

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	5.12	9/15/34	5,835,000	5,687,896	0.118%
7-Eleven	0.63	2/10/23	3,020,000	3,003,357	0.062%
7-Eleven	0.8	2/10/24	4,890,000	4,653,471	0.096%
AbbVie	2.6	11/21/24	20,860,000	19,969,570	0.414%
AbbVie	2.95	11/21/26	14,705,000	13,665,357	0.283%
AbbVie	3.2	5/14/26	1,295,000	1,228,208	0.025%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.65	10/29/24	11,390,000	10,515,931	0.218%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	6,790,000	6,724,341	0.139%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	10,987,000	10,917,793	0.226%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	7,505,000	7,453,261	0.154%
AES	3.3	7/15/25	5,425,000	5,122,464	0.106%
Aetna	2.8	6/15/23	4,055,000	4,008,327	0.083%
Air Lease	2.25	1/15/23	5,935,000	5,928,822	0.123%
Aker BP	3	1/15/25	9,515,000	9,003,569	0.187%
Alexander Funding Trust	1.84	11/15/23	7,760,000	7,391,377	0.153%
Amcor Flexibles North America	4	5/17/25	5,355,000	5,199,319	0.108%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	3,616,222	3,200,356	0.066%
American Express	2.25	3/4/25	12,785,000	12,070,932	0.250%
American International	2.5	6/30/25	6,440,000	6,055,300	0.125%
American Tower	5	2/15/24	3,384,000	3,375,652	0.070%
American Tower	2.4	3/15/25	4,733,000	4,455,017	0.092%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	5,255,000	5,084,930	0.105%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	14,235,000	13,431,179	0.278%
AmeriCredit Automobile Receivables Trust 2020-2	0.97	2/18/26	2,715,000	2,657,999	0.055%
AmeriCredit Automobile Receivables Trust 2021-1	0.89	10/19/26	6,385,000	5,875,989	0.122%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	3,945,000	3,529,785	0.073%
AmeriCredit Automobile Receivables Trust 2021-2	1.29	6/18/27	8,770,000	7,777,749	0.161%
AmerisourceBergen	0.74	3/15/23	7,000,000	6,936,384	0.144%
Amphenol	2.05	3/1/25	6,720,000	6,324,830	0.131%
Amur Equipment Finance Receivables VII	2.8	3/20/25	7,833,000	7,789,950	0.161%
Angel Oak Mortgage Trust 2020-5	1.58	5/25/65	1,135,966	1,012,505	0.021%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	4,954,985	4,045,218	0.084%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	4,183,437	3,433,709	0.071%
Angel Oak Mortgage Trust 2021-2	1.19	4/25/66	1,208,157	958,329	0.020%
Angel Oak Mortgage Trust 2021-3	1.07	5/25/66	3,362,734	2,761,647	0.057%
Angel Oak Mortgage Trust 2021-6	1.71	9/25/66	3,333,035	2,545,731	0.053%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	183,084	181,711	0.004%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide	3.65	2/1/26	3,310,000	3,185,210	0.066%
APA Infrastructure	4.2	3/23/25	14,944,000	14,416,447	0.299%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	14,746,050	14,489,292	0.300%
Arbor Realty Commercial Real Estate Notes 2021-FL3	5.39	8/15/34	9,270,000	8,874,123	0.184%
Arbor Realty Commercial Real Estate Notes 2021-FL4	5.67	11/15/36	6,810,000	6,582,413	0.136%
Arcelormittal	3.6	7/16/24	3,220,000	3,122,424	0.065%
Astrazeneca Finance	1.2	5/28/26	12,035,000	10,724,052	0.222%
Athene Global Funding	1.72	1/7/25	12,540,000	11,567,974	0.240%
Athene Global Funding	2.51	3/8/24	15,230,000	14,588,451	0.302%
AutoZone	3.63	4/15/25	3,600,000	3,481,571	0.072%
Avis Budget Rental Car Funding AESOP	4.95	3/20/25	3,155,000	3,073,542	0.064%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	3,950,000	3,655,134	0.076%
Avis Budget Rental Car Funding AESOP	5.25	9/20/24	9,095,000	9,008,551	0.187%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	7,360,000	7,111,072	0.147%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	4,265,000	4,064,070	0.084%
Avolon Holdings Funding	2.88	2/15/25	7,180,000	6,614,575	0.137%
Avolon Holdings Funding	2.13	2/21/26	9,215,000	7,936,419	0.164%
Avolon Holdings Funding	3.95	7/1/24	2,230,000	2,135,225	0.044%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	5.17	9/15/34	8,180,000	8,025,288	0.166%
Banco Bilbao Vizcaya Argentaria	0.88	9/18/23	14,000,000	13,558,300	0.281%
Banco del Estado de Chile	2.7	1/9/25	4,585,000	4,335,612	0.090%
Banco Santander	3.5	3/24/25	8,200,000	7,910,343	0.164%
Banco Santander	0.7	6/30/24	3,000,000	2,917,287	0.060%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	8,000,000	7,933,600	0.164%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,865,000	1,849,521	0.038%
Bank 2019-BNK19	2.26	8/15/61	1,787,378	1,670,272	0.035%
BANK 2019-BNK24	2.06	11/15/62	1,291,390	1,256,069	0.026%
Bank of America	0.81	10/24/24	6,275,000	6,018,340	0.125%

Bank of America	1.84	2/4/25	6,080,000	5,819,417	0.121%
Bank of America	0.98	4/22/25	9,040,000	8,438,108	0.175%
Bank of America	3.38	4/2/26	7,560,000	7,210,206	0.149%
Bank of America	3.84	4/25/25	5,330,000	5,214,712	0.108%
Bank of America	1.73	7/22/27	6,595,000	5,794,565	0.120%
Bank Of Ireland	4.5	11/25/23	21,463,000	21,148,138	0.438%
Bank of Montreal	3.7	6/7/25	10,110,000	9,798,016	0.203%
Bank of Montreal	4.25	9/14/24	5,025,000	4,956,017	0.103%
Bank of New York Mellon	4.41	7/24/26	6,645,000	6,538,281	0.135%
Banque Federative Du Credit Mutuel	0.65	2/27/24	7,615,000	7,212,509	0.149%
Banque Federative Du Credit Mutuel	1	2/4/25	9,745,000	8,912,572	0.185%
Barclays	7.33	11/2/26	4,915,000	5,088,323	0.105%
Barclays	1.01	12/10/24	7,245,000	6,889,698	0.143%
Barclays	4.34	5/16/24	5,640,000	5,598,557	0.116%
Barclays	5.3	8/9/26	4,510,000	4,456,827	0.092%
Barclays Mortgage Loan Trust 2021-NQM1	1.75	9/25/51	7,444,137	6,325,299	0.131%
Barings CLO Ltd 2013-I	5.04	1/20/28	5,652,216	5,613,616	0.116%
BAT International Finance	4.45	3/16/28	13,155,000	12,151,931	0.252%
BAT International Finance	1.67	3/25/26	7,140,000	6,316,672	0.131%
Bayer US Finance II	3.88	12/15/23	5,080,000	5,007,971	0.104%
Bayview MSR Opportunity Master Fund Trust 2021-INV2	2.5	6/25/51	6,932,580	5,970,340	0.124%
Bayview MSR Opportunity Master Fund Trust 2021-INV5	2.5	11/25/51	5,492,580	4,720,497	0.098%
BCP Trust 2021-330N	5.12	6/15/38	4,285,000	4,001,520	0.083%
Becton Dickinson And	3.73	12/15/24	2,160,000	2,106,261	0.044%
Becton Dickinson And	3.36	6/6/24	6,449,000	6,300,286	0.131%
BFLD 2019-DPLO	5.66	10/15/34	5,070,000	4,929,568	0.102%
BIG Commercial Mortgage Trust 2022-BIG	6.68	2/15/39	2,805,000	2,631,390	0.055%
BINOM Securitization Trust 2021-INV1	2.63	6/25/56	2,632,232	2,278,351	0.047%
Blackbird Capital Aircraft Lease Securitization Ltd 2016-1	2.49	12/16/41	2,441,543	2,224,482	0.046%
Bpce	5.7	10/22/23	22,547,000	22,375,395	0.464%
BPR Trust 2021-TY	5.47	9/15/38	6,525,000	6,089,287	0.126%
BRAVO Residential Funding Trust 2021-NQM3	1.7	4/25/60	4,689,119	4,199,064	0.087%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	1,242,864	1,167,274	0.024%
Brighthouse Financial Global Funding	1	4/12/24	7,275,000	6,853,406	0.142%
Brighthouse Financial Global Funding	0.6	6/28/23	7,280,000	7,096,690	0.147%
Brixmor Operating Partnership	3.65	6/15/24	1,975,000	1,914,770	0.040%
Brunswick Corp/DE	0.85	8/18/24	10,060,000	9,277,895	0.192%
BSPT 2022-FL8 Issuer	5.31	2/15/37	10,745,000	10,381,747	0.215%
BSREP Commercial Mortgage Trust 2021-DC	6.22	8/15/38	5,765,000	4,969,275	0.103%
BX Commercial Mortgage Trust 2019-XL	5.53	10/15/36	4,696,250	4,613,467	0.096%
BX Commercial Mortgage Trust 2021-SOAR	5.72	6/15/38	5,607,522	5,283,959	0.109%
BX Commercial Mortgage Trust 2022-CSMO	7.48	6/15/27	7,400,000	7,340,944	0.152%
BX Trust 2021-ARIA	5.96	10/15/36	4,830,000	4,499,921	0.093%
BX Trust 2021-VIEW	5.6	6/15/36	3,785,000	3,600,481	0.075%
Canadian Natural Resources	3.8	4/15/24	1,890,000	1,851,658	0.038%
Canadian Natural Resources	2.05	7/15/25	11,415,000	10,636,177	0.220%
Canadian Pacific Railway	1.35	12/2/24	10,590,000	9,876,245	0.205%
Canadian Pacific Railway	1.75	12/2/26	4,645,000	4,120,677	0.085%
Capital One Financial	3.9	1/29/24	4,115,000	4,065,060	0.084%
Capital One Financial	3.2	1/30/23	5,589,000	5,588,726	0.116%
Capital One Financial	2.64	3/3/26	7,645,000	7,150,231	0.148%
Capital One Financial	3.5	6/15/23	4,030,000	4,006,940	0.083%
Capital One Financial	4.99	7/24/26	5,995,000	5,870,772	0.122%
Cardinal Health	3.5	11/15/24	6,185,000	6,009,940	0.125%
Cardinal Health	3.2	3/15/23	5,250,000	5,232,827	0.108%
Cardinal Health	3.08	6/15/24	5,115,000	4,957,243	0.103%
Carmax Auto Owner Trust 2020-1	2.34	11/17/25	2,965,000	2,852,332	0.059%
CarMax Auto Owner Trust 2020-4	1.75	4/15/27	4,290,000	3,915,381	0.081%
CarMax Auto Owner Trust 2021-2	1.34	2/16/27	4,605,000	4,162,369	0.086%
Carrier Global	2.24	2/15/25	1,909,000	1,801,865	0.037%
Carvana Auto Receivables Trust 2022-N1	3.32	12/11/28	1,560,000	1,506,045	0.031%
Carvana Auto Receivables Trust 2022-P1	3.52	2/10/28	12,850,000	11,842,871	0.245%
CDW LLC / CDW Finance	5.5	12/1/24	2,690,000	2,656,375	0.055%
Cedar Funding XIV CLO	5.18	7/15/33	10,480,000	10,270,436	0.213%
Celanese US Holdings	6.05	3/15/25	16,050,000	16,023,277	0.332%
Celanese US Holdings	5.9	7/5/24	12,960,000	12,957,641	0.268%
Celulosa Arauco Y Constitucion	4.5	8/1/24	5,349,000	5,275,623	0.109%
CGDB Commercial Mortgage Trust 2019-MOB	5.97	11/15/36	10,831,000	10,340,295	0.214%
Charles Schwab	2.45	3/3/27	14,325,000	13,076,634	0.271%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	27,430,000	26,912,231	0.558%
Cheniere Corpus Christi Holdings	5.88	3/31/25	9,955,000	10,004,775	0.207%
Cheniere Corpus Christi Holdings	7	6/30/24	13,870,000	14,060,713	0.291%

