

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
7-Eleven	0.63	2/10/23	85,000	85,060	0.052%
7-Eleven	0.8	2/10/24	135,000	134,519	0.082%
7-Eleven	0.65	8/10/22	75,000	75,068	0.046%
AbbVie	3.25	10/1/22	240,000	247,938	0.151%
AbbVie	2.6	11/21/24	715,000	752,283	0.457%
AbbVie	3.2	11/6/22	45,000	46,658	0.028%
AbbVie	3.45	3/15/22	260,000	265,956	0.162%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	150,000	163,103	0.099%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	380,000	388,554	0.236%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	455,000	465,115	0.283%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	250,000	268,393	0.163%
AES	3.3	7/15/25	190,000	201,603	0.123%
Aetna	2.8	6/15/23	115,000	119,951	0.073%
Aia	0.71	9/20/21	515,000	515,449	0.313%
AIG Global Funding	2.3	7/1/22	180,000	184,375	0.112%
Air Lease	3.5	1/15/22	155,000	158,637	0.096%
Air Lease	2.25	1/15/23	205,000	210,179	0.128%
Aker BP	3	1/15/25	360,000	372,600	0.227%
Aker BP	4.75	6/15/24	250,000	256,875	0.156%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	414,715	382,575	0.233%
American Electric Power	3.65	12/1/21	50,000	51,075	0.031%
American International	4.88	6/1/22	195,000	204,622	0.124%
American International	2.5	6/30/25	330,000	343,877	0.209%
AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	78,802	79,048	0.048%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	267,413	269,937	0.164%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	435,000	442,099	0.269%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	415,000	423,135	0.257%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	100,000	100,894	0.061%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	115,000	115,262	0.070%
AmeriCredit Automobile Receivables Trust 2021-1	0.89	10/19/26	190,000	189,279	0.115%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	115,000	114,379	0.070%
AmerisourceBergen	0.74	3/15/23	440,000	440,685	0.268%
Amphenol	2.05	3/1/25	220,000	226,581	0.138%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	84,515	85,344	0.052%
Angel Oak Mortgage Trust 2020-3	2.87	4/25/65	88,189	89,946	0.055%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	177,891	178,485	0.109%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	376,014	375,259	0.228%
Angel Oak Mortgage Trust 2021-1	1.12	1/25/66	107,432	107,218	0.065%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	400,000	413,000	0.251%
Angel Oak Mortgage Trust LLC 2020-5	1.58	5/25/65	134,028	134,594	0.082%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	427,850	439,359	0.267%
Ares LVII CLO	1.56	10/25/31	255,000	255,128	0.155%
Ares LVIII CLO	1.46	1/15/33	250,000	250,237	0.152%
Ari Fleet Lease Trust 2020	2.06	11/15/28	475,000	486,905	0.296%
AstraZeneca	3.5	8/17/23	85,000	90,525	0.055%
AT&T	0.9	3/25/24	440,000	440,896	0.268%
AT&T INC 4/2 CP 144A	0.4	12/14/21	540,000	538,808	0.328%
AutoZone	3.63	4/15/25	120,000	130,770	0.080%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	646,000	658,842	0.401%
Avis Budget Rental Car Funding AESOP	4.95	3/20/25	260,000	280,642	0.171%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	340,000	352,989	0.215%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	390,000	401,215	0.244%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	475,000	509,820	0.310%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	415,000	443,828	0.270%
Avnet	3.75	12/1/21	220,000	223,895	0.136%
Avnet	4.88	12/1/22	75,000	79,668	0.048%
Avolon Holdings Funding	5.13	10/1/23	325,000	347,344	0.211%
Avolon Holdings Funding	2.88	2/15/25	250,000	249,688	0.152%
Avolon Holdings Funding	3.63	5/1/22	385,000	392,714	0.239%
Avolon Holdings Funding	3.95	7/1/24	75,000	78,563	0.048%
Banco Bilbao Vizcaya Argentaria	0.88	9/18/23	400,000	400,820	0.244%
Banc of America Commercial Mortgage Trust 2017-BNK3	1.96	2/15/50	38,080	38,231	0.023%
Bank of America	2.5	10/21/22	175,000	176,961	0.108%
Bank of America	0.8	10/24/24	135,000	134,955	0.082%
Bank of America	1.38	1/20/23	400,000	403,050	0.245%

