

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
2020 Cash Mandatory Exchangeable Trust			485	546,262	0.086%
AAdvantage Loyalty IP	5.5	4/20/28	850,000	878,450	0.138%
AbbVie	4.88	11/14/48	1,255,000	1,609,525	0.252%
AbbVie	3.2	11/21/29	250,000	269,473	0.042%
AbbVie	4.05	11/21/39	425,000	485,802	0.076%
ABJA Investment Co Pte	5.45	1/24/28	850,000	928,444	0.145%
Acrisure LLC / Acrisure Finance	10.13	8/1/26	685,000	764,631	0.120%
Adani Ports & Special Economic Zone	4.2	8/4/27	900,000	944,584	0.148%
ADMI	3.63	12/23/27	885,550	877,801	0.138%
ADMI	4	12/23/27	485,000	484,394	0.076%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	4/3/26	415,000	452,853	0.071%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	270,000	313,378	0.049%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	180,000	191,724	0.030%
Aes Andes	7.13	3/26/79	850,000	903,618	0.142%
Air Canada	4.25	8/11/28	305,000	306,016	0.048%
Air Canada	4.63	8/15/29	190,000	149,633	0.023%
Akbank TAS	5.13	3/31/25	500,000	501,150	0.079%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	245,000	260,925	0.041%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	4.88	2/15/30	349,000	375,611	0.059%
Alen 2021-ACEN Mortgage Trust	2.33	4/15/34	1,145,000	1,147,871	0.180%
Allegany Park CLO	3.83	1/20/33	250,000	250,354	0.039%
Alliant Services			1,150	1,158,625	0.181%
Altice France Holding	10.5	5/15/27	515,000	562,638	0.088%
American Airlines	11.75	7/15/25	485,000	600,188	0.094%
American Airlines Inc/AAdvantage Loyalty IP	5.5	4/20/26	290,000	304,863	0.048%
American Airlines Inc/AAdvantage Loyalty IP	5.75	4/20/29	460,000	495,650	0.078%
American Campus Communities Operating Partnership	3.63	11/15/27	420,000	457,416	0.072%
American Campus Communities Operating Partnership	3.88	1/30/31	270,000	300,588	0.047%
American Campus Communities Operating Partnership	2.85	2/1/30	710,000	726,989	0.114%
American Electric Power			5,630	279,012	0.044%
American Express Credit Account Master Trust	0.66	2/18/25	170,000	170,467	0.027%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	385,000	392,960	0.062%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	940,000	948,238	0.149%
Amwins	4.88	6/30/29	135,000	136,350	0.021%
Angel Oak Mortgage Trust 2020-6	2.81	5/25/65	515,000	517,640	0.081%
Angel Oak Mortgage Trust 2021-4	2.29	1/20/65	960,000	954,399	0.150%
Angel Oak Mortgage Trust 2021-5	2.39	7/25/66	3,345,000	3,325,049	0.521%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	120,568	121,718	0.019%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	205,479	206,969	0.032%
Angel Oak Mortgage Trust LLC 2020-5	2.97	5/25/65	250,000	253,664	0.040%
Apex Tool	6.5	8/1/24	545,562	545,698	0.085%
Apex Tool Group LLC / BC Mountain Finance	9	2/15/23	270,000	270,675	0.042%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	722,700	735,369	0.115%
Applebee S Funding Llc / Ihop Funding	4.72	6/5/49	257,400	270,440	0.042%
Applied Systems	3.75	9/19/24	971,599	971,239	0.152%
Applied Systems	6.25	9/19/25	1,133,444	1,147,000	0.180%
Arbor Multifamily Mortgage Securities Trust 2020-MF1	1.75	5/15/53	2,010,000	1,811,721	0.284%
Arbor Multifamily Mortgage Securities Trust 2020-MF1	1.75	5/15/53	580,000	498,219	0.078%
Arbor Realty Commercial Real Estate Notes 2021-FL3	1.16	8/15/34	1,865,000	1,865,000	0.292%
Arconic	6.13	2/15/28	481,000	507,455	0.079%
Aruba Investments Holdings	8.5	11/24/28	520,000	521,300	0.082%
Ascend Learning	4	7/12/24	674,045	673,445	0.105%
Ascend Learning	4.75	7/12/24	103,950	104,002	0.016%
Ashford Hospitality Trust 2018-ASHF	1.48	4/15/35	190,000	188,573	0.030%
ASP Chromaflo Intermediate Holdings	4.5	11/20/23	589,454	589,454	0.092%
Asurion	3.33	12/23/26	1,100,631	1,083,726	0.170%
Asurion	5.33	1/30/29	2,220,000	2,208,345	0.346%
Asurion	5.33	1/31/28	703,000	700,511	0.110%
athenahealth	4.38	2/11/26	492,525	493,510	0.077%
Atrium Hotel Portfolio Trust 2017-ATRM	1.73	12/15/36	1,165,000	1,163,571	0.182%
AT&T	2.75	6/1/31	440,000	450,582	0.071%
Avantor			4,985	627,709	0.098%
Avantor Funding	4.63	7/15/28	230,000	241,500	0.038%
Avis Budget Rental Car Funding AESOP	4.83	11/20/22	118,333	118,719	0.019%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	130,000	131,137	0.021%

Avis Budget Rental Car Funding AESOP	4.73	9/20/24	225,000	237,648	0.037%
Avis Budget Rental Car Funding AESOP	4.24	9/22/25	235,000	251,044	0.039%
Avolon Holdings Funding	2.53	11/18/27	715,000	705,555	0.111%
Avolon Holdings Funding	5.5	1/15/26	75,000	84,188	0.013%
Avolon Holdings Funding	4.25	4/15/26	75,000	80,625	0.013%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	3.85	9/15/38	1,155,000	1,154,997	0.181%
Banco De Bogota	6.25	5/12/26	800,000	872,000	0.137%
Banco de Credito del Peru	3.13	7/1/30	305,000	302,331	0.047%
Banco de Credito del Peru	3.25	9/30/31	595,000	583,255	0.091%
Bancolumbia	4.63	12/18/29	800,000	811,388	0.127%
Banco Mercantil del Norte SA/Grand Cayman	7.63	10/6/70	250,000	279,156	0.044%
Banco Santander	3.49	5/28/30	200,000	214,133	0.034%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	600,000	612,660	0.096%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	240,000	245,064	0.038%
BANK 2019-BNK21	2.5	10/17/52	1,036,000	934,467	0.146%
Bank of America	1.9	7/23/31	780,000	750,092	0.117%
Barclays Commercial Mortgage Trust 2019-C3	3.9	5/15/52	1,045,000	1,163,197	0.182%
Barclays Commercial Mortgage Trust 2019-C4	3.47	8/15/52	850,000	854,507	0.134%
Barings CLO Ltd 2016-II	1.21	7/20/28	581,071	581,031	0.091%
BAT Capital	3.56	8/15/27	655,000	704,015	0.110%
Bath & Body Works	6.63	10/1/30	510,000	578,850	0.091%
Bath & Body Works	6.95	3/1/33	245,000	289,713	0.045%
Bath & Body Works	9.38	7/1/25	308,000	390,775	0.061%
Bath & Body Works	6.75	7/1/36	240,000	298,500	0.047%
Bausch Health	7.25	5/30/29	158,000	161,950	0.025%
Bausch Health	4.88	6/1/28	145,000	150,075	0.024%
Bausch Health Americas	8.5	1/31/27	697,000	747,533	0.117%
Bausch Health Americas	9.25	4/1/26	385,000	411,950	0.065%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	69,329	70,139	0.011%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	70,602	71,884	0.011%
BBCMS 2019-BWAY Mortgage Trust	2.24	11/15/34	365,000	357,674	0.056%
BBCMS 2020-BID Mortgage Trust	2.22	10/15/37	375,000	377,218	0.059%
BBVA Bancomer SA/Texas	5.13	1/18/33	1,100,000	1,148,285	0.180%
BCP Raptor	5.25	6/24/24	605,867	603,486	0.095%
BCP Raptor II	4.83	11/3/25	700,068	691,843	0.108%
Becton Dickinson And	3.79	5/20/50	565,000	627,429	0.098%
Benefit Street Partners CLO IV	1.68	1/20/32	2,320,000	2,313,863	0.362%
Benefit Street Partners CLO XI	1.63	4/15/29	2,075,000	2,075,415	0.325%
Big River Steel LLC / BRS Finance	6.63	1/31/29	256,000	276,480	0.043%
BLUEMOUNTAIN CLO 2012-2	1.18	11/20/28	202,706	202,685	0.032%
Boardwalk Pipelines	4.95	12/15/24	400,000	442,190	0.069%
Boardwalk Pipelines	5.95	6/1/26	1,035,000	1,207,545	0.189%
BPR Trust 2021-TY	1.8	9/15/38	635,000	635,762	0.100%
Brf	4.88	1/24/30	550,000	551,375	0.086%
Brixmor Operating Partnership	3.9	3/15/27	630,000	691,679	0.108%
Brixmor Operating Partnership	4.13	5/15/29	445,000	500,953	0.078%
Brixmor Operating Partnership	4.05	7/1/30	505,000	563,437	0.088%
Brookfield Residential Properties Inc / Brookfield Residential US	5.13	6/15/29	700,000	556,806	0.087%
BX Trust 2018-GW	1.3	5/15/35	475,000	474,418	0.074%
BX Trust 2021-VIEW	4.01	6/15/23	1,195,000	1,194,997	0.187%
Caesars Entertainment	4.63	10/15/29	115,000	117,013	0.018%
Caesars Entertainment	8.13	7/1/27	900,000	1,011,375	0.158%
Caesars Resort Collection	2.83	12/23/24	415,174	412,467	0.065%
Caesars Resort Collection	3.58	7/21/25	287,287	287,390	0.045%
CAFL 2021-RTL1 Issuer	3.1	3/26/29	2,505,000	2,504,937	0.392%
Camelot Finance	3.08	10/30/26	166,939	166,451	0.026%
Camelot US Acquisition	4	10/30/26	263,013	263,589	0.041%
Cano Health	6.25	10/1/28	285,000	287,850	0.045%
Cano Health	5.25	11/23/27	540,328	540,555	0.085%
Cantor Commercial Real Estate Lending 2019-CF2	2.5	11/15/52	1,045,000	948,639	0.149%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	225,000	225,912	0.035%
Capital One Financial	3.65	5/11/27	670,000	740,406	0.116%
Capital One Financial	2.36	7/29/32	905,000	886,130	0.139%
Capital Projects Finance Authority/FL	4	10/1/24	1,670,000	1,662,988	0.260%
CarMax Auto Owner Trust 2017-4	3.3	5/15/24	115,000	115,446	0.018%
Carnival	7.63	3/1/26	235,000	250,275	0.039%
Carnival	11.5	4/1/23	250,000	279,063	0.044%
Carnival	9.88	8/1/27	440,000	508,200	0.080%
CBAM 2019-9	2.03	2/12/30	1,005,000	1,005,084	0.157%
CCI Buyer	4.75	12/17/27	681,575	683,422	0.107%
CCM Merger	6.38	5/1/26	405,000	425,756	0.067%
CCO Holdings LLC / CCO Holdings Capital	4.25	2/1/31	270,000	274,050	0.043%

