

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AbbVie	2.6	11/21/24	715,000	702,314	0.377%
AbbVie	2.95	11/21/26	510,000	484,946	0.260%
AbbVie	4.8	3/15/27	195,000	194,347	0.104%
Advance Auto Parts	5.9	3/9/26	225,000	224,315	0.120%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.65	10/29/24	167,000	162,905	0.087%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.1	1/15/27	155,000	157,214	0.084%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.45	4/15/27	422,000	431,642	0.232%
AES	3.3	7/15/25	190,000	183,973	0.099%
Alen 2021-ACEN Mortgage Trust	6.59	4/15/34	265,000	242,133	0.130%
Ally Auto Receivables Trust 2023	6.01	1/17/34	42,165	42,139	0.023%
Ally Auto Receivables Trust 2023	6.08	1/17/34	78,345	78,930	0.042%
Ally Financial	3.88	5/21/24	395,000	393,549	0.211%
Amcor Flexibles North America	4	5/17/25	210,000	206,395	0.111%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	246,373	238,334	0.128%
American Electric Power	5.2	1/15/29	325,000	325,624	0.175%
American Express	5.1	2/16/28	105,000	104,271	0.056%
American Express	2.25	3/4/25	445,000	432,395	0.232%
American Tower	2.4	3/15/25	170,000	164,923	0.088%
American Tower	1.6	4/15/26	373,000	345,815	0.186%
American Tower	3.55	7/15/27	178,000	168,719	0.091%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	49,452	49,296	0.026%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	415,000	410,110	0.220%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	115,000	111,729	0.060%
AmeriCredit Automobile Receivables Trust 2021-1	0.89	10/19/26	190,000	183,234	0.098%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	115,000	108,717	0.058%
AmeriCredit Automobile Receivables Trust 2021-2	1.29	6/18/27	235,000	218,001	0.117%
Americredit Automobile Receivables Trust 2022-1	3.23	2/18/28	420,000	395,043	0.212%
Amphenol	2.05	3/1/25	220,000	213,180	0.114%
Amphenol	4.75	3/30/26	363,000	359,985	0.193%
Amur Equipment Finance Receivables XIII	5.38	1/21/31	100,000	99,991	0.054%
Amur Equipment Finance Receivables XIII	5.55	1/21/31	100,000	99,792	0.054%
Analog devices	5.58	10/1/24	70,000	69,999	0.038%
Angel Oak Mortgage Trust 2020-3	2.87	4/25/65	21,726	20,182	0.011%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	107,864	90,914	0.049%
Angel Oak Mortgage Trust 2021-1	1.12	1/25/66	30,818	26,014	0.014%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	96,756	79,941	0.043%
Angel Oak Mortgage Trust 2021-3	1.07	5/25/66	75,147	63,153	0.034%
Angel Oak Mortgage Trust 2021-6	1.58	9/25/66	99,383	80,874	0.043%
Angel Oak Mortgage Trust 2021-6	1.71	9/25/66	92,757	75,512	0.041%
APA Infrastructure	4.2	3/23/25	625,000	612,404	0.329%
Apidos CLO XVIII	6.47	10/22/30	390,000	389,049	0.209%
Apidos Clo Xxv	6.46	10/20/31	490,000	490,000	0.263%
Aptiv PLC / Aptiv	2.4	2/18/25	205,000	198,969	0.107%
Arcelormittal	3.6	7/16/24	100,000	99,229	0.053%
Astrazeneca Finance	1.2	5/28/26	320,000	295,372	0.158%
Athene Global Funding	1.72	1/7/25	435,000	421,958	0.226%
Athene Global Funding	5.68	2/23/26	275,000	276,896	0.149%
Atrium XIII	6.47	11/21/30	485,000	485,097	0.260%
AT&T	4.1	2/15/28	95,000	92,051	0.049%
AutoZone	6.25	11/1/28	175,000	183,404	0.098%
AutoZone	3.63	4/15/25	120,000	117,565	0.063%
Auxilior Term Funding 2023-1	6.18	12/15/28	280,000	281,490	0.151%
Avis Budget Rental Car Funding AESOP	6.18	10/20/27	100,000	100,114	0.054%
Avis Budget Rental Car Funding AESOP	6.24	4/20/27	100,000	99,891	0.054%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	340,000	327,728	0.176%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	415,000	412,155	0.221%
Avolon Holdings Funding	2.88	2/15/25	250,000	242,976	0.130%
Avolon Holdings Funding	2.13	2/21/26	200,000	186,186	0.100%
Avolon Holdings Funding	5.75	3/1/29	190,000	189,336	0.102%
Avolon Holdings Funding	6.38	5/4/28	90,000	91,563	0.049%
Avolon Holdings Funding	3.95	7/1/24	75,000	74,528	0.040%
BACARDI MARTINI BV 4/2 144A CP	5.8	4/25/24	500,000	497,726	0.267%
BAE Systems	5	3/26/27	220,000	218,900	0.117%
Ballyrock CLO 15	6.64	4/15/34	250,000	249,276	0.134%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	6.47	9/15/34	347,000	347,000	0.186%

BAMLL Commercial Mortgage Securities Trust 2021-JACX	7.44	9/15/38	190,000	163,945	0.088%
Banco Santander	5.55	3/14/28	200,000	200,072	0.107%
Banco Santander	3.5	3/24/25	200,000	195,973	0.105%
Banco Santander	5.77	6/30/24	400,000	399,633	0.214%
Bank Mandiri Persero	5.5	4/4/26	260,000	260,439	0.140%
Bank of America	5.08	1/20/27	200,000	198,625	0.107%
Bank of America	0.98	4/22/25	255,000	254,027	0.136%
Bank of America	3.38	4/2/26	265,000	259,323	0.139%
Bank of America	3.84	4/25/25	190,000	189,676	0.102%
Bank of America	1.73	7/22/27	190,000	175,179	0.094%
Bank of Montreal	5.3	6/5/26	220,000	220,506	0.118%
Bank of Montreal	3.7	6/7/25	350,000	343,476	0.184%
Bank of Montreal	4.25	9/14/24	390,000	387,563	0.208%
Bank of New York Mellon	4.95	4/26/27	255,000	253,598	0.136%
Bank of New York Mellon	5.15	5/22/26	250,000	249,599	0.134%
Bank of New York Mellon	4.41	7/24/26	225,000	222,073	0.119%
Banque Federative Du Credit Mutuel	4.94	1/26/26	200,000	198,689	0.107%
Banque Federative Du Credit Mutuel	1	2/4/25	280,000	269,525	0.145%
Barclays	7.33	11/2/26	205,000	209,674	0.112%
Barclays	5.67	3/12/28	200,000	200,740	0.108%
Barclays	5.3	8/9/26	200,000	198,904	0.107%
BAT International Finance	4.45	3/16/28	460,000	446,176	0.239%
BAT International Finance	1.67	3/25/26	225,000	209,415	0.112%
Bayview MSR Opportunity Master Fund Trust 2021-INV5	2.5	11/25/51	135,018	117,274	0.063%
Bayview Opportunity Master Fund VII 2024-CAR1	6.42	12/26/31	500,000	500,000	0.268%
BCP Trust 2021-330N	6.24	6/15/38	120,000	114,012	0.061%
Becton Dickinson	3.73	12/15/24	78,000	76,829	0.041%
Becton Dickinson	4.69	2/13/28	375,000	370,209	0.199%
Becton Dickinson	3.36	6/6/24	336,000	334,324	0.179%
Benchmark 2024-V6 Mortgage Trust	5.57	10/15/28	130,000	130,000	0.070%
BFLD 2019-DPLO	6.78	10/15/34	510,000	509,203	0.273%
BHP Billiton Finance USA	5.25	9/8/26	440,000	442,618	0.237%
BINOM Securitization Trust 2021-INV1	2.37	6/25/56	240,069	205,868	0.110%
BINOM Securitization Trust 2021-INV1	2.63	6/25/56	75,811	64,738	0.035%
BlueMountain CLO 2016-3	6.51	11/15/30	505,000	505,000	0.271%
BMO 2024-C8 Mortgage Trust	5.54	3/15/57	140,000	140,000	0.075%
Bpce	4.5	3/15/25	395,000	388,974	0.209%
BPR Trust 2021-TY	6.59	9/15/38	200,000	197,526	0.106%
BRAVO Residential Funding Trust 2021-NQM3	1.7	4/25/60	111,304	102,214	0.055%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	73,269	70,442	0.038%
Brighthouse Financial Global Funding	1	4/12/24	200,000	199,464	0.107%
Brighthouse Financial Global Funding	1.55	5/24/26	70,000	64,041	0.034%
Bristol-Myers Squibb	4.95	2/20/26	110,000	109,786	0.059%
Bristol-Myers Squibb	4.9	2/22/27	145,000	144,820	0.078%
Bristol-Myers Squibb	4.9	2/22/29	170,000	170,499	0.091%
Brunswick Corp/DE	0.85	8/18/24	290,000	284,592	0.153%
BSREP Commercial Mortgage Trust 2021-DC	7.34	8/15/38	165,849	127,686	0.069%
BX Commercial Mortgage Trust 2019-IMC	6.37	4/15/34	100,000	99,895	0.054%
BX Commercial Mortgage Trust 2019-IMC	6.67	4/15/34	170,000	169,757	0.091%
BX Commercial Mortgage Trust 2022-AHP	6.32	1/17/39	190,000	188,219	0.101%
BX Commercial Mortgage Trust 2022-CSMO	8.47	6/15/27	260,000	260,731	0.140%
BX Trust 2021-ARIA	7.09	10/15/36	145,000	143,013	0.077%
Caixabank	6.21	1/18/29	270,000	274,547	0.147%
Caixabank	6.68	9/13/27	290,000	296,044	0.159%
Campbell Soup	5.2	3/19/27	150,000	150,380	0.081%
Canadian Natural Resources	2.05	7/15/25	335,000	320,347	0.172%
Canadian Pacific Railway	1.35	12/2/24	315,000	305,676	0.164%
Canadian Pacific Railway	1.75	12/2/26	135,000	123,840	0.066%
Capital One Financial	7.15	10/29/27	115,000	119,682	0.064%
Capital One Financial	5.7	2/1/30	125,000	125,727	0.067%
Capital One Financial	2.64	3/3/26	265,000	257,324	0.138%
Capital One Financial	6.31	6/8/29	120,000	123,022	0.066%
Capital One Financial	4.99	7/24/26	205,000	203,248	0.109%
Cardinal Health	3.5	11/15/24	215,000	212,049	0.114%
Cardinal Health	3.08	6/15/24	180,000	178,876	0.096%
CarMax Auto Owner Trust 2020-4	1.75	4/15/27	145,000	140,630	0.075%
Carmax Auto Owner Trust 2023-2	6.55	10/15/29	175,000	176,716	0.095%
Carmax Auto Owner Trust 2023-2	5.57	11/15/28	265,000	264,068	0.142%
Carmax Auto Owner Trust 2023-3	6.44	12/16/30	100,000	100,718	0.054%
CarMax Auto Owner Trust 2023-4	6.39	5/15/29	135,000	138,806	0.074%
CarMax Auto Owner Trust 2023-4	6.58	5/15/29	135,000	138,894	0.075%
CarMax Auto Owner Trust 2024-1	4.94	8/15/29	75,000	74,830	0.040%