Bank of America	0.85	6/25/22	240,000	240,235	0.146%
Bank Of Ireland	4.5	11/25/23	470,000	512,888	0.312%
Banque Federative Du Credit Mutuel	2.13	11/21/22	320,000	328,438	0.200%
Banque Federative Du Credit Mutuel	0.65	2/27/24	235,000	234,264	0.142%
Barclays Bank	1.7	5/12/22	365,000	370,084	0.225%
Barings CLO Ltd 2013-I	1.02	1/20/28	509,925	509,936	0.310%
BAT International Finance	1.67	3/25/26	225,000	221,542	0.135%
Baxalta	3.6	6/23/22	190,000	195,856	0.119%
Bayer US Finance II	3.5	6/25/21	450,000	451,206	0.274%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	161,980	166,264	0.101%
Bdo Unibank	2.95	3/6/23	1,200,000	1,245,000	0.757%
Becton Dickinson And	2.89	6/6/22	576,000	590,418	0.359%
Becton Dickinson And	3.36	6/6/24	310,000	332,094	0.202%
Booking Holdings	4.1	4/13/25	205,000	228,267	0.139%
Boral Finance Pty	3	11/1/22	40,000	40,987	0.025%
BP Capital Markets America	2.94	4/6/23	170,000	178,555	0.109%
Bpce	5.7	10/22/23	400,000	445,273	0.271%
Bpce	1.4	5/22/22	400,000	404,319	0.246%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	171,871	179,925	0.109%
Bristol-Myers Squibb	2.75	2/15/23	175,000	182,257	0.111%
Bristol-Myers Squibb	3.25	2/20/23	48,000	50,400	0.031%
Bristol-Myers Squibb	2.6	5/16/22	120,000	122,913	0.075%
Brixmor Operating Partnership	3.25	9/15/23	310,000	327,864	0.199%
Bunge Ltd Finance	4.35	3/15/24	30,000	32,816	0.020%
Bunge Ltd Finance	3	9/25/22	790,000	814,356	0.495%
Canadian Natural Resources	2.05	7/15/25	335,000	338,573	0.206%
Capital Auto Receivables Asset Trust 2017-1	2.43	5/20/22	58,953	59,047	0.036%
Capital Auto Receivables Asset Trust 2017-1	2.7	9/20/22	175,000	176,121	0.107%
Capital Auto Receivables Asset Trust 2018-2	3.48	10/20/23	124,241	124,505	0.076%
Capital Auto Receivables Asset Trust 2018-2	3.69	12/20/23	320,000	322,731	0.196%
Capital One Financial	3.9	1/29/24	145,000	156,800	0.095%
Capital One Financial	3.2	1/30/23	195,000	204,233	0.124%
Capital One Financial	3.5	6/15/23	140,000	148,918	0.091%
Cardinal Health	3.5	11/15/24	215,000	231,948	0.141%
Cardinal Health	3.2	3/15/23	185,000	193,900	0.118%
Cardinal Health	2.62	6/15/22	55,000	56,290	0.034%
Cardinal Health	3.08	6/15/24	180,000	191,141	0.116%
Cargill	1.38	7/23/23	155,000	158,194	0.096%
CarMax Auto Owner Trust 2017-4	2.7	10/16/23	150,000	152,370	0.093%
CarMax Auto Owner Trust 2020-4	1.75	4/15/27	145,000	146,276	0.089%
Carrier Global	2.24	2/15/25	455,000	470,139	0.286%
Cayuga Park CLO	1.82	7/17/31	260,000	260,583	0.158%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	485,000	516,058	0.314%
CD 2017-CD3 Mortgage Trust	1.97	2/10/50	23,949	24,000	0.015%
Cenovus Energy	3	8/15/22	470,000	480,575	0.292%
Cenovus Energy	3.8	9/15/23	130,000	137,313	0.083%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/22	880,000	917,819	0.558%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	530,000	600,706	0.365%
Cheniere Corpus Christi Holdings	5.88	3/31/25	325,000	370,094	0.225%
Cheniere Corpus Christi Holdings	7	6/30/24	465,000	535,331	0.325%
Chicago Transit Authority Sales Tax Receipts Fund	1.71	12/1/22	10,000	10,159	0.006%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	10,000	10,220	0.006%
Chicago Transit Authority Sales Tax Receipts Fund	2.06	12/1/24	25,000	25,625	0.016%
China Mengniu Dairy	1.88	6/17/25	650,000	647,490	0.394%
CIFC Funding 2020-III	1.56	10/20/31	475,000	476,319	0.290%
Cigna	0.61	3/15/24	80,000	79,666	0.048%
Cigna	3.75	7/15/23	104,000	111,200	0.068%
Cigna	3	7/15/23	180,000	188,913	0.115%
CIM Trust 2020-INV1	2.5	4/25/50	162,010	163,398	0.099%
Citigroup	2.31	11/4/22	330,000	333,308	0.203%
Citigroup	2.9	12/8/21	400,000	406,501	0.247%
Citigroup	3.11	4/8/26	240,000	255,538	0.155%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	205,000	212,684	0.129%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	150,000	153,129	0.093%
Citigroup Mortgage Loan Trust	2.5	8/25/50	130,685	132,783	0.081%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	325,412	331,394	0.201%
City of Houston TX Airport System Revenue	0.88	7/1/22	20,000	20,087	0.012%
City of Houston TX Airport System Revenue	1.05	7/1/23	35,000	35,316	0.021%
City of Houston TX Airport System Revenue	1.27	7/1/24	110,000	111,428	0.068%
CK Hutchison International 17 II	2.75	3/29/23	950,000	988,817	0.601%
Cnh Equipment Trust 2018	3.47	10/15/25	275,000	282,302	0.172%
CNH Industrial Capital	3.88	10/15/21	275,000	279,657	0.170%

Cold Storage Trust 2020-ICE5	1.41	11/15/37	255,578	255,738	0.155%
COLT 2019-2 Mortgage Loan Trust		5/25/49	157,599	157,449	0.096%
COMM 2014-CCRE19 Mortgage Trust	4.71	8/10/47	250,000	240,228	0.146%
Comm 2014-UBS2 Mortgage Trust	3.96	3/10/47	280,000	302,282	0.184%
Comm 2014-UBS2 Mortgage Trust	4.7	3/10/47	440,000	476,864	0.290%
COMM 2015-CCRE22 Mortgage Trust	3.93	3/10/48	100,000	108,318	0.066%
COMM 2020-CBM Mortgage Trust	3.63	2/10/37	340,000	327,182	0.199%
CommonSpirit Health	1.55	10/1/25	170,000	171,068	0.104%
CONAGRA FOODS INC 4/2 144A CP	0.9	4/8/21	845,000	844,902	0.514%
Cooperative Rabobank UA	3.95	11/9/22	540,000	568,602	0.346%
Cox Communications	2.95	6/30/23	25,000	26,117	0.016%
Cox Communications	3.15	8/15/24	405,000	432,196	0.263%
Credicorp	2.75	6/17/25	200,000	204,321	0.124%
Credit Agricole SA/London	1.24	4/24/23	470,000	476,810	0.290%
Credit Suisse AG/New York NY	1	5/5/23	635,000	638,105	0.388%
Crown Castle International	1.05	7/15/26	255,000	246,294	0.150%
Crown Castle Towers	3.72	7/15/23	155,000	160,924	0.098%
CSMC 2020-NET	2.26	8/15/37	115,000	117,019	0.071%
CVS Health	3.7	3/9/23	83,000	87,951	0.053%
DAE Funding	5.25	11/15/21	950,000	969,000	0.589%
Daimler Finance North America	1.75	3/10/23	435,000	444,071	0.270%
Dallas Fort Worth International Airport	1.33	11/1/25	55,000	55,007	0.033%
Danske Bank	5	1/12/22	385,000	397,284	0.242%
Danske Bank	3	9/20/22	550,000	555,478	0.338%
Deephaven Residential Mortgage Trust 2017-1	3.49	12/26/46	10,892	10,919	0.007%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	273,139	273,799	0.166%
Deephaven Residential Mortgage Trust 2019-2	3.92	4/25/59	280,000	283,124	0.172%
Deephaven Residential Mortgage Trust 2019-3	2.96	7/25/59	183,475	184,798	0.112%
Deephaven Residential Mortgage Trust 2021-1	0.97	5/25/65	99,255	99,134	0.060%
Deutsche Bank AG/New York NY	4.25	10/14/21	345,000	351,447	0.214%
Deutsche Bank AG/New York NY	3.38	5/12/21	100,000	100,270	0.061%
Diamondback Energy	2.88	12/1/24	695,000	732,356	0.445%
Diamondback Energy	4.75	5/31/25	205,000	228,820	0.139%
Edison International	3.13	11/15/22	170,000	175,730	0.107%
Edison International	2.95	3/15/23	110,000	113,707	0.069%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	6,393	6,398	0.004%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	339,038	345,930	0.210%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	105,647	108,695	0.066%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	456,382	469,547	0.285%
Ellington Financial Mortgage Trust 2017-1	0.8	2/25/66	97,095	96,864	0.059%
Ellington Financial Mortgage Trust 2017-1	1.11	2/25/66	97,095	96,866	0.059%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	270,738	276,275	0.168%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	66,110	67,316	0.041%
EMD Finance	2.95	3/19/22	110,000	112,222	0.068%
Enbridge	0.45	2/17/23	90,000	90,095	0.055%
Enel Finance International	2.88	5/25/22	690,000	708,139	0.431%
Enel Finance International	2.65	9/10/24	200,000	209,439	0.127%
Enel Finance International	4.25	9/14/23	335,000	362,241	0.220%
Energy Transfer Operating	5.88	1/15/24	610,000	678,625	0.413%
Energy Transfer Operating	4.25	3/15/23	235,000	247,925	0.151%
Energy Transfer Operating	2.9	5/15/25	65,000	67,600	0.041%
Energy Transfer Operating	4.2	9/15/23	65,000	69,631	0.042%
Eni	4	9/12/23	270,000	290,185	0.176%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	90,091	90,444	0.055%
Enterprise Fleet Financing 2019-1	2.98	10/20/24	164,655	166,804	0.101%
Enterprise Products Operating	3.5	2/1/22	285,000	292,262	0.178%
EOG Resources	2.63	3/15/23	74,000	76,861	0.047%
EQT	3	10/1/22	555,000	563,325	0.343%
Equate Petrochemical BV	3	3/3/22	600,000	610,839	0.371%
Equifax	1.06	8/15/21	170,000	170,389	0.104%
Expedia	3.6	12/15/23	305,000	323,615	0.197%
Fannie Mae Connecticut Avenue Securities	1.31	1/25/30	358,403	349,509	0.213%
Fannie Mae Connecticut Avenue Securities	1.46	9/25/29	350,611	351,152	0.214%
Fannie Mae REMICS	4	6/25/44	191,312	195,141	0.119%
Federal Home Loan Mortgage	6	10/1/21	83	84	0.000%
Federal Home Loan Mortgage	6	10/1/21	16	16	0.000%
Federal Home Loan Mortgage	2.57	10/1/36	2,313	2,469	0.002%
Federal Home Loan Mortgage	2.79	10/1/36	10,055	10,636	0.006%
Federal Home Loan Mortgage	5.5	10/1/38	3,934	4,625	0.003%
Federal Home Loan Mortgage	2.45	11/1/36	2,447	2,463	0.001%
Federal Home Loan Mortgage	2.37	1/1/36	9,143	9,772	0.006%
Federal Home Loan Mortgage	2.21	1/1/37	3,111	3,123	0.002%

