

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
2020 Cash Mandatory Exchangeable Trust			433	488,225	0.080%
522 Funding CLO 2019-5	4.53	4/15/35	1,000,000	918,284	0.151%
AAdvantage Loyalty IP	7.46	4/20/28	660,000	638,220	0.105%
AbbVie	4.88	11/14/48	935,000	823,323	0.135%
AbbVie	3.2	11/21/29	250,000	219,321	0.036%
AbbVie	4.05	11/21/39	425,000	343,211	0.056%
Acrisure LLC / Acrisure Finance	10.13	8/1/26	740,000	712,250	0.117%
Adani International Container Terminal Pvt	3	2/16/31	624,000	480,274	0.079%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.85	10/29/41	315,000	208,183	0.034%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	4/3/26	415,000	385,603	0.063%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	270,000	269,921	0.044%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	180,000	176,923	0.029%
Aes Andes	7.13	3/26/79	525,000	461,580	0.076%
Aethon United BR LP / Aethon United Finance	8.25	2/15/26	435,000	419,775	0.069%
AGL CLO 14	3.88	12/2/34	1,605,000	1,541,962	0.253%
AGL CLO 14	4.38	12/2/34	1,505,000	1,399,375	0.229%
Agrosuper	4.6	1/20/32	550,000	447,132	0.073%
AG TTMT Escrow Issuer	8.63	9/30/27	145,000	136,300	0.022%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	245,000	226,013	0.037%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	3.25	3/15/26	140,000	122,850	0.020%
Albion Acquisitions	8.01	8/17/26	302,713	286,190	0.047%
Alen 2021-ACEN Mortgage Trust	5.07	4/15/34	1,145,000	1,064,922	0.175%
Alexandria Real Estate Equities	4.9	12/15/30	965,000	910,720	0.149%
Alliant Services			1,150	1,083,875	0.178%
Alphabet	2.05	8/15/50	875,000	514,253	0.084%
Altice France Holding	10.5	5/15/27	890,000	696,425	0.114%
American Airlines	11.75	7/15/25	741,000	772,493	0.127%
American Airlines Inc/AAdvantage Loyalty IP	5.5	4/20/26	290,000	271,875	0.045%
American Airlines Inc/AAdvantage Loyalty IP	5.75	4/20/29	460,000	401,350	0.066%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	385,000	362,580	0.059%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	940,000	874,164	0.143%
AMSR 2022-SFR3 Trust	4	10/17/39	985,000	914,765	0.150%
Amur Equipment Finance Receivables X	2.91	8/21/28	2,520,000	2,252,388	0.369%
Amwins	4.88	6/30/29	269,000	224,615	0.037%
Angel Oak Mortgage Trust 2020-5	2.97	5/25/65	250,000	216,828	0.036%
Angel Oak Mortgage Trust 2020-6	2.81	5/25/65	515,000	410,600	0.067%
Angel Oak Mortgage Trust 2021-4	2.29	1/20/65	960,000	594,700	0.098%
Angel Oak Mortgage Trust 2021-6	2.77	9/25/66	3,175,000	2,003,979	0.329%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	1,260	1,255	0.000%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	27,618	27,411	0.004%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	722,700	684,750	0.112%
Applebee S Funding Llc / Ihop Funding	4.72	6/5/49	257,400	239,622	0.039%
Applied Systems	6.67	9/19/24	1,256,599	1,223,776	0.201%
Applied Systems	9.17	9/19/25	1,328,444	1,303,868	0.214%
Arbor Multifamily Mortgage Securities Trust 2020-MF1	1.75	5/15/53	2,010,000	1,270,330	0.208%
Arbor Multifamily Mortgage Securities Trust 2020-MF1	1.75	5/15/53	580,000	346,545	0.057%
Arbor Realty Commercial Real Estate Notes 2021-FL3	3.89	8/15/34	1,865,000	1,786,202	0.293%
Arconic	6.13	2/15/28	481,000	426,888	0.070%
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance	6	6/15/27	440,000	413,600	0.068%
Aretec Escrow Issuer	7.5	4/1/29	360,000	301,500	0.049%
Aris Mining	6.88	8/9/26	600,000	436,761	0.072%
Aruba Investments Holdings	9.38	11/24/28	520,000	470,600	0.077%
Ascend Learning	8.87	11/18/29	1,340,000	1,159,944	0.190%
Ascend Learning	6.62	12/11/28	668,267	615,474	0.101%
Asurion	6.12	11/3/24	285,000	266,048	0.044%
Asurion	8.37	1/20/29	1,960,000	1,489,600	0.244%
Asurion	6.37	12/23/26	488,092	412,746	0.068%
Asurion	8.37	1/31/28	703,000	527,250	0.086%
athenahealth	6.58	1/27/29	1,337,136	1,195,399	0.196%
Avantor Funding	4.63	7/15/28	330,000	293,700	0.048%
Avient	7.13	8/1/30	215,000	199,144	0.033%
Avis Budget Rental Car Funding AESOP	4.73	9/20/24	225,000	221,300	0.036%
Avis Budget Rental Car Funding AESOP	4.24	9/22/25	235,000	223,626	0.037%
Axian Telecom	7.38	2/16/27	525,000	479,063	0.079%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	6.57	9/15/38	1,155,000	1,058,848	0.174%

Banco De Bogota	6.25	5/12/26	475,000	444,890	0.073%
Banco de Credito del Peru	3.25	9/30/31	375,000	317,568	0.052%
Bancolumbia	4.63	12/18/29	400,000	336,584	0.055%
Banco Santander	4.18	3/24/28	200,000	180,171	0.030%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	400,000	329,126	0.054%
BANK 2019-BNK21	2.5	10/17/52	1,036,000	698,276	0.114%
Bank Leumi Le-Israel BM	3.28	1/29/31	600,000	508,874	0.083%
Bank Negara Indonesia Persero	3.75	3/30/26	525,000	467,085	0.077%
Bank of America	2.97	2/4/33	2,025,000	1,591,755	0.261%
Bank of America	4.95	7/22/28	1,270,000	1,221,776	0.200%
Bank Of Ireland	6.25	9/16/26	535,000	523,944	0.086%
Barclays Commercial Mortgage Trust 2019-C3	3.9	5/15/52	1,045,000	922,586	0.151%
Bath & Body Works	6.63	10/1/30	375,000	326,250	0.053%
Bath & Body Works	6.95	3/1/33	245,000	198,450	0.033%
Bath & Body Works	9.38	7/1/25	253,000	261,539	0.043%
Bath & Body Works	6.75	7/1/36	240,000	197,700	0.032%
BAT International Finance	4.45	3/16/28	650,000	581,750	0.095%
BBCMS 2019-BWAY Mortgage Trust	4.98	11/15/34	365,000	327,601	0.054%
BBCMS 2020-BID Mortgage Trust	4.96	10/15/37	375,000	369,346	0.061%
BBVA Bancomer SA/Texas	5.13	1/18/33	500,000	414,504	0.068%
Becton Dickinson And	3.79	5/20/50	253,000	189,504	0.031%
Becton Dickinson And			6,150	291,295	0.048%
Bellemeade Re 2022-1	4.43	1/26/32	1,610,000	1,574,375	0.258%
BellRing Brands	7	3/15/30	270,000	246,375	0.040%
Benefit Street Partners CLO IV	4.26	1/20/32	2,320,000	2,182,574	0.358%
Benefit Street Partners CLO XI	4.01	4/15/29	2,075,000	2,009,913	0.330%
BFLD 2019-DPLO	4.16	10/15/34	1,780,000	1,722,079	0.282%
BIG Commercial Mortgage Trust 2022-BIG	5.19	2/15/39	700,000	658,350	0.108%
Bnp Paribas	2.59	1/20/28	795,000	678,469	0.111%
Boardwalk Pipelines	5.95	6/1/26	1,035,000	1,044,455	0.171%
BPR Trust 2021-NRD	8.54	12/15/23	1,620,000	1,518,374	0.249%
BPR Trust 2021-TY	4.52	9/15/38	635,000	592,530	0.097%
Brixmor Operating Partnership	3.9	3/15/27	630,000	575,744	0.094%
Brixmor Operating Partnership	4.13	5/15/29	1,269,000	1,103,088	0.181%
Brixmor Operating Partnership	4.05	7/1/30	505,000	426,541	0.070%
Brookfield WEC Holdings	6.87	8/1/25	325,000	316,316	0.052%
BX 2022-MVRK Mortgage Trust	5.19	3/15/39	1,645,000	1,556,402	0.255%
BX Commercial Mortgage Trust 2022-CSMO	5.99	6/15/27	1,590,000	1,568,115	0.257%
BX Trust 2018-GW	4.04	5/15/35	475,000	451,120	0.074%
BX Trust 2021-VIEW	6.75	6/15/36	1,195,000	1,099,017	0.180%
Caesars Entertainment	8.13	7/1/27	775,000	738,188	0.121%
CAFL 2021-RTL1 Issuer	3.1	3/28/29	2,505,000	2,225,281	0.365%
Cano Health	6.25	10/1/28	530,000	498,200	0.082%
Cantor Commercial Real Estate Lending 2019-CF2	2.5	11/15/52	1,045,000	708,609	0.116%
Capital One Financial	3.65	5/11/27	670,000	614,859	0.101%
Capital One Financial	4.17	5/9/25	1,590,000	1,547,281	0.254%
Capital One Financial	2.36	7/29/32	905,000	643,791	0.106%
Capital Projects Finance Authority/FL	4	10/1/24	1,010,000	969,759	0.159%
CarMax Auto Owner Trust 2022-2	4.26	12/15/27	1,605,000	1,537,055	0.252%
Carnival	7.63	3/1/26	210,000	159,600	0.026%
Carnival	10.5	6/1/30	310,000	248,000	0.041%
Carnival	9.88	8/1/27	320,000	313,600	0.051%
Carpenter Technology	7.63	3/15/30	475,000	458,375	0.075%
Carvana Auto Receivables Trust 2022-N1	4.13	12/11/28	1,610,000	1,517,781	0.249%
Carvana Auto Receivables Trust 2022-P1	3.3	4/10/28	1,210,000	1,091,426	0.179%
CBAM 2019-9	4.41	2/12/30	1,005,000	981,566	0.161%
CCM Merger	6.38	5/1/26	280,000	257,600	0.042%
CCO Holdings LLC / CCO Holdings Capital	4.25	2/1/31	115,000	88,263	0.014%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	460,000	401,350	0.066%
CCO Holdings LLC / CCO Holdings Capital	6.38	9/1/29	785,000	718,275	0.118%
CD 2017-CD6 Mortgage Trust	3.46	11/13/50	515,000	472,786	0.078%
CDW LLC / CDW Finance	2.67	12/1/26	340,000	294,563	0.048%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	6.5	10/1/28	690,000	639,975	0.105%
Celanese US Holdings	6.05	3/15/25	585,000	571,496	0.094%
Celanese US Holdings	6.17	7/15/27	625,000	591,398	0.097%
Centene	4.63	12/15/29	342,000	306,090	0.050%
Central Parent	5.26	6/9/29	670,000	644,192	0.106%
Central Parent Inc / Cdk Global	7.25	6/15/29	490,000	461,213	0.076%
Central Texas Regional Mobility Authority	2.64	1/1/32	1,500,000	1,217,360	0.200%
Charles River Laboratories International	4	3/15/31	255,000	205,275	0.034%
Charles Schwab	4	6/1/71	575,000	471,500	0.077%
Charter Next Generation	6.56	12/1/27	1,448,937	1,371,969	0.225%