CCO Holdings LLC / CCO Holdings Capital	5.13	5/1/27	310,000	322,788	0.051%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	730,000	790,225	0.124%
CD 2017-CD6 Mortgage Trust	3.46	11/13/50	515,000	562,787	0.088%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	6.5	10/1/28	550,000	590,563	0.093%
Cemex SAB de CV	5.45	11/19/29	800,000	868,000	0.136%
Centene	4.63	12/15/29	527,000	573,771	0.090%
Central Texas Regional Mobility Authority	2.64	1/1/32	1,500,000	1,515,614	0.237%
Charles Schwab	4	6/1/70	575,000	598,000	0.094%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	525,000	576,017	0.090%
Charter Next Generation	4.5	12/1/27	1,465,183	1,467,703	0.230%
Cheniere Corpus Christi Holdings	3.7	11/15/29	495,000	535,838	0.084%
Cheniere Corpus Christi Holdings	5.88	3/31/25	430,000	485,040	0.076%
Cheniere Corpus Christi Holdings	5.13	6/30/27	170,000	196,350	0.031%
Cheniere Energy	4.25	3/15/45	540,000	467,565	0.073%
Cheniere Energy Partners	3.25	1/31/32	165,000	165,413	0.026%
Chesapeake Energy	5.5	2/1/26	185,000	193,325	0.030%
Chesapeake Energy	5.88	2/1/29	205,000	218,325	0.034%
CHG Healthcare Services	4	9/30/28	185,000	185,198	0.029%
Chicago Transit Authority Sales Tax Receipts Fund	3.1	12/1/30	600,000	640,549	0.100%
China Oil & Gas	5.5	1/25/23	850,000	874,296	0.137%
CHS/Community Health Systems	8	12/15/27	420,000	457,800	0.072%
CIFI Holdings	4.38	4/12/27	1,050,000	979,070	0.153%
Citgo Holding	8	8/1/23	296,970	292,812	0.046%
CITGO Petroleum	7	6/15/25	275,000	280,844	0.044%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	270,000	275,741	0.043%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	95,000	100,383	0.016%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	345,000	378,621	0.059%
Citigroup Commercial Mortgage Trust 2019-C7	3.92	12/15/72	1,420,000	1,319,449	0.207%
Clarios Global Lp / Clarios Us Finance	8.5	5/15/27	1,015,000	1,079,706	0.169%
Clarivate Science Holdings	4.88	7/1/29	105,000	104,869	0.016%
Clear Channel Outdoor Holdings	7.75	4/15/28	480,000	505,200	0.079%
Clear Channel Outdoor Holdings	7.5	6/1/29	290,000	302,325	0.047%
Clear Channel Outdoor Holdings	3.63	8/21/26	748,948	732,779	0.115%
Clear Channel Outdoor Holdings			750	2,033	0.000%
Cnh Equipment Trust 2017	2.54	5/15/25	115,000	115,530	0.018%
Cno Financial	5.25	5/30/29	940,000	1,102,150	0.173%
CNT Holdings I	7.5	11/6/28	510,000	517,650	0.081%
CNT Holdings I	4.5	11/8/27	507,450	507,770	0.080%
Cologix Holdings	4.5	5/1/28	802,988	803,236	0.126%
Colorado Health Facilities Authority	3.36	12/1/30	1,970,000	2,023,875	0.317%
COLT 2020-3 Mortgage Loan Trust	3.36	4/27/65	160,000	162,317	0.025%
COLT 2021-3 Mortgage Loan Trust	2.3	9/27/66	2,220,000	2,206,409	0.346%
COMM 2014-CCRE19 Mortgage Trust	4.36	8/10/47	380,000	354,878	0.056%
Comm 2014-UBS2 Mortgage Trust	4.7	3/10/47	236,705	253,080	0.040%
COMM 2015-CCRE22 Mortgage Trust	4.24	3/10/48	870,000	920,766	0.144%
COMM 2015-DC1 Mortgage Trust	3.72	2/10/48	760,000	810,855	0.127%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	440,000	481,239	0.075%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	188,358	199,879	0.031%
CommerceHub	4.75	12/29/27	208,425	208,513	0.033%
CommerceHub	7.75	12/29/28	800,000	815,000	0.128%
CommonSpirit Health	2.95	11/1/22	105,000	107,630	0.017%
Commonwealth of Puerto Rico	5.13	7/1/31	150,000	144,750	0.023%
Commonwealth of Puerto Rico	5.5	7/1/31	305,000	292,800	0.046%
Commonwealth of Puerto Rico	8	7/1/35	320,000	276,000	0.043%
Commonwealth of Puerto Rico	5.25	7/1/37	525,000	511,219	0.080%
Commonwealth of Puerto Rico	6	7/1/39	455,000	436,800	0.068%
Connecticut Avenue Securities Trust 2020-R01	2.14	1/25/40	379,997	382,024	0.060%
Continental Resources Inc/OK	4.9	6/1/44	335,000	374,363	0.059%
CoreLogic	4	6/2/28	940,000	938,825	0.147%
CoreLogic	7	6/4/29	1,035,000	1,055,700	0.165%
Country Garden Holdings	5.13	1/17/25	200,000	200,722	0.031%
Country Garden Holdings	7.25	4/8/26	700,000	739,305	0.116%
CPI Holdco	3.83	11/4/26	1,476,829	1,475,914	0.231%
Credit Suisse	3.1	5/14/32	285,000	292,104	0.046%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	215,000	228,862	0.036%
CSAIL 2017-C8 Commercial Mortgage Trust	4.48	6/15/50	465,000	479,807	0.075%
CSC Holdings	7.5	4/1/28	350,000	378,438	0.059%
CSMC 2020-TMIC	3.25	12/15/35	1,445,000	1,472,144	0.231%
Curia Global	4.5	8/30/26	822,118	822,373	0.129%
Cushman & Wakefield US Borrower	6.75	5/15/28	580,000	627,850	0.098%
Cvent	3.83	11/29/24	287,763	286,460	0.045%
CVS Health	1.88	2/28/31	370,000	357,720	0.056%

CVS Health	5.05	3/25/48	385,000	496,109	0.078%
CVS Health	4.25	4/1/50	115,000	136,437	0.021%
C&W Senior Financing DAC	7.5	10/15/26	750,000	778,770	0.122%
Danaher			545	889,371	0.139%
Dave & Buster s	7.63	11/1/25	560,000	597,800	0.094%
Dcp Midstream Operating	8.13	8/16/30	457,000	616,950	0.097%
Deephaven Residential Mortgage Trust 2021-2	3.17	4/25/66	1,170,000	1,159,529	0.182%
Deerfield Dakota Holding	7.5	4/7/28	305,000	314,150	0.049%
Deerfield Dakota Holding	4.75	4/9/27	744,347	745,858	0.117%
Delta 2 Lux Sarl	3.5	2/1/24	1,554,252	1,548,423	0.243%
Denver City & County School District No 1	4.24	12/15/37	65,000	76,719	0.012%
District of Columbia	5.59	12/1/34	5,000	6,419	0.001%
DRIVEN BRANDS FUNDING	3.24	1/20/51	1,388,025	1,426,028	0.223%
DRIVEN BRANDS FUNDING	4.64	4/20/49	180,375	192,960	0.030%
DRIVEN BRANDS FUNDING	3.79	7/20/50	193,050	201,443	0.032%
Dynasty Acquisition	3.63	4/6/26	834,730	815,690	0.128%
Eagle Broadband Investments	3.75	11/12/27	561,185	561,185	0.088%
ECI Macola/Max Holding	4.5	11/9/27	496,549	496,053	0.078%
EG Finco	7	4/30/27	1,200,000	1,410,870	0.221%
eG Global Finance	8.5	10/30/25	400,000	418,000	0.065%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	710,586	724,161	0.113%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	285,000	307,704	0.048%
Ellington Financial Mortgage Trust 2021-2	3.2	6/25/66	2,360,000	2,368,448	0.371%
Enact Holdings	6.5	8/15/25	605,000	660,206	0.103%
Encapsys	4.25	11/7/24	553,838	552,592	0.087%
Endeavor Energy Resources LP / EER Finance	6.63	7/15/25	250,000	263,438	0.041%
Enel Finance International	3.63	5/25/27	1,140,000	1,256,850	0.197%
Energy Transfer	5.88	1/15/24	720,000	788,400	0.123%
Energy Transfer	4.05	3/15/25	238,000	256,743	0.040%
Energy Transfer	5.25	4/15/29	115,000	134,694	0.021%
Energy Transfer	2.9	5/15/25	285,000	298,538	0.047%
Energy Transfer	5.5	6/1/27	335,000	393,206	0.062%
Engineered Machinery Holdings	7.25	5/21/29	900,000	906,750	0.142%
Engineered Machinery Holdings	6.75	5/21/29	560,000	564,200	0.088%
Eni	4.75	9/12/28	445,000	520,436	0.082%
Epicor Software	4	7/30/27	1,051,385	1,050,912	0.165%
Epicor Software	8.75	7/31/28	500,000	513,125	0.080%
Equate Petrochemical BV	2.63	4/28/28	405,000	408,290	0.064%
Exgen Renewables IV	3.5	12/15/27	489,311	488,699	0.077%
Fannie Mae Connecticut Avenue Securities	0.94	10/25/30	700,000	697,138	0.109%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	963,494	951,773	0.149%
Fannie Mae Connecticut Avenue Securities	2.64	12/25/30	466,182	474,392	0.074%
Fannie Mae Connecticut Avenue Securities	1.09	2/25/30	450,178	448,398	0.070%
Fannie Mae Connecticut Avenue Securities	2.09	3/25/31	2,366,552	2,389,995	0.374%
Fannie Mae Connecticut Avenue Securities	2.19	3/25/31	523,102	528,671	0.083%
Fannie Mae Connecticut Avenue Securities	0.94	7/25/30	555,152	555,152	0.087%
Fannie Mae Connecticut Avenue Securities	2.29	8/25/30	149,932	151,840	0.024%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	548,866	552,223	0.087%
Fannie Mae Interest Strip	6.5	2/25/32	228	45	0.000%
Fannie Mae REMICS	4	6/25/44	10,984	11,038	0.002%
Federal Home Loan Mortgage	6	10/1/32	151	169	0.000%
Federal Home Loan Mortgage	2.33	10/1/36	402	429	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	6,673	7,790	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	6,889	7,724	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	28,859	32,252	0.005%
Federal Home Loan Mortgage	4	10/1/40	1,343	1,452	0.000%
Federal Home Loan Mortgage	4	10/1/40	532	583	0.000%
Federal Home Loan Mortgage	4.5	10/1/41	86,470	96,516	0.015%
Federal Home Loan Mortgage	5	11/1/33	1,811	2,072	0.000%
Federal Home Loan Mortgage	5	11/1/33	1,181	1,327	0.000%
Federal Home Loan Mortgage	5	11/1/33	2,329	2,634	0.000%
Federal Home Loan Mortgage	2.47	11/1/34	4,674	4,758	0.001%
Federal Home Loan Mortgage	2.45	11/1/36	1,307	1,315	0.000%
Federal Home Loan Mortgage	4	11/1/40	2,819	3,109	0.000%
Federal Home Loan Mortgage	3.5	11/1/42	3,345,362	3,634,120	0.569%
Federal Home Loan Mortgage	2.37	1/1/36	1,848	1,973	0.000%
Federal Home Loan Mortgage	2.22	1/1/37	1,363	1,369	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	37,253	43,484	0.007%
Federal Home Loan Mortgage	4	1/1/41	12,196	13,450	0.002%
Federal Home Loan Mortgage	3.5	1/1/43	35,711	38,901	0.006%
Federal Home Loan Mortgage	4	1/1/46	318,533	350,349	0.055%
Federal Home Loan Mortgage	3	1/1/48	127,761	134,210	0.021%

Federal Home Loan Mortgage	6	12/1/33	10,664	12,495	0.002%
Federal Home Loan Mortgage	5	12/1/35	1,011	1,154	0.000%
Federal Home Loan Mortgage	2.31	12/1/36	529	563	0.000%
Federal Home Loan Mortgage	5.5	12/1/39	2,629	3,069	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	4,184	4,692	0.001%
Federal Home Loan Mortgage	4	12/1/40	5,651	6,229	0.001%
Federal Home Loan Mortgage	4	12/1/40	196	216	0.000%
Federal Home Loan Mortgage	4	12/1/40	4,587	5,051	0.001%
Federal Home Loan Mortgage	4	12/1/41	15,665	17,275	0.003%
Federal Home Loan Mortgage	7	2/1/24	15	16	0.000%
Federal Home Loan Mortgage	2.13	2/1/35	408	424	0.000%
Federal Home Loan Mortgage	2.2	2/1/37	1,881	1,970	0.000%
Federal Home Loan Mortgage	4	2/1/41	58,185	63,870	0.010%
Federal Home Loan Mortgage	6.5	3/1/32	389	437	0.000%
Federal Home Loan Mortgage	2.29	3/1/36	2,785	2,950	0.000%
Federal Home Loan Mortgage	3.5	3/1/46	93,334	101,004	0.016%
Federal Home Loan Mortgage	7	4/1/32	260	300	0.000%
Federal Home Loan Mortgage	6.5	4/1/37	83,203	94,818	0.015%
Federal Home Loan Mortgage	5	4/1/40	2,205	2,509	0.000%
Federal Home Loan Mortgage	3	4/1/47	50,050	52,752	0.008%
Federal Home Loan Mortgage	2.5	5/1/30	172,325	180,794	0.028%
Federal Home Loan Mortgage	4.5	5/1/42	13,420	15,076	0.002%
Federal Home Loan Mortgage	4.5	5/1/42	31,737	35,423	0.006%
Federal Home Loan Mortgage	3.5	5/1/43	105,569	114,352	0.018%
Federal Home Loan Mortgage	6.5	6/1/24	104	116	0.000%
Federal Home Loan Mortgage	7	6/1/32	128	133	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	15,457	17,274	0.003%
Federal Home Loan Mortgage	5	7/1/25	7	7	0.000%
Federal Home Loan Mortgage	5	7/1/33	82	93	0.000%
Federal Home Loan Mortgage	1.98	7/1/35	334	352	0.000%
Federal Home Loan Mortgage	5	7/1/40	6,079	6,914	0.001%
Federal Home Loan Mortgage	6	8/1/22	120	122	0.000%
Federal Home Loan Mortgage	6	8/1/38	2,934	3,469	0.001%
Federal Home Loan Mortgage	6	8/1/38	4,061	4,765	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	4,479	5,003	0.001%
Federal Home Loan Mortgage	5	8/1/40	10,227	11,616	0.002%
Federal Home Loan Mortgage	5	8/1/40	40,467	46,233	0.007%
Federal Home Loan Mortgage	4.5	8/1/40	2,838	3,169	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	6,680	7,465	0.001%
Federal Home Loan Mortgage	4	8/1/40	2,359	2,610	0.000%
Federal Home Loan Mortgage	3.5	8/1/42	1,378,819	1,497,825	0.235%
Federal Home Loan Mortgage	4.5	9/1/23	2,521	2,640	0.000%
Federal Home Loan Mortgage	2.29	9/1/32	50	50	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	4,976	5,831	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	30,227	32,743	0.005%
Federal National Mortgage Assn.	4.5	10/1/26	5,793	6,074	0.001%
Federal National Mortgage Assn.	3	10/1/29	10,670	11,258	0.002%
Federal National Mortgage Assn.	3	10/1/30	22,550	23,850	0.004%
Federal National Mortgage Assn.	5	10/1/34	13,568	15,401	0.002%
Federal National Mortgage Assn.	5.5	10/1/35	9,913	11,522	0.002%
Federal National Mortgage Assn.	5	10/1/35	6,182	7,052	0.001%
Federal National Mortgage Assn.	5	10/1/35	17,741	20,172	0.003%
Federal National Mortgage Assn.	6.5	10/1/37	8,125	9,212	0.001%
Federal National Mortgage Assn.	6	10/1/38	6,263	7,310	0.001%
Federal National Mortgage Assn.	6	10/1/38	22,766	26,902	0.004%
Federal National Mortgage Assn.	6	10/1/40	35,028	41,326	0.006%
Federal National Mortgage Assn.	6	10/1/40	10,171	12,000	0.002%
Federal National Mortgage Assn.	3	10/1/46	26,660	28,035	0.004%
Federal National Mortgage Assn.	4	10/1/47	76,067	82,254	0.013%
Federal National Mortgage Assn.	4	10/1/48	10,398	11,533	0.002%
Federal National Mortgage Assn.	4.5	10/1/48	14,775	16,154	0.003%
Federal National Mortgage Assn.	2.5	10/1/51	1,665,000	1,718,904	0.269%
Federal National Mortgage Assn.	6	11/1/32	1,594	1,821	0.000%
Federal National Mortgage Assn.	5	11/1/33	5,777	6,575	0.001%
Federal National Mortgage Assn.	5	11/1/33	5,650	6,427	0.001%
Federal National Mortgage Assn.	3	11/1/34	101,347	108,385	0.017%
Federal National Mortgage Assn.	5.5	11/1/35	9,390	10,914	0.002%
Federal National Mortgage Assn.	1.95	11/1/35	3,194	3,218	0.001%
Federal National Mortgage Assn.	5	11/1/35	4,883	5,566	0.001%
Federal National Mortgage Assn.	6	11/1/36	4,604	5,440	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	1,364	1,532	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	1,495	1,687	0.000%

