

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AbbVie	2.6	11/21/24	20,860,000	20,489,881	0.438%
AbbVie	2.95	11/21/26	14,705,000	13,982,617	0.299%
AbbVie	4.8	3/15/27	4,845,000	4,828,774	0.103%
Advance Auto Parts	5.9	3/9/26	5,550,000	5,533,106	0.118%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.65	10/29/24	4,392,000	4,284,308	0.092%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.1	1/15/27	3,965,000	4,021,636	0.086%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.45	4/15/27	11,189,000	11,444,646	0.245%
AES	3.3	7/15/25	5,425,000	5,252,914	0.112%
Aker BP	2	7/15/26	1,994,000	1,837,908	0.039%
Alen 2021-ACEN Mortgage Trust	6.59	4/15/34	2,610,000	2,384,782	0.051%
Ally Auto Receivables Trust 2023	6.01	1/17/34	1,052,460	1,051,804	0.023%
Ally Auto Receivables Trust 2023	6.08	1/17/34	1,947,065	1,961,603	0.042%
Ally Financial	3.88	5/21/24	9,890,000	9,853,664	0.211%
Amcor Flexibles North America	4	5/17/25	5,355,000	5,263,071	0.113%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	2,945,382	2,849,277	0.061%
American Electric Power	5.2	1/15/29	8,040,000	8,055,437	0.172%
American Express	5.1	2/16/28	2,625,000	2,606,783	0.056%
American Express	2.25	3/4/25	12,785,000	12,422,865	0.266%
American Tower	2.4	3/15/25	4,733,000	4,591,663	0.098%
American Tower	1.6	4/15/26	11,099,000	10,290,094	0.220%
American Tower	3.55	7/15/27	4,480,000	4,246,417	0.091%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	597,402	595,519	0.013%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	14,235,000	14,067,268	0.301%
AmeriCredit Automobile Receivables Trust 2021-1	0.89	10/19/26	6,385,000	6,157,621	0.132%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	3,945,000	3,729,461	0.080%
AmeriCredit Automobile Receivables Trust 2021-2	1.29	6/18/27	8,770,000	8,135,625	0.174%
Amphenol	2.05	3/1/25	6,720,000	6,511,673	0.139%
Amphenol	4.75	3/30/26	9,211,000	9,134,503	0.195%
Amur Equipment Finance Receivables XIII	5.38	1/21/31	2,155,000	2,154,812	0.046%
Amur Equipment Finance Receivables XIII	5.55	1/21/31	1,515,000	1,511,848	0.032%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	3,850,868	3,245,765	0.069%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	3,678,659	3,039,352	0.065%
Angel Oak Mortgage Trust 2021-2	1.19	4/25/66	1,062,490	884,835	0.019%
Angel Oak Mortgage Trust 2021-3	1.07	5/25/66	2,714,118	2,280,930	0.049%
Angel Oak Mortgage Trust 2021-6	1.71	9/25/66	2,968,234	2,416,393	0.052%
APA Infrastructure	4.2	3/23/25	16,219,000	15,892,122	0.340%
Apidos CLO XVIII	6.47	10/22/30	9,785,000	9,761,136	0.209%
Apidos Clo Xxv	6.46	10/20/31	12,155,000	12,155,000	0.260%
Arcelormittal	3.6	7/16/24	3,220,000	3,195,180	0.068%
Astrazeneca Finance	1.2	5/28/26	12,035,000	11,108,774	0.238%
Athene Global Funding	1.72	1/7/25	12,540,000	12,164,038	0.260%
Athene Global Funding	5.68	2/23/26	6,780,000	6,826,741	0.146%
Atrium XIII	6.47	11/21/30	12,015,000	12,017,403	0.257%
AT&T	4.1	2/15/28	2,395,000	2,320,666	0.050%
AutoZone	6.25	11/1/28	4,435,000	4,647,973	0.099%
Auxilior Term Funding 2023-1	6.18	12/15/28	6,900,000	6,936,718	0.148%
Avis Budget Rental Car Funding AESOP	6.18	10/20/27	1,455,000	1,456,656	0.031%
Avis Budget Rental Car Funding AESOP	6.24	4/20/27	2,065,000	2,062,750	0.044%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	3,950,000	3,807,424	0.081%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	4,265,000	4,235,763	0.091%
Avolon Holdings Funding	2.88	2/15/25	7,180,000	6,978,271	0.149%
Avolon Holdings Funding	2.13	2/21/26	9,215,000	8,578,511	0.184%
Avolon Holdings Funding	5.75	3/1/29	4,810,000	4,793,194	0.103%
Avolon Holdings Funding	6.38	5/4/28	2,200,000	2,238,203	0.048%
Avolon Holdings Funding	3.95	7/1/24	2,230,000	2,215,969	0.047%
BACARDI MARTINI BV 4/2 144A CP	5.8	4/25/24	12,300,000	12,244,048	0.262%
BAE Systems	5	3/26/27	5,475,000	5,447,625	0.117%
Ballyrock CLO 15	6.64	4/15/34	2,280,000	2,273,399	0.049%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	6.47	9/15/34	8,180,000	8,180,002	0.175%
Banco del Estado de Chile	2.7	1/9/25	4,585,000	4,475,281	0.096%
Banco Santander	5.55	3/14/28	4,000,000	4,001,444	0.086%
Banco Santander	3.5	3/24/25	8,200,000	8,034,885	0.172%
Banco Santander	5.77	6/30/24	3,000,000	2,997,246	0.064%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	8,000,000	7,974,299	0.171%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,865,000	1,859,009	0.040%

Bank 2019-BNK19	2.26	8/15/61	691,079	652,475	0.014%
BANK 2019-BNK24	2.06	11/15/62	134,009	133,449	0.003%
Bank of America	5.08	1/20/27	3,965,000	3,937,733	0.084%
Bank of America	0.98	4/22/25	9,040,000	9,005,521	0.193%
Bank of America	3.38	4/2/26	7,560,000	7,398,042	0.158%
Bank of America	3.84	4/25/25	5,330,000	5,320,912	0.114%
Bank of America	1.73	7/22/27	5,125,000	4,725,214	0.101%
Bank of Montreal	5.3	6/5/26	5,440,000	5,452,512	0.117%
Bank of Montreal	3.7	6/7/25	10,110,000	9,921,560	0.212%
Bank of Montreal	4.25	9/14/24	5,025,000	4,993,599	0.107%
Bank of New York Mellon	4.95	4/26/27	6,805,000	6,767,593	0.145%
Bank of New York Mellon	5.15	5/22/26	4,875,000	4,867,171	0.104%
Bank of New York Mellon	4.41	7/24/26	6,645,000	6,558,542	0.140%
Banque Federative Du Credit Mutuel	4.94	1/26/26	4,965,000	4,932,445	0.106%
Banque Federative Du Credit Mutuel	1	2/4/25	9,745,000	9,380,440	0.201%
Barclays	7.33	11/2/26	4,915,000	5,027,072	0.108%
Barclays	5.67	3/12/28	2,625,000	2,634,707	0.056%
Barclays	5.3	8/9/26	4,510,000	4,485,285	0.096%
BAT International Finance	4.45	3/16/28	13,155,000	12,759,653	0.273%
BAT International Finance	1.67	3/25/26	7,140,000	6,645,448	0.142%
Bayview MSR Opportunity Master Fund Trust 2021-INV5	2.5	11/25/51	4,841,889	4,205,568	0.090%
Bayview Opportunity Master Fund VII 2024-CAR1	6.42	12/26/31	6,360,000	6,360,000	0.136%
BCP Trust 2021-330N	6.24	6/15/38	4,285,000	4,071,171	0.087%
Becton Dickinson	3.73	12/15/24	2,160,000	2,127,578	0.046%
Becton Dickinson	4.69	2/13/28	10,060,000	9,931,473	0.212%
Benchmark 2024-V6 Mortgage Trust	5.57	10/15/28	2,142,000	2,142,000	0.046%
BFLD 2019-DPLO	6.78	10/15/34	5,070,000	5,062,078	0.108%
BFLD 2019-DPLO	7.28	10/15/34	1,900,000	1,895,780	0.041%
Bharat Petroleum	4	5/8/25	11,900,000	11,705,072	0.250%
BINOM Securitization Trust 2021-INV1	2.63	6/25/56	2,198,531	1,877,406	0.040%
BlueMountain CLO 2016-3	6.51	11/15/30	12,440,000	12,440,000	0.266%
BMO 2024-C8 Mortgage Trust	5.54	3/15/57	2,486,000	2,486,000	0.053%
Bpce	4.5	3/15/25	9,765,000	9,616,025	0.206%
BPR Trust 2021-TY	6.59	9/15/38	6,525,000	6,444,277	0.138%
BRAVO Residential Funding Trust 2021-NQM3	1.7	4/25/60	3,675,202	3,375,051	0.072%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	1,190,954	1,144,995	0.024%
Brighthouse Financial Global Funding	1	4/12/24	7,275,000	7,255,496	0.155%
Brighthouse Financial Global Funding	1.55	5/24/26	1,680,000	1,536,978	0.033%
Bristol-Myers Squibb	4.95	2/20/26	2,700,000	2,694,740	0.058%
Bristol-Myers Squibb	4.9	2/22/27	3,610,000	3,605,516	0.077%
Bristol-Myers Squibb	4.9	2/22/29	4,095,000	4,107,031	0.088%
Brixmor Operating Partnership	3.65	6/15/24	1,975,000	1,965,319	0.042%
Brunswick Corp/DE	0.85	8/18/24	10,060,000	9,872,391	0.211%
BSREP Commercial Mortgage Trust 2021-DC	7.34	8/15/38	5,463,526	4,206,335	0.090%
BX Commercial Mortgage Trust 2019-IMC	6.37	4/15/34	1,140,000	1,138,798	0.024%
BX Commercial Mortgage Trust 2019-IMC	6.67	4/15/34	4,205,430	4,199,408	0.090%
BX Commercial Mortgage Trust 2022-CSMO	8.47	6/15/27	7,400,000	7,420,813	0.159%
BX Trust 2021-ARIA	7.09	10/15/36	4,830,000	4,763,799	0.102%
BX Trust 2021-VIEW	6.72	6/15/36	3,785,000	3,678,213	0.079%
Caixabank	6.21	1/18/29	6,860,000	6,975,536	0.149%
Caixabank	6.68	9/13/27	6,125,000	6,252,651	0.134%
Campbell Soup	5.2	3/19/27	3,690,000	3,699,339	0.079%
Canadian Natural Resources	3.8	4/15/24	1,890,000	1,888,078	0.040%
Canadian Natural Resources	2.05	7/15/25	11,415,000	10,915,696	0.234%
Canadian Pacific Railway	1.35	12/2/24	10,590,000	10,276,547	0.220%
Canadian Pacific Railway	1.75	12/2/26	4,645,000	4,261,026	0.091%
Capital One Financial	7.15	10/29/27	2,860,000	2,976,433	0.064%
Capital One Financial	5.7	2/1/30	3,105,000	3,123,056	0.067%
Capital One Financial	2.64	3/3/26	7,645,000	7,423,555	0.159%
Capital One Financial	6.31	6/8/29	3,000,000	3,075,546	0.066%
Capital One Financial	4.99	7/24/26	5,995,000	5,943,767	0.127%
Cardinal Health	3.5	11/15/24	6,185,000	6,100,117	0.131%
Cardinal Health	3.08	6/15/24	5,115,000	5,083,047	0.109%
CarMax Auto Owner Trust 2020-4	1.75	4/15/27	4,290,000	4,160,704	0.089%
CarMax Auto Owner Trust 2021-2	1.34	2/16/27	4,605,000	4,373,219	0.094%
Carmax Auto Owner Trust 2023-3	6.44	12/16/30	2,515,000	2,533,063	0.054%
Carmax Auto Owner Trust 2023-3	5.47	2/15/29	1,595,000	1,595,886	0.034%
Carmax Auto Owner Trust 2023-3	5.61	2/15/29	5,070,000	5,071,829	0.109%
CarMax Auto Owner Trust 2023-4	6.39	5/15/29	8,020,000	8,246,107	0.176%
CarMax Auto Owner Trust 2023-4	6.58	5/15/29	8,020,000	8,251,361	0.177%
CarMax Auto Owner Trust 2024-1	4.94	8/15/29	1,845,000	1,840,825	0.039%
CarMax Auto Owner Trust 2024-1	5.47	8/15/29	3,605,000	3,597,664	0.077%