Chesapeake Energy	5.5	2/1/26	185,000	177,138	0.029%
Chesapeake Energy	5.88	2/1/29	205,000	191,163	0.031%
Chicago Transit Authority Sales Tax Receipts Fund	3.1	12/1/30	600,000	518,123	0.085%
CHS/Community Health Systems	8	12/15/27	295,000	233,788	0.038%
CHS/Community Health Systems	6.88	4/15/29	515,000	247,200	0.041%
CIFC Funding 2019-V	4.66	1/15/35	1,650,000	1,505,560	0.247%
Citadel Securities	6.15	2/2/28	265,000	261,356	0.043%
CITGO Petroleum	7	6/15/25	275,000	262,625	0.043%
Citigroup	4.04	6/1/24	1,550,000	1,537,014	0.252%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	270,000	257,512	0.042%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	95,000	90,047	0.015%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	345,000	312,625	0.051%
Citigroup Commercial Mortgage Trust 2019-C7	3.92	12/15/72	1,420,000	955,474	0.157%
Citigroup Mortgage Loan Trust	2.5	8/25/50	579,725	479,943	0.079%
Clarios Global Lp / Clarios Us Finance	8.5	5/15/27	715,000	678,356	0.111%
Clear Channel Outdoor Holdings	7.75	4/15/28	620,000	461,900	0.076%
Clear Channel Outdoor Holdings	7.5	6/1/29	290,000	210,250	0.034%
Clear Channel Outdoor Holdings	6.31	8/21/26	788,889	702,356	0.115%
Clear Channel Outdoor Holdings			750	1,028	0.000%
CNT Holdings I	9.06	11/6/28	310,000	292,175	0.048%
CNT Holdings I	5.81	11/8/27	174,633	166,056	0.027%
Cologix Canadian Issuer	4.94	1/25/52	1,460,000	977,519	0.160%
Colorado Health Facilities Authority	3.36	12/1/30	1,970,000	1,747,342	0.286%
COLT 2020-3 Mortgage Loan Trust	3.36	4/27/65	160,000	142,806	0.023%
COLT 2021-3 Mortgage Loan Trust	2.3	9/27/66	2,220,000	1,358,627	0.223%
COMM 2014-CCRE19 Mortgage Trust	4.35	8/10/47	380,000	324,774	0.053%
COMM 2014-UBS6 Mortgage Trust	4.05	12/10/47	1,442,000	1,377,970	0.226%
COMM 2015-CCRE22 Mortgage Trust	4.21	3/10/48	870,000	802,108	0.132%
COMM 2015-DC1 Mortgage Trust	3.72	2/10/48	760,000	718,632	0.118%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	440,000	419,955	0.069%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	184,424	176,702	0.029%
COMM 2016-CR28 Mortgage Trust	4.62	2/10/49	1,130,000	1,068,372	0.175%
CommonSpirit Health	2.95	11/1/22	105,000	104,959	0.017%
Commonwealth of Puerto Rico	0	11/1/43	2,403,103	1,201,552	0.197%
Commonwealth of Puerto Rico	0	7/1/24	23,849	21,920	0.004%
Commonwealth of Puerto Rico	5.38	7/1/25	79,441	80,209	0.013%
Commonwealth of Puerto Rico	5.63	7/1/27	78,721	80,356	0.013%
Commonwealth of Puerto Rico	5.63	7/1/29	77,444	79,209	0.013%
Commonwealth of Puerto Rico	4	7/1/33	71,329	62,727	0.010%
Commonwealth of Puerto Rico	0	7/1/33	91,794	50,596	0.008%
Commonwealth of Puerto Rico	4	7/1/35	64,116	54,808	0.009%
Commonwealth of Puerto Rico	4	7/1/37	55,029	45,156	0.007%
Commonwealth of Puerto Rico	4	7/1/41	74,817	58,392	0.010%
Connecticut Avenue Securities Trust 2020-R01	5.13	1/25/40	190,509	187,734	0.031%
Connecticut Avenue Securities Trust 2022-R01	5.43	12/25/41	1,655,000	1,428,481	0.234%
Connecticut Avenue Securities Trust 2022-R02	5.28	1/25/42	1,660,000	1,515,561	0.248%
Connecticut Avenue Securities Trust 2022-R04	4.28	3/25/42	537,158	530,937	0.087%
Connecticut Avenue Securities Trust 2022-R05	4.18	4/25/42	932,281	916,255	0.150%
Connecticut Avenue Securities Trust 2022-R06	5.03	5/25/42	857,322	856,518	0.140%
Connecticut Avenue Securities Trust 2022-R08	4.85	7/25/42	363,118	361,309	0.059%
Continental Resources Inc/OK	4.9	6/1/44	335,000	239,525	0.039%
CoreLogic	9.63	6/4/29	985,000	659,950	0.108%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	215,000	198,640	0.033%
CSAIL 2017-C8 Commercial Mortgage Trust	4.44	6/15/50	465,000	390,320	0.064%
CSAIL 2019-C18 Commercial Mortgage Trust	4.09	12/15/52	645,000	527,985	0.087%
CSC Holdings	7.5	4/1/28	350,000	286,125	0.047%
CSL Finance	4.25	4/27/32	295,000	268,169	0.044%
Curia Global	6.56	8/30/26	545,235	506,158	0.083%
Cushman & Wakefield US Borrower	6.75	5/15/28	455,000	422,013	0.069%
Danaher			520	701,410	0.115%
Darling Ingredients	6	6/15/30	245,000	233,363	0.038%
Dave & Buster s	7.63	11/1/25	503,000	494,198	0.081%
Dave & Buster s	8.19	6/23/29	315,000	306,599	0.050%
Dcp Midstream Operating	8.13	8/16/30	352,000	376,077	0.062%
Delta 2 Lux Sarl	5.62	2/1/24	1,764,252	1,739,993	0.285%
Denver City & County School District No 1	4.24	12/15/37	65,000	59,304	0.010%
DISH DBS	5.25	12/1/26	290,000	239,975	0.039%
DISH DBS	5.75	12/1/28	275,000	207,625	0.034%
District of Columbia	5.59	12/1/34	5,000	5,179	0.001%
Dominican Republic International Bond	5.88	1/30/60	2,000,000	1,327,520	0.218%
DRIVEN BRANDS FUNDING	3.24	1/20/51	1,374,075	1,162,165	0.191%
DRIVEN BRANDS FUNDING	4.64	4/20/49	178,525	165,122	0.027%

DRIVEN BRANDS FUNDING	3.79	7/20/50	191,100	166,185	0.027%
Driven Holdings	3.52	12/17/28	303,738	291,588	0.048%
Dryden 77 CLO	4.63	5/20/34	3,300,000	3,118,381	0.511%
ECI Macola/Max Holding	7.42	11/9/27	292,054	275,810	0.045%
EG Finco	7	4/30/27	910,000	767,727	0.126%
eG Global Finance	6.25	10/30/25	100,000	84,702	0.014%
eG Global Finance	8.5	10/30/25	600,000	525,000	0.086%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	285,000	264,265	0.043%
Enact Holdings	6.5	8/15/25	295,000	282,463	0.046%
Engineered Machinery Holdings	10.17	5/21/29	900,000	850,500	0.139%
Engineered Machinery Holdings	9.67	5/21/29	690,000	641,700	0.105%
Entegris Escrow	5.95	6/15/30	625,000	565,625	0.093%
Epicor Software	6.37	7/30/27	1,326,346	1,239,722	0.203%
Epicor Software	10.87	7/31/28	780,000	758,160	0.124%
Equifax	5.1	12/15/27	775,000	748,901	0.123%
Equitable Holdings	4.35	4/20/28	630,000	590,260	0.097%
Exeter Automobile Receivables Trust 2022-4	4.57	1/15/27	1,600,000	1,569,453	0.257%
Fannie Mae Connecticut Avenue Securities	3.93	10/25/30	448,726	444,859	0.073%
Fannie Mae Connecticut Avenue Securities	4.18	11/25/29	659,621	651,709	0.107%
Fannie Mae Connecticut Avenue Securities	5.63	12/25/30	406,281	403,281	0.066%
Fannie Mae Connecticut Avenue Securities	4.08	2/25/30	273,022	271,026	0.044%
Fannie Mae Connecticut Avenue Securities	5.28	8/25/30	118,153	116,444	0.019%
Fannie Mae Connecticut Avenue Securities	4.43	9/25/29	27,014	26,837	0.004%
Fannie Mae Interest Strip	6.5	2/25/32	177	34	0.000%
Federal Home Loan Mortgage	6	10/1/32	140	143	0.000%
Federal Home Loan Mortgage	3.1	10/1/36	274	283	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	5,143	5,319	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	5,050	4,954	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	22,180	21,759	0.004%
Federal Home Loan Mortgage	4	10/1/40	1,295	1,216	0.000%
Federal Home Loan Mortgage	4	10/1/40	382	364	0.000%
Federal Home Loan Mortgage	4.5	10/1/41	61,514	60,345	0.010%
Federal Home Loan Mortgage	5	11/1/33	1,263	1,261	0.000%
Federal Home Loan Mortgage	5	11/1/33	881	866	0.000%
Federal Home Loan Mortgage	5	11/1/33	1,939	1,923	0.000%
Federal Home Loan Mortgage	2.47	11/1/34	3,092	3,053	0.001%
Federal Home Loan Mortgage	2.28	11/1/36	1,235	1,221	0.000%
Federal Home Loan Mortgage	4	11/1/40	2,082	1,977	0.000%
Federal Home Loan Mortgage	3.5	11/1/42	2,645,978	2,433,051	0.399%
Federal Home Loan Mortgage	2.37	1/1/36	1,432	1,460	0.000%
Federal Home Loan Mortgage	2.09	1/1/37	1,284	1,270	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	28,852	29,837	0.005%
Federal Home Loan Mortgage	4	1/1/41	9,151	8,732	0.001%
Federal Home Loan Mortgage	3.5	1/1/43	27,512	25,297	0.004%
Federal Home Loan Mortgage	4	1/1/46	237,176	226,404	0.037%
Federal Home Loan Mortgage	3	1/1/48	96,012	84,804	0.014%
Federal Home Loan Mortgage	6	12/1/33	8,287	8,715	0.001%
Federal Home Loan Mortgage	5	12/1/35	795	803	0.000%
Federal Home Loan Mortgage	2.19	12/1/36	500	509	0.000%
Federal Home Loan Mortgage	5.5	12/1/39	2,071	2,141	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	3,344	3,271	0.001%
Federal Home Loan Mortgage	4	12/1/40	4,316	4,119	0.001%
Federal Home Loan Mortgage	4	12/1/40	155	148	0.000%
Federal Home Loan Mortgage	4	12/1/40	3,860	3,664	0.001%
Federal Home Loan Mortgage	4	12/1/41	11,749	11,155	0.002%
Federal Home Loan Mortgage	7	2/1/24	6	6	0.000%
Federal Home Loan Mortgage	2.13	2/1/35	167	166	0.000%
Federal Home Loan Mortgage	2.2	2/1/37	1,761	1,783	0.000%
Federal Home Loan Mortgage	4	2/1/41	38,988	37,016	0.006%
Federal Home Loan Mortgage	6.5	3/1/32	124	128	0.000%
Federal Home Loan Mortgage	2.08	3/1/36	2,397	2,434	0.000%
Federal Home Loan Mortgage	3.5	3/1/46	67,536	61,856	0.010%
Federal Home Loan Mortgage	7	4/1/32	200	209	0.000%
Federal Home Loan Mortgage	6.5	4/1/37	64,049	66,691	0.011%
Federal Home Loan Mortgage	5	4/1/40	1,659	1,674	0.000%
Federal Home Loan Mortgage	3	4/1/47	39,353	34,928	0.006%
Federal Home Loan Mortgage	2.5	5/1/30	129,001	119,852	0.020%
Federal Home Loan Mortgage	4.5	5/1/42	6,936	6,756	0.001%
Federal Home Loan Mortgage	4.5	5/1/42	23,952	23,497	0.004%
Federal Home Loan Mortgage	3.5	5/1/43	80,718	74,219	0.012%
Federal Home Loan Mortgage	6.5	6/1/24	63	66	0.000%
Federal Home Loan Mortgage	7	6/1/32	120	121	0.000%

