

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AbbVie	3.25	10/1/22	80,000	83,314	0.054%
AbbVie	2.6	11/21/24	715,000	764,283	0.494%
AbbVie	3.2	11/6/22	45,000	47,137	0.030%
AbbVie	3.45	3/15/22	260,000	268,093	0.173%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	380,000	390,938	0.253%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	455,000	467,593	0.302%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	250,000	269,883	0.174%
AES	3.3	7/15/25	190,000	206,722	0.134%
Aia	0.76	9/20/21	515,000	515,016	0.333%
AIG Global Funding	2.3	7/1/22	180,000	185,237	0.120%
Air Lease	3.5	1/15/22	155,000	158,950	0.103%
Air Lease	2.25	1/15/23	205,000	210,141	0.136%
Air Lease	2.5	3/1/21	80,000	80,216	0.052%
Aker BP	3	1/15/25	360,000	372,600	0.241%
Altria	3.8	2/14/24	370,000	403,612	0.261%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	414,715	346,587	0.224%
American Electric Power	3.65	12/1/21	50,000	51,497	0.033%
American International	4.88	6/1/22	195,000	206,941	0.134%
American International	2.5	6/30/25	330,000	354,757	0.229%
AmeriCredit Automobile Receivables Trust 2016-3	2.24	4/8/22	30,711	30,721	0.020%
AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	141,285	142,111	0.092%
AmeriCredit Automobile Receivables Trust 2017-3	2.24	6/19/23	87,636	87,800	0.057%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	280,000	283,847	0.184%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	435,000	443,017	0.286%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	415,000	422,619	0.273%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	100,000	101,128	0.065%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	115,000	115,484	0.075%
Amphenol	2.05	3/1/25	220,000	232,352	0.150%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	196,108	196,442	0.127%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	400,000	414,866	0.268%
Angel Oak Mortgage Trust LLC 2020-5	1.58	5/25/65	152,692	153,009	0.099%
Aon	2.8	3/15/21	390,000	391,144	0.253%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	428,925	423,057	0.274%
Ares LVII CLO	1.56	10/25/31	255,000	254,370	0.164%
Ares LVIII CLO	1.43	1/15/33	250,000	250,000	0.162%
Ari Fleet Lease Trust 2018	2.55	10/15/26	12,545	12,555	0.008%
Ari Fleet Lease Trust 2020	2.06	11/15/28	475,000	488,659	0.316%
Ascentium Equipment Receivables 2017-1 Trust	2.29	6/10/21	7,528	7,531	0.005%
AutoZone	3.63	4/15/25	120,000	134,359	0.087%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	646,000	660,407	0.427%
Avis Budget Rental Car Funding AESOP	4.95	3/20/25	260,000	274,036	0.177%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	340,000	350,881	0.227%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	390,000	398,560	0.258%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	475,000	507,170	0.328%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	415,000	438,629	0.284%
Avnet	3.75	12/1/21	220,000	225,100	0.146%
Avolon Holdings Funding	5.13	10/1/23	325,000	349,781	0.226%
Avolon Holdings Funding	2.88	2/15/25	250,000	253,125	0.164%
Avolon Holdings Funding	3.63	5/1/22	385,000	393,644	0.254%
Avolon Holdings Funding	3.95	7/1/24	75,000	78,938	0.051%
Banco Bilbao Vizcaya Argentaria	0.88	9/18/23	400,000	402,111	0.260%
Banc of America Commercial Mortgage Trust 2017-BNK3	1.96	2/15/50	48,472	48,702	0.031%
Bank of America	2.5	10/21/22	175,000	178,056	0.115%
Bank of America	0.8	10/24/24	135,000	136,132	0.088%
Bank of America	1.38	1/20/23	400,000	404,021	0.261%
Bank of America	0.9	6/25/22	240,000	240,564	0.156%
Banque Federative Du Credit Mutuel	2.13	11/21/22	520,000	535,600	0.346%
Banque Federative Du Credit Mutuel	0.65	2/27/24	235,000	234,910	0.152%
Barclays Bank	1.7	5/12/22	365,000	371,071	0.240%
Barings CLO Ltd 2013-I	1.02	1/20/28	517,913	515,201	0.333%
BAT International Finance	1.67	3/25/26	225,000	229,979	0.149%
Baxalta	3.6	6/23/22	190,000	197,293	0.128%
Bayer US Finance II	3.5	6/25/21	450,000	455,565	0.295%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	175,762	179,970	0.116%
Bdo Unibank	2.95	3/6/23	1,200,000	1,248,608	0.807%