CIFC Funding 2021-IV	5.13	7/15/33	15,375,000	15,069,440	0.312%
CIM Trust 2020-INV1	2.5	4/25/50	4,525,068	3,736,915	0.077%
CIM Trust 2021-INV1	2.5	7/1/51	3,384,995	2,915,545	0.060%
Citigroup	3.11	4/8/26	4,035,000	3,808,503	0.079%
Citigroup	0.98	5/1/25	7,545,000	7,057,193	0.146%
Citigroup	4.14	5/24/25	7,260,000	7,127,737	0.148%
Citigroup Commercial Mortgage Trust 2013-375P	3.25	5/10/35	3,695,000	3,459,357	0.072%
Citigroup Mortgage Loan Trust	2.5	8/25/50	4,614,637	3,757,616	0.078%
CK Hutchison International 17 II	2.75	3/29/23	10,400,000	10,335,104	0.214%
CNO Global Funding	1.75	10/7/26	8,935,000	7,901,006	0.164%
CNO Global Funding	1.65	1/6/25	7,125,000	6,595,613	0.137%
Coca-Cola Europacific Partners	0.8	5/3/24	17,240,000	16,179,809	0.335%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	527,784	493,184	0.010%
COLT 2021-1 Mortgage Loan Trust	1.37	6/25/66	2,716,774	2,157,471	0.045%
COLT 2021-3 Mortgage Loan Trust	1.42	9/27/66	2,803,450	2,181,105	0.045%
Comcast	5.25	11/7/25	2,900,000	2,936,871	0.061%
COMM 2013-300P Mortgage Trust	4.35	8/10/30	4,134,000	3,997,123	0.083%
COMM 2014-CCRE15 Mortgage Trust	4.62	2/10/47	6,420,000	6,207,292	0.129%
COMM 2014-CCRE19 Mortgage Trust	4.7	8/10/47	2,995,000	2,687,839	0.056%
COMM 2014-CCRE19 Mortgage Trust	4.08	8/10/47	7,262,000	6,959,419	0.144%
COMM 2015-LC23 Mortgage Trust	3.22	10/10/48	2,582,774	2,552,481	0.053%
Connecticut Avenue Securities Trust 2022-R01	4.93	12/25/41	8,037,362	7,934,848	0.164%
Connecticut Avenue Securities Trust 2022-R03	6.03	3/25/42	5,991,269	5,949,607	0.123%
Connecticut Avenue Securities Trust 2022-R04	5.93	3/25/42	3,969,769	3,955,698	0.082%
Connecticut Avenue Securities Trust 2022-R06	6.68	5/25/42	6,623,746	6,706,245	0.139%
Connecticut Avenue Securities Trust 2022-R07	6.89	6/25/42	3,968,738	4,003,781	0.083%
Connecticut Avenue Securities Trust 2022-R08	6.48	7/25/42	2,835,905	2,844,809	0.059%
Constellation Brands	3.6	5/9/24	6,430,000	6,301,850	0.131%
Corebridge Financial	3.5	4/4/25	5,855,000	5,612,761	0.116%
Cox Communications	2.95	6/30/23	3,815,000	3,758,733	0.078%
Cox Communications	3.15	8/15/24	13,268,000	12,804,509	0.265%
Credicorp	2.75	6/17/25	2,715,000	2,538,552	0.053%
Credit Agricole SA/London	5.34	4/24/23	5,525,000	5,526,718	0.115%
Credit Suisse	6.37	7/15/26	7,600,000	7,111,267	0.147%
Credit Suisse AG/New York NY	0.5	2/2/24	7,350,000	6,869,295	0.142%
Credit Suisse AG/New York NY	1	5/5/23	10,620,000	10,403,724	0.216%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	5.75	5/15/36	8,520,000	8,349,288	0.173%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	5.92	5/15/36	6,220,000	6,090,666	0.126%
Crown Castle	2.9	3/15/27	6,355,000	5,780,648	0.120%
Crown Castle	3.15	7/15/23	3,226,000	3,189,778	0.066%
Crown Castle	1.05	7/15/26	9,140,000	7,903,376	0.164%
CSL Finance	3.85	4/27/27	2,575,000	2,475,672	0.051%
CSMC 2020-NET	2.26	8/15/37	3,317,998	2,963,748	0.061%
CVS Health	2.88	6/1/26	3,470,000	3,239,797	0.067%
CVS Health	3	8/15/26	2,945,000	2,746,946	0.057%
DAE Funding	1.55	8/1/24	4,225,000	3,928,863	0.081%
Daimler Trucks Finance North America	1.63	12/13/24	7,760,000	7,213,719	0.149%
Daimler Trucks Retail Trust 2020-1	1.37	6/15/27	7,550,039	7,520,594	0.156%
Danske Bank	5.38	1/12/24	8,680,000	8,582,159	0.178%
Danske Bank	3.77	3/28/25	5,275,000	5,096,077	0.106%
Danske Bank	1.23	6/22/24	10,885,000	10,129,450	0.210%
Deephaven Residential Mortgage Trust 2021-1	1.13	5/25/65	1,176,875	1,022,258	0.021%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	1,745,835	1,467,285	0.030%
Deephaven Residential Mortgage Trust 2021-2	1.26	4/25/66	1,943,315	1,553,664	0.032%
Devon Energy	8.25	8/1/23	4,205,000	4,265,502	0.088%
Diageo Capital	5.2	10/24/25	4,650,000	4,709,567	0.098%
Drive Auto Receivables Trust 2020-1	2.36	3/16/26	690,303	689,439	0.014%
Drive Auto Receivables Trust 2021-1	1.45	1/16/29	5,405,000	5,065,133	0.105%
Drive Auto Receivables Trust 2021-2	1.39	3/15/29	6,540,000	6,026,182	0.125%
Dryden 86 CLO	5.18	7/17/34	9,145,000	8,867,069	0.184%
Dte Energy	4.22	11/1/24	7,175,000	7,015,650	0.145%
Eagle RE 2021-2	5.48	4/25/34	3,745,413	3,723,188	0.077%
Ecolab	5.25	1/15/28	8,040,000	8,196,466	0.170%
Ecolab	1.65	2/1/27	2,900,000	2,567,257	0.053%
Edison International	2.95	3/15/23	4,199,000	4,181,146	0.087%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	586,473	561,344	0.012%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	2,676,169	2,481,445	0.051%
Elevance Health	5.35	10/15/25	2,325,000	2,348,334	0.049%
Ellington Financial Mortgage Trust 2017-1	0.8	2/25/66	1,096,459	894,189	0.019%
Ellington Financial Mortgage Trust 2017-1	1.11	2/25/66	927,057	733,671	0.015%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	606,615	568,075	0.012%
Ellington Financial Mortgage Trust 2021-2	0.93	6/25/66	2,528,870	1,945,081	0.040%