CarMax Auto Owner Trust 2024-1	5.47	8/15/29	140,000	139,715	0.075%
Carrier Global	5.8	11/30/25	145,000	145,960	0.078%
Carrier Global	2.24	2/15/25	64,000	62,078	0.033%
Carvana Auto Receivables Trust 2021-P4	1.98	2/10/28	190,000	172,644	0.093%
Carvana Auto Receivables Trust 2022-N1	3.32	12/11/28	32,747	31,657	0.017%
CDW LLC / CDW Finance	5.5	12/1/24	75,000	74,719	0.040%
Cedar Funding XIV CLO	6.68	7/15/33	290,000	289,730	0.155%
Celanese US Holdings	6.05	3/15/25	148,000	148,289	0.080%
Celulosa Arauco Y Constitucion	4.5	8/1/24	200,000	199,084	0.107%
Charles Schwab	3.2	3/2/27	135,000	128,552	0.069%
Charles Schwab	2.45	3/3/27	413,000	384,340	0.206%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.15	11/10/26	120,000	120,770	0.065%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	955,000	943,776	0.506%
Cheniere Corpus Christi Holdings	5.88	3/31/25	395,000	395,000	0.212%
CIFC Funding 2021-IV	6.63	7/15/33	250,000	250,235	0.134%
CIM Trust 2020-INV1	2.5	4/25/50	72,784	59,169	0.032%
Citigroup	5.2	2/13/30	185,000	183,329	0.098%
Citigroup	3.11	4/8/26	240,000	233,942	0.126%
Citigroup	0.98	5/1/25	200,000	198,967	0.107%
Citigroup	4.14	5/24/25	255,000	253,780	0.136%
Citigroup	4.4	6/10/25	230,000	226,957	0.122%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	205,000	193,718	0.104%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	150,000	138,745	0.074%
Citigroup Mortgage Loan Trust	2.5	8/25/50	51,613	43,358	0.023%
CNO Global Funding	1.75	10/7/26	505,000	459,043	0.246%
CNO Global Funding	1.65	1/6/25	240,000	231,852	0.124%
Coca-Cola Europacific Partners	1.5	1/15/27	200,000	181,618	0.097%
Coca-Cola Europacific Partners	0.8	5/3/24	680,000	676,597	0.363%
Cold Storage Trust 2020-ICE5	6.73	11/15/37	255,578	255,098	0.137%
COLT 2021-1 Mortgage Loan Trust	1.17	6/25/66	98,116	79,882	0.043%
Columbia Pipelines Holding	6.06	8/15/26	40,000	40,467	0.022%
COMM 2014-CCRE19 Mortgage Trust	4.62	8/10/47	250,000	222,231	0.119%
COMM 2014-CCRE19 Mortgage Trust	4.08	8/10/47	210,000	207,040	0.111%
Comm 2014-UBS2 Mortgage Trust	4.7	3/10/47	119,433	113,518	0.061%
COMM 2015-CCRE22 Mortgage Trust	3.93	3/10/48	100,000	92,610	0.050%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	100,000	92,046	0.049%
COMM 2017-PANW Mortgage Trust	3.93	10/10/29	100,000	88,544	0.048%
Connecticut Avenue Securities Trust 2022-R01	6.32	12/25/41	175,789	175,790	0.094%
Constellation Brands	3.6	5/9/24	225,000	224,451	0.120%
Constellation Energy Generation	5.6	3/1/28	145,000	147,555	0.079%
Corebridge Financial	3.5	4/4/25	205,000	200,633	0.108%
Corebridge Global Funding	5.2	1/12/29	90,000	89,536	0.048%
Cox Communications	3.85	2/1/25	70,000	68,791	0.037%
Cox Communications	3.15	8/15/24	450,000	445,248	0.239%
Cox Communications	3.5	8/15/27	100,000	94,746	0.051%
Credicorp	2.75	6/17/25	200,000	192,589	0.103%
Crown Castle	5	1/11/28	85,000	84,103	0.045%
Crown Castle	4.45	2/15/26	320,000	314,755	0.169%
Crown Castle	2.9	3/15/27	265,000	247,405	0.133%
Crown Castle	5.6	6/1/29	145,000	146,741	0.079%
Crown Castle	1.05	7/15/26	255,000	231,731	0.124%
CROWN CASTLE INTL CORP 4/2 144A CP	5.85	4/30/24	495,000	492,357	0.264%
Crown Castle Towers	4.24	7/15/28	80,000	76,366	0.041%
CSL Finance	3.85	4/27/27	90,000	86,691	0.047%
CSMC 2020-NET	2.26	8/15/37	108,645	100,966	0.054%
CVS Health	5	2/20/26	255,000	253,960	0.136%
CVS Health	2.88	6/1/26	115,000	109,487	0.059%
CVS Health	3	8/15/26	105,000	99,979	0.054%
CVS Health	1.3	8/21/27	455,000	403,271	0.216%
CyrusOne Data Centers Issuer I	4.76	3/22/49	55,000	51,757	0.028%
DAE Funding	1.55	8/1/24	200,000	196,744	0.106%
Daimler Truck Finance North America	5	1/15/27	150,000	149,499	0.080%
Daimler Truck Finance North America	5.15	1/16/26	150,000	149,397	0.080%
Daimler Truck Finance North America	5.2	1/17/25	150,000	149,456	0.080%
Daimler Truck Finance North America	1.63	12/13/24	260,000	252,847	0.136%
Danske Bank	5.43	3/1/28	200,000	200,419	0.108%
Danske Bank	6.26	9/22/26	200,000	201,796	0.108%
Dcp Midstream Operating	5.38	7/15/25	309,000	308,228	0.165%
Deephaven Residential Mortgage Trust 2021-1	0.97	5/25/65	23,413	21,604	0.012%
Deephaven Residential Mortgage Trust 2021-2	1.26	4/25/66	46,215	39,788	0.021%
Dell Equipment Finance Trust 2023-3	6.75	10/22/29	100,000	101,083	0.054%
Discover Bank	2.45	9/12/24	270,000	265,947	0.143%

