

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
2020 Cash Mandatory Exchangeable Trust			485	609,075	0.104%
AbbVie	4.88	11/14/48	1,255,000	1,626,036	0.277%
AbbVie	3.2	11/21/29	250,000	271,291	0.046%
AbbVie	4.05	11/21/39	425,000	490,105	0.083%
ABJA Investment Co Pte	5.45	1/24/28	850,000	916,002	0.156%
Acrisure LLC / Acrisure Finance	10.13	8/1/26	685,000	772,338	0.132%
Adani Ports & Special Economic Zone	4.2	8/4/27	900,000	939,934	0.160%
ADMI	4.25	12/23/27	280,000	279,476	0.048%
ADMI	3.25	12/23/27	887,775	877,237	0.149%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	4/3/26	415,000	455,430	0.078%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	270,000	315,477	0.054%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	180,000	192,870	0.033%
Aes Gener	7.13	3/26/79	850,000	911,119	0.155%
Akbank TAS	5.13	3/31/25	500,000	503,750	0.086%
Albany Molecular Research	4.25	8/30/24	545,429	545,723	0.093%
Albany Molecular Research	4.5	8/30/24	248,750	249,138	0.042%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	245,000	263,375	0.045%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	4.88	2/15/30	239,000	252,743	0.043%
Aldevron	4.25	10/12/26	936,973	936,683	0.160%
Alen 2021-ACEN Mortgage Trust	2.32	4/15/34	1,145,000	1,145,341	0.195%
Allegany Park CLO	3.89	1/20/33	250,000	251,716	0.043%
Alliant Services			1,150	1,153,450	0.196%
Alterra Mountain	5.5	8/1/26	516,080	517,051	0.088%
Altice France Holding	10.5	5/15/27	515,000	572,294	0.097%
American Airlines	5.5	4/20/28	850,000	885,488	0.151%
American Airlines	11.75	7/15/25	270,000	338,850	0.058%
American Airlines Inc/AAdvantage Loyalty IP	5.5	4/20/26	290,000	307,400	0.052%
American Airlines Inc/AAdvantage Loyalty IP	5.75	4/20/29	460,000	497,375	0.085%
American Campus Communities Operating Partnership	3.63	11/15/27	420,000	456,965	0.078%
American Campus Communities Operating Partnership	3.88	1/30/31	270,000	299,436	0.051%
American Campus Communities Operating Partnership	2.85	2/1/30	710,000	728,908	0.124%
American Electric Power			6,050	297,872	0.051%
American Electric Power			5,630	287,891	0.049%
American Express Credit Account Master Trust	0.65	2/18/25	170,000	170,593	0.029%
AmeriCredit Automobile Receivables Trust 2017-3	3.18	7/18/23	965,000	983,446	0.167%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	385,000	392,984	0.067%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	940,000	947,565	0.161%
Amwins	7.75	7/1/26	495,000	524,700	0.089%
Angel Oak Mortgage Trust 2020-6	2.81	5/25/65	515,000	522,041	0.089%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	174,985	177,038	0.030%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	292,998	295,805	0.050%
Angel Oak Mortgage Trust LLC 2020-5	2.97	5/25/65	250,000	255,627	0.044%
Apex Tool	6.5	8/1/24	549,175	550,927	0.094%
Apex Tool Group LLC / BC Mountain Finance	9	2/15/23	270,000	271,350	0.046%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	724,525	742,587	0.126%
Applebee S Funding Llc / Ihop Funding	4.72	6/7/49	258,050	272,635	0.046%
Applied Systems	3.52	9/19/24	971,599	969,053	0.165%
Applied Systems	6.25	9/19/25	1,132,904	1,145,932	0.195%
Arconic	6.13	2/15/28	481,000	515,873	0.088%
Aruba Investments Holdings	8.5	11/24/28	520,000	521,732	0.089%
Ascend Learning	4	7/12/24	674,045	673,344	0.115%
Ascend Learning	4.75	7/12/24	104,213	104,213	0.018%
Ashford Hospitality Trust 2018-ASHF	1.47	4/15/35	190,000	189,470	0.032%
ASP Chromaflo Intermediate Holdings	4.5	11/20/23	591,021	590,282	0.101%
AstraZeneca	3	5/28/51	340,000	350,203	0.060%
Asurion	3.35	12/23/26	1,103,404	1,090,306	0.186%
Asurion	5.35	1/31/28	703,000	707,977	0.121%
Asurion	3.35	7/31/27	384,038	379,556	0.065%
athenahealth	4.41	2/11/26	493,763	494,844	0.084%
Atrium Hotel Portfolio Trust 2017-ATRM	1.72	12/15/36	1,165,000	1,164,977	0.198%
AT&T	2.75	6/1/31	440,000	455,631	0.078%
Autokiniton US Holdings	5	4/6/28	269,325	271,345	0.046%
Avantor			6,485	710,607	0.121%
Avantor Funding	4.63	7/15/28	230,000	242,650	0.041%
Avis Budget Rental Car Funding AESOP	4.83	11/20/22	295,833	298,020	0.051%

Avis Budget Rental Car Funding AESOP	4.53	3/20/23	130,000	132,065	0.022%
Avis Budget Rental Car Funding AESOP	4.73	9/20/24	225,000	238,924	0.041%
Avis Budget Rental Car Funding AESOP	4.24	9/22/25	235,000	251,551	0.043%
Avolon Holdings Funding	5.13	10/1/23	660,000	713,625	0.122%
Avolon Holdings Funding	5.5	1/15/26	75,000	84,750	0.014%
Avolon Holdings Funding	4.25	4/15/26	75,000	80,983	0.014%
Banco De Bogota	6.25	5/12/26	800,000	877,028	0.149%
Banco de Credito del Peru	3.13	7/1/30	305,000	303,750	0.052%
Banco de Credito del Peru	3.25	9/30/31	595,000	590,671	0.101%
Bancolumbia	4.63	12/18/29	800,000	814,008	0.139%
Banco Mercantil del Norte SA/Grand Cayman	7.63	10/6/69	250,000	284,188	0.048%
Banco Santander	3.49	5/28/30	200,000	216,113	0.037%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	600,000	623,682	0.106%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	240,000	249,473	0.042%
Bank of America	1.9	7/23/31	780,000	757,817	0.129%
Barclays Commercial Mortgage Trust 2019-C3	3.9	5/15/52	1,045,000	1,172,243	0.200%
Barclays Commercial Mortgage Trust 2019-C4	3.47	8/15/52	850,000	863,062	0.147%
Barings CLO Ltd 2016-II	1.27	7/20/28	586,173	586,285	0.100%
BAT Capital	3.56	8/15/27	655,000	700,268	0.119%
Bausch Health	6.25	2/15/29	160,000	158,000	0.027%
Bausch Health	7.25	5/30/29	158,000	161,950	0.028%
Bausch Health	4.88	6/1/28	145,000	147,719	0.025%
Bausch Health Americas	8.5	1/31/27	697,000	757,988	0.129%
Bausch Health Americas	9.25	4/1/26	385,000	417,725	0.071%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	78,725	79,858	0.014%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	77,495	79,462	0.014%
BBCMS 2019-BWAY Mortgage Trust	2.23	11/15/34	365,000	354,061	0.060%
BBCMS 2020-BID Mortgage Trust	2.21	10/15/37	375,000	378,506	0.064%
BBVA Bancomer SA/Texas	5.13	1/18/33	1,100,000	1,149,170	0.196%
BCP Raptor	5.25	6/24/24	607,473	601,228	0.102%
BCP Raptor II	4.85	11/3/25	580,321	568,569	0.097%
Becton Dickinson And	3.79	5/20/50	565,000	631,558	0.108%
Benefit Street Partners CLO IV	1.74	1/20/32	2,320,000	2,313,855	0.394%
Benefit Street Partners CLO XI	1.68	4/15/29	2,075,000	2,058,335	0.351%
Big River Steel LLC / BRS Finance	6.63	1/31/29	320,000	352,800	0.060%
BLUEMOUNTAIN CLO 2012-2	1.21	11/20/28	237,180	237,218	0.040%
Boardwalk Pipelines	4.95	12/15/24	400,000	446,397	0.076%
Boardwalk Pipelines	5.95	6/1/26	1,035,000	1,225,701	0.209%
Brf	4.88	1/24/30	550,000	578,262	0.098%
Brixmor Operating Partnership	3.9	3/15/27	630,000	691,535	0.118%
Brixmor Operating Partnership	4.13	5/15/29	445,000	498,509	0.085%
Brixmor Operating Partnership	4.05	7/1/30	505,000	564,426	0.096%
Brookfield Residential Properties Inc / Brookfield Residential US	5.13	6/15/29	700,000	568,651	0.097%
Brookfield WEC Holdings	3.25	8/1/25	458,568	453,854	0.077%
BX Trust 2018-GW	1.29	5/15/35	475,000	475,436	0.081%
BX Trust 2021-VIEW	4.08	6/15/23	1,195,000	1,194,997	0.204%
Caesars Entertainment	8.13	7/1/27	900,000	1,003,500	0.171%
Caesars Resort Collection	2.85	12/23/24	416,252	412,460	0.070%
Caesars Resort Collection	4.6	7/21/25	263,013	263,670	0.045%
Camelot Finance	3.1	10/30/26	167,364	166,527	0.028%
Camelot Finance	4	10/30/26	263,675	263,675	0.045%
Cano Health	5.25	11/23/27	512,687	512,903	0.087%
Cantor Commercial Real Estate Lending 2019-CF2	2.5	11/15/52	1,045,000	935,899	0.159%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	225,000	227,535	0.039%
Capital One Financial	3.65	5/11/27	670,000	744,649	0.127%
Capital One Financial	3.95	9/1/69	415,000	423,819	0.072%
Capital Projects Finance Authority/FL	4	10/1/24	1,670,000	1,662,283	0.283%
CarMax Auto Owner Trust 2017-4	3.3	5/15/24	115,000	116,194	0.020%
Carnival	7.63	3/1/26	235,000	255,269	0.043%
Carnival	11.5	4/1/23	250,000	281,875	0.048%
Carnival	9.88	8/1/27	440,000	514,250	0.088%
CBAM 2019-9	2.08	2/12/30	1,005,000	1,005,099	0.171%
CCC Information Services	4	4/29/24	513,026	512,744	0.087%
CCI Buyer	4.75	12/17/27	683,288	684,019	0.116%
CCM Merger	6.38	5/1/26	405,000	425,250	0.072%
CCO Holdings LLC / CCO Holdings Capital	4.25	2/1/31	270,000	275,063	0.047%
CCO Holdings LLC / CCO Holdings Capital	5.13	5/1/27	310,000	325,113	0.055%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	730,000	794,788	0.135%
CD 2017-CD6 Mortgage Trust	3.46	11/13/50	515,000	565,460	0.096%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	6.5	10/1/28	550,000	591,250	0.101%
Cemex SAB de CV	5.45	11/19/29	800,000	882,092	0.150%
Centene	4.63	12/15/29	527,000	578,383	0.099%