Federal National Mortgage Assn.	6.5	11/1/37	169	190	0.000%
Federal National Mortgage Assn.	2.2	11/1/37	3,312	3,498	0.001%
Federal National Mortgage Assn.	6	11/1/38	27,485	32,480	0.005%
Federal National Mortgage Assn.	4.5	11/1/39	3,521	3,932	0.001%
Federal National Mortgage Assn.	4	11/1/40	4,657	5,135	0.001%
Federal National Mortgage Assn.	4.5	11/1/40	28,049	31,446	0.005%
Federal National Mortgage Assn.	4	11/1/40	7,240	7,978	0.001%
Federal National Mortgage Assn.	4	11/1/40	27,848	30,704	0.005%
Federal National Mortgage Assn.	4.5	11/1/40	100,543	112,309	0.018%
Federal National Mortgage Assn.	4	11/1/43	39,050	42,839	0.007%
Federal National Mortgage Assn.	4	11/1/44	55,689	61,086	0.010%
Federal National Mortgage Assn.	3	11/1/46	40,196	42,848	0.007%
Federal National Mortgage Assn.	4.5	11/1/47	152,990	170,342	0.027%
Federal National Mortgage Assn.	4.5	11/1/47	153,558	168,909	0.026%
Federal National Mortgage Assn.	3	11/1/48	15,412	16,160	0.003%
Federal National Mortgage Assn.	4.5	11/1/48	6,375	6,891	0.001%
Federal National Mortgage Assn.	4	11/1/49	205,546	220,048	0.034%
Federal National Mortgage Assn.	3	1/1/27	47,000	49,696	0.008%
Federal National Mortgage Assn.	2.5	1/1/32	186,695	195,706	0.031%
Federal National Mortgage Assn.	2	1/1/35	6,982,000	7,190,642	1.126%
Federal National Mortgage Assn.	3	1/1/35	29,929	32,126	0.005%
Federal National Mortgage Assn.	3	1/1/35	60,172	63,870	0.010%
Federal National Mortgage Assn.	2	1/1/36	1,723,998	1,785,640	0.280%
Federal National Mortgage Assn.	5.5	1/1/36	3,686	4,259	0.001%
Federal National Mortgage Assn.	5	1/1/36	120,356	137,287	0.022%
Federal National Mortgage Assn.	5.5	1/1/36	23,458	27,260	0.004%
Federal National Mortgage Assn.	6	1/1/36	993	1,154	0.000%
Federal National Mortgage Assn.	6	1/1/36	1,432	1,655	0.000%
Federal National Mortgage Assn.	5.5	1/1/37	10,310	11,979	0.002%
Federal National Mortgage Assn.	6	1/1/37	1,402	1,655	0.000%
Federal National Mortgage Assn.	5.5	1/1/38	14,717	17,088	0.003%
Federal National Mortgage Assn.	4	1/1/40	6,921,000	7,415,067	1.162%
Federal National Mortgage Assn.	3	1/1/42	23,548,000	24,639,855	3.860%
Federal National Mortgage Assn.	4	1/1/42	96,031	105,374	0.017%
Federal National Mortgage Assn.	2.5	1/1/44	20,919,000	21,568,633	3.379%
Federal National Mortgage Assn.	3.5	1/1/46	63,867	69,280	0.011%
Federal National Mortgage Assn.	3.5	1/1/46	45,895	49,823	0.008%
Federal National Mortgage Assn.	3.5	1/1/48	61,694	66,524	0.010%
Federal National Mortgage Assn.	2	1/1/50	35,809,000	35,841,172	5.614%
Federal National Mortgage Assn.	4	1/1/50	426,426	456,213	0.071%
Federal National Mortgage Assn.	4.5	1/1/50	34,904	37,908	0.006%
Federal National Mortgage Assn.	5.5	12/1/21	9	9	0.000%
Federal National Mortgage Assn.	5	12/1/24	3,953	4,126	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	5,151	6,030	0.001%
Federal National Mortgage Assn.	3	12/1/32	3,174,349	3,352,791	0.525%
Federal National Mortgage Assn.	5.5	12/1/33	15,184	17,504	0.003%
Federal National Mortgage Assn.	3.5	12/1/33	181,044	192,985	0.030%
Federal National Mortgage Assn.	5.5	12/1/34	1,061	1,231	0.000%
Federal National Mortgage Assn.	2.31	12/1/35	824	830	0.000%
Federal National Mortgage Assn.	1.93	12/1/35	2,688	2,739	0.000%
Federal National Mortgage Assn.	1.72	12/1/35	937	942	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	324	325	0.000%
Federal National Mortgage Assn.	6	12/1/35	3,742	4,386	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	82,297	95,207	0.015%
Federal National Mortgage Assn.	5.5	12/1/35	5,158	5,969	0.001%
Federal National Mortgage Assn.	6.5	12/1/36	459	516	0.000%
Federal National Mortgage Assn.	2.42	12/1/36	593	609	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	11,749	13,166	0.002%
Federal National Mortgage Assn.	4	12/1/40	39,584	43,639	0.007%
Federal National Mortgage Assn.	4	12/1/40	20,328	22,308	0.003%
Federal National Mortgage Assn.	4.5	12/1/40	21,334	23,651	0.004%
Federal National Mortgage Assn.	4.5	12/1/40	38,691	43,334	0.007%
Federal National Mortgage Assn.	5	12/1/41	192,772	212,869	0.033%
Federal National Mortgage Assn.	3.5	12/1/41	8,908	9,789	0.002%
Federal National Mortgage Assn.	4.5	12/1/41	30,083	33,604	0.005%
Federal National Mortgage Assn.	4.5	12/1/41	17,355	19,361	0.003%
Federal National Mortgage Assn.	4.5	12/1/45	51,914	57,904	0.009%
Federal National Mortgage Assn.	4	12/1/45	19,115	20,771	0.003%
Federal National Mortgage Assn.	4	12/1/46	12,912	14,013	0.002%
Federal National Mortgage Assn.	5	12/1/47	200,659	226,182	0.035%
Federal National Mortgage Assn.	4	12/1/49	228,067	248,957	0.039%
Federal National Mortgage Assn.	4	12/1/49	30,492	32,655	0.005%

Federal National Mortgage Assn.	5	2/1/24	937	976	0.000%
Federal National Mortgage Assn.	2.5	2/1/32	193,373	202,672	0.032%
Federal National Mortgage Assn.	6	2/1/33	66	78	0.000%
Federal National Mortgage Assn.	5	2/1/34	5,065	5,653	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	38,490	44,592	0.007%
Federal National Mortgage Assn.	5	2/1/36	37,250	42,501	0.007%
Federal National Mortgage Assn.	6	2/1/36	890	1,036	0.000%
Federal National Mortgage Assn.	6	2/1/37	3,246	3,836	0.001%
Federal National Mortgage Assn.	6	2/1/37	17,167	20,147	0.003%
Federal National Mortgage Assn.	5	2/1/38	4,309	4,908	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	18,403	21,390	0.003%
Federal National Mortgage Assn.	5.5	2/1/38	5,518	6,414	0.001%
Federal National Mortgage Assn.	6	2/1/39	89,749	106,056	0.017%
Federal National Mortgage Assn.	4.5	2/1/40	5,070	5,663	0.001%
Federal National Mortgage Assn.	4	2/1/41	14,359	15,881	0.002%
Federal National Mortgage Assn.	4	2/1/41	35,993	39,688	0.006%
Federal National Mortgage Assn.	4	2/1/41	11,938	13,146	0.002%
Federal National Mortgage Assn.	4	2/1/41	4,462	4,913	0.001%
Federal National Mortgage Assn.	3	2/1/43	228,324	243,561	0.038%
Federal National Mortgage Assn.	3	2/1/44	8,862	9,459	0.001%
Federal National Mortgage Assn.	3	2/1/47	226,814	241,846	0.038%
Federal National Mortgage Assn.	4	2/1/49	34,735	37,201	0.006%
Federal National Mortgage Assn.	4	2/1/50	265,941	286,716	0.045%
Federal National Mortgage Assn.	6	3/1/33	1,566	1,813	0.000%
Federal National Mortgage Assn.	5	3/1/34	4,761	5,318	0.001%
Federal National Mortgage Assn.	5	3/1/34	6,761	7,688	0.001%
Federal National Mortgage Assn.	5	3/1/36	2,149	2,449	0.000%
Federal National Mortgage Assn.	6	3/1/37	14,739	17,415	0.003%
Federal National Mortgage Assn.	6	3/1/37	50,780	59,292	0.009%
Federal National Mortgage Assn.	6	3/1/37	6,544	7,732	0.001%
Federal National Mortgage Assn.	4	3/1/41	262,221	289,139	0.045%
Federal National Mortgage Assn.	4.5	3/1/41	2,219	2,466	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	27,796	31,042	0.005%
Federal National Mortgage Assn.	4	3/1/42	14,869	16,342	0.003%
Federal National Mortgage Assn.	4	3/1/44	236,471	261,790	0.041%
Federal National Mortgage Assn.	3.5	3/1/45	193,873	211,590	0.033%
Federal National Mortgage Assn.	4	3/1/46	78,621	86,049	0.013%
Federal National Mortgage Assn.	3.5	3/1/47	89,845	95,862	0.015%
Federal National Mortgage Assn.	4.5	4/1/25	15,095	15,858	0.002%
Federal National Mortgage Assn.	4.5	4/1/26	4,096	4,308	0.001%
Federal National Mortgage Assn.	3.5	4/1/31	107,112	114,177	0.018%
Federal National Mortgage Assn.	6	4/1/33	376	441	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	3,434	3,985	0.001%
Federal National Mortgage Assn.	5	4/1/35	6,897	7,857	0.001%
Federal National Mortgage Assn.	5	4/1/35	8,251	9,394	0.001%
Federal National Mortgage Assn.	6	4/1/35	22,772	26,371	0.004%
Federal National Mortgage Assn.	5	4/1/35	27,149	30,855	0.005%
Federal National Mortgage Assn.	5.5	4/1/36	3,127	3,634	0.001%
Federal National Mortgage Assn.	6	4/1/36	440	519	0.000%
Federal National Mortgage Assn.	3	4/1/40	19,584	20,887	0.003%
Federal National Mortgage Assn.	3	4/1/40	18,938	20,212	0.003%
Federal National Mortgage Assn.	3	4/1/40	7,963	8,456	0.001%
Federal National Mortgage Assn.	5	4/1/40	48,606	55,598	0.009%
Federal National Mortgage Assn.	6	4/1/40	12,403	14,657	0.002%
Federal National Mortgage Assn.	4.5	4/1/41	155,610	173,633	0.027%
Federal National Mortgage Assn.	3.5	4/1/43	8,886	9,647	0.002%
Federal National Mortgage Assn.	3	4/1/43	18,471	19,663	0.003%
Federal National Mortgage Assn.	4	4/1/44	22,058	24,312	0.004%
Federal National Mortgage Assn.	4.5	4/1/44	29,807	33,046	0.005%
Federal National Mortgage Assn.	4	4/1/47	5,113	5,533	0.001%
Federal National Mortgage Assn.	3	4/1/47	199,653	211,338	0.033%
Federal National Mortgage Assn.	4.5	4/1/48	84,410	91,039	0.014%
Federal National Mortgage Assn.	4.5	4/1/50	240,695	269,533	0.042%
Federal National Mortgage Assn.	2.5	5/1/30	31,759	33,404	0.005%
Federal National Mortgage Assn.	3	5/1/31	102,591	108,113	0.017%
Federal National Mortgage Assn.	6	5/1/36	8,448	9,971	0.002%
Federal National Mortgage Assn.	5.5	5/1/36	5,019	5,831	0.001%
Federal National Mortgage Assn.	2	5/1/36	2,004,725	2,077,288	0.325%
Federal National Mortgage Assn.	6	5/1/37	2,601	3,073	0.000%
Federal National Mortgage Assn.	6	5/1/38	1,653	1,954	0.000%
Federal National Mortgage Assn.	5	5/1/38	6,321	7,210	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	16	19	0.000%

