell Technology	4.2	6/22/23	255,000	265,519	0.140%
Mello Mortgage Capital Acceptance 2021-INV3	2.5	10/25/51	195,205	197,208	0.104%
Merit 2020-Hill	1.51	8/15/37	193,322	193,264	0.102%
Merit 2020-Hill	1.81	8/15/37	94,303	94,275	0.050%
Merit 2020-Hill	2.46	8/15/37	122,594	122,557	0.065%
METLIFE SECURITIZATION TRUST	3	4/25/55	162,793	165,809	0.087%
MF1 2021-FL7	1.19	10/16/36	195,000	194,276	0.102%
MFA 2021-INV1 Trust	0.85	1/25/56	108,366	107,715	0.057%
MFA 2021-NQM2 Trust	1.32	11/25/64	86,223	85,569	0.045%
MHC Trust 2021-MHC2	1.21	5/15/23	150,000	148,780	0.078%
Microchip Technology	0.97	2/15/24	300,000	296,730	0.156%
Microchip Technology	2.67	9/1/23	250,000	255,494	0.135%
Microchip Technology	0.98	9/1/24	220,000	216,015	0.114%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	3,470	3,470	0.002%
Mitsubishi Ufj Financial	0	7/19/25	400,000	395,722	0.208%
Mizuho Financial Group Cayman 2	4.2	7/18/22	390,000	397,859	0.209%
mo Fisher Scientific	0.8	10/18/23	450,000	448,133	0.236%
Morgan Stanley	1.16	10/21/25	195,000	193,096	0.102%
Morgan Stanley	0.56	11/10/23	295,000	294,429	0.155%
Morgan Stanley	4.88	11/1/22	110,000	113,699	0.060%
Morgan Stanley	0.53	1/25/24	125,000	124,525	0.066%
Morgan Stanley	0.73	4/5/24	235,000	234,184	0.123%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	340,000	355,521	0.187%
Morgan Stanley Capital I Trust 2019-MEAD	3.18	11/10/36	710,000	695,051	0.366%
Morgan Stanley Capital I Trust 2019-NUGS	3.3	12/15/36	130,000	130,167	0.069%