Ellington Financial Mortgage Trust 2021-2	1.29	6/25/66	2,421,682	1,822,994	0.038%
Ellington Financial Mortgage Trust 2021-3	1.24	9/25/66	3,316,955	2,645,291	0.055%
Ellington Financial Mortgage Trust 2021-3	1.55	9/25/66	2,404,895	1,818,033	0.038%
Enbridge	4	10/1/23	5,580,000	5,522,247	0.114%
Enbridge	2.5	1/15/25	9,500,000	8,967,383	0.186%
Enbridge	2.5	2/14/25	4,350,000	4,111,555	0.085%
Enbridge	2.15	2/16/24	2,395,000	2,314,375	0.048%
Enel Finance International	6.8	10/14/25	1,400,000	1,438,500	0.030%
Enel Finance International	1.38	7/12/26	9,605,000	8,273,776	0.171%
Enel Finance International	2.65	9/10/24	12,355,000	11,795,281	0.244%
Energy Transfer	3.45	1/15/23	697,000	696,495	0.014%
Energy Transfer	5.88	1/15/24	17,363,000	17,415,315	0.361%
Energy Transfer	4.9	2/1/24	4,925,000	4,893,554	0.101%
Energy Transfer	4.25	3/15/23	14,312,000	14,277,895	0.296%
Energy Transfer	4.25	4/1/24	455,000	447,495	0.009%
Energy Transfer	2.9	5/15/25	1,860,000	1,751,409	0.036%
Energy Transfer	4.2	9/15/23	1,819,000	1,800,384	0.037%
Eni	4	9/12/23	13,505,000	13,387,074	0.277%
Enterprise Fleet Financing 2019-3	2.06	5/20/25	86,497	86,333	0.002%
EOG Resources	2.63	3/15/23	2,263,000	2,252,721	0.047%
Equitable Financial Life Global Funding	1.1	11/12/24	7,095,000	6,565,238	0.136%
Equitable Financial Life Global Funding	0.5	4/6/23	17,120,000	16,929,026	0.351%
Eversource Energy	4.2	6/27/24	4,445,000	4,394,247	0.091%
Exeter Automobile Receivables Trust 2021-1	0.98	6/15/26	3,935,000	3,781,485	0.078%
Exeter Automobile Receivables Trust 2021-3	1.55	6/15/27	4,295,000	3,897,750	0.081%
Exeter Automobile Receivables Trust 2022-1	3.02	6/15/28	9,630,000	8,698,664	0.180%
Exeter Automobile Receivables Trust 2022-2	3.85	7/17/28	6,660,000	6,350,279	0.132%
Exeter Automobile Receivables Trust 2022-4	5.98	12/15/28	4,100,000	3,885,725	0.081%
Exeter Automobile Receivables Trust 2022-5	6.51	12/15/27	12,400,000	12,459,287	0.258%
Exeter Automobile Receivables Trust 2022-6	5.7	8/17/26	310,000	310,572	0.006%
Extended Stay America Trust 2021-ESH	5.4	7/15/38	4,993,223	4,849,165	0.100%
Fannie Mae Connecticut Avenue Securities	5.24	10/25/30	5,636,722	5,595,741	0.116%
Fannie Mae Connecticut Avenue Securities	5.24	10/25/30	347,911	345,382	0.007%
Fannie Mae Connecticut Avenue Securities	5.59	1/25/30	186,395	186,212	0.004%
Fannie Mae REMIC Trust 2001-W4	5.11	1/25/32	541	540	0.000%
Federal Home Loan Mortgage	5	10/1/23	9,674	9,739	0.000%
Federal Home Loan Mortgage	4.34	10/1/33	436	426	0.000%
Federal Home Loan Mortgage	3.6	10/1/36	125,534	126,153	0.003%
Federal Home Loan Mortgage	5.5	10/1/38	21,623	22,446	0.000%
Federal Home Loan Mortgage	4.47	11/1/34	80,930	79,804	0.002%
Federal Home Loan Mortgage	4.28	11/1/36	31,949	31,278	0.001%
Federal Home Loan Mortgage	2.82	1/1/37	37,023	36,195	0.001%
Federal Home Loan Mortgage	5	12/1/23	84,366	84,933	0.002%
Federal Home Loan Mortgage	5.5	12/1/23	21	21	0.000%
Federal Home Loan Mortgage	4.19	12/1/36	55,441	55,396	0.001%
Federal Home Loan Mortgage	3.5	12/1/47	1,568,593	1,455,305	0.030%
Federal Home Loan Mortgage	2.46	2/1/33	650	637	0.000%
Federal Home Loan Mortgage	2.3	2/1/34	2,947	2,879	0.000%
Federal Home Loan Mortgage	6	2/1/35	282,474	292,507	0.006%
Federal Home Loan Mortgage	2.2	2/1/37	31,455	31,192	0.001%
Federal Home Loan Mortgage	2.11	2/1/37	24,656	24,476	0.001%
Federal Home Loan Mortgage	2.56	2/1/37	32,020	31,783	0.001%
Federal Home Loan Mortgage	2.58	2/1/38	129,099	128,362	0.003%
Federal Home Loan Mortgage	7	3/1/39	705,932	732,429	0.015%
Federal Home Loan Mortgage	3.5	3/1/46	2,482,417	2,311,432	0.048%
Federal Home Loan Mortgage	5.5	4/1/23	6,375	6,358	0.000%
Federal Home Loan Mortgage	2.85	4/1/37	5,064	5,023	0.000%
Federal Home Loan Mortgage	3.23	5/1/37	29,856	29,772	0.001%
Federal Home Loan Mortgage	3.06	5/1/38	63,146	61,796	0.001%
Federal Home Loan Mortgage	3.26	6/1/38	121,509	121,162	0.003%
Federal Home Loan Mortgage	3.63	6/1/38	23,786	23,811	0.000%
Federal Home Loan Mortgage	7.5	6/1/38	652,594	678,523	0.014%
Federal Home Loan Mortgage	5	7/1/25	74	74	0.000%
Federal Home Loan Mortgage	3.94	7/1/35	60,301	61,195	0.001%
Federal Home Loan Mortgage	3.88	7/1/38	124,202	122,641	0.003%
Federal Home Loan Mortgage	6	9/1/34	14,371	14,699	0.000%
Federal Home Loan Mortgage	6	9/1/35	91,565	94,800	0.002%
Federal National Mortgage Assn.	3.97	10/1/32	14,600	14,369	0.000%
Federal National Mortgage Assn.	2.87	10/1/33	257,473	255,090	0.005%
Federal National Mortgage Assn.	5.5	10/1/35	266,938	276,312	0.006%
Federal National Mortgage Assn.	5	10/1/35	5,717	5,839	0.000%
Federal National Mortgage Assn.	4.5	10/1/48	6,886,351	6,750,993	0.140%

Federal National Mortgage Assn.	4	10/1/52	988,450	927,203	0.019%
Federal National Mortgage Assn.	4	10/1/52	3,952,058	3,707,180	0.077%
Federal National Mortgage Assn.	5.5	11/1/23	3	3	0.000%
Federal National Mortgage Assn.	3	11/1/34	807,462	757,880	0.016%
Federal National Mortgage Assn.	6	11/1/34	45,919	47,488	0.001%
Federal National Mortgage Assn.	4.5	11/1/48	599,813	586,655	0.012%
Federal National Mortgage Assn.	4	11/1/49	525,071	496,170	0.010%
Federal National Mortgage Assn.	5	1/1/24	41,528	41,764	0.001%
Federal National Mortgage Assn.	6	1/1/24	246	245	0.000%
Federal National Mortgage Assn.	5.5	1/1/24	2,187	2,179	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	1,515	1,508	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	55	55	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	8,240	8,206	0.000%
Federal National Mortgage Assn.	4.03	1/1/34	12,032	11,821	0.000%
Federal National Mortgage Assn.	5.5	1/1/35	1,108,401	1,144,352	0.024%
Federal National Mortgage Assn.	5.5	1/1/37	19,756	20,470	0.000%
Federal National Mortgage Assn.	6	1/1/37	30,500	31,752	0.001%
Federal National Mortgage Assn.	4	1/1/47	2,329,890	2,221,061	0.046%
Federal National Mortgage Assn.	4.5	1/1/50	274,950	268,951	0.006%
Federal National Mortgage Assn.	2.5	1/1/52	8,813,313	7,513,761	0.156%
Federal National Mortgage Assn.	2.5	1/1/52	8,408,232	7,131,605	0.148%
Federal National Mortgage Assn.	3.5	1/1/52	1,813,970	1,650,067	0.034%
Federal National Mortgage Assn.	5	12/1/23	14,339	14,421	0.000%
Federal National Mortgage Assn.	3.97	12/1/32	22,795	22,271	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	141,684	146,916	0.003%
Federal National Mortgage Assn.	5.5	12/1/34	11,488	11,802	0.000%
Federal National Mortgage Assn.	3	12/1/34	2,222,597	2,086,235	0.043%
Federal National Mortgage Assn.	4.14	12/1/35	20,148	19,742	0.000%
Federal National Mortgage Assn.	3.83	12/1/35	56,343	55,665	0.001%
Federal National Mortgage Assn.	3.59	12/1/35	22,791	22,271	0.000%
Federal National Mortgage Assn.	4.15	12/1/35	7,915	7,762	0.000%
Federal National Mortgage Assn.	5.5	12/1/39	248,040	257,218	0.005%
Federal National Mortgage Assn.	5	12/1/41	1,776,694	1,777,909	0.037%
Federal National Mortgage Assn.	3.5	12/1/45	393,871	366,550	0.008%
Federal National Mortgage Assn.	4	12/1/49	395,337	375,486	0.008%
Federal National Mortgage Assn.	4	12/1/49	184,117	174,338	0.004%
Federal National Mortgage Assn.	6	2/1/23	151	151	0.000%
Federal National Mortgage Assn.	2.05	2/1/33	2,180	2,132	0.000%
Federal National Mortgage Assn.	5	2/1/36	162,110	165,251	0.003%
Federal National Mortgage Assn.	6	2/1/37	71,070	73,867	0.002%
Federal National Mortgage Assn.	3.5	2/1/48	611,336	566,497	0.012%
Federal National Mortgage Assn.	3.5	2/1/48	5,598,005	5,186,820	0.107%
Federal National Mortgage Assn.	6	2/1/49	5,363,927	5,657,312	0.117%
Federal National Mortgage Assn.	4	2/1/50	1,844,332	1,753,761	0.036%
Federal National Mortgage Assn.	5	3/1/23	2	2	0.000%
Federal National Mortgage Assn.	6	3/1/23	22	22	0.000%
Federal National Mortgage Assn.	6	3/1/34	464,658	480,523	0.010%
Federal National Mortgage Assn.	3	3/1/35	1,207,990	1,133,858	0.023%
Federal National Mortgage Assn.	5.5	3/1/36	67,391	69,799	0.001%
Federal National Mortgage Assn.	6	3/1/37	66,191	68,887	0.001%
Federal National Mortgage Assn.	6	4/1/35	125,176	129,456	0.003%
Federal National Mortgage Assn.	5.5	4/1/36	125,996	130,462	0.003%
Federal National Mortgage Assn.	6	4/1/36	14,349	14,956	0.000%
Federal National Mortgage Assn.	3.12	4/1/38	162,139	161,392	0.003%
Federal National Mortgage Assn.	5	4/1/38	66,485	67,748	0.001%
Federal National Mortgage Assn.	6	4/1/45	948,933	981,376	0.020%
Federal National Mortgage Assn.	5	5/1/23	575	578	0.000%
Federal National Mortgage Assn.	4.73	5/1/24	191	190	0.000%
Federal National Mortgage Assn.	5.5	5/1/36	88,208	91,360	0.002%
Federal National Mortgage Assn.	6	5/1/37	74,304	77,390	0.002%
Federal National Mortgage Assn.	6	5/1/38	19,359	20,195	0.000%
Federal National Mortgage Assn.	2.54	5/1/38	29,273	28,648	0.001%
Federal National Mortgage Assn.	3.2	5/1/38	96,158	94,628	0.002%
Federal National Mortgage Assn.	3.44	5/1/38	59,010	58,869	0.001%
Federal National Mortgage Assn.	4.5	5/1/41	1,719,438	1,699,591	0.035%
Federal National Mortgage Assn.	6	5/1/42	190,707	198,324	0.004%
Federal National Mortgage Assn.	4.5	5/1/50	819,938	798,032	0.017%
Federal National Mortgage Assn.	5	6/1/24	83,775	84,251	0.002%
Federal National Mortgage Assn.	5	6/1/35	123,340	125,955	0.003%
Federal National Mortgage Assn.	5	6/1/35	537,479	548,883	0.011%
Federal National Mortgage Assn.	5	6/1/35	328,362	335,325	0.007%
Federal National Mortgage Assn.	6	6/1/36	23,366	24,298	0.001%