Carrier Global	5.8	11/30/25	3,640,000	3,664,104	0.078%
Carrier Global	2.24	2/15/25	1,909,000	1,851,682	0.040%
Carvana Auto Receivables Trust 2022-N1	3.32	12/11/28	378,408	365,819	0.008%
Carvana Auto Receivables Trust 2022-P1	3.52	2/10/28	12,850,000	12,363,390	0.265%
CDW LLC / CDW Finance	5.5	12/1/24	2,690,000	2,679,913	0.057%
Cedar Funding XIV CLO	6.68	7/15/33	10,480,000	10,470,251	0.224%
Celanese US Holdings	6.05	3/15/25	4,340,000	4,348,480	0.093%
Celulosa Arauco Y Constitucion	4.5	8/1/24	5,349,000	5,324,512	0.114%
Charles Schwab	3.2	3/2/27	3,330,000	3,170,956	0.068%
Charles Schwab	2.45	3/3/27	11,128,000	10,355,772	0.222%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.15	11/10/26	2,995,000	3,014,228	0.064%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	27,430,000	27,107,615	0.580%
Cheniere Corpus Christi Holdings	5.88	3/31/25	10,955,000	10,955,000	0.234%
CIFC Funding 2021-IV	6.63	7/15/33	15,375,000	15,389,422	0.329%
CIM Trust 2020-INV1	2.5	4/25/50	4,075,906	3,313,469	0.071%
Citigroup	5.2	2/13/30	4,635,000	4,593,132	0.098%
Citigroup	3.11	4/8/26	4,035,000	3,933,153	0.084%
Citigroup	0.98	5/1/25	7,545,000	7,506,038	0.161%
Citigroup	4.14	5/24/25	7,260,000	7,225,275	0.155%
Citigroup	4.4	6/10/25	4,390,000	4,331,925	0.093%
Citigroup Mortgage Loan Trust	2.5	8/25/50	3,926,913	3,298,822	0.071%
CNO Global Funding	1.75	10/7/26	10,016,000	9,104,514	0.195%
CNO Global Funding	1.65	1/6/25	8,042,000	7,768,990	0.166%
Coca-Cola Europacific Partners	1.5	1/15/27	1,091,000	990,726	0.021%
Coca-Cola Europacific Partners	0.8	5/3/24	14,655,000	14,581,666	0.312%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	336,407	317,869	0.007%
COLT 2021-1 Mortgage Loan Trust	1.37	6/25/66	2,452,887	2,008,448	0.043%
Columbia Pipelines Holding	6.06	8/15/26	1,060,000	1,072,383	0.023%
COMM 2014-CCRE15 Mortgage Trust	3.96	2/10/47	3,486,008	3,365,680	0.072%
COMM 2014-CCRE19 Mortgage Trust	4.62	8/10/47	2,995,000	2,662,325	0.057%
COMM 2014-CCRE19 Mortgage Trust	4.08	8/10/47	7,262,000	7,159,657	0.153%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	509,000	468,514	0.010%
COMM 2017-PANW Mortgage Trust	3.93	10/10/29	2,419,000	2,141,885	0.046%
Connecticut Avenue Securities Trust 2022-R01	6.32	12/25/41	5,366,417	5,366,430	0.115%
Constellation Energy Generation	5.6	3/1/28	3,910,000	3,978,906	0.085%
Corebridge Financial	3.5	4/4/25	5,855,000	5,730,277	0.123%
Corebridge Global Funding	5.2	1/12/29	2,300,000	2,288,148	0.049%
Cox Communications	3.15	8/15/24	13,268,000	13,127,903	0.281%
Cox Communications	3.5	8/15/27	2,570,000	2,434,964	0.052%
Credicorp	2.75	6/17/25	2,715,000	2,614,391	0.056%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	6.8	5/15/36	8,498,856	8,490,888	0.182%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	6.97	5/15/36	6,204,564	6,201,855	0.133%
Crown Castle	5	1/11/28	2,340,000	2,315,304	0.050%
Crown Castle	4.45	2/15/26	4,475,000	4,401,646	0.094%
Crown Castle	2.9	3/15/27	7,465,000	6,969,361	0.149%
Crown Castle	5.6	6/1/29	3,540,000	3,582,515	0.077%
Crown Castle	1.05	7/15/26	9,140,000	8,305,975	0.178%
CROWN CASTLE INTL CORP 4/2 144A CP	5.85	4/30/24	12,335,000	12,269,148	0.263%
Crown Castle Towers	4.24	7/15/28	2,075,000	1,980,742	0.042%
CSL Finance	3.85	4/27/27	2,575,000	2,480,325	0.053%
CSMC 2020-NET	2.26	8/15/37	3,207,396	2,980,685	0.064%
CVS Health	5	2/20/26	6,970,000	6,941,576	0.149%
CVS Health	2.88	6/1/26	3,470,000	3,303,645	0.071%
CVS Health	3	8/15/26	2,945,000	2,804,164	0.060%
CVS Health	1.3	8/21/27	11,154,000	9,885,891	0.212%
CyrusOne Data Centers Issuer I	4.76	3/22/49	1,380,000	1,298,622	0.028%
DAE Funding	1.55	8/1/24	4,225,000	4,156,220	0.089%
Daimler Truck Finance North America	5	1/15/27	2,215,000	2,207,595	0.047%
Daimler Truck Finance North America	5.15	1/16/26	2,165,000	2,156,297	0.046%
Daimler Truck Finance North America	5.2	1/17/25	2,745,000	2,735,049	0.059%
Daimler Truck Finance North America	1.63	12/13/24	7,760,000	7,546,515	0.161%
Danske Bank	5.43	3/1/28	4,760,000	4,769,972	0.102%
Danske Bank	6.26	9/22/26	3,080,000	3,107,665	0.066%
Dcp Midstream Operating	5.38	7/15/25	7,981,000	7,961,048	0.170%
Deephaven Residential Mortgage Trust 2021-1	1.13	5/25/65	856,264	790,741	0.017%
Deephaven Residential Mortgage Trust 2021-2	1.26	4/25/66	1,569,006	1,350,791	0.029%
Dell Equipment Finance Trust 2023-3	6.75	10/22/29	820,000	828,877	0.018%
Discover Bank	2.45	9/12/24	1,390,000	1,369,135	0.029%
Discover Financial Services	3.95	11/6/24	2,715,000	2,681,063	0.057%
DLLAA 2023-1	5.64	2/22/28	4,710,000	4,756,475	0.102%
DLLST 2024-1	4.93	4/22/30	465,000	461,145	0.010%
DLLST 2024-1	5.05	8/20/27	1,720,000	1,711,564	0.037%

