

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
7-Eleven	0.63	2/10/23	85,000	85,016	0.051%
7-Eleven	0.8	2/10/24	135,000	134,589	0.080%
7-Eleven	0.61	8/10/22	75,000	75,036	0.045%
AbbVie	3.25	10/1/22	240,000	246,672	0.147%
AbbVie	2.6	11/21/24	715,000	753,684	0.450%
AbbVie	3.2	11/6/22	45,000	46,484	0.028%
AbbVie	3.45	3/15/22	260,000	264,336	0.158%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	150,000	163,322	0.097%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	380,000	385,689	0.230%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	455,000	462,405	0.276%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	205,000	217,084	0.130%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	250,000	267,875	0.160%
AES	3.3	7/15/25	190,000	203,232	0.121%
Aetna	2.8	6/15/23	115,000	119,630	0.071%
Aia	0.65	9/20/21	515,000	515,111	0.307%
AIG Global Funding	2.3	7/1/22	180,000	183,446	0.109%
Air Lease	3.5	1/15/22	155,000	157,555	0.094%
Air Lease	2.25	1/15/23	205,000	210,369	0.126%
Aker BP	3	1/15/25	360,000	377,550	0.225%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	386,658	373,125	0.223%
American Campus Communities Operating Partnership	3.75	4/15/23	250,000	261,887	0.156%
American International	4.88	6/1/22	195,000	203,050	0.121%
American International	2.5	6/30/25	330,000	347,274	0.207%
AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	8,898	8,908	0.005%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	175,689	176,795	0.105%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	435,000	442,392	0.264%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	415,000	423,607	0.253%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	100,000	100,665	0.060%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	115,000	115,813	0.069%
AmeriCredit Automobile Receivables Trust 2021-1	0.89	10/19/26	190,000	189,691	0.113%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	115,000	114,668	0.068%
AmeriCredit Automobile Receivables Trust 2021-2	1.29	6/18/27	235,000	236,899	0.141%
AmerisourceBergen	0.74	3/15/23	440,000	440,494	0.263%
Amphenol	2.05	3/1/25	220,000	228,094	0.136%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	70,734	71,427	0.043%
Angel Oak Mortgage Trust 2020-3	2.87	4/25/65	73,809	75,046	0.045%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	149,591	149,995	0.089%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	330,055	329,429	0.197%
Angel Oak Mortgage Trust 2021-1	1.12	1/25/66	94,301	94,104	0.056%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	230,818	230,582	0.138%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	400,000	405,105	0.242%
Angel Oak Mortgage Trust LLC 2020-5	1.58	5/25/65	110,406	110,867	0.066%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	426,775	437,415	0.261%
Ares LVII CLO	1.5	10/25/31	255,000	255,153	0.152%
Ares LVIII CLO	1.46	1/15/33	250,000	250,241	0.149%
Ari Fleet Lease Trust 2020	2.06	11/15/28	475,000	484,422	0.289%
AstraZeneca	0.3	5/26/23	335,000	334,173	0.199%
Astrazeneca Finance	0.7	5/28/24	230,000	229,712	0.137%
Astrazeneca Finance	1.2	5/28/26	320,000	318,841	0.190%
AT&T INC 4/2 CP 144A	0.4	12/14/21	540,000	539,534	0.322%
AutoZone	3.63	4/15/25	120,000	131,006	0.078%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	646,000	655,862	0.391%
Avis Budget Rental Car Funding AESOP	4.95	3/20/25	260,000	280,675	0.167%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	340,000	354,327	0.211%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	390,000	399,450	0.238%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	475,000	509,424	0.304%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	415,000	442,488	0.264%
Avnet	4.88	12/1/22	75,000	79,251	0.047%
Avolon Holdings Funding	5.13	10/1/23	325,000	351,406	0.210%
Avolon Holdings Funding	2.88	2/15/25	250,000	256,563	0.153%
Avolon Holdings Funding	3.63	5/1/22	385,000	393,181	0.235%
Avolon Holdings Funding	3.95	7/1/24	75,000	79,969	0.048%
Banco Bilbao Vizcaya Argentaria	0.88	9/18/23	400,000	400,938	0.239%
Banc of America Commercial Mortgage Trust 2017-BNK3	1.96	2/15/50	28,124	28,204	0.017%
Banco Santander	0.7	6/30/24	400,000	400,709	0.239%