Central Texas Regional Mobility Authority	2.64	1/1/32	1,500,000	1,504,577	0.256%
Charles Schwab	4	6/1/70	575,000	599,438	0.102%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	525,000	578,127	0.098%
Cheniere Corpus Christi Holdings	3.7	11/15/29	495,000	543,278	0.093%
Cheniere Corpus Christi Holdings	5.88	3/31/25	430,000	493,296	0.084%
Cheniere Corpus Christi Holdings	5.13	6/30/27	170,000	197,987	0.034%
Cheniere Energy	4.25	3/15/45	820,000	694,973	0.118%
Chesapeake Energy	5.5	2/1/26	185,000	195,175	0.033%
Chesapeake Energy	5.88	2/1/29	205,000	221,400	0.038%
Chicago Transit Authority Sales Tax Receipts Fund	3.1	12/1/30	600,000	646,216	0.110%
CHS/Community Health Systems	8	12/15/27	420,000	465,150	0.079%
Citgo Holding	8	8/1/23	297,727	295,048	0.050%
CITGO Petroleum	7	6/15/25	275,000	286,000	0.049%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	270,000	276,795	0.047%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	95,000	100,495	0.017%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	345,000	380,252	0.065%
Citigroup Commercial Mortgage Trust 2019-C7	3.92	12/15/72	1,420,000	1,330,198	0.227%
CityCenter Holdings	3	4/18/24	549,830	545,019	0.093%
Clarios Global Lp / Clarios Us Finance	8.5	5/15/27	1,015,000	1,106,350	0.188%
Clarivate Science Holdings	4.88	6/30/29	105,000	107,756	0.018%
Clear Channel Outdoor Holdings	7.75	4/15/28	480,000	502,800	0.086%
Clear Channel Outdoor Holdings	7.5	6/1/29	125,000	129,063	0.022%
Clear Channel Outdoor Holdings	3.69	8/21/26	625,859	610,475	0.104%
Clear Channel Outdoor Holdings			750	1,980	0.000%
Cnh Equipment Trust 2017	2.54	5/15/25	115,000	116,138	0.020%
Cno Financial	5.25	5/30/29	940,000	1,118,600	0.191%
CNT Holdings I	7.5	11/6/28	510,000	516,375	0.088%
CNT Holdings I	4.5	11/8/27	508,725	508,725	0.087%
Cologix Holdings	4.5	5/1/28	805,000	806,674	0.137%
Colorado Health Facilities Authority	3.36	12/1/30	1,970,000	1,996,462	0.340%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	201,978	201,969	0.034%
COLT 2020-3 Mortgage Loan Trust	3.36	4/27/65	160,000	162,516	0.028%
COMM 2014-CCRE19 Mortgage Trust	4.36	8/10/47	380,000	352,549	0.060%
Comm 2014-UBS2 Mortgage Trust	4.7	3/10/47	236,705	255,060	0.043%
COMM 2015-CCRE22 Mortgage Trust	4.24	3/10/48	870,000	927,284	0.158%
COMM 2015-DC1 Mortgage Trust	3.72	2/10/48	760,000	815,149	0.139%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	440,000	484,109	0.082%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	189,296	201,999	0.034%
CommerceHub	4.75	12/29/27	208,950	209,472	0.036%
CommerceHub	7.75	12/29/28	800,000	810,000	0.138%
CommonSpirit Health	2.95	11/1/22	105,000	108,300	0.018%
Commonwealth of Puerto Rico	5.13	7/1/31	150,000	137,250	0.023%
Commonwealth of Puerto Rico	5.5	7/1/31	305,000	273,356	0.047%
Commonwealth of Puerto Rico	8	7/1/35	320,000	264,800	0.045%
Commonwealth of Puerto Rico	5.25	7/1/37	525,000	483,000	0.082%
Commonwealth of Puerto Rico	6	7/1/39	455,000	413,481	0.070%
Connecticut Avenue Securities Trust 2020-R01	2.14	1/25/40	474,356	476,305	0.081%
Continental Resources Inc/OK	4.9	6/1/44	335,000	378,550	0.064%
CoreLogic	4	6/2/28	940,000	936,710	0.160%
CoreLogic	7	6/4/29	1,035,000	1,040,175	0.177%
Country Garden Holdings	5.13	1/17/25	200,000	207,506	0.035%
Country Garden Holdings	7.25	4/8/26	700,000	779,451	0.133%
CPI Holdco	3.85	11/4/26	1,480,577	1,481,377	0.252%
Credit Suisse	3.1	5/14/32	285,000	292,941	0.050%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	215,000	229,959	0.039%
CSAIL 2017-C8 Commercial Mortgage Trust	4.46	6/15/50	465,000	483,654	0.082%
CSC Holdings	7.5	4/1/28	350,000	384,125	0.065%
CSMC 2020-TMIC	3.25	12/15/35	1,445,000	1,470,478	0.250%
Csn Resources	7.63	4/17/26	550,000	593,830	0.101%
Cushman & Wakefield US Borrower	6.75	5/15/28	580,000	626,400	0.107%
Cvent	3.85	11/29/24	288,509	284,326	0.048%
CVS Health	1.88	2/28/31	370,000	357,732	0.061%
CVS Health	5.05	3/25/48	385,000	498,477	0.085%
CVS Health	4.25	4/1/50	115,000	136,101	0.023%
C&W Senior Financing DAC	7.5	10/15/26	750,000	790,061	0.135%
Danaher			670	980,096	0.167%
Dave & Buster s	7.63	11/1/25	622,000	667,873	0.114%
Dcp Midstream Operating	8.13	8/16/30	457,000	607,810	0.104%
Deephaven Residential Mortgage Trust 2019-3	3.41	7/25/59	250,000	245,793	0.042%
Deephaven Residential Mortgage Trust 2021-2	3.17	4/25/66	1,170,000	1,168,323	0.199%
Deerfield Dakota Holding	7.5	4/7/28	305,000	311,863	0.053%
Deerfield Dakota Holding	4.75	4/9/27	746,231	749,030	0.128%

Delta 2 Lux Sarl	3.5	2/1/24	1,554,252	1,544,786	0.263%
Denver City & County School District No 1	4.24	12/15/37	65,000	78,043	0.013%
District of Columbia	5.59	12/1/34	5,000	6,466	0.001%
DRIVEN BRANDS FUNDING	3.24	1/20/51	1,391,513	1,430,948	0.244%
DRIVEN BRANDS FUNDING	4.64	4/20/49	180,838	194,688	0.033%
DRIVEN BRANDS FUNDING	3.79	7/20/50	193,538	202,636	0.035%
Dynasty Acquisition	3.65	4/6/26	836,860	814,541	0.139%
Eagle Broadband Investments	3.75	11/12/27	562,599	562,070	0.096%
ECI Macola/Max Holding	4.5	11/9/27	437,800	438,457	0.075%
EG Finco	7	4/12/27	1,200,000	1,421,833	0.242%
eG Global Finance	8.5	10/30/25	400,000	423,000	0.072%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	8,415	8,422	0.001%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	775,694	798,846	0.136%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	285,000	308,831	0.053%
Ellington Financial Mortgage Trust 2021-2	3.2	6/25/66	2,360,000	2,349,475	0.400%
Enact Holdings	6.5	8/15/25	605,000	663,988	0.113%
Encapsys	4.25	11/7/24	555,297	554,430	0.094%
Endeavor Energy Resources LP / EER Finance	6.63	7/15/25	250,000	267,500	0.046%
Enel Finance International	3.63	5/25/27	1,140,000	1,252,575	0.213%
Energy Transfer	5.88	1/15/24	720,000	797,400	0.136%
Energy Transfer	4.05	3/15/25	238,000	258,230	0.044%
Energy Transfer	5.25	4/15/29	115,000	135,700	0.023%
Energy Transfer	2.9	5/15/25	285,000	299,606	0.051%
Energy Transfer	5.5	6/1/27	335,000	393,206	0.067%
Engineered Machinery Holdings	7.25	5/21/29	535,000	540,350	0.092%
Engineered Machinery Holdings	8.25	7/18/25	520,000	520,489	0.089%
Eni	4.75	9/12/28	445,000	521,647	0.089%
Epicor Software	4	7/30/27	1,054,040	1,052,417	0.179%
Epicor Software	8.75	7/31/28	500,000	515,940	0.088%
Equate Petrochemical BV	2.63	4/28/28	405,000	410,022	0.070%
Exgen Renewables IV	3.5	12/15/27	489,311	488,905	0.083%
Fannie Mae Connecticut Avenue Securities	0.94	10/25/30	700,000	696,701	0.119%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	977,410	965,336	0.164%
Fannie Mae Connecticut Avenue Securities	2.64	12/25/30	469,509	477,884	0.081%
Fannie Mae Connecticut Avenue Securities	4.64	2/25/25	21,292	21,419	0.004%
Fannie Mae Connecticut Avenue Securities	1.09	2/25/30	458,322	456,260	0.078%
Fannie Mae Connecticut Avenue Securities	2.19	3/25/31	526,874	532,977	0.091%
Fannie Mae Connecticut Avenue Securities	0.94	7/25/30	564,537	564,537	0.096%
Fannie Mae Connecticut Avenue Securities	2.29	8/25/30	151,059	152,691	0.026%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	558,284	561,902	0.096%
Fannie Mae Interest Strip	6.5	2/25/32	244	49	0.000%
Fannie Mae REMICS	4	6/25/44	26,826	27,176	0.005%
Federal Home Loan Mortgage	6	10/1/32	153	172	0.000%
Federal Home Loan Mortgage	2.48	10/1/36	508	541	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	7,153	8,325	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	7,376	8,143	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	32,584	36,240	0.006%
Federal Home Loan Mortgage	4	10/1/40	1,791	1,968	0.000%
Federal Home Loan Mortgage	4	10/1/40	537	585	0.000%
Federal Home Loan Mortgage	4.5	10/1/41	97,830	108,663	0.019%
Federal Home Loan Mortgage	5	11/1/33	1,904	2,173	0.000%
Federal Home Loan Mortgage	5	11/1/33	1,213	1,360	0.000%
Federal Home Loan Mortgage	5	11/1/33	2,629	2,998	0.001%
Federal Home Loan Mortgage	2.47	11/1/34	4,747	4,833	0.001%
Federal Home Loan Mortgage	2.45	11/1/36	1,325	1,335	0.000%
Federal Home Loan Mortgage	4	11/1/40	3,141	3,439	0.001%
Federal Home Loan Mortgage	2.37	1/1/36	2,234	2,387	0.000%
Federal Home Loan Mortgage	2.21	1/1/37	1,516	1,524	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	40,587	47,231	0.008%
Federal Home Loan Mortgage	4	1/1/41	13,679	14,952	0.003%
Federal Home Loan Mortgage	3.5	1/1/43	38,043	41,011	0.007%
Federal Home Loan Mortgage	4	1/1/46	351,094	382,217	0.065%
Federal Home Loan Mortgage	3	1/1/48	144,906	151,391	0.026%
Federal Home Loan Mortgage	6	12/1/33	11,383	13,509	0.002%
Federal Home Loan Mortgage	5	12/1/35	1,066	1,221	0.000%
Federal Home Loan Mortgage	2.32	12/1/36	538	572	0.000%
Federal Home Loan Mortgage	5.5	12/1/39	2,824	3,285	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	4,468	4,925	0.001%
Federal Home Loan Mortgage	4	12/1/40	6,266	6,846	0.001%
Federal Home Loan Mortgage	4	12/1/40	214	234	0.000%
Federal Home Loan Mortgage	4	12/1/40	5,098	5,556	0.001%
Federal Home Loan Mortgage	4	12/1/41	17,264	18,900	0.003%