Becton Dickinson And	2.89	6/6/22	576,000	594,752	0.385%
Becton Dickinson And	3.36	6/6/24	310,000	335,950	0.217%
Booking Holdings	4.1	4/13/25	205,000	232,124	0.150%
Boral Finance Pty	3	11/1/22	40,000	40,789	0.026%
BP Capital Markets America	2.94	4/6/23	170,000	179,558	0.116%
Bpce	5.7	10/22/23	200,000	226,000	0.146%
Bpce	1.43	5/22/22	400,000	405,185	0.262%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	184,447	191,301	0.124%
Bristol-Myers Squibb	2.75	2/15/23	175,000	183,283	0.118%
Bristol-Myers Squibb	3.25	2/20/23	50,000	52,946	0.034%
Bristol-Myers Squibb	3.63	5/15/24	45,000	49,288	0.032%
Bristol-Myers Squibb	2.6	5/16/22	120,000	123,443	0.080%
Brixmor Operating Partnership	3.25	9/15/23	310,000	327,420	0.212%
Bunge Ltd Finance	4.35	3/15/24	30,000	33,110	0.021%
Bunge Ltd Finance	3	9/25/22	680,000	706,349	0.457%
Canadian Natural Resources	2.05	7/15/25	335,000	351,257	0.227%
Capital Auto Receivables Asset Trust 2017-1	2.43	5/20/22	110,000	110,537	0.071%
Capital Auto Receivables Asset Trust 2017-1	2.7	9/20/22	175,000	177,067	0.114%
Capital Auto Receivables Asset Trust 2018-2	3.48	10/20/23	255,000	256,923	0.166%
Capital Auto Receivables Asset Trust 2018-2	3.69	12/20/23	320,000	325,303	0.210%
Capital One Financial	3.9	1/29/24	145,000	158,450	0.102%
Capital One Financial	3.2	1/30/23	195,000	205,253	0.133%
Capital One Financial	3.5	6/15/23	140,000	149,784	0.097%
Cardinal Health	3.5	11/15/24	215,000	235,436	0.152%
Cardinal Health	3.2	3/15/23	185,000	195,871	0.127%
Cardinal Health	2.62	6/15/22	55,000	56,578	0.037%
Cardinal Health	3.08	6/15/24	180,000	193,491	0.125%
Cargill	1.38	7/23/23	155,000	158,870	0.103%
CarMax Auto Owner Trust 2017-4	2.7	10/16/23	150,000	152,788	0.099%
CarMax Auto Owner Trust 2020-4	1.75	4/15/27	145,000	146,090	0.094%
Carrier Global	2.24	2/15/25	455,000	479,258	0.310%
Cayuga Park CLO	1.83	7/17/31	260,000	260,601	0.168%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	485,000	520,731	0.337%
CD 2017-CD3 Mortgage Trust	1.97	2/10/50	36,393	36,511	0.024%
Cenovus Energy	3	8/15/22	470,000	477,638	0.309%
Cenovus Energy	3.8	9/15/23	60,000	62,175	0.040%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/22	880,000	926,832	0.599%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	530,000	615,832	0.398%
Cheniere Corpus Christi Holdings	5.88	3/31/25	325,000	377,406	0.244%
Cheniere Corpus Christi Holdings	7	6/30/24	465,000	541,539	0.350%
Chicago Transit Authority Sales Tax Receipts Fund	1.71	12/1/22	10,000	10,159	0.007%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	10,000	10,256	0.007%
Chicago Transit Authority Sales Tax Receipts Fund	2.06	12/1/24	25,000	25,892	0.017%
China Mengniu Dairy	1.88	6/17/25	650,000	656,377	0.424%
CIFC Funding 2020-III	1.56	10/20/31	475,000	475,711	0.308%
Cigna	3.75	7/15/23	192,000	207,104	0.134%
Cigna	3	7/15/23	180,000	189,940	0.123%
Cigna	0.88	9/17/21	180,000	180,016	0.116%
CIM Trust 2020-INV1	2.5	4/25/50	198,106	203,432	0.132%
Citigroup	2.31	11/4/22	330,000	335,012	0.217%
Citigroup	2.9	12/8/21	400,000	408,476	0.264%
Citigroup	3.11	4/8/26	240,000	262,360	0.170%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	205,000	212,885	0.138%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	150,000	152,481	0.099%
Citigroup Mortgage Loan Trust	2.5	8/25/50	156,221	161,408	0.104%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	370,006	376,647	0.244%
City of Houston TX Airport System Revenue	0.88	7/1/22	20,000	20,027	0.013%
City of Houston TX Airport System Revenue	1.05	7/1/23	35,000	35,121	0.023%
City of Houston TX Airport System Revenue	1.27	7/1/24	110,000	110,752	0.072%
CK Hutchison International 17 II	2.75	3/29/23	950,000	991,724	0.641%
Cnh Equipment Trust 2018	3.47	10/15/25	275,000	284,102	0.184%
CNH Industrial Capital	3.88	10/15/21	275,000	281,534	0.182%
Cold Storage Trust 2020-ICE5	1.46	11/15/37	260,000	260,618	0.168%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	189,176	190,306	0.123%
COMM 2014-CCRE19 Mortgage Trust	4.71	8/10/47	250,000	235,386	0.152%
Comm 2014-UBS2 Mortgage Trust	3.96	3/10/47	280,000	305,956	0.198%
Comm 2014-UBS2 Mortgage Trust	4.7	3/10/47	340,000	371,376	0.240%
COMM 2020-CBM Mortgage Trust	3.63	2/10/37	340,000	325,026	0.210%
CommonSpirit Health	1.55	10/1/25	170,000	174,464	0.113%
CONAGRA FOODS INC 4/2 144A CP	0.9	4/8/21	845,000	843,544	0.545%
Cooperatieve Rabobank UA	3.95	11/9/22	540,000	573,346	0.371%
Cox Communications	3.15	8/15/24	405,000	438,928	0.284%