Federal Home Loan Mortgage	4.5	6/1/39	11,403	11,126	0.002%
Federal Home Loan Mortgage	5	7/1/25	2	2	0.000%
Federal Home Loan Mortgage	5	7/1/33	65	65	0.000%
Federal Home Loan Mortgage	3.95	7/1/35	269	275	0.000%
Federal Home Loan Mortgage	5	7/1/40	4,516	4,542	0.001%
Federal Home Loan Mortgage	6	8/1/38	2,788	2,945	0.000%
Federal Home Loan Mortgage	6	8/1/38	3,762	3,960	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	3,387	3,323	0.001%
Federal Home Loan Mortgage	5	8/1/40	8,021	8,093	0.001%
Federal Home Loan Mortgage	5	8/1/40	31,637	31,918	0.005%
Federal Home Loan Mortgage	4.5	8/1/40	2,200	2,158	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	5,161	5,062	0.001%
Federal Home Loan Mortgage	4	8/1/40	1,798	1,716	0.000%
Federal Home Loan Mortgage	3.5	8/1/42	1,071,976	985,719	0.162%
Federal Home Loan Mortgage	6.5	9/1/34	3,750	3,916	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	23,117	21,257	0.003%
Federal National Mortgage Assn.	3	10/1/29	7,835	7,423	0.001%
Federal National Mortgage Assn.	3	10/1/30	19,269	18,195	0.003%
Federal National Mortgage Assn.	5	10/1/34	10,380	10,425	0.002%
Federal National Mortgage Assn.	5.5	10/1/35	7,929	8,190	0.001%
Federal National Mortgage Assn.	5	10/1/35	4,783	4,821	0.001%
Federal National Mortgage Assn.	5	10/1/35	13,816	13,889	0.002%
Federal National Mortgage Assn.	6.5	10/1/37	2,590	2,669	0.000%
Federal National Mortgage Assn.	6	10/1/38	4,789	5,034	0.001%
Federal National Mortgage Assn.	6	10/1/38	17,994	18,609	0.003%
Federal National Mortgage Assn.	6	10/1/40	27,517	28,904	0.005%
Federal National Mortgage Assn.	6	10/1/40	7,786	8,193	0.001%
Federal National Mortgage Assn.	3	10/1/46	21,972	19,267	0.003%
Federal National Mortgage Assn.	4	10/1/47	52,479	49,699	0.008%
Federal National Mortgage Assn.	4	10/1/48	7,747	7,332	0.001%
Federal National Mortgage Assn.	4.5	10/1/48	9,653	9,340	0.002%
Federal National Mortgage Assn.	2.5	10/1/51	1,555,089	1,310,416	0.215%
Federal National Mortgage Assn.	2.5	10/1/51	1,472,359	1,240,713	0.203%
Federal National Mortgage Assn.	6	11/1/32	1,252	1,304	0.000%
Federal National Mortgage Assn.	5	11/1/33	4,570	4,593	0.001%
Federal National Mortgage Assn.	5	11/1/33	4,271	4,292	0.001%
Federal National Mortgage Assn.	3	11/1/34	78,796	73,380	0.012%
Federal National Mortgage Assn.	5.5	11/1/35	7,182	7,418	0.001%
Federal National Mortgage Assn.	2.74	11/1/35	2,250	2,228	0.000%
Federal National Mortgage Assn.	5	11/1/35	3,766	3,795	0.001%
Federal National Mortgage Assn.	6	11/1/36	3,332	3,501	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	1,312	1,352	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	1,412	1,455	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	48	50	0.000%
Federal National Mortgage Assn.	1.95	11/1/37	2,429	2,458	0.000%
Federal National Mortgage Assn.	6	11/1/38	21,684	22,809	0.004%
Federal National Mortgage Assn.	4.5	11/1/39	2,650	2,590	0.000%
Federal National Mortgage Assn.	4	11/1/40	3,684	3,512	0.001%
Federal National Mortgage Assn.	4.5	11/1/40	21,694	21,254	0.003%
Federal National Mortgage Assn.	4	11/1/40	5,547	5,261	0.001%
Federal National Mortgage Assn.	4	11/1/40	19,314	18,423	0.003%
Federal National Mortgage Assn.	4.5	11/1/40	73,554	71,873	0.012%
Federal National Mortgage Assn.	4	11/1/43	27,729	26,430	0.004%
Federal National Mortgage Assn.	4	11/1/44	38,714	36,654	0.006%
Federal National Mortgage Assn.	3	11/1/46	32,194	28,611	0.005%
Federal National Mortgage Assn.	4.5	11/1/47	107,142	103,928	0.017%
Federal National Mortgage Assn.	4.5	11/1/47	102,789	100,388	0.016%
Federal National Mortgage Assn.	3	11/1/48	11,363	10,033	0.002%
Federal National Mortgage Assn.	4.5	11/1/48	3,666	3,531	0.001%
Federal National Mortgage Assn.	4	11/1/49	127,570	119,535	0.020%
Federal National Mortgage Assn.	3	1/1/27	31,223	30,368	0.005%
Federal National Mortgage Assn.	2.5	1/1/32	134,154	124,482	0.020%
Federal National Mortgage Assn.	2	1/1/35	7,327,000	6,456,060	1.058%
Federal National Mortgage Assn.	4.5	1/1/35	1,492,000	1,421,247	0.233%
Federal National Mortgage Assn.	3	1/1/35	24,384	22,703	0.004%
Federal National Mortgage Assn.	5.5	1/1/36	2,860	2,955	0.000%
Federal National Mortgage Assn.	5	1/1/36	93,587	94,322	0.015%
Federal National Mortgage Assn.	5.5	1/1/36	18,527	19,138	0.003%
Federal National Mortgage Assn.	6	1/1/36	948	980	0.000%
Federal National Mortgage Assn.	6	1/1/36	956	978	0.000%
Federal National Mortgage Assn.	5.5	1/1/37	8,342	8,617	0.001%
Federal National Mortgage Assn.	6	1/1/37	868	901	0.000%

Federal National Mortgage Assn.	5.5	1/1/38	11,878	12,265	0.002%
Federal National Mortgage Assn.	4	1/1/40	5,666,000	5,257,207	0.862%
Federal National Mortgage Assn.	3.5	1/1/41	3,155,000	2,839,254	0.466%
Federal National Mortgage Assn.	3	1/1/42	13,670,000	11,895,570	1.950%
Federal National Mortgage Assn.	4	1/1/42	73,692	70,252	0.012%
Federal National Mortgage Assn.	1.5	1/1/42	1,059,132	847,327	0.139%
Federal National Mortgage Assn.	2.5	1/1/44	13,364,000	11,209,838	1.838%
Federal National Mortgage Assn.	3.5	1/1/46	49,624	45,605	0.007%
Federal National Mortgage Assn.	3.5	1/1/46	35,015	32,170	0.005%
Federal National Mortgage Assn.	3.5	1/1/48	46,799	42,771	0.007%
Federal National Mortgage Assn.	2	1/1/50	12,610,000	10,207,204	1.674%
Federal National Mortgage Assn.	4	1/1/50	257,108	240,674	0.039%
Federal National Mortgage Assn.	4.5	1/1/50	24,397	23,554	0.004%
Federal National Mortgage Assn.	2.5	1/1/52	1,778,766	1,503,070	0.246%
Federal National Mortgage Assn.	2.5	1/1/52	1,803,189	1,517,094	0.249%
Federal National Mortgage Assn.	2.5	1/1/52	1,514,585	1,279,272	0.210%
Federal National Mortgage Assn.	2	1/1/52	3,505,648	2,847,791	0.467%
Federal National Mortgage Assn.	5	12/1/24	1,608	1,613	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	4,197	4,444	0.001%
Federal National Mortgage Assn.	3	12/1/32	1,799,237	1,699,797	0.279%
Federal National Mortgage Assn.	5.5	12/1/33	11,715	12,059	0.002%
Federal National Mortgage Assn.	3.5	12/1/33	125,185	118,629	0.019%
Federal National Mortgage Assn.	5.5	12/1/34	854	881	0.000%
Federal National Mortgage Assn.	2.14	12/1/35	775	765	0.000%
Federal National Mortgage Assn.	2.5	12/1/35	2,356	2,343	0.000%
Federal National Mortgage Assn.	1.59	12/1/35	882	867	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	305	301	0.000%
Federal National Mortgage Assn.	6	12/1/35	2,912	3,059	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	65,940	67,949	0.011%
Federal National Mortgage Assn.	5.5	12/1/35	3,985	4,106	0.001%
Federal National Mortgage Assn.	6.5	12/1/36	431	445	0.000%
Federal National Mortgage Assn.	2.29	12/1/36	537	536	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	9,640	9,445	0.002%
Federal National Mortgage Assn.	4	12/1/40	30,026	28,481	0.005%
Federal National Mortgage Assn.	4	12/1/40	16,174	15,357	0.003%
Federal National Mortgage Assn.	4.5	12/1/40	17,183	16,836	0.003%
Federal National Mortgage Assn.	4.5	12/1/40	29,088	28,499	0.005%
Federal National Mortgage Assn.	5	12/1/41	134,447	132,740	0.022%
Federal National Mortgage Assn.	3.5	12/1/41	7,205	6,629	0.001%
Federal National Mortgage Assn.	4.5	12/1/41	21,628	21,191	0.003%
Federal National Mortgage Assn.	4.5	12/1/41	13,237	12,969	0.002%
Federal National Mortgage Assn.	4.5	12/1/45	39,837	38,758	0.006%
Federal National Mortgage Assn.	4	12/1/45	11,102	10,540	0.002%
Federal National Mortgage Assn.	4	12/1/46	9,446	8,954	0.001%
Federal National Mortgage Assn.	5	12/1/47	155,096	156,316	0.026%
Federal National Mortgage Assn.	4	12/1/49	171,217	160,832	0.026%
Federal National Mortgage Assn.	4	12/1/49	14,717	13,818	0.002%
Federal National Mortgage Assn.	2	12/1/51	877,927	713,009	0.117%
Federal National Mortgage Assn.	2	12/1/51	1,232,579	1,001,546	0.164%
Federal National Mortgage Assn.	2	12/1/51	2,017,094	1,638,864	0.269%
Federal National Mortgage Assn.	5	2/1/24	271	272	0.000%
Federal National Mortgage Assn.	2.5	2/1/32	151,099	140,179	0.023%
Federal National Mortgage Assn.	6	2/1/33	53	56	0.000%
Federal National Mortgage Assn.	5	2/1/34	3,949	3,891	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	27,945	28,808	0.005%
Federal National Mortgage Assn.	5	2/1/36	28,406	28,577	0.005%
Federal National Mortgage Assn.	6	2/1/36	752	791	0.000%
Federal National Mortgage Assn.	6	2/1/37	2,423	2,546	0.000%
Federal National Mortgage Assn.	6	2/1/37	13,900	14,609	0.002%
Federal National Mortgage Assn.	5	2/1/38	3,229	3,254	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	14,283	14,753	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	4,220	4,359	0.001%
Federal National Mortgage Assn.	6	2/1/39	72,788	76,476	0.013%
Federal National Mortgage Assn.	4.5	2/1/40	3,774	3,698	0.001%
Federal National Mortgage Assn.	4	2/1/41	10,981	10,468	0.002%
Federal National Mortgage Assn.	4	2/1/41	26,221	24,995	0.004%
Federal National Mortgage Assn.	4	2/1/41	9,172	8,744	0.001%
Federal National Mortgage Assn.	4	2/1/41	3,306	3,152	0.001%
Federal National Mortgage Assn.	3	2/1/43	189,087	169,356	0.028%
Federal National Mortgage Assn.	3	2/1/44	6,074	5,426	0.001%
Federal National Mortgage Assn.	3	2/1/47	182,917	163,764	0.027%
Federal National Mortgage Assn.	4	2/1/49	20,640	19,472	0.003%

