

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
2020 Cash Mandatory Exchangeable Trust			485	544,328	0.095%
AbbVie	4.88	11/14/48	1,255,000	1,533,929	0.269%
AbbVie	3.2	11/21/29	250,000	264,067	0.046%
AbbVie	4.05	11/21/39	425,000	463,657	0.081%
ABJA Investment Co Pte	5.45	1/24/28	850,000	876,980	0.154%
Acrisure LLC / Acrisure Finance	10.13	8/1/26	685,000	790,319	0.139%
Adani Ports & Special Economic Zone	4.38	7/3/29	250,000	262,135	0.046%
Adani Ports & Special Economic Zone	4.2	8/4/27	900,000	956,913	0.168%
ADMI	3.75	12/23/27	1,050,000	1,039,794	0.182%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	4/3/26	415,000	450,926	0.079%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	270,000	314,353	0.055%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	180,000	193,243	0.034%
Aes Gener	7.13	3/26/79	850,000	914,485	0.160%
Akbank TAS	5.13	3/31/25	500,000	484,335	0.085%
Aker BP	3	1/15/25	165,000	170,775	0.030%
Aker BP	3.75	1/15/30	170,000	174,675	0.031%
Albany Molecular Research	4.25	8/30/24	547,167	546,581	0.096%
Albany Molecular Research	4.5	8/30/24	249,375	249,375	0.044%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	245,000	259,700	0.046%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	4.88	2/15/30	239,000	244,975	0.043%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	7.5	3/15/26	207,000	227,441	0.040%
Aldevron	4.25	10/12/26	939,345	937,777	0.164%
Alen 2021-ACEN Mortgage Trust	2.36	4/15/34	1,145,000	1,145,342	0.201%
Alexandria Real Estate Equities	4.9	12/15/30	740,000	874,987	0.153%
Allegany Park CLO	3.92	1/20/33	250,000	250,696	0.044%
Alliant Services			1,150	1,153,450	0.202%
Alterra Mountain	5.5	8/1/26	517,387	518,680	0.091%
Altice France Holding	10.5	5/15/27	515,000	579,375	0.102%
American Airlines	5.5	3/24/28	850,000	869,924	0.152%
American Airlines	11.75	7/15/25	270,000	333,788	0.059%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	145,711	134,418	0.024%
American Airlines Inc/AAdvantage Loyalty IP	5.5	4/20/26	290,000	301,238	0.053%
American Airlines Inc/AAdvantage Loyalty IP	5.75	4/20/29	460,000	489,900	0.086%
American Campus Communities Operating Partnership	3.63	11/15/27	420,000	458,430	0.080%
American Campus Communities Operating Partnership	3.88	1/30/31	270,000	290,249	0.051%
American Campus Communities Operating Partnership	2.85	2/1/30	710,000	710,878	0.125%
American Electric Power			6,050	301,804	0.053%
American Electric Power			5,630	272,980	0.048%
American Express Credit Account Master Trust	0.69	2/18/25	170,000	170,707	0.030%
AmeriCredit Automobile Receivables Trust 2017-3	3.18	7/18/23	965,000	991,875	0.174%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	385,000	392,547	0.069%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	940,000	944,254	0.166%
Amwins	7.75	7/1/26	495,000	528,413	0.093%
Angel Oak Mortgage Trust 2020-6	2.81	5/25/65	515,000	526,883	0.092%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	238,019	242,397	0.042%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	389,655	394,154	0.069%
Angel Oak Mortgage Trust LLC 2020-5	2.97	5/25/65	250,000	257,015	0.045%
Anheuser-Busch InBev Worldwide	4.5	6/1/50	444,000	505,545	0.089%
Apex Tool	6.5	8/1/24	552,788	551,926	0.097%
Apex Tool Group LLC / BC Mountain Finance	9	2/15/23	270,000	270,338	0.047%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	726,350	745,889	0.131%
Applebee S Funding Llc / Ihop Funding	4.72	6/7/49	258,700	272,142	0.048%
Applied Systems	3.52	9/19/24	971,599	967,227	0.170%
Applied Systems	6.25	9/19/25	1,120,000	1,125,600	0.197%
Arconic	6.13	2/15/28	481,000	512,265	0.090%
Array Technologies	3.75	10/14/27	607,609	606,472	0.106%
Aruba Investments Holdings	8.5	11/24/28	520,000	521,300	0.091%
Ascend Learning	4	7/12/24	675,796	672,248	0.118%
Ascend Learning	4.75	7/12/24	104,475	104,410	0.018%
Ashford Hospitality Trust 2018-ASHF	1.51	4/15/35	190,000	188,111	0.033%
Asurion	3.12	11/3/23	252,304	251,464	0.044%
Asurion	3.37	12/23/26	1,106,176	1,098,477	0.193%
Asurion	5.38	1/31/28	703,000	715,302	0.125%
Asurion	3.37	7/31/27	385,000	382,032	0.067%
athenahealth	4.7	2/11/26	495,000	495,411	0.087%

Atrium Hotel Portfolio Trust 2017-ATRM	1.76	12/15/36	1,165,000	1,151,887	0.202%
AT&T	2.75	6/1/31	440,000	437,092	0.077%
Autokinton US Holdings	5	3/29/28	270,000	270,338	0.047%
Avantor			6,485	584,045	0.102%
Avantor Funding	4.63	7/15/28	230,000	239,775	0.042%
Avis Budget Rental Car Funding AESOP	4.83	11/20/22	355,000	359,892	0.063%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	215,000	219,791	0.039%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	130,000	132,930	0.023%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	1,435,000	1,493,834	0.262%
Avis Budget Rental Car Funding AESOP	4	3/20/25	835,000	905,193	0.159%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	240,000	247,626	0.043%
Avis Budget Rental Car Funding AESOP	4.73	9/20/24	225,000	239,414	0.042%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	180,000	193,195	0.034%
Avis Budget Rental Car Funding AESOP	4.24	9/22/25	235,000	252,087	0.044%
Avnet	3.75	12/1/21	445,000	452,878	0.079%
Avolon Holdings Funding	5.13	10/1/23	660,000	705,375	0.124%
Avolon Holdings Funding	5.5	1/15/26	75,000	82,969	0.015%
Avolon Holdings Funding	4.25	4/15/26	75,000	78,474	0.014%
Banco De Bogota	6.25	5/12/26	800,000	899,000	0.158%
Banco De Bogota	4.38	8/3/27	700,000	741,612	0.130%
Bancolumbia	4.63	12/18/29	1,100,000	1,114,988	0.195%
Banco Mercantil del Norte SA/Grand Cayman	7.63	10/6/69	250,000	274,429	0.048%
Banco Santander	3.49	5/28/30	200,000	209,497	0.037%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	950,000	958,218	0.168%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	240,000	242,076	0.042%
Bank of America	1.9	7/23/31	780,000	730,760	0.128%
Barclays Commercial Mortgage Trust 2019-C3	3.9	5/15/52	1,045,000	1,159,026	0.203%
Barclays Commercial Mortgage Trust 2019-C4	3.47	8/15/52	850,000	840,408	0.147%
Barings CLO Ltd 2016-II	1.3	7/20/28	717,624	717,718	0.126%
BAT Capital	3.56	8/15/27	655,000	697,152	0.122%
Bausch Health	6.25	2/15/29	275,000	291,844	0.051%
Bausch Health	7.25	5/30/29	238,000	265,370	0.047%
Bausch Health Americas	8.5	1/31/27	697,000	773,670	0.136%
Bausch Health Americas	9.25	4/1/26	385,000	426,388	0.075%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	92,005	93,433	0.016%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	83,848	86,066	0.015%
BBCMS 2019-BWAY Mortgage Trust	2.27	11/15/34	365,000	359,669	0.063%
BBCMS 2020-BID Mortgage Trust	2.25	10/15/37	375,000	376,879	0.066%
BBVA Bancomer SA/Texas	5.13	1/18/33	1,100,000	1,134,425	0.199%
BCP Raptor	5.25	6/24/24	610,654	586,570	0.103%
BCP Raptor II	4.86	11/3/25	401,613	382,034	0.067%
Becton Dickinson And	3.79	5/20/50	565,000	598,288	0.105%
Becton Dickinson And	3.7	6/6/27	416,000	457,860	0.080%
Becton Dickinson And	4.67	6/6/47	525,000	622,558	0.109%
Benefit Street Partners CLO IV	1.77	1/20/32	2,320,000	2,315,231	0.406%
Benefit Street Partners CLO XI	1.74	4/15/29	2,075,000	2,054,921	0.360%
Big River Steel LLC / BRS Finance	6.63	1/31/29	320,000	344,000	0.060%
Blackstone Cqp Holdco	3.69	9/30/24	555,548	553,814	0.097%
Blackstone Mortgage Trust	4.75	3/15/23	375,000	386,295	0.068%
BLUEMOUNTAIN CLO 2012-2	1.23	11/20/28	285,927	285,964	0.050%
Boardwalk Pipelines	4.95	12/15/24	400,000	447,906	0.079%
Boardwalk Pipelines	3.4	2/15/31	100,000	100,455	0.018%
Boardwalk Pipelines	5.95	6/1/26	1,035,000	1,194,242	0.209%
Boston Properties	3.25	1/30/31	340,000	351,636	0.062%
Boston Scientific			781	83,591	0.015%
Brf	4.88	1/24/30	1,000,000	1,021,700	0.179%
British Telecommunications	3.25	11/8/29	480,000	502,089	0.088%
Brixmor Operating Partnership	3.85	2/1/25	270,000	291,958	0.051%
Brixmor Operating Partnership	3.9	3/15/27	630,000	685,148	0.120%
Brixmor Operating Partnership	4.13	5/15/29	445,000	481,377	0.084%
Brixmor Operating Partnership	3.65	6/15/24	204,000	219,806	0.039%
Brixmor Operating Partnership	4.05	7/1/30	505,000	542,536	0.095%
Brookfield WEC Holdings	3.25	8/1/25	519,720	514,913	0.090%
BX Trust 2018-GW	1.33	5/15/35	475,000	474,562	0.083%
Caesars Entertainment	8.13	7/1/27	480,000	528,000	0.093%
Caesars Resort Collection	2.9	12/23/24	417,330	410,895	0.072%
Caesars Resort Collection	4.65	7/21/25	263,675	264,005	0.046%
Camelot Finance	3.11	10/30/26	167,788	166,372	0.029%
Camelot Finance	4	10/30/26	264,338	264,073	0.046%
Cameron LNG	3.7	1/15/39	85,000	89,926	0.016%
Cano Health	5.5	11/23/27	1,038,095	1,037,451	0.182%
Cantor Commercial Real Estate Lending 2019-CF2	2.5	11/15/52	1,045,000	908,122	0.159%

Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	225,000	229,077	0.040%
Capital Projects Finance Authority/FL	4	10/1/24	1,670,000	1,662,673	0.291%
Cardinal Health	4.9	9/15/45	400,000	454,968	0.080%
CarMax Auto Owner Trust 2017-4	3.3	5/15/24	115,000	116,993	0.021%
Carnival	7.63	3/1/26	235,000	252,038	0.044%
Carnival	9.88	8/1/27	440,000	515,900	0.090%
Cascades Inc/Cascades Usa	5.13	1/15/26	400,000	425,000	0.075%
CBAM 2019-9	2.14	2/12/30	1,005,000	1,005,088	0.176%
CCC Information Services	4	4/29/24	513,792	513,057	0.090%
CCI Buyer	4.75	12/17/27	685,000	685,644	0.120%
CCM Merger	6.38	5/1/26	405,000	427,275	0.075%
CCO Holdings LLC / CCO Holdings Capital	4.25	2/1/31	270,000	269,663	0.047%
CCO Holdings LLC / CCO Holdings Capital	5.13	5/1/27	310,000	325,500	0.057%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	730,000	781,100	0.137%
CD 2017-CD6 Mortgage Trust	3.46	11/13/50	515,000	559,613	0.098%
Celulosa Arauco Y Constitucion	4.2	1/29/30	800,000	862,576	0.151%
Cemex SAB de CV	5.45	11/19/29	800,000	877,932	0.154%
Centene	4.63	12/15/29	677,000	729,468	0.128%
Central Texas Regional Mobility Authority	2.64	1/1/32	1,500,000	1,471,210	0.258%
Charles Schwab	4	6/1/69	575,000	584,344	0.102%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	525,000	569,305	0.100%
Charter NEX US	5	12/1/27	1,220,515	1,222,040	0.214%
Cheniere Corpus Christi Holdings	3.7	11/15/29	495,000	518,616	0.091%
Cheniere Corpus Christi Holdings	5.88	3/31/25	430,000	489,663	0.086%
Cheniere Corpus Christi Holdings	5.13	6/30/27	170,000	194,863	0.034%
Cheniere Energy	4.25	3/15/45	820,000	672,531	0.118%
Chesapeake Energy	5.5	2/1/26	185,000	192,169	0.034%
Chesapeake Energy	5.88	2/1/29	205,000	217,556	0.038%
Chicago Transit Authority Sales Tax Receipts Fund	3.1	12/1/30	600,000	612,751	0.107%
Chobani Llc / Chobani Finance	7.5	4/15/25	280,000	290,500	0.051%
CHS/Community Health Systems	8	12/15/27	420,000	457,800	0.080%
Cigna	4.9	12/15/48	415,000	508,726	0.089%
Cigna	3.4	3/15/51	600,000	594,516	0.104%
Citgo Holding	8	8/1/23	298,485	286,396	0.050%
CITGO Petroleum	7	6/15/25	275,000	282,219	0.049%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	270,000	275,632	0.048%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	95,000	101,735	0.018%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	345,000	377,023	0.066%
Citigroup Commercial Mortgage Trust 2019-C7	3.79	12/15/72	1,420,000	1,295,018	0.227%
Citigroup Commercial Mortgage Trust 2019-SST2	2.11	12/15/36	500,000	500,157	0.088%
CityCenter Holdings	3	4/18/24	551,262	543,760	0.095%
Clarios Global	3.35	4/30/26	276,780	273,666	0.048%
Clarios Global Lp / Clarios Us Finance	8.5	5/15/27	1,015,000	1,092,394	0.191%
Clear Channel Outdoor Holdings	7.75	4/15/28	480,000	475,200	0.083%
Clear Channel Outdoor Holdings	3.71	8/21/26	447,452	429,182	0.075%
Clear Channel Outdoor Holdings			750	1,350	0.000%
Clear Channel Worldwide Holdings	9.25	2/15/24	153,000	159,311	0.028%
Cnh Equipment Trust 2017	2.54	5/15/25	115,000	116,739	0.020%
Cno Financial	5.25	5/30/29	940,000	1,085,700	0.190%
CNT Holdings I	7.5	11/6/28	510,000	515,100	0.090%
CNT Holdings I	4.5	11/8/27	510,000	508,567	0.089%
Cologix Holdings	4	3/20/24	256,393	255,798	0.045%
Colorado Health Facilities Authority	3.36	12/1/30	1,970,000	1,964,460	0.344%
COLT 2019-2 Mortgage Loan Trust	0	5/25/49	185,066	184,892	0.032%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	217,155	218,133	0.038%
COLT 2020-3 Mortgage Loan Trust	3.36	4/27/65	160,000	165,673	0.029%
COMM 2014-CCRE19 Mortgage Trust	4.21	8/10/47	380,000	258,703	0.045%
Comm 2014-UBS2 Mortgage Trust	4.7	3/10/47	236,705	256,536	0.045%
COMM 2015-CCRE22 Mortgage Trust	4.11	3/10/48	870,000	925,948	0.162%
COMM 2015-DC1 Mortgage Trust	3.72	2/10/48	760,000	814,625	0.143%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	440,000	483,757	0.085%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	190,222	203,753	0.036%
CommerceHub	4.75	12/29/27	209,475	209,607	0.037%
CommerceHub	7.75	12/29/28	800,000	817,000	0.143%
CommonSpirit Health	2.95	11/1/22	105,000	108,895	0.019%
Commonwealth of Puerto Rico	5.13	7/1/31	150,000	131,250	0.023%
Commonwealth of Puerto Rico	5.5	7/1/31	305,000	261,538	0.046%
Commonwealth of Puerto Rico	8	7/1/35	320,000	251,200	0.044%
Commonwealth of Puerto Rico	5.25	7/1/37	525,000	461,344	0.081%
Commonwealth of Puerto Rico	6	7/1/39	455,000	394,713	0.069%
Connecticut Avenue Securities Trust 2020-R01	2.16	1/25/40	605,000	604,122	0.106%
Continental Resources Inc/OK	4.9	6/1/44	335,000	334,163	0.059%

Country Garden Holdings	5.13	1/17/25	200,000	208,104	0.036%
Country Garden Holdings	7.25	4/8/26	700,000	782,144	0.137%
CPI Holdco	4.11	11/4/26	1,364,326	1,362,279	0.239%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	215,000	228,720	0.040%
CSAIL 2017-C8 Commercial Mortgage Trust	4.31	6/15/50	465,000	447,343	0.078%
CSC Holdings	7.5	4/1/28	350,000	385,438	0.068%
CSMC 2020-TMIC	3.25	12/15/35	1,445,000	1,459,337	0.256%
Csn Resources	7.63	4/17/26	800,000	851,916	0.149%
Cushman & Wakefield US Borrower	6.75	5/15/28	580,000	624,950	0.110%
Cvent	3.9	11/29/24	289,254	281,019	0.049%
CVS Health	1.88	2/28/31	370,000	347,114	0.061%
CVS Health	5.05	3/25/48	385,000	472,466	0.083%
CVS Health	4.25	4/1/50	115,000	130,076	0.023%
C&W Senior Financing DAC	7.5	10/15/26	750,000	796,241	0.140%
Daimler Finance North America	1.45	3/2/26	655,000	646,891	0.113%
Daimler Finance North America	2.45	3/2/31	240,000	235,496	0.041%
Danaher			670	861,261	0.151%
Danske Bank	5.38	1/12/24	405,000	450,504	0.079%
Danske Bank	3.24	12/20/25	230,000	243,993	0.043%
Dave & Buster s	7.63	11/1/25	622,000	663,985	0.116%
Dcp Midstream Operating	8.13	8/16/30	457,000	590,673	0.104%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	184,489	184,935	0.032%
Deephaven Residential Mortgage Trust 2019-2	3.92	4/25/59	510,000	515,690	0.090%
Deephaven Residential Mortgage Trust 2019-3	3.41	7/25/59	250,000	244,747	0.043%
Deerfield Dakota Holding	4.75	4/9/27	750,000	749,880	0.131%
Delta 2 Lux Sarl	3.5	2/1/24	1,554,252	1,537,248	0.269%
Delta Topco	8	12/1/28	75,000	76,594	0.013%
Dentalcorp Health Services ULC	4.75	6/6/25	324,167	321,026	0.056%
Dental Corp of Canada	8.5	6/8/26	390,000	388,538	0.068%
Denver City & County School District No 1	4.24	12/15/37	65,000	74,929	0.013%
Diamond BC BV	3.12	9/6/24	437,444	434,938	0.076%
District of Columbia	5.59	12/1/34	5,000	6,393	0.001%
DRIVEN BRANDS FUNDING	3.24	1/20/51	1,395,000	1,432,679	0.251%
DRIVEN BRANDS FUNDING	4.64	4/20/49	181,300	191,009	0.033%
DRIVEN BRANDS FUNDING	3.79	7/20/50	194,025	202,554	0.036%
Dynasty Acquisition	3.75	4/6/26	838,989	811,764	0.142%
Eagle Broadband Investments	3.75	11/12/27	394,013	392,700	0.069%
ECI Macola/Max Holding	4.5	11/9/27	438,900	437,144	0.077%
Edison International	3.55	11/15/24	195,000	208,714	0.037%
EG America	4.75	3/12/26	390,000	385,613	0.068%
EG America	9	4/20/26	365,000	364,088	0.064%
EG Finco	7	4/12/27	1,200,000	1,387,299	0.243%
eG Global Finance	8.5	10/30/25	400,000	424,500	0.074%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	11,312	11,319	0.002%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	854,568	879,218	0.154%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.55	9/10/35	285,000	308,921	0.054%
Encapsys	4.25	11/7/24	126,755	126,676	0.022%
Endeavor Energy Resources LP / EER Finance	6.63	7/15/25	250,000	265,938	0.047%
Enel Finance International	3.63	5/25/27	1,140,000	1,231,200	0.216%
Enel Finance International	4.75	5/25/47	445,000	530,770	0.093%
Energy Transfer Operating	5.88	1/15/24	720,000	801,000	0.140%
Energy Transfer Operating	4.05	3/15/25	238,000	256,445	0.045%
Energy Transfer Operating	5.25	4/15/29	115,000	130,813	0.023%
Energy Transfer Operating	2.9	5/15/25	285,000	296,400	0.052%
Energy Transfer Operating	5.5	6/1/27	335,000	386,088	0.068%
Engineered Machinery Holdings	8.25	7/18/25	520,000	520,489	0.091%
Eni	4.75	9/12/28	445,000	509,137	0.089%
Epicor Software	4.25	7/30/27	1,056,695	1,052,827	0.185%
Epicor Software	8.75	7/31/28	500,000	515,625	0.090%
Exgen Renewables IV	3.75	12/15/27	473,813	474,012	0.083%
Fannie Mae Connecticut Avenue Securities	0.96	10/25/30	700,000	689,037	0.121%
Fannie Mae Connecticut Avenue Securities	1.21	11/25/29	991,331	978,317	0.171%
Fannie Mae Connecticut Avenue Securities	2.66	12/25/30	472,868	473,766	0.083%
Fannie Mae Connecticut Avenue Securities	4.66	2/25/25	65,566	65,734	0.012%
Fannie Mae Connecticut Avenue Securities	1.11	2/25/30	466,531	460,972	0.081%
Fannie Mae Connecticut Avenue Securities	2.21	3/25/31	530,780	528,614	0.093%
Fannie Mae Connecticut Avenue Securities	0.96	7/25/30	573,987	566,579	0.099%
Fannie Mae Connecticut Avenue Securities	2.31	8/25/30	152,220	152,026	0.027%
Fannie Mae Connecticut Avenue Securities	1.46	9/25/29	567,804	568,679	0.100%
Fannie Mae Interest Strip	6.5	2/25/32	257	37	0.000%
Fannie Mae REMICS	4	6/25/44	47,092	48,035	0.008%
Federal Home Loan Mortgage	6	10/1/32	156	175	0.000%

Federal Home Loan Mortgage	2.57	10/1/36	514	549	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	7,780	9,147	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	8,189	9,123	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	36,397	41,054	0.007%
Federal Home Loan Mortgage	4	10/1/40	1,806	2,001	0.000%
Federal Home Loan Mortgage	4	10/1/40	806	887	0.000%
Federal Home Loan Mortgage	4.5	10/1/41	109,856	123,098	0.022%
Federal Home Loan Mortgage	5	11/1/33	1,939	2,242	0.000%
Federal Home Loan Mortgage	5	11/1/33	1,287	1,461	0.000%
Federal Home Loan Mortgage	5	11/1/33	2,671	3,091	0.001%
Federal Home Loan Mortgage	2.47	11/1/34	4,819	4,903	0.001%
Federal Home Loan Mortgage	2.45	11/1/36	1,346	1,354	0.000%
Federal Home Loan Mortgage	4	11/1/40	3,549	3,906	0.001%
Federal Home Loan Mortgage	2.37	1/1/36	2,502	2,675	0.000%
Federal Home Loan Mortgage	2.21	1/1/37	1,685	1,691	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	44,160	51,910	0.009%
Federal Home Loan Mortgage	4	1/1/41	15,390	16,934	0.003%
Federal Home Loan Mortgage	3.5	1/1/43	43,157	46,929	0.008%
Federal Home Loan Mortgage	4	1/1/46	409,036	449,568	0.079%
Federal Home Loan Mortgage	3	1/1/48	172,611	180,186	0.032%
Federal Home Loan Mortgage	6	12/1/33	12,190	14,568	0.003%
Federal Home Loan Mortgage	5	12/1/35	1,146	1,333	0.000%
Federal Home Loan Mortgage	2.32	12/1/36	545	580	0.000%
Federal Home Loan Mortgage	5.5	12/1/39	3,080	3,619	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	4,980	5,549	0.001%
Federal Home Loan Mortgage	4	12/1/40	7,078	7,786	0.001%
Federal Home Loan Mortgage	4	12/1/40	247	271	0.000%
Federal Home Loan Mortgage	4	12/1/40	6,004	6,650	0.001%
Federal Home Loan Mortgage	4	12/1/41	19,538	21,531	0.004%
Federal Home Loan Mortgage	7	2/1/24	22	23	0.000%
Federal Home Loan Mortgage	2.13	2/1/35	836	871	0.000%
Federal Home Loan Mortgage	2.11	2/1/37	2,939	3,073	0.001%
Federal Home Loan Mortgage	4	2/1/41	77,335	85,623	0.015%
Federal Home Loan Mortgage	6.5	3/1/32	524	588	0.000%
Federal Home Loan Mortgage	2.29	3/1/36	3,779	3,998	0.001%
Federal Home Loan Mortgage	3.5	3/1/46	127,073	137,310	0.024%
Federal Home Loan Mortgage	7	4/1/32	297	344	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	2,434	2,733	0.000%
Federal Home Loan Mortgage	6.5	4/1/37	99,273	113,563	0.020%
Federal Home Loan Mortgage	5	4/1/40	2,704	3,148	0.001%
Federal Home Loan Mortgage	3	4/1/47	63,586	66,697	0.012%
Federal Home Loan Mortgage	2.5	5/1/30	202,636	212,180	0.037%
Federal Home Loan Mortgage	4.5	5/1/42	14,345	16,214	0.003%
Federal Home Loan Mortgage	4.5	5/1/42	39,346	44,088	0.008%
Federal Home Loan Mortgage	3.5	5/1/43	137,782	149,404	0.026%
Federal Home Loan Mortgage	6.5	6/1/24	123	138	0.000%
Federal Home Loan Mortgage	7	6/1/32	132	137	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	19,118	21,489	0.004%
Federal Home Loan Mortgage	5	7/1/25	10	10	0.000%
Federal Home Loan Mortgage	5	7/1/33	96	111	0.000%
Federal Home Loan Mortgage	2.72	7/1/35	372	393	0.000%
Federal Home Loan Mortgage	5	7/1/40	7,450	8,609	0.002%
Federal Home Loan Mortgage	6	8/1/21	31	31	0.000%
Federal Home Loan Mortgage	6	8/1/22	367	372	0.000%
Federal Home Loan Mortgage	6	8/1/38	3,467	4,103	0.001%
Federal Home Loan Mortgage	6	8/1/38	4,992	5,928	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	5,465	6,129	0.001%
Federal Home Loan Mortgage	5	8/1/40	12,528	14,456	0.003%
Federal Home Loan Mortgage	5	8/1/40	48,077	55,887	0.010%
Federal Home Loan Mortgage	4.5	8/1/40	3,503	3,927	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	8,315	9,330	0.002%
Federal Home Loan Mortgage	4	8/1/40	2,808	3,081	0.001%
Federal Home Loan Mortgage	4.5	9/1/23	3,928	4,124	0.001%
Federal Home Loan Mortgage	2.29	9/1/32	54	54	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	5,736	6,760	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	39,202	42,398	0.007%
Federal National Mortgage Assn.	5	10/1/21	2	2	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	7,754	8,152	0.001%
Federal National Mortgage Assn.	3	10/1/29	12,907	13,648	0.002%
Federal National Mortgage Assn.	3	10/1/30	23,791	25,172	0.004%
Federal National Mortgage Assn.	5	10/1/34	15,930	18,334	0.003%
Federal National Mortgage Assn.	5.5	10/1/35	11,239	13,152	0.002%