Credicorp	2.75	6/17/25	200,000	208,300	0.135%
Credit Agricole SA/London	1.23	4/24/23	470,000	475,090	0.307%
Credit Suisse AG/New York NY	1	5/5/23	635,000	645,013	0.417%
Crown Castle Towers	3.72	7/15/23	155,000	161,603	0.104%
CSMC 2020-NET	2.26	8/15/37	115,000	119,120	0.077%
CVS Health	3.7	3/9/23	83,000	88,702	0.057%
DAE Funding	5.25	11/15/21	950,000	971,375	0.628%
Daimler Finance North America	1.75	3/10/23	435,000	446,650	0.289%
Dallas Fort Worth International Airport	1.33	11/1/25	55,000	55,514	0.036%
Danske Bank	5	1/12/22	385,000	401,191	0.259%
Danske Bank	3	9/20/22	550,000	558,066	0.361%
Deephaven Residential Mortgage Trust 2017-1	3.49	12/26/46	17,688	17,775	0.011%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	80,328	81,209	0.053%
Deephaven Residential Mortgage Trust 2017-3	2.71	10/25/47	8,591	8,684	0.006%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	8,591	8,678	0.006%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	106,556	106,785	0.069%
Deephaven Residential Mortgage Trust 2018-3	3.96	8/25/58	30,701	30,425	0.020%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	275,614	278,473	0.180%
Deephaven Residential Mortgage Trust 2019-3	2.96	7/25/59	222,641	224,929	0.145%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	273,139	276,435	0.179%
Deephaven Residential Mortgage Trust 2019-2	3.92	4/25/59	280,000	282,300	0.183%
Deutsche Bank AG/New York NY	4.25	10/14/21	345,000	353,473	0.229%
Deutsche Bank AG/New York NY	3.15	1/22/21	310,000	310,282	0.201%
Deutsche Bank AG/New York NY	1.51	2/4/21	350,000	349,997	0.226%
Deutsche Bank AG/New York NY	3.38	5/12/21	100,000	100,861	0.065%
Diamondback Energy	2.88	12/1/24	695,000	730,619	0.472%
Diamondback Energy	4.75	5/31/25	205,000	230,174	0.149%
Edison International	3.13	11/15/22	170,000	176,476	0.114%
Edison International	2.95	3/15/23	110,000	114,268	0.074%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	7,939	7,952	0.005%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	371,517	378,669	0.245%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	113,469	116,532	0.075%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	491,014	507,799	0.328%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	311,152	318,773	0.206%
EMD Finance	2.95	3/19/22	110,000	112,731	0.073%
Enel Finance International	2.88	5/25/22	690,000	712,876	0.461%
Enel Finance International	2.65	9/10/24	200,000	213,224	0.138%
Enel Finance International	4.25	9/14/23	335,000	366,488	0.237%
Energy Transfer Operating	5.88	1/15/24	610,000	683,963	0.442%
Energy Transfer Operating	4.25	3/15/23	235,000	246,456	0.159%
Energy Transfer Operating	2.9	5/15/25	65,000	68,575	0.044%
Energy Transfer Operating	4.2	9/15/23	65,000	70,038	0.045%
Eni	4	9/12/23	270,000	293,999	0.190%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	161,065	162,179	0.105%
Enterprise Fleet Financing 2019-1	2.98	10/20/24	201,358	204,758	0.132%
Enterprise Products Operating	3.5	2/1/22	285,000	294,590	0.190%
EOG Resources	2.63	3/15/23	74,000	77,229	0.050%
EQT	3	10/1/22	555,000	560,550	0.362%
EQT	4.88	11/15/21	67,000	68,424	0.044%
Equate Petrochemical BV	3	3/3/22	600,000	613,140	0.396%
Equifax	1.09	8/15/21	170,000	170,464	0.110%
Expedia	3.6	12/15/23	305,000	324,547	0.210%
Fannie Mae Connecticut Avenue Securities	1.35	1/25/30	365,702	355,625	0.230%
Fannie Mae Connecticut Avenue Securities	1.5	9/25/29	356,426	352,688	0.228%
Fannie Mae REMICS	4	6/25/44	272,431	278,089	0.180%
Federal Home Loan Mortgage	6	10/1/21	141	143	0.000%
Federal Home Loan Mortgage	6	10/1/21	38	38	0.000%
Federal Home Loan Mortgage	2.57	10/1/36	2,344	2,470	0.002%
Federal Home Loan Mortgage	2.79	10/1/36	10,854	11,388	0.007%
Federal Home Loan Mortgage	5.5	10/1/38	4,204	4,942	0.003%
Federal Home Loan Mortgage	2.45	11/1/36	2,484	2,499	0.002%
Federal Home Loan Mortgage	3.42	1/1/36	9,751	10,296	0.007%
Federal Home Loan Mortgage	3.19	1/1/37	3,155	3,169	0.002%
Federal Home Loan Mortgage	6	1/1/38	2,078	2,336	0.002%
Federal Home Loan Mortgage	6	1/1/38	2,804	3,152	0.002%
Federal Home Loan Mortgage	5	12/1/23	34,082	35,780	0.023%
Federal Home Loan Mortgage	6	2/1/35	75,755	91,066	0.059%
Federal Home Loan Mortgage	3.75	2/1/35	7,450	7,775	0.005%
Federal Home Loan Mortgage	3.73	2/1/37	3,484	3,650	0.002%
Federal Home Loan Mortgage	4.08	2/1/38	11,870	12,608	0.008%
Federal Home Loan Mortgage	7	3/1/39	91,893	107,189	0.069%
Federal Home Loan Mortgage	3.5	3/1/46	162,559	176,451	0.114%

Federal Home Loan Mortgage	5.5	4/1/23	8,765	9,130	0.006%
Federal Home Loan Mortgage	3.47	4/1/37	10,495	10,989	0.007%
Federal Home Loan Mortgage	3.38	5/1/37	6,019	6,333	0.004%
Federal Home Loan Mortgage	3.2	5/1/38	9,486	9,547	0.006%
Federal Home Loan Mortgage	2.75	6/1/38	17,682	18,355	0.012%
Federal Home Loan Mortgage	7.5	6/1/38	96,953	113,653	0.073%
Federal Home Loan Mortgage	5	7/1/25	94	98	0.000%
Federal Home Loan Mortgage	2.72	7/1/35	3,278	3,433	0.002%
Federal Home Loan Mortgage	2.5	7/1/38	16,194	16,410	0.011%
Federal Home Loan Mortgage	6	8/1/22	2,725	2,771	0.002%
Federal Home Loan Mortgage	6	9/1/34	3,500	4,125	0.003%
Federal Home Loan Mortgage	6	9/1/35	24,676	29,656	0.019%
Federal Home Loan Mortgage	2.22	9/1/35	3,709	3,725	0.002%
Federal National Mortgage Assn.	5.5	10/1/35	112,757	132,364	0.086%
Federal National Mortgage Assn.	4.5	10/1/48	589,051	646,269	0.418%
Federal National Mortgage Assn.	5.5	11/1/22	4,626	4,663	0.003%
Federal National Mortgage Assn.	5.5	11/1/23	138	139	0.000%
Federal National Mortgage Assn.	3	11/1/34	283,950	304,809	0.197%
Federal National Mortgage Assn.	6	11/1/34	13,137	15,788	0.010%
Federal National Mortgage Assn.	6	11/1/36	141,687	169,723	0.110%
Federal National Mortgage Assn.	4	11/1/49	140,278	149,974	0.097%
Federal National Mortgage Assn.	2.5	11/1/50	64,622	68,265	0.044%
Federal National Mortgage Assn.	6	1/1/22	833	839	0.001%
Federal National Mortgage Assn.	6	1/1/22	684	689	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	2,105	2,171	0.001%
Federal National Mortgage Assn.	3	1/1/27	195,264	205,133	0.133%
Federal National Mortgage Assn.	4.5	1/1/27	63,092	67,047	0.043%
Federal National Mortgage Assn.	2.16	1/1/34	6,439	6,430	0.004%
Federal National Mortgage Assn.	5.5	1/1/35	71,694	83,961	0.054%
Federal National Mortgage Assn.	6	1/1/37	2,773	3,298	0.002%
Federal National Mortgage Assn.	5.5	1/1/39	18,750	22,042	0.014%
Federal National Mortgage Assn.	2.5	1/1/44	200,000	210,797	0.136%
Federal National Mortgage Assn.	3.5	1/1/48	116,050	123,042	0.080%
Federal National Mortgage Assn.	2	1/1/50	80,000	83,091	0.054%
Federal National Mortgage Assn.	4.5	1/1/50	67,788	73,495	0.048%
Federal National Mortgage Assn.	4	1/1/50	209,389	223,816	0.145%
Federal National Mortgage Assn.	6.5	12/1/32	41,351	47,071	0.030%
Federal National Mortgage Assn.	6	12/1/34	4,455	5,350	0.003%
Federal National Mortgage Assn.	5.5	12/1/34	2,164	2,540	0.002%
Federal National Mortgage Assn.	2.31	12/1/35	1,828	1,839	0.001%
Federal National Mortgage Assn.	2.02	12/1/35	6,795	6,922	0.004%
Federal National Mortgage Assn.	1.72	12/1/35	2,060	2,066	0.001%
Federal National Mortgage Assn.	2.15	12/1/35	717	719	0.000%
Federal National Mortgage Assn.	2.46	12/1/36	1,670	1,729	0.001%
Federal National Mortgage Assn.	4.5	12/1/40	221,828	248,725	0.161%
Federal National Mortgage Assn.	4	12/1/49	67,463	73,962	0.048%
Federal National Mortgage Assn.	4	12/1/49	31,357	33,490	0.022%
Federal National Mortgage Assn.	5.5	2/1/23	3,996	4,085	0.003%
Federal National Mortgage Assn.	6	2/1/23	5,878	6,047	0.004%
Federal National Mortgage Assn.	5.5	2/1/23	4,249	4,323	0.003%
Federal National Mortgage Assn.	6	2/1/36	45,967	55,113	0.036%
Federal National Mortgage Assn.	5.5	3/1/21	52	52	0.000%
Federal National Mortgage Assn.	5.5	3/1/22	44	44	0.000%
Federal National Mortgage Assn.	5	3/1/23	2,517	2,639	0.002%
Federal National Mortgage Assn.	6	3/1/23	2,818	2,918	0.002%
Federal National Mortgage Assn.	3.5	3/1/28	51,867	55,604	0.036%
Federal National Mortgage Assn.	6	3/1/34	124,311	147,317	0.095%
Federal National Mortgage Assn.	6	3/1/37	4,918	5,891	0.004%
Federal National Mortgage Assn.	6	3/1/39	214,217	254,099	0.164%
Federal National Mortgage Assn.	6	4/1/35	8,097	9,729	0.006%
Federal National Mortgage Assn.	5.5	4/1/36	4,578	5,380	0.003%
Federal National Mortgage Assn.	6	4/1/36	918	1,098	0.001%
Federal National Mortgage Assn.	3.62	4/1/38	19,600	20,645	0.013%
Federal National Mortgage Assn.	6	4/1/40	21,704	25,664	0.017%
Federal National Mortgage Assn.	5.5	5/1/22	1,064	1,086	0.001%
Federal National Mortgage Assn.	5.5	5/1/22	4,730	4,815	0.003%
Federal National Mortgage Assn.	6	5/1/37	5,500	6,578	0.004%
Federal National Mortgage Assn.	6	5/1/38	5,549	6,556	0.004%
Federal National Mortgage Assn.	3.79	5/1/38	5,659	5,694	0.004%
Federal National Mortgage Assn.	3.64	5/1/38	9,324	9,504	0.006%
Federal National Mortgage Assn.	4.5	5/1/50	82,010	88,876	0.057%
Federal National Mortgage Assn.	5	6/1/35	70,316	81,690	0.053%