Federal National Mortgage Assn.	4	2/1/50	188,561	177,491	0.029%
Federal National Mortgage Assn.	2	2/1/52	946,092	768,249	0.126%
Federal National Mortgage Assn.	2	2/1/52	1,147,443	931,676	0.153%
Federal National Mortgage Assn.	2	2/1/52	902,885	734,524	0.120%
Federal National Mortgage Assn.	6	3/1/33	1,237	1,297	0.000%
Federal National Mortgage Assn.	5	3/1/34	3,736	3,683	0.001%
Federal National Mortgage Assn.	5	3/1/34	5,305	5,333	0.001%
Federal National Mortgage Assn.	5	3/1/36	1,690	1,704	0.000%
Federal National Mortgage Assn.	2.5	3/1/37	3,075,588	2,788,596	0.457%
Federal National Mortgage Assn.	6	3/1/37	11,153	11,718	0.002%
Federal National Mortgage Assn.	6	3/1/37	41,399	43,343	0.007%
Federal National Mortgage Assn.	6	3/1/37	5,222	5,486	0.001%
Federal National Mortgage Assn.	4	3/1/41	204,300	194,741	0.032%
Federal National Mortgage Assn.	4.5	3/1/41	1,716	1,681	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	22,121	21,672	0.004%
Federal National Mortgage Assn.	2	3/1/42	1,309,562	1,094,499	0.179%
Federal National Mortgage Assn.	2.5	3/1/42	1,067,413	914,098	0.150%
Federal National Mortgage Assn.	4	3/1/42	11,459	10,925	0.002%
Federal National Mortgage Assn.	4	3/1/44	186,919	177,579	0.029%
Federal National Mortgage Assn.	3.5	3/1/45	152,509	140,084	0.023%
Federal National Mortgage Assn.	4	3/1/46	56,274	53,510	0.009%
Federal National Mortgage Assn.	3.5	3/1/47	65,724	60,141	0.010%
Federal National Mortgage Assn.	2	3/1/52	468,343	381,042	0.062%
Federal National Mortgage Assn.	2.5	3/1/52	133,831	113,320	0.019%
Federal National Mortgage Assn.	2	3/1/52	1,331,697	1,081,430	0.177%
Federal National Mortgage Assn.	3.5	4/1/31	74,820	71,261	0.012%
Federal National Mortgage Assn.	6	4/1/33	245	254	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	2,682	2,767	0.000%
Federal National Mortgage Assn.	5	4/1/35	5,289	5,331	0.001%
Federal National Mortgage Assn.	5	4/1/35	6,471	6,522	0.001%
Federal National Mortgage Assn.	6	4/1/35	17,957	18,866	0.003%
Federal National Mortgage Assn.	5	4/1/35	21,350	21,489	0.004%
Federal National Mortgage Assn.	5.5	4/1/36	2,427	2,506	0.000%
Federal National Mortgage Assn.	6	4/1/36	353	370	0.000%
Federal National Mortgage Assn.	1.5	4/1/37	410,451	352,351	0.058%
Federal National Mortgage Assn.	1.5	4/1/37	791,901	679,813	0.111%
Federal National Mortgage Assn.	3	4/1/40	15,276	13,316	0.002%
Federal National Mortgage Assn.	3	4/1/40	15,230	13,278	0.002%
Federal National Mortgage Assn.	3	4/1/40	6,504	5,791	0.001%
Federal National Mortgage Assn.	5	4/1/40	43,657	44,002	0.007%
Federal National Mortgage Assn.	6	4/1/40	9,450	9,952	0.002%
Federal National Mortgage Assn.	4.5	4/1/41	118,217	115,823	0.019%
Federal National Mortgage Assn.	2	4/1/42	1,633,618	1,365,593	0.224%
Federal National Mortgage Assn.	3.5	4/1/43	7,219	6,632	0.001%
Federal National Mortgage Assn.	3	4/1/43	14,131	12,632	0.002%
Federal National Mortgage Assn.	4	4/1/44	16,545	15,770	0.003%
Federal National Mortgage Assn.	4.5	4/1/44	23,712	23,231	0.004%
Federal National Mortgage Assn.	4	4/1/47	3,461	3,280	0.001%
Federal National Mortgage Assn.	3	4/1/47	153,134	135,892	0.022%
Federal National Mortgage Assn.	4.5	4/1/50	189,434	185,602	0.030%
Federal National Mortgage Assn.	2	4/1/52	12,245,221	9,937,568	1.629%
Federal National Mortgage Assn.	2.5	5/1/30	23,510	21,817	0.004%
Federal National Mortgage Assn.	3	5/1/31	77,098	72,997	0.012%
Federal National Mortgage Assn.	6	5/1/36	6,630	6,966	0.001%
Federal National Mortgage Assn.	5.5	5/1/36	3,928	4,058	0.001%
Federal National Mortgage Assn.	6	5/1/37	2,056	2,160	0.000%
Federal National Mortgage Assn.	1.5	5/1/37	688,228	590,815	0.097%
Federal National Mortgage Assn.	6	5/1/38	1,256	1,320	0.000%
Federal National Mortgage Assn.	5	5/1/38	4,960	4,999	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	12	13	0.000%
Federal National Mortgage Assn.	5	5/1/40	14,559	14,627	0.002%
Federal National Mortgage Assn.	4.5	5/1/41	33,447	32,708	0.005%
Federal National Mortgage Assn.	5	5/1/42	32,546	32,803	0.005%
Federal National Mortgage Assn.	4	5/1/42	162,021	153,668	0.025%
Federal National Mortgage Assn.	3.5	5/1/42	63,088	57,815	0.009%
Federal National Mortgage Assn.	3	5/1/43	47,988	43,037	0.007%
Federal National Mortgage Assn.	3	5/1/46	126,015	112,247	0.018%
Federal National Mortgage Assn.	3.5	5/1/47	24,712	22,717	0.004%
Federal National Mortgage Assn.	4	5/1/47	14,399	13,669	0.002%
Federal National Mortgage Assn.	4.5	5/1/48	222,833	216,244	0.035%
Federal National Mortgage Assn.	4.5	5/1/49	107,891	104,299	0.017%
Federal National Mortgage Assn.	4.5	5/1/50	94,791	91,059	0.015%

Federal National Mortgage Assn.	4.5	5/1/50	133,692	128,339	0.021%
Federal National Mortgage Assn.	2	5/1/51	870,902	708,527	0.116%
Federal National Mortgage Assn.	2.5	5/1/51	139,997	118,147	0.019%
Federal National Mortgage Assn.	2	5/1/51	1,727,446	1,404,821	0.230%
Federal National Mortgage Assn.	2	5/1/51	3,258,198	2,652,275	0.435%
Federal National Mortgage Assn.	7.5	6/1/28	5	5	0.000%
Federal National Mortgage Assn.	3.5	6/1/33	57,815	54,824	0.009%
Federal National Mortgage Assn.	3	6/1/33	769	680	0.000%
Federal National Mortgage Assn.	5	6/1/35	20,833	20,991	0.003%
Federal National Mortgage Assn.	5	6/1/35	97,571	98,334	0.016%
Federal National Mortgage Assn.	5	6/1/35	3,534	3,561	0.001%
Federal National Mortgage Assn.	5	6/1/35	5,840	5,884	0.001%
Federal National Mortgage Assn.	5	6/1/35	2,659	2,680	0.000%
Federal National Mortgage Assn.	5.5	6/1/36	22,185	22,688	0.004%
Federal National Mortgage Assn.	6.5	6/1/39	569	594	0.000%
Federal National Mortgage Assn.	6	6/1/39	35,908	37,727	0.006%
Federal National Mortgage Assn.	5	6/1/40	19,536	19,626	0.003%
Federal National Mortgage Assn.	5	6/1/40	51,141	51,379	0.008%
Federal National Mortgage Assn.	4.5	6/1/41	27,370	26,744	0.004%
Federal National Mortgage Assn.	3.5	6/1/43	8,247	7,575	0.001%
Federal National Mortgage Assn.	4.5	6/1/44	70,437	67,402	0.011%
Federal National Mortgage Assn.	3.5	6/1/46	5,126	4,711	0.001%
Federal National Mortgage Assn.	4	6/1/48	29,961	28,369	0.005%
Federal National Mortgage Assn.	7	7/1/29	235	239	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	2,982	3,128	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	403	416	0.000%
Federal National Mortgage Assn.	5	7/1/33	2,712	2,691	0.000%
Federal National Mortgage Assn.	5	7/1/35	34,299	34,532	0.006%
Federal National Mortgage Assn.	5	7/1/35	47,989	48,364	0.008%
Federal National Mortgage Assn.	3.29	7/1/35	203	201	0.000%
Federal National Mortgage Assn.	5	7/1/35	3,057	3,024	0.000%
Federal National Mortgage Assn.	6.5	7/1/36	1,826	1,886	0.000%
Federal National Mortgage Assn.	5	7/1/37	1,498	1,505	0.000%
Federal National Mortgage Assn.	5	7/1/37	4,844	4,867	0.001%
Federal National Mortgage Assn.	6	7/1/38	17,314	18,191	0.003%
Federal National Mortgage Assn.	4.5	7/1/39	2,218	2,174	0.000%
Federal National Mortgage Assn.	5	7/1/41	69,329	69,877	0.011%
Federal National Mortgage Assn.	4.5	7/1/42	17,902	17,539	0.003%
Federal National Mortgage Assn.	5	7/1/42	57,382	57,835	0.009%
Federal National Mortgage Assn.	3.5	7/1/43	13,811	12,690	0.002%
Federal National Mortgage Assn.	3	7/1/46	164,610	146,495	0.024%
Federal National Mortgage Assn.	4	7/1/48	199,705	188,278	0.031%
Federal National Mortgage Assn.	4.5	7/1/49	53,990	51,971	0.009%
Federal National Mortgage Assn.	3.5	7/1/50	23,401	21,363	0.004%
Federal National Mortgage Assn.	2.5	7/1/51	159,196	134,349	0.022%
Federal National Mortgage Assn.	2.5	7/1/51	483,512	414,435	0.068%
Federal National Mortgage Assn.	6	8/1/34	3,208	3,371	0.001%
Federal National Mortgage Assn.	4.13	8/1/36	1,482	1,478	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,391	1,436	0.000%
Federal National Mortgage Assn.	6	8/1/37	1,839	1,933	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	16,650	17,198	0.003%
Federal National Mortgage Assn.	5.5	8/1/37	20,296	20,948	0.003%
Federal National Mortgage Assn.	6.5	8/1/38	5,037	5,286	0.001%
Federal National Mortgage Assn.	6	8/1/38	4,684	4,944	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	3,167	3,096	0.001%
Federal National Mortgage Assn.	4.5	8/1/41	5,530	5,283	0.001%
Federal National Mortgage Assn.	4	8/1/42	4,209	4,031	0.001%
Federal National Mortgage Assn.	3	8/1/43	35,859	31,974	0.005%
Federal National Mortgage Assn.	4	8/1/46	6,432	6,100	0.001%
Federal National Mortgage Assn.	3.5	8/1/47	8,889	8,169	0.001%
Federal National Mortgage Assn.	4.5	8/1/48	239,781	230,906	0.038%
Federal National Mortgage Assn.	4.5	8/1/48	34,295	33,131	0.005%
Federal National Mortgage Assn.	2.5	8/1/51	1,547,527	1,304,701	0.214%
Federal National Mortgage Assn.	2.5	8/1/51	450,066	379,352	0.062%
Federal National Mortgage Assn.	2.5	8/1/51	560,193	472,059	0.077%
Federal National Mortgage Assn.	2.5	8/1/51	729,960	615,586	0.101%
Federal National Mortgage Assn.	2.5	8/1/51	1,572,839	1,326,871	0.218%
Federal National Mortgage Assn.	2.5	8/1/51	589,992	497,698	0.082%
Federal National Mortgage Assn.	5	8/1/52	122,853	120,052	0.020%
Federal National Mortgage Assn.	5.5	9/1/23	381	381	0.000%
Federal National Mortgage Assn.	5	9/1/23	33	34	0.000%
Federal National Mortgage Assn.	5	9/1/24	1,434	1,439	0.000%