Federal Home Loan Mortgage	7	2/1/24	17	18	0.000%
Federal Home Loan Mortgage	2.13	2/1/35	819	855	0.000%
Federal Home Loan Mortgage	2.11	2/1/37	2,891	3,025	0.001%
Federal Home Loan Mortgage	4	2/1/41	64,865	71,023	0.012%
Federal Home Loan Mortgage	6.5	3/1/32	427	478	0.000%
Federal Home Loan Mortgage	2.29	3/1/36	2,829	2,998	0.001%
Federal Home Loan Mortgage	3.5	3/1/46	106,743	114,972	0.020%
Federal Home Loan Mortgage	7	4/1/32	280	323	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	2,390	2,677	0.000%
Federal Home Loan Mortgage	6.5	4/1/37	89,235	101,938	0.017%
Federal Home Loan Mortgage	5	4/1/40	2,423	2,777	0.000%
Federal Home Loan Mortgage	3	4/1/47	55,554	58,321	0.010%
Federal Home Loan Mortgage	2.5	5/1/30	186,776	196,164	0.033%
Federal Home Loan Mortgage	4.5	5/1/42	14,177	15,851	0.003%
Federal Home Loan Mortgage	4.5	5/1/42	35,220	39,119	0.007%
Federal Home Loan Mortgage	3.5	5/1/43	116,501	125,590	0.021%
Federal Home Loan Mortgage	6.5	6/1/24	113	127	0.000%
Federal Home Loan Mortgage	7	6/1/32	130	135	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	17,083	19,000	0.003%
Federal Home Loan Mortgage	5	7/1/25	8	8	0.000%
Federal Home Loan Mortgage	5	7/1/33	88	101	0.000%
Federal Home Loan Mortgage	2.69	7/1/35	340	359	0.000%
Federal Home Loan Mortgage	5	7/1/40	7,196	8,248	0.001%
Federal Home Loan Mortgage	6	8/1/21	8	8	0.000%
Federal Home Loan Mortgage	6	8/1/22	200	203	0.000%
Federal Home Loan Mortgage	6	8/1/38	3,004	3,550	0.001%
Federal Home Loan Mortgage	6	8/1/38	4,736	5,606	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	4,937	5,487	0.001%
Federal Home Loan Mortgage	5	8/1/40	11,097	12,536	0.002%
Federal Home Loan Mortgage	5	8/1/40	43,284	49,322	0.008%
Federal Home Loan Mortgage	4.5	8/1/40	3,159	3,516	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	7,461	8,298	0.001%
Federal Home Loan Mortgage	4	8/1/40	2,474	2,696	0.000%
Federal Home Loan Mortgage	4.5	9/1/23	3,098	3,248	0.001%
Federal Home Loan Mortgage	2.29	9/1/32	52	52	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	5,251	6,180	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	33,623	36,248	0.006%
Federal National Mortgage Assn.	5	10/1/21	0	0	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	6,709	7,037	0.001%
Federal National Mortgage Assn.	3	10/1/29	11,722	12,399	0.002%
Federal National Mortgage Assn.	3	10/1/30	23,177	24,518	0.004%
Federal National Mortgage Assn.	5	10/1/34	14,767	16,775	0.003%
Federal National Mortgage Assn.	5.5	10/1/35	10,710	12,408	0.002%
Federal National Mortgage Assn.	5	10/1/35	6,667	7,633	0.001%
Federal National Mortgage Assn.	5	10/1/35	18,964	21,597	0.004%
Federal National Mortgage Assn.	6.5	10/1/37	8,259	9,392	0.002%
Federal National Mortgage Assn.	6	10/1/38	6,699	7,849	0.001%
Federal National Mortgage Assn.	6	10/1/38	24,445	29,009	0.005%
Federal National Mortgage Assn.	6	10/1/40	37,672	44,595	0.008%
Federal National Mortgage Assn.	6	10/1/40	10,797	12,771	0.002%
Federal National Mortgage Assn.	3	10/1/46	28,364	29,687	0.005%
Federal National Mortgage Assn.	4	10/1/47	88,884	95,423	0.016%
Federal National Mortgage Assn.	4	10/1/48	11,335	12,480	0.002%
Federal National Mortgage Assn.	4.5	10/1/48	16,802	18,277	0.003%
Federal National Mortgage Assn.	6	11/1/32	1,675	1,985	0.000%
Federal National Mortgage Assn.	5	11/1/33	6,186	7,052	0.001%
Federal National Mortgage Assn.	5	11/1/33	6,021	6,859	0.001%
Federal National Mortgage Assn.	3	11/1/34	111,898	119,188	0.020%
Federal National Mortgage Assn.	5.5	11/1/35	10,007	11,593	0.002%
Federal National Mortgage Assn.	2.1	11/1/35	3,265	3,290	0.001%
Federal National Mortgage Assn.	5	11/1/35	5,236	5,990	0.001%
Federal National Mortgage Assn.	6	11/1/36	5,011	5,946	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	1,376	1,541	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	1,515	1,713	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	170	192	0.000%
Federal National Mortgage Assn.	2.2	11/1/37	4,506	4,757	0.001%
Federal National Mortgage Assn.	6	11/1/38	29,042	34,421	0.006%
Federal National Mortgage Assn.	4.5	11/1/39	3,921	4,358	0.001%
Federal National Mortgage Assn.	4	11/1/40	5,095	5,568	0.001%
Federal National Mortgage Assn.	4.5	11/1/40	30,063	33,541	0.006%
Federal National Mortgage Assn.	4	11/1/40	8,060	8,816	0.002%
Federal National Mortgage Assn.	4	11/1/40	30,759	33,611	0.006%

Federal National Mortgage Assn.	4.5	11/1/40	111,718	124,168	0.021%
Federal National Mortgage Assn.	4	11/1/43	43,895	47,800	0.008%
Federal National Mortgage Assn.	4	11/1/44	61,915	67,415	0.011%
Federal National Mortgage Assn.	3	11/1/46	43,554	46,123	0.008%
Federal National Mortgage Assn.	4.5	11/1/47	168,004	185,910	0.032%
Federal National Mortgage Assn.	4.5	11/1/47	175,602	192,741	0.033%
Federal National Mortgage Assn.	3	11/1/48	17,391	18,173	0.003%
Federal National Mortgage Assn.	4.5	11/1/48	7,668	8,279	0.001%
Federal National Mortgage Assn.	4	11/1/49	259,588	276,786	0.047%
Federal National Mortgage Assn.	2.5	11/1/50	325,008	336,471	0.057%
Federal National Mortgage Assn.	2.5	11/1/50	312,375	323,391	0.055%
Federal National Mortgage Assn.	2.5	11/1/50	192,745	199,543	0.034%
Federal National Mortgage Assn.	3	1/1/27	52,723	55,710	0.009%
Federal National Mortgage Assn.	2.5	1/1/32	208,434	218,719	0.037%
Federal National Mortgage Assn.	2	1/1/35	6,982,000	7,201,415	1.226%
Federal National Mortgage Assn.	3	1/1/35	31,477	33,600	0.006%
Federal National Mortgage Assn.	3	1/1/35	66,142	70,199	0.012%
Federal National Mortgage Assn.	1.5	1/1/36	1,625,000	1,644,583	0.280%
Federal National Mortgage Assn.	2	1/1/36	1,803,512	1,865,121	0.318%
Federal National Mortgage Assn.	5.5	1/1/36	4,203	4,870	0.001%
Federal National Mortgage Assn.	5	1/1/36	130,541	149,459	0.025%
Federal National Mortgage Assn.	5.5	1/1/36	25,230	29,228	0.005%
Federal National Mortgage Assn.	6	1/1/36	1,126	1,312	0.000%
Federal National Mortgage Assn.	6	1/1/36	1,491	1,726	0.000%
Federal National Mortgage Assn.	5.5	1/1/37	10,929	12,658	0.002%
Federal National Mortgage Assn.	6	1/1/37	1,574	1,866	0.000%
Federal National Mortgage Assn.	5.5	1/1/38	15,100	17,488	0.003%
Federal National Mortgage Assn.	4	1/1/42	111,941	122,496	0.021%
Federal National Mortgage Assn.	2.5	1/1/44	7,494,000	7,751,021	1.320%
Federal National Mortgage Assn.	3.5	1/1/46	71,830	77,653	0.013%
Federal National Mortgage Assn.	3.5	1/1/46	50,422	54,473	0.009%
Federal National Mortgage Assn.	3.5	1/1/48	69,674	74,841	0.013%
Federal National Mortgage Assn.	2	1/1/50	12,804,000	12,928,039	2.202%
Federal National Mortgage Assn.	4	1/1/50	510,522	543,096	0.092%
Federal National Mortgage Assn.	4.5	1/1/50	37,163	40,137	0.007%
Federal National Mortgage Assn.	5.5	12/1/21	27	27	0.000%
Federal National Mortgage Assn.	5	12/1/24	4,287	4,472	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	5,441	6,424	0.001%
Federal National Mortgage Assn.	3	12/1/32	3,465,718	3,661,639	0.624%
Federal National Mortgage Assn.	5.5	12/1/33	16,167	18,656	0.003%
Federal National Mortgage Assn.	3.5	12/1/33	200,833	214,896	0.037%
Federal National Mortgage Assn.	5.5	12/1/34	1,227	1,421	0.000%
Federal National Mortgage Assn.	2.31	12/1/35	835	842	0.000%
Federal National Mortgage Assn.	2.04	12/1/35	2,728	2,781	0.000%
Federal National Mortgage Assn.	1.72	12/1/35	951	956	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	328	330	0.000%
Federal National Mortgage Assn.	6	12/1/35	4,203	4,987	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	87,055	100,814	0.017%
Federal National Mortgage Assn.	5.5	12/1/35	5,516	6,390	0.001%
Federal National Mortgage Assn.	6.5	12/1/36	695	790	0.000%
Federal National Mortgage Assn.	2.42	12/1/36	603	620	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	12,484	13,921	0.002%
Federal National Mortgage Assn.	4	12/1/40	44,705	49,154	0.008%
Federal National Mortgage Assn.	4	12/1/40	23,376	25,464	0.004%
Federal National Mortgage Assn.	4.5	12/1/40	24,638	27,177	0.005%
Federal National Mortgage Assn.	4.5	12/1/40	41,142	45,691	0.008%
Federal National Mortgage Assn.	5	12/1/41	215,851	239,655	0.041%
Federal National Mortgage Assn.	3.5	12/1/41	9,672	10,559	0.002%
Federal National Mortgage Assn.	4.5	12/1/41	32,763	36,414	0.006%
Federal National Mortgage Assn.	4.5	12/1/41	19,539	21,539	0.004%
Federal National Mortgage Assn.	4.5	12/1/45	56,636	62,860	0.011%
Federal National Mortgage Assn.	4	12/1/45	25,453	27,495	0.005%
Federal National Mortgage Assn.	4	12/1/46	14,170	15,276	0.003%
Federal National Mortgage Assn.	5	12/1/47	217,889	246,500	0.042%
Federal National Mortgage Assn.	4	12/1/49	259,013	281,079	0.048%
Federal National Mortgage Assn.	4	12/1/49	36,448	38,813	0.007%
Federal National Mortgage Assn.	2.5	12/1/50	2,443,227	2,529,394	0.431%
Federal National Mortgage Assn.	2.5	12/1/50	114,097	118,121	0.020%
Federal National Mortgage Assn.	5	2/1/24	1,113	1,160	0.000%
Federal National Mortgage Assn.	2.5	2/1/32	205,849	216,497	0.037%
Federal National Mortgage Assn.	6	2/1/33	68	80	0.000%
Federal National Mortgage Assn.	5	2/1/34	5,375	6,008	0.001%

Federal National Mortgage Assn.	5.5	2/1/35	41,859	48,493	0.008%
Federal National Mortgage Assn.	5	2/1/36	40,065	45,883	0.008%
Federal National Mortgage Assn.	6	2/1/36	1,020	1,200	0.000%
Federal National Mortgage Assn.	6	2/1/37	3,391	4,024	0.001%
Federal National Mortgage Assn.	6	2/1/37	18,682	22,018	0.004%
Federal National Mortgage Assn.	5	2/1/38	4,641	5,305	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	19,635	22,749	0.004%
Federal National Mortgage Assn.	5.5	2/1/38	5,934	6,875	0.001%
Federal National Mortgage Assn.	6	2/1/39	97,196	115,345	0.020%
Federal National Mortgage Assn.	4.5	2/1/40	5,589	6,210	0.001%
Federal National Mortgage Assn.	4	2/1/41	15,015	16,356	0.003%
Federal National Mortgage Assn.	4	2/1/41	40,442	44,267	0.008%
Federal National Mortgage Assn.	4	2/1/41	13,052	14,268	0.002%
Federal National Mortgage Assn.	4	2/1/41	5,084	5,556	0.001%
Federal National Mortgage Assn.	3	2/1/43	245,979	261,453	0.045%
Federal National Mortgage Assn.	3	2/1/44	11,180	11,988	0.002%
Federal National Mortgage Assn.	3	2/1/47	249,339	264,947	0.045%
Federal National Mortgage Assn.	4	2/1/49	42,848	45,626	0.008%
Federal National Mortgage Assn.	4	2/1/50	306,155	326,978	0.056%
Federal National Mortgage Assn.	6	3/1/33	1,673	1,934	0.000%
Federal National Mortgage Assn.	5	3/1/34	5,084	5,688	0.001%
Federal National Mortgage Assn.	5	3/1/34	7,241	8,249	0.001%
Federal National Mortgage Assn.	5	3/1/36	2,322	2,657	0.000%
Federal National Mortgage Assn.	6	3/1/37	15,672	18,597	0.003%
Federal National Mortgage Assn.	6	3/1/37	54,649	64,084	0.011%
Federal National Mortgage Assn.	6	3/1/37	6,835	8,110	0.001%
Federal National Mortgage Assn.	4	3/1/41	284,989	311,450	0.053%
Federal National Mortgage Assn.	4.5	3/1/41	2,448	2,702	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	30,063	33,168	0.006%
Federal National Mortgage Assn.	4	3/1/42	16,756	18,283	0.003%
Federal National Mortgage Assn.	4	3/1/44	253,420	278,634	0.047%
Federal National Mortgage Assn.	3.5	3/1/45	209,560	227,443	0.039%
Federal National Mortgage Assn.	4	3/1/46	88,221	95,864	0.016%
Federal National Mortgage Assn.	3.5	3/1/47	102,541	108,802	0.019%
Federal National Mortgage Assn.	4.5	4/1/25	18,008	18,995	0.003%
Federal National Mortgage Assn.	4.5	4/1/26	4,701	4,956	0.001%
Federal National Mortgage Assn.	3.5	4/1/31	119,721	128,210	0.022%
Federal National Mortgage Assn.	6	4/1/33	402	477	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	3,787	4,387	0.001%
Federal National Mortgage Assn.	5	4/1/35	7,590	8,678	0.001%
Federal National Mortgage Assn.	5	4/1/35	8,964	10,242	0.002%
Federal National Mortgage Assn.	6	4/1/35	24,209	28,006	0.005%
Federal National Mortgage Assn.	5	4/1/35	29,168	33,238	0.006%
Federal National Mortgage Assn.	5.5	4/1/36	3,383	3,919	0.001%
Federal National Mortgage Assn.	6	4/1/36	466	552	0.000%
Federal National Mortgage Assn.	3	4/1/40	20,593	21,873	0.004%
Federal National Mortgage Assn.	3	4/1/40	19,749	20,993	0.004%
Federal National Mortgage Assn.	3	4/1/40	8,236	8,689	0.001%
Federal National Mortgage Assn.	5	4/1/40	51,329	58,801	0.010%
Federal National Mortgage Assn.	6	4/1/40	13,300	15,743	0.003%
Federal National Mortgage Assn.	4.5	4/1/41	171,352	190,250	0.032%
Federal National Mortgage Assn.	3.5	4/1/43	8,957	9,608	0.002%
Federal National Mortgage Assn.	3	4/1/43	19,942	21,150	0.004%
Federal National Mortgage Assn.	4	4/1/44	24,470	26,772	0.005%
Federal National Mortgage Assn.	4.5	4/1/44	33,446	36,885	0.006%
Federal National Mortgage Assn.	4	4/1/47	5,997	6,445	0.001%
Federal National Mortgage Assn.	3	4/1/47	215,031	226,289	0.039%
Federal National Mortgage Assn.	4.5	4/1/48	106,657	114,440	0.019%
Federal National Mortgage Assn.	4.5	4/1/50	260,838	289,962	0.049%
Federal National Mortgage Assn.	2.5	5/1/30	34,172	36,001	0.006%
Federal National Mortgage Assn.	3	5/1/31	111,582	117,646	0.020%
Federal National Mortgage Assn.	6	5/1/36	9,052	10,741	0.002%
Federal National Mortgage Assn.	5.5	5/1/36	5,419	6,276	0.001%
Federal National Mortgage Assn.	2	5/1/36	2,072,260	2,145,821	0.365%
Federal National Mortgage Assn.	6	5/1/37	2,777	3,295	0.001%
Federal National Mortgage Assn.	6	5/1/38	1,781	2,111	0.000%
Federal National Mortgage Assn.	5	5/1/38	6,764	7,744	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	18	21	0.000%
Federal National Mortgage Assn.	5	5/1/40	21,731	24,735	0.004%
Federal National Mortgage Assn.	4.5	5/1/41	47,887	53,178	0.009%
Federal National Mortgage Assn.	5	5/1/42	43,951	50,285	0.009%
Federal National Mortgage Assn.	4	5/1/42	241,973	266,044	0.045%