Dollar General	4.63	11/1/27	6,000,000	5,894,328	0.126%
Dollar General	5.2	7/5/28	4,099,000	4,113,797	0.088%
DRIVEN BRANDS FUNDING	3.98	10/20/49	2,408,113	2,265,343	0.048%
DRIVEN BRANDS FUNDING	4.74	4/20/48	10,525,756	10,334,216	0.221%
DRIVEN BRANDS FUNDING	4.64	4/20/49	1,591,250	1,542,226	0.033%
Dryden 86 CLO	6.68	7/17/34	9,145,000	9,113,948	0.195%
Dte Energy	4.22	11/1/24	7,175,000	7,103,587	0.152%
Duke Energy	4.85	1/5/27	12,000,000	11,936,904	0.255%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	317,221	314,539	0.007%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	1,742,658	1,660,020	0.036%
Elara Hgv Timeshare Issuer 2023	6.16	2/25/38	3,035,494	3,081,578	0.066%
Elara Hgv Timeshare Issuer 2023	7.3	2/25/38	2,606,062	2,652,996	0.057%
Element Fleet Management	5.64	3/13/27	4,310,000	4,308,970	0.092%
Elevance Health	5.35	10/15/25	2,325,000	2,321,694	0.050%
Ellington Financial Mortgage Trust 2017-1	0.8	2/25/66	825,024	691,598	0.015%
Ellington Financial Mortgage Trust 2017-1	1.11	2/25/66	697,558	583,000	0.012%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	455,640	427,745	0.009%
Ellington Financial Mortgage Trust 2021-2	1.29	6/25/66	2,136,207	1,714,675	0.037%
Ellington Financial Mortgage Trust 2021-3	1.55	9/25/66	2,179,839	1,703,357	0.036%
Enbridge	5.9	11/15/26	2,765,000	2,812,718	0.060%
Enbridge	6	11/15/28	2,270,000	2,348,537	0.050%
Enbridge	2.5	1/15/25	9,500,000	9,227,236	0.197%
Enbridge	2.5	2/14/25	4,350,000	4,235,813	0.091%
Enel Finance International	6.8	10/14/25	1,400,000	1,428,046	0.031%
Enel Finance International	1.38	7/12/26	9,605,000	8,766,426	0.188%
Enel Finance International	2.65	9/10/24	12,355,000	12,155,232	0.260%
Energy Transfer	6.05	12/1/26	10,455,000	10,660,932	0.228%
Energy Transfer	4.25	4/1/24	455,000	454,920	0.010%
Energy Transfer	2.9	5/15/25	1,860,000	1,803,668	0.039%
Enterprise Fleet Financing 2023-2	5.56	4/22/30	11,251,696	11,263,597	0.241%
Equitable Financial Life Global Funding	1.1	11/12/24	7,095,000	6,889,919	0.147%
Equitable Financial Life Global Funding	1.7	11/12/26	2,095,000	1,900,850	0.041%
Equitable Financial Life Global Funding	5.5	12/2/25	3,500,000	3,493,742	0.075%
Equitable Financial Life Global Funding	1	1/9/26	490,000	452,120	0.010%
ERAC USA Finance	5	2/15/29	3,460,000	3,456,398	0.074%
ERAC USA Finance	4.6	5/1/28	8,895,000	8,758,382	0.187%
Exelon	5.15	3/15/29	2,470,000	2,463,986	0.053%
Exeter Automobile Receivables Trust 2022-4	5.98	12/15/28	4,100,000	4,088,205	0.087%
Exeter Automobile Receivables Trust 2022-5	6.51	12/15/27	12,400,000	12,469,775	0.267%
Exeter Automobile Receivables Trust 2023-1	6.69	6/15/29	485,000	491,241	0.011%
Fannie Mae Connecticut Avenue Securities	6.28	10/25/30	1,903,905	1,906,266	0.041%
Fannie Mae Connecticut Avenue Securities	6.28	10/25/30	117,513	117,514	0.003%
Fannie Mae Connecticut Avenue Securities	6.63	1/25/30	27,154	27,166	0.001%
Fannie Mae REMIC Trust 2001-W4	5.11	1/25/32	205	202	0.000%
Federal Home Loan Mortgage	6.34	10/1/33	398	394	0.000%
Federal Home Loan Mortgage	5.95	10/1/36	79,279	79,823	0.002%
Federal Home Loan Mortgage	5.5	10/1/38	18,567	18,977	0.000%
Federal Home Loan Mortgage	6.47	11/1/34	74,788	74,574	0.002%
Federal Home Loan Mortgage	6.28	11/1/36	29,939	29,844	0.001%
Federal Home Loan Mortgage	6.09	1/1/37	34,618	34,542	0.001%
Federal Home Loan Mortgage	6.19	12/1/36	52,006	52,132	0.001%
Federal Home Loan Mortgage	3.5	12/1/47	1,396,768	1,272,100	0.027%
Federal Home Loan Mortgage	6.46	2/1/33	586	587	0.000%
Federal Home Loan Mortgage	6.23	2/1/34	1,354	1,351	0.000%
Federal Home Loan Mortgage	6	2/1/35	230,001	238,254	0.005%
Federal Home Loan Mortgage	6.29	2/1/37	19,070	19,139	0.000%
Federal Home Loan Mortgage	6.11	2/1/37	20,327	20,395	0.000%
Federal Home Loan Mortgage	6.56	2/1/37	30,036	30,187	0.001%
Federal Home Loan Mortgage	6.58	2/1/38	121,321	122,255	0.003%
Federal Home Loan Mortgage	7	3/1/39	527,130	544,592	0.012%
Federal Home Loan Mortgage	3.5	3/1/46	2,182,879	2,001,025	0.043%
Federal Home Loan Mortgage	4.85	4/1/37	4,678	4,646	0.000%
Federal Home Loan Mortgage	5.23	5/1/37	25,553	25,324	0.001%
Federal Home Loan Mortgage	5.13	5/1/38	58,888	58,534	0.001%
Federal Home Loan Mortgage	5.26	6/1/38	114,855	114,348	0.002%
Federal Home Loan Mortgage	5.7	6/1/38	17,462	17,522	0.000%
Federal Home Loan Mortgage	7.5	6/1/38	452,698	469,388	0.010%
Federal Home Loan Mortgage	5	7/1/25	12	12	0.000%
Federal Home Loan Mortgage	5.97	7/1/35	43,696	44,731	0.001%
Federal Home Loan Mortgage	6	9/1/34	11,806	12,108	0.000%
Federal Home Loan Mortgage	6	9/1/35	76,025	78,840	0.002%
Federal National Mortgage Assn.	5.97	10/1/32	12,898	12,844	0.000%

Federal National Mortgage Assn.	5.72	10/1/33	191,552	192,894	0.004%
Federal National Mortgage Assn.	5.5	10/1/35	229,927	234,708	0.005%
Federal National Mortgage Assn.	5	10/1/35	4,727	4,752	0.000%
Federal National Mortgage Assn.	4.5	10/1/48	6,096,883	5,905,029	0.126%
Federal National Mortgage Assn.	3	11/1/34	648,378	609,110	0.013%
Federal National Mortgage Assn.	6	11/1/34	37,583	38,934	0.001%
Federal National Mortgage Assn.	4.5	11/1/48	510,121	492,933	0.011%
Federal National Mortgage Assn.	4	11/1/49	478,780	446,828	0.010%
Federal National Mortgage Assn.	5.5	1/1/25	482	486	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	0	0	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	52	52	0.000%
Federal National Mortgage Assn.	6.03	1/1/34	10,964	10,934	0.000%
Federal National Mortgage Assn.	5.5	1/1/35	925,521	944,746	0.020%
Federal National Mortgage Assn.	5.5	1/1/37	16,275	16,614	0.000%
Federal National Mortgage Assn.	6	1/1/37	28,607	29,631	0.001%
Federal National Mortgage Assn.	4	1/1/47	2,042,147	1,928,077	0.041%
Federal National Mortgage Assn.	4.5	1/1/50	266,780	257,459	0.006%
Federal National Mortgage Assn.	2.5	1/1/52	8,179,898	6,842,576	0.146%
Federal National Mortgage Assn.	2.5	1/1/52	7,846,734	6,541,857	0.140%
Federal National Mortgage Assn.	3.5	1/1/52	1,594,286	1,431,129	0.031%
Federal National Mortgage Assn.	2.5	1/1/54	4,518,361	3,738,570	0.080%
Federal National Mortgage Assn.	5.97	12/1/32	20,515	20,467	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	108,696	111,451	0.002%
Federal National Mortgage Assn.	5.5	12/1/34	10,461	10,679	0.000%
Federal National Mortgage Assn.	3	12/1/34	1,765,596	1,658,661	0.035%
Federal National Mortgage Assn.	6.14	12/1/35	18,729	18,685	0.000%
Federal National Mortgage Assn.	5.83	12/1/35	52,281	52,198	0.001%
Federal National Mortgage Assn.	5.59	12/1/35	21,172	20,976	0.000%
Federal National Mortgage Assn.	6.15	12/1/35	7,243	7,229	0.000%
Federal National Mortgage Assn.	5.5	12/1/39	214,757	219,230	0.005%
Federal National Mortgage Assn.	5	12/1/41	1,556,628	1,553,311	0.033%
Federal National Mortgage Assn.	3.5	12/1/45	355,596	324,669	0.007%
Federal National Mortgage Assn.	4	12/1/49	357,996	336,180	0.007%
Federal National Mortgage Assn.	4	12/1/49	159,291	148,828	0.003%
Federal National Mortgage Assn.	6.05	2/1/33	1,947	1,941	0.000%
Federal National Mortgage Assn.	1.5	2/1/36	1,014,400	884,545	0.019%
Federal National Mortgage Assn.	1.5	2/1/36	3,958,338	3,446,482	0.074%
Federal National Mortgage Assn.	5	2/1/36	133,954	134,657	0.003%
Federal National Mortgage Assn.	6	2/1/37	59,968	62,126	0.001%
Federal National Mortgage Assn.	3.5	2/1/48	543,597	495,664	0.011%
Federal National Mortgage Assn.	3.5	2/1/48	4,999,648	4,558,766	0.098%
Federal National Mortgage Assn.	6	2/1/49	4,444,129	4,666,702	0.100%
Federal National Mortgage Assn.	4	2/1/50	1,609,682	1,510,385	0.032%
Federal National Mortgage Assn.	6	2/1/53	2,743,429	2,812,903	0.060%
Federal National Mortgage Assn.	6	3/1/34	375,163	386,479	0.008%
Federal National Mortgage Assn.	3	3/1/35	968,744	910,062	0.019%
Federal National Mortgage Assn.	5.5	3/1/36	57,422	58,616	0.001%
Federal National Mortgage Assn.	6	3/1/37	54,087	56,034	0.001%
Federal National Mortgage Assn.	5.5	3/1/53	4,925,362	4,902,696	0.105%
Federal National Mortgage Assn.	6	4/1/35	102,264	105,939	0.002%
Federal National Mortgage Assn.	5.5	4/1/36	104,664	106,841	0.002%
Federal National Mortgage Assn.	6	4/1/36	12,074	12,509	0.000%
Federal National Mortgage Assn.	4.5	4/1/38	4,196,829	4,130,510	0.088%
Federal National Mortgage Assn.	5.48	4/1/38	108,751	107,927	0.002%
Federal National Mortgage Assn.	5	4/1/38	60,779	61,098	0.001%
Federal National Mortgage Assn.	6	4/1/45	776,206	804,104	0.017%
Federal National Mortgage Assn.	4.75	5/1/24	12	12	0.000%
Federal National Mortgage Assn.	5.5	5/1/36	73,538	75,067	0.002%
Federal National Mortgage Assn.	6	5/1/37	60,064	62,226	0.001%
Federal National Mortgage Assn.	6	5/1/38	16,647	17,247	0.000%
Federal National Mortgage Assn.	6.54	5/1/38	27,566	27,607	0.001%
Federal National Mortgage Assn.	5.52	5/1/38	87,600	86,970	0.002%
Federal National Mortgage Assn.	5.44	5/1/38	54,433	54,226	0.001%
Federal National Mortgage Assn.	4.5	5/1/41	1,496,381	1,467,510	0.031%
Federal National Mortgage Assn.	6	5/1/42	163,639	169,533	0.004%
Federal National Mortgage Assn.	4.5	5/1/50	729,947	702,035	0.015%
Federal National Mortgage Assn.	5	6/1/24	1,437	1,435	0.000%
Federal National Mortgage Assn.	5	6/1/35	100,096	100,621	0.002%
Federal National Mortgage Assn.	5	6/1/35	446,312	448,653	0.010%
Federal National Mortgage Assn.	5	6/1/35	269,303	270,714	0.006%
Federal National Mortgage Assn.	6	6/1/36	19,504	20,206	0.000%
Federal National Mortgage Assn.	5.5	6/1/36	8,906	9,043	0.000%