Federal Home Loan Mortgage	6	1/1/38	2,062	2,320	0.001%
Federal Home Loan Mortgage	6	1/1/38	2,781	3,129	0.002%
Federal Home Loan Mortgage	5	12/1/23	28,608	30,041	0.018%
Federal Home Loan Mortgage	6	2/1/35	71,873	83,402	0.051%
Federal Home Loan Mortgage	2.13	2/1/35	6,567	6,847	0.004%
Federal Home Loan Mortgage	2.11	2/1/37	3,429	3,585	0.002%
Federal Home Loan Mortgage	2.46	2/1/38	11,752	12,532	0.008%
Federal Home Loan Mortgage	7	3/1/39	88,151	102,115	0.062%
Federal Home Loan Mortgage	3.5	3/1/46	148,278	160,625	0.098%
Federal Home Loan Mortgage	5.5	4/1/23	7,421	7,688	0.005%
Federal Home Loan Mortgage	3.48	4/1/37	9,625	10,160	0.006%
Federal Home Loan Mortgage	3.34	5/1/37	4,828	5,113	0.003%
Federal Home Loan Mortgage	3.17	5/1/38	7,470	7,526	0.005%
Federal Home Loan Mortgage	2.75	6/1/38	17,458	18,338	0.011%
Federal Home Loan Mortgage	7.5	6/1/38	91,663	106,102	0.065%
Federal Home Loan Mortgage	5	7/1/25	60	63	0.000%
Federal Home Loan Mortgage	2.72	7/1/35	3,098	3,272	0.002%
Federal Home Loan Mortgage	2.5	7/1/38	16,020	16,217	0.010%
Federal Home Loan Mortgage	6	8/1/22	1,702	1,727	0.001%
Federal Home Loan Mortgage	6	9/1/34	3,438	4,036	0.002%
Federal Home Loan Mortgage	6	9/1/35	23,670	28,294	0.017%
Federal Home Loan Mortgage	2.22	9/1/35	3,018	3,032	0.002%
Federal National Mortgage Assn.	5.5	10/1/35	104,143	121,871	0.074%
Federal National Mortgage Assn.	4.5	10/1/48	510,491	560,347	0.341%
Federal National Mortgage Assn.	5.5	11/1/22	4,026	4,057	0.002%
Federal National Mortgage Assn.	5.5	11/1/23	44	45	0.000%
Federal National Mortgage Assn.	3	11/1/34	261,513	279,472	0.170%
Federal National Mortgage Assn.	6	11/1/34	12,194	14,570	0.009%
Federal National Mortgage Assn.	6	11/1/36	134,370	160,585	0.098%
Federal National Mortgage Assn.	4	11/1/49	122,029	131,045	0.080%
Federal National Mortgage Assn.	2.5	11/1/50	63,564	65,288	0.040%
Federal National Mortgage Assn.	6	1/1/22	645	650	0.000%
Federal National Mortgage Assn.	6	1/1/22	530	534	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	1,633	1,679	0.001%
Federal National Mortgage Assn.	3	1/1/27	173,073	182,943	0.111%
Federal National Mortgage Assn.	4.5	1/1/27	55,642	58,950	0.036%
Federal National Mortgage Assn.	2.16	1/1/34	6,334	6,326	0.004%
Federal National Mortgage Assn.	5.5	1/1/35	67,663	79,175	0.048%
Federal National Mortgage Assn.	2	1/1/36	325,000	333,539	0.203%
Federal National Mortgage Assn.	6	1/1/37	2,745	3,277	0.002%
Federal National Mortgage Assn.	5.5	1/1/39	17,713	20,817	0.013%
Federal National Mortgage Assn.	3	1/1/43	80,000	83,328	0.051%
Federal National Mortgage Assn.	3.5	1/1/48	95,709	101,525	0.062%
Federal National Mortgage Assn.	2	1/1/50	80,000	79,703	0.048%
Federal National Mortgage Assn.	4.5	1/1/50	54,888	59,886	0.036%
Federal National Mortgage Assn.	4	1/1/50	172,270	184,911	0.112%
Federal National Mortgage Assn.	6.5	12/1/32	38,931	44,976	0.027%
Federal National Mortgage Assn.	6	12/1/34	4,228	5,044	0.003%
Federal National Mortgage Assn.	5.5	12/1/34	2,001	2,341	0.001%
Federal National Mortgage Assn.	2.31	12/1/35	1,803	1,816	0.001%
Federal National Mortgage Assn.	2.04	12/1/35	6,119	6,235	0.004%
Federal National Mortgage Assn.	1.72	12/1/35	2,032	2,042	0.001%
Federal National Mortgage Assn.	2.15	12/1/35	708	710	0.000%
Federal National Mortgage Assn.	2.42	12/1/36	1,083	1,112	0.001%
Federal National Mortgage Assn.	4.5	12/1/40	202,579	228,144	0.139%
Federal National Mortgage Assn.	4	12/1/49	59,443	64,752	0.039%
Federal National Mortgage Assn.	4	12/1/49	26,774	28,716	0.017%
Federal National Mortgage Assn.	5.5	2/1/23	2,652	2,698	0.002%
Federal National Mortgage Assn.	6	2/1/23	4,374	4,485	0.003%
Federal National Mortgage Assn.	5.5	2/1/23	2,743	2,782	0.002%
Federal National Mortgage Assn.	6	2/1/36	44,312	52,920	0.032%
Federal National Mortgage Assn.	5.5	3/1/22	35	35	0.000%
Federal National Mortgage Assn.	5	3/1/23	1,843	1,934	0.001%
Federal National Mortgage Assn.	6	3/1/23	2,499	2,579	0.002%
Federal National Mortgage Assn.	3.5	3/1/28	47,949	51,660	0.031%
Federal National Mortgage Assn.	6	3/1/34	118,918	141,045	0.086%
Federal National Mortgage Assn.	6	3/1/37	4,599	5,497	0.003%
Federal National Mortgage Assn.	6	3/1/39	207,782	247,542	0.151%
Federal National Mortgage Assn.	6	4/1/35	7,644	9,135	0.006%
Federal National Mortgage Assn.	5.5	4/1/36	4,269	4,995	0.003%
Federal National Mortgage Assn.	6	4/1/36	853	1,019	0.001%
Federal National Mortgage Assn.	3.39	4/1/38	19,403	20,392	0.012%