Federal National Mortgage Assn.	3.5	5/1/42	86,081	93,292	0.016%
Federal National Mortgage Assn.	3	5/1/43	68,394	72,462	0.012%
Federal National Mortgage Assn.	3	5/1/46	162,056	172,687	0.029%
Federal National Mortgage Assn.	3.5	5/1/47	37,411	39,832	0.007%
Federal National Mortgage Assn.	4	5/1/47	24,670	26,532	0.005%
Federal National Mortgage Assn.	4.5	5/1/48	339,757	375,952	0.064%
Federal National Mortgage Assn.	4.5	5/1/49	190,825	207,374	0.035%
Federal National Mortgage Assn.	4.5	5/1/49	97,409	105,006	0.018%
Federal National Mortgage Assn.	4.5	5/1/50	176,343	190,734	0.032%
Federal National Mortgage Assn.	4.5	5/1/50	270,593	293,001	0.050%
Federal National Mortgage Assn.	7.5	6/1/28	6	6	0.000%
Federal National Mortgage Assn.	3.5	6/1/33	92,239	99,316	0.017%
Federal National Mortgage Assn.	3	6/1/33	2,250	2,332	0.000%
Federal National Mortgage Assn.	5	6/1/35	29,033	33,190	0.006%
Federal National Mortgage Assn.	5	6/1/35	137,889	157,717	0.027%
Federal National Mortgage Assn.	5	6/1/35	4,875	5,569	0.001%
Federal National Mortgage Assn.	5	6/1/35	8,128	9,284	0.002%
Federal National Mortgage Assn.	5	6/1/35	3,698	4,224	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	30,944	35,669	0.006%
Federal National Mortgage Assn.	6.5	6/1/39	765	884	0.000%
Federal National Mortgage Assn.	6	6/1/39	52,132	61,867	0.011%
Federal National Mortgage Assn.	5	6/1/40	28,219	32,329	0.006%
Federal National Mortgage Assn.	5	6/1/40	73,904	83,955	0.014%
Federal National Mortgage Assn.	4.5	6/1/41	40,786	45,343	0.008%
Federal National Mortgage Assn.	3.5	6/1/43	10,725	11,643	0.002%
Federal National Mortgage Assn.	4.5	6/1/44	102,965	114,289	0.019%
Federal National Mortgage Assn.	3.5	6/1/46	7,394	7,968	0.001%
Federal National Mortgage Assn.	4	6/1/48	54,318	57,979	0.010%
Federal National Mortgage Assn.	3	6/1/50	33,845	35,357	0.006%
Federal National Mortgage Assn.	7	7/1/29	297	326	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	4,026	4,745	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	789	904	0.000%
Federal National Mortgage Assn.	5	7/1/33	3,735	4,251	0.001%
Federal National Mortgage Assn.	5	7/1/35	46,703	53,247	0.009%
Federal National Mortgage Assn.	5	7/1/35	65,629	75,026	0.013%
Federal National Mortgage Assn.	2	7/1/35	220	220	0.000%
Federal National Mortgage Assn.	5	7/1/35	4,219	4,816	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	2,566	2,911	0.000%
Federal National Mortgage Assn.	5	7/1/37	2,150	2,444	0.000%
Federal National Mortgage Assn.	5	7/1/37	6,748	7,679	0.001%
Federal National Mortgage Assn.	6	7/1/38	24,206	28,675	0.005%
Federal National Mortgage Assn.	4.5	7/1/39	3,462	3,820	0.001%
Federal National Mortgage Assn.	5	7/1/41	105,901	119,453	0.020%
Federal National Mortgage Assn.	4.5	7/1/42	25,104	27,995	0.005%
Federal National Mortgage Assn.	5	7/1/42	88,955	101,123	0.017%
Federal National Mortgage Assn.	3.5	7/1/43	15,586	16,772	0.003%
Federal National Mortgage Assn.	3	7/1/46	246,324	258,742	0.044%
Federal National Mortgage Assn.	4	7/1/48	361,382	385,163	0.066%
Federal National Mortgage Assn.	4.5	7/1/49	113,003	121,732	0.021%
Federal National Mortgage Assn.	3.5	7/1/50	38,032	40,253	0.007%
Federal National Mortgage Assn.	6	8/1/21	11	11	0.000%
Federal National Mortgage Assn.	6	8/1/22	207	210	0.000%
Federal National Mortgage Assn.	6	8/1/34	4,377	5,038	0.001%
Federal National Mortgage Assn.	2.34	8/1/36	1,779	1,818	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,905	2,206	0.000%
Federal National Mortgage Assn.	6	8/1/37	2,627	3,117	0.001%
Federal National Mortgage Assn.	6.5	8/1/37	796	909	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	23,266	26,955	0.005%
Federal National Mortgage Assn.	5.5	8/1/37	27,733	32,129	0.005%
Federal National Mortgage Assn.	6.5	8/1/38	7,107	8,297	0.001%
Federal National Mortgage Assn.	6	8/1/38	5,607	6,587	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	4,661	5,178	0.001%
Federal National Mortgage Assn.	4.5	8/1/41	7,703	8,310	0.001%
Federal National Mortgage Assn.	4	8/1/42	5,921	6,497	0.001%
Federal National Mortgage Assn.	3	8/1/43	42,616	45,703	0.008%
Federal National Mortgage Assn.	4	8/1/46	10,090	10,889	0.002%
Federal National Mortgage Assn.	3.5	8/1/47	12,707	13,710	0.002%
Federal National Mortgage Assn.	4.5	8/1/48	393,532	426,074	0.073%
Federal National Mortgage Assn.	4.5	8/1/48	60,249	64,646	0.011%
Federal National Mortgage Assn.	4.5	8/1/48	64,364	69,370	0.012%
Federal National Mortgage Assn.	5.5	9/1/23	1,941	2,001	0.000%
Federal National Mortgage Assn.	5	9/1/23	202	211	0.000%

Federal National Mortgage Assn.	5	9/1/24	7,836	8,173	0.001%
Federal National Mortgage Assn.	6.5	9/1/36	852	976	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	2,720	3,093	0.001%
Federal National Mortgage Assn.	1.97	9/1/37	911	921	0.000%
Federal National Mortgage Assn.	6	9/1/38	7,720	9,145	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	9,049	10,055	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	19,478	21,682	0.004%
Federal National Mortgage Assn.	6	9/1/39	40,825	48,225	0.008%
Federal National Mortgage Assn.	4.5	9/1/40	3,063	3,339	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	18,594	20,743	0.004%
Federal National Mortgage Assn.	4.5	9/1/40	100,199	110,578	0.019%
Federal National Mortgage Assn.	4.5	9/1/42	29,533	32,829	0.006%
Federal National Mortgage Assn.	4	9/1/43	74,385	81,031	0.014%
Federal National Mortgage Assn.	4	9/1/45	11,288	12,249	0.002%
Federal National Mortgage Assn.	4	9/1/46	9,139	9,900	0.002%
Federal National Mortgage Assn.	4.5	9/1/49	331,051	364,001	0.062%
Federal Realty Investment Trust	3.5	6/1/30	275,000	301,919	0.051%
Filtration	4.5	3/29/25	550,838	550,838	0.094%
Filtration	3.1	3/31/25	716,718	710,297	0.121%
Flagstar Mortgage Trust 2017-2	4.11	10/25/47	253,387	259,553	0.044%
Flagstar Mortgage Trust 2019-1	3.5	10/25/49	133,863	135,950	0.023%
FNMA 15YR	6	7/1/21	2	2	0.000%
FNMA 30 YR TBA JUL	4.5	1/1/35	922,000	991,870	0.169%
FNMA 30 YR TBA JUL	4	1/1/41	6,921,000	7,369,784	1.255%
FNMA 30 YR TBA JUL	3	1/1/43	24,738,000	25,785,983	4.392%
FOCUS Brands Funding	3.86	4/30/47	230,400	233,706	0.040%
Ford Motor	6.63	10/1/28	360,000	430,502	0.073%
Ford Motor	9	4/22/25	585,000	720,870	0.123%
Ford Motor	9.63	4/22/30	15,000	21,469	0.004%
Ford Motor Credit	5.13	6/16/25	400,000	440,462	0.075%
Four Seasons Hotels	2.1	11/30/23	388,748	387,290	0.066%
Freddie Mac REMICS	4.5	5/25/50	464,520	75,577	0.013%
Freddie Mac Stacr Remic Trust 2019-Hqa4	2.14	11/25/49	336,533	337,709	0.058%
Freddie Mac STACR Remic Trust 2020-DNA2	1.94	2/25/50	1,825,000	1,839,857	0.313%
Freddie Mac STACR REMIC Trust 2020-DNA4	3.84	8/25/50	116,318	117,571	0.020%
Freddie Mac STACR REMIC Trust 2020-HQA1	1.99	1/25/50	242,926	243,580	0.041%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.19	3/25/50	127,701	127,741	0.022%
Freddie Mac Stacr Remic Trust 2020-HQA2	3.19	3/25/50	595,000	604,296	0.103%
Freddie Mac STACR REMIC Trust 2020-HQA4	3.24	9/25/50	285,628	288,866	0.049%
Freddie Mac STACR REMIC Trust 2021-DNA3	2.12	10/25/33	1,445,000	1,475,934	0.251%
Freddie Mac STACR REMIC Trust 2021-HQA1	2.27	8/25/33	1,960,000	1,985,760	0.338%
Freddie Mac STACR REMIC Trust 2021-HQA2	2.07	12/25/33	1,000,000	1,000,000	0.170%
Freddie Mac Stacr Trust 2018-HQA2	0.84	10/25/48	56,359	56,359	0.010%
Freddie Mac STACR Trust 2019-DNA2	2.54	3/25/49	323,267	328,295	0.056%
Freddie Mac Stacr Trust 2019-HQA1	2.44	2/25/49	666,006	672,873	0.115%
Freddie Mac STACR Trust 2019-HQA2	2.14	4/25/49	163,778	165,068	0.028%
Freddie Mac Strips	0	8/15/28	155	150	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	2.74	12/25/29	227,761	231,759	0.039%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	29,335	29,348	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	1.14	7/25/30	403,604	402,016	0.068%
Freddie Mac Structured Agency Credit Risk debt Notes	2.32	8/25/33	2,245,000	2,303,317	0.392%
Freddie Mac Structured Agency Credit Risk debt Notes	2.39	9/25/30	371,278	376,619	0.064%
Freddie Mac Structured Agency Credit Risk debt Notes	1.19	9/25/30	290,285	290,635	0.049%
Freddie Mac Structured Agency Credit Risk debt Notes	4.04	9/25/47	146,058	146,114	0.025%
Freddie Mac Whole Loan Securities Trust	3.61	12/25/46	458,281	462,895	0.079%
Freddie Mac Whole Loan Securities Trust 2016-SC02	3.62	10/25/46	213,602	216,609	0.037%
Freeport-McMoRan	5.4	11/14/34	207,000	249,953	0.043%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	255,000	284,716	0.048%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	293,506	295,142	0.050%
Gainwell Acquisition	4.75	10/1/27	1,828,830	1,832,945	0.312%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	160,211	162,345	0.028%
Galton Funding Mortgage Trust 2017-1	3.95	7/25/56	1,053,663	1,070,946	0.182%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	69,229	69,305	0.012%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	365,000	368,732	0.063%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	735,000	739,183	0.126%
GCI	4.75	10/15/28	275,000	281,188	0.048%
General Electric	3.45	6/15/70	290,000	284,200	0.048%
General Motors Financial	4.3	7/13/25	905,000	1,000,287	0.170%
Globo Comunicacao E Participacoes	4.88	1/22/30	550,000	569,687	0.097%
GMF Floorplan Owner Revolving Trust	3.06	4/15/24	100,000	101,994	0.017%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	765,000	776,558	0.132%
Golub Capital Partners CLO 39B	1.34	10/20/28	477,218	477,325	0.081%