Federal National Mortgage Assn.	5	10/1/35	7,238	8,417	0.001%
Federal National Mortgage Assn.	5	10/1/35	20,356	23,507	0.004%
Federal National Mortgage Assn.	6.5	10/1/37	8,673	9,894	0.002%
Federal National Mortgage Assn.	6	10/1/38	7,176	8,429	0.001%
Federal National Mortgage Assn.	6	10/1/38	26,111	31,207	0.005%
Federal National Mortgage Assn.	6	10/1/40	40,217	47,968	0.008%
Federal National Mortgage Assn.	6	10/1/40	11,628	13,846	0.002%
Federal National Mortgage Assn.	3	10/1/46	31,925	33,412	0.006%
Federal National Mortgage Assn.	4	10/1/47	106,870	115,329	0.020%
Federal National Mortgage Assn.	4	10/1/48	12,630	13,911	0.002%
Federal National Mortgage Assn.	4.5	10/1/48	19,551	21,460	0.004%
Federal National Mortgage Assn.	6	11/1/32	1,803	2,153	0.000%
Federal National Mortgage Assn.	5	11/1/33	6,624	7,659	0.001%
Federal National Mortgage Assn.	5	11/1/33	6,623	7,651	0.001%
Federal National Mortgage Assn.	3	11/1/34	123,198	131,659	0.023%
Federal National Mortgage Assn.	5.5	11/1/35	10,726	12,551	0.002%
Federal National Mortgage Assn.	2.14	11/1/35	3,406	3,435	0.001%
Federal National Mortgage Assn.	5	11/1/35	5,654	6,569	0.001%
Federal National Mortgage Assn.	6	11/1/36	5,272	6,301	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	1,388	1,558	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	1,534	1,739	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	171	194	0.000%
Federal National Mortgage Assn.	2.2	11/1/37	4,564	4,815	0.001%
Federal National Mortgage Assn.	6	11/1/38	30,991	36,946	0.006%
Federal National Mortgage Assn.	4.5	11/1/39	4,388	4,920	0.001%
Federal National Mortgage Assn.	4	11/1/40	5,876	6,466	0.001%
Federal National Mortgage Assn.	4.5	11/1/40	31,594	35,626	0.006%
Federal National Mortgage Assn.	4	11/1/40	9,146	10,071	0.002%
Federal National Mortgage Assn.	4	11/1/40	34,599	37,945	0.007%
Federal National Mortgage Assn.	4.5	11/1/40	124,958	140,130	0.025%
Federal National Mortgage Assn.	4	11/1/43	52,359	57,418	0.010%
Federal National Mortgage Assn.	4	11/1/44	75,693	82,972	0.015%
Federal National Mortgage Assn.	3	11/1/46	47,864	50,493	0.009%
Federal National Mortgage Assn.	4.5	11/1/47	180,807	201,313	0.035%
Federal National Mortgage Assn.	4.5	11/1/47	202,999	224,775	0.039%
Federal National Mortgage Assn.	3	11/1/48	20,645	21,513	0.004%
Federal National Mortgage Assn.	4.5	11/1/48	9,442	10,304	0.002%
Federal National Mortgage Assn.	4	11/1/49	295,775	317,627	0.056%
Federal National Mortgage Assn.	2.5	11/1/50	340,658	350,114	0.061%
Federal National Mortgage Assn.	2.5	11/1/50	323,181	332,265	0.058%
Federal National Mortgage Assn.	2.5	11/1/50	200,468	205,906	0.036%
Federal National Mortgage Assn.	3.5	1/1/26	1,995,000	2,127,214	0.373%
Federal National Mortgage Assn.	3	1/1/27	3,693,000	3,899,721	0.684%
Federal National Mortgage Assn.	3	1/1/27	58,012	61,539	0.011%
Federal National Mortgage Assn.	2.5	1/1/32	233,015	243,674	0.043%
Federal National Mortgage Assn.	4.5	1/1/35	922,000	1,003,683	0.176%
Federal National Mortgage Assn.	3	1/1/35	34,731	36,831	0.006%
Federal National Mortgage Assn.	3	1/1/35	72,701	77,379	0.014%
Federal National Mortgage Assn.	2	1/1/36	8,832,000	9,064,039	1.589%
Federal National Mortgage Assn.	5.5	1/1/36	4,643	5,434	0.001%
Federal National Mortgage Assn.	5	1/1/36	142,556	165,773	0.029%
Federal National Mortgage Assn.	5.5	1/1/36	27,323	31,970	0.006%
Federal National Mortgage Assn.	6	1/1/36	1,147	1,354	0.000%
Federal National Mortgage Assn.	6	1/1/36	1,508	1,745	0.000%
Federal National Mortgage Assn.	5.5	1/1/37	11,702	13,688	0.002%
Federal National Mortgage Assn.	6	1/1/37	1,591	1,899	0.000%
Federal National Mortgage Assn.	5.5	1/1/38	16,354	19,136	0.003%
Federal National Mortgage Assn.	4	1/1/39	6,756,000	7,248,449	1.271%
Federal National Mortgage Assn.	4	1/1/42	129,631	142,586	0.025%
Federal National Mortgage Assn.	3	1/1/43	34,303,000	35,730,058	6.263%
Federal National Mortgage Assn.	2.5	1/1/44	6,239,000	6,402,286	1.122%
Federal National Mortgage Assn.	3.5	1/1/46	76,890	82,723	0.015%
Federal National Mortgage Assn.	3.5	1/1/46	56,723	61,071	0.011%
Federal National Mortgage Assn.	3.5	1/1/48	79,563	85,335	0.015%
Federal National Mortgage Assn.	2	1/1/50	10,594,000	10,554,686	1.850%
Federal National Mortgage Assn.	4	1/1/50	620,953	665,289	0.117%
Federal National Mortgage Assn.	4.5	1/1/50	46,444	50,672	0.009%
Federal National Mortgage Assn.	4	1/1/50	188,117	201,921	0.035%
Federal National Mortgage Assn.	5.5	12/1/21	50	51	0.000%
Federal National Mortgage Assn.	5	12/1/24	4,640	4,879	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	5,642	6,661	0.001%
Federal National Mortgage Assn.	5.5	12/1/33	17,453	20,348	0.004%

Federal National Mortgage Assn.	3.5	12/1/33	229,717	247,386	0.043%
Federal National Mortgage Assn.	5.5	12/1/34	1,260	1,474	0.000%
Federal National Mortgage Assn.	2.31	12/1/35	847	853	0.000%
Federal National Mortgage Assn.	2.04	12/1/35	2,775	2,827	0.000%
Federal National Mortgage Assn.	1.72	12/1/35	964	969	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	333	334	0.000%
Federal National Mortgage Assn.	6	12/1/35	4,633	5,536	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	94,307	110,311	0.019%
Federal National Mortgage Assn.	5.5	12/1/35	5,889	6,891	0.001%
Federal National Mortgage Assn.	6.5	12/1/36	712	812	0.000%
Federal National Mortgage Assn.	2.42	12/1/36	614	630	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	14,074	15,861	0.003%
Federal National Mortgage Assn.	4	12/1/40	49,306	54,233	0.010%
Federal National Mortgage Assn.	4	12/1/40	27,351	30,139	0.005%
Federal National Mortgage Assn.	4.5	12/1/40	28,849	32,512	0.006%
Federal National Mortgage Assn.	4.5	12/1/40	46,749	52,649	0.009%
Federal National Mortgage Assn.	5	12/1/41	235,700	265,984	0.047%
Federal National Mortgage Assn.	3.5	12/1/41	10,477	11,401	0.002%
Federal National Mortgage Assn.	4.5	12/1/41	37,012	41,720	0.007%
Federal National Mortgage Assn.	4.5	12/1/41	21,771	24,214	0.004%
Federal National Mortgage Assn.	4.5	12/1/45	63,655	71,261	0.012%
Federal National Mortgage Assn.	4	12/1/45	34,043	37,024	0.006%
Federal National Mortgage Assn.	4	12/1/46	16,393	17,799	0.003%
Federal National Mortgage Assn.	5	12/1/47	235,870	271,239	0.048%
Federal National Mortgage Assn.	4	12/1/49	286,725	312,331	0.055%
Federal National Mortgage Assn.	4	12/1/49	44,831	48,083	0.008%
Federal National Mortgage Assn.	2.5	12/1/50	2,514,260	2,582,459	0.453%
Federal National Mortgage Assn.	2.5	12/1/50	116,779	119,946	0.021%
Federal National Mortgage Assn.	5	2/1/24	1,391	1,461	0.000%
Federal National Mortgage Assn.	2.5	2/1/32	216,817	227,314	0.040%
Federal National Mortgage Assn.	6	2/1/33	76	90	0.000%
Federal National Mortgage Assn.	5	2/1/34	5,760	6,531	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	45,871	53,676	0.009%
Federal National Mortgage Assn.	5	2/1/36	43,180	50,231	0.009%
Federal National Mortgage Assn.	6	2/1/36	1,205	1,427	0.000%
Federal National Mortgage Assn.	6	2/1/37	3,620	4,326	0.001%
Federal National Mortgage Assn.	6	2/1/37	20,156	23,835	0.004%
Federal National Mortgage Assn.	5	2/1/38	4,994	5,798	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	21,209	24,819	0.004%
Federal National Mortgage Assn.	5.5	2/1/38	6,407	7,498	0.001%
Federal National Mortgage Assn.	6	2/1/39	106,281	127,023	0.022%
Federal National Mortgage Assn.	4.5	2/1/40	6,322	7,126	0.001%
Federal National Mortgage Assn.	4	2/1/41	17,031	18,675	0.003%
Federal National Mortgage Assn.	4	2/1/41	44,530	48,982	0.009%
Federal National Mortgage Assn.	4	2/1/41	14,715	16,167	0.003%
Federal National Mortgage Assn.	4	2/1/41	5,824	6,416	0.001%
Federal National Mortgage Assn.	3	2/1/43	268,975	285,800	0.050%
Federal National Mortgage Assn.	3	2/1/44	12,395	13,277	0.002%
Federal National Mortgage Assn.	3	2/1/47	281,259	298,835	0.052%
Federal National Mortgage Assn.	4	2/1/49	48,590	52,108	0.009%
Federal National Mortgage Assn.	4	2/1/50	382,728	411,713	0.072%
Federal National Mortgage Assn.	6	3/1/33	1,802	2,151	0.000%
Federal National Mortgage Assn.	5	3/1/34	5,414	6,248	0.001%
Federal National Mortgage Assn.	5	3/1/34	7,778	8,986	0.002%
Federal National Mortgage Assn.	5	3/1/36	2,492	2,897	0.001%
Federal National Mortgage Assn.	6	3/1/37	16,795	20,071	0.004%
Federal National Mortgage Assn.	6	3/1/37	58,774	69,089	0.012%
Federal National Mortgage Assn.	6	3/1/37	7,134	8,526	0.001%
Federal National Mortgage Assn.	4	3/1/41	327,018	360,268	0.063%
Federal National Mortgage Assn.	4.5	3/1/41	2,848	3,194	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	35,100	39,083	0.007%
Federal National Mortgage Assn.	4	3/1/42	19,201	21,121	0.004%
Federal National Mortgage Assn.	4	3/1/44	274,581	303,898	0.053%
Federal National Mortgage Assn.	3.5	3/1/45	233,391	253,640	0.044%
Federal National Mortgage Assn.	4	3/1/46	103,239	112,906	0.020%
Federal National Mortgage Assn.	3.5	3/1/47	121,191	128,996	0.023%
Federal National Mortgage Assn.	4.5	4/1/25	21,008	22,352	0.004%
Federal National Mortgage Assn.	4.5	4/1/26	5,461	5,800	0.001%
Federal National Mortgage Assn.	3.5	4/1/31	131,891	142,010	0.025%
Federal National Mortgage Assn.	6	4/1/33	408	488	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	4,122	4,824	0.001%
Federal National Mortgage Assn.	5	4/1/35	8,200	9,522	0.002%

