

Performance Trust Strategic Bond Fund
Schedule of Investments
May 31, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Value</u>
ASSET BACKED SECURITIES - 1.02%		
American Credit Acceptance Receivables Trust		
2022-2, 4.410%, 06/13/2028 (a)	\$ 4,400,000	\$ 4,388,518
CarMax Auto Owner Trust		
2022-2, 3.490%, 02/16/2027	5,000,000	4,988,127
Exeter Automobile Receivables Trust		
2022-2A, 3.650%, 10/15/2026	9,500,000	9,435,419
First Investors Auto Owner Trust		
2021-1A, 1.170%, 03/15/2027 (a)	1,795,000	1,699,412
2022-1A, 3.130%, 05/15/2028 (a)	5,000,000	4,799,174
GLS Auto Receivables Issuer Trust		
2021-4A, 1.940%, 10/15/2027 (a)	8,650,000	8,172,541
New Residential Advance Receivables Trust		
2020-T1, 2.269%, 08/15/2053 (a)	1,700,000	1,642,146
2020-T1, 3.011%, 08/15/2053 (a)	4,400,000	4,255,936
Santander Drive Auto Receivables Trust		
2022-2, 3.440%, 09/15/2027	10,000,000	9,858,083
2022-2, 3.760%, 07/16/2029	5,000,000	4,905,604
Toyota Auto Receivables Owner Trust		
2022-B, 3.110%, 08/16/2027	5,550,000	5,459,442
TOTAL ASSET BACKED SECURITIES (Cost \$60,959,506)		59,604,402
COLLATERALIZED LOAN OBLIGATIONS - 5.39%		
Apidos CLO XI		
2012-11A, 4.794% (3 Month LIBOR USD + 3.750%), 04/17/2034 (a)(b)(c)	1,500,000	1,412,284
Apidos CLO XII		
2013-12A, 6.444% (3 Month LIBOR USD + 5.400%), 04/15/2031 (a)(b)(c)	6,150,000	5,148,589
Apidos CLO XV		
2013-15A, 2.613% (3 Month LIBOR USD + 1.550%), 04/20/2031 (a)(b)(c)	4,000,000	3,837,980
2013-15A, 2.913% (3 Month LIBOR USD + 1.850%), 04/20/2031 (a)(b)(c)	5,000,000	4,698,175
2013-15A, 6.763% (3 Month LIBOR USD + 5.700%), 04/20/2031 (a)(b)(c)	3,843,000	3,357,441
Apidos CLO XX		
2015-20A, 2.994% (3 Month LIBOR USD + 1.950%), 07/16/2031 (a)(b)(c)	1,250,000	1,184,707
Apidos CLO XXIII		
2015-23A, 2.644% (3 Month LIBOR USD + 1.600%), 04/15/2033 (a)(b)(c)	6,500,000	6,235,716
Apidos CLO XXIV		
2016-24A, 6.863% (3 Month LIBOR USD + 5.800%), 10/20/2030 (a)(b)(c)	2,550,000	2,200,410
Apidos CLO XXIX		
2018-29A, 3.084% (3 Month LIBOR USD + 1.900%), 07/25/2030 (a)(b)(c)	7,600,000	7,124,164
2018-29A, 3.934% (3 Month LIBOR USD + 2.750%), 07/25/2030 (a)(b)(c)	6,250,000	5,668,631
Apidos CLO XXVIII		
2017-28A, 2.213% (3 Month LIBOR USD + 1.150%), 01/20/2031 (a)(b)(c)	2,000,000	1,933,738
Apidos CLO XXX		
XXXA, 3.044% (3 Month LIBOR USD + 2.000%), 10/18/2031 (a)(b)(c)	3,100,000	2,902,629
Ares XLII CLO Ltd.		
2017-42A, 4.586% (3 Month LIBOR USD + 3.450%), 01/22/2028 (a)(b)(c)	1,050,000	995,035
Ares XLVI CLO Ltd.		
2017-46A, 2.744% (3 Month LIBOR USD + 1.700%), 01/15/2030 (a)(b)(c)	1,436,843	1,366,706
2017-46A, 3.570%, 01/15/2030 (a)(c)	3,600,000	3,415,259
Ares XXXIR CLO Ltd.		
2014-31RA, 3.106% (3 Month LIBOR USD + 1.600%), 05/24/2030 (a)(b)(c)	3,000,000	2,851,035
Ares XXXIX CLO Ltd.		
2016-39A, 4.394% (3 Month LIBOR USD + 3.350%), 04/18/2031 (a)(b)(c)	7,335,000	6,556,507
Ares XXXVIII CLO Ltd.		
2015-38A, 3.563% (3 Month LIBOR USD + 2.500%), 04/20/2030 (a)(b)(c)	7,450,000	6,509,855
BCRED MML CLO, LLC		