Goodyear Tire & Rubber	5	7/15/29	315,000	329,175	0.056%
Goodyear Tire & Rubber	5.25	7/15/31	130,000	135,525	0.023%
Government National Mortgage Assn.	5	10/15/39	10,440	11,963	0.002%
Government National Mortgage Assn.	3.5	10/15/43	22,595	23,956	0.004%
Government National Mortgage Assn.	5.5	10/20/32	298	340	0.000%
Government National Mortgage Assn.	5.5	10/20/35	65,638	76,999	0.013%
Government National Mortgage Assn.	4.5	10/20/40	28,495	31,514	0.005%
Government National Mortgage Assn.	3.5	10/20/44	22,271	24,075	0.004%
Government National Mortgage Assn.	3.5	10/20/45	30,845	32,959	0.006%
Government National Mortgage Assn.	3.5	10/20/45	44,706	47,859	0.008%
Government National Mortgage Assn.	5	10/20/47	52,873	57,776	0.010%
Government National Mortgage Assn.	5.5	10/20/48	19,755	21,777	0.004%
Government National Mortgage Assn.	3	10/20/49	471,786	484,808	0.083%
Government National Mortgage Assn.	4	10/20/50	3,432,702	3,634,430	0.619%
Government National Mortgage Assn.	4.5	11/20/39	4,413	4,880	0.001%
Government National Mortgage Assn.	4.5	11/20/40	7,021	7,765	0.001%
Government National Mortgage Assn.	5	11/20/40	25,851	29,283	0.005%
Government National Mortgage Assn.	5	11/20/47	200,657	219,627	0.037%
Government National Mortgage Assn.	5.5	11/20/48	86,224	95,050	0.016%
Government National Mortgage Assn.	3.5	1/1/42	819,000	859,742	0.146%
Government National Mortgage Assn.	2.5	1/1/43	7,548,000	7,811,001	1.330%
Government National Mortgage Assn.	3	1/1/43	7,545,000	7,872,294	1.341%
Government National Mortgage Assn.	3.5	1/15/43	7,687	8,226	0.001%
Government National Mortgage Assn.	4.5	1/20/41	60,058	67,302	0.011%
Government National Mortgage Assn.	3.5	1/20/43	49,934	53,453	0.009%
Government National Mortgage Assn.	3.5	1/20/45	208,695	224,231	0.038%
Government National Mortgage Assn.	4.5	1/20/46	21,652	23,937	0.004%
Government National Mortgage Assn.	3.5	1/20/46	15,827	17,004	0.003%
Government National Mortgage Assn.	4	1/20/48	181,235	196,714	0.034%
Government National Mortgage Assn.	5.5	1/20/49	71,586	78,850	0.013%
Government National Mortgage Assn.	5	12/15/39	54,828	63,432	0.011%
Government National Mortgage Assn.	3.5	12/15/42	5,900	6,313	0.001%
Government National Mortgage Assn.	6.5	12/20/33	463	551	0.000%
Government National Mortgage Assn.	5	12/20/35	11,997	13,512	0.002%
Government National Mortgage Assn.	3.5	12/20/42	463,696	496,384	0.085%
Government National Mortgage Assn.	3.5	12/20/45	168,571	180,328	0.031%
Government National Mortgage Assn.	5	12/20/47	196,161	214,323	0.037%
Government National Mortgage Assn.	5.5	12/20/48	421,353	464,486	0.079%
Government National Mortgage Assn.	6.5	2/15/29	1,483	1,652	0.000%
Government National Mortgage Assn.	5	2/15/40	29,928	34,640	0.006%
Government National Mortgage Assn.	5	2/15/40	29,928	34,640	0.006%
Government National Mortgage Assn.	4	2/20/41	5,952	6,524	0.001%
Government National Mortgage Assn.	3.5	2/20/43	208,163	223,285	0.038%
Government National Mortgage Assn.	3.5	2/20/45	23,494	25,242	0.004%
Government National Mortgage Assn.	3.5	2/20/46	89,757	96,081	0.016%
Government National Mortgage Assn.	3.5	2/20/48	715,839	768,154	0.131%
Government National Mortgage Assn.	3.5	2/20/48	157,967	169,101	0.029%
Government National Mortgage Assn.	8.5	3/15/22	185	186	0.000%
Government National Mortgage Assn.	4.5	3/20/41	4,824	5,335	0.001%
Government National Mortgage Assn.	5	3/20/41	32,773	37,112	0.006%
Government National Mortgage Assn.	3.5	3/20/43	85,151	91,315	0.016%
Government National Mortgage Assn.	4	3/20/45	143,105	156,453	0.027%
Government National Mortgage Assn.	3.5	3/20/46	100,175	106,734	0.018%
Government National Mortgage Assn.	4.5	3/20/47	520,669	564,099	0.096%
Government National Mortgage Assn.	5.5	3/20/48	82,630	91,229	0.016%
Government National Mortgage Assn.	5.5	3/20/49	100,095	110,533	0.019%
Government National Mortgage Assn.	3	3/20/50	1,208,682	1,242,035	0.212%
Government National Mortgage Assn.	5	4/20/35	24,278	27,338	0.005%
Government National Mortgage Assn.	4.5	4/20/40	19,531	21,600	0.004%
Government National Mortgage Assn.	5	4/20/40	4,178	4,731	0.001%
Government National Mortgage Assn.	5	4/20/41	110,942	125,630	0.021%
Government National Mortgage Assn.	3.5	4/20/45	7,606	8,172	0.001%
Government National Mortgage Assn.	3.5	4/20/46	79,136	84,018	0.014%
Government National Mortgage Assn.	3.5	4/20/47	439,262	462,570	0.079%
Government National Mortgage Assn.	5.5	4/20/48	58,329	64,300	0.011%
Government National Mortgage Assn.	3.5	4/20/48	108,782	116,748	0.020%
Government National Mortgage Assn.	3	4/20/51	3,205,892	3,360,004	0.572%
Government National Mortgage Assn.	4.5	5/20/40	24,894	27,530	0.005%
Government National Mortgage Assn.	3.5	5/20/45	18,525	19,907	0.003%
Government National Mortgage Assn.	3.5	5/20/45	43,349	46,205	0.008%
Government National Mortgage Assn.	3.5	5/20/45	13,837	14,833	0.003%
Government National Mortgage Assn.	3.5	5/20/46	201,421	214,679	0.037%

Government National Mortgage Assn.	3	5/20/46	13,095	14,018	0.002%
Government National Mortgage Assn.	3	5/20/46	22,437	24,076	0.004%
Government National Mortgage Assn.	5	5/20/48	118,159	127,474	0.022%
Government National Mortgage Assn.	5.5	5/20/48	239,278	263,772	0.045%
Government National Mortgage Assn.	5	5/20/48	9,242	10,175	0.002%
Government National Mortgage Assn.	5	6/15/40	24,837	28,659	0.005%
Government National Mortgage Assn.	5	6/20/40	22,205	25,144	0.004%
Government National Mortgage Assn.	3.5	6/20/43	72,482	77,820	0.013%
Government National Mortgage Assn.	3.5	6/20/43	80,530	86,515	0.015%
Government National Mortgage Assn.	5.5	6/20/44	46,584	54,638	0.009%
Government National Mortgage Assn.	3.5	6/20/46	177,170	188,521	0.032%
Government National Mortgage Assn.	3	6/20/46	48,966	51,990	0.009%
Government National Mortgage Assn.	5	6/20/47	50,885	55,809	0.010%
Government National Mortgage Assn.	5	6/20/48	386,338	416,822	0.071%
Government National Mortgage Assn.	5	6/20/48	29,964	33,053	0.006%
Government National Mortgage Assn.	5	6/20/49	36,504	39,366	0.007%
Government National Mortgage Assn.	5	7/20/39	6,147	6,842	0.001%
Government National Mortgage Assn.	4.5	7/20/40	57,584	63,684	0.011%
Government National Mortgage Assn.	3.5	7/20/46	39,515	42,054	0.007%
Government National Mortgage Assn.	3	7/20/46	22,885	24,560	0.004%
Government National Mortgage Assn.	3	7/20/46	40,828	43,706	0.007%
Government National Mortgage Assn.	3	7/20/46	31,391	33,500	0.006%
Government National Mortgage Assn.	3	7/20/46	67,313	71,732	0.012%
Government National Mortgage Assn.	3	7/20/46	24,582	26,316	0.004%
Government National Mortgage Assn.	3	7/20/46	67,467	72,223	0.012%
Government National Mortgage Assn.	5	7/20/47	175,423	192,382	0.033%
Government National Mortgage Assn.	4.5	7/20/47	107,904	116,786	0.020%
Government National Mortgage Assn.	5	8/20/40	16,131	18,266	0.003%
Government National Mortgage Assn.	3.5	8/20/42	23,097	24,727	0.004%
Government National Mortgage Assn.	3.5	8/20/46	54,633	58,695	0.010%
Government National Mortgage Assn.	3	8/20/46	36,212	38,697	0.007%
Government National Mortgage Assn.	3	8/20/46	32,035	34,307	0.006%
Government National Mortgage Assn.	3	8/20/46	30,847	33,100	0.006%
Government National Mortgage Assn.	4.5	8/20/47	439,209	474,333	0.081%
Government National Mortgage Assn.	5	8/20/47	12,218	13,409	0.002%
Government National Mortgage Assn.	5	9/15/39	14,463	16,691	0.003%
Government National Mortgage Assn.	3.5	9/15/41	111,781	119,905	0.020%
Government National Mortgage Assn.	4.5	9/15/45	29,043	32,737	0.006%
Government National Mortgage Assn.	6.5	9/20/32	439	521	0.000%
Government National Mortgage Assn.	4.5	9/20/40	18,883	20,887	0.004%
Government National Mortgage Assn.	4	9/20/42	5,398	5,915	0.001%
Government National Mortgage Assn.	3.5	9/20/43	203,484	218,723	0.037%
Government National Mortgage Assn.	3.5	9/20/45	43,494	46,729	0.008%
Government National Mortgage Assn.	3	9/20/46	25,707	27,470	0.005%
Government National Mortgage Assn.	3	9/20/46	16,727	17,915	0.003%
Government National Mortgage Assn.	5	9/20/47	192,886	210,789	0.036%
Government National Mortgage Assn.	5.5	9/20/48	749	831	0.000%
Government National Mortgage Assn.	3	9/20/49	26,621	27,356	0.005%
Government National Mortgage Association	3	11/20/47	52,121	54,128	0.009%
Government National Mortgage Association	4.5	12/20/39	3,747	89	0.000%
Government National Mortgage Association	3	12/20/47	36,268	37,148	0.006%
Government National Mortgage Association	4	2/20/43	32,069	4,640	0.001%
Government National Mortgage Association	3.5	3/20/43	238,269	18,487	0.003%
Government National Mortgage Association	3.5	4/20/39	26,363	236	0.000%
Government National Mortgage Association	4	5/20/37	49,135	1,481	0.000%
Government National Mortgage Association	3.5	5/20/43	137,292	21,704	0.004%
GPD	10.13	4/1/26	500,000	543,125	0.093%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	3.14	6/16/25	730,000	736,240	0.125%
Great Lakes Water Authority Sewage Disposal System Revenue	2.62	7/1/36	450,000	463,183	0.079%
Great Wolf Trust 2019-WOLF	1.11	12/15/36	300,000	300,186	0.051%
Great Wolf Trust 2019-WOLF	2.01	12/15/36	895,000	889,423	0.151%
Great Wolf Trust 2019-WOLF	2.81	12/15/36	1,970,000	1,932,904	0.329%
GS Mortgage-Backed Securities Corp Trust 2021-NQM1	1.53	7/25/61	2,656,178	2,654,127	0.452%
GS Mortgage Securities Corp Trust 2021-ROSS	2.07	5/15/26	710,000	710,241	0.121%
GS Mortgage Securities Trust 2016-GS4	3.18	11/10/49	1,370,000	1,443,927	0.246%
GS Mortgage Securities Trust 2017-GS8	2.7	11/10/50	1,025,000	955,892	0.163%
Hadrian Merger Sub	8.5	5/1/26	555,000	579,281	0.099%
Hardees Funding	4.96	6/20/48	1,040,575	1,103,353	0.188%
Hardees Funding	2.87	6/20/51	380,000	380,000	0.065%
Heartland dental	3.6	4/30/25	749,212	739,847	0.126%
Heartland dental	4.07	4/30/25	600,000	598,500	0.102%
Heathrow Funding	4.88	7/15/21	265,000	265,373	0.045%