Bank of America	2.5	10/21/22	175,000	176,100	0.105%
Bank of America	0.8	10/24/24	135,000	135,407	0.081%
Bank of America	1.35	1/20/23	400,000	402,308	0.240%
Bank of America	0.98	4/22/25	255,000	255,804	0.153%
Bank Of Ireland	4.5	11/25/23	470,000	507,926	0.303%
Banque Federative Du Credit Mutuel	2.13	11/21/22	320,000	327,350	0.195%
Banque Federative Du Credit Mutuel	0.65	2/27/24	235,000	234,417	0.140%
Barclays	4.34	5/16/24	200,000	212,763	0.127%
Barings CLO Ltd 2013-I	0.99	1/20/28	499,604	499,787	0.298%
BAT International Finance	1.67	3/25/26	225,000	225,033	0.134%
Baxalta	3.6	6/23/22	190,000	194,792	0.116%
Bayer US Finance II	3.88	12/15/23	250,000	267,734	0.160%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	149,706	153,506	0.092%
Bdo Unibank	2.95	3/6/23	1,200,000	1,242,360	0.741%
Becton Dickinson And	2.89	6/6/22	576,000	588,633	0.351%
Becton Dickinson And	3.36	6/6/24	310,000	331,375	0.198%
Beneria Cowen & Pritzer Collateral Funding	0.9	6/15/38	120,000	119,112	0.071%
Boral Finance Pty	3	11/1/22	40,000	40,875	0.024%
BP Capital Markets America	2.94	4/6/23	170,000	177,224	0.106%
Bpce	5.7	10/22/23	400,000	442,634	0.264%
Bpce	1.37	5/22/22	400,000	403,834	0.241%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	160,264	168,045	0.100%
Brighthouse Financial Global Funding	1	4/12/24	200,000	200,266	0.119%
Brighthouse Financial Global Funding	0.6	6/28/23	545,000	544,994	0.325%
Bristol-Myers Squibb	3.25	2/20/23	48,000	49,931	0.030%
Brixmor Operating Partnership	3.25	9/15/23	325,000	341,657	0.204%
Bunge Ltd Finance	4.35	3/15/24	30,000	32,622	0.019%
Bunge Ltd Finance	3	9/25/22	790,000	811,347	0.484%
BX Commercial Mortgage Trust 2019-XL	0.99	10/15/36	122,211	122,371	0.073%
BX Trust	1.5	6/15/38	145,000	145,174	0.087%
Canadian Natural Resources	2.05	7/15/25	335,000	344,119	0.205%
Capital Auto Receivables Asset Trust 2017-1	2.7	9/20/22	118,571	118,702	0.071%
Capital Auto Receivables Asset Trust 2018-2	3.69	12/20/23	173,665	173,988	0.104%
Capital One Financial	3.9	1/29/24	145,000	156,415	0.093%
Capital One Financial	3.2	1/30/23	195,000	203,050	0.121%
Capital One Financial	3.5	6/15/23	140,000	148,073	0.088%
Cardinal Health	3.5	11/15/24	215,000	231,581	0.138%
Cardinal Health	3.2	3/15/23	185,000	193,198	0.115%
Cardinal Health	2.62	6/15/22	38,000	38,735	0.023%
Cardinal Health	3.08	6/15/24	180,000	190,520	0.114%
CarMax Auto Owner Trust 2017-4	2.7	10/16/23	150,000	151,459	0.090%
CarMax Auto Owner Trust 2020-4	1.75	4/15/27	145,000	146,666	0.088%
Carrier Global	2.24	2/15/25	455,000	473,428	0.282%
Cayuga Park CLO	1.79	7/17/31	260,000	260,098	0.155%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	485,000	513,951	0.307%
CD 2017-CD3 Mortgage Trust	1.97	2/10/50	12,053	12,063	0.007%
Cedar Funding XIV CLO	1.2	7/15/33	290,000	290,000	0.173%
Cenovus Energy	3.95	4/15/22	115,000	117,014	0.070%
Cenovus Energy	3	8/15/22	470,000	478,813	0.286%
Cenovus Energy	3.8	9/15/23	130,000	137,150	0.082%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/22	880,000	910,962	0.543%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	530,000	600,525	0.358%
Cheniere Corpus Christi Holdings	5.88	3/31/25	325,000	372,840	0.222%
Cheniere Corpus Christi Holdings	7	6/30/24	465,000	532,425	0.318%
Chicago Transit Authority Sales Tax Receipts Fund	1.71	12/1/22	10,000	10,147	0.006%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	10,000	10,219	0.006%
Chicago Transit Authority Sales Tax Receipts Fund	2.06	12/1/24	25,000	25,755	0.015%
China Mengniu Dairy	1.88	6/17/25	650,000	657,050	0.392%
CIFC Funding 2020-III	1.54	10/20/31	475,000	475,723	0.284%
Cigna	3.75	7/15/23	104,000	110,738	0.066%
Cigna	3	7/15/23	180,000	188,429	0.112%
CIM Trust 2020-INV1	2.5	4/25/50	130,394	132,633	0.079%
Citigroup	2.31	11/4/22	330,000	332,393	0.198%
Citigroup	2.9	12/8/21	400,000	403,637	0.241%
Citigroup	3.11	4/8/26	240,000	256,624	0.153%
Citigroup	0.98	5/1/25	200,000	199,728	0.119%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	205,000	212,619	0.127%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	150,000	153,775	0.092%
Citigroup Mortgage Loan Trust	2.5	8/25/50	106,737	108,094	0.064%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	262,447	265,176	0.158%
City of Houston TX Airport System Revenue	0.88	7/1/22	20,000	20,106	0.012%
City of Houston TX Airport System Revenue	1.05	7/1/23	35,000	35,367	0.021%

City of Houston TX Airport System Revenue	1.27	7/1/24	110,000	111,674	0.067%
CK Hutchison International 17 II	2.75	3/29/23	950,000	984,409	0.587%
Cnh Equipment Trust 2018	3.47	10/15/25	275,000	280,832	0.168%
CNH Industrial Capital	3.88	10/15/21	275,000	277,518	0.166%
Coca-Cola Europacific Partners	0.8	5/3/24	480,000	478,206	0.285%
Cold Storage Trust 2020-ICE5	1.37	11/15/37	255,578	256,299	0.153%
COLT Funding	1.17	6/25/66	167,536	167,156	0.100%
COMM 2014-CCRE19 Mortgage Trust	4.86	8/10/47	250,000	247,415	0.148%
Comm 2014-UBS2 Mortgage Trust	3.96	3/10/47	280,000	301,103	0.180%
Comm 2014-UBS2 Mortgage Trust	4.7	3/10/47	440,000	474,120	0.283%
COMM 2015-CCRE22 Mortgage Trust	3.93	3/10/48	100,000	107,806	0.064%
COMM 2020-CBM Mortgage Trust	3.75	2/10/37	340,000	330,958	0.197%
CommonSpirit Health	1.55	10/1/25	170,000	171,445	0.102%
Cooperatieve Rabobank UA	3.95	11/9/22	540,000	565,248	0.337%
Cox Communications	3.15	8/15/24	140,000	149,293	0.089%
Credicorp	2.75	6/17/25	200,000	203,485	0.121%
Credit Agricole SA/London	1.2	4/24/23	470,000	476,367	0.284%
Credit Suisse	3	12/14/23	250,000	258,062	0.154%
Credit Suisse AG/New York NY	1	5/5/23	635,000	641,354	0.383%
Crown Castle International	1.05	7/15/26	255,000	248,911	0.149%
Crown Castle Towers	3.72	7/15/23	155,000	159,405	0.095%
CSMC 2020-NET	2.26	8/15/37	115,000	118,722	0.071%
DAE Funding	5.25	11/15/21	950,000	958,275	0.572%
DAE Funding	1.55	8/1/24	200,000	199,974	0.119%
Daimler Finance North America	1.75	3/10/23	435,000	443,738	0.265%
Dallas Fort Worth International Airport	1.33	11/1/25	55,000	55,597	0.033%
Danske Bank	5	1/12/22	385,000	393,815	0.235%
Danske Bank	1.23	6/22/24	200,000	201,293	0.120%
Danske Bank	3	9/20/22	550,000	552,117	0.329%
Deephaven Residential Mortgage Trust 2019-3	2.96	7/25/59	137,286	137,693	0.082%
Deephaven Residential Mortgage Trust 2021-1	0.97	5/25/65	90,914	90,859	0.054%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	98,003	97,910	0.058%
Deephaven Residential Mortgage Trust 2021-2	1.26	4/25/66	98,003	97,911	0.058%
Deutsche Bank AG/New York NY	4.25	10/14/21	525,000	530,690	0.317%
Diamondback Energy	2.88	12/1/24	695,000	734,094	0.438%
Diamondback Energy	4.75	5/31/25	205,000	230,758	0.138%
Dryden 86 CLO	1.26	7/17/34	250,000	250,000	0.149%
Edison International	3.13	11/15/22	170,000	175,090	0.104%
Edison International	2.95	3/15/23	110,000	113,442	0.068%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	4,756	4,760	0.003%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	306,015	311,631	0.186%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	97,178	99,941	0.060%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	414,259	426,624	0.255%
Ellington Financial Mortgage Trust 2017-1	0.8	2/25/66	85,923	85,676	0.051%
Ellington Financial Mortgage Trust 2017-1	1.11	2/25/66	85,923	85,677	0.051%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	234,402	238,497	0.142%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	57,238	58,140	0.035%
Ellington Financial Mortgage Trust 2021-2	0.93	6/25/66	98,352	98,121	0.059%
Ellington Financial Mortgage Trust 2021-2	1.29	6/25/66	103,270	103,028	0.061%
EMD Finance	2.95	3/19/22	110,000	111,583	0.067%
Enbridge	2.5	1/15/25	230,000	240,825	0.144%
Enel Finance International	2.88	5/25/22	690,000	704,656	0.420%
Enel Finance International	2.65	9/10/24	200,000	209,958	0.125%
Enel Finance International	4.25	9/14/23	335,000	360,987	0.215%
Energy Transfer	3.45	1/15/23	30,000	31,013	0.019%
Energy Transfer	5.88	1/15/24	610,000	675,575	0.403%
Energy Transfer	4.25	3/15/23	310,000	325,113	0.194%
Energy Transfer	4.25	4/1/24	15,000	16,163	0.010%
Energy Transfer	2.9	5/15/25	65,000	68,331	0.041%
Energy Transfer	4.2	9/15/23	65,000	69,306	0.041%
Eni	4	9/12/23	270,000	288,309	0.172%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	24,122	24,182	0.014%
Enterprise Fleet Financing 2019-1	2.98	10/20/24	126,989	127,969	0.076%
EOG Resources	2.63	3/15/23	74,000	76,407	0.046%
EQT	3	10/1/22	555,000	566,100	0.338%
Equifax	1.03	8/15/21	170,000	170,110	0.101%
Expedia	3.6	12/15/23	305,000	323,513	0.193%
Extended Stay America Trust	1.78	7/15/38	195,000	195,000	0.116%
Fannie Mae Connecticut Avenue Securities	1.29	1/25/30	350,955	342,375	0.204%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	344,733	346,967	0.207%
Fannie Mae REMICS	4	6/25/44	108,981	110,401	0.066%
Federal Home Loan Mortgage	6	10/1/21	30	30	0.000%