DLLAA 2023-1	5.64	2/22/28	185,000	186,825	0.100%
DLLST 2024-1	4.93	4/22/30	20,000	19,834	0.011%
DLLST 2024-1	5.05	8/20/27	70,000	69,657	0.037%
Dollar General	4.63	11/1/27	70,000	68,767	0.037%
Dollar General	5.2	7/5/28	166,000	166,599	0.089%
DRIVEN BRANDS FUNDING	3.98	10/20/49	105,325	99,081	0.053%
DRIVEN BRANDS FUNDING	4.74	4/20/48	89,538	87,908	0.047%
DRIVEN BRANDS FUNDING	4.64	4/20/49	71,250	69,055	0.037%
Dryden 86 CLO	6.68	7/17/34	250,000	249,151	0.134%
Dte Energy	4.22	11/1/24	240,000	237,611	0.127%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	29,181	28,934	0.016%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	170,378	162,298	0.087%
Elara Hgv Timeshare Issuer 2021	1.36	8/27/35	43,945	40,169	0.022%
Elara Hgv Timeshare Issuer 2023	6.16	2/25/38	117,883	119,673	0.064%
Elara Hgv Timeshare Issuer 2023	7.3	2/25/38	101,043	102,863	0.055%
Element Fleet Management	5.64	3/13/27	175,000	174,958	0.094%
Elevance Health	5.35	10/15/25	85,000	84,879	0.046%
Ellington Financial Mortgage Trust 2017-1	0.8	2/25/66	28,014	23,484	0.013%
Ellington Financial Mortgage Trust 2017-1	1.11	2/25/66	28,014	23,414	0.013%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	16,612	15,595	0.008%
Ellington Financial Mortgage Trust 2021-2	1.29	6/25/66	59,449	47,718	0.026%
Enbridge	5.9	11/15/26	110,000	111,898	0.060%
Enbridge	6	11/15/28	90,000	93,114	0.050%
Enbridge	2.5	1/15/25	265,000	257,391	0.138%
Enbridge	2.5	2/14/25	150,000	146,063	0.078%
Enel Finance International	6.8	10/14/25	200,000	204,007	0.109%
Enel Finance International	1.38	7/12/26	265,000	241,864	0.130%
Enel Finance International	2.65	9/10/24	405,000	398,452	0.214%
Energy Transfer	6.05	12/1/26	400,000	407,879	0.219%
Energy Transfer	4.25	4/1/24	15,000	14,997	0.008%
Energy Transfer	2.9	5/15/25	65,000	63,031	0.034%
Enterprise Fleet Financing 2023-2	5.56	4/22/30	346,354	346,720	0.186%
Equitable Financial Life Global Funding	1.1	11/12/24	360,000	349,594	0.188%
Equitable Financial Life Global Funding	1.7	11/12/26	150,000	136,099	0.073%
Equitable Financial Life Global Funding	1	1/9/26	95,000	87,656	0.047%
Equitable Financial Life Global Funding	1.4	7/7/25	35,000	33,173	0.018%
Equitable Financial Life Global Funding	0.8	8/12/24	255,000	250,687	0.134%
ERAC USA Finance	5	2/15/29	140,000	139,854	0.075%
ERAC USA Finance	4.6	5/1/28	345,000	339,701	0.182%
Exelon	5.15	3/15/29	100,000	99,757	0.054%
Exeter Automobile Receivables Trust 2022-4	5.98	12/15/28	140,000	139,597	0.075%
Exeter Automobile Receivables Trust 2022-5	6.51	12/15/27	450,000	452,532	0.243%
Extended Stay America Trust 2021-ESH	7.14	7/15/38	178,280	178,113	0.096%
Fannie Mae Connecticut Avenue Securities	6.63	1/25/30	2,337	2,338	0.001%
Federal Home Loan Mortgage	6.34	10/1/36	646	665	0.000%
Federal Home Loan Mortgage	5.95	10/1/36	3,170	3,192	0.002%
Federal Home Loan Mortgage	5.5	10/1/38	2,136	2,183	0.001%
Federal Home Loan Mortgage	6.28	11/1/36	2,072	2,065	0.001%
Federal Home Loan Mortgage	6.37	1/1/36	4,152	4,254	0.002%
Federal Home Loan Mortgage	6.09	1/1/37	2,181	2,176	0.001%
Federal Home Loan Mortgage	6	2/1/35	39,407	40,821	0.022%
Federal Home Loan Mortgage	6.13	2/1/35	1,163	1,165	0.001%
Federal Home Loan Mortgage	6.29	2/1/37	1,222	1,227	0.001%
Federal Home Loan Mortgage	6.58	2/1/38	6,607	6,657	0.004%
Federal Home Loan Mortgage	7	3/1/39	44,385	45,856	0.025%
Federal Home Loan Mortgage	3.5	3/1/46	82,464	75,594	0.041%
Federal Home Loan Mortgage	4.85	4/1/37	5,146	5,111	0.003%
Federal Home Loan Mortgage	5.23	5/1/37	2,207	2,187	0.001%
Federal Home Loan Mortgage	5.13	5/1/38	5,252	5,220	0.003%
Federal Home Loan Mortgage	5.26	6/1/38	10,215	10,170	0.005%
Federal Home Loan Mortgage	7.5	6/1/38	41,119	42,635	0.023%
Federal Home Loan Mortgage	5	7/1/25	2	2	0.000%
Federal Home Loan Mortgage	5.97	7/1/35	1,455	1,489	0.001%
Federal Home Loan Mortgage	6	9/1/34	2,048	2,101	0.001%
Federal Home Loan Mortgage	6	9/1/35	13,036	13,519	0.007%
Federal National Mortgage Assn.	5.5	10/1/35	61,544	62,824	0.034%
Federal National Mortgage Assn.	4.5	10/1/48	218,144	211,279	0.113%
Federal National Mortgage Assn.	5	10/1/52	98,187	95,870	0.051%
Federal National Mortgage Assn.	5.5	10/1/53	182,914	182,558	0.098%
Federal National Mortgage Assn.	3	11/1/34	129,302	121,471	0.065%
Federal National Mortgage Assn.	6	11/1/34	6,446	6,677	0.004%
Federal National Mortgage Assn.	6	11/1/36	69,407	71,904	0.039%