Federal National Mortgage Assn.	6	4/1/40	20,379	24,232	0.015%
Federal National Mortgage Assn.	5.5	5/1/22	861	876	0.001%
Federal National Mortgage Assn.	5.5	5/1/22	2,525	2,544	0.002%
Federal National Mortgage Assn.	6	5/1/37	5,297	6,331	0.004%
Federal National Mortgage Assn.	6	5/1/38	5,233	6,221	0.004%
Federal National Mortgage Assn.	2.16	5/1/38	4,329	4,347	0.003%
Federal National Mortgage Assn.	3.45	5/1/38	9,225	9,378	0.006%
Federal National Mortgage Assn.	4.5	5/1/50	66,159	72,264	0.044%
Federal National Mortgage Assn.	5	6/1/35	65,209	75,768	0.046%
Federal National Mortgage Assn.	6	6/1/36	1,639	1,959	0.001%
Federal National Mortgage Assn.	5.5	6/1/38	33,951	39,902	0.024%
Federal National Mortgage Assn.	6.5	7/1/32	38,249	44,326	0.027%
Federal National Mortgage Assn.	2.38	7/1/35	1,874	1,877	0.001%
Federal National Mortgage Assn.	2.39	7/1/36	8,170	8,618	0.005%
Federal National Mortgage Assn.	5.5	7/1/41	45,518	53,479	0.033%
Federal National Mortgage Assn.	4.5	8/1/24	29,254	30,789	0.019%
Federal National Mortgage Assn.	4.5	8/1/25	73,250	77,792	0.047%
Federal National Mortgage Assn.	5	8/1/33	208,887	240,724	0.146%
Federal National Mortgage Assn.	6	8/1/37	29,326	35,019	0.021%
Federal National Mortgage Assn.	5.5	8/1/37	51,890	60,721	0.037%
Federal National Mortgage Assn.	2.69	8/1/38	8,572	9,069	0.006%
Federal National Mortgage Assn.	4.5	8/1/48	29,132	31,740	0.019%
Federal National Mortgage Assn.	5.5	9/1/23	11,030	11,419	0.007%
Federal National Mortgage Assn.	5	9/1/23	1,065	1,118	0.001%
Federal National Mortgage Assn.	4.5	9/1/25	7,966	8,479	0.005%
Federal National Mortgage Assn.	5	9/1/25	7,614	8,000	0.005%
Federal National Mortgage Assn.	2.62	9/1/37	3,085	3,123	0.002%
Federal National Mortgage Assn.	6	9/1/39	25,094	29,829	0.018%
Fidelity National Information Services	0.38	3/1/23	275,000	274,147	0.167%
Fidelity National Information Services	0.6	3/1/24	130,000	129,276	0.079%
FirstEnergy	3.35	7/15/22	235,000	238,525	0.145%
First Niagara Financial	7.25	12/15/21	145,000	151,800	0.092%
Flagstar Mortgage Trust 2020-1NV	0.96	3/25/50	315,569	315,557	0.192%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	895,000	923,063	0.561%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	145,000	145,746	0.089%
Ford Credit Floorplan Master Owner Trust	1.42	9/15/25	220,000	222,455	0.135%
Ford Motor Credit	3.81	10/12/21	320,000	324,004	0.197%
Ford Motor Credit	3.47	4/5/21	290,000	290,000	0.176%
Ford Motor Credit	5.88	8/2/21	200,000	202,748	0.123%
Fortinet	1	3/15/26	160,000	156,440	0.095%
Freddie Mac REMICS	4	11/15/36	746	746	0.000%
Freddie Mac REMICS	2	2/15/40	131,468	134,402	0.082%
Freddie Mac STACR REMIC Trust 2020-DNA5	1.32	10/25/50	41,172	41,172	0.025%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.92	12/25/50	78,881	78,927	0.048%
Freddie Mac STACR REMIC Trust 2020-HQA4	1.41	9/25/50	73,624	73,638	0.045%
Freddie Mac STACR REMIC Trust 2021-DNA1	0.67	1/25/51	95,000	94,886	0.058%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.72	8/25/33	75,000	74,907	0.046%
Freddie Mac STACR Trust 2018-DNA2	0.91	12/25/30	160,526	160,567	0.098%
Freddie Mac STACR Trust 2018-DNA2	1.06	12/25/30	275,000	275,152	0.167%
Freddie Mac Stacr Trust 2018-HQA2	0.86	10/25/48	58,499	58,499	0.036%
Freddie Mac Structured Agency Credit Risk debt Notes	1.31	10/25/29	145,745	145,929	0.089%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	114,169	114,300	0.069%
Freddie Mac Structured Agency Credit Risk debt Notes	0.86	3/25/30	199,936	200,063	0.122%
Freddie Mac Structured Agency Credit Risk debt Notes	0.82	8/25/33	205,000	204,877	0.125%
Freddie Mac Whole Loan Securities Trust	3.6	12/25/46	161,483	163,126	0.099%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.84	5/25/47	48,045	48,474	0.029%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	201,795	205,585	0.125%
Galton Funding Mortgage Trust 2019-1	4.5	2/25/59	88,103	90,317	0.055%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	134,908	137,179	0.083%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	230,000	232,804	0.142%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	237,119	241,532	0.147%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	380,000	382,801	0.233%
GCT Commercial Mortgage Trust 2021-GCT	0.91	2/15/38	140,000	140,026	0.085%
General Electric	3.45	5/15/24	135,000	144,866	0.088%
General Motors	4.88	10/2/23	180,000	196,975	0.120%
General Motors	5.4	10/2/23	450,000	497,178	0.302%
General Motors Financial	2.9	2/26/25	485,000	507,553	0.309%
General Motors Financial	1.07	4/9/21	205,000	205,007	0.125%
General Motors Financial	3.2	7/6/21	145,000	145,526	0.088%
Gilead Sciences	0.75	9/29/23	525,000	524,988	0.319%
Global Payments	2.65	2/15/25	195,000	204,870	0.125%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	405,000	408,974	0.249%