Federal National Mortgage Assn.	5	4/1/35	9,743	11,307	0.002%
Federal National Mortgage Assn.	6	4/1/35	25,853	30,893	0.005%
Federal National Mortgage Assn.	5	4/1/35	31,454	36,374	0.006%
Federal National Mortgage Assn.	5.5	4/1/36	3,651	4,272	0.001%
Federal National Mortgage Assn.	6	4/1/36	491	587	0.000%
Federal National Mortgage Assn.	3	4/1/40	23,274	24,868	0.004%
Federal National Mortgage Assn.	3	4/1/40	21,789	23,231	0.004%
Federal National Mortgage Assn.	3	4/1/40	8,729	9,297	0.002%
Federal National Mortgage Assn.	5	4/1/40	53,877	61,996	0.011%
Federal National Mortgage Assn.	6	4/1/40	14,242	16,935	0.003%
Federal National Mortgage Assn.	4.5	4/1/41	192,548	216,790	0.038%
Federal National Mortgage Assn.	3.5	4/1/43	11,233	12,086	0.002%
Federal National Mortgage Assn.	3	4/1/43	21,862	23,379	0.004%
Federal National Mortgage Assn.	4	4/1/44	27,424	30,214	0.005%
Federal National Mortgage Assn.	4.5	4/1/44	39,243	44,204	0.008%
Federal National Mortgage Assn.	4	4/1/47	7,231	7,825	0.001%
Federal National Mortgage Assn.	3	4/1/47	240,424	252,621	0.044%
Federal National Mortgage Assn.	4.5	4/1/48	130,307	141,663	0.025%
Federal National Mortgage Assn.	4.5	4/1/50	289,607	324,758	0.057%
Federal National Mortgage Assn.	2.5	5/1/30	36,678	38,504	0.007%
Federal National Mortgage Assn.	3	5/1/31	120,011	126,940	0.022%
Federal National Mortgage Assn.	6	5/1/36	9,628	11,506	0.002%
Federal National Mortgage Assn.	5.5	5/1/36	5,848	6,840	0.001%
Federal National Mortgage Assn.	6	5/1/37	3,074	3,674	0.001%
Federal National Mortgage Assn.	6	5/1/38	1,897	2,255	0.000%
Federal National Mortgage Assn.	5	5/1/38	7,285	8,472	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	19	22	0.000%
Federal National Mortgage Assn.	5	5/1/40	25,118	29,088	0.005%
Federal National Mortgage Assn.	4.5	5/1/41	53,948	60,436	0.011%
Federal National Mortgage Assn.	5	5/1/42	48,480	56,397	0.010%
Federal National Mortgage Assn.	4	5/1/42	263,468	290,273	0.051%
Federal National Mortgage Assn.	3.5	5/1/42	95,056	103,348	0.018%
Federal National Mortgage Assn.	3	5/1/43	79,339	83,931	0.015%
Federal National Mortgage Assn.	3	5/1/46	174,987	185,587	0.033%
Federal National Mortgage Assn.	3.5	5/1/47	44,324	47,294	0.008%
Federal National Mortgage Assn.	4	5/1/47	29,784	32,253	0.006%
Federal National Mortgage Assn.	4.5	5/1/48	377,862	420,660	0.074%
Federal National Mortgage Assn.	4.5	5/1/49	237,723	259,235	0.045%
Federal National Mortgage Assn.	4.5	5/1/49	117,959	128,570	0.023%
Federal National Mortgage Assn.	4.5	5/1/50	216,521	236,499	0.041%
Federal National Mortgage Assn.	4.5	5/1/50	308,384	338,322	0.059%
Federal National Mortgage Assn.	7.5	6/1/28	7	7	0.000%
Federal National Mortgage Assn.	3.5	6/1/33	105,526	113,497	0.020%
Federal National Mortgage Assn.	3	6/1/33	2,334	2,417	0.000%
Federal National Mortgage Assn.	5	6/1/35	31,235	36,273	0.006%
Federal National Mortgage Assn.	5	6/1/35	151,201	175,684	0.031%
Federal National Mortgage Assn.	5	6/1/35	5,287	6,135	0.001%
Federal National Mortgage Assn.	5	6/1/35	8,919	10,353	0.002%
Federal National Mortgage Assn.	5	6/1/35	4,002	4,642	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	33,160	38,486	0.007%
Federal National Mortgage Assn.	6.5	6/1/39	822	953	0.000%
Federal National Mortgage Assn.	6	6/1/39	60,953	72,663	0.013%
Federal National Mortgage Assn.	5	6/1/40	30,700	35,725	0.006%
Federal National Mortgage Assn.	5	6/1/40	80,953	93,337	0.016%
Federal National Mortgage Assn.	4.5	6/1/41	46,538	51,829	0.009%
Federal National Mortgage Assn.	3.5	6/1/43	11,817	12,845	0.002%
Federal National Mortgage Assn.	4.5	6/1/44	116,730	130,706	0.023%
Federal National Mortgage Assn.	3.5	6/1/46	8,444	9,080	0.002%
Federal National Mortgage Assn.	4	6/1/48	67,779	72,857	0.013%
Federal National Mortgage Assn.	3	6/1/50	39,226	40,957	0.007%
Federal National Mortgage Assn.	6	7/1/21	12	13	0.000%
Federal National Mortgage Assn.	7	7/1/29	360	399	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	4,235	4,908	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	803	924	0.000%
Federal National Mortgage Assn.	5	7/1/33	4,098	4,729	0.001%
Federal National Mortgage Assn.	5	7/1/35	50,396	58,317	0.010%
Federal National Mortgage Assn.	5	7/1/35	70,774	82,193	0.014%
Federal National Mortgage Assn.	2.38	7/1/35	268	268	0.000%
Federal National Mortgage Assn.	5	7/1/35	4,552	5,274	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	2,597	2,954	0.001%
Federal National Mortgage Assn.	5	7/1/37	2,363	2,722	0.000%
Federal National Mortgage Assn.	5	7/1/37	7,210	8,318	0.001%

Federal National Mortgage Assn.	6	7/1/38	26,183	31,278	0.005%
Federal National Mortgage Assn.	4.5	7/1/39	4,037	4,495	0.001%
Federal National Mortgage Assn.	5	7/1/41	122,673	142,714	0.025%
Federal National Mortgage Assn.	4.5	7/1/42	26,673	30,050	0.005%
Federal National Mortgage Assn.	5	7/1/42	100,313	116,696	0.020%
Federal National Mortgage Assn.	3.5	7/1/43	18,245	19,789	0.003%
Federal National Mortgage Assn.	3	7/1/46	287,999	304,325	0.053%
Federal National Mortgage Assn.	4	7/1/48	453,567	486,823	0.085%
Federal National Mortgage Assn.	4.5	7/1/49	135,648	147,754	0.026%
Federal National Mortgage Assn.	3.5	7/1/50	45,582	48,441	0.008%
Federal National Mortgage Assn.	6	8/1/21	36	37	0.000%
Federal National Mortgage Assn.	6	8/1/22	326	332	0.000%
Federal National Mortgage Assn.	6	8/1/34	4,717	5,448	0.001%
Federal National Mortgage Assn.	2.64	8/1/36	2,114	2,163	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	2,033	2,380	0.000%
Federal National Mortgage Assn.	6	8/1/37	2,827	3,378	0.001%
Federal National Mortgage Assn.	6.5	8/1/37	803	920	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	25,303	29,610	0.005%
Federal National Mortgage Assn.	5.5	8/1/37	30,349	35,514	0.006%
Federal National Mortgage Assn.	6.5	8/1/38	7,630	8,924	0.002%
Federal National Mortgage Assn.	6	8/1/38	5,660	6,663	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	5,213	5,844	0.001%
Federal National Mortgage Assn.	4.5	8/1/41	8,560	9,380	0.002%
Federal National Mortgage Assn.	4	8/1/42	6,558	7,222	0.001%
Federal National Mortgage Assn.	3	8/1/43	43,857	46,985	0.008%
Federal National Mortgage Assn.	4	8/1/46	11,841	12,904	0.002%
Federal National Mortgage Assn.	3.5	8/1/47	14,295	15,369	0.003%
Federal National Mortgage Assn.	4.5	8/1/48	437,962	479,726	0.084%
Federal National Mortgage Assn.	4.5	8/1/48	76,942	83,799	0.015%
Federal National Mortgage Assn.	4.5	8/1/48	80,922	88,166	0.015%
Federal National Mortgage Assn.	5.5	9/1/23	2,320	2,402	0.000%
Federal National Mortgage Assn.	5	9/1/23	237	248	0.000%
Federal National Mortgage Assn.	5	9/1/24	8,571	9,011	0.002%
Federal National Mortgage Assn.	6.5	9/1/36	1,345	1,546	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	2,753	3,140	0.001%
Federal National Mortgage Assn.	2.62	9/1/37	926	937	0.000%
Federal National Mortgage Assn.	6	9/1/38	8,617	10,295	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	10,128	11,356	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	21,501	24,109	0.004%
Federal National Mortgage Assn.	6	9/1/39	43,510	51,719	0.009%
Federal National Mortgage Assn.	4.5	9/1/40	3,552	3,953	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	20,287	22,875	0.004%
Federal National Mortgage Assn.	4.5	9/1/40	113,129	125,980	0.022%
Federal National Mortgage Assn.	4.5	9/1/42	32,701	36,702	0.006%
Federal National Mortgage Assn.	4	9/1/43	86,459	94,830	0.017%
Federal National Mortgage Assn.	4	9/1/45	13,800	15,076	0.003%
Federal National Mortgage Assn.	4	9/1/46	10,978	12,002	0.002%
Federal National Mortgage Assn.	4.5	9/1/49	375,092	415,259	0.073%
Federal Realty Investment Trust	3.5	6/1/30	275,000	289,933	0.051%
Filtration	4.5	3/29/25	552,225	551,259	0.097%
Filtration	3.15	3/31/25	528,644	520,583	0.091%
Flagstar Mortgage Trust 2017-2	4.11	10/25/47	254,980	269,134	0.047%
Flagstar Mortgage Trust 2019-1	3.5	10/25/49	170,284	173,773	0.030%
FOCUS Brands Funding	3.86	4/30/47	231,000	227,998	0.040%
Ford Motor	9	4/22/25	585,000	707,246	0.124%
Ford Motor Credit	5.13	6/16/25	400,000	431,484	0.076%
Four Seasons Hotels	2.15	11/30/23	389,766	388,487	0.068%
Freddie Mac REMICS	4	11/15/36	60	60	0.000%
Freddie Mac REMICS	4.5	5/25/50	511,567	85,603	0.015%
Freddie Mac Stacr Remic Trust 2019-Hqa4	2.16	11/25/49	489,600	489,600	0.086%
Freddie Mac STACR Remic Trust 2020-DNA2	1.96	2/25/50	1,825,000	1,817,927	0.319%
Freddie Mac STACR REMIC Trust 2020-DNA4	3.86	8/25/50	160,000	161,428	0.028%
Freddie Mac STACR REMIC Trust 2020-HQA1	2.01	1/25/50	336,373	335,741	0.059%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.21	3/25/50	1,003,422	1,003,895	0.176%
Freddie Mac Stacr Remic Trust 2020-HQA2	3.21	3/25/50	595,000	601,682	0.105%
Freddie Mac STACR REMIC Trust 2020-HQA4	3.26	9/25/50	345,000	347,614	0.061%
Freddie Mac STACR REMIC Trust 2021-HQA1	2.27	8/25/33	1,960,000	1,937,945	0.340%
Freddie Mac Stacr Trust 2018-HQA2	0.86	10/25/48	56,359	56,359	0.010%
Freddie Mac STACR Trust 2019-DNA2	2.56	3/25/49	323,267	323,671	0.057%
Freddie Mac Stacr Trust 2019-HQA1	2.46	2/25/49	666,006	667,157	0.117%
Freddie Mac STACR Trust 2019-HQA2	2.16	4/25/49	163,778	163,368	0.029%
Freddie Mac Strips	0	8/15/28	164	158	0.000%