Federal National Mortgage Assn.	5	5/1/40	19,528	22,139	0.003%
Federal National Mortgage Assn.	4.5	5/1/41	43,715	48,705	0.008%
Federal National Mortgage Assn.	5	5/1/42	41,486	47,393	0.007%
Federal National Mortgage Assn.	4	5/1/42	214,145	236,084	0.037%
Federal National Mortgage Assn.	3.5	5/1/42	78,853	85,875	0.013%
Federal National Mortgage Assn.	3	5/1/43	62,005	65,922	0.010%
Federal National Mortgage Assn.	3	5/1/46	153,062	164,433	0.026%
Federal National Mortgage Assn.	3.5	5/1/47	33,274	35,614	0.006%
Federal National Mortgage Assn.	4	5/1/47	20,946	22,674	0.004%
Federal National Mortgage Assn.	4.5	5/1/48	307,835	342,680	0.054%
Federal National Mortgage Assn.	4.5	5/1/49	161,656	176,707	0.028%
Federal National Mortgage Assn.	4.5	5/1/49	81,155	87,909	0.014%
Federal National Mortgage Assn.	4.5	5/1/50	147,625	160,454	0.025%
Federal National Mortgage Assn.	4.5	5/1/50	222,448	242,055	0.038%
Federal National Mortgage Assn.	2.5	5/1/51	148,777	154,030	0.024%
Federal National Mortgage Assn.	7.5	6/1/28	6	6	0.000%
Federal National Mortgage Assn.	3.5	6/1/33	82,004	87,874	0.014%
Federal National Mortgage Assn.	3	6/1/33	2,165	2,256	0.000%
Federal National Mortgage Assn.	5	6/1/35	26,948	30,696	0.005%
Federal National Mortgage Assn.	5	6/1/35	127,937	145,810	0.023%
Federal National Mortgage Assn.	5	6/1/35	4,526	5,152	0.001%
Federal National Mortgage Assn.	5	6/1/35	7,475	8,509	0.001%
Federal National Mortgage Assn.	5	6/1/35	3,419	3,892	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	29,115	33,528	0.005%
Federal National Mortgage Assn.	6.5	6/1/39	712	821	0.000%
Federal National Mortgage Assn.	6	6/1/39	50,198	59,172	0.009%
Federal National Mortgage Assn.	5	6/1/40	25,785	29,495	0.005%
Federal National Mortgage Assn.	5	6/1/40	66,422	75,536	0.012%
Federal National Mortgage Assn.	4.5	6/1/41	35,126	38,970	0.006%
Federal National Mortgage Assn.	3.5	6/1/43	10,142	11,072	0.002%
Federal National Mortgage Assn.	4.5	6/1/44	94,049	104,915	0.016%
Federal National Mortgage Assn.	3.5	6/1/46	6,615	7,153	0.001%
Federal National Mortgage Assn.	4	6/1/48	45,291	48,557	0.008%
Federal National Mortgage Assn.	7	7/1/29	285	312	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	3,767	4,369	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	776	886	0.000%
Federal National Mortgage Assn.	5	7/1/33	3,454	3,928	0.001%
Federal National Mortgage Assn.	5	7/1/35	43,683	49,672	0.008%
Federal National Mortgage Assn.	5	7/1/35	61,304	69,831	0.011%
Federal National Mortgage Assn.	1.84	7/1/35	217	216	0.000%
Federal National Mortgage Assn.	5	7/1/35	3,918	4,461	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	2,380	2,693	0.000%
Federal National Mortgage Assn.	5	7/1/37	2,022	2,296	0.000%
Federal National Mortgage Assn.	5	7/1/37	6,290	7,148	0.001%
Federal National Mortgage Assn.	6	7/1/38	22,740	26,825	0.004%
Federal National Mortgage Assn.	4.5	7/1/39	2,962	3,284	0.001%
Federal National Mortgage Assn.	5	7/1/41	93,478	105,324	0.016%
Federal National Mortgage Assn.	4.5	7/1/42	23,136	25,930	0.004%
Federal National Mortgage Assn.	5	7/1/42	79,323	90,095	0.014%
Federal National Mortgage Assn.	3.5	7/1/43	15,468	16,818	0.003%
Federal National Mortgage Assn.	3	7/1/46	218,091	229,961	0.036%
Federal National Mortgage Assn.	4	7/1/48	302,337	323,671	0.051%
Federal National Mortgage Assn.	4.5	7/1/49	93,714	101,438	0.016%
Federal National Mortgage Assn.	3.5	7/1/50	33,303	35,402	0.006%
Federal National Mortgage Assn.	2.5	7/1/51	182,022	188,599	0.030%
Federal National Mortgage Assn.	2.5	7/1/51	594,325	616,492	0.097%
Federal National Mortgage Assn.	6	8/1/22	132	134	0.000%
Federal National Mortgage Assn.	6	8/1/34	4,091	4,714	0.001%
Federal National Mortgage Assn.	2.12	8/1/36	1,750	1,787	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,730	2,009	0.000%
Federal National Mortgage Assn.	6	8/1/37	2,420	2,859	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	563	639	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	21,499	24,988	0.004%
Federal National Mortgage Assn.	5.5	8/1/37	26,109	30,292	0.005%
Federal National Mortgage Assn.	6.5	8/1/38	6,621	7,703	0.001%
Federal National Mortgage Assn.	6	8/1/38	5,550	6,530	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	4,237	4,731	0.001%
Federal National Mortgage Assn.	4.5	8/1/41	7,137	7,740	0.001%
Federal National Mortgage Assn.	4	8/1/42	5,407	6,004	0.001%
Federal National Mortgage Assn.	3	8/1/43	40,448	43,536	0.007%
Federal National Mortgage Assn.	4	8/1/46	8,424	9,125	0.001%
Federal National Mortgage Assn.	3.5	8/1/47	11,436	12,380	0.002%

Federal National Mortgage Assn.	4.5	8/1/48	355,593	385,707	0.060%
Federal National Mortgage Assn.	4.5	8/1/48	46,014	49,639	0.008%
Federal National Mortgage Assn.	4.5	8/1/48	52,296	56,671	0.009%
Federal National Mortgage Assn.	2.5	8/1/51	1,876,729	1,944,566	0.305%
Federal National Mortgage Assn.	2.5	8/1/51	506,614	524,910	0.082%
Federal National Mortgage Assn.	2.5	8/1/51	620,690	643,090	0.101%
Federal National Mortgage Assn.	2.5	8/1/51	797,093	823,085	0.129%
Federal National Mortgage Assn.	2.5	8/1/51	651,312	677,410	0.106%
Federal National Mortgage Assn.	5.5	9/1/23	1,463	1,502	0.000%
Federal National Mortgage Assn.	5	9/1/23	148	154	0.000%
Federal National Mortgage Assn.	5	9/1/24	5,167	5,390	0.001%
Federal National Mortgage Assn.	6.5	9/1/36	844	964	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	2,686	3,046	0.000%
Federal National Mortgage Assn.	1.91	9/1/37	897	908	0.000%
Federal National Mortgage Assn.	6	9/1/38	7,286	8,595	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	8,117	9,065	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	17,762	19,905	0.003%
Federal National Mortgage Assn.	6	9/1/39	37,886	44,699	0.007%
Federal National Mortgage Assn.	4.5	9/1/40	2,695	2,953	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	17,057	19,124	0.003%
Federal National Mortgage Assn.	4.5	9/1/40	89,603	100,089	0.016%
Federal National Mortgage Assn.	4.5	9/1/42	24,939	27,711	0.004%
Federal National Mortgage Assn.	4	9/1/43	66,360	73,054	0.011%
Federal National Mortgage Assn.	4	9/1/45	9,636	10,522	0.002%
Federal National Mortgage Assn.	4	9/1/46	8,108	8,846	0.001%
Federal National Mortgage Assn.	4.5	9/1/49	297,908	330,187	0.052%
Federal Realty Investment Trust	3.5	6/1/30	275,000	298,560	0.047%
Filtration	4.5	3/29/25	549,450	550,274	0.086%
Filtration	3.08	3/31/25	714,792	710,775	0.111%
Flagstar Mortgage Trust 2017-2	4.1	10/25/47	251,765	254,731	0.040%
Flagstar Mortgage Trust 2019-1	3.5	10/25/49	113,178	115,551	0.018%
Flagstar Mortgage Trust 2021-8INV	2.5	9/25/51	2,124,939	2,147,682	0.336%
FNMA 30 YR TBA OCT	4.5	1/1/35	922,000	997,129	0.156%
FOCUS Brands Funding	3.86	4/30/47	229,800	235,835	0.037%
Ford Motor	6.63	10/1/28	360,000	432,212	0.068%
Ford Motor	9	4/22/25	585,000	703,494	0.110%
Ford Motor	9.63	4/22/30	15,000	21,259	0.003%
Ford Motor Credit	5.13	6/16/25	400,000	434,045	0.068%
Four Seasons Hotels	2.08	11/30/23	387,730	386,276	0.061%
Freddie Mac REMICS	4.5	5/25/50	428,787	71,016	0.011%
Freddie Mac Stacr Remic Trust 2019-Hqa4	2.14	11/25/49	232,121	232,706	0.036%
Freddie Mac STACR Remic Trust 2020-DNA2	1.94	2/25/50	1,616,679	1,629,564	0.255%
Freddie Mac STACR REMIC Trust 2020-DNA4	3.84	8/25/50	76,450	77,125	0.012%
Freddie Mac STACR REMIC Trust 2020-HQA1	1.99	1/25/50	175,511	176,017	0.028%
Freddie Mac Stacr Remic Trust 2020-HQA2	3.19	3/25/50	488,532	495,638	0.078%
Freddie Mac STACR REMIC Trust 2020-HQA4	3.24	9/25/50	191,086	192,418	0.030%
Freddie Mac STACR REMIC Trust 2021-DNA3	2.15	10/25/33	1,445,000	1,474,349	0.231%
Freddie Mac STACR REMIC Trust 2021-DNA5	3.1	1/25/34	1,630,000	1,664,724	0.261%
Freddie Mac STACR REMIC Trust 2021-HQA1	2.3	8/25/33	1,960,000	1,983,336	0.311%
Freddie Mac STACR REMIC Trust 2021-HQA2	2.1	12/25/33	1,000,000	1,009,082	0.158%
Freddie Mac STACR REMIC Trust 2021-HQA3	2.15	9/25/41	1,000,000	1,000,000	0.157%
Freddie Mac Stacr Trust 2018-HQA2	0.84	10/25/48	56,359	56,399	0.009%
Freddie Mac STACR Trust 2019-DNA2	2.54	3/25/49	323,267	328,118	0.051%
Freddie Mac Stacr Trust 2019-HQA1	2.44	2/25/49	666,006	673,322	0.105%
Freddie Mac STACR Trust 2019-HQA2	2.14	4/25/49	163,778	164,764	0.026%
Freddie Mac Strips	0	8/15/28	142	137	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	2.74	12/25/29	225,583	230,586	0.036%
Freddie Mac Structured Agency Credit Risk debt Notes	3.81	5/25/48	16,280	16,274	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	1.14	7/25/30	395,066	393,517	0.062%
Freddie Mac Structured Agency Credit Risk debt Notes	2.35	8/25/33	2,245,000	2,299,946	0.360%
Freddie Mac Structured Agency Credit Risk debt Notes	2.39	9/25/30	368,087	372,747	0.058%
Freddie Mac Structured Agency Credit Risk debt Notes	1.19	9/25/30	283,279	283,622	0.044%
Freddie Mac Structured Agency Credit Risk debt Notes	4.04	9/25/47	62,483	62,375	0.010%
Freddie Mac Whole Loan Securities Trust	3.63	12/25/46	392,032	397,247	0.062%
Freddie Mac Whole Loan Securities Trust 2016-SC02	3.64	10/25/46	126,643	127,537	0.020%
Freeport-McMoRan	5.4	11/14/34	207,000	248,400	0.039%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	255,000	282,156	0.044%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	249,705	250,623	0.039%
Gainwell Acquisition	4.75	10/1/27	1,824,235	1,826,898	0.286%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	114,003	115,170	0.018%
Galton Funding Mortgage Trust 2017-1	3.95	7/25/56	1,045,626	1,060,514	0.166%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	11,014	11,009	0.002%

Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	365,000	366,757	0.057%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	735,000	735,154	0.115%
GCAT	1.57	7/25/66	3,100,000	3,099,982	0.486%
GCAT 2021-NQM4 Trust	1.56	8/25/66	1,667,096	1,664,826	0.261%
GCI	4.75	10/15/28	275,000	288,063	0.045%
General Electric	3.45	6/15/70	82,000	79,540	0.012%
General Motors Financial	4.3	7/13/25	905,000	989,512	0.155%
Globo Comunicacao E Participacoes	4.88	1/22/30	550,000	545,790	0.085%
GMF Floorplan Owner Revolving Trust	3.06	4/15/24	100,000	101,425	0.016%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	765,000	775,114	0.121%
Golub Capital Partners CLO 39B	1.28	10/20/28	448,413	448,502	0.070%
Goodyear Tire & Rubber	5	7/15/29	440,000	466,400	0.073%
Goodyear Tire & Rubber	5.25	7/15/31	130,000	138,450	0.022%
Government National Mortgage Assn.	5	10/15/39	9,193	10,557	0.002%
Government National Mortgage Assn.	3.5	10/15/43	14,263	15,110	0.002%
Government National Mortgage Assn.	5.5	10/20/32	275	315	0.000%
Government National Mortgage Assn.	5.5	10/20/35	61,278	71,983	0.011%
Government National Mortgage Assn.	4.5	10/20/40	26,098	28,949	0.005%
Government National Mortgage Assn.	3.5	10/20/44	22,125	24,232	0.004%
Government National Mortgage Assn.	3.5	10/20/45	29,567	31,660	0.005%
Government National Mortgage Assn.	3.5	10/20/45	42,247	45,239	0.007%
Government National Mortgage Assn.	5	10/20/47	45,998	50,412	0.008%
Government National Mortgage Assn.	5.5	10/20/48	16,632	18,351	0.003%
Government National Mortgage Assn.	3	10/20/49	358,345	367,949	0.058%
Government National Mortgage Assn.	4	10/20/50	2,780,009	2,960,520	0.464%
Government National Mortgage Assn.	2.5	10/20/51	4,977,000	5,128,740	0.803%
Government National Mortgage Assn.	4.5	11/20/39	3,999	4,425	0.001%
Government National Mortgage Assn.	4.5	11/20/40	6,404	7,110	0.001%
Government National Mortgage Assn.	5	11/20/40	24,526	27,977	0.004%
Government National Mortgage Assn.	5	11/20/47	171,798	188,046	0.029%
Government National Mortgage Assn.	5.5	11/20/48	74,302	81,947	0.013%
Government National Mortgage Assn.	3.5	1/1/41	2,145,000	2,256,146	0.353%
Government National Mortgage Assn.	2	1/1/50	9,125,000	9,256,528	1.450%
Government National Mortgage Assn.	3.5	1/15/43	7,045	7,580	0.001%
Government National Mortgage Assn.	4.5	1/20/41	54,301	60,900	0.010%
Government National Mortgage Assn.	3.5	1/20/43	45,775	49,487	0.008%
Government National Mortgage Assn.	3.5	1/20/45	198,430	214,388	0.034%
Government National Mortgage Assn.	4.5	1/20/46	19,802	21,978	0.003%
Government National Mortgage Assn.	3.5	1/20/46	15,711	16,974	0.003%
Government National Mortgage Assn.	4	1/20/48	158,188	172,388	0.027%
Government National Mortgage Assn.	5.5	1/20/49	61,164	67,487	0.011%
Government National Mortgage Assn.	5	12/15/39	51,642	59,941	0.009%
Government National Mortgage Assn.	3.5	12/15/42	5,389	5,798	0.001%
Government National Mortgage Assn.	6.5	12/20/33	427	506	0.000%
Government National Mortgage Assn.	5	12/20/35	11,218	12,625	0.002%
Government National Mortgage Assn.	3.5	12/20/42	424,821	459,282	0.072%
Government National Mortgage Assn.	3.5	12/20/45	147,350	157,206	0.025%
Government National Mortgage Assn.	5	12/20/47	172,109	188,782	0.030%
Government National Mortgage Assn.	5.5	12/20/48	354,436	390,891	0.061%
Government National Mortgage Assn.	6.5	2/15/29	1,416	1,581	0.000%
Government National Mortgage Assn.	5	2/15/40	28,106	32,618	0.005%
Government National Mortgage Assn.	5	2/15/40	28,106	32,618	0.005%
Government National Mortgage Assn.	4	2/20/41	5,424	5,946	0.001%
Government National Mortgage Assn.	3.5	2/20/43	189,740	205,130	0.032%
Government National Mortgage Assn.	3.5	2/20/45	20,492	22,053	0.003%
Government National Mortgage Assn.	3.5	2/20/46	81,357	87,111	0.014%
Government National Mortgage Assn.	3.5	2/20/48	646,783	695,151	0.109%
Government National Mortgage Assn.	3.5	2/20/48	140,889	150,857	0.024%
Government National Mortgage Assn.	8.5	3/15/22	107	108	0.000%
Government National Mortgage Assn.	4.5	3/20/41	4,417	4,916	0.001%
Government National Mortgage Assn.	5	3/20/41	30,680	34,985	0.005%
Government National Mortgage Assn.	3.5	3/20/43	78,371	84,179	0.013%
Government National Mortgage Assn.	4	3/20/45	129,778	141,909	0.022%
Government National Mortgage Assn.	3.5	3/20/46	87,330	92,891	0.015%
Government National Mortgage Assn.	4.5	3/20/47	447,938	485,441	0.076%
Government National Mortgage Assn.	5.5	3/20/48	70,673	78,978	0.012%
Government National Mortgage Assn.	5.5	3/20/49	91,249	100,878	0.016%
Government National Mortgage Assn.	3	3/20/50	883,688	909,222	0.142%
Government National Mortgage Assn.	5	4/20/35	22,520	25,344	0.004%
Government National Mortgage Assn.	4.5	4/20/40	17,774	19,667	0.003%
Government National Mortgage Assn.	5	4/20/40	3,806	4,340	0.001%
Government National Mortgage Assn.	5	4/20/41	101,216	115,418	0.018%

Government National Mortgage Assn.	3.5	4/20/45	6,819	7,381	0.001%
Government National Mortgage Assn.	3.5	4/20/46	68,832	72,994	0.011%
Government National Mortgage Assn.	3.5	4/20/47	374,795	394,383	0.062%
Government National Mortgage Assn.	5.5	4/20/48	51,894	57,881	0.009%
Government National Mortgage Assn.	3.5	4/20/48	100,393	107,917	0.017%
Government National Mortgage Assn.	3	4/20/51	3,095,695	3,238,215	0.507%
Government National Mortgage Assn.	4.5	5/20/40	22,449	24,840	0.004%
Government National Mortgage Assn.	3.5	5/20/45	16,645	17,987	0.003%
Government National Mortgage Assn.	3.5	5/20/45	43,055	46,512	0.007%
Government National Mortgage Assn.	3.5	5/20/45	13,730	14,796	0.002%
Government National Mortgage Assn.	3.5	5/20/46	174,199	185,108	0.029%
Government National Mortgage Assn.	3	5/20/46	11,731	12,580	0.002%
Government National Mortgage Assn.	3	5/20/46	21,460	23,083	0.004%
Government National Mortgage Assn.	5	5/20/48	96,319	104,266	0.016%
Government National Mortgage Assn.	5.5	5/20/48	202,686	224,322	0.035%
Government National Mortgage Assn.	5	5/20/48	4,836	5,209	0.001%
Government National Mortgage Assn.	5	6/15/40	23,194	26,844	0.004%
Government National Mortgage Assn.	5	6/20/40	20,154	22,981	0.004%
Government National Mortgage Assn.	3.5	6/20/43	66,230	71,616	0.011%
Government National Mortgage Assn.	3.5	6/20/43	74,015	79,625	0.012%
Government National Mortgage Assn.	5.5	6/20/44	43,321	50,894	0.008%
Government National Mortgage Assn.	3.5	6/20/46	152,526	162,205	0.025%
Government National Mortgage Assn.	3	6/20/46	45,737	48,714	0.008%
Government National Mortgage Assn.	5	6/20/47	43,966	48,355	0.008%
Government National Mortgage Assn.	5	6/20/48	313,061	338,130	0.053%
Government National Mortgage Assn.	5	6/20/48	21,505	23,239	0.004%
Government National Mortgage Assn.	5	6/20/49	29,042	31,344	0.005%
Government National Mortgage Assn.	5	7/20/39	5,661	6,452	0.001%
Government National Mortgage Assn.	4.5	7/20/40	51,731	57,241	0.009%
Government National Mortgage Assn.	3.5	7/20/46	33,860	35,941	0.006%
Government National Mortgage Assn.	3	7/20/46	20,597	22,210	0.003%
Government National Mortgage Assn.	3	7/20/46	38,793	41,387	0.006%
Government National Mortgage Assn.	3	7/20/46	29,946	32,083	0.005%
Government National Mortgage Assn.	3	7/20/46	65,352	69,388	0.011%
Government National Mortgage Assn.	3	7/20/46	24,400	26,033	0.004%
Government National Mortgage Assn.	3	7/20/46	61,874	66,540	0.010%
Government National Mortgage Assn.	5	7/20/47	150,730	165,035	0.026%
Government National Mortgage Assn.	4.5	7/20/47	91,696	99,332	0.016%
Government National Mortgage Assn.	3	7/20/51	6,213,837	6,499,910	1.018%
Government National Mortgage Assn.	5	8/20/40	14,867	16,953	0.003%
Government National Mortgage Assn.	3.5	8/20/42	20,928	22,629	0.004%
Government National Mortgage Assn.	3.5	8/20/46	47,833	51,612	0.008%
Government National Mortgage Assn.	3	8/20/46	32,946	35,361	0.006%
Government National Mortgage Assn.	3	8/20/46	28,720	30,896	0.005%
Government National Mortgage Assn.	3	8/20/46	29,247	31,537	0.005%
Government National Mortgage Assn.	4.5	8/20/47	371,211	402,147	0.063%
Government National Mortgage Assn.	5	8/20/47	10,478	11,522	0.002%
Government National Mortgage Assn.	2.5	8/20/51	5,340,518	5,513,474	0.864%
Government National Mortgage Assn.	3.5	8/20/51	378,577	401,577	0.063%
Government National Mortgage Assn.	5	9/15/39	13,235	15,320	0.002%
Government National Mortgage Assn.	3.5	9/15/41	100,745	108,243	0.017%
Government National Mortgage Assn.	4.5	9/15/45	27,799	31,400	0.005%
Government National Mortgage Assn.	6.5	9/20/32	415	490	0.000%
Government National Mortgage Assn.	4.5	9/20/40	17,186	19,067	0.003%
Government National Mortgage Assn.	4	9/20/42	4,948	5,423	0.001%
Government National Mortgage Assn.	3.5	9/20/43	184,219	199,051	0.031%
Government National Mortgage Assn.	3.5	9/20/45	39,227	42,380	0.007%
Government National Mortgage Assn.	3	9/20/46	23,822	25,565	0.004%
Government National Mortgage Assn.	3	9/20/46	15,266	16,425	0.003%
Government National Mortgage Assn.	5	9/20/47	162,020	177,282	0.028%
Government National Mortgage Assn.	5.5	9/20/48	634	705	0.000%
Government National Mortgage Assn.	3	9/20/49	20,254	20,839	0.003%
Government National Mortgage Association	3	11/20/47	40,886	42,377	0.007%
Government National Mortgage Association	4.5	12/20/39	2,570	52	0.000%
Government National Mortgage Association	3	12/20/47	28,953	29,590	0.005%
Government National Mortgage Association	4	2/20/43	29,130	3,609	0.001%
Government National Mortgage Association	3.5	3/20/43	225,046	15,957	0.002%
Government National Mortgage Association	3.5	4/20/39	12,159	47	0.000%
Government National Mortgage Association	4	5/20/37	40,835	1,064	0.000%
Government National Mortgage Association	3.5	5/20/43	126,901	20,020	0.003%
GPD	10.13	4/1/26	500,000	540,000	0.085%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	3.14	6/16/25	730,000	732,501	0.115%