Federal National Mortgage Assn.	4	11/1/49	43,810	40,886	0.022%
Federal National Mortgage Assn.	5.5	1/1/25	0	0	0.000%
Federal National Mortgage Assn.	3	1/1/27	40,598	39,451	0.021%
Federal National Mortgage Assn.	6.03	1/1/34	5,084	5,070	0.003%
Federal National Mortgage Assn.	5.5	1/1/35	36,929	37,696	0.020%
Federal National Mortgage Assn.	6	1/1/37	1,278	1,324	0.001%
Federal National Mortgage Assn.	5.5	1/1/39	9,304	9,497	0.005%
Federal National Mortgage Assn.	3.5	1/1/48	43,149	39,344	0.021%
Federal National Mortgage Assn.	4.5	1/1/50	24,510	23,653	0.013%
Federal National Mortgage Assn.	2.5	1/1/52	199,178	166,615	0.089%
Federal National Mortgage Assn.	2.5	1/1/52	184,894	154,147	0.083%
Federal National Mortgage Assn.	3.5	1/1/52	56,005	50,274	0.027%
Federal National Mortgage Assn.	2.5	1/1/54	225,918	186,928	0.100%
Federal National Mortgage Assn.	6.5	12/1/32	18,708	19,182	0.010%
Federal National Mortgage Assn.	6	12/1/34	2,404	2,489	0.001%
Federal National Mortgage Assn.	5.5	12/1/34	1,050	1,072	0.001%
Federal National Mortgage Assn.	6.14	12/1/35	1,510	1,507	0.001%
Federal National Mortgage Assn.	5.83	12/1/35	4,748	4,740	0.003%
Federal National Mortgage Assn.	5.59	12/1/35	1,699	1,683	0.001%
Federal National Mortgage Assn.	6.15	12/1/35	583	582	0.000%
Federal National Mortgage Assn.	6.29	12/1/36	822	825	0.000%
Federal National Mortgage Assn.	4.5	12/1/40	105,274	103,244	0.055%
Federal National Mortgage Assn.	4	12/1/49	31,371	29,459	0.016%
Federal National Mortgage Assn.	4	12/1/49	7,357	6,874	0.004%
Federal National Mortgage Assn.	1.5	2/1/36	38,543	33,609	0.018%
Federal National Mortgage Assn.	1.5	2/1/36	150,398	130,950	0.070%
Federal National Mortgage Assn.	6	2/1/36	24,647	25,533	0.014%
Federal National Mortgage Assn.	6	2/1/53	131,503	134,834	0.072%
Federal National Mortgage Assn.	3.5	3/1/28	11,932	11,622	0.006%
Federal National Mortgage Assn.	6	3/1/34	64,272	66,211	0.036%
Federal National Mortgage Assn.	6	3/1/37	2,412	2,498	0.001%
Federal National Mortgage Assn.	6	3/1/39	117,952	122,255	0.066%
Federal National Mortgage Assn.	6	4/1/35	4,162	4,312	0.002%
Federal National Mortgage Assn.	5.5	4/1/36	2,266	2,313	0.001%
Federal National Mortgage Assn.	6	4/1/36	499	517	0.000%
Federal National Mortgage Assn.	4.5	4/1/38	166,433	163,803	0.088%
Federal National Mortgage Assn.	5.48	4/1/38	11,857	11,767	0.006%
Federal National Mortgage Assn.	6	4/1/40	10,817	11,206	0.006%
Federal National Mortgage Assn.	2.5	4/1/52	97,295	81,494	0.044%
Federal National Mortgage Assn.	6	5/1/37	2,676	2,772	0.001%
Federal National Mortgage Assn.	6	5/1/38	2,852	2,955	0.002%
Federal National Mortgage Assn.	6.54	5/1/38	1,616	1,618	0.001%
Federal National Mortgage Assn.	5.52	5/1/38	5,486	5,447	0.003%
Federal National Mortgage Assn.	4.5	5/1/50	24,936	23,983	0.013%
Federal National Mortgage Assn.	2.5	5/1/52	109,498	90,552	0.049%
Federal National Mortgage Assn.	5	6/1/35	33,640	33,816	0.018%
Federal National Mortgage Assn.	6	6/1/36	867	898	0.000%
Federal National Mortgage Assn.	5.5	6/1/38	18,230	18,610	0.010%
Federal National Mortgage Assn.	3	6/1/52	354,450	305,025	0.164%
Federal National Mortgage Assn.	6.5	7/1/32	19,826	20,484	0.011%
Federal National Mortgage Assn.	5.8	7/1/35	815	806	0.000%
Federal National Mortgage Assn.	5.69	7/1/36	3,947	4,031	0.002%
Federal National Mortgage Assn.	5.5	7/1/41	24,323	24,829	0.013%
Federal National Mortgage Assn.	4.5	7/1/52	395,048	376,177	0.202%
Federal National Mortgage Assn.	6	7/1/53	138,699	140,588	0.075%
Federal National Mortgage Assn.	5	8/1/33	106,082	106,637	0.057%
Federal National Mortgage Assn.	6	8/1/37	15,115	15,602	0.008%
Federal National Mortgage Assn.	5.5	8/1/37	27,310	27,878	0.015%
Federal National Mortgage Assn.	6.1	8/1/38	5,853	6,057	0.003%
Federal National Mortgage Assn.	4.5	8/1/48	10,160	9,829	0.005%
Federal National Mortgage Assn.	4	8/1/52	110,185	102,197	0.055%
Federal National Mortgage Assn.	4.5	8/1/52	262,264	249,736	0.134%
Federal National Mortgage Assn.	5.5	8/1/53	252,254	251,762	0.135%
Federal National Mortgage Assn.	6	8/1/53	1,246,757	1,263,738	0.678%
Federal National Mortgage Assn.	5	9/1/25	212	211	0.000%
Federal National Mortgage Assn.	4.5	9/1/37	53,568	52,722	0.028%
Federal National Mortgage Assn.	5.91	9/1/37	1,263	1,253	0.001%
Federal National Mortgage Assn.	6	9/1/39	15,128	15,673	0.008%
Federal National Mortgage Assn.	2	9/1/50	101,647	80,971	0.043%
Federal National Mortgage Assn.	4	9/1/52	520,866	483,075	0.259%
Federal National Mortgage Assn.	5	9/1/53	167,399	163,731	0.088%
Fifth Third Bancorp	6.34	7/27/29	95,000	97,803	0.052%

Fifth Third Bank NA	5.85	10/27/25	335,000	334,922	0.180%
Finance of America HECM Buyout 2022-HB2	4	8/1/32	181,609	178,191	0.096%
First American Financial	4.6	11/15/24	450,000	445,501	0.239%
FirstKey Homes 2020-SFR1 Trust	2.24	8/17/37	500,000	471,400	0.253%
FirstKey Homes 2020-SFR2 Trust	1.97	10/19/37	315,000	293,843	0.158%
Fiserv	5.15	3/15/27	235,000	235,620	0.126%
Flagstar Mortgage Trust 2020-1NV	6	3/25/50	128,718	121,291	0.065%
FNMA 30 YR TBA APR	6	1/1/33	275,000	277,504	0.149%
FOCUS Brands Funding	5.09	4/30/47	116,563	112,979	0.061%
Fontainebleau Miami Beach Trust 2019-FBLU	3.14	12/10/36	200,000	195,242	0.105%
Ford Credit Auto Lease Trust 2022	4.18	10/15/25	465,000	459,713	0.247%
Ford Credit Auto Lease Trust 2023	5.54	12/15/26	100,000	99,431	0.053%
Ford Credit Auto Lease Trust 2023	6.2	2/15/27	70,000	70,908	0.038%
Ford Credit Auto Lease Trust 2023	6.43	4/15/27	135,000	137,548	0.074%
Ford Credit Auto Owner Trust 2020-REV1	2.29	8/15/31	210,000	203,640	0.109%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	145,000	135,939	0.073%
Ford Credit Auto Owner Trust 2023	5.07	1/15/29	410,000	406,770	0.218%
Ford Credit Floorplan Master Owner Trust	5.75	5/15/28	115,000	114,697	0.062%
Ford Credit Floorplan Master Owner Trust	6.62	5/15/28	135,000	136,228	0.073%
Ford Motor Credit	5.8	3/5/27	235,000	235,790	0.127%
Ford Motor Credit	5.13	6/16/25	290,000	287,357	0.154%
Fortinet	1	3/15/26	160,000	146,925	0.079%
Freddie Mac Multifamily Structured PTCs	4.6	6/25/30	157,747	157,418	0.084%
Freddie Mac REMICS	2	2/15/40	23,619	22,922	0.012%
Freddie Mac STACR REMIC Trust 2021-DNA5	6.97	1/25/34	64,234	64,461	0.035%
Freddie Mac STACR REMIC Trust 2021-DNA7	7.12	11/25/41	90,000	90,512	0.049%
Freddie Mac STACR REMIC Trust 2022-DNA5	8.27	6/25/42	221,105	226,909	0.122%
Freddie Mac STACR REMIC Trust 2023-HQA3	7.17	11/25/43	98,186	99,322	0.053%
Freddie Mac STACR REMIC Trust 2024-HQA1	6.57	3/25/44	350,000	350,221	0.188%
Freddie Mac Whole Loan Securities Trust	3.64	12/25/46	45,816	44,311	0.024%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.87	5/25/47	22,926	21,879	0.012%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	38,103	33,752	0.018%
Galton Funding Mortgage Trust 2019-1	4.5	2/25/59	10,230	9,737	0.005%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	15,665	14,583	0.008%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	230,000	216,166	0.116%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	380,000	315,464	0.169%
GATX	5.4	3/15/27	50,000	50,371	0.027%
GATX	3.25	3/30/25	25,000	24,404	0.013%
GATX	3.85	3/30/27	80,000	77,078	0.041%
GATX	3.25	9/15/26	417,000	396,822	0.213%
General Motors Financial	2.9	2/26/25	485,000	472,837	0.254%
General Motors Financial	5.4	4/6/26	135,000	134,874	0.072%
General Motors Financial	5.4	5/8/27	115,000	115,047	0.062%
Genuine Parts	1.75	2/1/25	105,000	101,633	0.055%
Georgia Power	5	2/23/27	85,000	84,946	0.046%
GM Financial Automobile Leasing Trust 2022-3	5.13	8/20/26	615,000	609,540	0.327%
GM Financial Automobile Leasing Trust 2023-1	5.76	1/20/27	270,000	270,317	0.145%
GM Financial Consumer Automobile Receivables Trust 2020-4	1.05	5/18/26	105,000	102,641	0.055%
GM Financial Consumer Automobile Receivables Trust 2023-1	5.03	9/18/28	40,000	39,956	0.021%
Golden State Tobacco Securitization	1.71	6/1/24	200,000	198,628	0.107%
Goldentree Loan Opportunities XI	7.31	1/18/31	250,000	248,668	0.133%
Goldman Sachs	5.88	10/21/24	325,000	324,588	0.174%
Goldman Sachs	3.5	4/1/25	250,000	245,339	0.132%
Goldman Sachs	5.8	8/10/26	390,000	391,250	0.210%
Goldman Sachs	4.48	8/23/28	190,000	185,512	0.100%
Government National Mortgage Assn.	4	10/20/50	28,384	26,836	0.014%
Government National Mortgage Assn.	4	10/20/52	93,382	87,362	0.047%
Government National Mortgage Assn.	4.5	10/20/52	590,236	567,371	0.304%
Government National Mortgage Assn.	5	11/20/39	60,432	60,946	0.033%
Government National Mortgage Assn.	5	11/20/47	45,918	45,842	0.025%
Government National Mortgage Assn.	6.5	1/1/34	140,000	142,334	0.076%
Government National Mortgage Assn.	5	1/20/36	1,321	1,332	0.001%
Government National Mortgage Assn.	5	12/20/34	2,643	2,667	0.001%
Government National Mortgage Assn.	5	12/20/35	1,834	1,849	0.001%
Government National Mortgage Assn.	5	2/20/40	2,848	2,864	0.002%
Government National Mortgage Assn.	5	3/20/41	101,107	101,968	0.055%
Government National Mortgage Assn.	5.5	3/20/48	26,439	27,060	0.015%
Government National Mortgage Assn.	5.5	3/20/49	7,597	7,715	0.004%
Government National Mortgage Assn.	2	3/20/52	19,436	15,929	0.009%
Government National Mortgage Assn.	5	5/20/36	1,628	1,642	0.001%
Government National Mortgage Assn.	3.5	7/20/52	762,349	693,519	0.372%
Government National Mortgage Assn.	3	9/20/47	634,672	566,644	0.304%