GM Financial Consumer Automobile Receivables Trust 2020-2	1.49	12/16/24	210,000	213,196	0.130%
GM Financial Consumer Automobile Receivables Trust 2020-4	1.05	5/18/26	105,000	105,379	0.064%
Goldman Sachs	0.99	10/31/22	300,000	300,905	0.183%
Goldman Sachs	5.75	1/24/22	490,000	511,330	0.311%
Goldman Sachs	0.67	3/8/24	280,000	279,675	0.170%
Goldman Sachs	3.5	4/1/25	250,000	270,411	0.164%
Goldman Sachs	1.33	4/26/22	300,000	300,158	0.182%
Golub Capital Partners CLO 39B	1.37	10/20/28	383,717	383,754	0.233%
Government National Mortgage Assn.	5	11/20/39	113,108	129,979	0.079%
Government National Mortgage Assn.	5	11/20/47	110,507	123,008	0.075%
Government National Mortgage Assn.	4	1/1/41	65,000	69,479	0.042%
Government National Mortgage Assn.	5	1/20/36	2,312	2,623	0.002%
Government National Mortgage Assn.	5	12/20/34	4,810	5,500	0.003%
Government National Mortgage Assn.	5	12/20/35	3,344	3,823	0.002%
Government National Mortgage Assn.	5	2/20/40	5,154	5,923	0.004%
Government National Mortgage Assn.	3.5	2/20/48	19,915	21,412	0.013%
Government National Mortgage Assn.	5	3/20/41	173,271	199,123	0.121%
Government National Mortgage Assn.	5.5	3/20/48	64,428	71,760	0.044%
Government National Mortgage Assn.	5.5	3/20/49	22,487	24,788	0.015%
Government National Mortgage Assn.	5	5/20/36	3,290	3,762	0.002%
Gray Oak Pipeline	2.6	10/15/25	105,000	106,370	0.065%
Gray Oak Pipeline	2	9/15/23	50,000	50,868	0.031%
Great Wolf Trust 2019-WOLF	1.14	12/15/36	325,000	324,608	0.197%
Great Wolf Trust 2019-WOLF	1.74	12/15/36	390,000	386,122	0.235%
GS Mortgage-Backed Securities Trust	1.96	7/25/44	9,741	9,836	0.006%
Harley-Davidson Financial Services	4.05	2/4/22	330,000	339,240	0.206%
Harley-Davidson Financial Services	2.55	6/9/22	95,000	96,641	0.059%
Hasbro	2.6	11/19/22	225,000	232,380	0.141%
Hasbro	3	11/19/24	310,000	329,740	0.200%
Health Care Service Corp A Mutual Legal Reserve	1.5	6/1/25	325,000	326,180	0.198%
Heathrow Funding	4.88	7/15/21	340,000	343,673	0.209%
Highwoods Realty	3.63	1/15/23	145,000	150,445	0.091%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	94,578	97,010	0.059%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	32,897	33,504	0.020%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	401,982	405,551	0.247%
HSBC Holdings	1.65	4/18/26	225,000	224,173	0.136%
HSBC Holdings	2.1	6/4/26	590,000	600,457	0.365%
Humana	3.85	10/1/24	145,000	158,326	0.096%
Humana	3.15	12/1/22	85,000	88,043	0.054%
Humana	2.9	12/15/22	45,000	46,639	0.028%
Humana	4.5	4/1/25	145,000	162,428	0.099%
Husky Energy	3.95	4/15/22	115,000	117,617	0.072%
Hyundai Auto Receivables Trust 2019	2.94	5/15/25	460,000	478,907	0.291%
Hyundai Auto Receivables Trust 2020	1.6	12/15/26	175,000	177,899	0.108%
Hyundai Capital America	2.85	11/1/22	131,000	134,923	0.082%
Hyundai Capital America	0.8	1/8/24	160,000	158,557	0.096%
Hyundai Capital America	2.38	2/10/23	470,000	482,737	0.294%
Hyundai Capital America	3.95	2/1/22	335,000	344,097	0.209%
Hyundai Capital America	2.45	6/15/21	180,000	180,674	0.110%
Hyundai Capital America	3	6/20/22	270,000	277,020	0.168%
Imperial Brands Finance	3.5	2/11/23	200,000	208,216	0.127%
Imperial Brands Finance	3.75	7/21/22	860,000	888,904	0.540%
Ing Groep	1.34	3/29/22	275,000	277,682	0.169%
InTown Hotel Portfolio Trust 2018-STAY	1.06	1/15/33	175,000	175,106	0.106%
InTown Hotel Portfolio Trust 2018-STAY	1.61	1/15/33	145,000	144,456	0.088%
JABIL INC 4/2 144A CP	0.67	4/15/21	385,000	384,901	0.234%
John deere Owner Trust 2020	0.72	6/15/27	385,000	386,848	0.235%
JPMorgan Chase	2.08	4/22/26	460,000	471,042	0.286%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.71	9/15/29	355,000	354,321	0.215%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.88	10/15/33	255,000	255,714	0.155%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	2.28	10/15/33	210,000	210,654	0.128%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	283,033	291,631	0.177%
Kinder Morgan Energy Partners	3.95	9/1/22	30,000	31,213	0.019%
KKR CLO 29	1.34	1/15/32	250,000	249,700	0.152%
KKR Industrial Portfolio Trust 2021-KDIP	1.11	12/15/37	250,000	249,700	0.152%
KKR Industrial Portfolio Trust 2021-KDIP	1.36	12/15/37	100,000	100,000	0.061%
Kubota Credit Owner Trust 2020-1	1.96	3/15/24	230,000	235,236	0.143%
Lincoln National	4	9/1/23	75,000	81,015	0.049%
Lloyds Banking	1.33	6/15/23	200,000	202,010	0.123%
Long Island Power Authority	0.76	3/1/23	85,000	85,153	0.052%
LSEGA Financing	0.65	4/6/24	320,000	317,964	0.193%
LYB International Finance III	1.25	10/1/25	180,000	177,408	0.108%