Great Canadian Gaming	4.75	11/1/26	55,000	55,151	0.009%
Great Lakes Water Authority Sewage Disposal System Revenue	2.62	7/1/36	450,000	461,578	0.072%
Great Wolf Trust 2019-WOLF	1.12	12/15/36	300,000	299,907	0.047%
Great Wolf Trust 2019-WOLF	2.02	12/15/36	895,000	889,376	0.139%
Great Wolf Trust 2019-WOLF	2.82	12/15/36	1,970,000	1,932,930	0.303%
GS Mortgage-Backed Securities Corp Trust 2021-NQM1	1.53	7/25/61	2,306,210	2,305,519	0.361%
GS Mortgage Securities Corp Trust 2021-ROSS	2.08	5/15/26	710,000	709,997	0.111%
GS Mortgage Securities Trust 2016-GS4	3.18	11/10/49	1,370,000	1,450,122	0.227%
GS Mortgage Securities Trust 2017-GS8	2.7	11/10/50	1,025,000	951,134	0.149%
Hadrian Merger Sub	8.5	5/1/26	555,000	574,425	0.090%
Hardee s Funding	4.96	6/20/48	1,037,900	1,102,533	0.173%
Hardee s Funding	2.87	6/20/51	379,050	379,805	0.059%
Heartland dental	3.58	4/30/25	487,952	483,507	0.076%
Heartland dental	4.08	4/30/25	598,500	596,705	0.093%
Hess	7.88	10/1/29	115,000	155,681	0.024%
Hess	5.6	2/15/41	5,000	6,219	0.001%
Hess	7.13	3/15/33	175,000	235,813	0.037%
Hess	7.3	8/15/31	175,000	236,469	0.037%
Hilcorp Energy I Lp / Hilcorp Finance	5.75	2/1/29	115,000	118,163	0.019%
Hilcorp Energy I Lp / Hilcorp Finance	6	2/1/31	150,000	154,125	0.024%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	36,842	37,639	0.006%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	71,451	72,775	0.011%
Hilton Grand Vacations Trust 2020	6.42	2/25/39	95,166	105,893	0.017%
Homeward Opportunities Fund I Trust 2020-2	2.64	5/25/65	250,000	253,616	0.040%
Howard Hughes	4.13	2/1/29	655,000	656,638	0.103%
Howard Hughes	5.38	8/1/28	665,000	701,575	0.110%
Howard University	4.76	10/1/51	415,000	451,209	0.071%
HPS Loan Management 11-2017	1.67	5/6/30	415,000	411,483	0.064%
HPS Loan Management 11-2017	2.07	5/6/30	420,000	418,740	0.066%
HTA Group Ltd/Mauritius	7	12/18/25	750,000	791,108	0.124%
HUB International	2.88	4/25/25	442,291	437,824	0.069%
HUB International	4	4/25/25	1,177,060	1,177,060	0.184%
HUB International	7	5/1/26	517,000	533,803	0.084%
Hudbay Minerals	6.13	4/1/29	465,000	487,692	0.076%
Hyland Software	4.25	7/1/24	1,059,082	1,059,632	0.166%
Hyland Software	7	7/7/25	1,023,600	1,032,557	0.162%
ICON Luxembourg Sarl	3	7/3/28	295,000	295,941	0.046%
iHeartCommunications	6.38	5/1/26	20,121	21,177	0.003%
iHeartCommunications	8.38	5/1/27	794,281	847,895	0.133%
Imperial Fund Mortgage Trust 2021-NQM2	2.49	9/25/56	3,000,000	2,983,523	0.467%
Inland Valley development Agency	5.5	3/1/33	150,000	164,115	0.026%
Intel	3.05	8/12/51	890,000	883,811	0.138%
Intelsat Jackson Holdings	8	11/27/23	1,015,000	1,026,236	0.161%
Intelsat Jackson Holdings	8.75	1/2/24	680,000	689,778	0.108%
Intelsat Jackson Holdings	8.63	1/2/24	340,000	344,818	0.054%
Intelsat Jackson Holdings	0	7/13/22	195,562	196,702	0.031%
Intelsat Jackson Holdings	9.5	9/30/22	920,000	1,085,600	0.170%
Intercontinental Exchange	1.85	9/15/32	385,000	362,311	0.057%
InTown Hotel Portfolio Trust 2018-STAY	1.58	1/15/33	270,000	270,323	0.042%
Invesco CLO	2.98	7/15/34	1,230,000	1,225,608	0.192%
IRB Holding	4.25	12/15/27	839,609	840,659	0.132%
Jack in the Box Funding	3.98	8/25/49	774,150	789,978	0.124%
Jack in the Box Funding	4.97	8/25/49	230,260	251,550	0.039%
Joseph T Ryerson & Son	8.5	8/1/28	264,000	293,040	0.046%
JPMDB Commercial Mortgage Securities Trust 2017-C5	3.86	3/15/50	395,000	428,945	0.067%
JPMorgan Chase	1.76	11/19/31	815,000	778,536	0.122%
JPMorgan Chase	2.96	5/13/31	660,000	685,609	0.107%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.85	9/6/38	1,015,000	1,065,541	0.167%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	195,000	204,631	0.032%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.68	9/15/29	280,000	278,760	0.044%
JP Morgan Mortgage Trust 2019-3	4	9/25/49	38,530	38,815	0.006%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	80,654	82,001	0.013%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	189,814	194,508	0.030%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	165,138	168,886	0.026%
JP Morgan Mortgage Trust 2020-INV2	3	10/25/50	473,596	481,402	0.075%
Kaisa Group Holdings	11.25	4/9/22	850,000	765,000	0.120%
Kaiser Foundation Hospitals	3.5	4/1/22	390,000	396,031	0.062%
Kernel Holding	6.75	10/27/27	750,000	801,900	0.126%
Kernel Holding	6.75	10/27/27	250,000	267,300	0.042%
KKR CLO 13	1.28	1/16/28	780,000	777,660	0.122%
LCPR Senior Secured Financing DAC	6.75	10/15/27	750,000	799,755	0.125%
Legacy LifePoint Health	6.75	4/15/25	425,000	446,250	0.070%

Leviathan Bond	6.13	6/30/25	750,000	811,875	0.127%
Life Time	5.75	1/15/26	342,000	355,253	0.056%
Life Time	5.75	12/16/24	721,113	726,074	0.114%
Loire Finco Luxembourg Sarl	3.33	4/21/27	1,273,974	1,246,902	0.195%
Longfor Group Holdings	3.95	9/16/29	550,000	571,582	0.090%
LSEGA Financing	2	4/6/28	585,000	587,494	0.092%
LSEGA Financing	2.5	4/6/31	425,000	432,672	0.068%
Lucid Energy Group II Borrower	4	2/17/25	301,682	298,062	0.047%
Madison IAQ	3.75	6/21/28	580,000	579,031	0.091%
Madison IAQ	5.88	6/30/29	540,000	545,400	0.085%
Madison Park Funding XVIII	1.32	10/21/30	785,000	786,072	0.123%
Madison Park Funding XXXIII	1.46	10/15/32	1,145,000	1,146,878	0.180%
Madison Park Funding XXXV	2.03	4/20/32	2,500,000	2,500,263	0.392%
Magnetite XXIII	1.43	10/25/32	825,000	825,215	0.129%
Magnetite XXV	1.68	1/25/32	1,615,000	1,616,511	0.253%
Magnetite XXV	3.43	1/25/32	305,000	305,234	0.048%
Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance	6	8/1/26	490,000	502,250	0.079%
Manila Water	4.38	7/30/30	200,000	210,494	0.033%
Maravai Intermediate Holdings	4.75	10/19/27	811,638	813,667	0.127%
Marriott International Inc/MD	2.75	10/15/33	285,000	277,490	0.043%
Marriott International Inc/MD	5.75	5/1/25	17,000	19,418	0.003%
Maryland Economic development	4.25	6/1/31	350,000	369,055	0.058%
Maryland Stadium Authority	2.01	5/1/29	475,000	473,426	0.074%
Mauser Packaging Solutions Holding	8.5	4/15/24	630,000	652,050	0.102%
Mauser Packaging Solutions Holding	7.25	4/15/25	290,000	287,100	0.045%
Meritor	6.25	6/1/25	185,000	194,713	0.031%
Methanex	5.13	10/15/27	442,000	477,913	0.075%
Methanex	5.25	12/15/29	15,000	16,238	0.003%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	228,813	237,934	0.037%
Metropolitan Atlanta Rapid Transit Authority	2.41	7/1/36	955,000	943,995	0.148%
Metropolitan Pier & Exposition Authority	4.11	12/15/27	1,935,000	2,049,675	0.321%
Metropolitan Transportation Authority	5	5/15/22	600,000	617,188	0.097%
Mexico Government International Bond	4	10/2/23	1,000	1,069	0.000%
MF1 2021-FL7	1.18	10/18/36	700,000	700,210	0.110%
MFA 2021-NQM2 Trust	3.27	11/25/64	1,000,000	995,198	0.156%
MGIC Investment	5.25	8/15/28	250,000	266,250	0.042%
MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer	5.75	2/1/27	180,000	206,550	0.032%
MH Sub I	6.34	2/23/29	500,000	507,030	0.079%
MH Sub I	4.75	9/13/24	565,704	566,942	0.089%
MIC Glen	7.25	6/18/29	400,000	401,000	0.063%
Midas OpCo Holdings	5.63	8/15/29	395,000	407,838	0.064%
Mileage Plus Holdings	6.25	6/21/27	1,345,000	1,428,229	0.224%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	425,000	462,188	0.072%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	9,529	9,558	0.001%
Molina Healthcare	4.38	6/15/28	265,000	275,600	0.043%
Montgomery County IDA/PA	2.94	11/15/27	615,000	617,221	0.097%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	180,000	192,502	0.030%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	80,000	86,805	0.014%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	35,000	38,030	0.006%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	155,000	168,955	0.026%
Morgan Stanley Eaton Vance Clo 2021-1	3.23	10/20/34	1,140,000	1,140,000	0.179%
Mozart Borrower	3.75	9/30/28	870,000	865,650	0.136%
Mozart debt Merger Sub	5.25	10/1/29	390,000	390,000	0.061%
MVW 2020-1	4.21	10/20/37	250,100	262,661	0.041%
MVW 2021-1W	1.94	1/22/41	1,113,248	1,117,150	0.175%
MVW Owner Trust 2017-1	2.75	12/20/34	32,266	32,812	0.005%
MVW Owner Trust 2017-1	2.99	12/20/34	38,719	39,216	0.006%
MVW Owner Trust 2019-1	3.33	11/20/36	83,441	85,131	0.013%
Navacord	5	3/16/28	450,000	355,726	0.056%
Navacord	8	3/26/29	345,000	273,916	0.043%
Navacord	5	3/27/28	615,000	486,159	0.076%
Navient	7.25	9/25/23	492,000	536,280	0.084%
Navient Private Education Loan Trust 2017	3.91	12/16/58	585,000	595,341	0.093%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	836,193	852,366	0.134%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	194,661	198,871	0.031%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	456,959	465,495	0.073%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	600,000	609,892	0.096%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	975,000	977,391	0.153%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	61,902	62,524	0.010%
Navient Private Education Refi Loan Trust 2020-F	2.69	7/15/69	400,000	411,751	0.064%
Navient Private Education Refi Loan Trust 2020-H	2.78	1/15/69	1,340,000	1,376,992	0.216%
Navitas Midstream Midland Basin	4.75	12/13/24	564,636	563,400	0.088%