Federal Home Loan Mortgage	6	10/1/21	6	6	0.000%
Federal Home Loan Mortgage	2.48	10/1/36	2,284	2,435	0.001%
Federal Home Loan Mortgage	2.34	10/1/36	8,622	9,134	0.005%
Federal Home Loan Mortgage	5.5	10/1/38	3,617	4,209	0.003%
Federal Home Loan Mortgage	2.45	11/1/36	2,409	2,427	0.001%
Federal Home Loan Mortgage	2.37	1/1/36	8,164	8,720	0.005%
Federal Home Loan Mortgage	2.21	1/1/37	2,800	2,814	0.002%
Federal Home Loan Mortgage	6	1/1/38	2,045	2,295	0.001%
Federal Home Loan Mortgage	6	1/1/38	2,758	3,096	0.002%
Federal Home Loan Mortgage	5	12/1/23	23,594	24,585	0.015%
Federal Home Loan Mortgage	6	2/1/35	68,262	78,908	0.047%
Federal Home Loan Mortgage	2.13	2/1/35	6,439	6,717	0.004%
Federal Home Loan Mortgage	2.11	2/1/37	3,373	3,530	0.002%
Federal Home Loan Mortgage	2.46	2/1/38	11,650	12,436	0.007%
Federal Home Loan Mortgage	7	3/1/39	83,072	95,797	0.057%
Federal Home Loan Mortgage	3.5	3/1/46	133,958	145,459	0.087%
Federal Home Loan Mortgage	5.5	4/1/23	6,210	6,401	0.004%
Federal Home Loan Mortgage	1.92	4/1/37	8,894	9,379	0.006%
Federal Home Loan Mortgage	2.03	5/1/37	4,075	4,312	0.003%
Federal Home Loan Mortgage	2.11	5/1/38	7,294	7,355	0.004%
Federal Home Loan Mortgage	1.88	6/1/38	17,242	18,115	0.011%
Federal Home Loan Mortgage	7.5	6/1/38	86,122	99,348	0.059%
Federal Home Loan Mortgage	5	7/1/25	49	51	0.000%
Federal Home Loan Mortgage	2.69	7/1/35	2,832	2,993	0.002%
Federal Home Loan Mortgage	2.5	7/1/38	15,846	16,040	0.010%
Federal Home Loan Mortgage	6	8/1/22	928	942	0.001%
Federal Home Loan Mortgage	6	9/1/34	2,885	3,345	0.002%
Federal Home Loan Mortgage	6	9/1/35	21,323	25,310	0.015%
Federal Home Loan Mortgage	2.22	9/1/35	2,991	3,006	0.002%
Federal National Mortgage Assn.	5.5	10/1/35	99,244	114,981	0.069%
Federal National Mortgage Assn.	4.5	10/1/48	438,712	477,231	0.285%
Federal National Mortgage Assn.	5.5	11/1/22	3,417	3,442	0.002%
Federal National Mortgage Assn.	5.5	11/1/23	5	5	0.000%
Federal National Mortgage Assn.	3	11/1/34	237,527	253,000	0.151%
Federal National Mortgage Assn.	6	11/1/34	11,366	13,481	0.008%
Federal National Mortgage Assn.	6	11/1/36	127,698	151,533	0.090%
Federal National Mortgage Assn.	4	11/1/49	107,099	114,195	0.068%
Federal National Mortgage Assn.	2.5	11/1/50	61,115	63,270	0.038%
Federal National Mortgage Assn.	6	1/1/22	455	458	0.000%
Federal National Mortgage Assn.	6	1/1/22	374	376	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	1,232	1,258	0.001%
Federal National Mortgage Assn.	3	1/1/27	145,966	153,494	0.092%
Federal National Mortgage Assn.	4.5	1/1/27	47,769	50,345	0.030%
Federal National Mortgage Assn.	2.16	1/1/34	6,228	6,226	0.004%
Federal National Mortgage Assn.	5.5	1/1/35	63,155	73,158	0.044%
Federal National Mortgage Assn.	1.5	1/1/36	115,000	116,386	0.069%
Federal National Mortgage Assn.	2	1/1/36	249,513	258,036	0.154%
Federal National Mortgage Assn.	6	1/1/37	2,716	3,219	0.002%
Federal National Mortgage Assn.	5.5	1/1/39	16,379	19,059	0.011%
Federal National Mortgage Assn.	3.5	1/1/48	79,734	84,299	0.050%
Federal National Mortgage Assn.	4.5	1/1/50	43,920	47,434	0.028%
Federal National Mortgage Assn.	6.5	12/1/32	35,873	41,258	0.025%
Federal National Mortgage Assn.	6	12/1/34	4,017	4,757	0.003%
Federal National Mortgage Assn.	5.5	12/1/34	1,949	2,257	0.001%
Federal National Mortgage Assn.	2.31	12/1/35	1,778	1,792	0.001%
Federal National Mortgage Assn.	2.04	12/1/35	6,016	6,133	0.004%
Federal National Mortgage Assn.	1.72	12/1/35	2,004	2,016	0.001%
Federal National Mortgage Assn.	2.15	12/1/35	698	701	0.000%
Federal National Mortgage Assn.	2.42	12/1/36	1,065	1,095	0.001%
Federal National Mortgage Assn.	4.5	12/1/40	178,280	197,995	0.118%
Federal National Mortgage Assn.	4	12/1/49	53,698	58,272	0.035%
Federal National Mortgage Assn.	4	12/1/49	21,768	23,180	0.014%
Federal National Mortgage Assn.	5.5	2/1/23	1,840	1,863	0.001%
Federal National Mortgage Assn.	6	2/1/23	3,057	3,125	0.002%
Federal National Mortgage Assn.	5.5	2/1/23	1,524	1,540	0.001%
Federal National Mortgage Assn.	6	2/1/36	41,270	48,935	0.029%
Federal National Mortgage Assn.	5.5	3/1/22	26	26	0.000%
Federal National Mortgage Assn.	5	3/1/23	1,280	1,332	0.001%
Federal National Mortgage Assn.	6	3/1/23	2,181	2,243	0.001%
Federal National Mortgage Assn.	3.5	3/1/28	41,646	44,902	0.027%
Federal National Mortgage Assn.	6	3/1/34	110,794	131,036	0.078%
Federal National Mortgage Assn.	6	3/1/37	4,292	5,093	0.003%