Federal National Mortgage Assn.	5	6/1/40	501,514	500,446	0.011%
Federal National Mortgage Assn.	3	6/1/52	10,066,817	8,668,528	0.185%
Federal National Mortgage Assn.	3	6/1/52	3,111,788	2,677,879	0.057%
Federal National Mortgage Assn.	4.45	7/1/27	726	716	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	115,725	119,568	0.003%
Federal National Mortgage Assn.	5.5	7/1/34	436,646	445,713	0.010%
Federal National Mortgage Assn.	6.08	7/1/34	3,097	3,081	0.000%
Federal National Mortgage Assn.	5	7/1/35	761,141	765,128	0.016%
Federal National Mortgage Assn.	5.8	7/1/35	23,344	23,089	0.000%
Federal National Mortgage Assn.	5	7/1/36	693,853	697,496	0.015%
Federal National Mortgage Assn.	5.5	7/1/36	17,763	18,132	0.000%
Federal National Mortgage Assn.	5.5	7/1/41	1,844,571	1,882,993	0.040%
Federal National Mortgage Assn.	5	7/1/45	704,241	702,742	0.015%
Federal National Mortgage Assn.	3.5	7/1/50	3,695,600	3,318,261	0.071%
Federal National Mortgage Assn.	4.5	7/1/52	10,303,002	9,810,833	0.210%
Federal National Mortgage Assn.	6	7/1/53	2,893,538	2,932,939	0.063%
Federal National Mortgage Assn.	5.5	8/1/37	401,527	409,875	0.009%
Federal National Mortgage Assn.	5.5	8/1/37	504,101	514,578	0.011%
Federal National Mortgage Assn.	5.5	8/1/37	548,592	559,995	0.012%
Federal National Mortgage Assn.	5.5	8/1/37	167,892	171,381	0.004%
Federal National Mortgage Assn.	6.08	8/1/38	3,225	3,193	0.000%
Federal National Mortgage Assn.	6.1	8/1/38	65,553	67,828	0.001%
Federal National Mortgage Assn.	6.1	8/1/38	11,119	11,199	0.000%
Federal National Mortgage Assn.	4.5	8/1/44	1,434,977	1,407,324	0.030%
Federal National Mortgage Assn.	4.5	8/1/48	327,371	316,722	0.007%
Federal National Mortgage Assn.	5	8/1/52	983,477	961,935	0.021%
Federal National Mortgage Assn.	4	8/1/52	2,497,532	2,316,457	0.050%
Federal National Mortgage Assn.	4.5	8/1/52	7,044,942	6,708,404	0.144%
Federal National Mortgage Assn.	5.5	8/1/53	7,277,285	7,263,086	0.155%
Federal National Mortgage Assn.	6	8/1/53	24,138,196	24,466,960	0.523%
Federal National Mortgage Assn.	5	9/1/25	5	5	0.000%
Federal National Mortgage Assn.	3	9/1/28	1,955,743	1,880,754	0.040%
Federal National Mortgage Assn.	4.5	9/1/37	2,487,098	2,447,797	0.052%
Federal National Mortgage Assn.	5.91	9/1/37	8,123	8,055	0.000%
Federal National Mortgage Assn.	6	9/1/39	1,032,110	1,069,291	0.023%
Federal National Mortgage Assn.	5	9/1/48	573,882	568,248	0.012%
Federal National Mortgage Assn.	4.5	9/1/48	339,718	328,337	0.007%
Federal National Mortgage Assn.	2	9/1/50	2,446,527	1,948,897	0.042%
Federal National Mortgage Assn.	4	9/1/52	11,955,312	11,087,897	0.237%
Fifth Third Bancorp	6.34	7/27/29	2,490,000	2,563,467	0.055%
Fifth Third Bank NA	5.85	10/27/25	13,720,000	13,716,803	0.293%
Finance of America HECM Buyout 2022-HB2	4	8/1/32	5,067,102	4,971,716	0.106%
First American Financial	4.6	11/15/24	2,840,000	2,811,609	0.060%
FirstKey Homes 2020-SFR1 Trust	1.34	8/17/37	10,114,014	9,529,630	0.204%
FirstKey Homes 2020-SFR1 Trust	1.94	8/17/37	6,850,000	6,452,972	0.138%
FirstKey Homes 2020-SFR2 Trust	1.97	10/19/37	7,535,000	7,028,915	0.150%
Fiserv	5.15	3/15/27	5,895,000	5,910,563	0.126%
Fiserv	2.75	7/1/24	13,355,000	13,256,320	0.284%
Flagstar Mortgage Trust 2020-1NV	6	3/25/50	1,539,200	1,450,390	0.031%
FNMA 30 YR TBA APR	6	1/1/33	6,010,000	6,064,715	0.130%
FOCUS Brands Funding	5.09	4/30/47	6,126,525	5,938,171	0.127%
Fontainebleau Miami Beach Trust 2019-FBLU	3.14	12/10/36	3,575,000	3,489,959	0.075%
Ford Credit Auto Lease Trust 2022	4.18	10/15/25	13,100,000	12,951,066	0.277%
Ford Credit Auto Lease Trust 2023	6.2	2/15/27	1,290,000	1,306,739	0.028%
Ford Credit Auto Lease Trust 2023	6.43	4/15/27	2,440,000	2,486,057	0.053%
Ford Credit Auto Owner Trust 2020-REV1	2.29	8/15/31	5,140,000	4,984,328	0.107%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	4,600,000	4,312,543	0.092%
Ford Credit Auto Owner Trust 2023	5.07	1/15/29	2,655,000	2,634,082	0.056%
Ford Credit Floorplan Master Owner Trust	5.75	5/15/28	2,985,000	2,977,126	0.064%
Ford Credit Floorplan Master Owner Trust	6.62	5/15/28	5,293,000	5,341,160	0.114%
Ford Motor Credit	5.8	3/5/27	5,830,000	5,849,600	0.125%
Ford Motor Credit	5.13	6/16/25	7,190,000	7,124,463	0.152%
Fortinet	1	3/15/26	5,710,000	5,243,390	0.112%
Freddie Mac Multifamily Structured PTCs	4.6	6/25/30	3,953,597	3,945,358	0.084%
Freddie Mac STACR REMIC Trust 2021-DNA3	7.42	10/25/33	5,855,000	5,957,301	0.127%
Freddie Mac STACR REMIC Trust 2021-DNA5	6.97	1/25/34	2,189,784	2,197,538	0.047%
Freddie Mac STACR REMIC Trust 2022-DNA5	8.27	6/25/42	6,306,431	6,471,974	0.138%
Freddie Mac STACR REMIC Trust 2023-HQA3	7.17	11/25/43	1,973,531	1,996,367	0.043%
Freddie Mac STACR REMIC Trust 2024-HQA1	6.57	3/25/44	8,745,000	8,750,509	0.187%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.87	5/25/47	274,091	261,578	0.006%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	401,888	355,995	0.008%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	333,751	310,698	0.007%

Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	7,916,000	7,439,867	0.159%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	4,592,000	3,812,132	0.082%
GATX	5.4	3/15/27	4,745,000	4,780,165	0.102%
GATX	3.25	3/30/25	6,715,000	6,554,888	0.140%
GATX	3.85	3/30/27	1,932,000	1,861,440	0.040%
GATX	3.25	9/15/26	3,544,000	3,372,513	0.072%
General Motors Financial	2.9	2/26/25	13,795,000	13,449,035	0.288%
General Motors Financial	5.4	4/6/26	3,685,000	3,681,551	0.079%
General Motors Financial	5.4	5/8/27	2,895,000	2,896,193	0.062%
Genuine Parts	1.75	2/1/25	2,980,000	2,884,440	0.062%
Georgia Power	5	2/23/27	2,160,000	2,158,618	0.046%
GM Financial Automobile Leasing Trust 2022-3	5.13	8/20/26	10,120,000	10,030,152	0.215%
GM Financial Automobile Leasing Trust 2023-1	5.76	1/20/27	2,405,000	2,407,821	0.052%
GNMA II TBA APR	5.5	1/1/34	4,295,000	4,290,966	0.092%
Golden State Tobacco Securitization	1.71	6/1/24	5,815,000	5,775,109	0.124%
Goldentree Loan Opportunities XI	7.31	1/18/31	6,205,000	6,171,934	0.132%
Goldman Sachs	5.88	10/21/24	4,580,000	4,574,188	0.098%
Goldman Sachs	5.7	11/1/24	2,915,000	2,911,167	0.062%
Goldman Sachs	3.5	4/1/25	7,425,000	7,286,576	0.156%
Goldman Sachs	4.48	8/23/28	4,835,000	4,720,802	0.101%
Goldman Sachs	5.86	9/10/24	4,990,000	4,991,532	0.107%
Government National Mortgage Assn.	3.5	10/20/46	9,471	8,722	0.000%
Government National Mortgage Assn.	5	10/20/47	1,310,053	1,313,135	0.028%
Government National Mortgage Assn.	4	10/20/50	1,416,865	1,339,596	0.029%
Government National Mortgage Assn.	4	10/20/52	1,349,377	1,262,379	0.027%
Government National Mortgage Assn.	4.5	10/20/52	15,150,950	14,564,015	0.312%
Government National Mortgage Assn.	5	11/20/39	582,001	586,953	0.013%
Government National Mortgage Assn.	3.5	11/20/46	569,737	526,248	0.011%
Government National Mortgage Assn.	5	11/20/47	439,234	438,508	0.009%
Government National Mortgage Assn.	6.5	1/1/34	5,515,000	5,606,951	0.120%
Government National Mortgage Assn.	5	1/20/36	59,600	60,106	0.001%
Government National Mortgage Assn.	3.5	1/20/47	608,105	560,691	0.012%
Government National Mortgage Assn.	5	1/20/48	1,116,412	1,114,395	0.024%
Government National Mortgage Assn.	5	12/20/34	121,951	123,072	0.003%
Government National Mortgage Assn.	5	12/20/35	76,744	77,395	0.002%
Government National Mortgage Assn.	5	12/20/47	1,519,383	1,516,872	0.032%
Government National Mortgage Assn.	5.5	12/20/48	72,430	73,638	0.002%
Government National Mortgage Assn.	5	2/20/40	111,739	112,349	0.002%
Government National Mortgage Assn.	5.5	2/20/49	171,694	174,270	0.004%
Government National Mortgage Assn.	5	3/20/41	67,889	68,467	0.001%
Government National Mortgage Assn.	5.5	3/20/48	255,792	261,803	0.006%
Government National Mortgage Assn.	4	3/20/48	218,897	205,714	0.004%
Government National Mortgage Assn.	2	3/20/52	518,281	424,768	0.009%
Government National Mortgage Assn.	4	4/20/50	60,633	56,952	0.001%
Government National Mortgage Assn.	4	4/20/50	75,813	71,210	0.002%
Government National Mortgage Assn.	4	4/20/50	15,199	14,276	0.000%
Government National Mortgage Assn.	4	4/20/50	37,753	35,461	0.001%
Government National Mortgage Assn.	4	4/20/50	193,086	181,601	0.004%
Government National Mortgage Assn.	4	4/20/50	76,762	72,196	0.002%
Government National Mortgage Assn.	4	4/20/50	84,774	79,522	0.002%
Government National Mortgage Assn.	4	4/20/50	155,624	145,983	0.003%
Government National Mortgage Assn.	4	4/20/50	138,530	129,947	0.003%
Government National Mortgage Assn.	5	5/20/36	72,290	72,904	0.002%
Government National Mortgage Assn.	5	5/20/48	210,204	209,662	0.004%
Government National Mortgage Assn.	6	7/15/36	1,122,372	1,157,875	0.025%
Government National Mortgage Assn.	3.5	7/20/52	10,573,054	9,618,453	0.206%
Government National Mortgage Assn.	3.5	8/20/44	1,393,985	1,289,633	0.028%
Government National Mortgage Assn.	4.5	8/20/47	1,201,190	1,172,503	0.025%
Government National Mortgage Assn.	5.5	9/15/45	1,918,355	1,964,904	0.042%
Government National Mortgage Assn.	4	9/20/45	930,553	888,616	0.019%
Government National Mortgage Assn.	3	9/20/47	6,447,932	5,756,798	0.123%
Gray Oak Pipeline	2.6	10/15/25	3,115,000	2,971,227	0.064%
Great Wolf Trust 2019-WOLF	6.67	12/15/36	2,019,844	2,019,213	0.043%
Great Wolf Trust 2019-WOLF	6.97	12/15/36	713,912	712,796	0.015%
Great Wolf Trust 2019-WOLF	7.27	12/15/36	3,224,118	3,218,072	0.069%
GS Mortgage-Backed Securities Trust 2022-GR2	5.13	7/25/44	69,723	69,502	0.001%
GS Mortgage Securities Corp Trust 2021-ROSS	7.04	5/15/26	5,705,000	4,553,494	0.097%
Hardee s Funding	3.98	12/20/50	7,396,538	6,662,442	0.143%
Hardee s Funding	4.96	6/20/48	1,445,850	1,431,409	0.031%
Hardee s Funding	5.71	6/20/48	3,040,629	2,891,356	0.062%
Hardee s Funding	2.87	6/20/51	2,110,325	1,792,723	0.038%
Hasbro	3	11/19/24	13,727,000	13,462,673	0.288%

HCA	5.38	2/1/25	4,260,000	4,249,350	0.091%
HCA	5.88	2/15/26	5,890,000	5,919,450	0.127%
HCA	3.13	3/15/27	7,560,000	7,131,499	0.153%
Health Care Service Corp A Mutual Legal Reserve	1.5	6/1/25	11,700,000	11,159,823	0.239%
Hilton Grand Vacations Trust 2019	2.34	7/25/33	471,240	450,759	0.010%
Hilton Grand Vacations Trust 2019	2.54	7/25/33	970,585	927,948	0.020%
Hilton Grand Vacations Trust 2020	2.74	2/25/39	684,022	651,579	0.014%
Hilton Grand Vacations Trust 2022-1D	3.61	6/20/34	1,443,106	1,384,219	0.030%
Hilton Grand Vacations Trust 2023-1	6.11	1/25/38	7,868,622	7,938,246	0.170%
Hilton Grand Vacations Trust 2023-1	6.94	1/25/38	1,467,447	1,496,487	0.032%
HPEFS Equipment Trust 2021-2	1.29	3/20/29	3,915,000	3,834,326	0.082%
HPEFS Equipment Trust 2023-1	5.73	4/20/28	6,910,000	6,924,654	0.148%
HPEFS Equipment Trust 2023-1	5.91	4/20/28	4,315,000	4,325,251	0.093%
HPEFS Equipment Trust 2023-2	6.48	1/21/31	1,440,000	1,458,914	0.031%
HPEFS Equipment Trust 2023-2	6.97	7/21/31	3,042,000	3,095,489	0.066%
HPEFS Equipment Trust 2024-1	5.33	5/20/31	8,335,000	8,291,904	0.177%
HPHT Finance 19	2.88	11/5/24	9,234,000	9,079,331	0.194%
HPHT Finance 21 II	1.5	9/17/26	6,650,000	6,064,601	0.130%
HSBC Holdings	1.65	4/18/26	12,655,000	12,111,037	0.259%
Humana	3.85	10/1/24	6,064,000	6,003,487	0.128%
Humana	1.35	2/3/27	3,515,000	3,166,678	0.068%
Humana	5.75	3/1/28	2,290,000	2,335,205	0.050%
Humana	4.5	4/1/25	4,125,000	4,078,718	0.087%
Huntington National Bank	5.7	11/18/25	3,105,000	3,084,159	0.066%
Hyundai Capital America	6.25	11/3/25	3,100,000	3,130,786	0.067%
Hyundai Capital America	5.25	1/8/27	2,440,000	2,432,241	0.052%
Hyundai Capital America	5.5	3/30/26	3,270,000	3,276,605	0.070%
Hyundai Capital America	5.6	3/30/28	4,300,000	4,343,060	0.093%
Hyundai Capital America	0.88	6/14/24	5,795,000	5,736,702	0.123%
Hyundai Capital America	1	9/17/24	3,765,000	3,682,400	0.079%
Hyundai Capital Services	2.13	4/24/25	2,800,000	2,698,965	0.058%
Imperial Brands Finance	4.25	7/21/25	7,761,000	7,625,089	0.163%
Imperial Brands Finance	3.13	7/26/24	13,435,000	13,300,650	0.285%
Imperial Fund Mortgage Trust 2021-NQM2	1.52	9/1/56	3,435,386	2,827,205	0.060%
Imperial Fund Mortgage Trust 2022-NQM4	4.77	6/25/67	9,251,151	9,084,238	0.194%
INTL FLAVORS & FRAGRANCE 4/2 144A CP	5.27	4/3/24	12,320,000	12,308,853	0.263%
IQVIA	6.25	2/1/29	3,065,000	3,186,681	0.068%
Jackson National Life Global Funding	1.75	1/12/25	8,265,000	8,006,471	0.171%
Jamestown CLO VI-R	7.59	4/25/30	2,670,000	2,657,961	0.057%
Jde Peet S	0.8	9/24/24	4,440,000	4,318,806	0.092%
JPMBB Commercial Mortgage Securities Trust 2014-C23	3.93	9/15/47	8,280,000	8,198,734	0.175%
JPMorgan Chase	5.04	1/23/28	4,620,000	4,597,672	0.098%
JPMorgan Chase	2.08	4/22/26	13,190,000	12,705,004	0.272%
JPMorgan Chase	6.28	4/22/27	5,480,000	5,497,826	0.118%
JPMorgan Chase	4.08	4/26/26	7,690,000	7,565,076	0.162%
JPMorgan Chase	0.82	6/1/25	8,300,000	8,227,317	0.176%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	7.54	9/15/29	3,975,000	3,101,262	0.066%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	7.46	10/15/33	8,240,000	7,747,110	0.166%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	7.86	10/15/33	6,310,000	5,555,022	0.119%
JP Morgan Mortgage Trust 2020-INV1	6	8/25/50	654,272	619,964	0.013%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	1,076,105	943,713	0.020%
Kilroy Realty	4.38	10/1/25	2,355,000	2,302,013	0.049%
KIND Trust 2021-KIND	7.19	8/15/38	8,405,969	8,132,035	0.174%
KKR CLO 29	6.78	1/15/32	8,250,000	8,255,953	0.177%
Korea Electric Power	5.38	4/6/26	12,400,000	12,442,405	0.266%
Korea Housing Finance	4.63	2/24/28	12,080,000	12,027,550	0.257%
Korea Hydro & Nuclear Power	1.25	4/27/26	12,038,000	11,104,935	0.238%
Korea Hydro & Nuclear Power	5	7/18/28	1,400,000	1,402,919	0.030%
Korea Hydro & Nuclear Power	4.25	7/27/27	2,010,000	1,957,047	0.042%
KT	4	8/8/25	8,770,000	8,606,735	0.184%
Leaseplan	2.88	10/24/24	11,692,000	11,502,905	0.246%
Lloyds Banking	4.5	11/4/24	4,744,000	4,706,105	0.101%
Lloyds Banking	5.46	1/5/28	4,660,000	4,651,836	0.100%
Lowe s	4.8	4/1/26	4,745,000	4,717,180	0.101%
Lowe s	3.35	4/1/27	2,275,000	2,171,337	0.046%
LPL Holdings	6.75	11/17/28	2,275,000	2,377,810	0.051%
LSEGA Financing	0.65	4/6/24	13,435,000	13,424,951	0.287%
LSTAR Commercial Mortgage Trust 2017-5	4.02	3/10/50	4,905,000	4,508,242	0.096%
LYB International Finance III	1.25	10/1/25	5,631,000	5,278,668	0.113%
Madison Park Funding XXIII	6.55	7/27/31	10,433,155	10,420,635	0.223%
Madison Park Funding XXIII	7.13	7/27/31	7,810,000	7,813,670	0.167%
Madison Park Funding XXIX	7.11	10/18/30	12,700,000	12,700,000	0.272%