Federal National Mortgage Assn.	6.5	9/1/36	811	836	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	2,546	2,624	0.000%
Federal National Mortgage Assn.	3.91	9/1/37	489	484	0.000%
Federal National Mortgage Assn.	6	9/1/38	5,653	5,939	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	6,193	6,070	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	13,637	13,361	0.002%
Federal National Mortgage Assn.	6	9/1/39	31,083	32,734	0.005%
Federal National Mortgage Assn.	4.5	9/1/40	2,155	2,085	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	13,272	13,003	0.002%
Federal National Mortgage Assn.	4.5	9/1/40	66,836	65,310	0.011%
Federal National Mortgage Assn.	4.5	9/1/42	18,487	18,112	0.003%
Federal National Mortgage Assn.	4	9/1/43	48,481	45,854	0.008%
Federal National Mortgage Assn.	4	9/1/45	6,194	5,880	0.001%
Federal National Mortgage Assn.	4	9/1/46	5,907	5,611	0.001%
Federal National Mortgage Assn.	4.5	9/1/49	184,600	178,143	0.029%
Federal National Mortgage Assn.	2	9/1/50	358,007	291,939	0.048%
Ferrellgas LP / Ferrellgas Finance	5.38	4/1/26	345,000	302,738	0.050%
Filtration	6.62	10/21/28	517,017	489,656	0.080%
Filtration	6.12	3/31/25	1,574,318	1,508,889	0.247%
Finance of America HECM Buyout 2022-HB2	4	12/25/24	1,554,690	1,516,388	0.249%
FirstKey Homes 2020-SFR1 Trust	1.34	8/17/37	1,704,465	1,513,823	0.248%
Flagstar Mortgage Trust 2017-2	4.04	10/25/47	245,152	220,425	0.036%
Flagstar Mortgage Trust 2019-1	3.5	10/25/49	68,186	62,787	0.010%
Flagstar Mortgage Trust 2021-11INV	2.5	11/25/51	2,888,162	2,264,614	0.371%
FNMA 30 YR TBA OCT	5	1/1/33	5,540,000	5,396,334	0.885%
FOCUS Brands Funding	5.09	4/30/47	1,767,088	1,609,244	0.264%
FOCUS Brands Funding	7.21	7/30/52	1,530,000	1,472,371	0.241%
Ford Credit Auto Lease Trust 2022	4.18	10/15/25	1,380,000	1,348,113	0.221%
Ford Motor	6.63	10/1/28	360,000	347,107	0.057%
Ford Motor	9.63	4/22/30	450,000	497,906	0.082%
Ford Motor	6.1	8/19/32	435,000	383,463	0.063%
Ford Motor Credit	4.95	5/28/27	205,000	183,766	0.030%
Freddie Mac REMICS	4.5	5/25/50	333,479	52,718	0.009%
Freddie Mac Stacr Remic Trust 2019-Hqa4	5.13	11/25/49	37,507	37,388	0.006%
Freddie Mac STACR REMIC Trust 2020-DNA4	6.83	8/25/50	2,047	2,047	0.000%
Freddie Mac STACR REMIC Trust 2020-HQA1	4.98	1/25/50	63,797	63,016	0.010%
Freddie Mac Stacr Remic Trust 2020-HQA2	6.18	3/25/50	262,107	261,968	0.043%
Freddie Mac STACR REMIC Trust 2020-HQA4	6.23	9/25/50	14,993	15,012	0.002%
Freddie Mac STACR REMIC Trust 2021-DNA3	4.38	10/25/33	1,445,000	1,376,329	0.226%
Freddie Mac STACR REMIC Trust 2021-DNA5	5.33	1/25/34	1,630,000	1,446,127	0.237%
Freddie Mac STACR REMIC Trust 2021-DNA7	4.08	11/25/41	2,475,310	2,218,494	0.364%
Freddie Mac STACR REMIC Trust 2021-HQA1	4.53	8/25/33	1,960,000	1,795,957	0.294%
Freddie Mac STACR REMIC Trust 2021-HQA2	4.33	12/25/33	1,000,000	887,956	0.146%
Freddie Mac STACR REMIC Trust 2021-HQA3	4.38	9/25/41	1,000,000	840,000	0.138%
Freddie Mac STACR REMIC Trust 2021-HQA4	4.63	12/25/41	1,610,000	1,368,499	0.224%
Freddie Mac STACR REMIC Trust 2022-DNA1	4.13	1/25/42	1,185,000	1,075,387	0.176%
Freddie Mac STACR REMIC Trust 2022-DNA2	6.03	2/25/42	1,890,000	1,726,990	0.283%
Freddie Mac STACR REMIC Trust 2022-DNA3	4.28	4/25/42	1,027,347	1,017,093	0.167%
Freddie Mac STACR REMIC Trust 2022-DNA4	4.48	5/25/42	1,112,563	1,102,702	0.181%
Freddie Mac STACR REMIC Trust 2022-DNA6	4.44	9/25/42	365,000	362,832	0.059%
Freddie Mac STACR REMIC Trust 2022-DNA7	5.78	3/25/42	1,095,000	1,047,784	0.172%
Freddie Mac STACR REMIC Trust 2022-HQA3	4.58	8/25/42	317,648	314,140	0.052%
Freddie Mac Strips	0	8/15/28	107	97	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	3.84	5/25/48	2,280	2,182	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	4.58	8/25/33	2,245,000	2,174,915	0.357%
Freddie Mac Whole Loan Securities Trust	3.65	12/25/46	206,829	199,072	0.033%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	132,456	120,506	0.020%
Gainwell Acquisition	7.67	10/1/27	1,759,057	1,672,424	0.274%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	54,846	50,086	0.008%
Galton Funding Mortgage Trust 2017-1	3.95	7/25/56	937,617	839,751	0.138%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	365,000	343,551	0.056%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	735,000	596,403	0.098%
GCAT 2021-NQM4 Trust	1.56	8/25/66	1,225,614	999,260	0.164%
GCAT 2021-NQM5 Trust	1.57	7/25/66	2,408,621	1,912,673	0.314%
General Motors	5.4	10/15/29	590,000	545,290	0.089%
GFL Environmental	5.13	12/15/26	16,000	14,880	0.002%
Globo Comunicacao E Participacoes	4.88	1/22/30	375,000	282,720	0.046%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	765,000	738,524	0.121%
GNMA II TBA OCT	5.5	1/1/33	5,165,000	5,160,965	0.846%
Goldman Sachs	3.1	2/24/33	1,130,000	900,682	0.148%
Goldman Sachs	3.62	3/15/28	1,645,000	1,497,409	0.246%
Goodyear Tire & Rubber	5	7/15/29	445,000	363,788	0.060%

Goodyear Tire & Rubber	5.25	7/15/31	315,000	252,000	0.041%
Government National Mortgage Assn.	5	10/15/39	7,639	7,686	0.001%
Government National Mortgage Assn.	3.5	10/15/43	11,526	10,742	0.002%
Government National Mortgage Assn.	5.5	10/20/32	225	235	0.000%
Government National Mortgage Assn.	5.5	10/20/35	48,362	50,526	0.008%
Government National Mortgage Assn.	4.5	10/20/40	20,412	20,170	0.003%
Government National Mortgage Assn.	3.5	10/20/44	21,531	19,729	0.003%
Government National Mortgage Assn.	3.5	10/20/45	19,871	18,196	0.003%
Government National Mortgage Assn.	3.5	10/20/45	29,573	27,082	0.004%
Government National Mortgage Assn.	5	10/20/47	29,196	29,188	0.005%
Government National Mortgage Assn.	5.5	10/20/48	9,931	10,117	0.002%
Government National Mortgage Assn.	3	10/20/49	214,692	188,812	0.031%
Government National Mortgage Assn.	4	10/20/50	1,785,630	1,681,423	0.276%
Government National Mortgage Assn.	2.5	10/20/51	4,545,592	3,920,059	0.643%
Government National Mortgage Assn.	3	10/20/51	1,550,132	1,373,015	0.225%
Government National Mortgage Assn.	4.5	11/20/39	3,131	3,094	0.001%
Government National Mortgage Assn.	4.5	11/20/40	4,932	4,874	0.001%
Government National Mortgage Assn.	5	11/20/40	19,725	19,988	0.003%
Government National Mortgage Assn.	5	11/20/47	116,521	115,939	0.019%
Government National Mortgage Assn.	5.5	11/20/48	47,957	48,924	0.008%
Government National Mortgage Assn.	2.5	11/20/51	1,053,713	908,641	0.149%
Government National Mortgage Assn.	5	1/1/33	1,418,000	1,387,764	0.228%
Government National Mortgage Assn.	4.5	1/1/35	1,970,000	1,885,582	0.309%
Government National Mortgage Assn.	4	1/1/40	485,000	452,888	0.074%
Government National Mortgage Assn.	3	1/1/42	10,605,000	9,370,926	1.536%
Government National Mortgage Assn.	2	1/1/50	11,445,000	9,528,857	1.562%
Government National Mortgage Assn.	3.5	1/15/43	5,829	5,405	0.001%
Government National Mortgage Assn.	4.5	1/20/41	42,671	41,699	0.007%
Government National Mortgage Assn.	3.5	1/20/43	36,112	33,414	0.005%
Government National Mortgage Assn.	3.5	1/20/45	147,839	135,405	0.022%
Government National Mortgage Assn.	4.5	1/20/46	14,751	14,613	0.002%
Government National Mortgage Assn.	3.5	1/20/46	10,437	9,557	0.002%
Government National Mortgage Assn.	4	1/20/48	115,495	108,770	0.018%
Government National Mortgage Assn.	5.5	1/20/49	32,635	32,951	0.005%
Government National Mortgage Assn.	5	12/15/39	40,451	40,942	0.007%
Government National Mortgage Assn.	3.5	12/15/42	4,445	4,121	0.001%
Government National Mortgage Assn.	5	12/20/35	9,052	9,205	0.002%
Government National Mortgage Assn.	3.5	12/20/42	331,597	307,714	0.050%
Government National Mortgage Assn.	3.5	12/20/45	106,219	97,909	0.016%
Government National Mortgage Assn.	5	12/20/47	115,979	115,497	0.019%
Government National Mortgage Assn.	5.5	12/20/48	192,968	195,743	0.032%
Government National Mortgage Assn.	2.5	12/20/51	3,390,326	2,923,334	0.479%
Government National Mortgage Assn.	6.5	2/15/29	1,135	1,173	0.000%
Government National Mortgage Assn.	5	2/15/40	22,963	23,241	0.004%
Government National Mortgage Assn.	5	2/15/40	22,963	23,241	0.004%
Government National Mortgage Assn.	4	2/20/41	4,194	4,006	0.001%
Government National Mortgage Assn.	3.5	2/20/43	147,512	136,834	0.022%
Government National Mortgage Assn.	3.5	2/20/45	16,567	15,173	0.002%
Government National Mortgage Assn.	3.5	2/20/46	62,574	57,294	0.009%
Government National Mortgage Assn.	3.5	2/20/48	476,856	437,095	0.072%
Government National Mortgage Assn.	3.5	2/20/48	103,197	94,525	0.015%
Government National Mortgage Assn.	4.5	3/20/41	3,460	3,419	0.001%
Government National Mortgage Assn.	5	3/20/41	24,625	24,861	0.004%
Government National Mortgage Assn.	3.5	3/20/43	57,632	52,779	0.009%
Government National Mortgage Assn.	4	3/20/45	99,064	94,010	0.015%
Government National Mortgage Assn.	3.5	3/20/46	61,760	57,099	0.009%
Government National Mortgage Assn.	4.5	3/20/47	301,472	294,930	0.048%
Government National Mortgage Assn.	5.5	3/20/48	45,838	47,245	0.008%
Government National Mortgage Assn.	5.5	3/20/49	51,198	52,179	0.009%
Government National Mortgage Assn.	3	3/20/50	496,627	436,406	0.072%
Government National Mortgage Assn.	2	3/20/52	580,410	484,421	0.079%
Government National Mortgage Assn.	5	4/20/35	16,710	16,992	0.003%
Government National Mortgage Assn.	4.5	4/20/40	13,803	13,640	0.002%
Government National Mortgage Assn.	5	4/20/40	2,913	2,948	0.000%
Government National Mortgage Assn.	5	4/20/41	79,313	80,076	0.013%
Government National Mortgage Assn.	3.5	4/20/45	5,156	4,734	0.001%
Government National Mortgage Assn.	3.5	4/20/46	48,518	44,838	0.007%
Government National Mortgage Assn.	3.5	4/20/47	259,673	239,258	0.039%
Government National Mortgage Assn.	5.5	4/20/48	35,698	37,080	0.006%
Government National Mortgage Assn.	3.5	4/20/48	77,537	71,005	0.012%
Government National Mortgage Assn.	4.5	5/20/40	17,361	17,155	0.003%
Government National Mortgage Assn.	3.5	5/20/45	12,822	11,739	0.002%