2022-1A, 3.345% (TSFR3M + 2.750%), 04/20/2035 (a)(b)	2,000,000	1,896,212
Betony CLO 2 Ltd.		
2018-1A, 3.136% (3 Month LIBOR USD + 1.850%), 04/30/2031 (a)(b)(c)	1,200,000	1,145,227
BlueMountain CLO Ltd.		
2018-1A, 2.986% (3 Month LIBOR USD + 1.700%), 07/30/2030 (a)(b)(c)	6,996,770	6,738,225
2014-2A, 2.813% (3 Month LIBOR USD + 1.750%), 10/20/2030 (a)(b)(c)	5,500,000	5,300,449
Burnham Park CLO Ltd.		
2016-1A, 3.213% (3 Month LIBOR USD + 2.150%), 10/20/2029 (a)(b)(c)	5,250,000	5,038,299
Catskill Park CLO Ltd.		
2017-1A, 4.763% (3 Month LIBOR USD + 3.700%), 04/20/2029 (a)(b)(c)	3,500,000	3,313,233
Chenango Park CLO Ltd.		
2018-1A, 4.044% (3 Month LIBOR USD + 3.000%), 04/15/2030 (a)(b)(c)	1,000,000	917,789
CIFC Funding Ltd.		
2017-3A, 2.863% (3 Month LIBOR USD + 1.800%), 07/20/2030 (a)(b)(c)	2,100,000	2,031,851
2018-1A, 2.794% (3 Month LIBOR USD + 1.750%), 04/18/2031 (a)(b)(c)	3,750,000	3,571,504
Gilbert Park CLO Ltd.		
2017-1A, 3.994% (3 Month LIBOR USD + 2.950%), 10/15/2030 (a)(b)(c)	8,475,000	7,950,253
Goldentree Loan Management US CLO 2 Ltd.		
2017-2A, 5.763% (3 Month LIBOR USD + 4.700%), 11/28/2030 (a)(b)(c)	5,519,000	4,883,493
Goldentree Loan Management US CLO 4 Ltd.		
2019-4A, 5.934% (3 Month LIBOR USD + 4.750%), 04/24/2031 (a)(b)(c)	8,150,000	7,168,455
Goldentree Loan Management US CLO 5 Ltd.		
2019-5A, 5.913% (3 Month LIBOR USD + 4.850%), 10/20/2032 (a)(b)(c)	7,500,000	6,603,720
Goldentree Loan Opportunities XI Ltd.		
2015-11A, 3.444% (3 Month LIBOR USD + 2.400%), 01/18/2031 (a)(b)(c)	2,250,000	2,089,384
2015-11A, 6.444% (3 Month LIBOR USD + 5.400%), 01/18/2031 (a)(b)(c)	3,750,000	3,353,696
Goldentree Loan Management US CLO 1 Ltd.		
2021-9A, 5.813% (3 Month LIBOR USD + 4.750%), 01/20/2033 (a)(b)(c)	6,500,000	5,708,755
Golub Capital BDC 3 CLO 1, LLC		
2021-1A, 3.844% (3 Month LIBOR USD + 2.800%), 04/15/2033 (a)(b)(c)	7,000,000	6,672,778
Greenwood Park CLO Ltd.		
2018-1A, 5.994% (3 Month LIBOR USD + 4.950%), 04/15/2031 (a)(b)(c)	3,250,000	2,882,623
Grippen Park CLO Ltd.		
2017-1A, 4.363% (3 Month LIBOR USD + 3.300%), 01/20/2030 (a)(b)(c)	7,350,000	6,971,137
2017-1A, 6.763% (3 Month LIBOR USD + 5.700%), 01/20/2030 (a)(b)(c)	1,150,000	1,048,959
Jay Park CLO Ltd.		
2016-1A, 3.713% (3 Month LIBOR USD + 2.650%), 10/20/2027 (a)(b)(c)	1,124,000	1,064,296
LCM 26 Ltd.		
26A, 3.563% (3 Month LIBOR USD + 2.500%), 01/20/2031 (a)(b)(c)	1,000,000	841,012
26A, 6.363% (3 Month LIBOR USD + 5.300%), 01/20/2031 (a)(b)(c)	4,000,000	3,351,240
LCM 29 Ltd.		
29A, 2.644% (3 Month LIBOR USD + 1.600%), 04/15/2031 (a)(b)(c)	4,750,000	4,532,089
LCM 34 Ltd.		
34A, 7.603% (3 Month LIBOR USD + 6.540%), 10/20/2034 (a)(b)(c)	3,250,000	2,927,535
LCM 35 Ltd.		
35A, 7.654% (3 Month LIBOR USD + 6.610%), 10/15/2034 (a)(b)(c)	4,750,000	4,288,224
LCM 36 Ltd.		
36A, 6.958% (3 Month LIBOR USD + 6.710%), 01/15/2034 (a)(b)(c)	6,000,000	5,353,260
LCM Loan Income Fund I Income Note Issuer Ltd.		
27A, 2.994% (3 Month LIBOR USD + 1.950%), 07/16/2031 (a)(b)(c)	2,700,000	2,541,534
27A, 3.994% (3 Month LIBOR USD + 2.950%), 07/16/2031 (a)(b)(c)	4,000,000	3,364,444
27A, 6.644% (3 Month LIBOR USD + 5.600%), 07/16/2031 (a)(b)(c)	2,000,000	1,695,536
LCM XIV LP		
14A, 2.643% (3 Month LIBOR USD + 1.580%), 07/20/2031 (a)(b)(c)	10,800,000	10,370,225
14A, 2.913% (3 Month LIBOR USD + 1.850%), 07/20/2031 (a)(b)(c)	6,000,000	5,618,598
14A, 6.563% (3 Month LIBOR USD + 5.500%), 07/20/2031 (a)(b)(c)	1,000,000	816,057
LCM XV LP		
15A, 4.763% (3 Month LIBOR USD + 3.700%), 07/20/2030 (a)(b)(c)	9,000,000	7,792,380
LCM XVI LP		
16A, 2.794% (3 Month LIBOR USD + 1.750%), 10/15/2031 (a)(b)(c)	4,000,000	3,862,384
16A, 3.194% (3 Month LIBOR USD + 2.150%), 10/15/2031 (a)(b)(c)	5,100,000	4,824,447
16A, 7.424% (3 Month LIBOR USD + 6.380%), 10/15/2031 (a)(b)(c)	1,600,000	1,378,234

LCM XVII LP		
17A, 7.044% (3 Month LIBOR USD + 6.000%), 10/15/2031 (a)(b)(c)	1,000,000	824,467
LCM XVIII LP		
19A, 2.794% (3 Month LIBOR USD + 1.750%), 07/15/2027 (a)(b)(c)	2,500,000	2,469,240
19A, 3.744% (3 Month LIBOR USD + 2.700%), 07/15/2027 (a)(b)(c)	4,000,000	3,950,940
18A, 7.013% (3 Month LIBOR USD + 5.950%), 04/20/2031 (a)(b)(c)	5,300,000	4,415,372
LCM XXII Ltd.		
22A, 3.863% (3 Month LIBOR USD + 2.800%), 10/20/2028 (a)(b)(c)	2,000,000	1,780,248
LCM XXV Ltd.		
25A, 4.513% (3 Month LIBOR USD + 3.450%), 07/20/2030 (a)(b)(c)	4,000,000	3,383,516
Long Point Park CLO Ltd.		
2017-1A, 3.444% (3 Month LIBOR USD + 2.400%), 01/17/2030 (a)(b)(c)	4,000,000	3,627,580
2017-1A, 6.644% (3 Month LIBOR USD + 5.600%), 01/17/2030 (a)(b)(c)	2,000,000	1,800,902
Madison Park Funding LVII Ltd.		
2018-1A, 4.144% (3 Month LIBOR USD + 3.100%), 10/15/2031 (a)(b)(c)	1,000,000	943,141
Magnetite VIII Ltd.		
2014-8A, 3.944% (3 Month LIBOR USD + 2.900%), 04/15/2031 (a)(b)(c)	10,150,000	9,663,531
Magnetite XII Ltd.		
2015-12A, 6.724% (3 Month LIBOR USD + 5.680%), 10/15/2031 (a)(b)(c)	8,923,000	8,282,427
Magnetite XIV-R Ltd.		
2018-14RA, 3.894% (3 Month LIBOR USD + 2.850%), 10/18/2031 (a)(b)(c)	1,500,000	1,410,440
Magnetite XV Ltd.		
2015-15A, 3.934% (3 Month LIBOR USD + 2.750%), 07/25/2031 (a)(b)(c)	2,000,000	1,867,580
Magnetite XVIII Ltd.		
2016-18A, 4.111% (3 Month LIBOR USD + 2.700%), 11/15/2028 (a)(b)(c)	10,315,000	9,852,455
Magnetite XXIII Ltd.		
2019-23A, 7.484% (3 Month LIBOR USD + 6.300%), 01/25/2035 (a)(b)(c)	2,750,000	2,589,719
Magnetite XXVII Ltd.		
2020-27A, 7.063% (3 Month LIBOR USD + 6.000%), 10/20/2034 (a)(b)(c)	5,250,000	4,857,137
Magnetite XXVIII Ltd.		
2020-28A, 7.213% (3 Month LIBOR USD + 6.150%), 01/20/2035 (a)(b)(c)	2,250,000	2,098,726
Magnetite XXX Ltd.		
2021-30A, 7.384% (3 Month LIBOR USD + 6.200%), 10/25/2034 (a)(b)(c)	4,100,000	3,841,311
Mountain View CLO XV Ltd.		
2019-2A, 2.944% (3 Month LIBOR USD + 1.900%), 01/15/2033 (a)(b)(c)	3,000,000	2,924,616
Neuberger Berman Loan Advisers CLO 35 Ltd.		
2019-35A, 4.744% (3 Month LIBOR USD + 3.700%), 01/19/2033 (a)(b)(c)	5,000,000	4,729,685
Niagara Park CLO Ltd.		
2019-1A, 6.994% (3 Month LIBOR USD + 5.950%), 07/17/2032 (a)(b)(c)	2,000,000	1,892,858
Octagon Investment Partners 26 Ltd.		
2016-1A, 2.844% (3 Month LIBOR USD + 1.800%), 07/15/2030 (a)(b)(c)	6,220,000	5,868,869
Webster Park CLO Ltd.		
2015-1A, 2.863% (3 Month LIBOR USD + 1.800%), 07/20/2030 (a)(b)(c)	10,300,000	9,791,901
2015-1A, 3.963% (3 Month LIBOR USD + 2.900%), 07/20/2030 (a)(b)(c)	4,800,000	4,417,099
Whetstone Park CLO Ltd.		
2021-1A, 2.790%, 01/20/2035 (a)(c)	1,400,000	1,232,470
TOTAL COLLATERALIZED LOAN OBLIGATIONS (Cost \$334,585,994)		<u>315,822,628</u>