MVW 2020-1	2.73	10/20/37	170,022	172,052	0.091%
MVW Owner Trust 2017-1	2.75	12/20/34	19,482	19,653	0.010%
MVW Owner Trust 2017-1	2.99	12/20/34	32,146	32,312	0.017%
Nationwide Building Society	3.62	4/26/23	200,000	201,746	0.106%
Natwest	3.88	9/12/23	380,000	396,238	0.209%
NatWest Markets	2.38	5/21/23	465,000	473,951	0.250%
Navient Private Education Refi Loan Trust 2019-D	3.01	12/15/59	123,273	126,829	0.067%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	104,970	106,477	0.056%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	68,474	68,519	0.036%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	186,719	186,260	0.098%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	87,453	87,038	0.046%
Navient Private Education Refi Loan Trust 2021	0.94	7/15/69	176,440	174,606	0.092%
Navient Private Education Refi Loan Trust 2021-E	0.97	12/16/69	109,596	107,725	0.057%
Navistar Financial dealer Note Master Trust	1.05	7/25/25	220,000	220,779	0.116%
Navistar Financial dealer Note Master Trust	1.45	7/25/25	230,000	231,018	0.122%
NBN	1.45	5/5/26	405,000	398,732	0.210%
Nelnet Student Loan Trust 2005-4	0.39	3/22/32	413,088	401,445	0.211%
Nelnet Student Loan Trust 2020-1	0.84	3/26/68	197,850	198,694	0.105%
Nelnet Student Loan Trust 2021	1.32	4/20/62	409,540	403,083	0.212%
Neuberger Berman Loan Advisers CLO 26	1.55	10/18/30	255,000	254,029	0.134%
Neuberger Berman Loan Advisers CLO 32	1.11	1/20/32	400,000	399,899	0.211%
Neuberger Berman Loan Advisers Clo 40	1.18	4/16/33	250,000	250,190	0.132%
New Residential Mortgage Loan Trust	2.5	9/25/51	460,719	465,201	0.245%
New Residential Mortgage Loan Trust 2021-INV1	2.5	6/25/51	155,341	156,951	0.083%
New Residential Mortgage Loan Trust 2021-NQM1R	0.94	7/25/55	154,429	153,248	0.081%
NextEra Energy Capital Holdings	1.88	1/15/27	310,000	311,810	0.164%
Nissan Auto Receivables 2020-A Owner Trust	1.38	12/16/24	238,991	240,225	0.126%
Nissan Motor	3.04	9/15/23	465,000	476,638	0.251%
Nissan Motor Acceptance	2.65	7/13/22	130,000	131,053	0.069%
Nissan Motor Acceptance	2.6	9/28/22	415,000	419,650	0.221%
NLT 2021-INV2 Trust	1.16	8/25/56	448,944	441,766	0.233%
NLT 2021-INV2 Trust	1.52	8/25/56	119,400	117,504	0.062%
Nordstrom	2.3	4/8/24	35,000	35,000	0.018%
NRG Energy	3.75	6/15/24	155,000	161,916	0.085%
NTT Finance	0.58	3/1/24	200,000	197,684	0.104%
NTT Finance	0.37	3/3/23	275,000	273,946	0.144%
Nucor	2	6/1/25	80,000	81,489	0.043%
NXP BV / NXP Funding	4.88	3/1/24	185,000	198,584	0.105%
NXP BV / NXP Funding	4.63	6/1/23	830,000	869,285	0.458%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	45,000	46,444	0.024%
OBX 2019-EXP2 Trust	1.3	6/25/59	57,470	57,236	0.030%
OBX 2020-EXP1 Trust	1.05	2/25/60	62,335	62,227	0.033%
OBX 2020-EXP2 Trust	3	5/25/60	149,510	150,333	0.079%
OBX 2020-EXP2 Trust	3	5/25/60	39,345	39,378	0.021%
OBX 2020-INV1 Trust	3.5	12/25/49	88,193	89,060	0.047%
OBX 2021-J1 Trust	2.5	5/25/51	238,240	240,173	0.126%
OBX 2021-NQM1 Trust	1.07	2/25/66	202,738	200,229	0.105%
OBX 2021-NQM3 Trust	1.05	7/25/61	124,044	122,370	0.064%
OCP CLO 2017-13	1.67	7/15/30	315,000	314,338	0.165%
Octane Receivables Trust 2021-2	1.21	9/20/28	172,467	171,492	0.090%
ONE 2021-PARK Mortgage Trust	1.06	3/15/36	315,000	312,439	0.164%
ONE 2021-PARK Mortgage Trust	1.21	3/15/36	170,000	168,293	0.089%
Oracle	2.4	9/15/23	305,000	310,991	0.164%
O Reilly Automotive	3.8	9/1/22	115,000	116,487	0.061%
Pacific Gas & Electric	1.2	11/14/22	45,000	45,024	0.024%
Pacific Gas & Electric	3.5	6/15/25	220,000	228,090	0.120%
Pacific Gas & Electric	1.75	6/16/22	1,500,000	1,498,638	0.789%
Palmer Square CLO 2020-3	1.21	11/15/31	480,000	479,400	0.252%
Panasonic	2.54	7/19/22	275,000	277,060	0.146%
Park Aerospace Holdings	4.5	3/15/23	35,000	36,138	0.019%
Park Aerospace Holdings	5.25	8/15/22	215,000	219,838	0.116%
PeaceHealth Obligated	1.38	11/15/25	50,000	49,630	0.026%
Penske Truck Leasing Co Lp / PTL Finance	4.25	1/17/23	70,000	72,424	0.038%
Penske Truck Leasing Co Lp / PTL Finance	2.7	3/14/23	321,000	326,833	0.172%
PerkinElmer	0.55	9/15/23	165,000	163,714	0.086%
PerkinElmer	0.85	9/15/24	315,000	310,414	0.163%
Perrigo Finance Unlimited	3.9	12/15/24	905,000	950,250	0.500%
Pioneer Natural Resources	0.75	1/15/24	155,000	153,212	0.081%
Pioneer Natural Resources	0.55	5/15/23	140,000	139,461	0.073%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	305,000	309,311	0.163%
Planet Fitness Master Issuer	4.26	9/5/48	328,950	329,074	0.173%
PNC Bank NA	2.95	1/30/23	425,000	433,996	0.228%