Federal National Mortgage Assn.	5.5	6/1/36	11,295	11,596	0.000%
Federal National Mortgage Assn.	5	6/1/40	592,305	598,190	0.012%
Federal National Mortgage Assn.	3	6/1/52	3,302,746	2,898,527	0.060%
Federal National Mortgage Assn.	3.17	7/1/27	1,119	1,100	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	150,435	157,122	0.003%
Federal National Mortgage Assn.	3.88	7/1/33	833	822	0.000%
Federal National Mortgage Assn.	5.5	7/1/34	528,845	545,669	0.011%
Federal National Mortgage Assn.	3.49	7/1/34	4,164	4,077	0.000%
Federal National Mortgage Assn.	5	7/1/35	925,433	945,057	0.020%
Federal National Mortgage Assn.	3.65	7/1/35	40,129	39,334	0.001%
Federal National Mortgage Assn.	5	7/1/36	866,877	885,281	0.018%
Federal National Mortgage Assn.	5.5	7/1/36	21,574	22,287	0.000%
Federal National Mortgage Assn.	5.5	7/1/41	2,166,876	2,247,061	0.047%
Federal National Mortgage Assn.	5	7/1/45	796,595	806,631	0.017%
Federal National Mortgage Assn.	3.5	7/1/50	4,064,345	3,727,803	0.077%
Federal National Mortgage Assn.	4.5	7/1/52	7,666,334	7,379,869	0.153%
Federal National Mortgage Assn.	5.5	8/1/37	476,918	493,468	0.010%
Federal National Mortgage Assn.	5.5	8/1/37	609,530	630,180	0.013%
Federal National Mortgage Assn.	5.5	8/1/37	672,313	694,953	0.014%
Federal National Mortgage Assn.	5.5	8/1/37	204,542	211,430	0.004%
Federal National Mortgage Assn.	3.17	8/1/38	8,570	8,415	0.000%
Federal National Mortgage Assn.	4.1	8/1/38	72,607	74,453	0.002%
Federal National Mortgage Assn.	4.1	8/1/38	13,094	13,192	0.000%
Federal National Mortgage Assn.	4.5	8/1/44	1,664,884	1,650,451	0.034%
Federal National Mortgage Assn.	4.5	8/1/48	377,922	369,937	0.008%
Federal National Mortgage Assn.	4	8/1/52	3,359,262	3,151,115	0.065%
Federal National Mortgage Assn.	5	8/1/52	1,056,836	1,042,371	0.022%
Federal National Mortgage Assn.	4.5	8/1/52	7,585,482	7,301,839	0.151%
Federal National Mortgage Assn.	5	9/1/23	749	753	0.000%
Federal National Mortgage Assn.	5	9/1/25	419	422	0.000%
Federal National Mortgage Assn.	3	9/1/28	2,821,692	2,707,423	0.056%
Federal National Mortgage Assn.	3.98	9/1/32	1,779	1,749	0.000%
Federal National Mortgage Assn.	4.5	9/1/37	2,997,090	2,980,473	0.062%
Federal National Mortgage Assn.	3.91	9/1/37	10,304	10,154	0.000%
Federal National Mortgage Assn.	6	9/1/39	1,188,405	1,234,909	0.026%
Federal National Mortgage Assn.	5	9/1/48	670,503	669,272	0.014%
Federal National Mortgage Assn.	4.5	9/1/48	401,052	392,394	0.008%
Federal National Mortgage Assn.	2	9/1/50	2,641,154	2,165,220	0.045%
Federal National Mortgage Assn.	4	9/1/52	2,958,835	2,775,498	0.058%
Fidelity National Information Services	0.38	3/1/23	9,785,000	9,707,718	0.201%
Fidelity National Information Services	0.6	3/1/24	4,700,000	4,449,814	0.092%
Fidelity National Information Services	4.5	7/15/25	3,965,000	3,892,885	0.081%
Fifth Third Bank NA	5.85	10/27/25	9,430,000	9,494,746	0.197%
Finance of America HECM Buyout 2022-HB2	4	12/25/24	11,647,067	11,409,486	0.236%
First American Financial	4.6	11/15/24	2,840,000	2,795,185	0.058%
FirstKey Homes 2020-SFR1 Trust	1.34	8/17/37	6,389,141	5,709,574	0.118%
FirstKey Homes 2020-SFR1 Trust	1.94	8/17/37	6,850,000	6,117,125	0.127%
Fiserv	3.8	10/1/23	3,685,000	3,644,207	0.076%
Fiserv	2.75	7/1/24	13,355,000	12,903,534	0.267%
Flagstar Mortgage Trust 2020-1NV	4.87	3/25/50	1,743,423	1,598,130	0.033%
Flagstar Mortgage Trust 2021-5INV	2.5	7/25/51	2,913,652	2,490,831	0.052%
Fontainebleau Miami Beach Trust 2019-FBLU	3.45	12/10/36	7,180,000	6,693,291	0.139%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	7,590,000	7,065,225	0.146%
Ford Credit Auto Lease Trust 2022	4.18	10/15/25	13,100,000	12,690,706	0.263%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	5,000,000	4,890,508	0.101%
Ford Credit Auto Owner Trust 2020	2.04	12/15/26	7,465,000	7,140,692	0.148%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	4,600,000	3,976,004	0.082%
Ford Credit Floorplan Master Owner Trust	0.98	9/15/25	3,805,000	3,665,360	0.076%
Fortinet	1	3/15/26	5,710,000	5,005,803	0.104%
Freddie Mac STACR REMIC Trust 2021-DNA3	6.03	10/25/33	5,855,000	5,740,676	0.119%
Freddie Mac STACR REMIC Trust 2021-DNA5	5.58	1/25/34	3,041,601	2,999,812	0.062%
Freddie Mac STACR REMIC Trust 2022-DNA3	5.93	4/25/42	7,777,437	7,738,551	0.160%
Freddie Mac STACR REMIC Trust 2022-DNA4	6.13	5/25/42	8,743,740	8,716,652	0.181%
Freddie Mac STACR REMIC Trust 2022-DNA5	6.88	6/25/42	8,472,736	8,572,209	0.178%
Freddie Mac STACR REMIC Trust 2022-DNA6	6.08	9/25/42	2,741,950	2,743,624	0.057%
Freddie Mac STACR REMIC Trust 2022-HQA1	6.03	3/25/42	6,784,384	6,697,612	0.139%
Freddie Mac STACR REMIC Trust 2022-HQA3	6.23	8/25/42	3,935,060	3,930,518	0.081%
Freddie Mac Structured Agency Credit Risk debt Notes	8.39	8/25/24	910,957	913,361	0.019%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.86	5/25/47	405,115	393,805	0.008%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	521,018	461,392	0.010%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	494,756	478,322	0.010%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	7,916,000	7,019,361	0.145%

Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	4,592,000	3,321,273	0.069%
GATX	4.35	2/15/24	11,813,000	11,638,274	0.241%
GATX	3.9	3/30/23	5,640,000	5,626,498	0.117%
GATX	3.25	3/30/25	1,750,000	1,665,879	0.035%
GCT Commercial Mortgage Trust 2021-GCT	5.12	2/15/38	5,110,000	4,741,376	0.098%
General Motors	4.88	10/2/23	5,380,000	5,374,609	0.111%
General Motors Financial	2.9	2/26/25	13,795,000	13,062,375	0.271%
Genuine Parts	1.75	2/1/25	2,980,000	2,779,074	0.058%
GMF Floorplan Owner Revolving Trust	1.03	8/15/25	2,235,000	2,164,439	0.045%
GM Financial Automobile Leasing Trust 2022-3	5.13	8/20/26	10,120,000	9,885,295	0.205%
Golden State Tobacco Securitization	1.71	6/1/24	5,815,000	5,533,615	0.115%
Goldman Sachs	0.93	10/21/24	4,580,000	4,396,159	0.091%
Goldman Sachs	5.7	11/1/24	2,915,000	2,948,928	0.061%
Goldman Sachs	1.76	1/24/25	7,600,000	7,272,394	0.151%
Goldman Sachs	0.67	3/8/24	3,465,000	3,425,277	0.071%
Goldman Sachs	3.5	4/1/25	7,425,000	7,133,695	0.148%
Goldman Sachs	4.48	8/23/28	5,960,000	5,707,761	0.118%
Goldman Sachs	0.66	9/10/24	4,990,000	4,802,146	0.099%
Government National Mortgage Assn.	3.5	10/20/46	10,742	10,018	0.000%
Government National Mortgage Assn.	5	10/20/47	1,486,535	1,502,292	0.031%
Government National Mortgage Assn.	4	10/20/50	1,627,435	1,549,837	0.032%
Government National Mortgage Assn.	3.5	10/20/52	11,450,117	10,520,934	0.218%
Government National Mortgage Assn.	4	10/20/52	1,437,999	1,360,841	0.028%
Government National Mortgage Assn.	4.5	10/20/52	8,796,705	8,534,837	0.177%
Government National Mortgage Assn.	5	11/20/39	671,011	682,421	0.014%
Government National Mortgage Assn.	3.5	11/20/46	649,460	604,459	0.013%
Government National Mortgage Assn.	5	11/20/47	512,308	515,808	0.011%
Government National Mortgage Assn.	5.5	11/20/52	1,605,258	1,615,231	0.033%
Government National Mortgage Assn.	5.5	1/1/33	2,784,000	2,799,567	0.058%
Government National Mortgage Assn.	5	1/20/36	68,815	70,229	0.001%
Government National Mortgage Assn.	3.5	1/20/47	689,931	644,220	0.013%
Government National Mortgage Assn.	5	1/20/48	1,332,757	1,338,842	0.028%
Government National Mortgage Assn.	5	12/20/34	145,625	148,632	0.003%
Government National Mortgage Assn.	5	12/20/35	95,368	97,341	0.002%
Government National Mortgage Assn.	5	12/20/47	1,772,721	1,784,357	0.037%
Government National Mortgage Assn.	5.5	12/20/48	91,219	93,133	0.002%
Government National Mortgage Assn.	5	2/20/40	128,734	130,928	0.003%
Government National Mortgage Assn.	3.5	2/20/48	422,800	392,833	0.008%
Government National Mortgage Assn.	5.5	2/20/49	207,576	212,020	0.004%
Government National Mortgage Assn.	5	3/20/41	76,509	77,806	0.002%
Government National Mortgage Assn.	5.5	3/20/48	314,294	323,811	0.007%
Government National Mortgage Assn.	4	3/20/48	265,583	253,894	0.005%
Government National Mortgage Assn.	4	4/20/50	73,779	70,215	0.001%
Government National Mortgage Assn.	4	4/20/50	77,872	74,110	0.002%
Government National Mortgage Assn.	4	4/20/50	15,603	14,849	0.000%
Government National Mortgage Assn.	4	4/20/50	45,015	42,835	0.001%
Government National Mortgage Assn.	4	4/20/50	209,144	199,012	0.004%
Government National Mortgage Assn.	4	4/20/50	78,693	75,031	0.002%
Government National Mortgage Assn.	4	4/20/50	86,848	82,458	0.002%
Government National Mortgage Assn.	4	4/20/50	171,332	162,671	0.003%
Government National Mortgage Assn.	4	4/20/50	173,412	164,645	0.003%
Government National Mortgage Assn.	5	5/20/36	81,735	83,407	0.002%
Government National Mortgage Assn.	5	5/20/48	247,691	247,915	0.005%
Government National Mortgage Assn.	6	7/15/36	1,416,455	1,500,510	0.031%
Government National Mortgage Assn.	3.5	8/20/44	1,597,158	1,492,841	0.031%
Government National Mortgage Assn.	4.5	8/20/47	1,377,141	1,356,974	0.028%
Government National Mortgage Assn.	5.5	9/15/45	2,287,585	2,395,693	0.050%
Government National Mortgage Assn.	4	9/20/45	1,052,578	1,014,026	0.021%
Government National Mortgage Assn.	3	9/20/47	7,320,718	6,592,990	0.137%
Gray Oak Pipeline	2.6	10/15/25	3,115,000	2,826,725	0.059%
Gray Oak Pipeline	2	9/15/23	4,272,000	4,154,259	0.086%
Great Wolf Trust 2019-WOLF	5.48	12/15/36	3,785,000	3,675,441	0.076%
Great Wolf Trust 2019-WOLF	6.08	12/15/36	4,200,000	4,009,768	0.083%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	12,322,103	10,564,761	0.219%
GS Mortgage-Backed Securities Trust 2021-GR2	2.5	2/25/52	7,881,330	6,737,615	0.140%
GS Mortgage-Backed Securities Trust 2021-HP1	2.5	1/25/52	4,277,901	3,657,105	0.076%
GS Mortgage-Backed Securities Trust 2022-GR1	2.5	6/25/52	12,854,404	10,989,011	0.228%
GS Mortgage-Backed Securities Trust 2022-GR2	2.49	7/25/44	98,612	96,490	0.002%
GS Mortgage Securities Corp Trust 2021-ROSS	5.92	5/15/26	5,705,000	5,151,359	0.107%
Hasbro	3	11/19/24	13,727,000	13,191,057	0.273%
HCA	3.13	3/15/27	7,560,000	6,877,415	0.142%
HCL America	1.38	3/10/26	15,000,000	13,282,825	0.275%

Health Care Service Corp A Mutual Legal Reserve	1.5	6/1/25	11,700,000	10,734,060	0.222%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	3,198,863	3,148,587	0.065%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	181,637	177,429	0.004%
Hilton Grand Vacations Trust 2019	2.34	7/25/33	749,734	700,257	0.015%
Hilton Grand Vacations Trust 2019	2.54	7/25/33	1,544,184	1,438,166	0.030%
Hilton Grand Vacations Trust 2020	2.74	2/25/39	1,066,239	1,001,703	0.021%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	90,672	90,061	0.002%
Homeward Opportunities Fund I Trust 2020-2	2.64	5/25/65	5,750,000	5,540,512	0.115%
HPHT Finance 19	2.88	11/5/24	9,234,000	8,792,245	0.182%
HPHT Finance 21 II	1.5	9/17/26	6,650,000	5,811,369	0.120%
HSBC Holdings	1.16	11/22/24	4,675,000	4,449,141	0.092%
HSBC Holdings	1.65	4/18/26	12,655,000	11,427,705	0.237%
Humana	3.85	10/1/24	6,064,000	5,941,392	0.123%
Humana	1.35	2/3/27	3,515,000	3,031,160	0.063%
Humana	5.75	3/1/28	2,290,000	2,345,100	0.049%
Humana	4.5	4/1/25	4,125,000	4,080,759	0.085%
Humana	0.65	8/3/23	4,715,000	4,589,520	0.095%
Hundred Acre Wood Trust 2021-INV1	2.5	7/25/51	7,046,839	6,110,310	0.127%
Hyatt Hotels	1.3	10/1/23	4,775,000	4,613,982	0.096%
Hyundai Auto Receivables Trust 2019	2.94	5/15/25	5,280,000	5,265,208	0.109%
Hyundai Capital America	0.8	1/8/24	5,910,000	5,634,629	0.117%
Hyundai Capital America	2.38	2/10/23	14,200,000	14,141,539	0.293%
Hyundai Capital America	0.88	6/14/24	5,795,000	5,407,969	0.112%
Hyundai Capital America	1	9/17/24	3,765,000	3,484,752	0.072%
Hyundai Capital Services	2.13	4/24/25	2,800,000	2,562,699	0.053%
Imperial Brands Finance	4.25	7/21/25	3,829,000	3,641,023	0.075%
Imperial Brands Finance	3.13	7/26/24	13,435,000	12,841,845	0.266%
Imperial Fund Mortgage Trust 2021-NQM2	1.52	9/1/56	3,951,496	2,971,742	0.062%
Imperial Fund Mortgage Trust 2022-NQM4	4.77	6/25/67	10,290,743	9,764,282	0.202%
Jackson Financial	1.13	11/22/23	9,095,000	8,773,019	0.182%
Jackson National Life Global Funding	1.75	1/12/25	8,265,000	7,675,664	0.159%
Jde Peet S	0.8	9/24/24	4,440,000	4,040,400	0.084%
JPMBB Commercial Mortgage Securities Trust 2014-C23	3.93	9/15/47	8,280,000	8,020,217	0.166%
JPMorgan Chase	2.08	4/22/26	13,190,000	12,232,155	0.253%
JPMorgan Chase	5.22	4/22/27	5,480,000	5,310,739	0.110%
JPMorgan Chase	4.08	4/26/26	7,690,000	7,457,831	0.155%
JPMorgan Chase	0.82	6/1/25	8,300,000	7,740,489	0.160%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	5.92	9/15/29	12,870,000	12,262,291	0.254%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	6.17	9/15/29	3,975,000	3,738,709	0.077%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	6.09	10/15/33	8,240,000	7,694,548	0.159%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	6.49	10/15/33	6,310,000	5,807,893	0.120%
JP Morgan Mortgage Trust 2020-INV1	4.87	8/25/50	761,278	701,154	0.015%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	1,252,102	1,066,305	0.022%
Kansas City Southern	3	5/15/23	7,520,000	7,455,072	0.154%
KeyCorp	3.88	5/23/25	3,005,000	2,933,178	0.061%
Kilroy Realty	4.38	10/1/25	2,355,000	2,278,886	0.047%
KIND Trust 2021-KIND	6.07	8/15/38	8,414,188	7,594,052	0.157%
KKR CLO 13	4.88	1/16/28	3,125,381	3,101,978	0.064%
KKR CLO 29	5.28	1/15/32	8,250,000	8,103,974	0.168%
KKR Industrial Portfolio Trust 2021-KDIP	5.32	12/15/37	2,688,750	2,551,218	0.053%
KKR Industrial Portfolio Trust 2021-KDIP	5.57	12/15/37	1,882,500	1,773,215	0.037%
Korea Electric Power	5.38	4/6/26	12,400,000	12,506,228	0.259%
Korea Hydro & Nuclear Power	1.25	4/27/26	12,038,000	10,625,416	0.220%
Korea Hydro & Nuclear Power	4.25	7/27/27	2,010,000	1,936,736	0.040%
KT	4	8/8/25	8,770,000	8,539,677	0.177%
Kubota Credit Owner Trust 2020-1	1.96	3/15/24	694,999	690,751	0.014%
Leaseplan	2.88	10/24/24	7,742,000	7,269,134	0.151%
Lincoln National	4	9/1/23	2,025,000	2,007,287	0.042%
Lloyds Banking	4.5	11/4/24	4,744,000	4,638,043	0.096%
Long Island Power Authority	0.76	3/1/23	2,460,000	2,444,109	0.051%
Lowe s	3.35	4/1/27	2,275,000	2,138,593	0.044%
Lowe s	4.4	9/8/25	8,460,000	8,330,621	0.173%
LSEGA Financing	0.65	4/6/24	11,680,000	10,999,955	0.228%
LSTAR Commercial Mortgage Trust 2017-5	4.02	3/10/50	4,905,000	4,508,973	0.093%
LYB International Finance III	1.25	10/1/25	5,631,000	5,021,906	0.104%
Madison Park Funding XXIII	5.33	7/27/31	10,835,000	10,667,058	0.221%
Madison Park Funding XXIII	5.91	7/27/31	6,810,000	6,598,975	0.137%
Madison Park Funding XXXIII	5.15	10/15/32	13,845,000	13,649,887	0.283%
Madison Park Funding XXXV	5.23	4/20/32	8,915,000	8,666,324	0.180%
Madison Park Funding XXXVII	5.15	7/15/33	7,285,000	7,114,212	0.147%
Magnetite XXV	5.56	1/25/32	7,570,000	7,468,295	0.155%
Marriott International Inc/MD	3.13	2/15/23	2,575,000	2,567,937	0.053%