Madison Park Funding XXXIII	6.6	10/15/32	13,845,000	13,849,154	0.296%
Madison Park Funding XXXV	7.48	4/20/32	745,000	740,512	0.016%
Madison Park Funding XXXVII	6.65	7/15/33	7,285,000	7,276,792	0.156%
Magnetite XXV	6.79	1/25/32	8,065,000	8,059,858	0.172%
Marathon Static CLO 2022-18	6.48	7/20/30	9,265,000	9,241,891	0.198%
Marble Point CLO XII	6.59	7/16/31	4,456,792	4,442,594	0.095%
Marble Point CLO XIV	6.52	1/20/32	14,755,000	14,770,459	0.316%
Marriott International Inc/MD	3.75	3/15/25	1,345,000	1,323,409	0.028%
Marriott International Inc/MD	3.6	4/15/24	11,722,000	11,705,179	0.250%
Marriott International Inc/MD	5.75	5/1/25	1,381,000	1,384,066	0.030%
Marriott International Inc/MD	5.45	9/15/26	2,225,000	2,233,457	0.048%
Mars	4.55	4/20/28	9,340,000	9,216,656	0.197%
Mattel	5.88	12/15/27	5,750,000	5,764,375	0.123%
Mattel	3.38	4/1/26	5,109,000	4,885,481	0.105%
MEGlobal BV	4.25	11/3/26	12,000,000	11,567,616	0.247%
Mercedes-Benz Finance North America	4.8	1/11/27	14,430,000	14,347,662	0.307%
Mercedes-Benz Finance North America	4.8	3/30/26	5,025,000	4,987,971	0.107%
MFA 2021-INV1 Trust	0.85	1/25/56	1,281,226	1,194,198	0.026%
MFA 2021-NQM2 Trust	1.32	11/25/64	1,581,438	1,355,521	0.029%
MHC Commercial Mortgage Trust 2021-MHC	6.54	4/15/38	9,265,393	9,201,693	0.197%
Microchip Technology	0.98	9/1/24	8,380,000	8,208,244	0.176%
Micron Technology	4.19	2/15/27	1,110,000	1,078,088	0.023%
Micron Technology	4.98	2/6/26	1,110,000	1,104,450	0.024%
Micron Technology	5.38	4/15/28	6,955,000	7,015,328	0.150%
MidOcean Credit CLO XI	7.1	10/18/33	3,670,000	3,677,636	0.079%
MidOcean Credit CLO XI	8.02	10/18/33	5,500,000	5,468,755	0.117%
Mitsubishi Ufj Financial	0.95	7/19/25	9,285,000	9,141,194	0.196%
Mmaf Equipment Finance Llc 2021	1.19	11/13/43	1,430,000	1,315,816	0.028%
Mohawk Industries	5.85	9/18/28	3,565,000	3,665,736	0.078%
Mondelez International	2.63	3/17/27	5,415,000	5,061,796	0.108%
Mondelez International Holdings Netherlands BV	4.25	9/15/25	3,950,000	3,883,739	0.083%
Moody s	3.75	3/24/25	6,475,000	6,365,029	0.136%
Morgan Stanley	6.14	10/16/26	6,730,000	6,804,353	0.146%
Morgan Stanley	1.16	10/21/25	6,525,000	6,350,378	0.136%
Morgan Stanley	2.63	2/18/26	7,180,000	6,983,670	0.149%
Morgan Stanley	3.62	4/17/25	4,160,000	4,143,784	0.089%
Morgan Stanley Bank NA	4.75	4/21/26	5,725,000	5,680,093	0.122%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	9,590,000	8,398,062	0.180%
Morgan Stanley Capital I Trust 2019-NUGS	7.24	12/15/36	4,445,000	1,244,831	0.027%
Morgan Stanley Residential Mortgage Loan Trust 2023-NQM1	7.53	9/25/68	1,587,054	1,613,964	0.035%
MVW 2020-1	2.73	10/20/37	771,311	730,981	0.016%
MVW 2021-1W	1.44	1/22/41	460,970	428,575	0.009%
MVW 2023-1	4.93	10/20/40	8,344,067	8,213,470	0.176%
MVW 2023-2	6.18	11/20/40	4,068,807	4,179,705	0.089%
MVW 2023-2	6.33	11/20/40	751,593	766,674	0.016%
Nasdaq	5.65	6/28/25	1,155,000	1,158,097	0.025%
NatWest Markets	3.48	3/22/25	3,600,000	3,531,636	0.076%
NatWest Markets	0.8	8/12/24	6,020,000	5,911,405	0.126%
Navient Private Education Loan Trust 2020	2.46	11/15/68	3,387,350	3,185,803	0.068%
Navient Private Education Refi Loan Trust 2019	3.42	1/15/43	1,938,632	1,886,480	0.040%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	3,435,457	3,252,288	0.070%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	5,148,324	4,838,800	0.104%
Navient Private Education Refi Loan Trust 2020	2.15	11/15/68	12,971,325	12,058,048	0.258%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	1,906,244	1,751,248	0.037%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	2,038,282	1,860,145	0.040%
Navient Private Education Refi Loan Trust 2020-F	1.22	7/15/69	2,214,749	2,005,561	0.043%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	1,341,333	1,209,451	0.026%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	1,152,393	1,063,639	0.023%
Navistar Financial dealer Note Master Owner Trust II	6.18	8/25/28	3,325,000	3,350,951	0.072%
NBN	1.45	5/5/26	15,195,000	14,067,698	0.301%
Nelnet Student Loan Trust 2005-4	5.79	3/22/32	2,172,734	2,094,017	0.045%
Nelnet Student Loan Trust 2020-1	6.18	3/26/68	1,372,393	1,361,208	0.029%
Nelnet Student Loan Trust 2021	1.32	4/20/62	7,847,477	7,108,909	0.152%
Nelnet Student Loan Trust 2021-D	1.63	4/20/62	2,698,673	2,464,424	0.053%
Neuberger Berman CLO XVII	6.61	4/22/29	7,032,227	7,031,548	0.150%
Neuberger Berman Loan Advisers CLO 26	6.96	10/18/30	7,575,000	7,584,592	0.162%
Neuberger Berman Loan Advisers CLO 32	6.56	1/20/32	14,325,000	14,343,623	0.307%
Newmont Corp / Newcrest Finance Pty	5.3	3/15/26	2,930,000	2,937,759	0.063%
New Residential Mortgage Loan Trust 2021-INV2	2.5	9/25/51	10,314,377	8,990,172	0.192%
NextEra Energy Capital Holdings	1.88	1/15/27	9,130,000	8,361,154	0.179%
NextEra Energy Capital Holdings	6.05	3/1/25	3,175,000	3,181,404	0.068%
NextEra Energy Capital Holdings	4.45	6/20/25	6,955,000	6,871,874	0.147%