POSCO	2.38	11/12/22	1,175,000	1,189,047	0.626%
Principal Life Global Funding II	0.75	4/12/24	165,000	162,983	0.086%
PSMC 2021-1 Trust	2.5	3/25/51	361,470	364,751	0.192%
PSMC 2021-2 Trust	2.5	5/25/51	263,325	266,044	0.140%
Public Storage	0.52	4/23/24	115,000	115,136	0.061%
Qorvo	1.75	12/15/24	125,000	125,037	0.066%
QVC	4.38	3/15/23	870,000	896,100	0.472%
Ralph Lauren	1.7	6/15/22	50,000	50,304	0.026%
RELX Capital	3.5	3/16/23	160,000	164,769	0.087%
Republic Services	2.5	8/15/24	200,000	205,614	0.108%
Roper Technologies	3.65	9/15/23	75,000	78,167	0.041%
Roper Technologies	2.35	9/15/24	90,000	92,324	0.049%
Ross Stores	4.6	4/15/25	550,000	601,630	0.317%
Ross Stores	0.88	4/15/26	115,000	111,403	0.059%
Royalty Pharma	0.75	9/2/23	215,000	213,223	0.112%
Sabine Pass Liquefaction	5.63	4/15/23	440,000	460,350	0.242%
Sabine Pass Liquefaction	5.75	5/15/24	100,000	108,750	0.057%
San Diego Gas & Electric	1.91	2/1/22	19,288	19,305	0.010%
Santander Bank NA - SBCLN	1.83	12/15/31	250,000	249,702	0.131%
Santander Consumer Auto Receivables Trust 2020	1.29	4/15/26	115,000	115,173	0.061%
Santander Drive Auto Receivables Trust 2020-3	0.69	3/17/25	335,000	335,208	0.176%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	185,000	185,247	0.098%
Santander Drive Auto Receivables Trust 2021-4	1.67	10/15/27	255,000	253,226	0.133%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	525,000	532,589	0.280%
Santander Retail Auto Lease Trust 2020	2.52	11/20/24	435,000	439,144	0.231%
Santander Retail Auto Lease Trust 2021	1.41	11/20/25	185,000	183,319	0.097%
Santander Retail Auto Lease Trust 2021	1.11	3/20/26	155,000	152,955	0.081%
Santander Retail Auto Lease Trust 2021	1.14	3/20/26	430,000	424,587	0.224%
Saudi Arabian Oil	2.75	4/16/22	1,155,000	1,163,229	0.612%
SBA Tower Trust	1.63	11/15/26	115,000	112,995	0.059%
SBA Tower Trust	2.84	1/15/25	255,000	262,340	0.138%
SBA Tower Trust	1.88	1/15/26	85,000	85,142	0.045%
SBA Tower Trust	3.45	3/15/23	250,000	250,968	0.132%
Schlumberger Finance Canada	1.4	9/17/25	80,000	79,348	0.042%
Schlumberger Holdings	4	12/21/25	95,000	102,358	0.054%
Schlumberger Holdings	3.75	5/1/24	340,000	356,952	0.188%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	54,596	54,857	0.029%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	24,237	24,468	0.013%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	35,022	35,236	0.019%
SG Residential Mortgage Trust 2020-2	1.38	5/25/65	65,553	65,396	0.034%
Shelter Growth CRE Issuer	1.19	9/15/36	147,317	147,184	0.077%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	425,000	437,085	0.230%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	108,395	110,821	0.058%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	41,090	41,117	0.022%
Simon Property	3.38	10/1/24	235,000	247,266	0.130%
Sinosing Services Pte	2.25	2/20/25	1,400,000	1,407,296	0.741%
Sky	3.75	9/16/24	975,000	1,037,994	0.546%
Skyworks Solutions	0.9	6/1/23	70,000	69,631	0.037%
SLIde 2018-FUN	2.21	6/15/31	532,232	523,873	0.276%
SLM Student Loan Trust 2010-1	0.5	3/25/25	475,153	467,549	0.246%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	235,000	245,229	0.129%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	208,435	0.110%
Smb Private Education Loan Trust 2015	1.11	6/15/27	5,336	5,337	0.003%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	159,516	157,223	0.083%
STACR Trust 2018-DNA3	0.85	9/25/48	1,275	1,275	0.001%
STACR Trust 2018-DNA3	1	9/25/48	455,000	455,196	0.240%
STACR Trust 2018-HRP2	1.35	2/25/47	329,628	329,733	0.174%
Standard Chartered	1.32	10/14/23	200,000	200,140	0.105%
Standard Chartered	3.95	1/11/23	400,000	410,092	0.216%
Standard Chartered	1.82	11/23/25	200,000	199,631	0.105%
Standard Chartered	1.28	1/20/23	365,000	367,179	0.193%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	21,444	21,576	0.011%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	235,505	235,270	0.124%
Starwood Mortgage Residential Trust 2021-2	0.94	5/25/65	186,901	185,486	0.098%
Starwood Mortgage Residential Trust 2021-4	1.16	8/25/56	389,165	385,508	0.203%
State Board of Administration Finance	1.26	7/1/25	375,000	373,171	0.196%
State of Connecticut	2	7/1/23	35,000	35,587	0.019%
State of Connecticut	2	7/1/24	95,000	96,825	0.051%
State of Connecticut	2.1	7/1/25	60,000	61,295	0.032%
State of Illinois	2.25	10/1/22	415,000	418,950	0.221%
Stellantis Finance US	1.71	1/29/27	200,000	196,569	0.103%
Suncor Energy	2.8	5/15/23	155,000	158,646	0.084%