Federal National Mortgage Assn.	6	3/1/39	203,548	241,009	0.144%
Federal National Mortgage Assn.	6	4/1/35	7,158	8,281	0.005%
Federal National Mortgage Assn.	5.5	4/1/36	3,955	4,582	0.003%
Federal National Mortgage Assn.	6	4/1/36	808	959	0.001%
Federal National Mortgage Assn.	2.1	4/1/38	19,128	19,966	0.012%
Federal National Mortgage Assn.	6	4/1/40	19,032	22,528	0.013%
Federal National Mortgage Assn.	5.5	5/1/22	675	684	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	1,723	1,732	0.001%
Federal National Mortgage Assn.	6	5/1/37	4,785	5,678	0.003%
Federal National Mortgage Assn.	6	5/1/38	4,912	5,824	0.003%
Federal National Mortgage Assn.	2.16	5/1/38	4,278	4,306	0.003%
Federal National Mortgage Assn.	2.15	5/1/38	7,510	7,621	0.005%
Federal National Mortgage Assn.	4.5	5/1/50	53,883	58,280	0.035%
Federal National Mortgage Assn.	5	6/1/35	59,468	68,019	0.041%
Federal National Mortgage Assn.	6	6/1/36	1,529	1,814	0.001%
Federal National Mortgage Assn.	5.5	6/1/38	31,271	36,388	0.022%
Federal National Mortgage Assn.	6.5	7/1/32	36,362	42,851	0.026%
Federal National Mortgage Assn.	2	7/1/35	1,541	1,539	0.001%
Federal National Mortgage Assn.	2.07	7/1/36	7,613	8,034	0.005%
Federal National Mortgage Assn.	5.5	7/1/41	41,867	48,646	0.029%
Federal National Mortgage Assn.	4.5	8/1/24	25,526	26,815	0.016%
Federal National Mortgage Assn.	4.5	8/1/25	57,704	60,669	0.036%
Federal National Mortgage Assn.	5	8/1/33	195,580	222,659	0.133%
Federal National Mortgage Assn.	6	8/1/37	27,357	32,428	0.019%
Federal National Mortgage Assn.	5.5	8/1/37	48,496	56,183	0.034%
Federal National Mortgage Assn.	2.43	8/1/38	8,472	8,973	0.005%
Federal National Mortgage Assn.	4.5	8/1/48	23,171	24,973	0.015%
Federal National Mortgage Assn.	5.5	9/1/23	9,228	9,516	0.006%
Federal National Mortgage Assn.	5	9/1/23	910	948	0.001%
Federal National Mortgage Assn.	4.5	9/1/25	6,979	7,374	0.004%
Federal National Mortgage Assn.	5	9/1/25	6,372	6,643	0.004%
Federal National Mortgage Assn.	1.97	9/1/37	3,035	3,071	0.002%
Federal National Mortgage Assn.	6	9/1/39	23,546	27,813	0.017%
Fidelity National Information Services	0.38	3/1/23	275,000	274,732	0.164%
Fidelity National Information Services	0.6	3/1/24	130,000	129,686	0.077%
FirstEnergy	3.35	7/15/22	235,000	238,525	0.142%
First Niagara Financial	7.25	12/15/21	145,000	149,438	0.089%
Flagstar Mortgage Trust	2.5	5/25/33	260,000	265,566	0.158%
Flagstar Mortgage Trust 2020-1NV	0.94	3/25/50	262,738	262,748	0.157%
FNMA 30 YR TBA JUL	4	1/1/41	165,000	175,699	0.105%
FNMA 30 YR TBA JUL	3	1/1/43	80,000	83,389	0.050%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	895,000	943,239	0.563%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	145,000	145,700	0.087%
Ford Credit Floorplan Master Owner Trust	1.42	9/15/25	220,000	222,569	0.133%
Ford Motor Credit	3.81	10/12/21	320,000	322,399	0.192%
Ford Motor Credit	5.88	8/2/21	200,000	200,749	0.120%
Fortinet	1	3/15/26	160,000	158,153	0.094%
Freddie Mac REMICS	2	2/15/40	116,748	119,156	0.071%
Freddie Mac STACR REMIC Trust 2020-DNA5	1.32	10/25/50	14,518	14,518	0.009%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.92	12/25/50	55,474	55,491	0.033%
Freddie Mac STACR REMIC Trust 2021-DNA1	0.67	1/25/51	86,844	86,844	0.052%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.72	8/25/33	75,000	75,000	0.045%
Freddie Mac STACR Trust 2018-DNA2	0.89	12/25/30	160,526	160,526	0.096%
Freddie Mac STACR Trust 2018-DNA2	1.04	12/25/30	275,000	275,252	0.164%
Freddie Mac Stacr Trust 2018-HQA2	0.84	10/25/48	58,499	58,499	0.035%
Freddie Mac Structured Agency Credit Risk debt Notes	1.29	10/25/29	132,830	132,934	0.079%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	68,994	69,016	0.041%
Freddie Mac Structured Agency Credit Risk debt Notes	0.84	3/25/30	172,360	172,359	0.103%
Freddie Mac Structured Agency Credit Risk debt Notes	0.82	8/25/33	205,000	205,618	0.123%
Freddie Mac Whole Loan Securities Trust	3.61	12/25/46	159,704	161,312	0.096%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.85	5/25/47	47,158	47,498	0.028%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	154,570	156,628	0.093%
Galton Funding Mortgage Trust 2019-1	4.5	2/25/59	66,754	68,279	0.041%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	102,217	103,530	0.062%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	230,000	232,352	0.139%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	155,348	158,142	0.094%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	380,000	382,162	0.228%
GCT Commercial Mortgage Trust 2021-GCT	0.87	2/15/38	140,000	140,167	0.084%
General Electric	3.45	5/15/24	135,000	144,201	0.086%
General Motors	4.88	10/2/23	180,000	195,883	0.117%
General Motors	5.4	10/2/23	450,000	495,286	0.295%
General Motors Financial	2.9	2/26/25	485,000	512,658	0.306%