CORPORATE BONDS - 22.64%

Administrative and Support Services - 0.44%

ADT Security Corp.		
4.125%, 08/01/2029 (a)	9,650,000	8,601,479
Central Storage Safety Project Trust		
4.823%, 02/01/2038 (a)(d)	6,587,840	5,763,295
Northwell Healthcare, Inc.		
3.391%, 11/01/2027	4,652,000	4,560,479
Prime Security Services Borrower, LLC		
3.375%, 08/31/2027 (a)	1,000,000	896,525
Vonore Fiber Products, LLC		
16.000%, 07/10/2022 (d)	590,912	590,912
Wildflower Improvement Association		
6.625%, 03/01/2031 (a)(d)	5,527,867	5,458,292

Air Transportation - 0.16%

Southwest Airlines Co.
5.125%, 06/15/2027 8,780,000 9,144,687

Ambulatory Health Care Services - 0.32%

Piedmont Healthcare, Inc.
2.044%, 01/01/2032 12,725,000 10,726,277
Toledo Hospital
6.015%, 11/15/2048 6,980,000 8,190,731

Amusement, Gambling, and Recreation Industries - 0.16%

Station Casinos, LLC
4.625%, 12/01/2031 (a) 4,650,000 3,952,418
YMCA of Greater New York
2.303%, 08/01/2026 5,730,000 5,289,174

Broadcasting (except Internet) - 0.19%

Sirius XM Radio, Inc.
3.125%, 09/01/2026 (a) 5,500,000 5,199,728
3.875%, 09/01/2031 (a) 6,500,000 5,723,770

Building Material and Garden Equipment and Supplies Dealers - 0.43%

Builders FirstSource, Inc.
4.250%, 02/01/2032 (a) 5,750,000 5,124,112
Home Depot, Inc.
5.875%, 12/16/2036 5,000,000 6,002,939
5.400%, 09/15/2040 5,000,000 5,584,805
Lowe's Companies, Inc.
1.700%, 09/15/2028 10,000,000 8,746,821

Chemical Manufacturing - 0.57%

Axalta Coating Systems, LLC
3.375%, 02/15/2029 (a) 15,105,000 13,322,610
Scotts Miracle-Gro Co.
4.000%, 04/01/2031 5,025,000 4,191,855
4.375%, 02/01/2032 9,878,000 8,198,740
Valvoline, Inc.
3.625%, 06/15/2031 (a) 8,734,000 7,781,448

Computer and Electronic Product Manufacturing - 0.18%

Dell International, LLC
5.300%, 10/01/2029 10,100,000 10,312,099

Construction of Buildings - 0.54%

Ashton Woods USA, LLC
4.625%, 04/01/2030 (a) 7,600,000 6,417,060
Century Communities, Inc.
3.875%, 08/15/2029 (a) 3,925,000 3,403,348
KB Home
4.800%, 11/15/2029 7,997,000 7,375,153
4.000%, 06/15/2031 483,000 418,399
LGI Homes, Inc.
4.000%, 07/15/2029 (a) 7,000,000 5,912,865
M/I Homes, Inc.
3.950%, 02/15/2030 5,000,000 4,110,355
Meritage Homes Corp.
3.875%, 04/15/2029 (a) 4,500,000 3,987,620

Credit Intermediation and Related Activities - 7.94%

American AGcredit FLCA
3.375% to 06/15/2031 then SOFR + 2.120%, 06/15/2036 (a)(b) 10,000,000 9,165,343
Atlantic Union Bankshares Corp.
2.875% to 12/15/2026 then SOFR + 1.860%, 12/15/2031 (b) 9,500,000 8,752,999
Bank of America Corp.
2.087% to 05/14/2029 then SOFR + 1.060%, 06/14/2029 (b) 12,000,000 10,590,044
2.651% to 03/11/31 then SOFR + 1.220%, 03/11/2032 (b) 10,000,000 8,733,239
Bank of Montreal
3.088% (5 Year CMT Rate + 1.400%), 01/10/2037 (b)(c) 15,000,000 12,724,845
Bank of Nova Scotia
2.450%, 02/02/2032 (c) 15,000,000 12,778,560

Bank of NT Butterfield & Son Ltd.		
5.250% to 06/01/2023 then 3 Month LIBOR USD + 2.255%, 06/01/2028 (b)(c)	3,000,000	3,032,323
5.250% to 06/15/2025 then SOFR + 5.060%, 06/15/2030 (b)(c)	5,000,000	5,116,390
Bank OZK		
2.750% to 10/01/2026 then SOFR + 2.090%, 10/01/2031 (b)	15,175,000	14,208,630
Banner Corp.		
5.000% to 06/30/2025 then SOFR + 4.890%, 06/30/2030 (b)	5,000,000	5,067,158
Barclays PLC		
6.125% (5 Year CMT Rate + 5.867%), 12/15/2025 (b)(c)(e)	15,050,000	14,840,838
BlueHub Loan Fund, Inc.		
3.099%, 01/01/2030	3,040,000	2,798,085
Bryn Mawr Bank Corp.		
4.250% to 12/15/2022 then 3 Month LIBOR USD + 2.050%, 12/15/2027 (b)	3,500,000	3,495,203
Central Pacific Financial Corp.		
4.750% to 11/01/2025 then SOFR + 4.560%, 11/01/2030 (b)	5,000,000	4,964,319
Citigroup, Inc.		
3.980% to 03/20/2029 then 3 Month LIBOR USD + 1.338%, 03/20/2030 (b)	8,679,000	8,417,996
CNB Financial Corp.		
3.250% to 6/15/2026 then SOFR + 2.580%, 06/15/2031 (a)(b)	8,000,000	7,504,941
Compeer Financial FLCA		
2.750% to 06/01/2026 then SOFR + 2.030%, 06/01/2031 (a)(b)	5,000,000	4,625,663
3.375% to 06/01/2031 then SOFR + 1.965%, 06/01/2036 (a)(b)	4,750,000	4,354,962
First Busey Corp.		
5.000% to 06/15/2027 then TSFR3M + 2.520%, 06/15/2032 (b)	2,000,000	1,995,690
5.250% to 06/01/2025 then TSFR3M + 5.110%, 06/01/2030 (b)	4,000,000	4,051,239
First Citizens BancShares, Inc.		
3.375% to 03/15/2025 then TSFR3M + 2.465%, 03/15/2030 (b)	7,500,000	7,238,693
First Financial Bancorp		
5.250% to 05/15/2025 then TSFR3M + 5.090%, 05/15/2030 (b)	4,000,000	4,035,721
First Foundation, Inc.		
3.500% to 02/01/2027 then SOFR + 2.040%, 02/01/2032 (b)	9,500,000	8,994,197
First Interstate BancSystem, Inc.		
5.250% to 05/15/2025 then TSFR3M + 5.180%, 05/15/2030 (b)	5,000,000	5,075,181
First Mid Bancshares, Inc.		
3.950% to 10/15/2025 then SOFR + 3.830%, 10/15/2030 (b)	5,300,000	5,196,835
First Midwest Bancorp, Inc.		
5.875%, 09/29/2026	8,500,000	9,047,694
Firstbank		
4.500% to 09/01/2025 then SOFR + 4.390%, 09/01/2030 (b)	5,000,000	4,973,043
First-Citizens Bank & Trust Co.		
6.125%, 03/09/2028	6,406,000	6,861,079
Flushing Financial Corp.		
3.125% to 12/01/2026 then SOFR + 2.035%, 12/01/2031 (b)	5,000,000	4,660,874
Great Southern Bank		
5.500% to 06/15/2025 then TSFR3M + 5.325%, 06/15/2030 (b)	4,750,000	4,806,993
Heartland Financial USA, Inc.		
2.750% to 09/15/2026 then SOFR + 2.100%, 09/15/2031 (b)	6,000,000	5,543,091
Heritage Commerce Corp.		
5.250% to 06/01/2022 then 3 Month LIBOR USD + 3.365%, 06/01/2027 (b)	3,935,000	3,935,000
Hilltop Holdings, Inc.		
6.125% to 05/15/2030 then SOFR + 5.800%, 05/15/2035 (b)	9,000,000	9,356,253
HomeStreet, Inc.		
3.500% to 01/30/2027 then SOFR + 2.150%, 01/30/2032 (b)	6,500,000	6,138,352
Home BancShares, Inc.		
3.125% to 01/30/2027 then SOFR + 1.820%, 01/30/2032 (b)	9,000,000	8,387,129
Huntington National Bank		
5.500% to 05/06/2025 then 3 Month LIBOR USD + 5.090%, 05/06/2030 (b)	9,000,000	9,311,119
Independent Bank Group, Inc.		
4.000% to 09/15/2025 then SOFR + 3.885%, 09/15/2030 (b)	7,000,000	6,793,552
JPMorgan Chase & Co.		
2.069% to 06/01/2028 then SOFR + 1.015%, 06/01/2029 (b)	5,000,000	4,427,040
2.963% to 01/25/2032 then SOFR + 1.260%, 01/25/2033 (b)	10,000,000	8,957,902