Government National Mortgage Assn.	4	9/20/52	69,442	64,965	0.035%
Gray Oak Pipeline	2.6	10/15/25	105,000	100,154	0.054%
Great Wolf Trust 2019-WOLF	6.67	12/15/36	117,378	117,341	0.063%
Great Wolf Trust 2019-WOLF	6.97	12/15/36	34,544	34,490	0.019%
Great Wolf Trust 2019-WOLF	7.27	12/15/36	299,382	298,821	0.160%
GS Mortgage-Backed Securities Trust 2022-GR2	5.13	7/25/44	3,212	3,202	0.002%
GS Mortgage Securities Corp Trust 2021-ROSS	7.04	5/15/26	160,000	127,705	0.069%
GTP Acquisition Partners I	3.48	6/16/25	465,000	453,660	0.243%
Hardee s Funding	3.98	12/20/50	425,700	383,450	0.206%
Hardee s Funding	4.96	6/20/48	240,975	238,568	0.128%
Hardee s Funding	5.71	6/20/48	127,575	121,312	0.065%
Hardee s Funding	2.87	6/20/51	87,525	74,353	0.040%
HCA	5.38	2/1/25	165,000	164,588	0.088%
HCA	5.88	2/15/26	185,000	185,925	0.100%
HCA	3.13	3/15/27	260,000	245,263	0.132%
HDFC Bank Ltd/Gandhinagar	5.69	3/2/26	250,000	250,721	0.135%
Health Care Service Corp A Mutual Legal Reserve	1.5	6/1/25	325,000	309,995	0.166%
Hilton Grand Vacations Trust 2022-1D	3.61	6/20/34	58,504	56,117	0.030%
Hilton Grand Vacations Trust 2023-1	6.11	1/25/38	314,745	317,530	0.170%
Hilton Grand Vacations Trust 2023-1	6.94	1/25/38	81,752	83,370	0.045%
HPEFS Equipment Trust 2021-2	1.29	3/20/29	160,000	156,703	0.084%
HPEFS Equipment Trust 2023-1	5.73	4/20/28	275,000	275,583	0.148%
HPEFS Equipment Trust 2023-1	5.91	4/20/28	100,000	100,238	0.054%
HPEFS Equipment Trust 2023-2	6.48	1/21/31	100,000	101,313	0.054%
HPEFS Equipment Trust 2023-2	6.97	7/21/31	200,000	203,517	0.109%
HPEFS Equipment Trust 2024-1	5.33	5/20/31	340,000	338,242	0.181%
HPHT Finance 19	2.88	11/5/24	600,000	589,950	0.317%
HSBC Holdings	2.1	6/4/26	375,000	359,918	0.193%
Humana	3.85	10/1/24	180,000	178,204	0.096%
Humana	1.35	2/3/27	90,000	81,081	0.044%
Humana	5.75	3/1/28	85,000	86,678	0.047%
Humana	4.5	4/1/25	145,000	143,373	0.077%
Huntington National Bank	5.7	11/18/25	250,000	248,322	0.133%
Hyundai Auto Receivables Trust 2020	1.6	12/15/26	175,000	171,848	0.092%
Hyundai Capital America	6.25	11/3/25	120,000	121,192	0.065%
Hyundai Capital America	5.25	1/8/27	100,000	99,682	0.053%
Hyundai Capital America	5.5	3/30/26	120,000	120,242	0.065%
Hyundai Capital America	5.6	3/30/28	160,000	161,602	0.087%
Hyundai Capital America	0.88	6/14/24	80,000	79,195	0.042%
Hyundai Capital America	1	9/17/24	110,000	107,587	0.058%
Hyundai Capital Services	2.13	4/24/25	200,000	192,783	0.103%
Imperial Brands Finance	4.25	7/21/25	200,000	196,498	0.105%
Imperial Brands Finance	3.13	7/26/24	730,000	722,700	0.388%
Imperial Fund Mortgage Trust 2021-NQM2	1.52	9/1/56	98,322	80,916	0.043%
Imperial Fund Mortgage Trust 2022-NQM4	4.77	6/25/67	330,491	324,529	0.174%
INTL FLAVORS & FRAGRANCE 4/2 144A CP	5.27	4/3/24	495,000	494,552	0.265%
IQVIA	6.25	2/1/29	125,000	129,963	0.070%
Jackson National Life Global Funding	1.75	1/12/25	290,000	280,929	0.151%
Jamestown CLO VI-R	7.59	4/25/30	250,000	248,873	0.134%
Jde Peet S	0.8	9/24/24	150,000	145,906	0.078%
JPMorgan Chase	5.04	1/23/28	180,000	179,130	0.096%
JPMorgan Chase	2.08	4/22/26	460,000	443,086	0.238%
JPMorgan Chase	6.28	4/22/27	75,000	75,244	0.040%
JPMorgan Chase	4.08	4/26/26	440,000	432,852	0.232%
JPMorgan Chase	0.82	6/1/25	225,000	223,030	0.120%
JPMorgan Chase Bank NA - CACLN	1.14	12/26/28	26,842	26,366	0.014%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	7.54	9/15/29	355,000	276,968	0.149%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	7.46	10/15/33	255,000	239,747	0.129%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	7.86	10/15/33	210,000	184,874	0.099%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	89,915	78,852	0.042%
KIND Trust 2021-KIND	7.19	8/15/38	243,004	235,085	0.126%
KKR CLO 29	6.78	1/15/32	250,000	250,180	0.134%
Korea Electric Power	5.38	7/31/26	450,000	451,805	0.242%
Korea Housing Finance	4.63	2/24/28	440,000	438,090	0.235%
Korea Hydro & Nuclear Power	4.25	7/27/27	490,000	477,091	0.256%
KT	4	8/8/25	450,000	441,623	0.237%
Leaseplan	2.88	10/24/24	400,000	393,531	0.211%
Lloyds Banking	5.46	1/5/28	220,000	219,615	0.118%
Lowe s	4.8	4/1/26	175,000	173,974	0.093%
Lowe s	3.35	4/1/27	80,000	76,355	0.041%
Lowe s	4.4	9/8/25	305,000	300,978	0.161%
LPL Holdings	6.75	11/17/28	90,000	94,067	0.050%