Global Payments	2.65	2/15/25	195,000	205,279	0.122%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	405,000	408,974	0.244%
GM Financial Consumer Automobile Receivables Trust 2020-2	1.49	12/16/24	210,000	212,637	0.127%
GM Financial Consumer Automobile Receivables Trust 2020-4	1.05	5/18/26	105,000	105,238	0.063%
Goldman Sachs	0.97	10/31/22	300,000	300,679	0.179%
Goldman Sachs	0.67	3/8/24	280,000	280,345	0.167%
Goldman Sachs	3.5	4/1/25	250,000	271,029	0.162%
Golub Capital Partners CLO 39B	1.34	10/20/28	347,879	347,957	0.208%
Government National Mortgage Assn.	4	10/20/50	65,000	68,820	0.041%
Government National Mortgage Assn.	5	11/20/39	103,478	117,174	0.070%
Government National Mortgage Assn.	5	11/20/47	96,457	105,576	0.063%
Government National Mortgage Assn.	3.5	1/1/42	230,000	241,442	0.144%
Government National Mortgage Assn.	5	1/20/36	2,171	2,426	0.001%
Government National Mortgage Assn.	5	12/20/34	4,536	5,109	0.003%
Government National Mortgage Assn.	5	12/20/35	3,139	3,535	0.002%
Government National Mortgage Assn.	5	2/20/40	4,710	5,333	0.003%
Government National Mortgage Assn.	3.5	2/20/48	17,938	19,249	0.011%
Government National Mortgage Assn.	5	3/20/41	158,967	180,014	0.107%
Government National Mortgage Assn.	5.5	3/20/48	59,305	65,476	0.039%
Government National Mortgage Assn.	5.5	3/20/49	18,046	19,928	0.012%
Government National Mortgage Assn.	5	5/20/36	2,895	3,260	0.002%
Gray Oak Pipeline	2.6	10/15/25	105,000	107,849	0.064%
Gray Oak Pipeline	2	9/15/23	50,000	50,998	0.030%
Great Wolf Trust 2019-WOLF	1.11	12/15/36	325,000	325,201	0.194%
Great Wolf Trust 2019-WOLF	1.71	12/15/36	390,000	389,997	0.233%
GS Mortgage-Backed Securities Corp Trust 2021-NQM1	1.02	7/25/61	136,916	136,810	0.082%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	352,806	360,855	0.215%
GS Mortgage-Backed Securities Trust	1.67	7/25/44	8,318	8,388	0.005%
GS Mortgage Securities Corp Trust 2021-ROSS	1.67	5/15/26	160,000	160,055	0.095%
Harley-Davidson Financial Services	4.05	2/4/22	330,000	336,427	0.201%
Harley-Davidson Financial Services	2.55	6/9/22	95,000	96,547	0.058%
Hasbro	2.6	11/19/22	225,000	231,499	0.138%
Hasbro	3	11/19/24	310,000	329,889	0.197%
Health Care Service Corp A Mutual Legal Reserve	1.5	6/1/25	325,000	329,658	0.197%
Heathrow Funding	4.88	7/15/21	340,000	340,479	0.203%
Highwoods Realty	3.63	1/15/23	145,000	150,061	0.090%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	85,323	87,354	0.052%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	29,678	30,285	0.018%
HSBC Holdings	1.65	4/18/26	225,000	227,825	0.136%
HSBC Holdings	2.1	6/4/26	590,000	605,653	0.361%
Humana	3.85	10/1/24	180,000	195,033	0.116%
Humana	3.15	12/1/22	85,000	87,631	0.052%
Humana	2.9	12/15/22	45,000	46,443	0.028%
Humana	4.5	4/1/25	145,000	162,307	0.097%
Hundred Acre Wood Trust 2021-INV1	2.5	7/25/51	243,348	249,824	0.149%
Hyundai Auto Receivables Trust 2019	2.94	5/15/25	460,000	476,667	0.284%
Hyundai Auto Receivables Trust 2020	1.6	12/15/26	175,000	178,059	0.106%
Hyundai Capital America	2.85	11/1/22	131,000	134,627	0.080%
Hyundai Capital America	0.8	1/8/24	160,000	159,519	0.095%
Hyundai Capital America	2.38	2/10/23	470,000	482,280	0.288%
Hyundai Capital America	3.95	2/1/22	335,000	341,523	0.204%
Hyundai Capital America	0.88	6/14/24	80,000	79,605	0.047%
Hyundai Capital America	3	6/20/22	270,000	276,071	0.165%
IHS Markit	3.63	5/1/24	150,000	160,875	0.096%
Imperial Brands Finance	3.5	2/11/23	600,000	620,249	0.370%
Imperial Brands Finance	3.75	7/21/22	860,000	880,673	0.525%
Ing Groep	1.3	3/29/22	275,000	277,248	0.165%
InTown Hotel Portfolio Trust 2018-STAY	1.02	1/15/33	175,000	175,453	0.105%
InTown Hotel Portfolio Trust 2018-STAY	1.57	1/15/33	145,000	145,328	0.087%
JABIL INC 4/2 144A CP	0.55	7/19/21	445,000	444,879	0.265%
JABIL INC 4/2 144A CP	0.52	8/9/21	300,000	299,823	0.179%
JPMorgan Chase	2.08	4/22/26	460,000	475,490	0.284%
JPMorgan Chase	0.9	4/22/27	75,000	75,759	0.045%
JPMorgan Chase	0.82	6/1/25	225,000	224,640	0.134%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.67	9/15/29	355,000	354,654	0.212%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.84	10/15/33	255,000	255,716	0.153%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	2.24	10/15/33	210,000	210,655	0.126%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	220,133	224,857	0.134%
Kinder Morgan Energy Partners	3.95	9/1/22	30,000	30,958	0.018%
KKR CLO 29	1.34	1/15/32	250,000	249,999	0.149%
KKR Industrial Portfolio Trust 2021-KDIP	1.07	12/15/37	250,000	249,925	0.149%
KKR Industrial Portfolio Trust 2021-KDIP	1.32	12/15/37	100,000	99,970	0.060%