Mercantile Bank Corp.		
3.250% to 01/30/2027 then SOFR + 2.120%, 01/30/2032 (b)	7,000,000	6,573,716
National Australia Bank Ltd.		
3.347% (5 Year CMT Rate + 1.700%), 01/12/2037 (a)(b)(c)	9,500,000	8,259,268
NBT Bancorp, Inc.		
5.000% to 07/01/2025 then SOFR + 4.850%, 07/01/2030 (b)	7,500,000	7,666,664
NexBank Capital, Inc.		
4.000% to 08/15/2026 then SOFR + 3.390%, 08/15/2031 (a)(b)	6,500,000	6,119,454
OceanFirst Financial Corp.		
5.250% to 05/15/2025 then SOFR + 5.095%, 05/15/2030 (b)	5,000,000	5,079,165
OneMain Finance Corp.		
3.500%, 01/15/2027	5,000,000	4,461,875
5.375%, 11/15/2029	10,003,000	9,415,974
Oxford Finance, LLC		
6.375%, 02/01/2027 (a)	750,000	728,873
Pacific Premier Bancorp, Inc.		
4.875% to 05/15/2024 then 3 Month LIBOR USD + 2.500%, 05/15/2029 (b)	4,000,000	4,013,681
5.375% to 06/15/2025 then TSFR3M + 5.170%, 06/15/2030 (b)	5,000,000	5,038,749
Park National Corp.		
4.500% to 09/01/2025 then SOFR + 4.390%, 09/01/2030 (b)	15,100,000	14,855,922
Peapack-Gladstone Financial Corp.		
3.500% to 12/30/2025 then SOFR + 3.260%, 12/30/2030 (b)	7,500,000	7,224,291
RBB Bancorp.		
4.000% to 04/01/2026 then SOFR + 3.290%, 04/01/2031 (b)	5,450,000	5,271,004
Renasant Corp.		
3.000% to 12/01/2026 then SOFR + 1.910%, 12/01/2031 (b)	5,000,000	4,634,768
4.500% to 09/15/2030 then SOFR + 4.025%, 09/15/2035 (b)	5,000,000	4,963,173
Royal Bank of Canada		
3.625%, 05/04/2027 (c)	3,000,000	2,972,278
Sandy Spring Bancorp, Inc.		
4.250% to 11/15/2024 then SOFR + 2.882%, 11/15/2029 (b)	5,500,000	5,450,068
Southside Bancshares, Inc.		
3.875% to 11/15/2025 then SOFR + 3.660%, 11/15/2030 (b)	7,000,000	6,843,926
Summit Financial Group, Inc.		
3.250% to 12/01/2026 then SOFR + 2.300%, 12/01/2031 (b)	4,000,000	3,723,285
Texas Capital Bancshares, Inc.		
4.000% (5 Year CMT Rate + 3.150%), 05/06/2031 (b)	10,942,000	10,415,325
Texas Capital Bank, NA		
5.250%, 01/31/2026	5,000,000	5,017,398
Toronto-Dominion Bank		
2.000%, 09/10/2031 (c)	10,000,000	8,342,428
2.450%, 01/12/2032 (c)	6,000,000	5,167,721
Towne Bank		
4.500% to 07/30/2022 then 3 Month LIBOR USD + 2.550%, 07/30/2027 (b)	4,000,000	3,982,039
3.125% to 02/15/2027 then SOFR + 1.680%, 02/15/2032 (b)	7,000,000	6,700,281
Trustmark Corp.		
3.625% to 12/01/2025 then SOFR + 3.387%, 12/01/2030 (b)	6,500,000	6,303,523
UBS Group AG		
2.746% (1 Year CMT Rate + 1.100%), 02/11/2033 (a)(b)(c)	10,000,000	8,522,906
UMB Financial Corp.		
3.700% (5 Year CMT Rate + 3.437%), 09/17/2030 (b)	5,000,000	4,888,861
Valley National Bancorp		
3.000% to 06/15/2026 then TSFR3M + 2.360%, 06/15/2031 (b)	7,300,000	6,867,738
Western Alliance Bancorp		
3.000% to 06/15/2026 then SOFR + 2.250%, 06/15/2031 (b)	5,900,000	5,502,891
Western Alliance Bank		
5.250% to 06/01/2025 then SOFR + 5.120%, 06/01/2030 (b)	5,000,000	5,045,068
WSFS Financial Corp.		
2.750% to 12/15/2025 then SOFR + 2.485%, 12/15/2030 (b)	4,470,000	4,219,611
Educational Services - 0.28%		
Austin Achieve Public Schools, Inc.		
5.750%, 06/15/2026	1,710,000	1,712,138