Federal National Mortgage Assn.	6	6/1/36	1,735	2,079	0.001%
Federal National Mortgage Assn.	5.5	6/1/38	36,154	42,502	0.027%
Federal National Mortgage Assn.	6.5	7/1/32	40,211	47,104	0.030%
Federal National Mortgage Assn.	2.43	7/1/35	2,343	2,353	0.002%
Federal National Mortgage Assn.	2.67	7/1/36	9,685	10,089	0.007%
Federal National Mortgage Assn.	5.5	7/1/41	47,998	56,426	0.036%
Federal National Mortgage Assn.	4.5	8/1/24	33,504	35,610	0.023%
Federal National Mortgage Assn.	4.5	8/1/25	84,880	90,393	0.058%
Federal National Mortgage Assn.	5	8/1/33	226,711	261,555	0.169%
Federal National Mortgage Assn.	6	8/1/37	30,882	37,111	0.024%
Federal National Mortgage Assn.	5.5	8/1/37	56,430	66,234	0.043%
Federal National Mortgage Assn.	2.69	8/1/38	8,887	9,349	0.006%
Federal National Mortgage Assn.	4.5	8/1/48	34,910	37,877	0.024%
Federal National Mortgage Assn.	5.5	9/1/23	12,362	12,841	0.008%
Federal National Mortgage Assn.	5	9/1/23	1,221	1,282	0.001%
Federal National Mortgage Assn.	4.5	9/1/25	8,840	9,412	0.006%
Federal National Mortgage Assn.	5	9/1/25	8,943	9,385	0.006%
Federal National Mortgage Assn.	2	9/1/35	197,186	207,991	0.134%
Federal National Mortgage Assn.	2.62	9/1/37	3,129	3,171	0.002%
Federal National Mortgage Assn.	6	9/1/39	26,071	30,828	0.020%
FirstEnergy	2.85	7/15/22	235,000	238,853	0.154%
First Niagara Financial	7.25	12/15/21	145,000	154,081	0.100%
Flagstar Mortgage Trust 2020-1NV	1	3/25/50	356,068	354,689	0.229%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	895,000	920,708	0.595%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	145,000	146,253	0.095%
Ford Credit Floorplan Master Owner Trust	1.42	9/15/25	220,000	221,440	0.143%
Ford Motor Credit	3.81	10/12/21	320,000	323,995	0.209%
Ford Motor Credit	3.47	4/5/21	290,000	290,360	0.188%
Ford Motor Credit	5.88	8/2/21	200,000	204,248	0.132%
Freddie Mac REMICS	4	11/15/36	25,627	25,795	0.017%
Freddie Mac REMICS	2	2/15/40	148,312	151,600	0.098%
Freddie Mac STACR REMIC Trust 2020-DNA5	1.38	10/25/50	80,000	80,156	0.052%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.98	12/25/50	90,000	90,014	0.058%
Freddie Mac STACR REMIC Trust 2020-HQA3	1.7	7/25/50	88,703	88,782	0.057%
Freddie Mac STACR REMIC Trust 2020-HQA4	1.45	9/25/50	242,535	242,905	0.157%
Freddie Mac Stacr Trust 2018-HQA2	0.9	10/25/48	58,499	58,499	0.038%
Freddie Mac Structured Agency Credit Risk debt Notes	1.35	10/25/29	158,002	158,002	0.102%
Freddie Mac Structured Agency Credit Risk debt Notes	1.18	11/25/50	150,000	150,344	0.097%
Freddie Mac Structured Agency Credit Risk debt Notes	0.9	3/25/30	226,125	226,427	0.146%
Freddie Mac Whole Loan Securities Trust	3.6	12/25/46	163,235	163,880	0.106%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.82	5/25/47	48,912	49,091	0.032%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	232,412	237,169	0.153%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	171,081	176,194	0.114%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	230,000	229,578	0.148%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	301,848	307,073	0.199%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	380,000	379,219	0.245%
General Electric	3.45	5/15/24	135,000	146,525	0.095%
General Motors	4.88	10/2/23	180,000	199,661	0.129%
General Motors	5.4	10/2/23	450,000	505,175	0.327%
General Motors Financial	2.9	2/26/25	485,000	517,409	0.335%
General Motors Financial	4.2	3/1/21	60,000	60,177	0.039%
General Motors Financial	1.08	4/9/21	205,000	205,139	0.133%
General Motors Financial	3.2	7/6/21	145,000	146,492	0.095%
Gilead Sciences	0.75	9/29/23	525,000	526,305	0.340%
Global Payments	2.65	2/15/25	195,000	208,909	0.135%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	405,000	406,900	0.263%
GM Financial Consumer Automobile Receivables Trust 2020-2	1.49	12/16/24	210,000	213,838	0.138%
GM Financial Consumer Automobile Receivables Trust 2020-4	1.05	5/18/26	105,000	105,438	0.068%
Goldman Sachs	0.99	10/31/22	300,000	301,250	0.195%
Goldman Sachs	5.75	1/24/22	490,000	517,659	0.335%
Goldman Sachs	3.5	4/1/25	250,000	278,066	0.180%
Goldman Sachs	1.32	4/26/22	300,000	300,762	0.194%
Golub Capital Partners CLO 39B	1.37	10/20/28	390,000	389,419	0.252%
Government National Mortgage Assn.	5	11/20/39	122,104	139,523	0.090%
Government National Mortgage Assn.	5	11/20/47	132,036	146,630	0.095%
Government National Mortgage Assn.	4	1/1/41	65,000	69,298	0.045%
Government National Mortgage Assn.	5	1/20/36	2,516	2,846	0.002%
Government National Mortgage Assn.	5	12/20/34	5,096	5,808	0.004%
Government National Mortgage Assn.	5	12/20/35	3,543	4,042	0.003%
Government National Mortgage Assn.	5	2/20/40	5,555	6,350	0.004%
Government National Mortgage Assn.	3.5	2/20/48	21,842	24,186	0.016%
Government National Mortgage Assn.	5	3/20/41	187,292	214,674	0.139%