Hess	7.88	10/1/29	115,000	156,688	0.027%
Hess	5.6	2/15/41	5,000	6,219	0.001%
Hess	7.13	3/15/33	175,000	235,594	0.040%
Hess	7.3	8/15/31	175,000	235,813	0.040%
Hilcorp Energy I Lp / Hilcorp Finance	5.75	2/1/29	115,000	119,600	0.020%
Hilcorp Energy I Lp / Hilcorp Finance	6	2/1/31	150,000	159,000	0.027%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	40,807	41,778	0.007%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	79,140	80,760	0.014%
Hilton Grand Vacations Trust 2020	6.42	2/25/39	100,516	109,946	0.019%
Homeward Opportunities Fund I Trust 2020-2	2.64	5/25/65	250,000	254,276	0.043%
Howard Hughes	4.13	2/1/29	655,000	655,000	0.112%
Howard Hughes	5.38	8/1/28	495,000	524,081	0.089%
Howard University	4.76	10/1/51	415,000	457,420	0.078%
HPS Loan Management 11-2017	1.73	5/6/30	415,000	411,329	0.070%
HPS Loan Management 11-2017	2.13	5/6/30	420,000	414,693	0.071%
HTA Group Ltd/Mauritius	7	12/18/25	750,000	800,918	0.136%
HUB International	2.93	4/25/25	443,434	438,285	0.075%
HUB International	4	4/25/25	1,180,025	1,179,199	0.201%
HUB International	7	5/1/26	517,000	535,095	0.091%
Hudbay Minerals	6.13	4/1/29	465,000	495,806	0.084%
Hyland Software	4.25	7/1/24	1,061,811	1,062,693	0.181%
Hyland Software	7	7/7/25	998,600	1,001,925	0.171%
ICON Luxembourg Sarl	3	7/1/28	295,000	295,416	0.050%
iHeartCommunications	6.38	5/1/26	20,121	21,404	0.004%
iHeartCommunications	8.38	5/1/27	794,281	850,874	0.145%
Inland Valley development Agency	5.5	3/1/33	150,000	165,712	0.028%
Intelsat Jackson Holdings	8	11/27/23	1,015,000	1,029,383	0.175%
Intelsat Jackson Holdings	8.75	1/2/24	680,000	691,478	0.118%
Intelsat Jackson Holdings	8.63	1/2/24	340,000	345,464	0.059%
Intelsat Jackson Holdings	6.5	7/13/22	151,713	152,567	0.026%
Intelsat Jackson Holdings	9.5	9/30/22	1,000,000	1,177,500	0.201%
Intercontinental Exchange	1.85	9/15/32	385,000	364,351	0.062%
InTown Hotel Portfolio Trust 2018-STAY	1.57	1/15/33	270,000	270,612	0.046%
IRB Holding	4.25	12/15/27	716,724	716,280	0.122%
Jack in the Box Funding	3.98	8/25/49	774,150	792,110	0.135%
Jack in the Box Funding	4.97	8/25/49	230,260	253,650	0.043%
Joseph T Ryerson & Son	8.5	8/1/28	396,000	438,075	0.075%
JPMDB Commercial Mortgage Securities Trust 2017-C5	3.86	3/15/50	395,000	432,144	0.074%
JPMorgan Chase	1.76	11/19/31	815,000	779,178	0.133%
JPMorgan Chase	2.96	5/13/31	660,000	691,313	0.118%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.95	9/6/38	1,015,000	1,066,708	0.182%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	195,000	205,172	0.035%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.67	9/15/29	280,000	279,727	0.048%
JP Morgan Mortgage Trust 2019-3	4	9/25/49	62,333	63,226	0.011%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	100,026	102,009	0.017%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	221,006	225,288	0.038%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	192,276	195,763	0.033%
JP Morgan Mortgage Trust 2020-INV2	3	10/25/50	551,754	558,630	0.095%
Kaiser Foundation Hospitals	3.5	4/1/22	390,000	399,253	0.068%
Kernel Holding	6.75	10/27/27	750,000	816,282	0.139%
Kernel Holding	6.75	10/27/27	250,000	272,094	0.046%
KKR CLO 13	1.33	1/16/28	780,000	778,284	0.133%
K-MAC Holdings	9	3/16/26	845,000	848,473	0.145%
Kuwait Projects Co SPC	4.5	2/23/27	575,000	571,800	0.097%
L Brands	6.63	10/1/30	355,000	410,469	0.070%
L Brands	9.38	7/1/25	535,000	691,488	0.118%
LCPR Senior Secured Financing DAC	6.75	10/15/27	750,000	805,572	0.137%
Legacy LifePoint Health	6.75	4/15/25	425,000	451,563	0.077%
Leviathan Bond	6.13	6/30/25	750,000	823,125	0.140%
LifePoint Health	3.85	11/16/25	384,786	383,678	0.065%
Life Time	5.75	1/15/26	342,000	354,398	0.060%
Life Time	5.75	12/16/24	722,929	724,736	0.123%
Loire Finco Luxembourg Sarl	3.1	4/21/27	1,277,167	1,254,817	0.214%
Longfor Group Holdings	3.95	9/16/29	550,000	593,931	0.101%
LSEGA Financing	2	4/6/28	585,000	591,804	0.101%
LSEGA Financing	2.5	4/6/31	425,000	435,479	0.074%
Lucid Energy Group II Borrower	4	2/17/25	302,464	299,330	0.051%
Madison IAQ	3.75	6/21/28	135,000	135,000	0.023%
Madison IAQ	5.88	6/30/29	240,000	244,200	0.042%
Madison Park Funding XXVIII	1.38	10/21/30	785,000	785,142	0.134%
Madison Park Funding XXXIII	1.51	10/15/32	1,145,000	1,148,540	0.196%
Madison Park Funding XXXV	2.09	4/20/32	2,500,000	2,503,161	0.426%

Magnetite XXIII	1.48	10/25/32	825,000	826,181	0.141%
Magnetite XXV	1.8	1/25/32	1,615,000	1,617,755	0.276%
Magnetite XXV	3.55	1/25/32	305,000	304,987	0.052%
Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance	6	8/1/26	490,000	504,700	0.086%
Manila Water	4.38	7/30/30	200,000	216,514	0.037%
Maravai Intermediate Holdings	4.75	10/19/27	813,870	816,922	0.139%
Marriott International Inc/MD	5.75	5/1/25	155,000	178,399	0.030%
Maryland Economic development	4.25	6/1/31	350,000	366,507	0.062%
Maryland Stadium Authority	2.01	5/1/29	475,000	475,271	0.081%
Mauser Packaging Solutions Holding	8.5	4/15/24	630,000	652,050	0.111%
Mauser Packaging Solutions Holding	7.25	4/15/25	290,000	284,200	0.048%
MDC Partners	7.5	5/1/24	547,000	553,838	0.094%
Meritor	6.25	6/1/25	185,000	196,100	0.033%
Methanex	5.13	10/15/27	442,000	476,255	0.081%
Methanex	5.25	12/15/29	15,000	16,163	0.003%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	256,001	266,792	0.045%
Metropolitan Atlanta Rapid Transit Authority	2.41	7/1/36	955,000	959,803	0.163%
Metropolitan Pier & Exposition Authority	4.11	12/15/27	1,935,000	2,043,422	0.348%
Metropolitan Transportation Authority	5	5/15/22	600,000	624,822	0.106%
Mexico Government International Bond	4	10/2/23	1,000	1,085	0.000%
MGIC Investment	5.25	8/15/28	250,000	263,750	0.045%
MH Sub I	6.35	2/23/29	500,000	507,190	0.086%
MH Sub I	4.75	9/13/24	567,136	567,964	0.097%
MIC Glen	7.25	6/23/29	400,000	401,800	0.068%
Mileage Plus Holdings	6.25	6/21/27	1,345,000	1,435,330	0.244%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	425,000	468,031	0.080%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	17,666	17,759	0.003%
Molina Healthcare	4.38	6/15/28	265,000	276,263	0.047%
Montgomery County IDA/PA	2.94	11/15/27	615,000	619,416	0.105%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	180,000	193,858	0.033%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	80,000	87,395	0.015%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	35,000	38,160	0.006%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	155,000	170,248	0.029%
MVW 2020-1	4.21	10/20/37	284,064	300,798	0.051%
MVW 2021-1W	1.94	1/22/41	1,185,703	1,187,337	0.202%
MVW Owner Trust 2017-1	2.75	12/20/34	36,154	36,840	0.006%
MVW Owner Trust 2017-1	2.99	12/20/34	43,385	44,006	0.007%
MVW Owner Trust 2019-1	3.33	11/20/36	92,884	95,061	0.016%
N/A	2.98	7/15/34	1,230,000	1,230,000	0.209%
Navacord	5	3/16/28	615,000	496,128	0.084%
Navacord	5	3/16/28	450,000	363,020	0.062%
Navacord	8	3/26/29	345,000	279,707	0.048%
Navient	7.25	1/25/22	23,000	23,863	0.004%
Navient	7.25	9/25/23	492,000	543,660	0.093%
Navient Private Education Loan Trust 2017	3.91	12/16/58	585,000	596,499	0.102%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	944,885	964,848	0.164%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	222,209	226,491	0.039%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	527,405	538,166	0.092%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	600,000	608,980	0.104%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	975,000	977,896	0.167%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	70,723	71,433	0.012%
Navient Private Education Refi Loan Trust 2020-F	2.69	7/15/69	400,000	413,342	0.070%
Navient Private Education Refi Loan Trust 2020-H	2.78	1/15/69	1,340,000	1,380,338	0.235%
Navistar	3.6	11/6/24	568,531	568,531	0.097%
Navitas Midstream Midland Basin	5.5	12/13/24	566,103	567,518	0.097%
NCL	5.88	3/15/26	420,000	439,950	0.075%
Netflix	6.38	5/15/29	850,000	1,083,750	0.185%
Neuberger Berman CLO XVII	1.68	4/22/29	500,000	498,916	0.085%
Neuberger Berman CLO XVII	2.18	4/22/29	395,000	392,116	0.067%
Neuberger Berman Loan Advisers CLO 29	1.32	10/19/31	1,105,000	1,105,425	0.188%
Neuberger Berman Loan Advisers CLO 38	1.49	10/20/32	520,000	521,054	0.089%
Neuberger Berman Loan Advisers Clo 43	1.28	6/18/35	585,000	585,000	0.100%
New Residential Mortgage Loan Trust 2019-NQM5	3.44	11/25/59	910,000	925,274	0.158%
New York Transportation development	1.61	12/1/22	55,000	55,750	0.009%
NextEra Energy			11,221	548,176	0.093%
NGL Energy Operating LLC / NGL Energy Finance	7.5	2/1/26	529,000	554,128	0.094%
North Texas Tollway Authority	3.08	1/1/42	490,000	501,465	0.085%
Nustar Logistics	5.75	10/1/25	415,000	450,275	0.077%
Nustar Logistics	6	6/1/26	380,000	412,300	0.070%
NXP BV / NXP Funding LLC / NXP USA	3.25	5/11/41	710,000	730,619	0.124%
OBX 2019-EXP1 Trust	4	1/25/59	82,387	83,940	0.014%
OBX 2019-EXP2 Trust	4	6/25/59	94,944	97,983	0.017%