Svenska Handelsbanken	1.42	6/11/27	250,000	245,077	0.129%
Swedbank	1.3	6/2/23	365,000	367,054	0.193%
Sydney Airport Finance Co Pty	3.9	3/22/23	250,000	258,082	0.136%
Symphony CLO XXIII	1.19	1/15/34	450,000	449,449	0.237%
Symphony CLO XXVI	1.21	4/20/33	250,000	250,000	0.132%
Symphony Static CLO I	1.58	10/25/29	350,000	349,400	0.184%
Synchrony Financial	2.85	7/25/22	897,000	906,601	0.477%
Synchrony Financial	4.25	8/15/24	485,000	513,308	0.270%
T-Mobile USA	2.25	2/15/26	195,000	195,271	0.103%
T-Mobile USA	3.5	4/15/25	175,000	185,427	0.098%
Toronto-Dominion Bank	0.7	9/10/24	350,000	345,048	0.182%
Towd Point Mortgage Trust 2016-1	3	2/25/55	35,133	35,313	0.019%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	15,975	16,012	0.008%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	136,134	137,307	0.072%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	85,527	86,194	0.045%
Towd Point Mortgage Trust 2018-1	3	1/25/58	116,243	117,710	0.062%
Trinity Acquisition	4.63	8/15/23	343,000	359,193	0.189%
Triton Container International	0.8	8/1/23	325,000	321,912	0.169%
TRK 2021-INV1 Trust	1.41	7/25/56	89,801	88,723	0.047%
TRP Government Reserve	0.06		4,392,085	4,392,085	2.312%
Truist Financial	0.45	6/9/25	165,000	164,367	0.087%
Ubs	1.38	5/23/23	340,000	341,303	0.180%
Ubs	1.49	8/10/27	200,000	194,946	0.103%
UBS AG/London	0.7	8/9/24	205,000	201,777	0.106%
UniCredit	3.75	4/12/22	400,000	403,063	0.212%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	217,252	214,492	0.113%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	857,410	896,128	0.472%
U.S. Treasury Notes	0.13	10/15/23	2,375,000	2,351,250	1.238%
U.S. Treasury Notes	0.38	10/31/23	11,300,000	11,236,438	5.915%
U.S. Treasury Notes	0.5	11/30/23	1,415,000	1,409,473	0.742%
U.S. Treasury Notes	0.75	12/31/23	1,900,000	1,900,594	1.001%
U.S. Treasury Notes	0.13	5/15/23	125,000	124,277	0.065%
U.S. Treasury Notes	0.13	6/30/23	6,080,000	6,038,200	3.179%
U.S. Treasury Notes	0.13	7/15/23	685,000	679,970	0.358%
U.S. Treasury Notes	0.13	7/31/23	1,745,000	1,731,095	0.911%
U.S. Treasury Notes	0.13	8/15/23	1,775,000	1,760,301	0.927%
U.S. Treasury Notes	0.13	8/31/23	6,950,000	6,888,102	3.626%
U.S. Treasury Notes	0.25	9/30/23	1,750,000	1,737,695	0.915%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	78,770	79,580	0.042%
UWM Mortgage Trust 2021-INV5	2.5	1/25/52	470,000	474,480	0.250%
Verizon Communications	1.45	3/20/26	270,000	268,654	0.141%
Verus Securitization Trust 2019-4	3	11/25/59	419,969	423,783	0.223%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	359,775	366,614	0.193%
Verus Securitization Trust 2020-1	2.72	1/25/60	422,661	423,193	0.223%
Verus Securitization Trust 2020-5	1.73	5/25/65	53,851	53,671	0.028%
Verus Securitization Trust 2021-1	0.82	1/25/66	66,838	66,174	0.035%
Verus Securitization Trust 2021-1	1.05	1/25/66	89,122	88,074	0.046%
Verus Securitization Trust 2021-1	1.16	1/25/66	63,658	62,586	0.033%
Verus Securitization Trust 2021-2	1.03	2/25/66	119,218	117,972	0.062%
Verus Securitization Trust 2021-5	1.37	9/25/66	124,170	122,170	0.064%
Verus Securitization Trust 2021-7	1.83	10/25/66	438,340	437,259	0.230%
Verus Securitization Trust 2021-R1	1.06	10/25/63	50,713	50,481	0.027%
Verus Securitization Trust 2021-R2	0.92	2/25/64	124,532	124,159	0.065%
Vistra Operations	3.55	7/15/24	830,000	854,900	0.450%
VMware	0.6	8/15/23	165,000	163,864	0.086%
Volkswagen Group of America Finance	3.13	5/12/23	200,000	205,732	0.108%
Volkswagen Group of America Finance	2.9	5/13/22	215,000	216,697	0.114%
Volkswagen Group of America Finance	2.7	9/26/22	415,000	420,953	0.222%
Walt Disney	1.75	1/13/26	65,000	65,678	0.035%
Wells Fargo	2.19	4/30/26	205,000	208,666	0.110%
Wells Fargo	1.65	6/2/24	215,000	216,864	0.114%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	149,583	151,267	0.080%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	293,125	295,793	0.156%
Western Midstream Operating	4	7/1/22	465,000	466,163	0.245%
Western Union	2.85	1/10/25	295,000	305,027	0.161%
Westlake Chemical	0.88	8/15/24	45,000	44,314	0.023%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	435,000	461,522	0.243%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	440,000	460,923	0.243%
Williams	3.7	1/15/23	570,000	582,075	0.306%
Williams	4.3	3/4/24	75,000	79,202	0.042%
Williams	3.35	8/15/22	55,000	55,519	0.029%
Willis North America	3.6	5/15/24	90,000	94,252	0.050%