Liberty University, Inc. 3.338%, 03/01/2034	16,000,000	14,893,770
Electrical Equipment, Appliance, and Component Manufacturing - 0.02%		
Ciena Corp. 4.000%, 01/31/2030 (a)	1,000,000	920,025
Fabricated Metal Product Manufacturing - 0.68%		
Ball Corp. 2.875%, 08/15/2030	19,037,000	16,486,450
3.125%, 09/15/2031	5,000,000	4,352,300
Howmet Aerospace, Inc. 5.900%, 02/01/2027	6,826,000	7,229,075
3.000%, 01/15/2029	12,937,000	11,739,681
Food Services and Drinking Places - 0.35%		
New Red Finance, Inc. 3.875%, 01/15/2028 (a)(c)	2,000,000	1,897,240
3.500%, 02/15/2029 (a)(c)	2,400,000	2,200,812
Papa John's International, Inc. 3.875%, 09/15/2029 (a)	10,274,000	9,220,658
Yum! Brands, Inc. 4.750%, 01/15/2030 (a)	3,600,000	3,469,986
3.625%, 03/15/2031	4,467,000	3,957,483
Funds, Trusts, and Other Financial Vehicles - 0.20%		
Ares Capital Corp. 3.200%, 11/15/2031	15,000,000	11,703,142
Furniture and Related Product Manufacturing - 0.18%		
Tempur Sealy International, Inc. 3.875%, 10/15/2031 (a)	12,651,000	10,570,543
Hospitals - 0.77%		
CHRISTUS Health 4.341%, 07/01/2028	7,070,000	7,071,236
CommonSpirit Health 3.347%, 10/01/2029	13,075,000	12,142,689
2.782%, 10/01/2030	10,000,000	8,825,003
3.817%, 10/01/2049	1,800,000	1,561,183
Hackensack Meridian Health, Inc. 2.675%, 09/01/2041	9,920,000	7,522,460
Orlando Health Obligated Group 2.891%, 10/01/2035	1,000,000	842,680
Sutter Health 2.294%, 08/15/2030	8,000,000	6,901,608
Insurance Carriers and Related Activities - 1.21%		
Centene Corp. 2.450%, 07/15/2028	13,441,000	12,087,827
3.000%, 10/15/2030	5,965,000	5,326,507
Metropolitan Life Global Funding I 2.400%, 01/11/2032 (a)	20,000,000	17,387,534
New York Life Global Funding 1.850%, 08/01/2031 (a)	10,000,000	8,365,362
Northwestern Mutual Global Funding 1.700%, 06/01/2028 (a)	10,000,000	8,983,965
Pacific Life Global Funding II 2.450%, 01/11/2032 (a)	14,000,000	12,022,236
RGA Global Funding 2.700%, 01/18/2029 (a)	7,750,000	7,053,829
Merchant Wholesalers, Durable Goods - 0.20%		
CDW Finance Corp. 3.276%, 12/01/2028	1,650,000	1,486,617
3.250%, 02/15/2029	10,969,000	9,694,951
3.569%, 12/01/2031	800,000	709,823
Merchant Wholesalers, Nondurable Goods - 0.22%		
Cargill, Inc. 2.125%, 11/10/2031 (a)	15,000,000	12,949,832

Miscellaneous Manufacturing - 0.59%

Bristol-Myers Squibb Co. 4.125%, 06/15/2039	8,734,000	8,630,237
Johnson & Johnson 5.850%, 07/15/2038	8,180,000	9,771,022
Wyeth, LLC 5.950%, 04/01/2037	13,738,000	16,462,816

Motor Vehicle and Parts Dealers - 0.79%

Asbury Automotive Group, Inc. 5.000%, 02/15/2032 (a)	5,800,000	5,263,471
Genuine Parts Co. 2.750%, 02/01/2032	10,000,000	8,530,419
Group 1 Automotive, Inc. 4.000%, 08/15/2028 (a)	13,617,000	12,436,679
Lithia Motors, Inc. 4.625%, 12/15/2027 (a) 3.875%, 06/01/2029 (a) 4.375%, 01/15/2031 (a)	5,000,000 4,750,000 3,000,000	4,932,725 4,400,780 2,781,405
Penske Automotive Group, Inc. 3.750%, 06/15/2029	8,950,000	8,048,422

Nonmetallic Mineral Product Manufacturing - 0.10%

Corning, Inc. 5.750%, 08/15/2040	5,107,000	5,630,082
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Nursing and Residential Care Facilities - 0.11%

HumanGood California Obligated Group 3.000%, 10/01/2028	6,880,000	6,573,793
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Other Information Services - 0.31%

Equifax, Inc. 2.350%, 09/15/2031	5,000,000	4,172,468
MSCI, Inc. 4.000%, 11/15/2029 (a) 3.625%, 11/01/2031 (a) 3.250%, 08/15/2033 (a)	5,000,000 5,800,000 4,310,000	4,755,850 5,262,195 3,759,656

Paper Manufacturing - 0.28%

Graphic Packaging International, LLC 4.750%, 07/15/2027 (a) 3.500%, 03/15/2028 (a) 3.750%, 02/01/2030 (a)	1,700,000 9,888,000 6,575,000	1,653,650 9,210,227 5,866,504
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Personal and Laundry Services - 0.30%

Service Corp. International 3.375%, 08/15/2030 4.000%, 05/15/2031	12,035,000 7,475,000	10,548,677 6,919,907
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Plastics and Rubber Products Manufacturing - 0.16%

AptarGroup, Inc. 3.600%, 03/15/2032	10,000,000	9,210,700
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Professional, Scientific, and Technical Services - 1.26%

AECOM 5.125%, 03/15/2027	20,500,000	20,525,010
Booz Allen Hamilton, Inc. 3.875%, 09/01/2028 (a)	9,324,000	8,744,463
Gartner, Inc. 3.625%, 06/15/2029 (a)	10,378,000	9,522,541
Open Text Corp. 3.875%, 12/01/2029 (a)(c)	8,830,000	8,047,742
Open Text Holdings, Inc. 4.125%, 12/01/2031 (a)	6,250,000	5,642,696
Oracle Corp. 2.300%, 03/25/2028 3.850%, 07/15/2036	10,000,000 10,000,000	8,839,923 8,469,930
Science Applications International Corp. 4.875%, 04/01/2028 (a)	4,173,000	3,992,080

Publishing Industries (except Internet) - 0.02%

News Corp.		
3.875%, 05/15/2029 (a)	1,500,000	1,384,147
Real Estate - 0.68%		
American Finance Trust, Inc.		
4.500%, 09/30/2028 (a)	10,000,000	8,493,500
Arbor Realty SR, Inc.		
5.000%, 12/30/2028 (a)	5,000,000	4,694,565
Arbor Realty Trust, Inc.		
4.750%, 10/15/2024 (a)	4,000,000	3,991,037
4.500%, 03/15/2027 (a)	5,000,000	4,684,581
Enterprise Community Loan Fund, Inc.		
3.685%, 11/01/2023	5,010,000	5,052,162
4.152%, 11/01/2028	5,000,000	4,886,822
Simon Property Group LP		
6.750%, 02/01/2040	6,738,000	7,985,286
Religious, Grantmaking, Civic, Professional, and Similar Organizations - 0.16%		
Nature Conservancy		
1.711%, 07/01/2031	1,250,000	1,030,445
1.811%, 07/01/2032	1,150,000	930,089
1.861%, 07/01/2033	532,000	420,359
Penn State Health		
3.806%, 11/01/2049	3,500,000	3,047,043
United Jewish Appeal-Federation of Jewish Philanthropies of New York, Inc.		
2.145%, 02/01/2031	4,565,000	3,977,964
Rental and Leasing Services - 0.33%		
ERAC USA Finance, LLC		
7.000%, 10/15/2037 (a)	7,957,000	9,664,050
United Rentals North America, Inc.		
3.750%, 01/15/2032	10,500,000	9,457,055
Securities, Commodity Contracts, and Other Financial Investments and Related Activities - 0.43%		
Blackstone Holdings Finance Co., LLC		
1.625%, 08/05/2028 (a)	15,000,000	12,950,589
Brookfield Asset Management, Inc.		
7.375%, 03/01/2033 (c)	3,000,000	3,448,337
Charles Schwab Corp.		
2.300%, 05/13/2031	10,000,000	8,680,054
Specialty Trade Contractors - 0.11%		
TopBuild Corp.		
3.625%, 03/15/2029 (a)	5,915,000	5,255,108
4.125%, 02/15/2032 (a)	1,565,000	1,373,326
Telecommunications - 0.53%		
CCO Holdings Capital Corp.		
4.750%, 02/01/2032 (a)	2,000,000	1,787,700
4.250%, 01/15/2034 (a)	11,250,000	9,337,387
T-Mobile USA, Inc.		
2.625%, 02/15/2029	11,689,000	10,430,621
Verizon Communications, Inc.		
4.500%, 08/10/2033	9,180,000	9,315,625
Transportation Equipment Manufacturing - 1.16%		
Allison Transmission, Inc.		
3.750%, 01/30/2031 (a)	11,415,000	9,792,220
Dana, Inc.		
5.375%, 11/15/2027	5,000,000	4,756,884
4.250%, 09/01/2030	5,000,000	4,368,750
4.500%, 02/15/2032	6,350,000	5,400,807
Ford Motor Credit Co., LLC		
4.950%, 05/28/2027	5,853,000	5,832,880
Sensata Technologies, Inc.		
4.375%, 02/15/2030 (a)	8,593,000	8,181,313
3.750%, 02/15/2031 (a)	6,355,000	5,696,453
Thor Industries, Inc.		
4.000%, 10/15/2029 (a)	5,340,000	4,346,546