Government National Mortgage Assn.	3.5	5/20/45	36,800	33,711	0.006%
Government National Mortgage Assn.	3.5	5/20/45	13,338	12,213	0.002%
Government National Mortgage Assn.	3.5	5/20/46	121,643	112,480	0.018%
Government National Mortgage Assn.	3	5/20/46	10,758	9,594	0.002%
Government National Mortgage Assn.	3	5/20/46	16,956	15,125	0.002%
Government National Mortgage Assn.	5	5/20/48	58,620	58,000	0.010%
Government National Mortgage Assn.	5.5	5/20/48	123,520	126,886	0.021%
Government National Mortgage Assn.	5	5/20/48	4,754	4,668	0.001%
Government National Mortgage Assn.	5	6/15/40	17,972	18,189	0.003%
Government National Mortgage Assn.	5	6/20/40	15,920	16,093	0.003%
Government National Mortgage Assn.	3.5	6/20/43	51,782	47,997	0.008%
Government National Mortgage Assn.	3.5	6/20/43	60,462	56,003	0.009%
Government National Mortgage Assn.	5.5	6/20/44	33,478	34,983	0.006%
Government National Mortgage Assn.	3.5	6/20/46	105,349	97,366	0.016%
Government National Mortgage Assn.	3	6/20/46	40,017	35,585	0.006%
Government National Mortgage Assn.	5	6/20/47	28,503	28,383	0.005%
Government National Mortgage Assn.	5	6/20/48	188,768	186,231	0.031%
Government National Mortgage Assn.	5	6/20/48	16,083	15,906	0.003%
Government National Mortgage Assn.	5	6/20/49	15,923	15,845	0.003%
Government National Mortgage Assn.	5	7/20/39	4,360	4,433	0.001%
Government National Mortgage Assn.	4.5	7/20/40	40,233	39,756	0.007%
Government National Mortgage Assn.	3.5	7/20/46	23,398	21,620	0.004%
Government National Mortgage Assn.	3	7/20/46	16,345	14,569	0.002%
Government National Mortgage Assn.	3	7/20/46	32,588	29,025	0.005%
Government National Mortgage Assn.	3	7/20/46	22,331	19,881	0.003%
Government National Mortgage Assn.	3	7/20/46	53,859	47,929	0.008%
Government National Mortgage Assn.	3	7/20/46	19,829	17,659	0.003%
Government National Mortgage Assn.	3	7/20/46	51,290	45,679	0.007%
Government National Mortgage Assn.	5	7/20/47	96,256	95,850	0.016%
Government National Mortgage Assn.	4.5	7/20/47	58,522	56,902	0.009%
Government National Mortgage Assn.	2	7/20/51	1,025,007	858,741	0.141%
Government National Mortgage Assn.	3	7/20/51	5,076,677	4,521,800	0.741%
Government National Mortgage Assn.	5	8/20/40	11,638	11,750	0.002%
Government National Mortgage Assn.	3.5	8/20/42	16,322	15,105	0.002%
Government National Mortgage Assn.	3.5	8/20/46	33,577	30,764	0.005%
Government National Mortgage Assn.	3	8/20/46	23,765	21,162	0.003%
Government National Mortgage Assn.	3	8/20/46	23,667	21,085	0.003%
Government National Mortgage Assn.	3	8/20/46	23,723	21,134	0.003%
Government National Mortgage Assn.	4.5	8/20/47	241,650	235,031	0.039%
Government National Mortgage Assn.	5	8/20/47	6,702	6,669	0.001%
Government National Mortgage Assn.	2.5	8/20/50	558,763	482,822	0.079%
Government National Mortgage Assn.	2.5	8/20/51	458,601	395,806	0.065%
Government National Mortgage Assn.	5	9/15/39	10,427	10,517	0.002%
Government National Mortgage Assn.	3.5	9/15/41	78,939	73,588	0.012%
Government National Mortgage Assn.	4.5	9/15/45	20,924	20,638	0.003%
Government National Mortgage Assn.	4.5	9/20/40	13,382	13,223	0.002%
Government National Mortgage Assn.	4	9/20/42	3,978	3,799	0.001%
Government National Mortgage Assn.	3.5	9/20/43	143,251	132,671	0.022%
Government National Mortgage Assn.	3.5	9/20/45	30,512	27,945	0.005%
Government National Mortgage Assn.	3	9/20/46	18,340	16,335	0.003%
Government National Mortgage Assn.	3	9/20/46	12,536	11,180	0.002%
Government National Mortgage Assn.	5	9/20/47	102,891	102,378	0.017%
Government National Mortgage Assn.	5.5	9/20/48	392	401	0.000%
Government National Mortgage Assn.	3	9/20/49	12,192	10,714	0.002%
Government National Mortgage Association	3.5	10/20/50	460,000	393,096	0.064%
Government National Mortgage Association	3	11/20/47	19,412	18,252	0.003%
Government National Mortgage Association	3	12/20/47	14,634	13,640	0.002%
Government National Mortgage Association	4	2/20/43	22,623	3,849	0.001%
Government National Mortgage Association	3.5	3/20/43	165,694	12,245	0.002%
Government National Mortgage Association	4	5/20/37	12,194	116	0.000%
Government National Mortgage Association	3.5	5/20/43	100,799	16,430	0.003%
GPD	10.13	4/1/26	567,000	521,640	0.086%
Great Lakes Water Authority Sewage Disposal System Revenue	2.62	7/1/36	450,000	347,230	0.057%
Great Wolf Trust 2019-WOLF	3.85	12/15/36	300,000	290,196	0.048%
Great Wolf Trust 2019-WOLF	4.75	12/15/36	895,000	852,256	0.140%
GS Mortgage Securities Corp Trust 2021-ROSS	4.82	5/15/26	710,000	657,059	0.108%
GS Mortgage Securities Trust 2016-GS4	3.18	11/10/49	1,299,963	1,193,508	0.196%
GS Mortgage Securities Trust 2017-GS8	2.7	11/10/50	1,025,000	768,273	0.126%
Hadrian Merger Sub	8.5	5/1/26	555,000	507,825	0.083%
HCA	5.88	2/15/26	710,000	702,013	0.115%
HCA	3.13	3/15/27	280,000	247,614	0.041%
HCA	5.38	9/1/26	925,000	899,100	0.147%

HCA	3.5	9/1/30	740,000	612,350	0.100%
Healthcare Realty Holdings	2.4	3/15/30	120,000	91,847	0.015%
Heartland dental	6.62	4/30/25	219,274	201,458	0.033%
Heartland dental	7.08	4/30/25	592,500	547,470	0.090%
Hess	5.6	2/15/41	5,000	4,358	0.001%
Hess	7.13	3/15/33	175,000	183,283	0.030%
Hess	7.3	8/15/31	175,000	184,748	0.030%
Hilcorp Energy I Lp / Hilcorp Finance	5.75	2/1/29	141,000	123,728	0.020%
Hilcorp Energy I Lp / Hilcorp Finance	6	2/1/31	165,000	143,138	0.023%
Hilcorp Energy I Lp / Hilcorp Finance	6	4/15/30	330,000	288,750	0.047%
Hilton domestic Operating	4	5/1/31	195,000	156,975	0.026%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	22,654	22,292	0.004%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	43,935	42,891	0.007%
Hilton Grand Vacations Trust 2020	6.42	2/25/39	68,483	67,771	0.011%
Home depot	2.38	3/15/51	805,000	472,890	0.078%
Home Partners of America 2022-1 Trust	3.93	4/17/39	1,636,101	1,538,330	0.252%
Howard Hughes	4.13	2/1/29	510,000	388,875	0.064%
Howard Hughes	5.38	8/1/28	665,000	550,288	0.090%
Howard University	4.76	10/1/51	415,000	364,647	0.060%
HPS Loan Management 11-2017	4.41	5/6/30	415,000	398,685	0.065%
HPS Loan Management 11-2017	4.81	5/6/30	1,830,000	1,701,226	0.279%
HPS Loan Management 2021-16	3.92	1/23/35	1,575,000	1,516,244	0.249%
HUB International	5.63	12/1/29	510,000	427,125	0.070%
HUB International	5.98	4/25/25	2,300,796	2,213,089	0.363%
HUB International	7	5/1/26	517,000	485,980	0.080%
Hyland Software	6.62	7/1/24	526,563	508,728	0.083%
Hyland Software	9.37	7/7/25	973,600	954,128	0.156%
iHeartCommunications	8.38	5/1/27	559,281	469,796	0.077%
ILPT Commercial Mortgage Trust 2022-LPFX	3.95	3/15/32	1,595,000	1,280,949	0.210%
Imperial Fund Mortgage Trust 2021-NQM2	2.49	9/25/56	3,000,000	2,009,281	0.329%
Imperial Fund Mortgage Trust 2022-NQM4	5.04	6/25/67	1,469,580	1,389,343	0.228%
Inland Valley development Agency	5.5	3/1/33	150,000	152,186	0.025%
Intercontinental Exchange	4.35	6/15/29	300,000	283,747	0.047%
International Container Terminal Services	4.75	6/17/30	400,000	361,000	0.059%
Invesco CLO	5.41	7/15/34	1,230,000	1,077,736	0.177%
IRB Holding	5.6	12/15/27	513,305	479,940	0.079%
IRB Holding	5.27	2/5/25	458,183	442,073	0.072%
Ivory Coast Government International Bond	6.13	6/15/33	2,400,000	1,836,000	0.301%
Jack in the Box Funding	3.45	2/26/52	1,425,600	1,234,903	0.202%
Jack in the Box Funding	4.97	8/25/49	977,120	867,704	0.142%
Jones deslauriers Insurance Management	11	3/26/29	385,000	252,235	0.041%
Jones deslauriers Insurance Management	7.75	3/27/28	837,125	554,508	0.091%
Jones deslauriers Insurance Management	5	3/27/28	450,000	298,078	0.049%
JPMorgan Chase	1.76	11/19/31	815,000	595,952	0.098%
JPMorgan Chase	4.59	4/26/33	380,000	342,940	0.056%
JPMorgan Chase	2.96	5/13/31	660,000	524,767	0.086%
JPMorgan Chase	5.72	9/14/33	1,020,000	961,861	0.158%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.85	9/6/38	1,015,000	870,176	0.143%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	195,000	190,527	0.031%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	4.67	9/15/29	280,000	269,973	0.044%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	40,992	37,696	0.006%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	105,633	96,039	0.016%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	91,901	83,137	0.014%
JP Morgan Mortgage Trust 2020-INV2	3	10/25/50	305,294	261,487	0.043%
Kaisa Group Holdings	11.25	4/9/23	850,000	91,852	0.015%
Kinetik Holdings	5.88	6/15/30	735,000	670,505	0.110%
KKR CLO 13	3.89	1/16/28	780,000	766,174	0.126%
KKR CLO 36	3.69	10/15/34	1,630,000	1,582,861	0.260%
Kobe US Midco 2	9.25	11/1/26	460,000	361,100	0.059%
Leviathan Bond	6.13	6/30/25	500,000	471,250	0.077%
Life Time	5.75	1/15/26	342,000	311,220	0.051%
Live Nation Entertainment	4.75	10/15/27	345,000	301,013	0.049%
Louisiana Local Government Environmental Facilities & Community development Auth	4.48	8/1/39	955,000	862,735	0.141%
Loyalty Ventures	7.62	11/3/27	33,783	10,135	0.002%
LSEGA Financing	2	4/6/28	585,000	491,996	0.081%
LSEGA Financing	2.5	4/6/31	425,000	346,272	0.057%
Madison IAQ	6.82	6/21/28	309,376	285,233	0.047%
Madison IAQ	5.88	6/30/29	775,000	538,625	0.088%
Madison Park Funding XXIII	3.74	7/27/31	890,000	871,229	0.143%
Madison Park Funding XXXIII	3.62	10/15/32	1,145,000	1,123,246	0.184%
Madison Park Funding XXXV	4.61	4/20/32	2,500,000	2,311,451	0.379%
MAF Global Securities	6.38	9/20/71	500,000	468,750	0.077%

Magnetite XXV	4.33	1/25/32	2,665,000	2,560,765	0.420%
Magnetite XXV	6.08	1/25/32	305,000	280,549	0.046%
Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance	6	8/1/26	685,000	654,175	0.107%
Maravai Intermediate Holdings	3.14	10/29/27	1,206,511	1,166,551	0.191%
Marriott International Inc/MD	5	10/15/27	510,000	492,424	0.081%
Marriott International Inc/MD	5.75	5/1/25	17,000	17,201	0.003%
Maryland Economic development	4.25	6/1/31	350,000	313,468	0.051%
Maryland Stadium Authority	2.01	5/1/29	475,000	397,159	0.065%
Match Group Holdings II	5	12/15/27	360,000	319,950	0.052%
Match Group Holdings II	4.63	6/1/28	340,000	296,650	0.049%
Match Group Holdings II	4.13	8/1/30	205,000	168,356	0.028%
Mauser Packaging Solutions Holding	8.5	4/15/24	630,000	598,500	0.098%
Medline Borrower	5.25	10/1/29	470,000	354,850	0.058%
Medline Borrower	6.37	10/23/28	990,025	908,655	0.149%
Metalsa S A P I de Cv	3.75	5/4/31	650,000	434,717	0.071%
Methanex	5.13	10/15/27	312,000	262,080	0.043%
Methanex	5.25	12/15/29	15,000	11,925	0.002%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	173,017	163,125	0.027%
Metropolitan Atlanta Rapid Transit Authority	2.41	7/1/36	955,000	693,961	0.114%
Metropolitan Pier & Exposition Authority	4.11	12/15/27	1,935,000	1,780,168	0.292%
Mexico City Airport Trust	5.5	7/31/47	1,050,000	657,547	0.108%
MF1 2021-FL7	4.07	10/16/36	700,000	670,250	0.110%
MGM China Holdings	5.38	5/15/24	215,000	188,983	0.031%
MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer	5.75	2/1/27	180,000	164,700	0.027%
MH Sub I	9.28	2/23/29	300,000	280,251	0.046%
MH Sub I	6.87	9/13/24	326,362	310,207	0.051%
MIC Glen	9.87	7/20/29	400,000	381,000	0.062%
Mileage Plus Holdings	8.78	6/21/27	1,344,250	1,347,369	0.221%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	285,000	277,875	0.046%
Minerva Merger Sub	6.5	2/15/30	560,000	441,000	0.072%
Molina Healthcare	4.38	6/15/28	265,000	238,500	0.039%
Montgomery County IDA/PA	2.94	11/15/27	615,000	550,754	0.090%
Morgan Stanley	3.62	4/1/31	1,740,000	1,504,662	0.247%
Morgan Stanley	5.3	4/20/37	300,000	269,858	0.044%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	80,000	75,509	0.012%
Morgan Stanley Capital I Trust 2015-MS1	4.16	5/15/48	35,000	33,098	0.005%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	155,000	140,216	0.023%
Morocco Government International Bond	4	12/15/50	2,400,000	1,379,496	0.226%
MSCI	3.88	2/15/31	200,000	167,500	0.027%
MVW 2020-1	4.21	10/20/37	156,045	143,906	0.024%
MVW Owner Trust 2017-1	2.75	12/20/34	21,174	20,579	0.003%
MVW Owner Trust 2017-1	2.99	12/20/34	25,409	24,629	0.004%
MVW Owner Trust 2019-1	3.33	11/20/36	55,632	51,756	0.008%
Naked Juice	6.9	1/20/29	174,563	159,651	0.026%
Naked Juice	9.65	1/20/30	600,000	543,000	0.089%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	523,717	495,952	0.081%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	128,768	119,316	0.020%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	292,416	270,831	0.044%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	600,000	484,066	0.079%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	975,000	796,760	0.131%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	41,435	37,435	0.006%
Navient Private Education Refi Loan Trust 2020-F	2.69	7/15/69	400,000	336,650	0.055%
Navient Private Education Refi Loan Trust 2020-H	2.78	1/15/69	1,340,000	1,084,136	0.178%
Navigator Aircraft ABS	2.77	11/15/46	1,283,095	1,090,348	0.179%
Netflix	6.38	5/15/29	445,000	441,663	0.072%
Neuberger Berman CLO XVII	4.26	4/22/29	500,000	481,558	0.079%
Neuberger Berman Loan Advisers CLO 29	3.87	10/19/31	1,105,000	1,077,281	0.177%
Neuberger Berman Loan Advisers Clo 40	3.8	4/16/33	1,550,000	1,511,168	0.248%
Neuberger Berman Loan Advisers Clo 43	3.87	6/18/35	585,000	568,911	0.093%
New Enterprise Stone & Lime	5.25	7/15/28	510,000	418,200	0.069%
New Residential Mortgage Loan Trust 2022-SFR1	3.3	2/17/39	620,000	542,714	0.089%
New York Transportation development	1.61	12/1/22	55,000	54,715	0.009%
NextEra Energy			10,600	490,250	0.080%
NGL Energy Operating LLC / NGL Energy Finance	7.5	2/1/26	299,000	266,110	0.044%
North Texas Tollway Authority	3.08	1/1/42	490,000	345,313	0.057%
NortonLifeLock	6.75	9/30/27	120,000	115,800	0.019%
NortonLifeLock	7.13	9/30/30	87,000	84,173	0.014%
Nustar Logistics	5.75	10/1/25	290,000	267,525	0.044%
Nustar Logistics	6	6/1/26	380,000	347,700	0.057%
NYACK Park CLO	5.51	10/20/34	1,550,000	1,336,168	0.219%
OBX 2019-EXP1 Trust	4	1/25/59	19,207	18,098	0.003%
OBX 2019-EXP2 Trust	4	6/25/59	41,782	37,856	0.006%