LSEGA Financing	0.65	4/6/24	320,000	319,761	0.172%
LSTAR Commercial Mortgage Trust 2017-5	4.02	3/10/50	145,000	133,271	0.072%
LYB International Finance III	1.25	10/1/25	177,000	165,925	0.089%
Madison Park Funding XXIII	6.55	7/27/31	274,430	274,101	0.147%
Madison Park Funding XXIII	7.13	7/27/31	250,000	250,117	0.134%
Madison Park Funding XXIX	7.11	10/18/30	530,000	530,000	0.284%
Madison Park Funding XXXIII	6.6	10/15/32	485,000	485,146	0.260%
Madison Park Funding XXXVII	6.65	7/15/33	465,000	464,476	0.249%
Magnetite XXV	6.79	1/25/32	500,000	499,681	0.268%
Marathon Static CLO 2022-18	6.48	7/20/30	370,000	369,077	0.198%
Marble Point CLO XII	6.59	7/16/31	228,788	228,059	0.122%
Marble Point CLO XIV	6.52	1/20/32	600,000	600,629	0.322%
Marriott International Inc/MD	3.75	3/15/25	55,000	54,117	0.029%
Marriott International Inc/MD	3.6	4/15/24	425,000	424,390	0.228%
Marriott International Inc/MD	5.75	5/1/25	55,000	55,122	0.030%
Marriott International Inc/MD	5.45	9/15/26	90,000	90,342	0.048%
Mars	4.55	4/20/28	355,000	350,312	0.188%
Marsh & McLennan	3.75	3/14/26	45,000	43,993	0.024%
Mattel	5.88	12/15/27	230,000	230,575	0.124%
Mattel	3.38	4/1/26	210,000	200,813	0.108%
MEGlobal Canada ULC	5	5/18/25	450,000	444,900	0.239%
Mercedes-Benz Finance North America	4.8	1/11/27	565,000	561,776	0.301%
Mercedes-Benz Finance North America	4.8	3/30/26	190,000	188,600	0.101%
METLIFE SECURITIZATION TRUST	3	4/25/55	99,833	93,280	0.050%
Metropolitan Life Global Funding I	4.05	8/25/25	335,000	329,674	0.177%
MFA 2021-INV1 Trust	0.85	1/25/56	37,153	34,630	0.019%
MFA 2021-NQM2 Trust	1.32	11/25/64	47,579	40,782	0.022%
Microchip Technology	0.98	9/1/24	220,000	215,491	0.116%
Micron Technology	4.19	2/15/27	50,000	48,563	0.026%
Micron Technology	4.98	2/6/26	50,000	49,750	0.027%
Micron Technology	5.38	4/15/28	260,000	262,255	0.141%
MidOcean Credit CLO XI	7.1	10/18/33	250,000	250,520	0.134%
MidOcean Credit CLO XI	8.02	10/18/33	250,000	248,580	0.133%
Mitsubishi Ufj Financial	0.95	7/19/25	400,000	393,805	0.211%
Mmaf Equipment Finance Llc 2021	1.19	11/13/43	100,000	92,015	0.049%
mo Fisher Scientific	4.95	8/10/26	425,000	424,787	0.228%
Mohawk Industries	5.85	9/18/28	150,000	154,239	0.083%
Mondelez International	2.63	3/17/27	190,000	177,607	0.095%
Mondelez International Holdings Netherlands BV	4.25	9/15/25	200,000	196,645	0.106%
Morgan Stanley	6.14	10/16/26	250,000	252,762	0.136%
Morgan Stanley	1.16	10/21/25	195,000	189,781	0.102%
Morgan Stanley	2.63	2/18/26	250,000	243,164	0.130%
Morgan Stanley	3.62	4/17/25	220,000	219,142	0.118%
Morgan Stanley Bank NA	4.75	4/21/26	250,000	248,039	0.133%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	340,000	297,742	0.160%
Morgan Stanley Capital I Trust 2019-NUGS	7.24	12/15/36	130,000	36,407	0.020%
Morgan Stanley Residential Mortgage Loan Trust 2023-NQM1	7.53	9/25/68	95,895	97,520	0.052%
MVW 2020-1	1.74	10/20/37	73,281	68,678	0.037%
MVW 2020-1	2.73	10/20/37	96,880	91,814	0.049%
MVW 2021-1W	1.44	1/22/41	33,771	31,397	0.017%
MVW 2023-1	4.93	10/20/40	255,763	251,760	0.135%
MVW 2023-2	6.18	11/20/40	231,973	238,296	0.128%
MVW 2023-2	6.33	11/20/40	92,789	94,651	0.051%
Nasdaq	5.65	6/28/25	45,000	45,121	0.024%
Navient Private Education Refi Loan Trust 2019-D	3.01	12/15/59	72,708	68,803	0.037%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	52,719	49,549	0.027%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	35,970	32,826	0.018%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	99,502	90,103	0.048%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	46,253	41,705	0.022%
Navistar Financial dealer Note Master Owner Trust II	6.18	8/25/28	175,000	176,366	0.095%
NBN	1.45	5/5/26	405,000	374,953	0.201%
Nelnet Student Loan Trust 2005-4	5.79	3/22/32	205,918	198,457	0.106%
Nelnet Student Loan Trust 2020-1	6.18	3/26/68	112,414	111,498	0.060%
Nelnet Student Loan Trust 2021	1.32	4/20/62	225,226	204,029	0.109%
Neuberger Berman CLO XVII	6.61	4/22/29	352,969	352,935	0.189%
Neuberger Berman Loan Advisers CLO 26	6.96	10/18/30	255,000	255,323	0.137%
Neuberger Berman Loan Advisers CLO 32	6.56	1/20/32	400,000	400,520	0.215%
Newmont Corp / Newcrest Finance Pty	5.3	3/15/26	120,000	120,318	0.065%
New Residential Mortgage Loan Trust 2021-INV2	2.5	9/25/51	352,949	307,636	0.165%
NextEra Energy Capital Holdings	1.88	1/15/27	310,000	283,895	0.152%
NextEra Energy Capital Holdings	6.05	3/1/25	115,000	115,232	0.062%
NextEra Energy Capital Holdings	4.45	6/20/25	230,000	227,251	0.122%

NextEra Energy Capital Holdings	5.75	9/1/25	130,000	130,613	0.070%
NiSource	5.25	3/30/28	60,000	60,347	0.032%
NLT 2021-INV2 Trust	1.52	8/25/56	88,558	73,464	0.039%
Nordstrom	2.3	4/8/24	35,000	34,913	0.019%
Northern Trust	3.95	10/30/25	155,000	151,830	0.081%
Northwestern Mutual Global Funding	4.35	9/15/27	215,000	210,026	0.113%
NRG Energy	3.75	6/15/24	155,000	153,336	0.082%
NTT Finance	4.24	7/25/25	200,000	197,377	0.106%
NTT Finance	4.14	7/26/24	200,000	198,486	0.106%
Nucor	3.95	5/23/25	125,000	122,882	0.066%
Nutrien	4.9	3/27/28	110,000	109,140	0.059%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	300,000	290,506	0.156%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	20,000	18,858	0.010%
NXP BV / NXP Funding LLC / NXP USA	4.4	6/1/27	35,000	34,221	0.018%
NXP BV / NXP Funding LLC / NXP USA	3.88	6/18/26	155,000	150,204	0.081%
Oaktree CLO 2022-2	6.86	7/15/33	315,000	314,611	0.169%
OBX 2019-EXP2 Trust	6.64	6/25/59	17,522	17,053	0.009%
OBX 2020-EXP1 Trust	6.39	2/25/60	29,680	27,019	0.014%
OBX 2020-EXP2 Trust	3	5/25/60	92,963	78,516	0.042%
OBX 2020-EXP2 Trust	3	5/25/60	24,464	20,638	0.011%
OBX 2020-INV1 Trust	3.5	12/25/49	53,042	46,530	0.025%
OBX 2023-NQM9 Trust	7.51	10/25/63	93,607	95,205	0.051%
Oceanview Mortgage Trust 2022-INV1	2.5	12/25/51	185,806	160,087	0.086%
OCP CLO 2017-13	6.54	7/15/30	235,582	235,723	0.126%
OCP CLO 2017-13	7.13	7/15/30	315,000	315,164	0.169%
Octagon Investment Partners 39	6.48	10/20/30	490,000	490,000	0.263%
Octane Receivables Trust 2021-2	1.21	9/20/28	37,329	36,492	0.020%
Octane Receivables Trust 2022-1	4.9	5/22/28	180,000	177,265	0.095%
Octane Receivables Trust 2022-2	5.11	2/22/28	124,511	123,955	0.067%
Octane Receivables Trust 2023-1	5.87	5/21/29	54,264	54,308	0.029%
Octane Receivables Trust 2023-3	6.48	7/20/29	100,000	100,775	0.054%
Octane Receivables Trust 2023-3	6.74	8/20/29	100,000	101,380	0.054%
Octane Receivables Trust 2023-3	7.58	9/20/29	100,000	103,538	0.056%
ONE 2021-PARK Mortgage Trust	6.39	3/15/36	315,000	300,858	0.161%
ONE 2021-PARK Mortgage Trust	6.54	3/15/36	170,000	160,013	0.086%
ONEOK	5.55	11/1/26	190,000	191,558	0.103%
Oracle	5.8	11/10/25	140,000	141,108	0.076%
O Reilly Automotive	5.75	11/20/26	185,000	187,604	0.101%
Ovintiv	5.65	5/15/25	215,000	215,272	0.115%
Owens Corning	3.4	8/15/26	35,000	33,484	0.018%
OZLM Funding II	6.51	7/30/31	375,000	375,503	0.201%
OZLM XXI	6.47	1/20/31	585,000	585,356	0.314%
PACCAR Financial	4.6	1/31/29	510,000	506,650	0.272%
Pacific Gas & Electric	3.5	6/15/25	220,000	214,185	0.115%
PacifiCorp	5.1	2/15/29	115,000	115,707	0.062%
Parker-Hannifin	3.65	6/15/24	400,000	398,242	0.214%
PeaceHealth Obligated	1.38	11/15/25	50,000	46,489	0.025%
Pelabuhan Indonesia Persero PT	4.88	10/1/24	450,000	448,092	0.240%
Penske Truck Leasing Co Lp / PTL Finance	2.7	11/1/24	120,000	117,754	0.063%
Penske Truck Leasing Co Lp / PTL Finance	5.35	1/12/27	95,000	94,945	0.051%
Penske Truck Leasing Co Lp / PTL Finance	3.95	3/10/25	180,000	177,022	0.095%
Penske Truck Leasing Co Lp / PTL Finance	5.75	5/24/26	490,000	493,602	0.265%
Penske Truck Leasing Co Lp / PTL Finance	3.45	7/1/24	172,000	170,643	0.092%
Pfizer Investment Enterprises Pte	4.45	5/19/26	530,000	524,041	0.281%
Pfizer Investment Enterprises Pte	4.45	5/19/28	185,000	182,322	0.098%
Philip Morris International	5.13	11/15/24	270,000	269,261	0.144%
Philip Morris International	5	11/17/25	140,000	139,703	0.075%
Philip Morris International	4.88	2/13/26	230,000	229,115	0.123%
Pioneer Natural Resources	5.1	3/29/26	238,000	237,050	0.127%
PNC Financial Services	5.67	10/28/25	355,000	354,938	0.190%
PNC Financial Services	5.3	1/21/28	80,000	79,993	0.043%
PNC Financial Services	4.76	1/26/27	265,000	261,858	0.140%
PNC Financial Services	5.81	6/12/26	100,000	100,071	0.054%
POSCO	4.38	8/4/25	450,000	443,038	0.238%
Post Road Equipment Finance 2024-1	5.81	10/15/30	165,000	164,480	0.088%
Post Road Equipment Finance 2024-1	5.59	11/15/29	100,000	99,846	0.054%
Principal Life Global Funding II	0.75	4/12/24	165,000	164,725	0.088%
Progress Residential 2020-SFR2 Trust	2.08	6/17/37	393,673	377,774	0.203%
Public Storage Operating	5.86	4/23/24	115,000	114,856	0.062%
QNB Finance	2.63	5/12/25	450,000	435,846	0.234%
Qorvo	1.75	12/15/24	125,000	121,250	0.065%
Realty Income	5.05	1/13/26	65,000	64,649	0.035%