Freddie Mac Structured Agency Credit Risk debt Notes	2.76	12/25/29	229,916	231,463	0.041%
Freddie Mac Structured Agency Credit Risk debt Notes	3.81	5/25/48	55,573	55,506	0.010%
Freddie Mac Structured Agency Credit Risk debt Notes	1.16	7/25/30	411,968	410,226	0.072%
Freddie Mac Structured Agency Credit Risk debt Notes	2.32	8/25/33	2,245,000	2,247,815	0.394%
Freddie Mac Structured Agency Credit Risk debt Notes	4.15	8/25/48	67,609	67,447	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	2.41	9/25/30	374,420	374,419	0.066%
Freddie Mac Structured Agency Credit Risk debt Notes	1.21	9/25/30	297,184	296,716	0.052%
Freddie Mac Structured Agency Credit Risk debt Notes	4.02	9/25/47	275,884	275,565	0.048%
Freddie Mac Whole Loan Securities Trust	3.6	12/25/46	463,387	468,100	0.082%
Freddie Mac Whole Loan Securities Trust 2016-SC02	3.61	10/25/46	335,059	341,254	0.060%
Freeport-McMoRan	5.4	11/14/34	207,000	246,330	0.043%
FREMF 2019-K94 Mortgage Trust	3.97	7/25/52	255,000	276,972	0.049%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	337,660	339,329	0.059%
Gainwell Acquisition	4.75	10/1/27	1,830,413	1,821,260	0.319%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	209,160	213,088	0.037%
Galton Funding Mortgage Trust 2017-1	3.95	7/25/56	1,061,433	1,106,923	0.194%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	179,787	180,838	0.032%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	365,000	369,449	0.065%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	735,000	740,419	0.130%
GCI	4.75	10/15/28	275,000	280,500	0.049%
General Electric	3.51	6/15/69	510,000	481,950	0.084%
General Motors Financial	4.3	7/13/25	905,000	989,751	0.174%
Genworth Mortgage Holdings	6.5	8/15/25	605,000	651,888	0.114%
GFL Environmental	8.5	5/1/27	384,000	421,920	0.074%
Globo Comunicacao E Participacoes	4.88	1/22/30	1,050,000	1,060,952	0.186%
GMF Floorplan Owner Revolving Trust	3.06	4/15/24	100,000	102,194	0.018%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	765,000	777,239	0.136%
Golden Nugget	6.75	10/15/24	450,000	453,375	0.079%
Golub Capital Partners CLO 39B	1.37	10/20/28	526,381	526,432	0.092%
Government National Mortgage Assn.	5	10/15/39	12,202	14,039	0.002%
Government National Mortgage Assn.	3.5	10/15/43	30,521	33,158	0.006%
Government National Mortgage Assn.	5.5	10/20/32	323	382	0.000%
Government National Mortgage Assn.	5.5	10/20/35	69,926	81,931	0.014%
Government National Mortgage Assn.	4.5	10/20/40	30,943	34,698	0.006%
Government National Mortgage Assn.	3.5	10/20/44	24,899	27,808	0.005%
Government National Mortgage Assn.	3.5	10/20/45	34,685	37,640	0.007%
Government National Mortgage Assn.	3.5	10/20/45	48,339	52,457	0.009%
Government National Mortgage Assn.	5	10/20/47	63,076	70,214	0.012%
Government National Mortgage Assn.	3	10/20/49	659,176	680,240	0.119%
Government National Mortgage Assn.	4.5	11/20/39	4,862	5,442	0.001%
Government National Mortgage Assn.	4.5	11/20/40	7,755	8,696	0.002%
Government National Mortgage Assn.	5	11/20/40	27,295	31,376	0.006%
Government National Mortgage Assn.	5	11/20/47	229,884	255,890	0.045%
Government National Mortgage Assn.	4	1/1/41	3,433,000	3,669,555	0.643%
Government National Mortgage Assn.	3.5	1/1/42	819,000	864,813	0.152%
Government National Mortgage Assn.	2.5	1/1/43	6,746,000	6,947,062	1.218%
Government National Mortgage Assn.	2	1/1/51	0	0	0.000%
Government National Mortgage Assn.	3.5	1/15/43	8,036	8,712	0.002%
Government National Mortgage Assn.	4.5	1/20/41	66,788	75,873	0.013%
Government National Mortgage Assn.	3.5	1/20/43	54,823	58,937	0.010%
Government National Mortgage Assn.	3.5	1/20/45	225,572	244,828	0.043%
Government National Mortgage Assn.	4.5	1/20/46	24,012	26,868	0.005%
Government National Mortgage Assn.	3.5	1/20/46	17,111	18,523	0.003%
Government National Mortgage Assn.	4	1/20/48	215,120	236,160	0.041%
Government National Mortgage Assn.	5.5	1/20/49	33,643	37,158	0.007%
Government National Mortgage Assn.	5	12/15/39	59,352	69,092	0.012%
Government National Mortgage Assn.	3.5	12/15/42	6,442	7,001	0.001%
Government National Mortgage Assn.	6.5	12/20/33	504	601	0.000%
Government National Mortgage Assn.	5	12/20/35	12,781	14,613	0.003%
Government National Mortgage Assn.	3.5	12/20/42	506,266	549,823	0.096%
Government National Mortgage Assn.	3.5	12/20/45	194,338	208,233	0.037%
Government National Mortgage Assn.	5	12/20/47	219,544	243,472	0.043%
Government National Mortgage Assn.	5.5	12/20/48	204,701	225,599	0.040%
Government National Mortgage Assn.	6.5	2/15/29	1,549	1,729	0.000%
Government National Mortgage Assn.	5	2/15/40	31,637	36,833	0.006%
Government National Mortgage Assn.	5	2/15/40	31,637	36,833	0.006%
Government National Mortgage Assn.	4	2/20/41	6,549	7,266	0.001%
Government National Mortgage Assn.	3.5	2/20/43	227,691	247,830	0.043%
Government National Mortgage Assn.	3.5	2/20/45	25,489	27,664	0.005%
Government National Mortgage Assn.	3.5	2/20/46	100,003	108,118	0.019%
Government National Mortgage Assn.	3.5	2/20/48	794,745	854,468	0.150%
Government National Mortgage Assn.	3.5	2/20/48	174,585	190,557	0.033%

Government National Mortgage Assn.	8.5	3/15/22	261	262	0.000%
Government National Mortgage Assn.	4.5	3/20/41	5,356	6,006	0.001%
Government National Mortgage Assn.	5	3/20/41	35,722	41,051	0.007%
Government National Mortgage Assn.	3.5	3/20/43	92,519	100,480	0.018%
Government National Mortgage Assn.	4	3/20/45	157,545	174,282	0.031%
Government National Mortgage Assn.	3.5	3/20/46	116,275	124,332	0.022%
Government National Mortgage Assn.	4.5	3/20/47	606,332	666,136	0.117%
Government National Mortgage Assn.	5.5	3/20/49	124,730	137,490	0.024%
Government National Mortgage Assn.	3	3/20/50	1,109,340	1,138,426	0.200%
Government National Mortgage Assn.	2	3/20/51	2,205,000	2,228,481	0.391%
Government National Mortgage Assn.	5	4/20/35	26,021	29,747	0.005%
Government National Mortgage Assn.	4.5	4/20/40	21,489	24,096	0.004%
Government National Mortgage Assn.	5	4/20/40	4,537	5,214	0.001%
Government National Mortgage Assn.	5	4/20/41	123,747	142,217	0.025%
Government National Mortgage Assn.	3.5	4/20/45	8,243	8,946	0.002%
Government National Mortgage Assn.	3.5	4/20/46	91,807	98,239	0.017%
Government National Mortgage Assn.	3.5	4/20/47	523,061	556,908	0.098%
Government National Mortgage Assn.	3.5	4/20/48	118,974	128,313	0.022%
Government National Mortgage Assn.	4.5	5/20/40	27,759	31,073	0.005%
Government National Mortgage Assn.	3.5	5/20/45	18,681	19,999	0.004%
Government National Mortgage Assn.	3.5	5/20/45	52,048	56,484	0.010%
Government National Mortgage Assn.	3.5	5/20/45	13,926	15,074	0.003%
Government National Mortgage Assn.	3.5	5/20/46	234,628	252,059	0.044%
Government National Mortgage Assn.	3	5/20/46	14,495	15,465	0.003%
Government National Mortgage Assn.	3	5/20/46	23,343	24,944	0.004%
Government National Mortgage Assn.	5	5/20/48	142,304	155,986	0.027%
Government National Mortgage Assn.	5.5	5/20/48	238,357	265,683	0.047%
Government National Mortgage Assn.	5	5/20/48	9,279	10,359	0.002%
Government National Mortgage Assn.	5	6/15/40	27,526	32,039	0.006%
Government National Mortgage Assn.	5	6/20/40	24,246	27,863	0.005%
Government National Mortgage Assn.	3.5	6/20/43	79,546	86,400	0.015%
Government National Mortgage Assn.	3.5	6/20/43	86,824	93,727	0.016%
Government National Mortgage Assn.	5.5	6/20/44	50,989	59,727	0.010%
Government National Mortgage Assn.	3.5	6/20/46	205,365	219,303	0.038%
Government National Mortgage Assn.	3	6/20/46	51,039	54,132	0.009%
Government National Mortgage Assn.	5	6/20/47	57,084	63,563	0.011%
Government National Mortgage Assn.	5	6/20/48	464,144	508,721	0.089%
Government National Mortgage Assn.	5	6/20/48	42,348	47,510	0.008%
Government National Mortgage Assn.	5	6/20/49	45,221	49,544	0.009%
Government National Mortgage Assn.	5	7/20/39	6,688	7,560	0.001%
Government National Mortgage Assn.	4.5	7/20/40	63,894	71,647	0.013%
Government National Mortgage Assn.	3.5	7/20/46	46,252	49,251	0.009%
Government National Mortgage Assn.	3	7/20/46	23,095	24,682	0.004%
Government National Mortgage Assn.	3	7/20/46	43,375	46,276	0.008%
Government National Mortgage Assn.	3	7/20/46	32,230	34,320	0.006%
Government National Mortgage Assn.	3	7/20/46	70,247	74,653	0.013%
Government National Mortgage Assn.	3	7/20/46	24,751	26,407	0.005%
Government National Mortgage Assn.	3	7/20/46	72,409	77,251	0.014%
Government National Mortgage Assn.	5	7/20/47	199,933	222,586	0.039%
Government National Mortgage Assn.	4.5	7/20/47	127,157	138,884	0.024%
Government National Mortgage Assn.	3	7/20/50	4,027,369	4,197,886	0.736%
Government National Mortgage Assn.	5	8/20/40	17,480	20,088	0.004%
Government National Mortgage Assn.	3.5	8/20/42	25,573	27,784	0.005%
Government National Mortgage Assn.	3.5	8/20/46	60,686	65,861	0.012%
Government National Mortgage Assn.	3	8/20/46	37,467	39,909	0.007%
Government National Mortgage Assn.	3	8/20/46	33,561	35,797	0.006%
Government National Mortgage Assn.	3	8/20/46	33,869	36,189	0.006%
Government National Mortgage Assn.	4.5	8/20/47	515,802	564,921	0.099%
Government National Mortgage Assn.	5	8/20/47	14,073	15,735	0.003%
Government National Mortgage Assn.	5	9/15/39	15,943	18,501	0.003%
Government National Mortgage Assn.	3.5	9/15/41	122,941	131,891	0.023%
Government National Mortgage Assn.	4.5	9/15/45	31,069	35,029	0.006%
Government National Mortgage Assn.	6.5	9/20/32	472	562	0.000%
Government National Mortgage Assn.	4.5	9/20/40	20,914	23,456	0.004%
Government National Mortgage Assn.	4	9/20/42	5,948	6,598	0.001%
Government National Mortgage Assn.	3.5	9/20/43	224,809	244,367	0.043%
Government National Mortgage Assn.	3.5	9/20/45	46,888	50,889	0.009%
Government National Mortgage Assn.	3	9/20/46	27,735	29,540	0.005%
Government National Mortgage Assn.	3	9/20/46	18,541	19,779	0.003%
Government National Mortgage Assn.	5	9/20/47	220,210	245,116	0.043%
Government National Mortgage Assn.	3	9/20/49	38,164	39,164	0.007%
Government National Mortgage Association	3	11/20/47	69,197	73,431	0.013%