TransDigm, Inc. 8.000%, 12/15/2025 (a)	9,110,000	9,497,448
Volkswagen Group of America Finance, LLC 3.750%, 05/13/2030 (a)	10,000,000	9,456,141
Winnebago Industries, Inc. 6.250%, 07/15/2028 (a)	1,000,000	964,385
Utilities - 0.12%		
Oglethorpe Power Corp. 6.191%, 01/01/2031 (a)	6,445,000	7,072,179
Wood Product Manufacturing - 0.16%		
Masonite International Corp. 3.500%, 02/15/2030 (a)(c)	10,536,000	9,129,352
TOTAL CORPORATE BONDS (Cost \$1,450,416,147)		<u>1,326,886,060</u>

NON-AGENCY RESIDENTIAL MORTGAGE BACKED SECURITIES - 10.56%

Adjustable Rate Mortgage Trust		
2005-3, 2.957%, 07/25/2035 (f)	288,712	291,262
2005-10, 2.739%, 01/25/2036 (f)	5,659,224	4,795,195
2006-2, 3.221%, 05/25/2036 (f)	924,578	866,025
Alternative Loan Trust		
2004-28CB, 5.000%, 01/25/2020 (g)	127,195	95,769
2006-J3, 5.750%, 05/25/2026	550,423	529,386
2004-27CB, 6.000%, 12/25/2034	1,067,071	1,010,366
2004-28CB, 6.000%, 01/25/2035	331,381	318,793
2005-6CB, 5.750%, 04/25/2035	2,061,141	1,916,469
2005-6CB, 7.500%, 04/25/2035	241,689	226,221
2005-13CB, 1.506% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	1,020,273	892,697
2005-9CB, 1.506% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	2,193,603	1,987,345
2005-9CB, 6.000%, 05/25/2035	7,514,463	4,499,002
2005-21CB, 5.250%, 06/25/2035	2,970,448	2,561,903
2005-21CB, 6.000%, 06/25/2035	1,792,605	1,594,862
2005-J6, 1.506% (1 Month LIBOR USD + 0.500%), 07/25/2035 (b)	2,798,112	2,393,948
2005-20CB, 5.500%, 07/25/2035	1,106,007	940,646
2005-43, 3.386%, 09/25/2035 (f)	186,410	170,243
2005-63, 2.800%, 11/25/2035 (f)	965,390	890,778
2005-54CB, 5.500%, 11/25/2035	600,109	398,790
2005-J13, 5.500%, 11/25/2035	546,164	424,636
2005-65CB, 0.000%, 12/25/2035 (d)(h)	776,797	396,060
2005-65CB, 5.500%, 01/25/2036	110,725	85,508
2005-75CB, 5.500%, 01/25/2036	1,405,402	1,114,923
2005-73CB, 5.750%, 01/25/2036	374,698	245,921
2005-86CB, 5.500%, 02/25/2036	138,877	97,938
2005-86CB, 5.500%, 02/25/2036	1,002,173	706,752
2005-80CB, 6.000%, 02/25/2036	4,665,355	4,582,872
2006-6CB, 5.500%, 05/25/2036	105,135	93,516
2006-12CB, 5.750% (1 Month LIBOR USD + 5.750%), 05/25/2036 (b)	578,131	348,082
2006-14CB, 6.000%, 06/25/2036	2,487,417	1,637,253
2006-16CB, 6.000%, 06/25/2036	910,308	621,718
2006-16CB, 6.000%, 06/25/2036	1,048,553	716,167
2006-16CB, 6.000%, 06/25/2036	400,042	273,230
2006-19CB, 1.406% (1 Month LIBOR USD + 0.400%), 08/25/2036 (b)	686,787	358,276
2006-24CB, 5.750%, 08/25/2036	2,579,064	1,681,459
2006-24CB, 5.750%, 08/25/2036	4,157,511	2,710,552
2006-19CB, 6.000%, 08/25/2036	4,001,291	2,757,956
2006-19CB, 6.000%, 08/25/2036	231,835	159,682
2006-19CB, 6.000% (1 Month LIBOR USD + 1.000%), 08/25/2036 (b)	2,618,392	1,804,280
2006-19CB, 6.000% (1 Month LIBOR USD + 1.000%), 08/25/2036 (b)	1,032,381	711,338
2006-23CB, 6.000%, 08/25/2036	661,528	644,670
2006-23CB, 6.500%, 08/25/2036	5,788,060	2,506,747
2006-J6, 6.000%, 09/25/2036	2,868,854	1,822,541
2006-J6, 6.000%, 09/25/2036	2,129,764	1,353,008
2006-26CB, 6.250%, 09/25/2036	5,570,425	3,418,977

2006-J5, 6.500%, 09/25/2036	2,012,184	1,325,486
2006-J5, 6.500%, 09/25/2036	9,741,156	6,416,790
2006-31CB, 5.750%, 11/25/2036	2,029,226	1,360,802
2006-31CB, 6.000%, 11/25/2036	224,958	154,132
2006-30T1, 6.500%, 11/25/2036	8,342,217	3,327,520
2006-39CB, 6.000%, 01/25/2037	2,547,143	2,350,370
2006-41CB, 6.000%, 01/25/2037	551,954	368,296
2007-2CB, 5.750%, 03/25/2037	5,874,727	3,747,578
2007-4CB, 5.750%, 04/25/2037	1,240,669	1,131,779
2007-4CB, 5.750%, 04/25/2037	1,649,382	1,504,620
2007-8CB, 5.500%, 05/25/2037	6,031,917	3,825,526
2007-8CB, 6.000%, 05/25/2037	815,022	543,676
2007-J2, 6.000%, 07/25/2037	4,795,536	4,547,687
2008-2R, 6.000%, 08/25/2037 (f)	7,168,781	4,393,531
2007-23CB, 6.000%, 09/25/2037	4,521,643	2,919,467
2007-13, 6.000%, 06/25/2047	2,602,971	1,628,668
American Home Mortgage Investment Trust		
2006-2, 6.750%, 06/25/2036 (i)	2,747,648	543,820
Banc of America Alternative Loan Trust		
2005-11, 5.750%, 12/25/2035	770,043	698,780
2005-11, 5.750%, 12/25/2035	125,536	113,919
2006-9, 1.406% (1 Month LIBOR USD + 0.400%), 01/25/2037 (b)	996,464	777,974
2006-9, 6.000%, 01/25/2037	204,549	186,421
2006-4, 6.000%, 05/25/2046	1,024,198	931,294
2006-4, 6.500%, 05/25/2046	602,463	561,538
2006-4, 6.500%, 05/25/2046	1,192,391	1,080,141
2006-5, 6.000%, 06/25/2046	296,350	273,091
2006-6, 6.000%, 07/25/2046	1,224,298	1,086,663
Banc of America Funding Trust		
2003-3, 5.500%, 10/25/2033	257,048	249,777
2004-1, 6.000%, 02/25/2034	639,046	648,833
2004-1, 6.000%, 03/25/2034	3,780,044	3,924,550
2004-B, 2.402%, 11/20/2034 (f)	2,082,043	2,031,466
2007-4, 5.500%, 11/25/2034	268,462	254,955
2005-3, 5.500%, 06/25/2035	84,306	83,295
2014-R3, 2.426%, 06/26/2035 (a)(f)	1,615,478	1,592,442
2014-R3, 2.927%, 06/26/2035 (a)(f)	3,388,246	3,268,044
2005-4, 5.500%, 08/25/2035	37,350	37,316
2005-5, 5.500%, 09/25/2035	213,772	212,974
2005-5, 5.500%, 09/25/2035	1,686,231	1,680,866
2005-7, 5.500%, 11/25/2035	3,466,689	3,272,717
2005-7, 5.750%, 11/25/2035	6,117	6,214
2005-7, 6.000%, 11/25/2035	30,430	30,518
2005-8, 5.750%, 01/25/2036	2,034,744	1,927,872
2006-B, 2.672%, 03/20/2036 (f)	642,050	565,935
2006-F, 3.007%, 07/20/2036 (f)	6,716,219	6,095,141
2006-5, 5.750%, 09/25/2036	341,331	323,290
2006-7, 6.000%, 09/25/2036	553,556	494,161
2006-I, 2.092%, 12/20/2036 (f)	2,677,439	2,599,814
2006-I, 2.092%, 12/20/2036 (f)	465,728	444,849
2006-I, 2.237%, 12/20/2036 (f)	649,294	646,982
2007-1, 6.689%, 01/25/2037 (i)	791,211	750,122
2007-2, 1.066% (1 Month LIBOR USD + 0.060%), 03/25/2037 (b)	414,429	407,021
2007-3, 1.866% (1 Month LIBOR USD + 0.860%), 04/25/2037 (b)	974,415	942,906
2007-6, 1.286% (1 Month LIBOR USD + 0.280%), 07/25/2037 (b)	4,522,851	4,498,579
2007-6, 1.296% (1 Month LIBOR USD + 0.290%), 07/25/2037 (b)	1,095,522	1,090,575
2007-5, 5.500%, 07/25/2037	1,409,292	1,201,015
2010-R3, 6.000%, 09/26/2037 (a)(f)	6,490,777	6,353,945
2006-J, 3.459%, 01/20/2047 (f)	134,454	127,838
Banc of America Mortgage Trust		
2005-A, 2.581%, 02/25/2035 (f)	1,502,223	1,518,714
2005-F, 2.708%, 07/25/2035 (f)	830,973	798,573