Kubota Credit Owner Trust 2020-1	1.96	3/15/24	230,000	234,462	0.140%
Lincoln National	4	9/1/23	75,000	80,510	0.048%
Lloyds Banking	1.33	6/15/23	200,000	201,548	0.120%
Long Island Power Authority	0.76	3/1/23	85,000	85,340	0.051%
LSEGA Financing	0.65	4/6/24	320,000	319,424	0.191%
LYB International Finance III	1.25	10/1/25	180,000	179,820	0.107%
Madison Park Funding XXIII	1.15	7/27/31	285,000	285,000	0.170%
Magnetite XXV	1.45	1/25/32	250,000	250,463	0.149%
Marriott International Inc/MD	2.3	1/15/22	20,000	20,150	0.012%
Marriott International Inc/MD	3.13	2/15/23	80,000	82,248	0.049%
Marriott International Inc/MD	3.6	4/15/24	160,000	170,602	0.102%
Marsh & McLennan	3.88	3/15/24	205,000	222,705	0.133%
Martin Marietta Materials	0.65	7/15/23	195,000	195,421	0.117%
Merit 2020-Hill	1.47	8/15/37	205,000	205,836	0.123%
Merit 2020-Hill	1.77	8/15/37	100,000	100,439	0.060%
Merit 2020-Hill	2.42	8/15/37	130,000	130,652	0.078%
METLIFE SECURITIZATION TRUST	3	4/25/55	194,215	198,434	0.118%
MFA 2021-INV1 Trust	0.85	1/25/56	146,940	146,291	0.087%
MHC Trust 2021-MHC2	1.17	5/15/23	150,000	150,239	0.090%
Microchip Technology	0.97	2/15/24	300,000	299,858	0.179%
Microchip Technology	2.67	9/1/23	250,000	259,902	0.155%
Microchip Technology	0.98	9/1/24	220,000	219,057	0.131%
Micron Technology	4.64	2/6/24	165,000	180,675	0.108%
Micron Technology	2.5	4/24/23	635,000	656,286	0.392%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	23,554	23,678	0.014%
Mizuho Financial Group Cayman 2	4.2	7/18/22	390,000	405,549	0.242%
Morgan Stanley	0.56	11/10/23	295,000	295,201	0.176%
Morgan Stanley	4.88	11/1/22	110,000	116,293	0.069%
Morgan Stanley	0.53	1/25/24	125,000	124,834	0.074%
Morgan Stanley	0.73	4/5/24	235,000	235,281	0.140%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	4,710	4,709	0.003%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	340,000	365,166	0.218%
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	710,000	707,197	0.422%
Morgan Stanley Capital I Trust 2019-NUGS	3.3	12/15/36	130,000	130,514	0.078%
Mplx	1.22	9/9/22	215,000	215,269	0.128%
MVW 2020-1	2.73	10/20/37	80,613	83,124	0.050%
MVW Owner Trust 2017-1	2.75	12/20/34	24,103	24,560	0.015%
MVW Owner Trust 2017-1	2.99	12/20/34	39,770	40,339	0.024%
Nationwide Building Society	3.62	4/26/23	200,000	204,997	0.122%
Natwest	3.88	9/12/23	380,000	405,769	0.242%
NatWest Markets	2.38	5/21/23	465,000	480,475	0.287%
Navient Private Education Refi Loan Trust 2019-D	3.01	12/15/59	137,227	142,922	0.085%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	140,641	143,511	0.086%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	88,404	89,291	0.053%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	243,226	244,637	0.146%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	113,346	113,817	0.068%
Navient Student Loan Trust 2019-2	0.36	2/27/68	58,166	58,166	0.035%
Navistar Financial dealer Note Master Trust	1.04	7/25/25	220,000	221,716	0.132%
Navistar Financial dealer Note Master Trust	1.44	7/25/25	230,000	231,930	0.138%
NBN	1.45	5/5/26	405,000	404,722	0.241%
Nelnet Student Loan Trust 2005-4	0.31	3/22/32	450,015	435,926	0.260%
Nelnet Student Loan Trust 2020-1	0.83	3/26/68	214,446	213,896	0.128%
Neuberger Berman Loan Advisers CLO 32	1.18	1/20/32	400,000	399,885	0.239%
Neuberger Berman Loan Advisers CLO 38	1.49	10/20/32	250,000	250,507	0.149%
Neuberger Berman Loan Advisers Clo 40	1.25	4/16/33	250,000	250,599	0.150%
New Residential Mortgage Loan Trust 2021-NQM1R	0.94	7/25/55	240,846	240,935	0.144%
NextEra Energy Capital Holdings	0.69	8/28/21	360,000	360,000	0.215%
Nissan Auto Receivables 2020-A Owner Trust	1.38	12/16/24	265,000	268,302	0.160%
Nissan Motor	3.04	9/15/23	265,000	275,991	0.165%
Nissan Motor Acceptance	2.65	7/13/22	45,000	45,816	0.027%
Nissan Motor Acceptance	3.65	9/21/21	120,000	120,804	0.072%
Nissan Motor Acceptance	2.6	9/28/22	415,000	423,771	0.253%
Nordstrom	2.3	4/8/24	35,000	35,088	0.021%
NRG Energy	3.75	6/15/24	155,000	165,049	0.098%
NTT Finance	0.58	3/1/24	200,000	199,500	0.119%
NTT Finance	0.37	3/3/23	275,000	275,011	0.164%
Nucor	2	6/1/25	80,000	82,679	0.049%
NXP BV / NXP Funding	4.63	6/1/23	430,000	462,280	0.276%
NXP BV / NXP Funding	3.88	9/1/22	440,000	456,526	0.272%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	45,000	47,477	0.028%
OBX 2019-EXP2 Trust	1.29	6/25/59	87,485	87,067	0.052%
OBX 2020-EXP1 Trust	1.04	2/25/60	103,614	103,216	0.062%