Government National Mortgage Association	4.5	12/20/39	5,773	160	0.000%
Government National Mortgage Association	3	12/20/47	46,491	47,836	0.008%
Government National Mortgage Association	4	2/20/43	35,950	5,375	0.001%
Government National Mortgage Association	3.5	3/20/43	251,802	20,710	0.004%
Government National Mortgage Association	3.5	4/20/39	42,980	550	0.000%
Government National Mortgage Association	4	5/20/37	60,293	2,125	0.000%
Government National Mortgage Association	3.5	5/20/43	146,130	22,292	0.004%
GPD	10.13	4/1/26	500,000	548,750	0.096%
Gray Oak Pipeline	2.6	10/15/25	40,000	40,522	0.007%
Gray Oak Pipeline	3.45	10/15/27	15,000	15,363	0.003%
Gray Oak Pipeline	2	9/15/23	15,000	15,260	0.003%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	3.14	6/16/25	730,000	740,082	0.130%
Great Lakes Water Authority Sewage Disposal System Revenue	2.62	7/1/36	450,000	448,932	0.079%
Great Wolf Trust 2019-WOLF	1.14	12/15/36	300,000	299,638	0.053%
Great Wolf Trust 2019-WOLF	2.04	12/15/36	895,000	878,742	0.154%
Great Wolf Trust 2019-WOLF	2.84	12/15/36	540,000	524,423	0.092%
GS Mortgage Securities Trust 2016-GS4	3.18	11/10/49	1,370,000	1,437,062	0.252%
GS Mortgage Securities Trust 2017-GS8	2.7	11/10/50	1,025,000	929,494	0.163%
Hadrian Merger Sub	8.5	5/1/26	355,000	368,756	0.065%
Hardee s Funding	4.96	6/20/48	1,043,250	1,096,560	0.192%
Hasbro	3.55	11/19/26	370,000	399,258	0.070%
Hat Holdings I Llc / Hat Holdings li	6	4/15/25	245,000	258,169	0.045%
Heartland dental	3.65	4/30/25	751,141	737,395	0.129%
Heartland dental	4.65	4/30/25	79,594	78,500	0.014%
Heathrow Funding	4.88	7/15/21	265,000	267,863	0.047%
Hess	7.88	10/1/29	115,000	149,213	0.026%
Hess	5.6	2/15/41	5,000	5,763	0.001%
Hess	7.13	3/15/33	175,000	224,000	0.039%
Hess	7.3	8/15/31	175,000	222,688	0.039%
Hilcorp Energy I Lp / Hilcorp Finance	5.75	2/1/29	115,000	115,863	0.020%
Hilcorp Energy I Lp / Hilcorp Finance	6	2/1/31	150,000	152,250	0.027%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	45,233	46,396	0.008%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	87,724	89,345	0.016%
Hilton Grand Vacations Trust 2020	6.42	2/25/39	106,170	118,058	0.021%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	365,983	369,233	0.065%
Homeward Opportunities Fund I Trust 2019-1	3.95	1/25/59	475,000	485,455	0.085%
Homeward Opportunities Fund I Trust 2020-2	2.64	5/25/65	250,000	255,842	0.045%
Howard Hughes	4.13	2/1/29	655,000	640,263	0.112%
Howard Hughes	4.38	2/1/31	475,000	464,313	0.081%
Howard Hughes	5.38	8/1/28	495,000	519,750	0.091%
Howard University	4.76	10/1/51	415,000	432,880	0.076%
HPS Loan Management 11-2017	1.74	5/6/30	415,000	411,229	0.072%
HPS Loan Management 11-2017	2.14	5/6/30	420,000	414,569	0.073%
HTA Group Ltd/Mauritius	7	12/18/25	750,000	799,463	0.140%
HUB International	3.22	4/25/25	444,577	438,010	0.077%
HUB International	4	4/25/25	1,185,955	1,184,271	0.208%
HUB International	7	5/1/26	517,000	535,741	0.094%
Hudbay Minerals	4.5	4/1/26	110,000	114,462	0.020%
Hudbay Minerals	6.13	4/1/29	465,000	497,550	0.087%
Hyland Software	7	7/10/25	705,000	705,000	0.124%
Hyland Software	4.25	7/1/24	1,064,541	1,062,880	0.186%
Hyland Software	7.75	7/7/25	193,600	193,600	0.034%
Hyundai Capital America	2.38	2/10/23	455,000	467,330	0.082%
ICICI Bank Ltd/Dubai	3.8	12/14/27	1,000,000	1,064,704	0.187%
iHeartCommunications	6.38	5/1/26	20,121	21,353	0.004%
iHeartCommunications	8.38	5/1/27	469,281	501,544	0.088%
Inland Valley development Agency	5.5	3/1/33	150,000	165,642	0.029%
Intelsat Jackson Holdings	8	11/27/23	1,015,000	1,030,225	0.181%
Intelsat Jackson Holdings	8.75	1/2/24	680,000	693,233	0.122%
Intelsat Jackson Holdings	8.63	1/2/24	340,000	346,480	0.061%
Intelsat Jackson Holdings	6.5	7/13/22	121,713	122,991	0.022%
Intelsat Jackson Holdings	9.5	9/30/22	1,000,000	1,188,750	0.208%
Intercontinental Exchange	1.85	9/15/32	385,000	352,440	0.062%
InTown Hotel Portfolio Trust 2018-STAY	1.61	1/15/33	270,000	268,987	0.047%
IRB Holding	4.25	12/15/27	588,525	585,765	0.103%
Jack in the Box Funding	3.98	8/25/49	774,150	793,976	0.139%
Jack in the Box Funding	4.97	8/25/49	230,260	247,518	0.043%
Jaguar Holding Co li / Ppd Development	5	6/15/28	245,000	254,188	0.045%
JobsOhio Beverage System	4.53	1/1/35	240,000	289,718	0.051%
Joseph T Ryerson & Son	8.5	8/1/28	396,000	442,035	0.077%
JPMD Commercial Mortgage Securities Trust 2017-C5	3.86	3/15/50	395,000	430,072	0.075%
JPMorgan Chase	1.76	11/19/31	815,000	761,466	0.133%

JPMorgan Chase	2.96	5/13/31	660,000	670,652	0.118%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.85	9/6/38	1,015,000	1,057,558	0.185%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	195,000	205,655	0.036%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.71	9/15/29	280,000	279,464	0.049%
JP Morgan Mortgage Trust 2019-3	4	9/25/49	92,710	94,440	0.017%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	129,169	133,412	0.023%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	282,146	290,239	0.051%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	245,467	251,868	0.044%
JP Morgan Mortgage Trust 2020-INV2	3	10/25/50	701,161	709,185	0.124%
Kaiser Foundation Hospitals	3.5	4/1/22	390,000	402,031	0.070%
Kernel Holding	6.75	10/27/27	750,000	803,156	0.141%
Kernel Holding	6.75	10/27/27	250,000	267,719	0.047%
KKR CLO 13	1.37	1/16/28	780,000	775,980	0.136%
K-MAC Holdings	6.9	3/16/26	845,000	833,593	0.146%
Kuwait Projects Co SPC	4.5	2/23/27	925,000	899,518	0.158%
L Brands	6.63	10/1/30	355,000	402,481	0.071%
L Brands	9.38	7/1/25	535,000	667,413	0.117%
LCPR Senior Secured Financing DAC	6.75	10/15/27	750,000	798,303	0.140%
Legacy LifePoint Health	6.75	4/15/25	425,000	451,563	0.079%
Leviathan Bond	6.13	6/30/25	750,000	812,813	0.142%
LifePoint Health	3.86	11/16/25	384,786	383,686	0.067%
Life Time	5.75	1/15/26	342,000	352,260	0.062%
Life Time	5.75	12/16/24	724,745	722,934	0.127%
Loire Finco Luxembourg Sarl	3.11	1/24/27	1,280,368	1,263,825	0.222%
Longfor Group Holdings	3.95	9/16/29	1,250,000	1,314,185	0.230%
LSEGA Financing	2	4/6/28	585,000	576,116	0.101%
LSEGA Financing	2.5	4/6/31	425,000	420,099	0.074%
LSEGA Financing	3.2	4/6/41	200,000	198,263	0.035%
Lucid Energy Group II Borrower	4	2/17/25	303,245	293,011	0.051%
Madison Park Funding XVIII	1.41	10/21/30	785,000	785,157	0.138%
Madison Park Funding XXXIII	1.57	10/15/32	1,145,000	1,150,144	0.202%
Madison Park Funding XXXV	2.1	4/20/32	2,500,000	2,500,000	0.438%
Magnetite XXIII	1.52	10/25/32	825,000	827,114	0.145%
Magnetite XXV	1.8	1/25/32	1,615,000	1,618,943	0.284%
Magnetite XXV	3.55	1/25/32	305,000	303,113	0.053%
Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance	6	8/1/26	460,000	471,500	0.083%
Manila Water	4.38	7/30/30	200,000	210,549	0.037%
Maravai Intermediate Holdings	5.25	10/19/27	816,102	820,182	0.144%
Marriott International Inc/MD	5.75	5/1/25	155,000	177,669	0.031%
Maryland Economic development	4.25	6/1/31	350,000	359,506	0.063%
Maryland Stadium Authority	2.01	5/1/29	475,000	462,880	0.081%
Matador Resources	5.88	9/15/26	60,000	58,200	0.010%
Mauser Packaging Solutions Holding	8.5	4/15/24	630,000	653,625	0.115%
Mauser Packaging Solutions Holding	7.25	4/15/25	340,000	339,575	0.060%
MDC Partners	7.5	5/1/24	547,000	553,838	0.097%
Meritor	6.25	6/1/25	295,000	314,175	0.055%
Methanex	5.13	10/15/27	442,000	451,945	0.079%
Methanex	5.65	12/1/44	89,000	88,193	0.015%
Methanex	5.25	12/15/29	15,000	15,469	0.003%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	283,739	297,184	0.052%
Metropolitan Atlanta Rapid Transit Authority	2.41	7/1/36	955,000	932,868	0.164%
Metropolitan Pier & Exposition Authority	4.11	12/15/27	1,935,000	2,023,028	0.355%
Metropolitan Transportation Authority	5	5/15/22	600,000	628,527	0.110%
Mexico Government International Bond	4	10/2/23	1,000	1,078	0.000%
MGIC Investment	5.25	8/15/28	250,000	259,375	0.045%
MH Sub I	6.36	2/23/29	500,000	502,500	0.088%
MH Sub I	4.75	9/13/24	568,568	567,959	0.100%
Mileage Plus Holdings	6.25	6/21/27	1,295,000	1,374,526	0.241%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	425,000	464,844	0.081%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	25,664	25,873	0.005%
Molina Healthcare	4.38	6/15/28	265,000	272,950	0.048%
Montgomery County IDA/PA	2.94	11/15/27	615,000	601,796	0.105%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	180,000	194,004	0.034%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	80,000	87,574	0.015%
Morgan Stanley Capital I Trust 2015-MS1	4.03	5/15/48	35,000	38,258	0.007%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	155,000	168,865	0.030%
MVW 2020-1	4.21	10/20/37	310,940	328,587	0.058%
MVW Owner Trust 2014-1	2.25	9/22/31	26,560	26,601	0.005%
MVW Owner Trust 2017-1	2.75	12/20/34	40,632	41,458	0.007%
MVW Owner Trust 2017-1	2.99	12/20/34	48,758	49,503	0.009%
MVW Owner Trust 2019-1	3.33	11/20/36	105,594	107,659	0.019%
Nationwide Building Society	4.36	8/1/24	235,000	253,836	0.044%

Navacord	5	3/16/28	615,000	490,600	0.086%
Navacord	8	3/16/29	345,000	275,215	0.048%
Navient	7.25	1/25/22	23,000	23,834	0.004%
Navient	7.25	9/25/23	492,000	532,590	0.093%
Navient Private Education Loan Trust 2017	3.91	12/16/58	585,000	597,414	0.105%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	1,090,000	1,114,643	0.195%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	258,701	266,414	0.047%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	625,756	642,485	0.113%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	600,000	596,700	0.105%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	975,000	977,961	0.171%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	81,943	82,766	0.015%
Navient Private Education Refi Loan Trust 2020-F	2.69	7/15/69	400,000	396,773	0.070%
Navient Private Education Refi Loan Trust 2020-H	2.78	1/15/69	1,340,000	1,312,491	0.230%
Navistar	3.62	11/6/24	570,000	569,858	0.100%
Navitas Midstream Midland Basin	5.5	12/13/24	567,569	566,860	0.099%
NCL	5.88	3/15/26	420,000	424,200	0.074%
Netflix	6.38	5/15/29	850,000	1,054,000	0.185%
Neuberger Berman CLO XVII	1.72	4/22/29	500,000	498,000	0.087%
Neuberger Berman CLO XVII	2.22	4/22/29	395,000	391,993	0.069%
Neuberger Berman Loan Advisers CLO 29	1.35	10/19/31	1,105,000	1,103,021	0.193%
Neuberger Berman Loan Advisers CLO 38	1.52	10/20/32	520,000	521,107	0.091%
New Residential Mortgage Loan Trust 2019-NQM5	3.44	11/25/59	910,000	919,776	0.161%
New York Transportation development	1.61	12/1/22	55,000	55,506	0.010%
NextEra Energy			11,221	556,816	0.098%
NGL Energy Operating LLC / NGL Energy Finance	7.5	2/1/26	644,000	660,100	0.116%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	188,000	180,950	0.032%
Nissan Motor	3.52	9/17/25	200,000	211,307	0.037%
Nordstrom	2.3	4/8/24	75,000	75,000	0.013%
North Texas Tollway Authority	3.08	1/1/42	490,000	475,217	0.083%
Nustar Logistics	5.75	10/1/25	415,000	441,975	0.077%
Nustar Logistics	6	6/1/26	380,000	403,750	0.071%
OBX 2019-EXP1 Trust	4	1/25/59	123,706	126,751	0.022%
OBX 2019-EXP2 Trust	4	6/25/59	121,165	125,233	0.022%
OBX 2019-EXP2 Trust	1.01	6/25/59	185,578	186,293	0.033%
OBX 2019-INV2 Trust	4	5/27/49	358,852	365,350	0.064%
OBX 2020-EXP2 Trust	3	5/25/60	145,388	148,239	0.026%
OBX 2020-EXP3 Trust	3	1/25/60	541,500	553,077	0.097%
OBX 2021-NQM1 Trust	2.22	2/25/66	598,000	597,984	0.105%
Occidental Petroleum	8	7/15/25	500,000	573,750	0.101%
Occidental Petroleum	8.5	7/15/27	295,000	348,469	0.061%
Occidental Petroleum	8.88	7/15/30	425,000	534,438	0.094%
OCP CLO 2014-7	1.87	7/20/29	1,095,000	1,095,106	0.192%
Octagon Investment Partners XXIII	1.44	7/15/27	250,000	248,126	0.043%
Omnitracs	8.12	9/29/28	430,000	430,538	0.075%
Option Care Health	3.88	8/6/26	927,652	923,598	0.162%
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics	7.25	2/1/28	186,000	202,973	0.036%
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics	7.38	6/1/25	247,000	265,525	0.047%
Oryx Funding	5.8	2/3/31	900,000	933,188	0.164%
OZLM VIII	2.02	10/17/29	530,000	529,999	0.093%
Pacific Gas & Electric	4.55	7/1/30	790,000	856,579	0.150%
Pacific Gas & Electric	4.95	7/1/50	160,000	164,534	0.029%
Pactiv	7.95	12/15/25	425,000	471,750	0.083%
Pactiv	8.38	4/15/27	57,000	64,980	0.011%
Park River Holdings	4	12/28/27	430,000	427,046	0.075%
Pathway Vet Alliance	3.87	3/31/27	770,214	764,599	0.134%
Peninsula Pacific Entertainment LLC / Peninsula Pacific Entertainment Finance In	8.5	11/15/27	625,000	665,625	0.117%
Peraton	4.5	2/1/28	855,000	854,290	0.150%
Peraton	8.5	2/1/29	395,000	400,925	0.070%
Perrigo Finance Unlimited	3.9	12/15/24	790,000	840,867	0.147%
Perrigo Finance Unlimited	4.38	3/15/26	600,000	650,115	0.114%
PetSmart	4.25	2/11/28	1,290,000	1,287,033	0.226%
PetSmart Inc / PetSmart Finance	4.75	2/15/28	550,000	562,375	0.099%
PetSmart Inc / PetSmart Finance	7.75	2/15/29	1,000,000	1,075,000	0.188%
PetVet Care Centers	6.4	2/13/26	135,000	134,748	0.024%
PetVet Care Centers	3.4	2/14/25	287,954	285,313	0.050%
PetVet Care Centers	4.25	2/14/25	558,168	555,935	0.097%
PG&E	3.5	6/23/25	826,504	824,694	0.145%
Photo Holdings Merger Sub	8.5	10/1/26	400,000	432,500	0.076%
Pike	3.13	1/21/28	685,000	682,185	0.120%
Pike	5.5	9/1/28	400,000	407,000	0.071%
Planet Fitness Master Issuer	4.26	9/5/48	195,000	195,144	0.034%
Pra	7.38	9/1/25	400,000	426,000	0.075%