Marriott International Inc/MD	3.6	4/15/24	11,722,000	11,509,339	0.238%
Marvell Technology	4.2	6/22/23	8,705,000	8,650,594	0.179%
Mello Mortgage Capital Acceptance 2021-INV3	2.5	10/25/51	5,960,896	5,095,869	0.106%
Mercedes-Benz Finance North America	1.75	3/10/23	13,400,000	13,320,096	0.276%
METLIFE SECURITIZATION TRUST	3	4/25/55	1,410,226	1,316,540	0.027%
MF1 2021-FL7	5.42	10/16/36	6,730,000	6,439,655	0.133%
MFA 2021-INV1 Trust	0.85	1/25/56	2,117,982	1,852,913	0.038%
MFA 2021-NQM2 Trust	1.32	11/25/64	1,883,465	1,489,181	0.031%
MHC Commercial Mortgage Trust 2021-MHC	5.42	4/15/38	11,045,000	10,601,931	0.220%
MHC Trust 2021-MHC2	5.42	5/15/23	5,660,000	5,427,446	0.112%
Microchip Technology	0.97	2/15/24	10,345,000	9,837,474	0.204%
Microchip Technology	2.67	9/1/23	7,395,000	7,267,192	0.151%
Microchip Technology	0.98	9/1/24	8,380,000	7,769,416	0.161%
Mitsubishi Ufj Financial	0.95	7/19/25	14,410,000	13,389,498	0.277%
Mitsubishi Ufj Financial	5.06	9/12/25	3,290,000	3,268,309	0.068%
Mondelez International	2.63	3/17/27	5,415,000	4,906,071	0.102%
Mondelez International Holdings Netherlands BV	4.25	9/15/25	3,950,000	3,881,053	0.080%
Moody s	3.75	3/24/25	6,475,000	6,303,387	0.131%
Morgan Stanley	6.14	10/16/26	6,730,000	6,876,391	0.142%
Morgan Stanley	1.16	10/21/25	6,525,000	6,004,168	0.124%
Morgan Stanley	4.79	11/10/23	9,675,000	9,640,325	0.200%
Morgan Stanley	0.53	1/25/24	6,450,000	6,389,763	0.132%
Morgan Stanley	2.63	2/18/26	7,180,000	6,746,019	0.140%
Morgan Stanley	3.62	4/17/25	4,160,000	4,055,684	0.084%
Morgan Stanley	0.73	4/5/24	8,475,000	8,349,231	0.173%
Morgan Stanley	4.1	5/22/23	2,320,000	2,309,625	0.048%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.11	10/15/47	3,065,000	2,920,432	0.061%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	9,590,000	8,481,267	0.176%
Morgan Stanley Capital I Trust 2019-MEAD	3.18	11/10/36	7,880,000	6,661,024	0.138%
Morgan Stanley Capital I Trust 2019-NUGS	6.12	12/15/36	4,445,000	3,490,719	0.072%
Morgan Stanley Residential Mortgage Loan Trust 2021-2	2.5	5/25/51	2,227,679	1,909,974	0.040%
MVW 2020-1	2.73	10/20/37	946,705	869,694	0.018%
MVW Owner Trust 2017-1	2.42	12/20/34	268,506	262,390	0.005%
MVW Owner Trust 2017-1	2.75	12/20/34	95,667	92,407	0.002%
MVW Owner Trust 2017-1	2.99	12/20/34	240,443	225,835	0.005%
Nationwide Building Society	3.77	3/8/24	2,605,000	2,589,599	0.054%
NatWest Markets	3.48	3/22/25	3,600,000	3,444,329	0.071%
NatWest Markets	2.38	5/21/23	9,705,000	9,575,031	0.198%
NatWest Markets	0.8	8/12/24	6,020,000	5,581,907	0.116%
Navient Private Education Loan Trust 2020	2.46	11/15/68	4,701,189	4,292,784	0.089%
Navient Private Education Refi Loan Trust 2019	3.42	1/15/43	3,317,503	3,170,175	0.066%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	5,185,653	4,881,365	0.101%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	7,189,997	6,582,502	0.136%
Navient Private Education Refi Loan Trust 2020	2.15	11/15/68	17,517,055	15,901,881	0.329%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	2,509,771	2,278,350	0.047%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	2,772,350	2,491,791	0.052%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	3,012,033	2,673,646	0.055%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	1,803,009	1,599,164	0.033%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	1,729,103	1,551,828	0.032%
Navient Private Education Refi Loan Trust 2020-H	1.33	4/15/69	4,229,056	3,603,925	0.075%
Navient Private Education Refi Loan Trust 2022	2.23	7/15/70	11,378,407	9,873,094	0.205%
NBN	1.45	5/5/26	15,195,000	13,354,642	0.277%
Nelnet Student Loan Trust 2005-4	4.93	3/22/32	3,168,362	3,079,825	0.064%
Nelnet Student Loan Trust 2020-1	5.13	3/26/68	1,838,617	1,792,863	0.037%
Nelnet Student Loan Trust 2021	1.32	4/20/62	10,758,040	9,551,504	0.198%
Nelnet Student Loan Trust 2021-D	1.63	4/20/62	3,654,357	3,293,029	0.068%
Neuberger Berman CLO XVII	5.35	4/22/29	8,989,871	8,864,010	0.184%
Neuberger Berman Loan Advisers CLO 26	5.11	10/18/30	4,225,000	4,147,025	0.086%
Neuberger Berman Loan Advisers CLO 26	5.59	10/18/30	7,575,000	7,280,202	0.151%
Neuberger Berman Loan Advisers CLO 32	5.22	1/20/32	14,325,000	14,012,221	0.290%
Neuberger Berman Loan Advisers Clo 40	5.14	4/16/33	4,060,000	3,996,344	0.083%
New Orleans Hotel Trust 2019-HNLA	5.61	4/15/32	10,215,698	9,632,077	0.200%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	1,125,402	1,011,175	0.021%
New Residential Mortgage Loan Trust 2020-NQM	1.65	5/24/60	745,196	682,447	0.014%
New Residential Mortgage Loan Trust 2020-NQM1	2.77	1/26/60	1,007,626	889,301	0.018%
New Residential Mortgage Loan Trust 2021-INV1	2.5	6/25/51	4,562,738	3,900,607	0.081%
New Residential Mortgage Loan Trust 2021-INV2	2.5	9/25/51	11,551,618	9,875,282	0.205%
NextEra Energy Capital Holdings	1.88	1/15/27	9,130,000	8,067,204	0.167%
NextEra Energy Capital Holdings	4.45	6/20/25	6,955,000	6,859,883	0.142%
Nissan Auto Receivables 2020-A Owner Trust	1.38	12/16/24	963,880	950,784	0.020%
Nissan Motor	3.04	9/15/23	15,844,000	15,536,500	0.322%
Nissan Motor Acceptance	3.88	9/21/23	1,530,000	1,498,930	0.031%