Magnetite XXV	1.45	1/25/32	250,000	250,202	0.152%
Marathon Oil	2.8	11/1/22	169,000	173,436	0.105%
Marriott International Inc/MD	2.3	1/15/22	20,000	20,182	0.012%
Marriott International Inc/MD	3.13	2/15/23	80,000	82,399	0.050%
Marriott International Inc/MD	3.6	4/15/24	160,000	169,974	0.103%
Marsh & McLennan	3.88	3/15/24	205,000	224,353	0.136%
Merit 2020-Hill	1.51	8/15/37	105,000	105,362	0.064%
Merit 2020-Hill	1.81	8/15/37	100,000	100,381	0.061%
Merit 2020-Hill	2.46	8/15/37	130,000	130,534	0.079%
METLIFE SECURITIZATION TRUST	3	4/25/55	224,663	233,078	0.142%
MFA 2021-INV1 Trust	0.85	1/25/56	161,255	160,757	0.098%
Microchip Technology	0.97	2/15/24	300,000	299,311	0.182%
Microchip Technology	3.92	6/1/21	565,000	568,262	0.346%
Microchip Technology	2.67	9/1/23	250,000	259,892	0.158%
Micron Technology	4.64	2/6/24	165,000	181,294	0.110%
Micron Technology	2.5	4/24/23	635,000	658,757	0.401%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	34,218	34,497	0.021%
Mitsubishi Ufj Financial	1.1	2/22/22	230,000	231,697	0.141%
Mitsubishi Ufj Financial	3.22	3/7/22	330,000	338,712	0.206%
Morgan Stanley	0.56	11/10/23	295,000	294,780	0.179%
Morgan Stanley	4.88	11/1/22	110,000	117,228	0.071%
Morgan Stanley	0.53	1/25/24	125,000	124,669	0.076%
Morgan Stanley	2.75	5/19/22	280,000	287,633	0.175%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	19,225	19,232	0.012%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	340,000	366,008	0.223%
Morgan Stanley Capital I Trust 2019-MEAD	3.18	11/10/36	710,000	694,496	0.422%
Morgan Stanley Capital I Trust 2019-NUGS	3.3	12/15/36	130,000	130,399	0.079%
Mplx	1.29	9/9/22	215,000	214,463	0.130%
MVW 2020-1	2.73	10/20/37	88,240	90,883	0.055%
MVW Owner Trust 2014-1	2.25	9/22/31	15,103	15,126	0.009%
MVW Owner Trust 2015-1	2.52	12/20/32	101,667	102,122	0.062%
MVW Owner Trust 2017-1	2.75	12/20/34	27,088	27,638	0.017%
MVW Owner Trust 2017-1	2.99	12/20/34	44,695	45,378	0.028%
Natwest	3.88	9/12/23	380,000	406,780	0.247%
NatWest Markets	2.38	5/21/23	465,000	482,418	0.293%
Navient Private Education Refi Loan Trust 2019-D	3.01	12/15/59	146,228	152,917	0.093%
Navient Private Education Refi Loan Trust 2019-E	2.39	5/15/68	8,070	8,074	0.005%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	166,868	171,329	0.104%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	102,428	103,458	0.063%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	283,181	284,326	0.173%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	133,893	134,407	0.082%
Navient Student Loan Trust 2019-2	0.38	2/27/68	104,392	104,387	0.063%
Navistar Financial dealer Note Master Trust	1.06	7/25/25	220,000	221,554	0.135%
Navistar Financial dealer Note Master Trust	1.46	7/25/25	230,000	232,207	0.141%
Nelnet Student Loan Trust 2005-4	0.37	3/22/32	464,864	448,985	0.273%
Nelnet Student Loan Trust 2020-1	0.85	3/26/68	219,816	219,223	0.133%
Neuberger Berman Loan Advisers CLO 32	1.18	1/20/32	400,000	400,570	0.244%
Neuberger Berman Loan Advisers CLO 38	1.52	10/20/32	250,000	250,532	0.152%
Neuberger Berman Loan Advisers Clo 40	1.25	4/16/33	250,000	250,320	0.152%
New Residential Mortgage Loan Trust 2019-NQM3	3.09	7/25/49	245,599	245,570	0.149%
New Residential Mortgage Loan Trust 2021-NQM1R	0.94	7/25/55	332,610	331,878	0.202%
NextEra Energy Capital Holdings	0.74	8/28/21	360,000	360,022	0.219%
Nissan Auto Receivables 2020-A Owner Trust	1.38	12/16/24	265,000	269,006	0.164%
Nissan Motor	3.04	9/15/23	265,000	277,434	0.169%
Nissan Motor Acceptance	3.65	9/21/21	120,000	121,457	0.074%
Nissan Motor Acceptance	2.6	9/28/22	145,000	148,557	0.090%
Nordstrom	2.3	4/8/24	35,000	35,000	0.021%
NRG Energy	3.75	6/15/24	155,000	165,778	0.101%
NTT Finance	0.58	3/1/24	200,000	198,982	0.121%
NTT Finance	0.37	3/3/23	275,000	274,616	0.167%
Nucor	2	6/1/25	80,000	82,098	0.050%
NXP BV / NXP Funding	4.63	6/1/23	430,000	465,497	0.283%
NXP BV / NXP Funding	3.88	9/1/22	440,000	459,210	0.279%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	45,000	47,162	0.029%
OBX 2019-EXP2 Trust	1.31	6/25/59	109,432	108,964	0.066%
OBX 2020-EXP1 Trust	1.06	2/25/60	125,839	125,579	0.076%
OBX 2020-EXP2 Trust	3	5/25/60	269,500	275,712	0.168%
OBX 2020-EXP2 Trust	3	5/25/60	70,921	72,312	0.044%
OBX 2020-INV1 Trust	3.5	12/25/49	180,485	184,075	0.112%
OBX 2021-NQM1 Trust	1.07	2/25/66	300,000	299,995	0.182%
Occidental Petroleum	2.6	8/13/21	240,000	241,200	0.147%
ONE 2021-PARK Mortgage Trust	1.06	3/15/36	315,000	313,618	0.191%