Realty Income	3.88	7/15/24	450,000	447,783	0.240%
Regal Rexnord	6.05	2/15/26	170,000	170,698	0.092%
Republic Services	2.5	8/15/24	220,000	217,421	0.117%
Rewity	0.85	9/15/24	715,000	698,029	0.374%
Rogers Communications	5	2/15/29	285,000	282,269	0.151%
Rogers Communications	2.95	3/15/25	430,000	418,983	0.225%
Rogers Communications	3.2	3/15/27	310,000	294,041	0.158%
Roper Technologies	2.35	9/15/24	90,000	88,404	0.047%
Ross Stores	4.6	4/15/25	810,000	801,637	0.430%
Ross Stores	0.88	4/15/26	290,000	265,936	0.143%
Royal Bank of Canada	4.88	1/19/27	85,000	84,752	0.045%
Royal Bank of Canada	4.95	4/25/25	445,000	443,689	0.238%
Sabine Pass Liquefaction	5.63	3/1/25	320,000	319,200	0.171%
Sabine Pass Liquefaction	5.75	5/15/24	100,000	99,970	0.054%
Santander Bank Auto Credit-Linked Notes Series 2022	6.44	8/16/32	66,550	66,429	0.036%
Santander Bank Auto Credit-Linked Notes Series 2023	5.64	12/15/33	226,878	227,073	0.122%
Santander Bank Auto Credit-Linked Notes Series 2023	6.66	12/15/33	250,000	251,186	0.135%
Santander Bank NA - SBCLN	1.83	12/15/31	38,843	38,285	0.021%
Santander Consumer Auto Receivables Trust 2020	1.29	4/15/26	25,040	24,961	0.013%
Santander Drive Auto Receivables Trust 2021-4	1.67	10/15/27	255,000	242,339	0.130%
Santander Drive Auto Receivables Trust 2022-2	3.76	7/16/29	365,000	354,053	0.190%
Santander Drive Auto Receivables Trust 2022-5	4.74	10/16/28	330,000	326,039	0.175%
Santander Holdings USA	2.49	1/6/28	190,000	172,073	0.092%
Santander Retail Auto Lease Trust 2021	1.41	11/20/25	185,000	183,864	0.099%
Santander Retail Auto Lease Trust 2021	1.11	3/20/26	155,000	153,815	0.083%
Santander Retail Auto Lease Trust 2022	3.85	3/22/27	75,000	73,767	0.040%
SBA Tower Trust	3.87	10/15/24	110,000	108,655	0.058%
SBA Tower Trust	1.63	11/15/26	115,000	104,222	0.056%
SBA Tower Trust	2.84	1/15/25	325,000	317,407	0.170%
SBA Tower Trust	1.88	1/15/26	85,000	78,950	0.042%
SBA Tower Trust	6.6	1/15/28	290,000	297,207	0.159%
Sbna Auto Lease Trust 2024	5.39	11/20/26	75,000	74,995	0.040%
Sbna Auto Lease Trust 2024	5.24	1/22/29	70,000	69,841	0.037%
SCF Equipment Leasing 2023-1	6.17	5/20/32	155,000	159,299	0.085%
SEB Funding	7.39	4/30/54	290,000	290,000	0.156%
Sempra	3.3	4/1/25	175,000	171,143	0.092%
Sempra	5.4	8/1/26	125,000	125,323	0.067%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	26,150	24,068	0.013%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	4,238	4,126	0.002%
SFS Auto Receivables Securitization Trust 2024-1	5.51	1/20/32	25,000	25,090	0.013%
SFS Auto Receivables Securitization Trust 2024-1	4.95	5/21/29	80,000	79,613	0.043%
SG Residential Mortgage Trust 2020-2	1.38	5/25/65	37,227	32,800	0.018%
Sherwin-Williams	4.25	8/8/25	110,000	108,192	0.058%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	17,634	17,084	0.009%
Sierra Timeshare 2021-2 Receivables Funding	1.8	9/20/38	53,620	50,299	0.027%
Sierra Timeshare 2021-2 Receivables Funding	1.95	9/20/38	110,982	103,435	0.055%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	235,000	234,810	0.126%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	83,870	76,335	0.041%
Societe Generale	5.52	1/19/28	470,000	464,541	0.249%
Solventum	5.45	2/25/27	355,000	356,245	0.191%
Southern	4.48	8/1/24	920,000	915,215	0.491%
Southern California Gas	2.95	4/15/27	185,000	174,425	0.094%
S&P Global	2.45	3/1/27	510,000	477,373	0.256%
Standard Chartered	1.82	11/23/25	200,000	193,938	0.104%
Standard Chartered	4.3	2/19/27	200,000	194,035	0.104%
Starbucks	4.75	2/15/26	215,000	213,586	0.115%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	206,704	198,908	0.107%
Starwood Mortgage Residential Trust 2021-2	0.94	5/25/65	83,934	75,796	0.041%
Starwood Mortgage Residential Trust 2021-4	1.16	8/25/56	239,333	198,696	0.107%
State Bank of India/London	1.8	7/13/26	500,000	462,576	0.248%
State Street	4.86	1/26/26	115,000	114,337	0.061%
State Street	5.1	5/18/26	180,000	178,989	0.096%
State Street	5.27	8/3/26	320,000	321,054	0.172%
Symphony CLO XXIII	6.6	1/15/34	446,664	446,775	0.240%
Symphony CLO XXIII	7.18	1/15/34	250,000	250,145	0.134%
Symphony CLO XXVI	6.66	4/20/33	250,000	249,595	0.134%
Symphony Static CLO I	7.04	10/25/29	350,000	342,927	0.184%
Synchrony Financial	4.25	8/15/24	485,000	481,834	0.259%
Take-Two Interactive Software	5	3/28/26	265,000	263,400	0.141%
Take-Two Interactive Software	3.55	4/14/25	150,000	147,114	0.079%
Tapestry	7.05	11/27/25	40,000	40,780	0.022%
Tapestry	7	11/27/26	45,000	46,367	0.025%