NextEra Energy Capital Holdings	5.75	9/1/25	2,175,000	2,185,255	0.047%
NiSource	5.25	3/30/28	1,560,000	1,569,009	0.034%
NLT 2021-INV2 Trust	1.52	8/25/56	2,922,410	2,424,318	0.052%
Nordstrom	2.3	4/8/24	1,280,000	1,276,800	0.027%
Northern Trust	3.95	10/30/25	4,035,000	3,952,476	0.085%
Northwestern Mutual Global Funding	4.35	9/15/27	5,950,000	5,812,335	0.124%
NRG Energy	3.75	6/15/24	4,470,000	4,422,006	0.095%
NTT Finance	4.24	7/25/25	1,630,000	1,608,619	0.034%
Nucor	3.95	5/23/25	3,585,000	3,524,256	0.075%
Nutrien	4.9	3/27/28	2,955,000	2,931,892	0.063%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	5,910,000	5,722,960	0.122%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	490,000	462,032	0.010%
NXP BV / NXP Funding LLC / NXP USA	4.4	6/1/27	1,040,000	1,016,844	0.022%
NXP BV / NXP Funding LLC / NXP USA	3.88	6/18/26	4,219,000	4,088,443	0.087%
Oaktree CLO 2022-2	6.86	7/15/33	6,040,000	6,032,543	0.129%
OBX 2019-EXP2 Trust	6.64	6/25/59	204,057	198,599	0.004%
OBX 2019-EXP3 Trust	6.34	10/25/59	936,461	924,192	0.020%
OBX 2020-EXP1 Trust	3.5	2/25/60	2,269,614	2,007,979	0.043%
OBX 2020-EXP1 Trust	6.39	2/25/60	355,719	323,821	0.007%
OBX 2020-EXP2 Trust	3	5/25/60	2,618,856	2,211,876	0.047%
OBX 2020-EXP2 Trust	3	5/25/60	395,091	333,300	0.007%
OBX 2020-EXP3 Trust	3	1/25/60	2,225,783	1,931,464	0.041%
OBX 2020-INV1 Trust	3.5	12/25/49	616,807	541,076	0.012%
OBX 2021-NQM1 Trust	1.18	2/25/66	2,820,102	2,375,706	0.051%
OBX 2023-NQM10 Trust	6.92	10/25/63	382,250	385,840	0.008%
OBX 2023-NQM9 Trust	7.51	10/25/63	407,190	414,143	0.009%
Oceanview Mortgage Trust 2022-INV1	2.5	12/25/51	5,356,735	4,615,285	0.099%
OCP CLO 2017-13	7.13	7/15/30	5,510,000	5,512,863	0.118%
Octagon Investment Partners 39	6.48	10/20/30	12,150,000	12,150,000	0.260%
Octane Receivables Trust 2021-2	1.21	9/20/28	1,287,835	1,258,975	0.027%
Octane Receivables Trust 2022-1	4.9	5/22/28	5,025,000	4,948,643	0.106%
Octane Receivables Trust 2023-1	5.87	5/21/29	415,117	415,458	0.009%
Octane Receivables Trust 2023-1	5.96	7/20/29	2,695,000	2,687,930	0.058%
Octane Receivables Trust 2023-3	6.48	7/20/29	1,570,000	1,582,168	0.034%
Octane Receivables Trust 2023-3	6.74	8/20/29	515,000	522,109	0.011%
Octane Receivables Trust 2023-3	7.58	9/20/29	425,000	440,038	0.009%
ONE 2021-PARK Mortgage Trust	6.39	3/15/36	11,219,000	10,715,316	0.229%
ONE 2021-PARK Mortgage Trust	6.54	3/15/36	6,005,000	5,652,206	0.121%
ONEOK	5.55	11/1/26	4,840,000	4,879,693	0.104%
O Reilly Automotive	5.75	11/20/26	4,570,000	4,634,336	0.099%
Otis Worldwide	2.06	4/5/25	7,965,000	7,701,669	0.165%
Ovintiv	5.65	5/15/25	5,605,000	5,612,102	0.120%
Owens Corning	3.4	8/15/26	795,000	760,574	0.016%
OZLM Funding II	6.51	7/30/31	9,400,000	9,412,614	0.201%
OZLM XXI	6.47	1/20/31	14,605,000	14,613,880	0.313%
PACCAR Financial	4.6	1/31/29	12,655,000	12,571,882	0.269%
Pacific Gas & Electric	3.5	6/15/25	8,205,000	7,988,125	0.171%
PacifiCorp	5.1	2/15/29	2,920,000	2,937,955	0.063%
Parker-Hannifin	3.65	6/15/24	11,495,000	11,444,491	0.245%
PeaceHealth Obligated	1.38	11/15/25	1,555,000	1,445,813	0.031%
Penske Truck Leasing Co Lp / PTL Finance	5.35	1/12/27	2,375,000	2,373,620	0.051%
Penske Truck Leasing Co Lp / PTL Finance	5.75	5/24/26	12,040,000	12,128,506	0.259%
Penske Truck Leasing Co Lp / PTL Finance	3.45	7/1/24	4,905,000	4,866,304	0.104%
Perrigo Finance Unlimited	3.9	12/15/24	5,988,000	5,883,210	0.126%
Pfizer Investment Enterprises Pte	4.45	5/19/28	4,780,000	4,710,800	0.101%
Philip Morris International	4.88	2/13/26	5,920,000	5,897,226	0.126%
Pioneer Natural Resources	5.1	3/29/26	6,135,000	6,110,515	0.131%
PNC Financial Services	5.67	10/28/25	9,110,000	9,108,397	0.195%
PNC Financial Services	5.3	1/21/28	1,945,000	1,944,833	0.042%
PNC Financial Services	4.76	1/26/27	7,035,000	6,951,593	0.149%
PNC Financial Services	5.81	6/12/26	2,525,000	2,526,788	0.054%
POSCO	5.63	1/17/26	6,020,000	6,035,564	0.129%
POSCO	4.38	8/4/25	7,200,000	7,088,600	0.152%
Post Road Equipment Finance 2024-1	5.59	11/15/29	695,000	693,932	0.015%
Principal Life Global Funding II	0.88	1/12/26	5,795,000	5,357,686	0.115%
Principal Life Global Funding II	0.75	4/12/24	4,970,000	4,961,710	0.106%
Progress Residential 2020-SFR2 Trust	2.08	6/17/37	1,868,700	1,793,231	0.038%
Progress Residential 2020-SFR3 Trust	1.7	10/17/27	2,000,000	1,871,734	0.040%
Public Storage Operating	5.86	4/23/24	4,245,000	4,239,694	0.091%
QNB Finance	2.63	5/12/25	4,765,000	4,615,126	0.099%
Qorvo	1.75	12/15/24	3,710,000	3,598,700	0.077%
Realty Income	5.05	1/13/26	1,780,000	1,770,392	0.038%

Regal Rexnord	6.05	2/15/26	4,655,000	4,674,123	0.100%
Republic Services	0.88	11/15/25	1,566,000	1,458,234	0.031%
RLGH Trust 2021-TROT	6.24	4/15/36	5,580,000	5,516,388	0.118%
Rogers Communications	5	2/15/29	7,010,000	6,942,837	0.149%
Rogers Communications	2.95	3/15/25	10,585,000	10,313,791	0.221%
Rogers Communications	3.2	3/15/27	9,100,000	8,631,523	0.185%
Ross Stores	4.6	4/15/25	15,624,000	15,462,682	0.331%
Ross Stores	0.88	4/15/26	6,748,000	6,188,044	0.132%
Royal Bank of Canada	4.88	1/19/27	10,690,000	10,658,871	0.228%
Sabine Pass Liquefaction	5.63	3/1/25	8,540,000	8,518,650	0.182%
Sabine Pass Liquefaction	5.75	5/15/24	643,000	642,807	0.014%
Santander Bank Auto Credit-Linked Notes Series 2022	6.02	12/15/32	1,370,040	1,376,405	0.029%
Santander Bank Auto Credit-Linked Notes Series 2022	6.45	12/15/32	1,330,580	1,333,297	0.029%
Santander Bank Auto Credit-Linked Notes Series 2022	6.44	8/16/32	1,058,143	1,056,226	0.023%
Santander Bank Auto Credit-Linked Notes Series 2022	5.42	8/16/32	1,835,843	1,833,564	0.039%
Santander Bank Auto Credit-Linked Notes Series 2023	5.64	12/15/33	1,343,116	1,344,274	0.029%
Santander Bank Auto Credit-Linked Notes Series 2023	5.93	12/15/33	2,565,000	2,568,622	0.055%
Santander Bank Auto Credit-Linked Notes Series 2023	6.66	12/15/33	4,150,000	4,169,684	0.089%
Santander Bank NA - SBCLN	1.83	12/15/31	330,165	325,422	0.007%
Santander Consumer Auto Receivables Trust 2021	3.09	3/15/29	3,105,000	3,014,167	0.064%
Santander Drive Auto Receivables Trust 2020-4	2.85	4/17/28	11,230,000	10,933,853	0.234%
Santander Drive Auto Receivables Trust 2021-4	1.67	10/15/27	9,480,000	9,009,315	0.193%
Santander Holdings USA	2.49	1/6/28	5,540,000	5,017,284	0.107%
Santander Retail Auto Lease Trust 2021	1.41	11/20/25	6,710,000	6,668,811	0.143%
Santander Retail Auto Lease Trust 2021	1.11	3/20/26	5,315,000	5,274,352	0.113%
SBA Tower Trust	3.87	10/15/24	2,540,000	2,508,948	0.054%
SBA Tower Trust	1.63	11/15/26	4,260,000	3,860,731	0.083%
SBA Tower Trust	2.84	1/15/25	9,510,000	9,287,807	0.199%
SBA Tower Trust	1.88	1/15/26	2,480,000	2,303,483	0.049%
SBA Tower Trust	6.6	1/15/28	7,561,000	7,748,916	0.166%
Sbna Auto Lease Trust 2024	5.39	11/20/26	1,795,000	1,794,887	0.038%
Sbna Auto Lease Trust 2024	5.24	1/22/29	1,715,000	1,711,104	0.037%
SCG 2023-NASH Mortgage Trust	7.72	12/15/40	4,565,000	4,590,678	0.098%
SEB Funding	7.39	4/30/54	7,335,000	7,335,000	0.157%
Sempra	3.3	4/1/25	5,035,000	4,924,039	0.105%
Sempra	5.4	8/1/26	2,840,000	2,847,327	0.061%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	824,877	759,858	0.016%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	315,089	290,003	0.006%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	53,360	51,947	0.001%
SFS Auto Receivables Securitization Trust 2024-1	5.51	1/20/32	655,000	657,367	0.014%
SFS Auto Receivables Securitization Trust 2024-1	4.95	5/21/29	2,000,000	1,990,328	0.043%
SG Residential Mortgage Trust 2020-2	1.38	5/25/65	1,337,853	1,178,743	0.025%
Sherwin-Williams	4.25	8/8/25	2,980,000	2,931,033	0.063%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	1,334,137	1,322,714	0.028%
Sierra Timeshare 2019-2 Receivables Funding	2.82	5/20/36	252,972	250,578	0.005%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	2,016,513	1,984,131	0.042%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	824,583	798,871	0.017%
Simon Property	2	9/13/24	3,350,000	3,295,643	0.071%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	4,855,000	4,851,072	0.104%
SMB Private Education Loan Trust	1.29	7/15/53	1,411,915	1,286,153	0.028%
Smb Private Education Loan Trust 2014	6.94	4/15/32	372,083	372,172	0.008%
Smb Private Education Loan Trust 2016	2.43	2/17/32	859,868	842,078	0.018%
Smb Private Education Loan Trust 2016	6.54	9/15/34	1,231,257	1,231,525	0.026%
Smb Private Education Loan Trust 2018	6.16	1/15/37	4,615,689	4,594,046	0.098%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	5,283,823	4,809,095	0.103%
Smb Private Education Loan Trust 2021	1.31	7/17/51	6,990,049	6,337,834	0.136%
Societe Generale	2.63	10/16/24	1,120,000	1,099,015	0.024%
Societe Generale	5.52	1/19/28	11,970,000	11,830,980	0.253%
Solventum	5.45	2/25/27	8,885,000	8,916,151	0.191%
Southern	4.48	8/1/24	14,724,000	14,647,420	0.313%
Southern California Gas	2.95	4/15/27	5,420,000	5,110,187	0.109%
S&P Global	2.45	3/1/27	14,680,000	13,740,862	0.294%
Standard Chartered	1.82	11/23/25	3,965,000	3,844,821	0.082%
Standard Chartered	4.3	2/19/27	2,937,000	2,849,398	0.061%
Starbucks	4.75	2/15/26	5,815,000	5,776,749	0.124%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	2,291,874	2,205,434	0.047%
Starwood Mortgage Residential Trust 2020-1	2.41	2/25/50	2,513,712	2,346,478	0.050%
Starwood Mortgage Residential Trust 2021-2	0.94	5/25/65	1,874,077	1,692,361	0.036%
Starwood Mortgage Residential Trust 2021-4	1.16	8/25/56	8,368,511	6,947,575	0.149%
State Street	4.86	1/26/26	3,080,000	3,062,253	0.066%
State Street	5.1	5/18/26	4,620,000	4,594,049	0.098%
State Street	5.27	8/3/26	7,550,000	7,574,862	0.162%