OBX 2019-EXP2 Trust	0.99	6/25/59	119,278	119,727	0.020%
OBX 2019-INV2 Trust	4	5/27/49	262,542	265,449	0.045%
OBX 2020-EXP2 Trust	3	5/25/60	124,062	126,252	0.022%
OBX 2020-EXP3 Trust	3	1/25/60	447,916	453,424	0.077%
OBX 2021-NQM1 Trust	2.22	2/25/66	598,000	596,772	0.102%
Occidental Petroleum	7.5	5/1/31	50,000	62,875	0.011%
Occidental Petroleum	8	7/15/25	500,000	596,875	0.102%
Occidental Petroleum	8.5	7/15/27	295,000	370,594	0.063%
Occidental Petroleum	8.88	7/15/30	425,000	566,844	0.097%
Occidental Petroleum	7.88	9/15/31	45,000	57,431	0.010%
OCP CLO 2014-7	1.84	7/20/29	1,095,000	1,095,106	0.187%
OCP CLO 2020-19	6.3	7/20/31	915,000	915,940	0.156%
OCP CLO 2021-21	3.14	7/20/34	1,110,000	1,107,236	0.189%
Option Care Health	3.85	8/6/26	925,303	925,109	0.158%
Organon	3.5	6/2/28	535,000	535,337	0.091%
Organon & Co / Organon Foreign debt Co-Issuer BV	5.13	4/30/31	385,000	396,550	0.068%
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics	7.25	2/1/28	186,000	202,973	0.035%
Oryx Funding	5.8	2/3/31	900,000	952,452	0.162%
OZLM VIII	1.99	10/17/29	530,000	529,900	0.090%
Pacific Gas & Electric	4.55	7/1/30	790,000	843,726	0.144%
Pactiv	7.95	12/15/25	425,000	478,125	0.081%
Pactiv	8.38	4/15/27	57,000	65,550	0.011%
Pathway Vet Alliance	3.85	3/31/27	882,995	880,293	0.150%
Peninsula Pacific Entertainment LLC / Peninsula Pacific Entertainment Finance In	8.5	11/15/27	625,000	671,094	0.114%
Peraton	4.5	2/1/28	852,863	854,636	0.146%
Peraton	8.5	2/1/29	695,000	708,900	0.121%
Perrigo Finance Unlimited	3.9	12/15/24	790,000	849,343	0.145%
Perrigo Finance Unlimited	4.38	3/15/26	600,000	660,091	0.112%
Perrigo Finance Unlimited	3.15	6/15/30	855,000	871,698	0.148%
PetSmart	4.25	2/11/28	1,035,000	1,035,259	0.176%
PetSmart Inc / PetSmart Finance	7.75	2/15/29	1,000,000	1,101,250	0.188%
PetVet Care Centers	6.35	2/13/26	305,000	304,543	0.052%
PetVet Care Centers	3.35	2/14/25	287,215	285,182	0.049%
PetVet Care Centers	4.25	2/14/25	556,751	557,586	0.095%
PG&E	3.5	6/23/25	824,422	812,575	0.138%
Photo Holdings Merger Sub	8.5	10/1/26	400,000	438,000	0.075%
Pike	3.11	1/21/28	656,849	655,115	0.112%
Pike	5.5	9/1/28	400,000	416,000	0.071%
Planet Fitness Master Issuer	4.26	9/5/48	194,500	195,220	0.033%
Pra	7.38	9/1/25	400,000	430,000	0.073%
Prairie Eci Acquiror	4.85	3/11/26	557,125	541,570	0.092%
Presidio Holdings	8.25	2/1/28	410,000	446,900	0.076%
Puerto Rico Commonwealth Aqueduct & Sewer Authority	5.35	7/1/27	500,000	500,370	0.085%
QVC	4.38	3/15/23	655,000	688,569	0.117%
Raptor Acquisition	4.75	11/1/26	55,000	55,069	0.009%
Raptor Acquisition Corp / Raptor Co-Issuer	4.88	11/1/26	75,000	75,844	0.013%
Realogy Group LLC / Realogy Co-Issuer	9.38	4/1/27	245,000	271,950	0.046%
RealPage	7.25	4/23/29	1,010,000	1,039,038	0.177%
RealPage	3.75	4/24/28	565,000	563,023	0.096%
Regionalcare Hospital Partners Holdings Inc / Lifepoint Health	9.75	12/1/26	445,000	478,375	0.081%
Romanian Government International Bond	3.62	5/26/30	240,000	329,638	0.056%
Ross Stores	1.88	4/15/31	480,000	464,581	0.079%
Royal Caribbean Cruises	5.5	4/1/28	520,000	542,100	0.092%
Royal Caribbean Cruises	10.88	6/1/23	250,000	283,438	0.048%
Royal Caribbean Cruises	9.13	6/15/23	45,000	49,388	0.008%
Ryan Specialty	3.75	9/1/27	556,161	555,638	0.095%
Sabine Pass Liquefaction	5	3/15/27	740,000	854,700	0.146%
Sabre GLBL	4.75	12/17/27	557,200	559,986	0.095%
Sabre GLBL	9.25	4/15/25	335,000	396,975	0.068%
Santander Consumer Auto Receivables Trust 2020	3.71	2/17/26	125,000	131,997	0.022%
Santander Consumer Auto Receivables Trust 2021	1.57	1/15/27	665,000	663,008	0.113%
Santander Drive Auto Receivables Trust 2020-4	1.48	1/15/27	445,000	450,502	0.077%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	1,355,000	1,395,897	0.238%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	550,000	565,320	0.096%
Savannah Hospital Authority	6	7/1/27	190,000	218,904	0.037%
SBA Tower Trust	3.87	10/8/24	425,000	444,329	0.076%
SBA Tower Trust	2.84	1/15/25	450,000	474,409	0.081%
SBA Tower Trust	2.33	1/15/28	95,000	98,427	0.017%
Scientific Games International	7.25	11/15/29	270,000	305,100	0.052%
Scientific Games International	8.25	3/15/26	620,000	664,950	0.113%
Scientific Games International	2.85	8/14/24	436,336	433,064	0.074%
Sea	2.38	12/1/25	225,000	696,697	0.119%

Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	49,006	49,049	0.008%
SeaWorld Parks & Entertainment	3.75	4/1/24	565,134	560,896	0.096%
SeaWorld Parks & Entertainment	9.5	8/1/25	510,000	548,888	0.093%
Sequoia Mortgage Trust 2013-4	3.47	4/25/43	489,954	499,810	0.085%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	221,793	225,163	0.038%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	83,594	84,292	0.014%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	176,184	180,477	0.031%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	26,450	26,770	0.005%
Shimao Group Holdings	3.45	1/11/31	779,000	727,787	0.124%
Shimao Group Holdings	5.6	7/15/26	200,000	210,535	0.036%
Shutterfly	7	9/25/26	64,374	64,431	0.011%
Shutterfly	7.5	9/25/26	217,800	217,981	0.037%
Sierra Timeshare 2016-3 Receivables Funding	2.63	10/20/33	78,867	79,153	0.013%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	82,040	84,712	0.014%
Sierra Timeshare 2021-1 Receivables Funding	1.79	11/20/37	2,496,258	2,504,792	0.427%
Sirius XM Radio	4	7/15/28	460,000	473,800	0.081%
Six Flags theme Parks	7	7/1/25	20,000	21,525	0.004%
SkyMiles IP	4.75	10/20/27	500,000	527,845	0.090%
SLM Student Loan Trust 2008-1	0.83	1/25/22	439,963	426,663	0.073%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	935,000	993,858	0.169%
Smb Private Education Loan Trust 2017	2.82	10/15/35	238,823	247,159	0.042%
Smb Private Education Loan Trust 2018	3.63	11/15/35	487,434	513,248	0.087%
Smb Private Education Loan Trust 2020	3	8/15/45	785,000	809,598	0.138%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	670,000	675,008	0.115%
SM Investments	4.88	6/10/24	600,000	650,614	0.111%
Solenis International	8.64	6/26/26	410,000	408,668	0.070%
Solera	4.5	6/4/28	310,000	310,738	0.053%
Sonic Capital	3.85	1/20/50	296,750	313,335	0.053%
Sonic Capital	4.03	2/20/48	545,533	558,462	0.095%
Sophia	3.9	10/7/27	532,325	532,437	0.091%
South Carolina Public Service Authority	2.39	12/1/23	190,000	196,884	0.034%
South Carolina Public Service Authority	4.32	12/1/27	77,000	89,156	0.015%
Sprint	7.63	2/15/25	345,000	410,119	0.070%
Sprint	7.63	3/1/26	310,000	379,363	0.065%
Sprint Capital	6.88	11/15/28	50,000	64,125	0.011%
STACR Trust 2018-HRP2	1.34	2/25/47	492,777	492,777	0.084%
Staples	7.5	4/15/26	330,000	342,375	0.058%
Staples	10.75	4/15/27	595,000	606,900	0.103%
Staples	5.18	4/16/26	413,944	402,821	0.069%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	269,140	272,713	0.046%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	590,778	593,301	0.101%
Starwood Mortgage Residential Trust 2020-1	2.88	2/25/50	600,000	608,595	0.104%
Starwood Mortgage Residential Trust 2020-INV	2.5	11/25/55	555,000	556,799	0.095%
Starwood Mortgage Residential Trust 2021-2	2.18	5/25/65	2,000,000	1,995,664	0.340%
State of Illinois	5.1	6/1/33	600,000	705,505	0.120%
St Joseph s University Medical Center	4.58	7/1/27	2,000,000	2,242,318	0.382%
Sunshine Luxembourg VII Sarl	4.5	10/1/26	1,311,713	1,315,726	0.224%
Surgery Center Holdings	10	4/15/27	725,000	796,594	0.136%
Surgery Center Holdings	4.5	8/31/26	359,100	360,389	0.061%
Symphony CLO XX	2.53	1/16/32	2,090,000	2,098,061	0.357%
Tacala Investment	8.25	2/4/28	605,000	605,381	0.103%
Tacala Investment	4.5	2/5/27	547,172	546,915	0.093%
Taco Bell Funding	4.32	11/25/48	877,500	879,378	0.150%
Taconic Park CLO	2.09	1/20/29	465,000	464,070	0.079%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	7.5	10/1/25	370,000	405,150	0.069%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	6	3/1/27	245,000	252,350	0.043%
Targa Resources			1,390	1,505,025	0.256%
Targa Resources Partners LP / Targa Resources Partners Finance	4	1/15/32	165,000	169,331	0.029%
Targa Resources Partners LP / Targa Resources Partners Finance	4.88	2/1/31	45,000	48,713	0.008%
Tarrant County Cultural Education Facilities Finance	2.32	9/1/30	210,000	212,320	0.036%
Tegra118 Wealth Solutions	4.16	2/18/27	421,470	421,819	0.072%
Tenet Healthcare	6.13	10/1/28	505,000	536,563	0.091%
Tenet Healthcare	6.88	11/15/31	10,000	11,300	0.002%
Tenet Healthcare	7.5	4/1/25	278,000	299,198	0.051%
Tenneco	3.1	10/1/25	530,538	524,172	0.089%
Tenneco	7.88	1/15/29	440,000	495,550	0.084%
Tenneco	5.13	4/15/29	24,000	24,630	0.004%
Tenneco	5	7/15/26	240,000	238,800	0.041%
Teva Pharmaceutical Finance Netherlands III BV	6.75	3/1/28	360,000	394,200	0.067%
Teva Pharmaceutical Finance Netherlands III BV	6	4/15/24	375,000	397,500	0.068%
Texas Transportation Commission State Highway Fund	5.18	4/1/30	115,000	141,926	0.024%
Times China Holdings	6.75	7/16/23	800,000	822,001	0.140%