NLT 2021-INV2 Trust	1.52	8/25/56	3,393,751	2,625,909	0.054%
Nordstrom	2.3	4/8/24	1,280,000	1,193,600	0.025%
Northwestern Mutual Global Funding	4.35	9/15/27	5,950,000	5,788,743	0.120%
NRG Energy	3.75	6/15/24	4,470,000	4,308,056	0.089%
NTT Finance	0.58	3/1/24	4,120,000	3,906,493	0.081%
NTT Finance	4.24	7/25/25	1,630,000	1,601,009	0.033%
NTT Finance	4.14	7/26/24	1,850,000	1,820,633	0.038%
Nucor	3.95	5/23/25	3,585,000	3,505,997	0.073%
Nucor	2	6/1/25	2,330,000	2,171,085	0.045%
NXP BV / NXP Funding	4.88	3/1/24	6,671,000	6,608,606	0.137%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	5,665,000	5,328,017	0.110%
NXP BV / NXP Funding LLC / NXP USA	4.4	6/1/27	1,040,000	1,001,989	0.021%
NXP BV / NXP Funding LLC / NXP USA	3.88	6/18/26	3,895,000	3,709,988	0.077%
OBX 2019-EXP2 Trust	4.69	6/25/59	275,554	262,612	0.005%
OBX 2019-EXP3 Trust	5.29	10/25/59	1,374,171	1,313,046	0.027%
OBX 2020-EXP1 Trust	3.5	2/25/60	2,567,790	2,256,859	0.047%
OBX 2020-EXP1 Trust	5.34	2/25/60	440,184	408,731	0.008%
OBX 2020-EXP2 Trust	3	5/25/60	2,954,179	2,521,342	0.052%
OBX 2020-EXP2 Trust	3	5/25/60	445,679	378,331	0.008%
OBX 2020-EXP3 Trust	3	1/25/60	2,563,756	2,221,717	0.046%
OBX 2020-INV1 Trust	3.5	12/25/49	717,940	637,491	0.013%
OBX 2021-J1 Trust	2.5	5/25/51	7,786,704	6,676,188	0.138%
OBX 2021-NQM1 Trust	1.07	2/25/66	4,505,412	3,504,827	0.073%
OBX 2021-NQM1 Trust	1.18	2/25/66	3,287,307	2,564,923	0.053%
OBX 2021-NQM3 Trust	1.05	7/25/61	3,113,493	2,340,179	0.048%
Oceanview Mortgage Trust 2022-INV1	2.5	12/25/51	6,028,167	5,153,378	0.107%
OCP CLO 2017-13	5.63	7/15/30	11,235,000	10,854,084	0.225%
Octane Receivables Trust 2021-2	1.21	9/20/28	3,368,744	3,202,321	0.066%
Octane Receivables Trust 2022-1	0	5/22/28	5,025,000	4,835,219	0.100%
ONE 2021-PARK Mortgage Trust	5.4	3/15/36	11,219,000	10,533,823	0.218%
ONE 2021-PARK Mortgage Trust	5.55	3/15/36	6,005,000	5,518,487	0.114%
Oracle	5.8	11/10/25	3,880,000	3,970,819	0.082%
Oracle	2.4	9/15/23	11,225,000	10,996,953	0.228%
Otis Worldwide	2.06	4/5/25	7,965,000	7,452,476	0.154%
Pacific Gas & Electric	3.5	6/15/25	8,205,000	7,732,983	0.160%
Palmer Square CLO 2020-3	5.69	11/15/31	17,285,000	16,958,373	0.351%
Park Aerospace Holdings	4.5	3/15/23	6,408,000	6,383,970	0.132%
Parker-Hannifin	3.65	6/15/24	11,495,000	11,252,996	0.233%
PeaceHealth Obligated	1.38	11/15/25	1,555,000	1,393,462	0.029%
Penske Truck Leasing Co Lp / PTL Finance	3.45	7/1/24	4,905,000	4,740,766	0.098%
PerkinElmer	0.55	9/15/23	5,755,000	5,560,331	0.115%
PerkinElmer	0.85	9/15/24	1,093,000	1,015,065	0.021%
Perrigo Finance Unlimited	3.9	12/15/24	25,290,000	23,835,825	0.494%
Philip Morris International	5.13	11/15/24	7,445,000	7,448,253	0.154%
Philip Morris International	5	11/17/25	3,785,000	3,801,347	0.079%
Pioneer Natural Resources	0.55	5/15/23	5,240,000	5,157,669	0.107%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	10,934,000	10,912,132	0.226%
PNC Financial Services	5.67	10/28/25	9,110,000	9,199,460	0.191%
POSCO	2.38	1/17/23	5,205,000	5,199,845	0.108%
POSCO	4.38	8/4/25	7,200,000	6,971,916	0.144%
Principal Life Global Funding II	0.88	1/12/26	5,795,000	5,130,812	0.106%
Principal Life Global Funding II	0.75	4/12/24	4,970,000	4,699,935	0.097%
Progress Residential 2020-SFR2 Trust	2.08	6/17/37	1,872,687	1,720,496	0.036%
Progress Residential 2022-SFR6 Trust	4.45	7/20/39	6,845,000	6,459,794	0.134%
PSMC 2021-1 Trust	2.5	3/25/51	11,124,472	9,565,744	0.198%
PSMC 2021-2 Trust	2.5	5/25/51	4,914,949	4,226,281	0.088%
Public Storage	4.8	4/23/24	4,245,000	4,223,975	0.088%
QNB Finance	3.5	3/28/24	8,635,000	8,460,081	0.175%
QNB Finance	2.63	5/12/25	4,765,000	4,510,430	0.093%
Qorvo	1.75	12/15/24	3,710,000	3,408,563	0.071%
QVC	4.85	4/1/24	9,860,000	9,182,125	0.190%
RELX Capital	3.5	3/16/23	4,470,000	4,453,479	0.092%
Republic Services	0.88	11/15/25	1,566,000	1,397,760	0.029%
Republic Services	2.5	8/15/24	4,939,000	4,738,580	0.098%
RES			10,410,210	10,410,210	0.216%
RLGH Trust 2021-TROT	5.12	4/15/36	5,580,000	5,379,528	0.111%
Rogers Communications	3.2	3/15/27	9,100,000	8,404,824	0.174%
Roper Technologies	3.65	9/15/23	2,210,000	2,183,330	0.045%
Roper Technologies	1	9/15/25	1,740,000	1,562,276	0.032%
Ross Stores	4.6	4/15/25	15,624,000	15,522,585	0.322%
Ross Stores	0.88	4/15/26	4,540,000	3,983,364	0.083%
Ross Stores	3.38	9/15/24	1,475,000	1,431,336	0.030%

Royalty Pharma	0.75	9/2/23	6,420,000	6,208,512	0.129%
Sabine Pass Liquefaction	5.63	3/1/25	7,490,000	7,499,363	0.155%
Sabine Pass Liquefaction	5.75	5/15/24	6,930,000	6,930,000	0.144%
Santander Bank Auto Credit-Linked Notes Series 2022	6.02	12/15/32	2,200,000	2,197,831	0.046%
Santander Bank Auto Credit-Linked Notes Series 2022	6.45	12/15/32	3,000,000	3,000,436	0.062%
Santander Bank Auto Credit-Linked Notes Series 2022	6.44	8/16/32	3,397,781	3,377,962	0.070%
Santander Bank Auto Credit-Linked Notes Series 2022	5.42	8/16/32	3,284,910	3,273,298	0.068%
Santander Bank NA - SBCLN	1.83	12/15/31	1,117,317	1,074,672	0.022%
Santander Consumer Auto Receivables Trust 2021	3.09	3/15/29	3,105,000	2,965,291	0.061%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	3,747,065	3,709,336	0.077%
Santander Drive Auto Receivables Trust 2021-4	1.67	10/15/27	9,480,000	8,731,561	0.181%
Santander Drive Auto Receivables Trust 2022-1	2.56	4/17/28	11,575,000	11,058,101	0.229%
Santander Holdings USA	2.49	1/6/28	5,540,000	4,750,096	0.098%
Santander Retail Auto Lease Trust 2020	1.98	10/20/25	4,050,000	3,818,801	0.079%
Santander Retail Auto Lease Trust 2020	2.52	11/20/24	5,280,000	5,212,726	0.108%
Santander Retail Auto Lease Trust 2021	1.41	11/20/25	6,710,000	6,266,066	0.130%
Santander Retail Auto Lease Trust 2021	1.11	3/20/26	5,315,000	4,917,956	0.102%
Santander Retail Auto Lease Trust 2021	1.14	3/20/26	15,370,000	14,496,192	0.300%
SBA Tower Trust	3.87	10/8/24	2,540,000	2,445,717	0.051%
SBA Tower Trust	1.63	11/15/26	4,260,000	3,639,934	0.075%
SBA Tower Trust	2.84	1/15/25	8,585,000	8,084,762	0.168%
SBA Tower Trust	1.88	1/15/26	2,480,000	2,199,974	0.046%
SBA Tower Trust	6.6	1/15/28	4,150,000	4,156,501	0.086%
Schlumberger Finance Canada	1.4	9/17/25	2,330,000	2,136,034	0.044%
Sempra Energy	3.3	4/1/25	5,035,000	4,834,194	0.100%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	959,796	884,739	0.018%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	366,626	337,956	0.007%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	63,177	61,466	0.001%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	48,856	48,354	0.001%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	31,683	31,357	0.001%
Ses	3.6	4/4/23	6,410,000	6,353,913	0.132%
SG Residential Mortgage Trust 2020-2	1.38	5/25/65	1,636,246	1,417,842	0.029%
SG Residential Mortgage Trust 2022-1	3.17	3/27/62	3,696,368	3,305,105	0.068%
Shelter Growth CRE Issuer	5.4	9/15/36	3,121,166	3,025,166	0.063%
Sherwin-Williams	4.05	8/8/24	1,990,000	1,960,936	0.041%
Sherwin-Williams	4.25	8/8/25	2,980,000	2,923,505	0.061%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	5,950,000	5,837,967	0.121%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	757,834	728,470	0.015%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	2,462,955	2,373,071	0.049%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	3,626,548	3,427,260	0.071%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	1,231,575	1,161,383	0.024%
Simon Property	3.38	10/1/24	6,565,000	6,338,652	0.131%
Simon Property	2	9/13/24	3,350,000	3,183,173	0.066%
Skandinaviska Enskilda Banken	3.7	6/9/25	7,645,000	7,401,820	0.153%
Sky	3.75	9/16/24	17,915,000	17,463,632	0.362%
Skyworks Solutions	0.9	6/1/23	2,645,000	2,591,534	0.054%
SLIde 2018-FUN	5.47	6/15/31	5,349,890	5,308,540	0.110%
SLIde 2018-FUN	6.42	6/15/31	6,354,415	6,239,840	0.129%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	4,855,000	4,694,440	0.097%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	5,893,000	5,825,773	0.121%
SMB Private Education Loan Trust	1.29	7/15/53	1,934,693	1,706,743	0.035%
Smb Private Education Loan Trust 2014	5.82	4/15/32	5,167,950	5,147,286	0.107%
Smb Private Education Loan Trust 2016	2.43	2/17/32	2,489,917	2,379,469	0.049%
Smb Private Education Loan Trust 2016	5.42	9/15/34	3,728,105	3,713,388	0.077%
Smb Private Education Loan Trust 2018	5.04	1/15/37	7,561,179	7,390,988	0.153%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	7,305,150	6,452,290	0.134%
Smb Private Education Loan Trust 2021	1.31	7/17/51	9,847,131	8,788,289	0.182%
Societe Generale	2.63	10/16/24	1,120,000	1,060,119	0.022%
Southern California Gas	2.95	4/15/27	5,420,000	5,004,140	0.104%
S&P Global	2.45	3/1/27	14,680,000	13,386,354	0.277%
Standard Chartered	3.95	1/11/23	12,570,000	12,547,726	0.260%
Standard Chartered	0.99	1/12/25	3,390,000	3,198,899	0.066%
Standard Chartered	1.82	11/23/25	3,965,000	3,625,858	0.075%
Standard Chartered	3.89	3/15/24	1,325,000	1,316,842	0.027%
Standard Chartered	1.21	3/23/25	520,000	487,416	0.010%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	2,611,208	2,459,885	0.051%
Starwood Mortgage Residential Trust 2020-1	2.41	2/25/50	3,145,222	3,004,541	0.062%
Starwood Mortgage Residential Trust 2021-2	0.94	5/25/65	2,441,708	2,253,783	0.047%
Starwood Mortgage Residential Trust 2021-4	1.16	8/25/56	9,923,192	7,968,991	0.165%
State Bank of India/London	4.5	9/28/23	4,000,000	3,975,020	0.082%
Steel Dynamics	2.8	12/15/24	5,070,000	4,822,838	0.100%
Stellantis Finance US	1.71	1/29/27	5,790,000	4,973,182	0.103%