ONE 2021-PARK Mortgage Trust	1.21	3/15/36	170,000	168,297	0.102%
Oracle	2.4	9/15/23	305,000	317,292	0.193%
O Reilly Automotive	3.8	9/1/22	115,000	119,645	0.073%
OVINTIV CANADA ULC 4/2 CP	0.85	4/26/21	395,000	394,895	0.240%
OZLM VIII	1.39	10/17/29	704,456	704,464	0.428%
Pacific Gas & Electric	1.57	11/15/21	440,000	440,920	0.268%
Pacific Gas & Electric	1.75	6/16/22	870,000	871,389	0.530%
Palmer Square CLO 2020-3	1.6	11/15/31	250,000	250,911	0.153%
Panasonic	2.54	7/19/22	275,000	281,537	0.171%
Park Aerospace Holdings	5.25	8/15/22	215,000	224,675	0.137%
PeaceHealth Obligated	1.38	11/15/25	50,000	50,011	0.030%
Penske Truck Leasing Co Lp / PTL Finance	3.65	7/29/21	65,000	65,500	0.040%
Perrigo Finance Unlimited	3.9	12/15/24	905,000	963,272	0.586%
Philip Morris International	1.13	5/1/23	110,000	111,612	0.068%
Pioneer Natural Resources	0.75	1/15/24	155,000	154,404	0.094%
Planet Fitness Master Issuer	4.26	9/5/48	331,500	331,745	0.202%
PNC Bank NA	2.95	1/30/23	425,000	442,888	0.269%
Port Authority of New York & New Jersey	1.09	7/1/23	335,000	339,989	0.207%
POSCO	2.38	11/12/22	1,175,000	1,204,697	0.732%
QVC	4.38	3/15/23	295,000	310,488	0.189%
Ralph Lauren	1.7	6/15/22	50,000	50,795	0.031%
REESE PARK CLO	1.56	10/15/32	255,000	255,303	0.155%
RELX Capital	3.5	3/16/23	160,000	168,522	0.102%
Roper Technologies	3.65	9/15/23	75,000	80,369	0.049%
Roper Technologies	2.35	9/15/24	90,000	93,989	0.057%
Ross Stores	4.6	4/15/25	550,000	618,046	0.376%
Ross Stores	0.88	4/15/26	115,000	111,282	0.068%
Royalty Pharma	0.75	9/2/23	215,000	214,065	0.130%
Sabine Pass Liquefaction	6.25	3/15/22	600,000	623,124	0.379%
Sabine Pass Liquefaction	5.63	4/15/23	320,000	347,040	0.211%
San Diego Gas & Electric	1.91	2/1/22	38,573	38,771	0.024%
Santander Consumer Auto Receivables Trust 2020	1.29	4/15/26	115,000	115,866	0.070%
Santander Drive Auto Receivables Trust 2018-1	2.96	3/15/24	25,671	25,722	0.016%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	95,561	96,050	0.058%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	6,611	6,618	0.004%
Santander Drive Auto Receivables Trust 2020-3	0.69	3/17/25	335,000	336,056	0.204%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	185,000	185,604	0.113%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	525,000	542,129	0.330%
Santander Retail Auto Lease Trust 2020	2.52	11/20/24	435,000	449,346	0.273%
Santander Retail Auto Lease Trust 2021	1.14	3/20/26	430,000	429,124	0.261%
Saudi Arabian Oil	2.75	4/16/22	1,155,000	1,184,096	0.720%
SBA Tower Trust	2.84	1/15/25	255,000	267,577	0.163%
SBA Tower Trust	1.88	1/15/26	85,000	85,470	0.052%
SBA Tower Trust	3.45	3/15/23	250,000	263,624	0.160%
SBA Tower Trust	3.17	4/15/22	95,000	95,170	0.058%
Schlumberger Finance Canada	1.4	9/17/25	80,000	79,833	0.049%
Schlumberger Holdings	4	12/21/25	95,000	105,087	0.064%
Schlumberger Holdings	3.75	5/1/24	340,000	366,237	0.223%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	88,877	89,151	0.054%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	128,270	130,000	0.079%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	75,732	78,066	0.047%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	108,280	109,618	0.067%
Shanghai Electric Group Global Investment	2.65	11/21/24	200,000	208,720	0.127%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	425,000	446,776	0.272%
Siemens Financieringsmaatschappij	0.4	3/11/23	250,000	250,258	0.152%
Siemens Financieringsmaatschappij	0.65	3/11/24	250,000	249,707	0.152%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	153,456	159,080	0.097%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	56,785	57,647	0.035%
Simon Property	3.38	10/1/24	235,000	252,374	0.153%
Sinosing Services Pte	2.25	2/20/25	1,400,000	1,422,260	0.865%
SLIde 2018-FUN	1.96	6/15/31	539,369	525,787	0.320%
SLM Student Loan Trust 2010-1	0.51	3/25/25	520,593	511,795	0.311%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	235,000	249,663	0.152%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	212,352	0.129%
Smb Private Education Loan Trust 2014	3.05	5/15/26	75,016	75,393	0.046%
Smb Private Education Loan Trust 2015	1.11	6/15/27	79,264	79,489	0.048%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	180,000	180,716	0.110%
STACR Trust 2018-DNA3	0.86	9/25/48	1,275	1,275	0.001%
STACR Trust 2018-DNA3	1.01	9/25/48	455,000	456,317	0.277%
STACR Trust 2018-HRP2	1.36	2/25/47	329,628	330,264	0.201%
Standard Chartered	1.32	10/14/23	200,000	201,477	0.122%
Standard Chartered	1.37	1/20/23	365,000	367,239	0.223%