TK Elevator US Newco	4.48	7/30/27	517,403	517,621	0.088%
TK Elevator US Newco	4	7/31/27	200,000	200,000	0.034%
T-Mobile USA	3.88	4/15/30	450,000	500,911	0.085%
TMS International Corp/DE	6.25	4/15/29	600,000	630,000	0.107%
Tobacco Settlement Finance Authority	4.88	6/1/49	460,000	477,843	0.081%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	340,000	357,163	0.061%
Tower Bersama Infrastructure	2.75	1/20/26	860,000	871,342	0.148%
Townsquare Media	6.88	2/1/26	835,000	891,363	0.152%
Transcontinental Gas Pipe Line	4	3/15/28	140,000	158,078	0.027%
Transcontinental Gas Pipe Line	4.6	3/15/48	200,000	242,951	0.041%
TransDigm	8	12/15/25	280,000	302,050	0.051%
TransDigm	7.5	3/15/27	200,000	212,750	0.036%
TRP Government Reserve	0.03		14,443,424	14,443,424	2.460%
Turk Telekomunikasyon	4.88	6/19/24	450,000	471,245	0.080%
UFC Holdings	3.75	4/29/26	1,585,197	1,582,471	0.270%
UKG	7.5	5/3/27	1,160,000	1,178,363	0.201%
UKG	4	5/4/26	1,415,499	1,416,320	0.241%
United Airlines	4.63	4/15/29	325,000	336,375	0.057%
United Airlines	4.5	4/21/28	683,288	691,637	0.118%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	153,777	153,709	0.026%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	138,574	137,852	0.023%
Univision Communications	9.5	5/1/25	360,000	396,900	0.068%
U.S. Treasury Bonds	2.25	11/15/27	1,275,000	1,363,852	0.232%
U.S. Treasury Bonds	0.88	11/15/30	9,900,000	9,415,828	1.604%
U.S. Treasury Bonds	3	11/15/44	915,000	1,076,555	0.183%
U.S. Treasury Bonds	1.63	11/15/50	1,940,000	1,742,059	0.297%
U.S. Treasury Bonds	2.25	2/15/27	4,195,000	4,483,406	0.764%
U.S. Treasury Bonds	1.5	2/15/30	500,000	504,922	0.086%
U.S. Treasury Bonds	1.13	2/15/31	10,925,000	10,607,492	1.807%
U.S. Treasury Bonds	1.88	2/15/41	1,500,000	1,468,594	0.250%
U.S. Treasury Bonds	3.13	2/15/43	2,415,000	2,883,284	0.491%
U.S. Treasury Bonds	2.5	2/15/45	1,480,000	1,600,250	0.273%
U.S. Treasury Bonds	0.63	5/15/30	550,000	514,078	0.088%
U.S. Treasury Bonds	1.63	5/15/31	7,100,000	7,209,828	1.228%
U.S. Treasury Bonds	4.38	5/15/41	175,000	245,629	0.042%
U.S. Treasury Bonds	3.38	5/15/44	1,275,000	1,588,770	0.271%
U.S. Treasury Bonds	1.25	5/15/50	22,340,000	18,238,516	3.106%
U.S. Treasury Bonds	2.38	5/15/51	10,600,000	11,317,156	1.927%
U.S. Treasury Bonds	6.88	8/15/25	700,000	874,453	0.149%
U.S. Treasury Bonds	2.25	8/15/27	1,350,000	1,443,656	0.246%
U.S. Treasury Bonds	0.63	8/15/30	1,350,000	1,258,031	0.214%
U.S. Treasury Bonds	1.13	8/15/40	9,000,000	7,742,813	1.319%
U.S. Treasury Bonds	1.38	8/15/50	9,130,000	7,694,878	1.311%
U.S. Treasury Notes	0.13	10/15/23	12,000,000	11,949,375	2.035%
U.S. Treasury Notes	0.25	10/31/25	11,200,000	10,949,750	1.865%
U.S. Treasury Notes	0.38	12/31/25	11,000,000	10,790,313	1.838%
U.S. Treasury Notes	2.38	1/31/23	1,035,000	1,070,740	0.182%
U.S. Treasury Notes	2.5	1/31/24	475,000	501,125	0.085%
U.S. Treasury Notes	0.13	2/15/24	6,000,000	5,961,563	1.015%
U.S. Treasury Notes	2.63	2/28/23	555,000	577,373	0.098%
U.S. Treasury Notes	2.13	3/31/24	2,015,000	2,109,768	0.359%
U.S. Treasury Notes	0.13	4/30/23	6,000,000	5,989,688	1.020%
U.S. Treasury Notes	0.75	4/30/26	14,300,000	14,226,266	2.423%
U.S. Treasury Notes	1.75	6/30/24	2,410,000	2,503,011	0.426%
U.S. Treasury Notes	0.25	9/30/25	6,000,000	5,873,438	1.000%
Utah Transit Authority	5.94	6/15/39	145,000	209,636	0.036%
Vereit Operating Partnership	3.1	12/15/29	1,160,000	1,239,816	0.211%
Veritas US Inc / Veritas Bermuda	10.5	2/1/24	410,000	420,250	0.072%
Verizon Communications	2.99	10/30/56	280,000	263,457	0.045%
Verizon Communications	2.65	11/20/40	205,000	195,819	0.033%
Verscend Escrow	9.75	8/15/26	355,000	374,081	0.064%
Verscend Holding	4.1	8/27/25	953,568	955,103	0.163%
Vertical Holdco GmbH	7.63	7/15/28	1,070,000	1,158,275	0.197%
Verus Securitization Trust 2019-3	3.14	7/25/59	545,000	551,432	0.094%
Verus Securitization Trust 2019-INV3	3.28	11/25/59	340,000	346,565	0.059%
Verus Securitization Trust 2021-R1	2.34	10/25/63	550,000	552,509	0.094%
Virginia Commonwealth Transportation Board	5.35	5/15/35	5,000	6,167	0.001%
Virginia Public Building Authority	5.9	8/1/30	60,000	77,455	0.013%
Virginia Public School Authority	4.25	12/15/30	195,000	230,879	0.039%
Vista Point Securitization Trust 2020-1	5.38	3/25/65	330,000	345,430	0.059%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	180,000	187,789	0.032%
Vista Point Securitization Trust 2020-2	4.9	4/25/65	170,000	178,847	0.030%

Vistra Operations	4.38	5/1/29	475,000	477,375	0.081%
Vivo Energy Investments BV	5.13	9/24/27	500,000	536,250	0.091%
Vodafone	5	5/30/38	585,000	735,192	0.125%
Volkswagen Group of America Finance	3.2	9/26/26	460,000	496,898	0.085%
Volvo Financial Equipment LLC Series 2018-1	3.06	12/15/25	205,000	206,330	0.035%
VTR Comunicaciones	5.13	1/15/28	719,000	752,775	0.128%
Waco Educational Finance	1.89	3/1/30	110,000	110,096	0.019%
Watco Cos LLC / Watco Finance	6.5	6/15/27	620,000	663,400	0.113%
Watlow Electric Manufacturing	4.5	3/2/28	795,000	796,654	0.136%
Welbilt	2.6	10/23/25	395,000	391,544	0.067%
Wellfleet CLO 2017-2A	1.25	10/20/29	270,000	269,731	0.046%
Wells Fargo	2.88	10/30/30	250,000	264,644	0.045%
Wells Fargo	5.01	4/4/51	600,000	822,046	0.140%
Wells Fargo	2.39	6/2/28	575,000	594,621	0.101%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	50,785	51,861	0.009%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.44	7/15/58	50,000	53,361	0.009%
Wells Fargo Commercial Mortgage Trust 2016-C33	4.51	3/15/59	310,000	342,537	0.058%
Wells Fargo Commercial Mortgage Trust 2017-C38	3.92	7/15/50	165,000	178,827	0.030%
Wells Fargo Commercial Mortgage Trust 2019-C52	3.38	8/15/52	665,000	709,198	0.121%
William Morris Endeavor Entertainment	2.86	5/18/25	633,297	620,631	0.106%
WinWater Mortgage Loan Trust 2016-1	3.81	1/20/46	697,355	699,684	0.119%
Woodside Finance	3.7	3/15/28	572,000	614,185	0.105%
Woodside Finance	4.5	3/4/29	535,000	597,629	0.102%
Woodside Finance	3.7	9/15/26	462,000	498,463	0.085%
Woof Holdings	4.5	12/21/27	468,825	468,436	0.080%
Woof Holdings	8	12/21/28	1,385,000	1,398,850	0.238%
Worldwide Plaza Trust 2017-WWP	3.72	11/10/36	100,000	104,138	0.018%
Xhr	4.88	6/1/29	105,000	108,413	0.018%

Total Investments in Securities **671,201,337**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
JP MORGAN CHASE BANK	USD	580,090	CAD	(700,000)	07/23/2021	15,398	0.003%
JP MORGAN CHASE BANK	USD	42,507	EUR	(35,000)	08/20/2021	963	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	273,886	CAD	(336,134)	07/23/2021	2,726	0.000%
CITIBANK N A	EUR	95,000	USD	(114,725)	08/20/2021	(1,962)	0.000%
CITIBANK N A	GBP	85,000	USD	(118,098)	08/20/2021	(503)	0.000%
CITIBANK N A	USD	99,348	EUR	(81,686)	08/20/2021	2,389	0.000%
DEUTSCHE BANK	USD	116,320	NOK	(970,000)	07/23/2021	3,649	0.001%
HSBC SECURITIES INC	USD	481,366	CAD	(605,775)	07/23/2021	(7,314)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	115,748	CHF	(105,000)	07/23/2021	2,196	0.000%
MORGAN STANLEY & COMPANY LLC	USD	99,324	EUR	(81,686)	08/20/2021	2,366	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	97,866	EUR	(80,466)	08/20/2021	2,354	0.000%

Total Forward Currency Exchange Contracts **22,262**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S36 PAY 55 09/15/2021	55.00	9/15/2021	90,000,000	108,878	0.019%
CDX IG S36 PAY 70 09/15/2021	70.00	9/15/2021	(90,000,000)	(47,332)	(0.008%)

Total Options **61,546**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AMERICAN AIRLINES GROUP CDS 12/20/2021	10,000	158	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	35,000	552	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	135,000	2,129	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	150,000	2,366	0.000%
COMMUNITY HEALTH SYSTEMS CDS 06/20/2026	183,000	2,580	0.000%
AMERICAN AIRLINES GROUP CDS 06/20/2023	79,000	(324)	0.000%

Total Swap Contracts **7,460**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU1 US 5YR NOTE CBT FUT SEP 21	72	9/30/2021	8,886,938	(13,602)	1.514%
G U1 LONG GILT FUT SEPT 21	(2)	9/28/2021	(354,401)	6,000	(0.060%)
RXU1 EURO BUND FUTURE SEP 21	(89)	9/8/2021	(18,215,835)	429,574	(3.102%)
TUU1 US 2YR NOTE CBT SEP 21	(65)	9/30/2021	(14,320,820)	19,715	(2.439%)
TYU1 UST 10YR FUT SEP 21	(98)	9/21/2021	(12,985,000)	(75,170)	(2.211%)
USU1 US LONG BOND FUT SEP 21	157	9/21/2021	25,237,750	439,309	4.298%
UXYU1 UST 10YR ULTRA FUT SEP 21	(27)	9/21/2021	(3,974,485)	(17,574)	(0.677%)
WNU1 ULTRA US BOND FUT SEP 21	52	9/21/2021	10,019,750	432,244	1.706%
XMU1 AUST 10Y BOND FUT SEP 21	1	9/15/2021	105,885	(2,726)	0.018%

NET ASSETS

587,161,988

NET ASSET VALUE PER SHARE

Total Return Fund Shares

10.57

(\$138,267,831 / 13,081,100 Shares Outstanding)

Total Return Fund - Advisor Class Shares

10.57

(\$254,099 / 24,034 Shares Outstanding)

Total Return Fund - I Class Shares

10.57

(\$448,640,058 / 42,427,700 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	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldavan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	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.