Svenska Handelsbanken	1.42	6/11/27	6,100,000	5,336,811	0.111%
Sydney Airport Finance Co Pty	3.9	3/22/23	9,674,000	9,637,055	0.200%
Symphony CLO XVII	4.96	4/15/28	3,705,070	3,671,025	0.076%
Symphony CLO XXIII	5.1	1/15/34	3,605,000	3,523,267	0.073%
Symphony CLO XXVI	5.32	4/20/33	4,230,000	4,117,950	0.085%
Symphony Static CLO I	5.81	10/25/29	11,545,000	11,153,800	0.231%
Synchrony Financial	4.25	8/15/24	16,585,000	16,213,131	0.336%
Take-Two Interactive Software	3.3	3/28/24	6,240,000	6,094,196	0.126%
Take-Two Interactive Software	3.55	4/14/25	2,095,000	2,017,366	0.042%
Tenaga Nasional	7.5	11/1/25	8,850,000	9,203,973	0.191%
T-Mobile USA	3.5	4/15/25	7,685,000	7,386,269	0.153%
Toronto-Dominion Bank	4.29	9/13/24	12,675,000	12,534,612	0.260%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	639,513	628,758	0.013%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	389,758	384,722	0.008%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	1,477,409	1,439,430	0.030%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	1,260,830	1,195,814	0.025%
Towd Point Mortgage Trust 2018-1	3	1/25/58	904,462	872,095	0.018%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	4,033,693	3,879,889	0.080%
Triton Container International	0.8	8/1/23	11,395,000	10,999,503	0.228%
TRP Government Reserve	4.3		34,755,092	34,755,092	0.720%
Truist Financial	4.71	6/9/25	6,125,000	5,993,925	0.124%
Ubs	4.49	5/12/26	2,465,000	2,403,969	0.050%
Ubs	1.01	7/30/24	12,535,000	12,179,971	0.252%
Ubs	1.49	8/10/27	3,200,000	2,753,258	0.057%
Ubs	4.49	8/5/25	6,380,000	6,267,789	0.130%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	2,134,831	1,804,678	0.037%
Unitedhealth	5.15	10/15/25	6,730,000	6,793,282	0.141%
Unitedhealth	5.25	2/15/28	4,825,000	4,932,834	0.102%
Unitedhealth	3.7	5/15/27	7,965,000	7,702,378	0.160%
US Bancorp	5.73	10/21/26	4,020,000	4,095,544	0.085%
US Bancorp	4.55	7/22/28	10,510,000	10,256,572	0.213%
U.S. Treasury Notes	4.38	10/31/24	98,185,000	97,893,513	2.028%
U.S. Treasury Notes	4.5	11/15/25	136,205,000	137,056,281	2.840%
U.S. Treasury Notes	4.5	11/30/24	50,680,000	50,687,919	1.050%
U.S. Treasury Notes	4	12/15/25	24,440,000	24,287,250	0.503%
U.S. Treasury Notes	1.75	3/15/25	222,545,000	210,200,707	4.355%
U.S. Treasury Notes	2.75	5/15/25	209,545,000	201,948,994	4.184%
U.S. Treasury Notes	0.13	6/30/23	2,075,000	2,028,961	0.042%
U.S. Treasury Notes	3	6/30/24	26,065,000	25,437,811	0.527%
U.S. Treasury Notes	3	7/31/24	12,750,000	12,433,242	0.258%
U.S. Treasury Notes	0.38	8/15/24	11,675,000	10,907,004	0.226%
U.S. Treasury Notes	3.25	8/31/24	50,730,000	49,683,694	1.029%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	2,291,731	1,972,559	0.041%
UWM Mortgage Trust 2021-INV5	2.5	1/25/52	2,682,257	2,293,016	0.048%
Verizon Communications	0.85	11/20/25	11,600,000	10,353,000	0.215%
Verizon Communications	1.45	3/20/26	9,810,000	8,807,183	0.182%
Verizon Communications	2.63	8/15/26	11,075,000	10,210,486	0.212%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	1,614,606	1,557,167	0.032%
Verus Securitization Trust 2020-1	2.42	1/25/60	1,308,955	1,232,273	0.026%
Verus Securitization Trust 2020-2	2.23	5/25/60	1,603,984	1,538,258	0.032%
Verus Securitization Trust 2020-5	1.73	5/25/65	1,282,408	1,144,302	0.024%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	261,566	250,080	0.005%
Verus Securitization Trust 2021-1	1.05	1/25/66	2,066,041	1,689,744	0.035%
Verus Securitization Trust 2021-1	1.16	1/25/66	1,220,749	975,506	0.020%
Verus Securitization Trust 2021-2	1.03	2/25/66	2,746,838	2,280,986	0.047%
Verus Securitization Trust 2021-5	1.37	9/25/66	3,391,824	2,570,833	0.053%
Verus Securitization Trust 2021-R1	1.06	10/25/63	880,751	787,024	0.016%
Verus Securitization Trust 2021-R2	0.92	2/25/64	2,806,964	2,544,419	0.053%
Verus Securitization Trust 2022-1	3.29	1/25/67	8,916,104	7,242,688	0.150%
Verus Securitization Trust 2022-6	4.91	6/25/67	5,324,005	5,074,676	0.105%
Viatis	1.65	6/22/25	3,945,000	3,575,626	0.074%
Vista Point Securitization Trust 2020-2	2.5	4/25/65	857,098	714,605	0.015%
Vistra Operations	5.13	5/13/25	8,015,000	7,845,619	0.163%
Vistra Operations	3.55	7/15/24	30,800,000	29,568,000	0.613%
VMware	0.6	8/15/23	5,675,000	5,521,304	0.114%
Volkswagen Group of America Finance	0.88	11/22/23	5,295,000	5,089,591	0.105%
Volkswagen Group of America Finance	3.13	5/12/23	2,400,000	2,379,545	0.049%
Volkswagen Group of America Finance	3.95	6/6/25	5,185,000	5,020,718	0.104%
Warnermedia Holdings	3.76	3/15/27	20,340,000	18,343,487	0.380%
Wells Fargo	3.53	3/24/28	4,850,000	4,504,981	0.093%
Wells Fargo	3.91	4/25/26	7,870,000	7,630,673	0.158%
Wells Fargo	2.19	4/30/26	5,935,000	5,525,598	0.114%

Wells Fargo	1.65	6/2/24	6,200,000	6,102,610	0.126%
Wells Fargo	4.54	8/15/26	7,470,000	7,313,070	0.152%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	1,306,139	1,267,253	0.026%
Wells Fargo Mortgage Backed Securities 2020-RR1 Trust	3	5/25/50	567,731	466,082	0.010%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	9,230,368	8,020,109	0.166%
Western Union	2.85	1/10/25	14,455,000	13,720,758	0.284%
Westlake	0.88	8/15/24	1,500,000	1,393,979	0.029%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	8,820,000	8,544,491	0.177%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	7,525,000	7,382,030	0.153%
Williams	4.3	3/4/24	2,123,000	2,091,355	0.043%
Workday	3.5	4/1/27	3,450,000	3,226,671	0.067%
World Omni Auto Receivables Trust 2019	2.4	6/15/26	5,370,000	5,248,324	0.109%
World Omni Auto Receivables Trust 2020	1.64	8/17/26	3,390,000	3,221,062	0.067%
World Omni Auto Receivables Trust 2022	3.83	9/15/28	4,240,000	3,952,938	0.082%
World Omni Select Auto Trust 2020	1.25	10/15/26	4,660,000	4,385,708	0.091%
World Omni Select Auto Trust 2020	0.84	6/15/26	4,085,000	3,953,639	0.082%
WP Carey	4.6	4/1/24	8,290,000	8,183,656	0.170%
Zoetis	5.4	11/14/25	5,765,000	5,859,604	0.121%

Total Investments in Securities **4,810,930,654**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ENBRIDGE INC CDS 06/20/2023	20,250,000	63,828	0.001%
GENERAL MILLS INC CDS 12/20/2024	(6,875,000)	(105,923)	(0.002%)
GENERAL MILLS INC CDS 12/20/2024	(6,938,000)	(106,894)	(0.002%)
GENERAL MILLS INC CDS 12/20/2024	(4,857,000)	(74,832)	(0.002%)
GENERAL MILLS INC CDS 12/20/2024	(6,940,000)	(106,925)	(0.002%)
OMNICOM GROUP INC CDS 12/20/2024	(6,875,000)	(101,111)	(0.002%)
OMNICOM GROUP INC CDS 12/20/2024	(6,875,000)	(101,111)	(0.002%)

Total Swap Contracts **(532,967)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH3 5YR US NOTE FUT MAR 23	(1,732)	3/31/2023	(186,934,223)	(29,531)	(3.873%)
TUH3 2YR US NOTE FUT MAR 23	4,939	3/31/2023	1,012,880,864	1,159,604	20.986%
TYH3 UST 10YR FUT MAR 23	(605)	3/22/2023	(67,939,612)	183,478	(1.408%)
UXYH3 UST 10YR ULTRA FUT MAR 23	(546)	3/22/2023	(64,581,563)	93,071	(1.338%)
WNH3 ULTRA US BOND FUT MAR 23	(44)	3/22/2023	(5,909,750)	(12,437)	(0.122%)

Total Futures Contracts **1,394,186**

NET ASSETS 4,826,535,592

NET ASSET VALUE PER SHARE

Short-Term Bond Fund Shares (\$1,594,113,173 / 355,814,245 Shares Outstanding)	4.48
Short-Term Bond Fund - Advisor Class Shares (\$7,324,333 / 1,631,909 Shares Outstanding)	4.49
Short-Term Bond Fund - I Class Shares (\$3,069,016,198 / 684,437,769 Shares Outstanding)	4.48
Short-Term Bond Fund - Z Class Shares (\$156,081,887 / 34,843,177 Shares Outstanding)	4.48

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.