World Omni Auto Receivables Trust	1.64	8/17/26	295,000	296,385	0.156%
World Omni Auto Receivables Trust 2019	2.4	6/15/26	460,000	467,614	0.246%
World Omni Select Auto Trust 2020	1.25	10/15/26	160,000	160,093	0.084%
World Omni Select Auto Trust 2020	0.84	6/15/26	140,000	139,943	0.074%
Yongda Investment	2.25	6/16/25	230,000	229,755	0.121%
ZH Trust 2021-1	2.25	2/18/27	155,000	153,970	0.081%

Total Investments in Securities **190,810,531**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 12/20/2022	500,000	3,239	0.002%
ENBRIDGE INC CDS 06/20/2023	1,750,000	15,104	0.008%
GENERAL MILLS INC CDS 12/20/2024	(625,000)	(14,773)	(0.008%)
GENERAL MILLS INC CDS 12/20/2024	(596,000)	(14,087)	(0.007%)
GENERAL MILLS INC CDS 12/20/2024	(417,000)	(9,856)	(0.005%)
GENERAL MILLS INC CDS 12/20/2024	(595,000)	(14,063)	(0.007%)
OMNICOM GROUP INC CDS 12/20/2024	(625,000)	(14,091)	(0.007%)
OMNICOM GROUP INC CDS 12/20/2024	(625,000)	(14,091)	(0.007%)

Total Swap Contracts **(62,618)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH2 5YR US NOTE FUT MAR 22	(21)	3/31/2022	(2,540,508)	134	(1.337%)
TUH2 2YR US NOTE FUT MAR 22	104	3/31/2022	22,689,875	(44,779)	11.945%
UXYH2 UST 10YR ULTRA FUT MAR 22	(6)	3/22/2022	(878,625)	(12,571)	(0.463%)

Total Futures Contracts **(57,216)**

**NET ASSETS** **189,952,143**

**NET ASSET VALUE PER SHARE**

Limited-Term Bond Portfolio Shares **4.91**

(\$171,166,379 / 34,877,883 Shares Outstanding)

Limited-Term Bond Portfolio-II Shares **4.89**

(\$18,785,763 / 3,843,774 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.