Netflix	6.38	5/15/29	850,000	1,075,250	0.168%
Neuberger Berman CLO XVII	1.64	4/22/29	500,000	500,368	0.078%
Neuberger Berman CLO XVII	2.14	4/22/29	395,000	392,239	0.061%
Neuberger Berman Loan Advisers CLO 29	1.26	10/19/31	1,105,000	1,105,375	0.173%
Neuberger Berman Loan Advisers Clo 43	1.24	6/18/35	585,000	584,291	0.092%
New Enterprise Stone & Lime	5.25	7/15/28	210,000	212,363	0.033%
New Residential Mortgage Loan Trust 2019-NQM5	3.44	11/25/59	910,000	917,339	0.144%
New York Transportation development	1.61	12/1/22	55,000	55,628	0.009%
NextEra Energy			11,221	573,708	0.090%
NGL Energy Operating LLC / NGL Energy Finance	7.5	2/1/26	299,000	303,859	0.048%
North Texas Tollway Authority	3.08	1/1/42	490,000	498,876	0.078%
Nustar Logistics	5.75	10/1/25	415,000	447,163	0.070%
Nustar Logistics	6	6/1/26	380,000	410,400	0.064%
NXP BV / NXP Funding LLC / NXP USA	3.25	5/11/41	710,000	734,951	0.115%
NYACK Park CLO	2.92	10/20/34	1,550,000	1,544,289	0.242%
OBX 2019-EXP1 Trust	4	1/25/59	53,698	54,293	0.009%
OBX 2019-EXP2 Trust	4	6/25/59	85,409	87,846	0.014%
OBX 2019-EXP2 Trust	0.99	6/25/59	66,806	67,016	0.010%
OBX 2019-INV2 Trust	4	5/27/49	203,883	207,211	0.032%
OBX 2020-EXP2 Trust	3	5/25/60	102,522	104,033	0.016%
OBX 2020-EXP3 Trust	3	1/25/60	393,377	397,232	0.062%
OBX 2021-NQM1 Trust	2.22	2/25/66	598,000	595,014	0.093%
Occidental Petroleum	7.5	5/1/31	89,000	115,589	0.018%
Occidental Petroleum	8	7/15/25	500,000	596,875	0.093%
Occidental Petroleum	8.5	7/15/27	295,000	369,488	0.058%
Occidental Petroleum	8.88	7/15/30	425,000	576,938	0.090%
Occidental Petroleum	7.88	9/15/31	60,000	79,725	0.012%
OCP CLO 2014-7	1.78	7/20/29	1,095,000	1,094,726	0.171%
OCP CLO 2020-19	6.63	10/20/34	1,490,000	1,482,646	0.232%
OCP CLO 2021-21	3.14	7/20/34	1,110,000	1,107,309	0.173%
Option Care Health	3.83	8/6/26	922,955	922,493	0.145%
Organon	3.5	6/2/28	533,663	534,522	0.084%
Organon & Co / Organon Foreign debt Co-Issuer BV	5.13	4/30/31	385,000	404,250	0.063%
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics	7.25	2/1/28	186,000	199,253	0.031%
Oryx Funding	5.8	2/3/31	900,000	954,761	0.150%
OZLM VIII	1.93	10/17/29	530,000	529,908	0.083%
Pacific Gas & Electric	4.55	7/1/30	790,000	851,131	0.133%
Pactiv	7.95	12/15/25	200,000	223,250	0.035%
Pactiv	8.38	4/15/27	12,000	13,695	0.002%
Pathway Vet Alliance	3.83	3/31/27	880,777	878,390	0.138%
Peace Park CLO	3.09	10/20/34	1,180,000	1,175,668	0.184%
Peninsula Pacific Entertainment LLC / Peninsula Pacific Entertainment Finance In	8.5	11/15/27	625,000	677,344	0.106%
Peraton	4.5	2/1/28	850,725	850,861	0.133%
Peraton	8.5	2/1/29	695,000	708,031	0.111%
PerkinElmer	2.25	9/15/31	1,440,000	1,419,332	0.222%
Perrigo Finance Unlimited	4.38	3/15/26	300,000	322,111	0.050%
Perrigo Finance Unlimited	3.15	6/15/30	1,395,000	1,436,214	0.225%
PetSmart	4.5	2/11/28	1,035,000	1,036,480	0.162%
PetSmart Inc / PetSmart Finance	7.75	2/15/29	1,000,000	1,090,000	0.171%
PetVet Care Centers	6.33	2/13/26	305,000	304,543	0.048%
PetVet Care Centers	3.33	2/14/25	286,477	285,045	0.045%
PetVet Care Centers	4.25	2/14/25	1,143,833	1,143,478	0.179%
PG&E	3.5	6/23/25	822,340	807,694	0.127%
Phoenix Newco	7	7/27/29	600,000	594,000	0.093%
Phoenix Newco	4	8/11/28	530,000	530,085	0.083%
Photo Holdings Merger Sub	8.5	10/1/26	400,000	432,500	0.068%
Pike	3.09	1/21/28	656,849	656,403	0.103%
Pike	5.5	9/1/28	400,000	407,500	0.064%
Planet Fitness Master Issuer	4.26	9/5/48	194,000	194,126	0.030%
Pra	7.38	9/1/25	400,000	427,000	0.067%
Prairie Eci Acquiror	4.83	3/11/26	557,125	537,938	0.084%
Presidio Holdings	8.25	2/1/28	410,000	440,750	0.069%
Pro Mach	5	8/31/28	597,909	600,474	0.094%
Pro Mach	5	8/31/28	97,092	97,508	0.015%
QVC	4.38	3/15/23	655,000	682,838	0.107%
Raptor Acquisition Corp / Raptor Co-Issuer	4.88	11/1/26	75,000	76,313	0.012%
Realty Group LLC / Realty Co-Issuer	9.38	4/1/27	245,000	269,194	0.042%
RealPage	7.25	4/23/29	1,010,000	1,030,200	0.161%
RealPage	3.75	4/24/28	565,000	563,056	0.088%
Regionalcare Hospital Partners Holdings Inc / Lifepoint Health	9.75	12/1/26	445,000	470,588	0.074%
Roller Bearing Co of America	4.38	10/15/29	205,000	210,125	0.033%
Romanian Government International Bond	3.62	5/26/30	240,000	313,455	0.049%

Ross Stores	1.88	4/15/31	480,000	462,582	0.072%
Royal Caribbean Cruises	5.5	4/1/28	270,000	277,425	0.043%
Royal Caribbean Cruises	10.88	6/1/23	250,000	280,000	0.044%
Royal Caribbean Cruises	9.13	6/15/23	45,000	48,938	0.008%
Royal Caribbean Cruises	5.5	8/31/26	895,000	921,850	0.144%
Ryan Specialty	3.75	9/1/27	554,760	554,205	0.087%
Sabine Pass Liquefaction	5	3/15/27	740,000	850,556	0.133%
Sabre GBLB	9.25	4/15/25	335,000	385,669	0.060%
Santander Consumer Auto Receivables Trust 2020	3.71	2/17/26	125,000	131,074	0.021%
Santander Consumer Auto Receivables Trust 2021	1.57	1/15/27	665,000	667,549	0.105%
Santander Drive Auto Receivables Trust 2020-4	1.48	1/15/27	445,000	450,689	0.071%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	1,355,000	1,386,683	0.217%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	550,000	562,570	0.088%
Savannah Hospital Authority	6	7/1/27	190,000	218,842	0.034%
SBA Tower Trust	3.87	10/8/24	425,000	444,012	0.070%
SBA Tower Trust	2.84	1/15/25	450,000	466,678	0.073%
SBA Tower Trust	2.33	1/15/28	95,000	96,885	0.015%
Scientific Games International	7.25	11/15/29	513,000	574,560	0.090%
Scientific Games International	8.25	3/15/26	260,000	276,250	0.043%
Scientific Games International	2.83	8/14/24	435,209	433,089	0.068%
Sea	0.25	9/15/26	900,000	912,690	0.143%
SeaWorld Parks & Entertainment	5.25	8/15/29	805,000	822,106	0.129%
SeaWorld Parks & Entertainment	3.5	8/25/28	885,134	881,266	0.138%
Sequoia Mortgage Trust 2013-4	3.47	4/25/43	406,570	413,207	0.065%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	156,073	158,002	0.025%
Sequoia Mortgage Trust 2018-CH1	3.5	3/25/48	64,372	65,221	0.010%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	122,654	124,749	0.020%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	18,740	18,933	0.003%
Shimao Group Holdings	3.45	1/11/31	779,000	697,532	0.109%
Shimao Group Holdings	5.6	7/15/26	200,000	198,526	0.031%
Shutterfly	5.75	10/1/26	580,000	580,145	0.091%
Sierra Timeshare 2016-3 Receivables Funding	2.63	10/20/33	70,279	70,318	0.011%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	71,375	73,218	0.011%
Sierra Timeshare 2021-1 Receivables Funding	1.79	11/20/37	2,131,116	2,134,180	0.334%
Sirius XM Radio	4	7/15/28	460,000	466,900	0.073%
Six Flags theme Parks	7	7/1/25	20,000	21,275	0.003%
SkyMiles IP	4.75	10/20/27	500,000	531,470	0.083%
SLM Student Loan Trust 2008-1	0.78	1/25/22	431,565	423,184	0.066%
Smb Private Education Loan Trust 2017	2.82	10/15/35	222,796	229,966	0.036%
Smb Private Education Loan Trust 2018	3.63	11/15/35	457,162	479,904	0.075%
Smb Private Education Loan Trust 2020	3	8/15/45	785,000	811,768	0.127%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	647,340	654,352	0.102%
SM Investments	4.88	6/10/24	600,000	648,190	0.102%
Solenis International	8.58	6/26/26	410,000	409,233	0.064%
Solera	4.5	6/2/28	405,000	405,761	0.064%
Sonic Capital	3.85	1/20/50	296,750	312,221	0.049%
Sophia	4.5	10/7/27	530,988	532,756	0.083%
South Carolina Public Service Authority	2.39	12/1/23	190,000	197,334	0.031%
South Carolina Public Service Authority	4.32	12/1/27	77,000	88,798	0.014%
Sprint	7.63	2/15/25	345,000	403,219	0.063%
Sprint	7.63	3/1/26	310,000	375,875	0.059%
Sprint Capital	6.88	11/15/28	50,000	64,000	0.010%
STACR Trust 2018-HRP2	1.34	2/25/47	492,777	493,566	0.077%
Staples	7.5	4/15/26	330,000	334,125	0.052%
Staples	10.75	4/15/27	595,000	577,150	0.090%
Staples	5.13	4/16/26	412,888	392,995	0.062%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	190,303	192,221	0.030%
Starwood Mortgage Residential Trust 2020-1	2.88	2/25/50	600,000	606,816	0.095%
Starwood Mortgage Residential Trust 2020-INV	2.5	11/25/55	555,000	561,629	0.088%
Starwood Mortgage Residential Trust 2021-2	2.18	5/25/65	2,000,000	1,997,559	0.313%
State of Illinois	5.1	6/1/33	600,000	699,328	0.110%
St Joseph s University Medical Center	4.58	7/1/27	2,000,000	2,230,358	0.349%
Sunshine Luxembourg VII Sarl	4.5	10/1/26	1,308,425	1,311,696	0.205%
Surgery Center Holdings	10	4/15/27	725,000	783,000	0.123%
Surgery Center Holdings	4.5	8/31/26	358,200	358,547	0.056%
Symphony CLO XX	2.48	1/16/32	2,090,000	2,094,280	0.328%
Tacala Investment	8.25	2/4/28	605,000	600,765	0.094%
Tacala Investment	4.25	2/5/27	545,758	543,712	0.085%
Taconic Park CLO Ltd 2016-1A	2.03	1/20/29	465,000	465,000	0.073%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	7.5	10/1/25	370,000	399,600	0.063%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	6	3/1/27	405,000	423,225	0.066%
Targa Resources			1,390	1,502,531	0.235%

Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	270,000	301,725	0.047%
Targa Resources Partners LP / Targa Resources Partners Finance	4	1/15/32	165,000	170,156	0.027%
Targa Resources Partners LP / Targa Resources Partners Finance	4.88	2/1/31	45,000	48,544	0.008%
Tarrant County Cultural Education Facilities Finance	2.32	9/1/30	210,000	211,419	0.033%
Tegra118 Wealth Solutions	4.12	2/18/27	420,405	420,536	0.066%
Tenet Healthcare	6.13	10/1/28	505,000	530,250	0.083%
Tenet Healthcare	6.88	11/15/31	380,000	437,000	0.068%
Tenet Healthcare	7.5	4/1/25	278,000	295,375	0.046%
Tenneco	3.08	10/1/25	529,178	523,997	0.082%
Tenneco	7.88	1/15/29	555,000	618,825	0.097%
Tenneco	5.13	4/15/29	180,000	183,150	0.029%
Tenneco	5	7/15/26	240,000	235,800	0.037%
Teva Pharmaceutical Finance Netherlands III BV	6.75	3/1/28	360,000	409,500	0.064%
Teva Pharmaceutical Finance Netherlands III BV	6	4/15/24	375,000	392,813	0.062%
Texas Transportation Commission State Highway Fund	5.18	4/1/30	115,000	140,262	0.022%
Times China Holdings	6.75	7/16/23	800,000	776,603	0.122%
TK Elevator Holdco GmbH	7.63	7/15/28	960,000	1,024,800	0.161%
TK Elevator US Newco	4	7/30/27	896,110	897,355	0.141%
T-Mobile USA	3.88	4/15/30	450,000	495,498	0.078%
TMS International Corp/DE	6.25	4/15/29	600,000	626,250	0.098%
Tobacco Settlement Finance Authority	4.88	6/1/49	460,000	477,328	0.075%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	340,000	355,028	0.056%
Tower Bersama Infrastructure	2.75	1/20/26	860,000	873,173	0.137%
Townsquare Media	6.88	2/1/26	835,000	879,881	0.138%
Transcontinental Gas Pipe Line	4	3/15/28	140,000	156,289	0.024%
Transcontinental Gas Pipe Line	4.6	3/15/48	200,000	240,986	0.038%
TransDigm	8	12/15/25	280,000	297,850	0.047%
TransDigm	7.5	3/15/27	200,000	210,000	0.033%
TRP Government Reserve	0.05		26,706,011	26,706,011	4.183%
Turk Telekomunikasyon	4.88	6/19/24	450,000	465,665	0.073%
UFC Holdings	3.5	4/29/26	1,576,618	1,572,235	0.246%
UKG	7.5	5/3/27	1,300,000	1,320,579	0.207%
UKG	4	5/4/26	1,411,943	1,413,821	0.221%
United Airlines	4.63	4/15/29	325,000	335,563	0.053%
United Airlines	4.5	4/21/28	681,575	685,760	0.107%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	153,777	155,345	0.024%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	138,574	136,320	0.021%
Univision Communications	9.5	5/1/25	360,000	390,150	0.061%
U.S. Treasury Bonds	2.25	11/15/27	1,275,000	1,355,883	0.212%
U.S. Treasury Bonds	0.88	11/15/30	9,900,000	9,398,813	1.472%
U.S. Treasury Bonds	3	11/15/44	915,000	1,073,981	0.168%
U.S. Treasury Bonds	1.63	11/15/50	1,940,000	1,743,575	0.273%
U.S. Treasury Bonds	2.25	2/15/27	4,195,000	4,456,532	0.698%
U.S. Treasury Bonds	1.5	2/15/30	500,000	503,281	0.079%
U.S. Treasury Bonds	1.13	2/15/31	10,925,000	10,583,594	1.658%
U.S. Treasury Bonds	1.88	2/15/41	1,500,000	1,467,656	0.230%
U.S. Treasury Bonds	3.13	2/15/43	2,415,000	2,877,246	0.451%
U.S. Treasury Bonds	2.5	2/15/45	1,480,000	1,598,400	0.250%
U.S. Treasury Bonds	0.63	5/15/30	550,000	513,477	0.080%
U.S. Treasury Bonds	1.63	5/15/31	1,350,000	1,366,031	0.214%
U.S. Treasury Bonds	4.38	5/15/41	175,000	245,055	0.038%
U.S. Treasury Bonds	3.38	5/15/44	1,275,000	1,584,586	0.248%
U.S. Treasury Bonds	1.25	5/15/50	22,340,000	18,280,403	2.864%
U.S. Treasury Bonds	2.38	5/15/51	9,200,000	9,821,000	1.538%
U.S. Treasury Bonds	6.88	8/15/25	700,000	862,969	0.135%
U.S. Treasury Bonds	2.25	8/15/27	1,350,000	1,435,219	0.225%
U.S. Treasury Bonds	0.63	8/15/30	1,350,000	1,256,344	0.197%
U.S. Treasury Bonds	1.13	8/15/40	9,000,000	7,748,438	1.214%
U.S. Treasury Bonds	1.38	8/15/50	9,130,000	7,707,717	1.207%
U.S. Treasury Notes	0.13	10/15/23	8,900,000	8,869,406	1.389%
U.S. Treasury Notes	0.25	10/31/25	11,200,000	10,944,500	1.714%
U.S. Treasury Notes	0.38	12/31/25	11,000,000	10,780,000	1.689%
U.S. Treasury Notes	2.5	1/31/24	475,000	498,602	0.078%
U.S. Treasury Notes	0.13	2/15/24	6,000,000	5,966,250	0.935%
U.S. Treasury Notes	2.13	3/31/24	2,015,000	2,100,952	0.329%
U.S. Treasury Notes	0.13	4/30/23	6,000,000	5,992,500	0.939%
U.S. Treasury Notes	0.75	4/30/26	6,300,000	6,252,750	0.979%
U.S. Treasury Notes	1.75	6/30/24	2,410,000	2,495,103	0.391%
U.S. Treasury Notes	0.25	9/30/25	1,500,000	1,468,125	0.230%
Utah Transit Authority	5.94	6/15/39	145,000	204,720	0.032%
Venture Global Calcasieu Pass	3.88	8/15/29	225,000	231,469	0.036%
Venture Global Calcasieu Pass	4.13	8/15/31	290,000	301,963	0.047%

Vereit Operating Partnership	3.1	12/15/29	1,160,000	1,233,807	0.193%
Verizon Communications	2.99	10/30/56	280,000	258,206	0.040%
Verizon Communications	2.65	11/20/40	205,000	193,735	0.030%
Verscend Escrow	9.75	8/15/26	355,000	374,525	0.059%
Verscend Holding	4.08	8/27/25	953,568	954,359	0.149%
Verus Securitization Trust 2019-3	3.14	7/25/59	545,000	547,689	0.086%
Verus Securitization Trust 2019-INV3	3.28	11/25/59	340,000	345,418	0.054%
Verus Securitization Trust 2021-5	2.33	9/25/66	800,000	795,908	0.125%
Verus Securitization Trust 2021-R1	2.34	10/25/63	550,000	553,646	0.087%
Virginia Commonwealth Transportation Board	5.35	5/15/35	5,000	6,130	0.001%
Virginia Public Building Authority	5.9	8/1/30	60,000	76,669	0.012%
Virginia Public School Authority	4.25	12/15/30	195,000	231,470	0.036%
Vista Point Securitization Trust 2020-1	4.15	3/25/65	1,043,000	1,070,920	0.168%
Vista Point Securitization Trust 2020-1	5.38	3/25/65	330,000	341,355	0.053%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	180,000	185,458	0.029%
Vista Point Securitization Trust 2020-2	4.9	4/25/65	170,000	177,196	0.028%
Vistra Operations	4.38	5/1/29	520,000	521,300	0.082%
Vivo Energy Investments BV	5.13	9/24/27	500,000	530,025	0.083%
Vodafone	5	5/30/38	585,000	733,434	0.115%
Volkswagen Group of America Finance	3.2	9/26/26	460,000	491,412	0.077%
Volvo Financial Equipment LLC Series 2018-1	3.06	12/15/25	205,000	205,674	0.032%
VTR Comunicaciones	5.13	1/15/28	639,000	678,893	0.106%
Waco Educational Finance	1.89	3/1/30	110,000	109,056	0.017%
Watco Cos LLC / Watco Finance	6.5	6/15/27	620,000	663,400	0.104%
Watlow Electric Manufacturing	4.5	3/2/28	791,025	792,670	0.124%
Waystar Technologies	4.08	10/22/26	775,000	775,000	0.121%
Welbilt	2.58	10/23/25	395,000	393,685	0.062%
Wellfleet CLO 2017-2A	1.19	10/20/29	270,000	269,595	0.042%
Wells Fargo	2.88	10/30/30	250,000	259,668	0.041%
Wells Fargo	5.01	4/4/51	600,000	805,960	0.126%
Wells Fargo	2.39	6/2/28	575,000	593,069	0.093%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	50,785	51,837	0.008%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.43	7/15/58	50,000	53,066	0.008%
Wells Fargo Commercial Mortgage Trust 2016-C33	4.51	3/15/59	310,000	339,586	0.053%
Wells Fargo Commercial Mortgage Trust 2017-C38	3.92	7/15/50	165,000	178,290	0.028%
Wells Fargo Commercial Mortgage Trust 2019-C52	3.38	8/15/52	665,000	710,391	0.111%
William Morris Endeavor Entertainment	2.84	5/18/25	756,258	740,187	0.116%
WinWater Mortgage Loan Trust 2016-1	3.82	1/20/46	690,765	702,992	0.110%
Wolverine World Wide	4	8/15/29	535,000	540,350	0.085%
Woodside Finance	3.7	3/15/28	572,000	611,325	0.096%
Woodside Finance	4.5	3/4/29	535,000	601,568	0.094%
Woodside Finance	3.7	9/15/26	462,000	499,174	0.078%
Woof Holdings	4.5	12/21/27	467,650	467,945	0.073%
Woof Holdings	8	12/21/28	1,385,000	1,396,260	0.219%
Worldwide Plaza Trust 2017-WWP	3.72	11/10/36	100,000	102,659	0.016%
Yanlord Land HK	5.13	5/20/26	950,000	936,119	0.147%
YMCA of Greater New York	2.3	8/1/26	220,000	220,463	0.035%
ZH Trust 2021-1	2.25	2/18/27	1,125,000	1,124,999	0.176%
ZH Trust 2021-2	2.35	10/17/27	2,335,000	2,334,997	0.366%

Total Investments in Securities **753,584,614**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BANK OF AMERICA	USD	15,303,478	NOK	(132,812,000)	10/22/2021	113,101	0.018%
BANK OF AMERICA	EUR	8,515,000	USD	(9,955,669)	11/19/2021	(82,771)	-0.013%
JP MORGAN CHASE BANK	EUR	31,825	USD	(37,622)	11/19/2021	(722)	0.000%
JP MORGAN CHASE BANK	EUR	15,675	USD	(18,478)	11/19/2021	(303)	0.000%
JP MORGAN CHASE BANK	EUR	31,825	USD	(37,554)	11/19/2021	(654)	0.000%
JP MORGAN CHASE BANK	EUR	15,675	USD	(18,479)	11/19/2021	(304)	0.000%
JP MORGAN CHASE BANK	USD	150,349	EUR	(128,326)	11/19/2021	1,559	0.000%
JP MORGAN CHASE BANK	USD	96,564	EUR	(81,686)	11/19/2021	1,852	0.000%
JP MORGAN CHASE BANK	USD	13,861	EUR	(11,725)	11/19/2021	266	0.000%
JP MORGAN CHASE BANK	USD	96,391	EUR	(81,686)	11/19/2021	1,679	0.000%
JP MORGAN CHASE BANK	USD	47,429	EUR	(40,233)	11/19/2021	780	0.000%
JP MORGAN CHASE BANK	USD	47,427	EUR	(40,233)	11/19/2021	777	0.000%
JP MORGAN CHASE BANK	USD	6,808	EUR	(5,775)	11/19/2021	112	0.000%
JP MORGAN CHASE BANK	USD	13,836	EUR	(11,725)	11/19/2021	241	0.000%
JP MORGAN CHASE BANK	USD	6,808	EUR	(5,775)	11/19/2021	112	0.000%
CITIBANK N A	USD	926,637	EUR	(779,454)	11/19/2021	22,882	0.004%
DEUTSCHE BANK	USD	114,640	CHF	(105,000)	10/22/2021	1,913	0.000%
GOLDMAN SACHS & CO	GBP	11,265,000	USD	(15,250,658)	11/19/2021	(71,732)	-0.011%
HSBC SECURITIES INC	USD	151,514	CAD	(190,000)	10/22/2021	1,511	0.000%

HSBC SECURITIES INC	GBP	85,000	USD	(117,515)	11/19/2021	(2,983)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	548,028	CAD	(700,000)	10/22/2021	(4,615)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	737,418	CAD	(941,909)	10/22/2021	(6,210)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	110,209	NOK	(970,000)	10/22/2021	(734)	0.000%
UBS SECURITIES LLC	USD	9,931,649	CHF	(9,218,000)	10/22/2021	35,307	0.006%

Total Forward Currency Exchange Contracts **11,065**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AMERICAN AIRLINES GROUP CDS 06/20/2025	254,000	(15,852)	(0.002%)
AMERICAN AIRLINES GROUP CDS 12/20/2021	10,000	11	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	35,000	40	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	135,000	155	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	150,000	172	0.000%
COMMUNITY HEALTH SYSTEMS CDS 06/20/2026	183,000	(9,188)	(0.001%)
FI TRS USD PAY IBOXHY 12/20/21	(21,500,000)	97,004	0.015%
AMERICAN AIRLINES GROUP CDS 06/20/2023	79,000	(535)	0.000%

Total Swap Contracts **71,807**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNZ1 CAN 10YR BOND FUT DEC 21	(166)	12/20/2021	(18,761,172)	250,670	(2.939%)
FVZ1 5YR US NOTE FUT DEC 21	172	12/31/2021	21,111,657	(151,073)	3.307%
G Z1 LONG GILT FUT DEC 21	(169)	12/29/2021	(28,497,982)	69,504	(4.464%)
RXZ1 EURO BUND FUT DEC 21	(56)	12/8/2021	(11,015,816)	416,819	(1.726%)
TUZ1 2YR US NOTE FUT DEC 21	(29)	12/31/2021	(6,381,586)	3,876	(1.000%)
TYZ1 UST 10YR FUT DEC 21	81	12/21/2021	10,660,360	(11,193)	1.670%
USZ1 UST 30YR FUT DEC 21	159	12/21/2021	25,315,781	(502,608)	3.966%
UXYZ1 UST 10YR ULTRA FUT DEC 21	(17)	12/21/2021	(2,469,250)	37,160	(0.387%)
WNZ1 ULTRA US BOND FUT DEC 21	99	12/21/2021	18,915,188	(546,802)	2.963%
XMZ1 AUST 10Y BOND FUT DEC 21	163	12/15/2021	16,671,248	(49,860)	2.611%

Total Futures Contracts **(483,507)**

NET ASSETS 638,392,828

NET ASSET VALUE PER SHARE

Total Return Fund Shares **10.57**

(\$152,394,017 / 14,421,663 Shares Outstanding)

Total Return Fund - Advisor Class Shares **10.57**

(\$254,541 / 24,083 Shares Outstanding)

Total Return Fund - I Class Shares **10.57**

(\$485,744,270 / 45,948,752 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 Moldovan 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 Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYP Guyanan 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 Nicaraguan 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.