Steel Dynamics	2.8	12/15/24	5,070,000	4,968,600	0.106%
Symphony CLO XXIII	6.6	1/15/34	3,578,271	3,579,164	0.077%
Symphony CLO XXVI	6.66	4/20/33	4,230,000	4,223,145	0.090%
Symphony Static CLO I	7.04	10/25/29	11,545,000	11,311,680	0.242%
Synchrony Financial	4.25	8/15/24	16,585,000	16,476,733	0.353%
Take-Two Interactive Software	5	3/28/26	9,055,000	9,000,335	0.193%
Take-Two Interactive Software	4.95	3/28/28	6,000,000	5,976,630	0.128%
Take-Two Interactive Software	3.55	4/14/25	3,135,000	3,074,692	0.066%
Tapestry	7.05	11/27/25	940,000	958,332	0.021%
Tapestry	7	11/27/26	1,130,000	1,164,317	0.025%
Tenaga Nasional	7.5	11/1/25	8,850,000	9,105,702	0.195%
TER FINANCE LTD PROM NOTE CL A 144A PP	0	1/2/25	6,200,000	5,909,262	0.126%
THL Credit Wind River 2015-1 CLO	6.5	10/20/30	17,510,000	17,510,000	0.375%
T-Mobile USA	3.5	4/15/25	7,685,000	7,536,049	0.161%
T-Mobile USA	2.63	4/15/26	2,755,000	2,614,798	0.056%
Toronto-Dominion Bank	5.53	7/17/26	11,650,000	11,749,782	0.251%
Toronto-Dominion Bank	4.29	9/13/24	12,675,000	12,600,382	0.270%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	21,812	21,720	0.000%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	589,448	578,733	0.012%
Towd Point Mortgage Trust 2018-1	3	1/25/58	577,882	561,598	0.012%
TransCanada PipeLines	6.2	3/9/26	11,255,000	11,239,581	0.240%
TRP Government Reserve	5.39		147,501,464	147,501,464	3.156%
Truist Financial	5.76	6/9/25	6,125,000	6,106,607	0.131%
Ubs	6.33	12/22/27	6,100,000	6,205,018	0.133%
Ubs	4.49	5/12/26	2,465,000	2,430,700	0.052%
Ubs	1.49	8/10/27	3,200,000	2,907,110	0.062%
Ubs	4.49	8/5/25	6,380,000	6,344,929	0.136%
Unitedhealth	5.25	2/15/28	4,825,000	4,907,937	0.105%
Unitedhealth	3.7	5/15/27	7,965,000	7,704,791	0.165%
US Bancorp	5.73	10/21/26	4,020,000	4,042,665	0.086%
US Bancorp	4.55	7/22/28	9,510,000	9,315,787	0.199%
US Bank NA	6.79	8/25/32	345,263	347,258	0.007%
USD Variation Margin JPM			270	270	0.000%
U.S. Treasury Inflation Indexed Bonds	2.38	10/15/28	22,697,404	23,236,468	0.497%
U.S. Treasury Notes	5	10/31/25	170,000	170,478	0.004%
U.S. Treasury Notes	4.5	11/15/25	13,775,000	13,712,582	0.293%
U.S. Treasury Notes	4.88	11/30/25	118,650,000	118,835,391	2.543%
U.S. Treasury Notes	4	12/15/25	56,960,000	56,256,900	1.204%
U.S. Treasury Notes	4.25	12/31/25	106,660,000	105,793,388	2.264%
U.S. Treasury Notes	4.25	1/31/26	254,180,000	252,194,219	5.396%
U.S. Treasury Notes	4.63	2/28/26	233,290,000	233,107,742	4.987%
U.S. Treasury Notes	4.5	3/31/26	116,745,000	116,453,138	2.492%
Utah Acquisition Sub	3.95	6/15/26	11,199,000	10,822,635	0.232%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	2,066,383	1,791,191	0.038%
Verdant Receivables 2023-1	6.24	1/13/31	5,223,059	5,231,745	0.112%
Verizon Communications	0.85	11/20/25	11,600,000	10,798,092	0.231%
Verizon Communications	1.45	3/20/26	9,810,000	9,150,621	0.196%
Verizon Communications	2.63	8/15/26	11,075,000	10,477,493	0.224%
Verus Securitization Trust 2019-INV2	3.91	7/25/59	848,193	812,841	0.017%
Verus Securitization Trust 2020-5	1.73	5/25/65	914,193	853,848	0.018%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	28,634	28,456	0.001%
Verus Securitization Trust 2021-1	1.05	1/25/66	1,571,388	1,377,248	0.029%
Verus Securitization Trust 2021-1	1.16	1/25/66	928,477	812,052	0.017%
Verus Securitization Trust 2021-2	1.03	2/25/66	2,130,557	1,837,299	0.039%
Verus Securitization Trust 2021-5	1.37	9/25/66	2,892,954	2,396,844	0.051%
Verus Securitization Trust 2021-R1	1.06	10/25/63	628,107	569,191	0.012%
Verus Securitization Trust 2021-R2	0.92	2/25/64	2,258,903	1,997,436	0.043%
Verus Securitization Trust 2022-1	3.29	1/25/67	8,058,905	7,087,345	0.152%
Verus Securitization Trust 2022-6	4.91	6/25/67	4,693,912	4,635,309	0.099%
Verus Securitization Trust 2023-6	6.94	9/25/68	2,894,106	2,914,497	0.062%
Verus Securitization Trust 2023-7	7.27	10/25/68	5,756,029	5,835,131	0.125%
Verus Securitization Trust 2023-8	6.66	12/25/68	1,274,870	1,281,103	0.027%
Verus Securitization Trust 2023-INV3	7.33	11/25/68	4,106,811	4,161,578	0.089%
VF	2.4	4/23/25	10,443,000	10,044,422	0.215%
VF	2.8	4/23/27	5,330,000	4,848,317	0.104%
VF CORPORATION 4/2 144A CP	6.3	7/23/24	12,175,000	11,960,814	0.256%
Viatis	1.65	6/22/25	12,497,000	11,884,347	0.254%
Viatis	2.3	6/22/27	5,092,000	4,613,240	0.099%
Vista Point Securitization Trust 2020-2	2.5	4/25/65	611,025	562,974	0.012%
Vistra Operations	5.13	5/13/25	3,074,000	3,043,202	0.065%
Viterra Finance BV	4.9	4/21/27	7,230,000	7,105,507	0.152%
Volkswagen Group of America Finance	6	11/16/26	4,520,000	4,597,979	0.098%

Volkswagen Group of America Finance	3.95	6/6/25	5,185,000	5,087,169	0.109%
Volkswagen Group of America Finance	5.8	9/12/25	4,550,000	4,570,516	0.098%
Volkswagen Group of America Finance	5.7	9/12/26	3,870,000	3,910,031	0.084%
WALGREENS BOOTS ALLIANCE 4/2 144A CP	6.35	4/15/24	12,325,000	12,287,150	0.263%
Warnermedia Holdings	6.41	3/15/26	3,375,000	3,373,225	0.072%
Warnermedia Holdings	3.76	3/15/27	20,340,000	19,403,648	0.415%
Wells Fargo	3.91	4/25/26	7,870,000	7,716,488	0.165%
Wells Fargo	2.19	4/30/26	5,935,000	5,717,892	0.122%
Wells Fargo	4.54	8/15/26	7,470,000	7,353,214	0.157%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	872,446	851,519	0.018%
Western Union	2.85	1/10/25	16,803,000	16,432,746	0.352%
Westlake	0.88	8/15/24	5,460,000	5,360,104	0.115%
Wheels Fleet Lease Funding 1	6.46	8/18/38	9,280,000	9,353,029	0.200%
Williams	5.4	3/2/26	11,725,000	11,814,731	0.253%
Workday	3.5	4/1/27	3,450,000	3,294,388	0.070%
World Omni Auto Receivables Trust 2022	3.83	9/15/28	4,240,000	3,996,807	0.086%
World Omni Select Auto Trust 2020	1.25	10/15/26	4,660,000	4,593,455	0.098%
World Omni Select Auto Trust 2020	0.84	6/15/26	168,277	167,895	0.004%
WP Carey	4.6	4/1/24	8,290,000	8,287,513	0.177%
Zoetis	5.4	11/14/25	6,720,000	6,717,688	0.144%

Total Investments in Securities	4,812,207,027
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Swap Contracts	Notional Amount	Market Value	% of Net Assets
GENERAL MILLS INC CDS 12/20/2024	(6,875,000)	(45,489)	(0.001%)
GENERAL MILLS INC CDS 12/20/2024	(6,938,000)	(45,906)	(0.001%)
GENERAL MILLS INC CDS 12/20/2024	(4,857,000)	(32,137)	(0.001%)
GENERAL MILLS INC CDS 12/20/2024	(6,940,000)	(45,919)	(0.001%)
OMNICOM GROUP INC CDS 12/20/2024	(6,875,000)	(44,424)	(0.001%)
OMNICOM GROUP INC CDS 12/20/2024	(6,875,000)	(44,424)	(0.001%)

Total Swap Contracts	(258,298)
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM4 5YR US NOTE FUT JUN 24	(365)	6/28/2024	(39,060,703)	(55,324)	(0.836%)
TUM4 2YR US NOTE FUT JUN 24	6,098	6/28/2024	1,246,945,725	(1,174,071)	26.679%
TYM4 UST 10YR FUT JUN 24	(846)	6/18/2024	(93,734,156)	(325,061)	(2.006%)
UXYM4 UST 10YR ULTRA FUT JUN 24	(739)	6/18/2024	(84,696,328)	(393,643)	(1.812%)
WNM4 ULTRA US BOND FUT JUN 24	(74)	6/18/2024	(9,546,000)	(149,442)	(0.204%)

Total Futures Contracts	(2,097,540)
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NET ASSETS	4,673,844,863
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NET ASSET VALUE PER SHARE

Short-Term Bond Fund Shares	4.55
(\$1,364,112,372 / 299,597,092 Shares Outstanding)	

Short-Term Bond Fund - Advisor Class Shares	4.56
(\$7,614,525 / 1,669,207 Shares Outstanding)	

Short-Term Bond Fund - I Class Shares	4.56
(\$2,993,175,662 / 656,825,796 Shares Outstanding)	

Short-Term Bond Fund - Z Class Shares	4.55
(\$305,602,365 / 67,126,638 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.