Standard Chartered	2.74	9/10/22	315,000	317,808	0.193%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	339,609	341,115	0.207%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	201,710	201,637	0.123%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	62,121	63,037	0.038%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	235,505	238,723	0.145%
State Board of Administration Finance	1.26	7/1/25	375,000	378,478	0.230%
State of Connecticut	2	7/1/23	35,000	36,225	0.022%
State of Connecticut	2	7/1/24	95,000	99,301	0.060%
State of Connecticut	2.1	7/1/25	60,000	62,591	0.038%
State of Illinois	2.25	10/1/22	415,000	417,354	0.254%
State Street	2.83	3/30/23	45,000	46,126	0.028%
Stryker	0.6	12/1/23	90,000	89,938	0.055%
Suncor Energy	2.8	5/15/23	155,000	161,740	0.098%
Sunoco Logistics Partners Operations	3.45	1/15/23	30,000	31,125	0.019%
Sunoco Logistics Partners Operations	4.25	4/1/24	15,000	16,200	0.010%
Swedbank	1.3	6/2/23	365,000	371,256	0.226%
Symphony CLO XXIII	1.49	1/15/34	415,000	416,567	0.253%
Symphony CLO XXVI	1.19	4/20/33	250,000	250,000	0.152%
Synchrony Financial	2.85	7/25/22	897,000	921,154	0.560%
Synchrony Financial	3.75	8/15/21	310,000	312,260	0.190%
Synchrony Financial	4.25	8/15/24	230,000	249,723	0.152%
Syngenta Finance	3.93	4/23/21	385,000	385,378	0.234%
TJX	3.5	4/15/25	185,000	201,513	0.123%
T-Mobile USA	2.25	2/15/26	195,000	196,344	0.119%
T-Mobile USA	3.5	4/15/25	175,000	188,775	0.115%
Toronto-Dominion Bank	0.55	3/4/24	420,000	419,268	0.255%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	24,137	24,137	0.015%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	49,486	49,605	0.030%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	38,776	38,931	0.024%
Towd Point Mortgage Trust 2016-1	3	2/25/55	88,611	89,931	0.055%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	60,947	61,742	0.038%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	253,016	257,335	0.156%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	162,563	164,996	0.100%
Towd Point Mortgage Trust 2018-1	3	1/25/58	172,282	177,428	0.108%
Trinity Acquisition	3.5	9/15/21	180,000	181,800	0.111%
TRP Government Reserve	0.04		843,143	843,143	0.513%
Ubs	1.4	5/23/23	340,000	343,711	0.209%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	248,556	241,442	0.147%
U.S. Treasury Notes	0.13	10/15/23	2,375,000	2,367,207	1.439%
U.S. Treasury Notes	0.13	11/30/22	4,050,000	4,049,367	2.462%
U.S. Treasury Notes	0.13	12/31/22	9,715,000	9,710,446	5.904%
U.S. Treasury Notes	2.38	3/15/22	130,000	132,844	0.081%
U.S. Treasury Notes	0.13	4/30/22	675,000	675,316	0.411%
U.S. Treasury Notes	0.13	5/15/23	1,425,000	1,423,219	0.865%
U.S. Treasury Notes	0.13	7/15/23	2,300,000	2,295,328	1.396%
U.S. Treasury Notes	0.13	8/15/23	390,000	389,086	0.237%
Valero Energy	1.2	3/15/24	195,000	195,283	0.119%
Valero Energy	3.65	3/15/25	55,000	59,036	0.036%
Valero Energy	2.7	4/15/23	355,000	368,245	0.224%
Verizon Communications	1.45	3/20/26	270,000	269,378	0.164%
Verizon Communications	0.75	3/22/24	170,000	169,740	0.103%
Verizon Communications	5.15	9/15/23	190,000	210,542	0.128%
Verus Securitization Trust 2019-4	3	11/25/59	501,656	509,386	0.310%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	157,654	159,505	0.097%
Verus Securitization Trust 2019-INV1	4.03	12/25/59	140,000	141,257	0.086%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	436,106	444,218	0.270%
Verus Securitization Trust 2020-1	2.72	1/25/60	422,661	426,444	0.259%
Verus Securitization Trust 2020-5	1.73	5/25/65	86,073	86,103	0.052%
Verus Securitization Trust 2021-1	0.82	1/25/66	101,599	101,225	0.062%
Verus Securitization Trust 2021-1	1.05	1/25/66	135,465	134,750	0.082%
Verus Securitization Trust 2021-1	1.16	1/25/66	96,761	96,267	0.059%
Verus Securitization Trust 2021-R1	1.06	10/25/63	94,076	94,056	0.057%
Verus Securitization Trust 2021-R2	0.92	2/25/64	220,000	219,997	0.134%
Vistra Operations	3.55	7/15/24	780,000	817,050	0.497%
Volkswagen Group of America Finance	3.13	5/12/23	200,000	209,991	0.128%
Volkswagen Group of America Finance	2.9	5/13/22	215,000	220,650	0.134%
Volkswagen Group of America Finance	2.5	9/24/21	200,000	201,989	0.123%
Volkswagen Group of America Finance	2.7	9/26/22	415,000	428,478	0.261%
Volvo Financial Equipment LLC Series 2018-1	2.91	1/17/23	315,000	319,319	0.194%
Walgreen	3.1	9/15/22	105,000	108,812	0.066%
Wells Fargo	3.5	3/8/22	32,000	32,961	0.020%
Wells Fargo	2.19	4/30/26	205,000	211,256	0.128%

Wells Fargo	1.65	6/2/24	215,000	219,069	0.133%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	180,570	184,388	0.112%
Western Midstream Operating	4	7/1/22	465,000	475,463	0.289%
Western Union	2.85	1/10/25	295,000	309,451	0.188%
Western Union	3.6	3/15/22	195,000	200,580	0.122%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	435,000	474,769	0.289%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	440,000	475,804	0.289%
Williams	3.7	1/15/23	570,000	596,360	0.363%
Williams	4.3	3/4/24	75,000	81,579	0.050%
Williams	3.35	8/15/22	55,000	56,752	0.035%
World Omni Auto Receivables Trust	1.64	8/17/26	295,000	300,094	0.182%
World Omni Auto Receivables Trust 2019	2.4	6/15/26	460,000	475,193	0.289%
World Omni Select Auto Trust 2020	1.25	10/15/26	160,000	160,797	0.098%
World Omni Select Auto Trust 2020	0.84	6/15/26	140,000	139,923	0.085%
WPP Finance 2010	3.63	9/7/22	75,000	78,284	0.048%
Yongda Investment	2.25	6/16/25	600,000	604,452	0.368%

Total Investments in Securities **164,987,268**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 12/20/2022	500,000	5,810	0.004%
BOEING CO DEB CDS 12/20/2021	2,300,000	10,196	0.006%
ENBRIDGE INC CDS 06/20/2023	1,750,000	17,553	0.011%
GENERAL ELECTRIC CO CDS 12/20/2021	500,000	2,778	0.002%
GENERAL MILLS INC CDS 12/20/2024	(625,000)	(18,188)	(0.011%)
GENERAL MILLS INC CDS 12/20/2024	(596,000)	(17,344)	(0.011%)
GENERAL MILLS INC CDS 12/20/2024	(417,000)	(12,135)	(0.007%)
GENERAL MILLS INC CDS 12/20/2024	(595,000)	(17,315)	(0.011%)
OMNICOM GROUP INC CDS 12/20/2024	(625,000)	(16,198)	(0.010%)
OMNICOM GROUP INC CDS 12/20/2024	(625,000)	(16,198)	(0.010%)

Total Swap Contracts **(61,042)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	(67)	6/30/2021	(8,267,695)	86,819	(5.027%)
TUM1 2YR US NOTE FUT JUN 21	85	6/30/2021	18,761,758	(19,379)	11.407%
TYM1 UST 10YR FUT JUN 21	(22)	6/21/2021	(2,880,625)	75,103	(1.751%)
UXYM1 UST 10YR ULTRA FUT JUN 21	(2)	6/21/2021	(287,375)	2,466	(0.175%)

Total Futures Contracts **145,009**

NET ASSETS **164,472,719**

NET ASSET VALUE PER SHARE

Limited-Term Bond Portfolio Shares **5.00**
(\$145,158,615 / 29,037,701 Shares Outstanding)

Limited-Term Bond Portfolio-II Shares **4.98**
(\$19,314,104 / 3,879,280 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.