OBX 2019-INV2 Trust	4	5/27/49	108,381	101,934	0.017%
OBX 2020-EXP2 Trust	3	5/25/60	58,815	52,264	0.009%
OBX 2020-EXP3 Trust	3	1/25/60	221,249	200,296	0.033%
OBX 2021-NQM1 Trust	2.22	2/25/66	598,000	491,233	0.081%
Occidental Petroleum	6.2	3/15/40	195,000	188,663	0.031%
Occidental Petroleum	7.5	5/1/31	249,000	260,205	0.043%
Occidental Petroleum	7.95	6/15/39	150,000	169,500	0.028%
Occidental Petroleum	8.5	7/15/27	295,000	317,125	0.052%
Occidental Petroleum	8.88	7/15/30	425,000	470,688	0.077%
OCP CLO 2014-7	4.36	7/20/29	1,095,000	1,070,210	0.175%
Octane Receivables Trust 2022-2	5.11	2/22/28	1,249,067	1,239,874	0.203%
Olaplex	6.39	2/16/29	697,575	671,416	0.110%
Organon	6.12	6/2/28	302,996	295,421	0.048%
Organon & Co / Organon Foreign debt Co-Issuer BV	5.13	4/30/31	385,000	315,700	0.052%
Oryx Funding	5.8	2/3/31	400,000	357,418	0.059%
Pacific Gas & Electric	4.55	7/1/30	240,000	205,475	0.034%
Pactiv	7.95	12/15/25	200,000	185,000	0.030%
Palmer Square CLO 2020-3	2.49	11/15/31	2,000,000	1,955,391	0.321%
Palmer Square CLO 2021-3	8.66	1/15/35	1,000,000	830,099	0.136%
Parker-Hannifin	4.5	9/15/29	125,000	118,200	0.019%
Pathway Vet Alliance	7.42	3/31/27	1,176,874	1,031,236	0.169%
Peace Park CLO	5.66	10/20/34	1,180,000	1,046,462	0.172%
Peninsula Pacific Entertainment LLC / Peninsula Pacific Entertainment Finance In	8.5	11/15/27	575,000	610,219	0.100%
Peraton	6.87	2/1/28	558,614	528,449	0.087%
Peraton	10.14	2/1/29	719,712	678,782	0.111%
Petroleos Mexicanos	6.35	2/12/48	2,200,000	1,185,866	0.194%
PetSmart	6.87	2/11/28	650,507	614,189	0.101%
PetSmart Inc / PetSmart Finance	7.75	2/15/29	500,000	445,000	0.073%
PetVet Care Centers	9.37	2/13/26	1,040,000	991,463	0.163%
PetVet Care Centers	8.13	2/14/25	825,000	775,500	0.127%
PG&E	6.13	6/23/25	759,836	725,264	0.119%
PG&E	5	7/1/28	370,000	319,125	0.052%
Phoenix Newco	4.92	11/15/28	527,350	502,301	0.082%
Phoenix Newco	9.62	11/15/29	600,000	565,500	0.093%
Photo Holdings Merger Sub	8.5	10/1/26	233,000	148,246	0.024%
Pike	6.12	1/21/28	661,849	641,167	0.105%
Pike	6.35	1/21/28	345,000	335,944	0.055%
Pike	5.5	9/1/28	485,000	392,850	0.064%
Planet Fitness Master Issuer	3.25	12/5/51	646,750	562,411	0.092%
Prairie Eci Acquiror	7.87	3/11/26	532,125	496,872	0.081%
Presidio Holdings	8.25	2/1/28	480,000	413,400	0.068%
Progress Residential 2022-SFR4 Trust	4.44	5/17/41	1,225,000	1,150,241	0.189%
Progress Residential 2022-SFR7 Trust	5.5	10/27/39	1,595,000	1,580,415	0.259%
Radnor RE 2021-2	4.13	11/25/31	1,505,742	1,465,094	0.240%
RealPage	9.03	4/23/29	1,035,000	996,840	0.163%
RealPage	5.52	4/24/28	645,125	603,373	0.099%
Regatta XIX Funding	2.93	4/20/35	1,305,000	1,230,243	0.202%
RES			17,776,538	17,776,538	2.915%
Rivian Holdings Llc/Rivian Llc/Rivian Automotive	7.18	10/15/26	1,600,000	1,510,000	0.248%
Rogers Communications	3.2	3/15/27	230,000	209,361	0.034%
Romanian Government International Bond	4	2/14/51	2,738,000	1,535,796	0.252%
Ross Stores	1.88	4/15/31	735,000	548,747	0.090%
Royal Caribbean Cruises	11.63	8/15/27	670,000	618,075	0.101%
Royal Caribbean Cruises	5.5	8/31/26	575,000	431,250	0.071%
Ryan Specialty	6.13	9/1/27	549,156	529,936	0.087%
Sabre GBLB	9.25	4/15/25	335,000	319,925	0.052%
Sands China	5.9	8/8/28	340,000	286,537	0.047%
Santander Bank Auto Credit-Linked Notes Series 2022	5.95	8/16/32	1,595,000	1,595,000	0.262%
Santander Bank NA - SBCLN	3.27	12/15/31	573,580	553,700	0.091%
Santander Consumer Auto Receivables Trust 2020	3.71	2/17/26	125,000	123,588	0.020%
Santander Consumer Auto Receivables Trust 2021	1.57	1/15/27	665,000	604,947	0.099%
Santander Drive Auto Receivables Trust 2020-4	1.48	1/15/27	445,000	427,757	0.070%
Santander Holdings USA	2.49	1/6/28	405,000	336,853	0.055%
Santander Retail Auto Lease Trust 2022	3.85	3/22/27	615,000	590,636	0.097%
Savannah Hospital Authority	6	7/1/27	190,000	193,774	0.032%
SBA Tower Trust	3.87	10/8/24	425,000	409,856	0.067%
SBA Tower Trust	2.84	1/15/25	450,000	421,746	0.069%
SBA Tower Trust	2.33	1/15/28	95,000	80,284	0.013%
Scientific Games Holdings	4.18	2/4/29	485,000	448,121	0.073%
Scientific Games International	7.25	11/15/29	378,000	351,540	0.058%
Sea	0.25	9/15/26	475,000	330,233	0.054%
Sealed Air	5	4/15/29	285,000	254,363	0.042%

Sealed Air	6.88	7/15/33	290,000	276,950	0.045%
SeaWorld Parks & Entertainment	5.25	8/15/29	575,000	477,250	0.078%
SeaWorld Parks & Entertainment	6.13	8/25/28	488,741	468,175	0.077%
Select Medical	6.25	8/15/26	340,000	317,900	0.052%
Sensata Technologies BV	4	4/15/29	405,000	335,138	0.055%
Sensata Technologies BV	5.88	9/1/30	655,000	611,606	0.100%
Sequoia Mortgage Trust 2013-4	3.44	4/25/43	275,646	256,321	0.042%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	77,575	72,538	0.012%
Sequoia Mortgage Trust 2018-CH1	3.5	3/25/48	30,695	28,106	0.005%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	23,583	23,209	0.004%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	2,546	2,518	0.000%
Serbia International Bond	2.13	12/1/30	2,800,000	1,842,008	0.302%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	43,733	40,960	0.007%
Sirius XM Radio	4	7/15/28	500,000	423,750	0.069%
SLIde 2018-FUN	5.37	6/15/31	1,337,852	1,283,707	0.210%
Smb Private Education Loan Trust 2017	2.82	10/15/35	161,635	154,513	0.025%
Smb Private Education Loan Trust 2018	3.63	11/15/35	336,808	323,897	0.053%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	457,706	404,205	0.066%
Sophia	7.17	10/7/27	322,703	309,795	0.051%
Sophia	7.03	10/7/27	254,363	245,142	0.040%
South32 Treasury	4.35	4/14/32	425,000	362,891	0.059%
South Carolina Public Service Authority	2.39	12/1/23	190,000	185,889	0.030%
South Carolina Public Service Authority	4.32	12/1/27	77,000	75,071	0.012%
Sprint	7.63	3/1/26	175,000	181,125	0.030%
Sprint Capital	6.88	11/15/28	160,000	164,400	0.027%
Stagwell Global	5.63	8/15/29	505,000	412,838	0.068%
Standard Chartered	2.61	1/12/28	550,000	465,138	0.076%
Staples	7.5	4/15/26	185,000	154,938	0.025%
Staples	10.75	4/15/27	315,000	233,494	0.038%
Staples	7.78	4/16/26	334,241	292,321	0.048%
Starwood Mortgage Residential Trust 2020-1	2.88	2/25/50	600,000	527,034	0.086%
Starwood Mortgage Residential Trust 2021-2	2.18	5/25/65	2,000,000	1,698,178	0.278%
State of Illinois	5.1	6/1/33	600,000	571,536	0.094%
St Joseph s University Medical Center	4.58	7/1/27	2,000,000	1,845,990	0.303%
Sunshine Luxembourg VII Sarl	7.42	10/1/26	967,769	898,147	0.147%
Surgery Center Holdings	10	4/15/27	605,000	592,900	0.097%
Symphony CLO XX	5.09	1/16/32	2,090,000	1,986,674	0.326%
Tacala Investment	10.62	2/4/28	605,000	550,550	0.090%
Tacala Investment	6.62	2/5/27	540,103	502,101	0.082%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	7.5	10/1/25	245,000	240,100	0.039%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	6	3/1/27	415,000	374,538	0.061%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	505,000	496,163	0.081%
Targa Resources Partners LP / Targa Resources Partners Finance	4	1/15/32	295,000	242,638	0.040%
Targa Resources Partners LP / Targa Resources Partners Finance	4.88	2/1/31	285,000	245,100	0.040%
Targa Resources Partners LP / Targa Resources Partners Finance	5.5	3/1/30	165,000	148,913	0.024%
Tarrant County Cultural Education Facilities Finance	2.32	9/1/30	210,000	170,968	0.028%
TCI-Flatiron Clo 2018-1	4.21	1/29/32	980,000	923,360	0.151%
Tenet Healthcare	6.13	10/1/28	370,000	326,525	0.054%
Tenet Healthcare	6.88	11/15/31	380,000	336,300	0.055%
Tenet Healthcare	6.13	6/15/30	315,000	290,194	0.048%
Tenneco	7.88	1/15/29	875,000	862,969	0.141%
Tenneco	5.13	4/15/29	325,000	320,938	0.053%
Tenneco	5	7/15/26	170,000	166,175	0.027%
Teva Pharmaceutical Finance Netherlands III BV	7.13	1/31/25	240,000	233,700	0.038%
Teva Pharmaceutical Finance Netherlands III BV	6.75	3/1/28	360,000	329,400	0.054%
Texas Transportation Commission State Highway Fund	5.18	4/1/30	115,000	116,434	0.019%
TK Elevator Holdco GmbH	7.63	7/15/28	760,000	636,500	0.104%
TK Elevator US Newco	6.87	7/30/27	956,173	914,742	0.150%
T-Mobile USA	5.2	1/15/33	1,010,000	960,168	0.157%
T-Mobile USA	3.88	4/15/30	1,800,000	1,592,320	0.261%
TMS International Corp/DE	6.25	4/15/29	600,000	421,500	0.069%
Tobacco Settlement Finance Authority	4.88	6/1/49	460,000	389,672	0.064%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	330,000	287,616	0.047%
Tower Bersama Infrastructure	2.75	1/20/26	410,000	352,597	0.058%
Townsquare Media	6.88	2/1/26	775,000	705,250	0.116%
Transcontinental Gas Pipe Line	4.6	3/15/48	40,000	32,693	0.005%
TRP Government Reserve	3.07		16,582,502	16,582,502	2.719%
Ubs	2.75	2/11/33	311,000	229,859	0.038%
UFC Holdings	5.52	4/29/26	1,640,195	1,573,226	0.258%
UKG	7.54	5/3/27	2,355,000	2,213,700	0.363%
UKG	5.54	5/4/26	1,613,557	1,531,540	0.251%
United Airlines	4.63	4/15/29	325,000	269,750	0.044%