TER FINANCE LTD PROM NOTE CL A 144A PP	0	1/2/25	200,000	190,621	0.102%
Terraform Global Operating	6.13	3/1/26	450,000	441,000	0.237%
THL Credit Wind River 2015-1 CLO	6.5	10/20/30	700,000	700,000	0.376%
T-Mobile USA	2.25	2/15/26	195,000	184,573	0.099%
T-Mobile USA	3.5	4/15/25	265,000	259,864	0.139%
Toronto-Dominion Bank	5.53	7/17/26	270,000	272,313	0.146%
Toronto-Dominion Bank	0.7	9/10/24	350,000	342,301	0.184%
Toronto-Dominion Bank	4.29	9/13/24	460,000	457,292	0.245%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	1,733	1,726	0.001%
Towd Point Mortgage Trust 2018-1	3	1/25/58	46,527	45,216	0.024%
Towd Point Mortgage Trust 2022-4	3.75	9/25/62	372,617	346,840	0.186%
TransCanada PipeLines	6.2	3/9/26	415,000	414,431	0.222%
TRK 2021-INV1 Trust	1.41	7/25/56	54,010	46,326	0.025%
TRP Government Reserve	5.39		6,263,886	6,263,886	3.361%
Truist Financial	5.76	6/9/25	165,000	164,505	0.088%
Ubs	6.33	12/22/27	200,000	203,443	0.109%
Ubs	4.49	5/12/26	200,000	197,217	0.106%
Ubs	1.49	8/10/27	200,000	181,694	0.097%
Ubs	4.49	8/5/25	235,000	233,708	0.125%
UBS AG/London	0.7	8/9/24	205,000	201,252	0.108%
Unitedhealth	5.25	2/15/28	175,000	178,008	0.096%
Unitedhealth	3.7	5/15/27	280,000	270,853	0.145%
US Bancorp	5.73	10/21/26	145,000	145,818	0.078%
US Bancorp	4.55	7/22/28	375,000	367,342	0.197%
US Bank NA	6.79	8/25/32	213,126	214,357	0.115%
USD Variation Margin JPM			(4)	(4)	0.000%
U.S. Treasury Inflation Indexed Bonds	2.38	10/15/28	901,050	922,450	0.495%
U.S. Treasury Notes	4.5	11/15/25	2,360,000	2,349,306	1.260%
U.S. Treasury Notes	4.63	11/15/26	180,000	180,591	0.097%
U.S. Treasury Notes	4.88	11/30/25	920,000	921,438	0.494%
U.S. Treasury Notes	4	12/15/25	1,525,000	1,506,176	0.808%
U.S. Treasury Notes	4.25	12/31/25	4,615,000	4,577,503	2.456%
U.S. Treasury Notes	4.25	1/31/26	9,995,000	9,916,914	5.321%
U.S. Treasury Notes	4.63	2/28/26	10,230,000	10,222,008	5.484%
U.S. Treasury Notes	4.5	3/31/26	4,660,000	4,648,350	2.494%
Utah Acquisition Sub	3.95	6/15/26	435,000	420,381	0.226%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	62,618	54,279	0.029%
Verdant Receivables 2023-1	6.24	1/13/31	205,980	206,322	0.111%
Verizon Communications	1.45	3/20/26	270,000	251,852	0.135%
Verizon Communications	2.63	8/15/26	395,000	373,689	0.200%
Verus Securitization Trust 2019-4	4	11/25/59	145,109	140,504	0.075%
Verus Securitization Trust 2019-INV3	4.1	11/25/59	129,848	125,737	0.067%
Verus Securitization Trust 2020-1	3.72	1/25/60	190,554	182,727	0.098%
Verus Securitization Trust 2020-5	1.73	5/25/65	24,509	22,891	0.012%
Verus Securitization Trust 2021-1	0.82	1/25/66	32,768	28,583	0.015%
Verus Securitization Trust 2021-1	1.05	1/25/66	43,693	38,295	0.021%
Verus Securitization Trust 2021-1	1.16	1/25/66	31,209	27,296	0.015%
Verus Securitization Trust 2021-2	1.03	2/25/66	59,028	50,904	0.027%
Verus Securitization Trust 2021-5	1.37	9/25/66	84,041	69,629	0.037%
Verus Securitization Trust 2021-7	1.83	10/25/66	323,602	279,999	0.150%
Verus Securitization Trust 2021-R1	1.06	10/25/63	19,150	17,353	0.009%
Verus Securitization Trust 2021-R2	0.92	2/25/64	63,835	56,447	0.030%
Verus Securitization Trust 2022-1	3.29	1/25/67	283,562	249,376	0.134%
Verus Securitization Trust 2023-6	6.94	9/25/68	117,838	118,668	0.064%
Verus Securitization Trust 2023-8	6.66	12/25/68	96,217	96,687	0.052%
Verus Securitization Trust 2023-INV3	7.33	11/25/68	101,822	103,180	0.055%
VF	2.4	4/23/25	425,000	408,779	0.219%
VF	2.8	4/23/27	225,000	204,666	0.110%
VF CORPORATION 4/2 144A CP	6.3	7/23/24	490,000	481,380	0.258%
Viatis	1.65	6/22/25	380,000	361,371	0.194%
Viatis	2.3	6/22/27	203,000	183,914	0.099%
Vistra Operations	5.13	5/13/25	110,000	108,898	0.058%
Viterra Finance BV	4.9	4/21/27	280,000	275,179	0.148%
Volkswagen Group of America Finance	6	11/16/26	200,000	203,450	0.109%
Volkswagen Group of America Finance	3.95	6/6/25	200,000	196,226	0.105%
Volkswagen Group of America Finance	5.8	9/12/25	280,000	281,263	0.151%
Volkswagen Group of America Finance	5.7	9/12/26	240,000	242,483	0.130%
WALGREENS BOOTS ALLIANCE 4/2 144A CP	6.35	4/15/24	495,000	493,480	0.265%
Warnermedia Holdings	6.41	3/15/26	125,000	124,934	0.067%
Warnermedia Holdings	3.76	3/15/27	700,000	667,776	0.358%
Wells Fargo	3.91	4/25/26	280,000	274,538	0.147%
Wells Fargo	2.19	4/30/26	205,000	197,501	0.106%

Wells Fargo	4.54	8/15/26	275,000	270,701	0.145%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	41,638	40,639	0.022%
Western Digital	4.75	2/15/26	475,000	462,531	0.248%
Western Union	2.85	1/10/25	666,000	651,325	0.349%
Westlake	0.88	8/15/24	205,000	201,249	0.108%
Wheels Fleet Lease Funding 1	6.46	8/18/38	370,000	372,912	0.200%
Williams	5.4	3/2/26	455,000	458,482	0.246%
Willis North America	3.6	5/15/24	90,000	89,752	0.048%
Workday	3.5	4/1/27	120,000	114,587	0.061%
World Omni Auto Receivables Trust 2022	3.83	9/15/28	155,000	146,110	0.078%
World Omni Select Auto Trust 2020	1.25	10/15/26	160,000	157,715	0.085%
World Omni Select Auto Trust 2020	0.84	6/15/26	5,767	5,754	0.003%
WP Carey	4	2/1/25	465,000	458,293	0.246%
Zoetis	5.4	11/14/25	260,000	259,911	0.139%
Total Investments in Securities				191,765,584	

Swap Contracts	Notional Amount	Market Value	% of Net Assets
GENERAL MILLS INC CDS 12/20/2024	(625,000)	(4,135)	(0.002%)
GENERAL MILLS INC CDS 12/20/2024	(596,000)	(3,943)	(0.002%)
GENERAL MILLS INC CDS 12/20/2024	(417,000)	(2,759)	(0.001%)
GENERAL MILLS INC CDS 12/20/2024	(595,000)	(3,937)	(0.002%)
OMNICOM GROUP INC CDS 12/20/2024	(625,000)	(4,039)	(0.002%)
OMNICOM GROUP INC CDS 12/20/2024	(625,000)	(4,039)	(0.002%)

Total Swap Contracts	(22,852)
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM4 5YR US NOTE FUT JUN 24	(9)	6/28/2024	(963,141)	(1,421)	(0.517%)
TUM4 2YR US NOTE FUT JUN 24	244	6/28/2024	49,894,188	(46,220)	26.769%
TYM4 UST 10YR FUT JUN 24	(31)	6/18/2024	(3,434,703)	(11,911)	(1.843%)
UXYM4 UST 10YR ULTRA FUT JUN 24	(31)	6/18/2024	(3,552,891)	(17,138)	(1.906%)
WNM4 ULTRA US BOND FUT JUN 24	(3)	6/18/2024	(387,000)	(6,059)	(0.208%)

Total Futures Contracts	(82,749)
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NET ASSETS	186,390,430
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NET ASSET VALUE PER SHARE

Limited-Term Bond Portfolio Shares	4.65
(\$169,952,983 / 36,538,274 Shares Outstanding)	

Limited-Term Bond Portfolio-II Shares	4.63
(\$16,385,636 / 3,538,493 Shares Outstanding)	

ADR	American Depositary Receipts
ADS	American Depositary 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 Depositary Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary 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.