Prairie Eci Acquiror	4.9	3/11/26	557,125	539,369	0.095%
Presidio Holdings	8.25	2/1/28	410,000	446,900	0.078%
Puerto Rico Commonwealth Aqueduct & Sewer Authority	5.35	7/1/27	500,000	500,000	0.088%
QVC	4.38	3/15/23	655,000	689,388	0.121%
Realogy Group LLC / Realogy Co-Issuer	9.38	4/1/27	245,000	270,725	0.047%
RealPage	7.25	2/17/29	985,000	1,009,625	0.177%
RealPage	3.75	2/18/28	565,000	562,096	0.099%
Regency Centers	3.6	2/1/27	200,000	216,755	0.038%
Regency Centers	3.7	6/15/30	255,000	273,548	0.048%
Regionalcare Hospital Partners Holdings Inc / Lifepoint Health	9.75	12/1/26	445,000	481,713	0.084%
Romanian Government International Bond	3.62	5/26/30	240,000	323,232	0.057%
Ross Stores	1.88	4/15/31	480,000	447,172	0.078%
Royal Caribbean Cruises	5.5	4/1/28	520,000	522,600	0.092%
Royal Caribbean Cruises	11.5	6/1/25	490,000	569,625	0.100%
Ryan Specialty	4	9/1/27	558,963	558,029	0.098%
Sabine Pass Liquefaction	5	3/15/27	740,000	843,304	0.148%
Sabine Pass Liquefaction	5.75	5/15/24	235,000	265,362	0.047%
Sabine Pass Liquefaction	4.5	5/15/30	55,000	61,688	0.011%
Sabre GBLB	4.75	12/17/27	558,600	563,840	0.099%
Sabre GBLB	9.25	4/15/25	335,000	399,488	0.070%
Santander Consumer Auto Receivables Trust 2020	3.71	2/17/26	125,000	132,856	0.023%
Santander Consumer Auto Receivables Trust 2021	1.57	1/15/27	665,000	661,345	0.116%
Santander Drive Auto Receivables Trust 2020-4	1.48	1/15/27	445,000	447,651	0.078%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	1,355,000	1,403,395	0.246%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	550,000	567,944	0.100%
Santander UK Group Holdings	1.09	3/15/25	1,125,000	1,124,301	0.197%
Savannah Hospital Authority	6	7/1/27	190,000	216,114	0.038%
SBA Tower Trust	3.87	10/8/24	425,000	446,323	0.078%
SBA Tower Trust	2.84	1/15/25	450,000	472,194	0.083%
SBA Tower Trust	2.33	1/15/28	95,000	95,886	0.017%
SBA Tower Trust	3.17	4/15/22	300,000	300,538	0.053%
Scientific Games International	8.25	3/15/26	620,000	664,950	0.117%
Scientific Games International	2.86	8/14/24	437,464	428,684	0.075%
Sea	2.38	12/1/25	225,000	575,138	0.101%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	101,700	102,062	0.018%
SeaWorld Parks & Entertainment	3.75	4/1/24	566,610	556,428	0.098%
SeaWorld Parks & Entertainment	9.5	8/1/25	510,000	553,350	0.097%
Sequoia Mortgage Trust 2013-4	3.48	4/25/43	605,366	624,850	0.110%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	287,906	292,776	0.051%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	116,058	117,711	0.021%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	48,938	48,985	0.009%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	246,396	253,988	0.045%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	37,019	37,630	0.007%
Shimao Group Holdings	3.45	1/11/31	779,000	747,832	0.131%
Shimao Group Holdings	5.6	7/15/26	200,000	215,882	0.038%
Shutterfly	7	9/25/26	64,374	64,464	0.011%
Shutterfly	7.5	9/25/26	217,800	217,256	0.038%
Sierra Timeshare 2016-3 Receivables Funding	2.63	10/20/33	87,415	87,754	0.015%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	93,779	96,601	0.017%
Sierra Timeshare 2021-1 Receivables Funding	1.79	11/20/37	2,900,000	2,904,621	0.509%
Six Flags theme Parks	7	7/1/25	20,000	21,600	0.004%
SkyMiles IP	4.75	10/20/27	500,000	524,500	0.092%
SLM Student Loan Trust 2008-1	0.87	1/25/22	449,473	435,970	0.076%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	935,000	992,744	0.174%
Smb Private Education Loan Trust 2017	2.82	10/15/35	256,085	265,566	0.047%
Smb Private Education Loan Trust 2018	3.63	11/15/35	519,453	548,385	0.096%
Smb Private Education Loan Trust 2020	3	8/15/45	785,000	785,491	0.138%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	670,000	672,665	0.118%
SM Investments	4.88	6/10/24	600,000	646,655	0.113%
Solaris Midstream Holdings	7.63	4/1/26	235,000	240,288	0.042%
Solenis International	8.83	6/26/26	845,000	844,223	0.148%
Solera	2.9	3/3/23	287,518	285,669	0.050%
Sonic Capital	3.85	1/20/50	296,750	307,516	0.054%
Sonic Capital	4.03	2/20/48	546,933	559,770	0.098%
Sophia	4.5	10/7/27	533,663	532,995	0.093%
South Carolina Public Service Authority	2.39	12/1/23	190,000	199,317	0.035%
South Carolina Public Service Authority	4.32	12/1/27	77,000	89,641	0.016%
Southwick Park CLO	1.52	7/20/32	250,000	250,192	0.044%
Sprint	7.63	2/15/25	345,000	408,825	0.072%
Sprint	7.63	3/1/26	310,000	379,750	0.067%
Sprint	7.88	9/15/23	100,000	114,250	0.020%
Sprint Capital	6.88	11/15/28	50,000	63,000	0.011%

STACR Trust 2018-HRP2	1.36	2/25/47	492,777	493,728	0.087%
Standard Chartered	4.64	4/1/31	830,000	945,566	0.166%
Staples	7.5	4/15/26	330,000	346,913	0.061%
Staples	10.75	4/15/27	315,000	310,275	0.054%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	340,440	347,727	0.061%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	590,778	593,398	0.104%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	182,995	182,929	0.032%
Starwood Mortgage Residential Trust 2019-IMC1	4.09	2/25/49	615,000	624,593	0.109%
Starwood Mortgage Residential Trust 2020-1	2.88	2/25/50	600,000	597,707	0.105%
Starwood Mortgage Residential Trust 2020-INV	2.5	11/25/55	555,000	556,299	0.098%
State of Illinois	5.1	6/1/33	600,000	675,518	0.118%
St Joseph s University Medical Center	4.58	7/1/27	2,000,000	2,222,114	0.390%
Sunshine Luxembourg VII Sarl	5	10/1/26	1,010,000	1,007,980	0.177%
Sunshine Luxembourg VII Sarl	4.5	10/2/26	305,000	304,390	0.053%
Surgery Center Holdings	10	4/15/27	725,000	799,313	0.140%
Surgery Center Holdings	9	9/3/24	383,065	390,489	0.068%
Symphony CLO XX	2.57	1/16/32	2,090,000	2,096,020	0.367%
Tacala Investment	8.25	2/4/28	580,000	576,740	0.101%
Tacala Investment	4.5	2/5/27	548,586	543,940	0.095%
Taco Bell Funding	4.32	11/25/48	879,750	884,078	0.155%
Taconic Park CLO	2.12	1/20/29	465,000	459,477	0.081%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	7.5	10/1/25	370,000	395,900	0.069%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	6	3/1/27	245,000	246,225	0.043%
Targa Resources			1,390	1,474,858	0.259%
Tarrant County Cultural Education Facilities Finance	2.32	9/1/30	210,000	207,944	0.036%
Tegra118 Wealth Solutions	4.19	2/18/27	423,598	422,891	0.074%
Tenet Healthcare	6.13	10/1/28	505,000	526,463	0.092%
Tenet Healthcare	6.88	11/15/31	10,000	11,100	0.002%
Tenet Healthcare	7.5	4/1/25	278,000	298,850	0.052%
Tenneco	3.15	10/1/25	531,899	517,404	0.091%
Tenneco	7.88	1/15/29	440,000	495,000	0.087%
Tenneco	5	7/15/26	595,000	562,275	0.099%
Teva Pharmaceutical Finance Netherlands III BV	6.75	3/1/28	360,000	404,550	0.071%
Teva Pharmaceutical Finance Netherlands III BV	6	4/15/24	375,000	397,969	0.070%
Texas Transportation Commission State Highway Fund	5.18	4/1/30	115,000	140,242	0.025%
Times China Holdings	6.75	7/16/23	800,000	833,667	0.146%
T-Mobile USA	3.88	4/15/30	450,000	488,160	0.086%
Tobacco Settlement Finance Authority	4.88	6/1/49	460,000	467,123	0.082%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	345,000	362,067	0.063%
Tower Bersama Infrastructure	2.75	1/20/26	860,000	864,297	0.152%
Tower Bersama Infrastructure	4.25	1/21/25	200,000	210,625	0.037%
Townsquare Media	6.88	2/1/26	485,000	516,525	0.091%
Transcontinental Gas Pipe Line	4	3/15/28	140,000	155,050	0.027%
Transcontinental Gas Pipe Line	4.6	3/15/48	200,000	227,319	0.040%
TransDigm	8	12/15/25	390,000	424,125	0.074%
TransDigm	7.5	3/15/27	200,000	213,750	0.037%
TRP Government Reserve	0.04		34,216,532	34,216,532	5.998%
Truist Bank	2.25	3/11/30	290,000	282,939	0.050%
Turk Telekomunikasyon	4.88	6/19/24	450,000	456,536	0.080%
UFC Holdings	3.75	4/29/26	1,361,545	1,355,160	0.238%
UKG	7.5	5/3/27	705,000	720,863	0.126%
UKG	4	5/4/26	1,419,056	1,419,056	0.249%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	157,637	153,788	0.027%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	142,286	136,845	0.024%
United Airlines Holdings	5	2/1/24	267,000	271,005	0.048%
Univision Communications	9.5	5/1/25	360,000	396,000	0.069%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	352,581	331,426	0.058%
U.S. Treasury Bonds	2.25	11/15/27	1,275,000	1,349,508	0.237%
U.S. Treasury Bonds	0.88	11/15/30	9,900,000	9,157,500	1.605%
U.S. Treasury Bonds	3	11/15/44	915,000	1,020,797	0.179%
U.S. Treasury Bonds	1.63	11/15/50	2,390,000	1,993,409	0.349%
U.S. Treasury Bonds	2.25	2/15/27	4,195,000	4,455,221	0.781%
U.S. Treasury Bonds	1.5	2/15/30	500,000	493,984	0.087%
U.S. Treasury Bonds	1.13	2/15/31	11,900,000	11,243,641	1.971%
U.S. Treasury Bonds	3.13	2/15/43	2,415,000	2,748,949	0.482%
U.S. Treasury Bonds	2.5	2/15/45	1,480,000	1,512,144	0.265%
U.S. Treasury Bonds	0.63	5/15/30	550,000	500,672	0.088%
U.S. Treasury Bonds	4.38	5/15/41	175,000	235,785	0.041%
U.S. Treasury Bonds	3.38	5/15/44	1,275,000	1,510,277	0.265%
U.S. Treasury Bonds	1.25	5/15/50	22,340,000	16,884,153	2.960%
U.S. Treasury Bonds	6.88	8/15/25	700,000	883,313	0.155%
U.S. Treasury Bonds	2.25	8/15/27	1,350,000	1,430,789	0.251%