2007-1, 6.000%, 03/25/2037	1,752,534	1,535,074
2006-B, 2.531%, 10/20/2046 (f)	438,131	412,568
BCAP LLC Trust		
2007-AA2, 7.500%, 04/25/2037 (j)	305,384	200,441
Bear Stearns ALT-A Trust		
2006-6, 3.218%, 11/25/2036 (f)	827,635	521,035
Bear Stearns ARM Trust		
2004-12, 2.859%, 02/25/2035 (f)	47,789	46,881
Bear Stearns Asset Backed Securities I Trust		
2005-AC5, 2.006% (1 Month LIBOR USD + 1.000%), 08/25/2035 (b)	543,641	390,590
2006-AC4, 1.256% (1 Month LIBOR USD + 0.250%), 07/25/2036 (b)	3,353,636	2,912,278
2006-AC4, 31.892% (1 Month LIBOR USD + 36.250%), 07/25/2036 (b)(d)(j)	774,974	874,384
Charlie Mac Trust		
2004-2, 6.000%, 10/25/2034	37,931	35,781
Chase Funding Trust		
2004-1, 1.756% (1 Month LIBOR USD + 0.750%), 09/25/2033 (b)	111,383	111,084
Chase Mortgage Finance Trust		
2005-S2, 5.500%, 10/25/2035	658,582	642,596
2005-S3, 5.500%, 11/25/2035	5,862,849	4,860,933
2005-A1, 2.969%, 12/25/2035 (f)	858,092	827,175
2005-A1, 2.969%, 12/25/2035 (f)	894,597	862,364
2006-S3, 6.000%, 11/25/2036	6,954,553	3,782,614
2006-S4, 6.000%, 12/25/2036	1,054,442	589,177
2006-S4, 6.000%, 12/25/2036	3,993,096	2,231,171
2007-S1, 6.000%, 02/25/2037	4,087,769	2,064,771
2007-S3, 5.750%, 05/25/2037	699,513	392,238
2007-S3, 6.000%, 05/25/2037	2,131,416	1,217,365
2007-A2, 2.853%, 07/25/2037 (f)	918,881	841,792
ChaseFlex Trust		
2005-1, 5.500%, 02/25/2035	330,222	295,275
2006-2, 4.461%, 09/25/2036 (f)	2,603,444	2,439,089
2007-M1, 4.176%, 08/25/2037 (i)	1,506,986	1,342,184
CHL Mortgage Pass-Through Trust		
2005-20, 5.250%, 12/25/2027	21,378	15,445
2003-42, 2.252%, 10/25/2033 (f)	933,237	900,850
2003-44, 5.000%, 10/25/2033	273,000	271,444
2004-4, 5.500%, 05/25/2034	462,135	442,096
2004-14, 2.745%, 08/25/2034 (f)	2,568,288	2,503,588
2004-21, 4.000%, 11/25/2034	555,510	538,334
2004-24, 5.500%, 12/25/2034	2,583,762	2,479,952
2004-J9, 5.500%, 01/25/2035	566,016	564,539
2004-HYB5, 2.512%, 04/20/2035 (f)	633,098	648,771
2005-HYB2, 2.895%, 05/20/2035 (f)	798,285	790,270
2005-13, 5.500%, 06/25/2035	1,687,339	1,149,806
2005-J3, 5.500%, 09/25/2035	71,430	66,361
2005-27, 5.500%, 12/25/2035	542,279	281,551
2005-27, 5.500%, 12/25/2035	1,080,526	897,756
2005-31, 2.792%, 01/25/2036 (f)	974,998	913,721
2005-30, 5.500%, 01/25/2036	69,241	50,541
2005-HY10, 3.121%, 02/20/2036 (f)	47,085	39,373
2005-HY10, 3.222%, 02/20/2036 (f)	113,793	95,284
2005-HY10, 3.238%, 02/20/2036 (f)	1,666,788	1,630,847
2006-6, 6.000%, 04/25/2036	653,639	404,559
2006-9, 6.000%, 05/25/2036	1,175,611	664,970
2006-J4, 6.250%, 09/25/2036	96,096	46,841
2006-16, 6.500%, 11/25/2036	522,991	245,129
2006-17, 6.000% (1 Month LIBOR USD + 0.550%), 12/25/2036 (b)	3,056,510	1,611,198
2006-17, 6.000%, 12/25/2036	2,259,948	1,163,965
2006-18, 6.000%, 12/25/2036	279,398	187,677
2006-21, 5.750%, 02/25/2037	1,261,795	731,499
2006-21, 6.000%, 02/25/2037	2,913,656	1,734,044
2006-21, 6.000%, 02/25/2037	665,253	395,921