Government National Mortgage Assn.	5.5	3/20/48	69,307	77,087	0.050%
Government National Mortgage Assn.	5.5	3/20/49	26,188	28,869	0.019%
Government National Mortgage Assn.	5	5/20/36	3,483	3,962	0.003%
Gray Oak Pipeline	2.6	10/15/25	105,000	108,273	0.070%
Gray Oak Pipeline	2	9/15/23	30,000	30,452	0.020%
Great Wolf Trust 2019-WOLF	1.19	12/15/36	325,000	317,666	0.205%
Great Wolf Trust 2019-WOLF	1.79	12/15/36	390,000	363,114	0.235%
GS Mortgage-Backed Securities Trust	2.31	7/25/44	12,895	13,010	0.008%
Harley-Davidson Financial Services	4.05	2/4/22	330,000	341,522	0.221%
Harley-Davidson Financial Services	2.55	6/9/22	95,000	96,936	0.063%
Hasbro	2.6	11/19/22	225,000	233,350	0.151%
Hasbro	3	11/19/24	310,000	335,137	0.217%
Heathrow Funding	4.88	7/15/21	340,000	346,598	0.224%
Highwoods Realty	3.63	1/15/23	145,000	150,963	0.098%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	104,310	106,670	0.069%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	36,282	36,701	0.024%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	255,526	257,127	0.166%
Homeward Opportunities Fund I Trust 2018-1	3.9	6/25/48	254,147	254,564	0.165%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	401,982	406,384	0.263%
HSBC Holdings	1.65	4/18/26	225,000	229,621	0.148%
HSBC Holdings	2.1	6/4/26	590,000	612,420	0.396%
Humana	3.85	10/1/24	145,000	160,390	0.104%
Humana	3.15	12/1/22	85,000	88,829	0.057%
Humana	2.9	12/15/22	45,000	47,021	0.030%
Humana	4.5	4/1/25	145,000	166,590	0.108%
Husky Energy	3.95	4/15/22	115,000	118,158	0.076%
Hyundai Auto Receivables Trust 2019	2.94	5/15/25	460,000	481,448	0.311%
Hyundai Auto Receivables Trust 2020	1.6	12/15/26	175,000	179,335	0.116%
Hyundai Capital America	2.85	11/1/22	131,000	135,987	0.088%
Hyundai Capital America	2.38	2/10/23	470,000	484,721	0.313%
Hyundai Capital America	3.95	2/1/22	335,000	346,635	0.224%
Hyundai Capital America	2.45	6/15/21	180,000	181,283	0.117%
Hyundai Capital America	3	6/20/22	270,000	278,364	0.180%
Imperial Brands Finance	3.5	2/11/23	200,000	209,520	0.135%
Imperial Brands Finance	3.75	7/21/22	660,000	688,082	0.445%
Ing Groep	1.4	3/29/22	275,000	278,027	0.180%
InTown Hotel Portfolio Trust 2018-STAY	0.86	1/15/33	175,000	173,632	0.112%
InTown Hotel Portfolio Trust 2018-STAY	1.41	1/15/33	145,000	141,448	0.091%
John deere Owner Trust 2020	0.72	6/15/27	385,000	388,536	0.251%
JPMorgan Chase	2.08	4/22/26	460,000	485,845	0.314%
JP Morgan Chase Commercial Mortgage Securities Trust 2011-C4	4.39	7/15/46	121,758	122,637	0.079%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.76	9/15/29	355,000	345,201	0.223%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.93	10/15/33	255,000	254,997	0.165%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	2.33	10/15/33	210,000	209,997	0.136%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	340,738	350,864	0.227%
Kinder Morgan	5	2/15/21	170,000	170,309	0.110%
Kinder Morgan Energy Partners	3.95	9/1/22	30,000	31,437	0.020%
Kubota Credit Owner Trust 2020-1	1.96	3/15/24	230,000	236,502	0.153%
Lincoln National	4	9/1/23	75,000	81,844	0.053%
Lloyds Banking	1.33	6/15/23	200,000	201,000	0.130%
Long Island Power Authority	0.76	3/1/23	85,000	85,383	0.055%
LYB International Finance III	1.25	10/1/25	180,000	182,435	0.118%
Magnetite XXV	1.45	1/25/32	250,000	249,812	0.162%
Marathon Oil	2.8	11/1/22	169,000	173,648	0.112%
Marriott International Inc/MD	3.13	2/15/23	80,000	82,738	0.053%
Marriott International Inc/MD	3.6	4/15/24	40,000	42,585	0.028%
Marsh & McLennan	3.88	3/15/24	205,000	225,994	0.146%
Merit 2020-Hill	1.56	8/15/37	105,000	105,231	0.068%
Merit 2020-Hill	1.86	8/15/37	100,000	100,251	0.065%
Merit 2020-Hill	2.51	8/15/37	130,000	130,367	0.084%
METLIFE SECURITIZATION TRUST	3	4/25/55	252,531	265,950	0.172%
Microchip Technology	0.97	2/15/24	300,000	300,649	0.194%
Microchip Technology	3.92	6/1/21	565,000	573,089	0.371%
Microchip Technology	2.67	9/1/23	250,000	261,117	0.169%
Micron Technology	4.64	2/6/24	75,000	83,344	0.054%
Micron Technology	2.5	4/24/23	635,000	662,271	0.428%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	43,067	43,506	0.028%
Mitsubishi Ufj Financial	1.12	2/22/22	230,000	231,845	0.150%
Mitsubishi Ufj Financial	3.22	3/7/22	330,000	340,970	0.220%
Morgan Stanley	0.56	11/10/23	295,000	295,382	0.191%
Morgan Stanley	2.75	5/19/22	280,000	289,090	0.187%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	34,336	34,363	0.022%

Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	340,000	366,042	0.237%
Morgan Stanley Capital I Trust 2019-MEAD	3.18	11/10/36	710,000	598,590	0.387%
Mplx	1.33	9/9/22	215,000	214,731	0.139%
MVW 2020-1	2.73	10/20/37	95,341	97,745	0.063%
MVW Owner Trust 2014-1	2.25	9/22/31	17,321	17,356	0.011%
MVW Owner Trust 2015-1	2.52	12/20/32	115,693	116,315	0.075%
MVW Owner Trust 2017-1	2.75	12/20/34	30,106	30,686	0.020%
MVW Owner Trust 2017-1	2.99	12/20/34	49,675	50,256	0.032%
Natwest	3.88	9/12/23	380,000	412,281	0.267%
NatWest Markets	2.38	5/21/23	465,000	482,576	0.312%
Navient Private Education Refi Loan Trust 2019	2.82	2/15/68	95,053	95,277	0.062%
Navient Private Education Refi Loan Trust 2019-D	3.01	12/15/59	150,000	156,870	0.101%
Navient Private Education Refi Loan Trust 2019-E	2.39	5/15/68	79,174	79,488	0.051%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	204,081	208,971	0.135%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	119,406	121,668	0.079%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	334,414	337,691	0.218%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	158,044	159,233	0.103%
Navient Student Loan Trust 2019-2	0.42	2/27/68	149,902	149,867	0.097%
Navistar Financial dealer Note Master Trust	1.1	7/25/25	220,000	221,419	0.143%
Navistar Financial dealer Note Master Trust	1.5	7/25/25	230,000	231,843	0.150%
Nelnet Student Loan Trust 2005-4	0.42	3/22/32	479,293	455,479	0.294%
Nelnet Student Loan Trust 2020-1	0.89	3/26/68	223,829	222,289	0.144%
Neuberger Berman CLO XIX	1.04	7/15/27	315,982	314,427	0.203%
Neuberger Berman CLO XVI-S	1.09	1/15/28	584,026	581,757	0.376%
Neuberger Berman Loan Advisers CLO 38	1.53	10/20/32	250,000	250,278	0.162%
New Residential Mortgage Loan Trust 2019-NQM3	3.09	7/25/49	245,599	248,490	0.161%
NextEra Energy Capital Holdings	0.77	8/28/21	360,000	360,021	0.233%
Nissan Auto Receivables 2020-A Owner Trust	1.38	12/16/24	265,000	269,914	0.175%
Nissan Motor	3.04	9/15/23	265,000	277,143	0.179%
Nissan Motor Acceptance	3.65	9/21/21	120,000	121,988	0.079%
NRG Energy	3.75	6/15/24	155,000	168,814	0.109%
Nucor	2	6/1/25	80,000	84,414	0.055%
NXP BV / NXP Funding	4.63	6/1/23	430,000	471,406	0.305%
NXP BV / NXP Funding	3.88	9/1/22	440,000	463,663	0.300%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	45,000	48,322	0.031%
OBX 2019-EXP2 Trust	1.35	6/25/59	119,836	119,051	0.077%
OBX 2020-EXP1 Trust	1.1	2/25/60	141,152	140,547	0.091%
OBX 2020-EXP2 Trust	3	5/25/60	305,281	313,873	0.203%
OBX 2020-EXP2 Trust	3	5/25/60	80,337	82,234	0.053%
OBX 2020-INV1 Trust	3.5	12/25/49	220,897	227,339	0.147%
Occidental Petroleum	2.6	8/13/21	240,000	241,500	0.156%
O Reilly Automotive	3.8	9/1/22	115,000	120,388	0.078%
OZLM VIII	1.39	10/17/29	704,456	701,865	0.454%
Pacific Gas & Electric	1.6	11/15/21	440,000	440,219	0.285%
Pacific Gas & Electric	1.75	6/16/22	870,000	871,968	0.564%
Palmer Square CLO 2020-3	1.6	11/15/31	250,000	249,690	0.161%
Panasonic	2.54	7/19/22	275,000	282,890	0.183%
Park Aerospace Holdings	5.25	8/15/22	215,000	225,213	0.146%
PeaceHealth Obligated	1.38	11/15/25	50,000	51,005	0.033%
Penske Truck Leasing Co Lp / PTL Finance	3.3	4/1/21	275,000	276,262	0.179%
Penske Truck Leasing Co Lp / PTL Finance	3.65	7/29/21	65,000	66,047	0.043%
Perrigo Finance Unlimited	3.9	12/15/24	680,000	746,596	0.483%
Philip Morris International	1.13	5/1/23	110,000	112,169	0.073%
Phillips 66	0.83	2/26/21	200,000	200,030	0.129%
Planet Fitness Master Issuer	4.26	9/5/48	332,350	331,469	0.214%
PNC Bank NA	2.95	1/30/23	425,000	447,147	0.289%
PNM Resources	3.25	3/9/21	280,000	281,258	0.182%
Port Authority of New York & New Jersey	1.09	7/1/23	335,000	339,992	0.220%
POSCO	2.38	11/12/22	1,175,000	1,209,171	0.782%
QVC	4.38	3/15/23	195,000	204,994	0.133%
Ralph Lauren	1.7	6/15/22	50,000	50,916	0.033%
REESE PARK CLO	1.56	10/15/32	255,000	254,811	0.165%
RELX Capital	3.5	3/16/23	160,000	170,285	0.110%
Roper Technologies	3.65	9/15/23	75,000	81,165	0.052%
Roper Technologies	2.35	9/15/24	90,000	95,823	0.062%
Ross Stores	4.6	4/15/25	550,000	633,838	0.410%
Ross Stores	0.88	4/15/26	115,000	114,943	0.074%
Royalty Pharma	0.75	9/2/23	215,000	215,940	0.140%
Sabine Pass Liquefaction	6.25	3/15/22	600,000	631,500	0.408%
Sabine Pass Liquefaction	5.63	4/15/23	320,000	350,400	0.227%
San Diego Gas & Electric	1.91	2/1/22	57,859	58,161	0.038%
Santander Consumer Auto Receivables Trust 2020	1.29	4/15/26	115,000	115,982	0.075%