U.S. Treasury Bonds	0.63	8/15/30	1,350,000	1,223,438	0.214%
U.S. Treasury Bonds	1.13	8/15/40	9,000,000	7,323,750	1.284%
U.S. Treasury Bonds	1.38	8/15/50	9,130,000	7,129,959	1.250%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	3,790,001	3,972,987	0.696%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	11,154,891	12,076,912	2.117%
U.S. Treasury Notes	0.13	10/15/23	12,000,000	11,960,625	2.097%
U.S. Treasury Notes	0.25	10/31/25	11,200,000	10,906,000	1.912%
U.S. Treasury Notes	0.38	12/31/25	11,000,000	10,742,188	1.883%
U.S. Treasury Notes	2.38	1/31/23	1,035,000	1,077,047	0.189%
U.S. Treasury Notes	2.5	1/31/24	475,000	504,242	0.088%
U.S. Treasury Notes	0.13	2/15/24	13,000,000	12,928,906	2.266%
U.S. Treasury Notes	2.63	2/28/23	555,000	581,016	0.102%
U.S. Treasury Notes	2.13	3/31/24	2,015,000	2,121,102	0.372%
U.S. Treasury Notes	1.75	6/30/24	2,410,000	2,512,425	0.440%
U.S. Treasury Notes	0.25	9/30/25	6,000,000	5,851,875	1.026%
Utah Transit Authority	5.94	6/15/39	145,000	201,187	0.035%
Vereit Operating Partnership	3.1	12/15/29	1,160,000	1,182,180	0.207%
Vereit Operating Partnership	4.88	6/1/26	740,000	847,996	0.149%
Vereit Operating Partnership	3.95	8/15/27	286,000	313,157	0.055%
Veritas US Inc / Veritas Bermuda	10.5	2/1/24	410,000	420,250	0.074%
Verizon Communications	2.99	10/30/56	280,000	244,952	0.043%
Verizon Communications	2.65	11/20/40	205,000	187,164	0.033%
Verizon Communications	4.33	9/21/28	715,000	817,189	0.143%
Verscend Escrow	9.75	8/15/26	355,000	379,406	0.067%
Verscend Holding	4.7	8/27/25	560,000	559,367	0.098%
Verscend Holding	4.11	8/27/25	395,000	394,554	0.069%
Vertical Holdco GmbH	7.63	7/15/28	1,070,000	1,148,913	0.201%
Vertical US Newco	4.48	7/30/27	517,403	518,179	0.091%
Verus Securitization Trust 2019-3	3.14	7/25/59	545,000	545,691	0.096%
Verus Securitization Trust 2019-INV3	3.28	11/25/59	340,000	347,649	0.061%
Verus Securitization Trust 2021-R1	2.34	10/25/63	550,000	552,110	0.097%
Virginia Commonwealth Transportation Board	5.35	5/15/35	5,000	6,036	0.001%
Virginia Public Building Authority	5.9	8/1/30	60,000	76,558	0.013%
Virginia Public School Authority	4.25	12/15/30	195,000	228,391	0.040%
Vista Point Securitization Trust 2020-1	5.38	3/25/65	330,000	344,501	0.060%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	180,000	182,675	0.032%
Vista Point Securitization Trust 2020-2	4.9	4/25/65	170,000	177,699	0.031%
Vivo Energy Investments BV	5.13	9/24/27	900,000	965,250	0.169%
Vodafone	5	5/30/38	585,000	702,546	0.123%
Vodafone	4.88	6/19/49	650,000	775,451	0.136%
Volkswagen Group of America Finance	3.2	9/26/26	460,000	493,643	0.087%
Volvo Financial Equipment LLC Series 2018-1	3.06	12/15/25	205,000	207,134	0.036%
VTR Comunicaciones	5.13	1/15/28	719,000	752,541	0.132%
Waco Educational Finance	1.79	3/1/29	100,000	99,275	0.017%
Waco Educational Finance	1.89	3/1/30	110,000	108,327	0.019%
Waco Educational Finance	2.06	3/1/31	110,000	108,228	0.019%
Wand NewCo 3	3.11	2/5/26	282,200	278,497	0.049%
Watco Cos LLC / Watco Finance	6.5	6/15/27	620,000	654,100	0.115%
Watlow Electric Manufacturing	4.5	3/2/28	795,000	793,513	0.139%
Welbilt	2.65	10/23/25	395,000	377,225	0.066%
Welbilt	9.5	2/15/24	298,000	306,940	0.054%
Wellfleet CLO 2017-2A	1.28	10/20/29	270,000	270,014	0.047%
Wells Fargo	2.88	10/30/30	250,000	257,606	0.045%
Wells Fargo	5.01	4/4/51	600,000	769,867	0.135%
Wells Fargo	2.39	6/2/28	575,000	587,690	0.103%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	50,785	51,859	0.009%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.29	7/15/58	50,000	52,947	0.009%
Wells Fargo Commercial Mortgage Trust 2016-C33	4.51	3/15/59	310,000	340,087	0.060%
Wells Fargo Commercial Mortgage Trust 2017-C38	3.92	7/15/50	165,000	175,878	0.031%
Wells Fargo Commercial Mortgage Trust 2019-C52	3.38	8/15/52	665,000	687,283	0.120%
WinWater Mortgage Loan Trust 2016-1	3.82	1/20/46	703,960	718,604	0.126%
Woodside Finance	3.7	3/15/28	572,000	594,165	0.104%
Woodside Finance	4.5	3/4/29	535,000	582,012	0.102%
Woodside Finance	3.7	9/15/26	462,000	492,244	0.086%
Woof Holdings	4.5	12/21/27	470,000	467,650	0.082%
Woof Holdings	8	12/21/28	1,385,000	1,404,044	0.246%
Worldwide Plaza Trust 2017-WWP	3.6	11/10/36	100,000	101,111	0.018%
Wynn Macau	5.5	10/1/27	600,000	627,750	0.110%

Total Investments in Securities **678,314,739**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
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BNP PARIBAS SECURITIES CORP	USD	5,731,474	PEN	(20,960,000)	04/09/2021	132,436	0.023%
BANK OF AMERICA	INR	177,105,000	USD	(2,393,311)	04/09/2021	24,583	0.004%
BANK OF AMERICA	MXN	42,305,000	USD	(2,096,068)	04/16/2021	(29,892)	-0.005%
BANK OF AMERICA	USD	3,937,270	RON	(15,955,000)	04/16/2021	137,164	0.024%
JP MORGAN CHASE BANK	USD	42,475	EUR	(35,000)	05/21/2021	1,386	0.000%
Credit Suisse First Boston Inc (PAS)	USD	2,137,114	RUB	(158,405,000)	04/09/2021	44,121	0.008%
DEUTSCHE BANK	IDR	13,329,430,920	USD	(939,155)	04/09/2021	(23,452)	-0.004%
GOLDMAN SACHS & CO	INR	177,105,000	USD	(2,390,565)	04/09/2021	27,329	0.005%
HSBC SECURITIES INC	USD	4,823,121	INR	(354,210,000)	04/09/2021	(12,667)	-0.002%
HSBC SECURITIES INC	USD	2,084,359	MXN	(42,305,000)	04/16/2021	18,183	0.003%
HSBC SECURITIES INC	USD	99,227	EUR	(81,686)	05/21/2021	3,331	0.001%
MORGAN STANLEY & COMPANY LLC	PEN	10,480,000	USD	(2,886,734)	04/09/2021	(87,215)	-0.015%
MORGAN STANLEY & COMPANY LLC	PEN	10,480,000	USD	(2,893,110)	04/09/2021	(93,590)	-0.016%
MORGAN STANLEY & COMPANY LLC	USD	3,198,272	IDR	(45,169,200,000)	04/09/2021	95,246	0.017%
UBS SECURITIES LLC	IDR	18,510,338,160	USD	(1,293,732)	04/09/2021	(22,112)	-0.004%
UBS SECURITIES LLC	IDR	13,329,430,920	USD	(938,698)	04/09/2021	(22,995)	-0.004%
UBS SECURITIES LLC	RUB	158,405,000	USD	(2,101,419)	04/09/2021	(8,427)	-0.001%
UBS SECURITIES LLC	RON	15,955,000	USD	(3,966,074)	04/16/2021	(165,968)	-0.029%
UBS SECURITIES LLC	GBP	3,020,000	EUR	(3,461,600)	05/21/2021	100,223	0.018%
UBS SECURITIES LLC	USD	97,426	EUR	(80,466)	05/21/2021	2,961	0.001%
UBS SECURITIES LLC	USD	99,016	EUR	(81,686)	05/21/2021	3,120	0.001%

Total Forward Currency Exchange Contracts **123,765**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
FXO AUD CALL/USD PUT 0.805 05/20/2021	0.81	5/20/2021	19,650,000	16,672	0.003%

Total Options **16,672**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AMERICAN AIRLINES GROUP CDS 12/20/2021	20,000	(24)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	15,000	(18)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	15,000	(18)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	45,000	(53)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	35,000	(41)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	135,000	(159)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	150,000	(177)	0.000%
TESLA INC CDS 06/20/2021	22,000	8	0.000%
TESLA INC CDS 06/20/2021	33,000	11	0.000%
UNITED CONTINENTAL CDS 06/20/2021	60,000	541	0.000%
FI TRS USD PAY IBOXHY 06/20/21	(25,000,000)	131,958	0.023%

Total Swap Contracts **132,028**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	(25)	6/30/2021	(3,084,961)	39,418	(0.541%)
TUM1 2YR US NOTE FUT JUN 21	(27)	6/30/2021	(5,959,617)	5,877	(1.045%)
TYM1 UST 10YR FUT JUN 21	(101)	6/21/2021	(13,224,688)	148,200	(2.318%)
USM1 UST 20YR FUT JUN 21	117	6/21/2021	18,087,469	(664,385)	3.171%
UXYM1 UST 10YR ULTRA FUT JUN 21	(108)	6/21/2021	(15,518,250)	207,246	(2.720%)
WNM1 ULTRA US BOND FUT JUN 21	57	6/21/2021	10,329,469	(459,487)	1.811%

Total Futures Contracts **(723,132)**

NET ASSETS 570,458,111

NET ASSET VALUE PER SHARE

Total Return Fund Shares **10.40**

(\$127,316,698 / 12,242,303 Shares Outstanding)

Total Return Fund - Advisor Class Shares **10.40**

(\$271,645 / 26,114 Shares Outstanding)

Total Return Fund - I Class Shares **10.40**

(\$442,869,768 / 42,567,483 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
ADP	Andorran Peseta
AED	United Arab Emirates Dirham
AFA	Afghanistan Afghani
ALL	Albania Lek
AMD	Armenian Dram
ANG	Netherlands Antillian Guilder
AOA	Angolan Kwanza
ARS	Argentine Peso
AUD	Australian Dollar
AZM	Azerbaijan Manat
BAM	Bosnia and Herzegovina Convertible Mark
BBD	Bardados Dollar
BDT	Bandladesh Taka
BGN	Bulgarian Lev
BHD	Bahraini Dinar
BMD	Bermudian Dollar
BOB	Bolivian Boliviano
BRL	Brazilian Real
BSD	Bahamian Dollar
BWP	Botswana Pula
BYR	Belarusian Ruble
BZD	Belize Dollar
CAD	Canadian Dollar
CHF	Swiss Franc
CLP	Chilean Peso
CNY	China Yuan Renminbi
COP	Columbian Peso
CRC	Costa Rican Colon
CUP	Cuban Peso
CYP	Cyprus Pound
CZK	Czech Koruna
DOP	Dominican Peso
DZD	Algerian Dinar
ECS	Ecuador Sucre
EEK	Estonian Kroon
EGP	Egyptian Pound
ETB	Ethiopian Birr
EUR	Euro
FJD	Fiji Dollar
FKP	Falkland Islands Pound
GBP	British Pound
GHC	Ghanaian Cedi
GIP	Gibraltar Pound
GTQ	Guatemalan Quetzal
GYD	Guyan Dollar
HKD	Hong Kong Dollar
HNL	Honduran Lempira
HRK	Croatian Kuna
HTG	Haitian Gourde
HUF	Hungarian Forint
IDR	Indonesian Rupiah
ILS	Israeli New Shekel
INR	Indian Rupee
IQD	Iraqi Dinar
IRR	Iranian Rial
ISK	Iceland Krona
JMD	Jamaican Dollar
JOD	Jordanian Dinar
JPY	Japanese Yen
KES	Kenyan Shilling
KHR	Cambodian Riel
KPW	North Korean Won
LBP	Lebanese Pound
LKR	Sri Lanka Rupee
LRD	Liberian Dollar
LTL	Lithuanian Litas
LVL	Latvian Lats
LYD	Libyan Dinar
MAD	Moroccan Dirham
MDL	Moldavan Leu
MGA	Malagasy Franc
MOP	Macau Pataca
MRO	Mauritanian Ouguiya
MTL	Maltese Lira
MUR	Mauritius Rupee
MWK	Malawi Kwacha
MXN	Mexican Peso
MYR	Malaysian Ringgit
MZM	Mozambican Metical
NAD	Namibian Dollar
NGN	Nigerian Naira
NIO	Nicarguan Cordoba Oro
NOK	Norwegian Kroner
NPR	Nepalese Rupee
NZD	New Zealand Dollar
OMR	Omani Rial
PAB	Panamanian Balboa
PEN	Peruvian Nuevo Sol
PGK	Papua New Guinea Kina
PHP	Philippine Peso
PKR	Pakistan Rupee
PLN	Polish Zloty
PYG	Guarani
QAR	Qatari Rial
RON	Romanian Leu
RSD	Serbian Dinar
RUB	Russian Rouble
RWF	Rwandan Franc
SAR	Saudi Riyal
SDD	Sudanese Dinar
SEK	Swedish Krona
SGD	Singapore Dollar
SIT	Slovenian Tolar
SKK	Slovak Koruna
SLL	Sierra Leonean Leone
SOS	Somali Shilling
SVC	El Salvador Colon
SZL	Swazi Lilangeni
THB	Thai Baht
TND	Tunisian Dinar
TRY	Turkish Lira
TTD	Trinidad and Tobago Dollar
TWD	Taiwan Dollar
TZS	Tanzanian Shilling
UAG	Ukrainian Hryvni
UGX	Uganda Shilling
USD	U.S. Dollar
UYU	Uruguayan Peso
VEB	Venezuelan Bolivar
VND	Vietnamese Dong
XAF	CFA Franc BEAC
XCD	East Caribbean Dollar
XOF	CFA Franc BCEAO
YER	Yemeni Rial

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.