United Airlines	6.53	4/21/28	212,623	202,553	0.033%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	145,608	120,837	0.020%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	131,150	105,881	0.017%
Univision Communications	7.38	6/30/30	220,000	209,000	0.034%
U.S. Treasury Bonds	2.25	11/15/27	1,275,000	1,166,227	0.191%
U.S. Treasury Bonds	0.88	11/15/30	9,900,000	7,887,516	1.293%
U.S. Treasury Bonds	1.38	11/15/31	15,675,000	12,740,836	2.089%
U.S. Treasury Bonds	3	11/15/44	915,000	763,739	0.125%
U.S. Treasury Bonds	1.88	11/15/51	3,500,000	2,312,734	0.379%
U.S. Treasury Bonds	1.5	2/15/30	500,000	424,297	0.070%
U.S. Treasury Bonds	1.88	2/15/32	10,855,000	9,199,613	1.508%
U.S. Treasury Bonds	1.88	2/15/41	1,500,000	1,061,953	0.174%
U.S. Treasury Bonds	2.38	2/15/42	2,395,000	1,834,420	0.301%
U.S. Treasury Bonds	3.13	2/15/43	2,415,000	2,073,881	0.340%
U.S. Treasury Bonds	2.5	2/15/45	1,480,000	1,127,344	0.185%
U.S. Treasury Bonds	2.25	2/15/52	17,505,000	12,707,536	2.083%
U.S. Treasury Bonds	0.63	5/15/30	550,000	433,125	0.071%
U.S. Treasury Bonds	4.38	5/15/41	175,000	183,230	0.030%
U.S. Treasury Bonds	3.38	5/15/44	1,275,000	1,136,344	0.186%
U.S. Treasury Bonds	1.25	5/15/50	22,340,000	12,489,456	2.048%
U.S. Treasury Bonds	6.88	8/15/25	700,000	746,375	0.122%
U.S. Treasury Bonds	2.25	8/15/27	1,350,000	1,240,313	0.203%
U.S. Treasury Bonds	0.63	8/15/30	1,350,000	1,057,641	0.173%
U.S. Treasury Bonds	2.75	8/15/32	1,500,000	1,372,031	0.225%
U.S. Treasury Bonds	1.13	8/15/40	7,400,000	4,579,906	0.751%
U.S. Treasury Bonds	1.38	8/15/50	9,130,000	5,283,988	0.866%
U.S. Treasury Notes	0.25	10/31/25	11,200,000	9,915,500	1.626%
U.S. Treasury Notes	0.38	12/31/25	11,000,000	9,726,406	1.595%
U.S. Treasury Notes	2.5	1/31/24	475,000	463,570	0.076%
U.S. Treasury Notes	0.13	2/15/24	4,000,000	3,776,875	0.619%
U.S. Treasury Notes	1.88	2/28/27	3,870,000	3,524,119	0.578%
U.S. Treasury Notes	0.75	4/30/26	3,600,000	3,188,250	0.523%
U.S. Treasury Notes	1.75	6/30/24	2,410,000	2,306,822	0.378%
U.S. Treasury Notes	3	7/31/24	13,900,000	13,589,422	2.228%
U.S. Treasury Notes	2.75	7/31/27	1,455,000	1,370,201	0.225%
U.S. Treasury Notes	0.25	9/30/25	1,500,000	1,332,891	0.219%
U.S. Treasury Notes	0.88	9/30/26	1,660,000	1,460,541	0.239%
Utah Acquisition Sub	3.95	6/15/26	995,000	907,776	0.149%
Utah Transit Authority	5.94	6/15/39	145,000	153,708	0.025%
Venture Global Calcasieu Pass	3.88	11/1/33	615,000	478,163	0.078%
Venture Global Calcasieu Pass	3.88	8/15/29	225,000	189,563	0.031%
Venture Global Calcasieu Pass	4.13	8/15/31	290,000	237,075	0.039%
Verizon Communications	2.99	10/30/56	11,000	6,529	0.001%
Verizon Communications	2.65	11/20/40	205,000	134,378	0.022%
Vermilion Energy	6.88	5/1/30	550,000	504,625	0.083%
Verscend Escrow	9.75	8/15/26	355,000	339,025	0.056%
Verscend Holding	7.12	8/27/25	677,925	655,892	0.108%
Verus Securitization Trust 2019-INV3	3.28	11/25/59	340,000	316,515	0.052%
Verus Securitization Trust 2021-5	2.33	9/25/66	800,000	538,899	0.088%
Virginia Commonwealth Transportation Board	5.35	5/15/35	5,000	5,114	0.001%
Virginia Public Building Authority	5.9	8/1/30	60,000	63,231	0.010%
Virginia Public School Authority	4.25	12/15/30	195,000	187,277	0.031%
Visa	2	8/15/50	870,000	499,952	0.082%
Vista Point Securitization Trust 2020-1	5.38	3/25/65	330,000	312,966	0.051%
Vistra	8	4/15/71	1,990,000	1,815,875	0.298%
Vistra	7	6/15/71	545,000	476,875	0.078%
Vistra Operations	5.13	5/13/25	650,000	631,708	0.104%
Vivo Energy Investments BV	5.13	9/24/27	550,000	514,250	0.084%
VTR Comunicaciones	5.13	1/15/28	429,000	290,448	0.048%
Waco Educational Finance	1.89	3/1/30	110,000	87,547	0.014%
Warnermedia Holdings	3.76	3/15/27	1,355,000	1,213,688	0.199%
Watco Cos LLC / Watco Finance	6.5	6/15/27	490,000	448,350	0.074%
Watlow Electric Manufacturing	6.87	3/2/28	520,078	492,935	0.081%
Wellfleet CLO 2017-2A	3.77	10/20/29	214,833	212,060	0.035%
Wellfleet CLO 2021-3	4.31	1/15/35	1,310,000	1,227,108	0.201%
Wells Fargo	2.88	10/30/30	250,000	206,510	0.034%
Wells Fargo	2.39	6/2/28	575,000	492,017	0.081%
Wells Fargo	4.9	7/25/33	1,285,000	1,193,392	0.196%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	22,096	21,490	0.004%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.42	7/15/58	50,000	45,858	0.008%
William Morris Endeavor Entertainment	5.87	5/18/25	377,538	359,446	0.059%
WinWater Mortgage Loan Trust 2016-1	3.78	1/20/46	575,434	512,269	0.084%

Wolverine World Wide	4	8/15/29	395,000	298,225	0.049%
Woof Holdings	10.82	12/21/28	1,605,000	1,532,775	0.251%
Workday	3.5	4/1/27	70,000	64,883	0.011%
Workday	3.8	4/1/32	355,000	307,777	0.050%
Worldwide Plaza Trust 2017-WWP	3.72	11/10/36	100,000	81,733	0.013%
YMCA of Greater New York	2.3	8/1/26	220,000	192,203	0.032%
Yum Brands	5.38	4/1/32	985,000	863,106	0.142%

Total Investments in Securities **708,598,713**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
JP MORGAN CHASE BANK	USD	93,771	CAD	(122,229)	10/21/2022	5,292	0.001%
JP MORGAN CHASE BANK	USD	75,759	EUR	(73,372)	11/25/2022	3,568	0.001%
JP MORGAN CHASE BANK	USD	74,710	EUR	(72,277)	11/25/2022	3,596	0.001%
JP MORGAN CHASE BANK	USD	75,818	EUR	(73,372)	11/25/2022	3,626	0.001%
JP MORGAN CHASE BANK	USD	94,319	EUR	(91,122)	11/25/2022	4,663	0.001%
HSBC SECURITIES INC	USD	255,504	EUR	(247,248)	11/25/2022	12,234	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	365,014	CAD	(481,617)	10/21/2022	16,378	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	405,337	CAD	(534,823)	10/21/2022	18,187	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	251,598	EUR	(243,558)	11/25/2022	11,958	0.002%
UBS SECURITIES LLC	USD	104,150	CAD	(135,731)	10/21/2022	5,896	0.001%
UBS SECURITIES LLC	USD	312,571	CAD	(407,194)	10/21/2022	17,809	0.003%
UBS SECURITIES LLC	USD	414,318	CAD	(542,926)	10/21/2022	21,302	0.003%
UBS SECURITIES LLC	USD	373,101	CAD	(488,915)	10/21/2022	19,182	0.003%
UBS SECURITIES LLC	USD	281,476	CAD	(366,686)	10/21/2022	16,037	0.003%
UBS SECURITIES LLC	USD	75,567	EUR	(73,007)	11/25/2022	3,735	0.001%
UBS SECURITIES LLC	USD	254,645	EUR	(246,018)	11/25/2022	12,586	0.002%
UBS SECURITIES LLC	USD	255,302	EUR	(247,248)	11/25/2022	12,031	0.002%

Total Forward Currency Exchange Contracts **188,078**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CMBX BBB- CDSI S13 12/16/2072	(4,850,000)	963,516	0.158%
CMBX BBB- CDSI S13 12/16/2072	(3,750,000)	744,986	0.122%
COMMUNITY HEALTH SYSTEMS CDS 06/20/2026	183,000	(90,327)	(0.015%)
FI TRS USD PAY IBOXHY 03/20/23	(10,790,000)	26,975	0.004%
FI TRS USD PAY IBXLLTR 03/20/23	(13,080,000)	45,530	0.007%
CDX HY CDSI S38 V2 5Y PRC 06/20/2027	(19,195,110)	434,501	0.071%
FI TRS USD PAY IBXLLTR 03/20/23	(19,400,000)	218,390	0.036%
AMERICAN AIRLINES GROUP CDS 06/20/2023	10,000	(78)	0.000%
COMMUNITY HEALTH SYSTEMS CDS 12/20/2026	210,000	(109,499)	(0.018%)
AMERICAN AIRLINES GROUP CDS 06/20/2023	79,000	(617)	0.000%

Total Swap Contracts **2,233,378**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
CNZ2 CAN 10YR BOND FUT DEC 22	(136)	12/19/2022	(12,167,981)	(44,257)	(1.995%)
FVZ2 5YR US NOTE FUT DEC 22	296	12/30/2022	31,822,312	(1,051,656)	5.217%
RXZ2 EURO BUND FUT DEC 22	(1)	12/8/2022	(135,727)	4,865	(0.022%)
TUZ2 2YR US NOTE FUT DEC 22	(287)	12/30/2022	(58,947,110)	(35,162)	(9.665%)
TYZ2 UST 10YR FUT DEC 22	10	12/20/2022	1,120,625	(30,077)	0.184%
USZ2 UST 20YR FUT DEC 22	524	12/20/2022	66,236,875	(4,968,508)	10.860%
UXYZ2 UST 10YR ULTRA FUT DEC 22	(284)	12/20/2022	(33,649,564)	1,215,307	(5.517%)
WNZ2 ULTRA US BOND FUT DEC 22	62	12/20/2022	8,494,000	(162,838)	1.393%
XMZ2 AUST 10Y BOND FUT DEC 22	12	12/15/2022	898,963	(47,521)	0.147%

Total Futures Contracts **(5,119,848)**

NET ASSETS 609,930,392

NET ASSET VALUE PER SHARE

Total Return Fund Shares **8.47**
(\$91,759,460 / 10,832,501 Shares Outstanding)

Total Return Fund - Advisor Class Shares **8.47**
(\$816,830 / 96,388 Shares Outstanding)

Total Return Fund - I Class Shares **8.47**
(\$517,354,102 / 61,048,155 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	Bangladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyanese 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.