OBX 2020-EXP2 Trust	3	5/25/60	229,968	234,491	0.140%
OBX 2020-EXP2 Trust	3	5/25/60	60,518	61,586	0.037%
OBX 2020-INV1 Trust	3.5	12/25/49	135,186	137,131	0.082%
OBX 2021-J1 Trust	2.5	5/25/51	265,491	272,212	0.162%
OBX 2021-NQM1 Trust	1.07	2/25/66	273,997	273,313	0.163%
Occidental Petroleum	2.6	8/13/21	240,000	240,600	0.144%
ONE 2021-PARK Mortgage Trust	1.02	3/15/36	315,000	314,621	0.188%
ONE 2021-PARK Mortgage Trust	1.17	3/15/36	170,000	169,795	0.101%
Oracle	2.4	9/15/23	305,000	316,260	0.189%
O Reilly Automotive	3.8	9/1/22	115,000	118,682	0.071%
OZLM VIII	1.36	10/17/29	704,456	704,466	0.420%
Pacific Gas & Electric	1.53	11/15/21	500,000	500,611	0.299%
Pacific Gas & Electric	3.5	6/15/25	220,000	230,121	0.137%
Pacific Gas & Electric	1.75	6/16/22	880,000	879,806	0.525%
Palmer Square CLO 2020-3	1.53	11/15/31	250,000	250,666	0.150%
Panasonic	2.54	7/19/22	275,000	280,502	0.167%
Park Aerospace Holdings	5.25	8/15/22	215,000	224,944	0.134%
PeaceHealth Obligated	1.38	11/15/25	50,000	50,405	0.030%
Perrigo Finance Unlimited	3.9	12/15/24	905,000	972,982	0.580%
Pioneer Natural Resources	0.75	1/15/24	155,000	154,814	0.092%
Pioneer Natural Resources	0.55	5/15/23	140,000	139,998	0.084%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	305,000	313,055	0.187%
Planet Fitness Master Issuer	4.26	9/5/48	330,650	331,873	0.198%
PNC Bank NA	2.95	1/30/23	425,000	440,980	0.263%
Port Authority of New York & New Jersey	1.09	7/1/23	335,000	339,263	0.202%
POSCO	2.38	11/12/22	1,175,000	1,200,583	0.716%
Principal Life Global Funding II	0.75	4/12/24	165,000	164,919	0.098%
PSMC 2021-1 Trust	2.5	3/25/51	418,233	428,820	0.256%
PSMC Trust	2.5	5/25/51	300,000	308,813	0.184%
Public Storage	0.48	4/23/24	115,000	115,278	0.069%
QVC	4.38	3/15/23	295,000	310,119	0.185%
Ralph Lauren	1.7	6/15/22	50,000	50,653	0.030%
REESE PARK CLO	1.5	10/15/32	255,000	255,163	0.152%
RELX Capital	3.5	3/16/23	160,000	167,807	0.100%
Republic Services	2.5	8/15/24	200,000	209,929	0.125%
Roper Technologies	3.65	9/15/23	75,000	79,923	0.048%
Roper Technologies	2.35	9/15/24	90,000	94,137	0.056%
Ross Stores	4.6	4/15/25	550,000	620,386	0.370%
Ross Stores	0.88	4/15/26	115,000	112,637	0.067%
Royalty Pharma	0.75	9/2/23	215,000	215,232	0.128%
Sabine Pass Liquefaction	6.25	3/15/22	600,000	615,720	0.367%
Sabine Pass Liquefaction	5.63	4/15/23	320,000	344,000	0.205%
San Diego Gas & Electric	1.91	2/1/22	38,573	38,715	0.023%
Santander Consumer Auto Receivables Trust 2020	1.29	4/15/26	115,000	116,072	0.069%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	21,303	21,330	0.013%
Santander Drive Auto Receivables Trust 2020-3	0.69	3/17/25	335,000	335,980	0.200%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	185,000	186,073	0.111%
Santander Retail Auto Lease Trust 2017	1.41	11/20/25	185,000	184,300	0.110%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	525,000	539,624	0.322%
Santander Retail Auto Lease Trust 2020	2.52	11/20/24	435,000	446,680	0.266%
Santander Retail Auto Lease Trust 2021	1.14	3/20/26	430,000	429,231	0.256%
Saudi Arabian Oil	2.75	4/16/22	1,155,000	1,176,633	0.702%
SBA Tower Trust	1.63	11/15/26	115,000	114,972	0.069%
SBA Tower Trust	2.84	1/15/25	255,000	268,832	0.160%
SBA Tower Trust	1.88	1/15/26	85,000	85,816	0.051%
SBA Tower Trust	3.45	3/15/23	250,000	261,414	0.156%
Schlumberger Finance Canada	1.4	9/17/25	80,000	80,918	0.048%
Schlumberger Holdings	4	12/21/25	95,000	105,419	0.063%
Schlumberger Holdings	3.75	5/1/24	340,000	365,438	0.218%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	98,205	99,446	0.059%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	54,152	55,471	0.033%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	77,366	78,137	0.047%
SG Residential Mortgage Trust 2020-2	1.38	5/25/65	110,093	110,439	0.066%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	425,000	444,676	0.265%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	136,489	141,152	0.084%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	51,020	51,614	0.031%
Simon Property	3.38	10/1/24	235,000	252,336	0.151%
Sinosing Services Pte	2.25	2/20/25	1,400,000	1,427,045	0.851%
Skyworks Solutions	0.9	6/1/23	70,000	70,160	0.042%
SLIde 2018-FUN	2.17	6/15/31	536,990	531,582	0.317%
SLM Student Loan Trust 2010-1	0.49	3/25/25	506,700	498,343	0.297%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	235,000	249,398	0.149%

SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	212,590	0.127%
Smb Private Education Loan Trust 2014	3.05	5/15/26	25,717	25,763	0.015%
Smb Private Education Loan Trust 2015	1.07	6/15/27	53,566	53,673	0.032%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	180,000	181,345	0.108%
STACR Trust 2018-DNA3	0.84	9/25/48	1,275	1,275	0.001%
STACR Trust 2018-DNA3	0.99	9/25/48	455,000	455,146	0.272%
STACR Trust 2018-HRP2	1.34	2/25/47	329,628	329,628	0.197%
Standard Chartered	1.32	10/14/23	200,000	201,225	0.120%
Standard Chartered	3.95	1/11/23	200,000	208,615	0.124%
Standard Chartered	1.34	1/20/23	365,000	366,864	0.219%
Standard Chartered	2.74	9/10/22	315,000	316,241	0.189%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	339,609	341,059	0.203%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	47,164	47,750	0.028%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	235,505	238,249	0.142%
Starwood Mortgage Residential Trust 2021-2	0.94	5/25/65	167,726	167,661	0.100%
State Board of Administration Finance	1.26	7/1/25	375,000	378,603	0.226%
State of Connecticut	2	7/1/23	35,000	36,102	0.022%
State of Connecticut	2	7/1/24	95,000	98,831	0.059%
State of Connecticut	2.1	7/1/25	60,000	62,835	0.037%
State of Illinois	2.25	10/1/22	415,000	418,545	0.250%
Suncor Energy	2.8	5/15/23	155,000	160,982	0.096%
Svenska Handelsbanken	1.42	6/11/27	250,000	248,617	0.148%
Swedbank	1.3	6/2/23	365,000	370,157	0.221%
Sydney Airport Finance Co Pty	3.9	3/22/23	250,000	262,823	0.157%
Symphony CLO XXIII	1.5	1/15/34	415,000	416,079	0.248%
Symphony CLO XXVI	1.19	4/20/33	250,000	249,750	0.149%
Synchrony Financial	2.85	7/25/22	897,000	918,368	0.548%
Synchrony Financial	4.25	8/15/24	230,000	251,555	0.150%
T-Mobile USA	2.25	2/15/26	195,000	196,153	0.117%
T-Mobile USA	3.5	4/15/25	175,000	189,111	0.113%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	10,180	10,179	0.006%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	18,015	18,044	0.011%
Towd Point Mortgage Trust 2016-1	3	2/25/55	66,309	66,842	0.040%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	41,958	42,327	0.025%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	211,039	214,268	0.128%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	133,639	135,500	0.081%
Towd Point Mortgage Trust 2018-1	3	1/25/58	153,534	157,593	0.094%
Trinity Acquisition	3.5	9/15/21	180,000	179,775	0.107%
TRP Government Reserve	0.03		2,383,190	2,383,190	1.422%
Truist Financial	0.41	6/9/25	165,000	165,000	0.098%
Ubs	1.37	5/23/23	340,000	343,169	0.205%
UniCredit	3.75	4/12/22	400,000	409,459	0.244%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	232,904	230,539	0.138%
U.S. Treasury Notes	0.13	10/15/23	2,375,000	2,364,980	1.411%
U.S. Treasury Notes	0.13	11/30/22	225,000	224,895	0.134%
U.S. Treasury Notes	0.13	12/31/22	9,715,000	9,707,410	5.792%
U.S. Treasury Notes	2.38	3/15/22	130,000	132,092	0.079%
U.S. Treasury Notes	0.13	4/30/23	2,825,000	2,820,145	1.683%
U.S. Treasury Notes	0.13	5/15/23	1,425,000	1,422,105	0.848%
U.S. Treasury Notes	0.13	5/31/23	6,540,000	6,526,716	3.894%
U.S. Treasury Notes	0.13	6/30/23	1,680,000	1,675,800	1.000%
U.S. Treasury Notes	0.13	7/15/23	685,000	683,180	0.408%
Valero Energy	1.2	3/15/24	195,000	196,430	0.117%
Valero Energy	3.65	3/15/25	55,000	59,752	0.036%
Valero Energy	2.7	4/15/23	355,000	367,851	0.219%
Verizon Communications	1.45	3/20/26	270,000	271,713	0.162%
Verus Securitization Trust 2019-4	3	11/25/59	501,656	509,690	0.304%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	436,106	444,070	0.265%
Verus Securitization Trust 2020-1	2.72	1/25/60	422,661	427,528	0.255%
Verus Securitization Trust 2020-5	1.73	5/25/65	73,057	73,119	0.044%
Verus Securitization Trust 2021-1	0.82	1/25/66	90,389	90,301	0.054%
Verus Securitization Trust 2021-1	1.05	1/25/66	120,519	120,401	0.072%
Verus Securitization Trust 2021-1	1.16	1/25/66	86,085	85,984	0.051%
Verus Securitization Trust 2021-2	1.03	2/25/66	146,262	146,314	0.087%
Verus Securitization Trust 2021-R1	1.06	10/25/63	78,468	78,284	0.047%
Verus Securitization Trust 2021-R2	0.92	2/25/64	184,331	184,540	0.110%
Vistra Operations	3.55	7/15/24	780,000	822,900	0.491%
Volkswagen Group of America Finance	3.13	5/12/23	200,000	208,735	0.125%
Volkswagen Group of America Finance	2.9	5/13/22	215,000	219,578	0.131%
Volkswagen Group of America Finance	2.5	9/24/21	200,000	200,998	0.120%
Volkswagen Group of America Finance	2.7	9/26/22	415,000	426,254	0.254%
Volvo Financial Equipment LLC Series 2018-1	2.91	1/17/23	315,000	318,012	0.190%

Wells Fargo	2.19	4/30/26	205,000	212,784	0.127%
Wells Fargo	1.65	6/2/24	215,000	219,517	0.131%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	180,570	184,395	0.110%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	360,000	369,225	0.220%
Western Midstream Operating	4	7/1/22	465,000	471,975	0.282%
Western Union	2.85	1/10/25	295,000	312,007	0.186%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	435,000	474,202	0.283%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	440,000	473,446	0.282%
Williams	3.7	1/15/23	570,000	593,474	0.354%
Williams	4.3	3/4/24	75,000	81,560	0.049%
Williams	3.35	8/15/22	55,000	56,357	0.034%
World Omni Auto Receivables Trust	1.64	8/17/26	295,000	299,760	0.179%
World Omni Auto Receivables Trust 2019	2.4	6/15/26	460,000	473,535	0.283%
World Omni Select Auto Trust 2020	1.25	10/15/26	160,000	161,088	0.096%
World Omni Select Auto Trust 2020	0.84	6/15/26	140,000	140,170	0.084%
WPP Finance 2010	3.63	9/7/22	75,000	77,789	0.046%
Yongda Investment	2.25	6/16/25	600,000	603,033	0.360%

Total Investments in Securities **169,569,158**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S36 PAY 55 07/21/2021	55.00	7/21/2021	2,700,000	590	0.000%
CDX IG S36 PAY 70 07/21/2021	70.00	7/21/2021	(5,400,000)	(388)	0.000%

Total Options **201**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 12/20/2022	500,000	5,258	0.003%
BOEING CO DEB CDS 12/20/2021	2,300,000	6,005	0.004%
ENBRIDGE INC CDS 06/20/2023	1,750,000	21,917	0.013%
GENERAL ELECTRIC CO CDS 12/20/2021	500,000	1,943	0.001%
GENERAL MILLS INC CDS 12/20/2024	(625,000)	(16,015)	(0.010%)
GENERAL MILLS INC CDS 12/20/2024	(596,000)	(15,272)	(0.009%)
GENERAL MILLS INC CDS 12/20/2024	(417,000)	(10,685)	(0.006%)
GENERAL MILLS INC CDS 12/20/2024	(595,000)	(15,246)	(0.009%)
OMNICOM GROUP INC CDS 12/20/2024	(625,000)	(14,956)	(0.009%)
OMNICOM GROUP INC CDS 12/20/2024	(625,000)	(14,956)	(0.009%)

Total Swap Contracts **(52,009)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU1 US 5YR NOTE CBT FUT SEP 21	(35)	9/30/2021	(4,320,039)	6,239	(2.577%)
TUU1 US 2YR NOTE CBT SEP 21	89	9/30/2021	19,608,508	(26,689)	11.699%
TYU1 UST 10YR FUT SEP 21	(29)	9/21/2021	(3,842,500)	(22,244)	(2.293%)

Total Futures Contracts **(42,694)**

NET ASSETS **167,611,361**

NET ASSET VALUE PER SHARE

Limited-Term Bond Portfolio Shares **4.99**
(\$148,569,070 / 29,755,308 Shares Outstanding)

Limited-Term Bond Portfolio-II Shares **4.97**
(\$19,042,291 / 3,829,205 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.