Santander Drive Auto Receivables Trust 2018-1	2.96	3/15/24	64,828	65,137	0.042%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	164,438	165,814	0.107%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	116,645	117,134	0.076%
Santander Drive Auto Receivables Trust 2020-3	0.69	3/17/25	335,000	335,818	0.217%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	185,000	185,806	0.120%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	525,000	540,698	0.350%
Santander Retail Auto Lease Trust 2020	2.52	11/20/24	435,000	446,009	0.288%
Santander UK	2.1	1/13/23	460,000	474,720	0.307%
Saudi Arabian Oil	2.75	4/16/22	1,155,000	1,187,009	0.767%
SBA Tower Trust	2.84	1/15/25	255,000	270,296	0.175%
SBA Tower Trust	1.88	1/15/26	85,000	86,930	0.056%
SBA Tower Trust	3.45	3/15/23	250,000	263,379	0.170%
SBA Tower Trust	3.17	4/15/22	95,000	95,877	0.062%
Schlumberger Finance Canada	1.4	9/17/25	80,000	82,054	0.053%
Schlumberger Holdings	4	12/21/25	95,000	107,980	0.070%
Schlumberger Holdings	3.75	5/1/24	340,000	369,385	0.239%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	189,132	190,236	0.123%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	178,703	183,168	0.118%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	98,554	101,970	0.066%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	143,022	146,434	0.095%
Shanghai Electric Group Global Investment	2.65	11/21/24	1,350,000	1,399,707	0.905%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	30,000	31,807	0.021%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	40,498	40,582	0.026%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	170,453	176,716	0.114%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	62,997	64,112	0.041%
Simon Property	3.38	10/1/24	280,000	304,200	0.197%
Simon Property	2.63	6/15/22	255,000	261,381	0.169%
Simon Property	3.5	9/1/25	65,000	71,995	0.047%
Sinosing Services Pte	2.25	2/20/25	1,400,000	1,443,159	0.933%
SLIde 2018-FUN	2.01	6/15/31	541,748	502,288	0.325%
SLM Student Loan Trust 2008-5	1.91	7/25/23	130,946	131,143	0.085%
SLM Student Loan Trust 2008-9	1.71	4/25/23	93,018	92,974	0.060%
SLM Student Loan Trust 2010-1	0.55	3/25/25	532,912	518,633	0.335%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	235,000	249,876	0.162%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	213,545	0.138%
Smb Private Education Loan Trust 2014	3.05	5/15/26	110,229	111,124	0.072%
Smb Private Education Loan Trust 2015	1.16	6/15/27	98,049	98,378	0.064%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	180,000	181,681	0.117%
STACR Trust 2018-DNA2	0.95	12/25/30	160,526	160,526	0.104%
STACR Trust 2018-DNA2	1.1	12/25/30	275,000	275,159	0.178%
STACR Trust 2018-DNA3	0.9	9/25/48	1,275	1,275	0.001%
STACR Trust 2018-DNA3	1.05	9/25/48	455,000	454,693	0.294%
STACR Trust 2018-HRP2	1.4	2/25/47	329,628	329,183	0.213%
Standard Chartered	1.32	10/14/23	200,000	201,410	0.130%
Standard Chartered	1.37	1/20/23	365,000	367,159	0.237%
Standard Chartered	2.74	9/10/22	315,000	318,359	0.206%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	339,609	343,750	0.222%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	233,351	234,881	0.152%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	78,644	80,043	0.052%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	235,505	239,839	0.155%
State Board of Administration Finance	1.26	7/1/25	375,000	383,591	0.248%
State of Connecticut	2	7/1/23	35,000	36,356	0.024%
State of Connecticut	2	7/1/24	95,000	99,641	0.064%
State of Connecticut	2.1	7/1/25	60,000	63,870	0.041%
State of Illinois	2.25	10/1/22	415,000	409,584	0.265%
State Street	2.83	3/30/23	45,000	46,347	0.030%
Stryker	0.6	12/1/23	90,000	90,032	0.058%
Sunoco Logistics Partners Operations	3.45	1/15/23	30,000	31,275	0.020%
Sunoco Logistics Partners Operations	4.4	4/1/21	30,000	30,188	0.020%
Sunoco Logistics Partners Operations	4.25	4/1/24	15,000	16,200	0.010%
Swedbank	1.3	6/2/23	365,000	371,033	0.240%
Symphony CLO XXIII	1.49	1/15/34	415,000	415,688	0.269%
Synchrony Financial	2.85	7/25/22	897,000	926,087	0.599%
Synchrony Financial	3.75	8/15/21	310,000	314,497	0.203%
Syngenta Finance	3.93	4/23/21	385,000	387,158	0.250%
Takeda Pharmaceutical	4	11/26/21	645,000	664,323	0.429%
TJX	3.5	4/15/25	185,000	206,422	0.133%
T-Mobile USA	3.5	4/15/25	120,000	132,625	0.086%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	70,263	70,491	0.046%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	86,576	87,207	0.056%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	59,692	60,340	0.039%
Towd Point Mortgage Trust 2016-1	3	2/25/55	111,080	113,729	0.074%

Towd Point Mortgage Trust 2016-2	2.75	8/25/55	71,767	72,571	0.047%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	295,551	302,912	0.196%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	189,453	193,673	0.125%
Towd Point Mortgage Trust 2018-1	3	1/25/58	188,743	196,154	0.127%
Trinity Acquisition	3.5	9/15/21	180,000	182,700	0.118%
TRP Government Reserve	0.08		1,701,900	1,701,900	1.100%
Ubs	1.43	5/23/23	340,000	344,277	0.223%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	248,556	231,158	0.149%
U.S. Treasury Notes	0.13	10/15/23	2,375,000	2,373,145	1.534%
U.S. Treasury Notes	0.13	10/31/22	2,410,000	2,410,000	1.558%
U.S. Treasury Notes	0.13	11/30/22	4,475,000	4,475,000	2.893%
U.S. Treasury Notes	2.38	3/15/22	130,000	133,494	0.086%
U.S. Treasury Notes	0.13	4/30/22	600,000	600,094	0.388%
U.S. Treasury Notes	0.13	5/15/23	1,425,000	1,424,555	0.921%
U.S. Treasury Notes	0.13	7/15/23	2,300,000	2,298,563	1.486%
U.S. Treasury Notes	0.13	8/15/23	390,000	389,756	0.252%
Valero Energy	1.2	3/15/24	195,000	195,779	0.127%
Valero Energy	3.65	3/15/25	55,000	60,108	0.039%
Valero Energy	2.7	4/15/23	355,000	370,130	0.239%
Ventas Realty	3.1	1/15/23	50,000	52,436	0.034%
Verizon Communications	5.15	9/15/23	190,000	213,854	0.138%
Verus Securitization Trust 2018-2	3.68	6/1/58	300,328	300,693	0.194%
Verus Securitization Trust 2018-2	3.78	6/1/58	108,835	109,318	0.071%
Verus Securitization Trust 2018-2	3.83	6/1/58	69,655	70,021	0.045%
Verus Securitization Trust 2019-4	3	11/25/59	404,845	413,278	0.267%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	196,293	198,283	0.128%
Verus Securitization Trust 2019-INV1	4.03	12/25/59	140,000	141,204	0.091%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	436,106	446,487	0.289%
Verus Securitization Trust 2020-1	2.72	1/25/60	422,661	430,232	0.278%
Verus Securitization Trust 2020-5	1.73	5/25/65	93,230	93,357	0.060%
Vistra Operations	3.55	7/15/24	780,000	842,400	0.545%
Vodafone	3.75	1/16/24	185,000	202,090	0.131%
Volkswagen Group of America Finance	3.13	5/12/23	200,000	211,292	0.137%
Volkswagen Group of America Finance	2.9	5/13/22	215,000	221,764	0.143%
Volkswagen Group of America Finance	2.5	9/24/21	200,000	202,953	0.131%
Volkswagen Group of America Finance	2.7	9/26/22	415,000	430,140	0.278%
Volvo Financial Equipment LLC Series 2018-1	2.91	1/17/23	315,000	320,852	0.207%
Vulcan Materials	0.88	3/1/21	460,000	459,998	0.297%
Walgreen	3.1	9/15/22	105,000	109,544	0.071%
Wells Fargo	3.5	3/8/22	190,000	197,066	0.127%
Wells Fargo	2.19	4/30/26	205,000	215,858	0.140%
Wells Fargo	1.65	6/2/24	215,000	220,058	0.142%
Wells Fargo Commercial Mortgage Trust 2013-LC12	1.68	7/15/46	105,743	105,804	0.068%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	180,570	184,396	0.119%
Western Midstream Operating	4	7/1/22	465,000	476,044	0.308%
Western Union	2.85	1/10/25	295,000	316,897	0.205%
Western Union	3.6	3/15/22	195,000	201,205	0.130%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	435,000	481,520	0.311%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	440,000	481,019	0.311%
Williams	3.7	1/15/23	570,000	602,037	0.389%
Williams	4.3	3/4/24	75,000	82,643	0.053%
Williams	3.35	8/15/22	55,000	57,124	0.037%
World Omni Auto Receivables Trust	1.64	8/17/26	295,000	301,849	0.195%
World Omni Auto Receivables Trust 2019	2.4	6/15/26	460,000	476,439	0.308%
World Omni Select Auto Trust 2020	1.25	10/15/26	160,000	161,225	0.104%
World Omni Select Auto Trust 2020	0.84	6/15/26	140,000	140,420	0.091%
WPP Finance 2010	3.63	9/7/22	75,000	78,849	0.051%
Yongda Investment	2.25	6/16/25	600,000	613,071	0.396%

Total Investments in Securities				155,414,729	
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Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S35 PAY 100 02/17/2021	100.00	2/17/2021	(1,750,000)	(501)	0.000%
CDX IG S35 PAY 80 03/17/2021	80.00	3/17/2021	(1,325,000)	(1,054)	(0.001%)
CDX IG S35 REC 45 03/17/2021	45.00	3/17/2021	1,325,000	959	0.001%

Total Options				(596)	
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Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 12/20/2022	(500,000)	5,720	0.004%
BOEING CO DEB CDS 12/20/2021	(2,300,000)	6,222	0.004%

DEVON ENERGY CORP CDS 12/20/2024	(165,000)	(1,146)	(0.001%)
DEVON ENERGY CORP CDS 12/20/2024	(140,000)	(972)	(0.001%)
ENBRIDGE INC CDS 06/20/2023	(1,750,000)	19,779	0.013%
GENERAL ELECTRIC CO CDS 12/20/2021	(500,000)	3,187	0.002%
GENERAL MILLS INC CDS 12/20/2024	625,000	(19,790)	(0.013%)
GENERAL MILLS INC CDS 12/20/2024	596,000	(18,872)	(0.012%)
GENERAL MILLS INC CDS 12/20/2024	417,000	(13,204)	(0.009%)
GENERAL MILLS INC CDS 12/20/2024	595,000	(18,840)	(0.012%)
OMNICOM GROUP INC CDS 12/20/2024	625,000	(16,352)	(0.011%)
OMNICOM GROUP INC CDS 12/20/2024	625,000	(16,352)	(0.011%)

Total Swap Contracts **(70,621)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH1 5YR US NOTE FUT MAR 21	(86)	3/31/2021	(10,850,109)	(21,622)	(7.015%)
TUH1 2YR US NOTE FUT MAR 21	110	3/31/2021	24,307,422	23,047	15.715%
TYH1 UST 10YR FUT MAR 21	(34)	3/22/2021	(4,694,656)	749	(3.035%)

Total Futures Contracts **2,173**

NET ASSETS 154,675,648

NET ASSET VALUE PER SHARE

Limited-Term Bond Portfolio Shares **5.00**

(\$139,173,014 / 27,815,317 Shares Outstanding)

Limited-Term Bond Portfolio-II Shares **4.98**

(\$15,502,634 / 3,110,560 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.