2007-1, 6.000%, 03/25/2037	2,082,373	1,210,765
2007-5, 5.500%, 05/25/2037	804,062	490,328
2007-5, 5.750%, 05/25/2037	5,723,732	3,559,836
2007-5, 5.750%, 05/25/2037	873,980	543,566
2007-5, 5.750%, 05/25/2037	1,686,469	1,048,888
2007-10, 6.000%, 07/25/2037	1,802,260	1,049,807
2007-J2, 6.000%, 07/25/2037	2,973,087	1,417,468
2007-J2, 6.000%, 07/25/2037	192,014	91,546
2007-HY5, 3.076%, 09/25/2037 (f)	2,072,894	1,976,143
2007-HY6, 3.219%, 11/25/2037 (f)	265,534	245,064
2007-HY5, 3.206%, 09/25/2047 (f)	5,623,190	4,782,628
Citicorp Mortgage Securities Trust		
2006-3, 5.500%, 06/25/2021 (g)	50,926	37,875
2006-1, 6.000%, 02/25/2036	86,876	84,843
2006-3, 5.750%, 06/25/2036	367,695	343,830
2006-3, 6.000%, 06/25/2036	1,289,666	1,216,671
2006-3, 6.250%, 06/25/2036	807,438	768,419
2006-7, 6.000%, 12/25/2036	3,016,296	2,712,386
2007-3, 5.500%, 04/25/2037	38,759	37,598
2007-3, 6.000%, 04/25/2037	541,164	519,301
Citigroup Mortgage Loan Trust		
2004-2, 9.250%, 08/25/2033 (a)	16,636	17,061
2004-HYB3, 3.385%, 09/25/2034 (f)	484,755	471,833
2005-WF1, 5.830%, 11/25/2034 (i)	2,742,380	2,750,003
2005-1, 2.331%, 04/25/2035 (f)	328,400	318,034
2005-2, 2.975%, 05/25/2035 (f)	408,007	402,696
2005-5, 6.000%, 08/25/2035	2,091,826	2,000,751
2005-7, 2.266%, 09/25/2035 (f)	454,960	412,150
2005-10, 2.841%, 12/25/2035 (f)	1,225,450	881,153
2006-WF1, 5.052%, 03/25/2036 (i)	27,659,096	15,732,638
2006-AR7, 2.798%, 11/25/2036 (f)	1,525,079	1,441,514
2007-AR4, 3.228%, 03/25/2037 (f)	1,038,142	979,562
CitiMortgage Alternative Loan Trust		
2006-A2, 1.606% (1 Month LIBOR USD + 0.600%), 05/25/2036 (b)	475,864	419,638
2006-A4, 6.000%, 09/25/2036	1,071,506	960,881
2007-A1, 6.000%, 01/25/2037	1,579,668	1,454,299
2007-A1, 6.000%, 01/25/2037	2,538,661	2,337,182
Credit Suisse First Boston Mortgage Securities Corp.		
2005-8, 7.000%, 09/25/2035	2,758,841	1,586,589
CSFB Mortgage-Backed Pass-Through Certificates		
2004-8, 5.500%, 12/25/2034	147,421	145,778
2005-3, 5.500%, 07/25/2035	554,487	555,733
2005-9, 5.500%, 10/25/2035	648,681	410,963
2005-10, 5.500%, 11/25/2035	440,600	364,845
2005-10, 5.500%, 11/25/2035	1,736,799	1,438,181
2005-10, 6.000%, 11/25/2035	824,338	303,391
CSMC Mortgage-Backed Trust		
2006-CF1, 5.500%, 11/25/2035 (a)(i)	2,565,000	2,350,890
2006-1, 5.500%, 02/25/2036	314,402	297,358
2006-1, 5.500%, 02/25/2036	34,332	32,602
2006-2, 5.750%, 03/25/2036	560,918	416,692
2006-2, 6.000%, 03/25/2036	4,267,725	2,209,016
2006-4, 6.000%, 05/25/2036	541,596	362,405
2006-4, 7.000%, 05/25/2036	547,420	134,636
2011-12R, 2.325%, 07/27/2036 (a)(f)	1,176,974	1,182,283
2006-7, 6.000%, 08/25/2036	773,261	670,757
2007-2, 5.500%, 03/25/2037	1,395,777	881,645
2007-3, 5.500%, 04/25/2037	328,956	287,568
2007-3, 5.500%, 04/25/2037	460,214	402,311
2013-2R, 3.057%, 05/27/2037 (a)(f)	2,055,276	1,434,049
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust		
2005-3, 1.506% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	1,320,269	1,283,063

2005-6, 5.500%, 12/25/2035	1,578,000	1,384,791
Deutsche Alt-B Securities, Inc. Mortgage Loan Trust		
2006-AB4, 1.106% (1 Month LIBOR USD + 0.100%), 10/25/2036 (b)	500,252	429,536
DFC HEL Trust		
2001-1, 2.525% (1 Month LIBOR USD + 1.650%), 08/15/2031 (b)	1,537,876	1,538,495
Equity One Mortgage Pass-Through Trust		
2003-1, 4.860%, 08/25/2033 (f)	609,701	600,496
2003-3, 4.868%, 12/25/2033 (f)	1,318,929	1,254,370
Fannie Mae Connecticut Avenue Securities		
2015-C03, 6.006% (1 Month LIBOR USD + 5.000%), 07/25/2025 (b)	3,020,519	3,062,818
2016-C01, 7.956% (1 Month LIBOR USD + 6.950%), 08/25/2028 (b)	1,703,082	1,788,233
2016-C05, 5.456% (1 Month LIBOR USD + 4.450%), 01/25/2029 (b)	1,970,974	2,031,920
2016-C07, 5.356% (1 Month LIBOR USD + 4.350%), 05/25/2029 (b)	2,592,837	2,674,459
2017-C01, 4.556% (1 Month LIBOR USD + 3.550%), 07/25/2029 (b)	2,760,120	2,835,257
2017-C05, 4.606% (1 Month LIBOR USD + 3.600%), 01/25/2030 (b)	6,599,636	6,630,982
2018-C03, 4.756% (1 Month LIBOR USD + 3.750%), 10/25/2030 (b)	5,000,000	4,957,946
2021-R02, 2.584% (SOFR30A + 2.000%), 11/25/2041 (a)(b)	2,250,000	2,099,864
First Horizon Alternative Mortgage Securities Trust		
2005-FA11, 5.250%, 02/25/2021 (g)	698	-
2006-FA6, 5.750%, 11/25/2021 (g)	1,001	780
2004-AA6, 2.417%, 01/25/2035 (f)	303,072	303,875
2004-AA7, 2.277%, 02/25/2035 (f)	900,287	878,091
2005-AA5, 2.562%, 07/25/2035 (f)	1,505,158	1,424,389
2005-AA7, 2.441%, 09/25/2035 (f)	1,598,935	1,476,490
2005-FA8, 5.500%, 11/25/2035	1,264,068	794,616
2006-FA1, 5.750%, 04/25/2036	1,999,145	1,150,029
2006-FA2, 6.000%, 05/25/2036	2,405,714	1,318,495
2006-FA2, 6.000%, 05/25/2036	1,527,032	836,917
2006-FA6, 6.000%, 11/25/2036	977,974	408,388
2006-FA6, 6.250%, 11/25/2036	1,239,642	533,470
2006-FA6, 6.250%, 11/25/2036	6,586,297	3,797,925
2007-AA1, 2.780%, 05/25/2037 (f)	2,577,460	1,981,270
2007-FA4, 6.250%, 08/25/2037	1,908,910	992,262
First Horizon Mortgage Pass-Through Trust		
2005-AR3, 2.569%, 08/25/2035 (f)	1,404,042	1,397,995
2006-AR4, 2.894%, 01/25/2037 (f)	2,697,365	1,967,498
2006-4, 5.750%, 02/25/2037	1,006,089	405,688
2006-4, 6.000%, 02/25/2037	609,223	253,353
2007-AR1, 2.849%, 05/25/2037 (f)	540,717	271,377
2007-AR2, 2.888%, 08/25/2037 (f)	2,286,388	958,364
Freddie Mac STACR REMIC Trust		
2021-HQA1, 2.834% (SOFR30A + 2.250%), 08/25/2033 (a)(b)	5,855,000	5,457,508
2021-DNA5, 3.634% (SOFR30A + 3.050%), 01/25/2034 (a)(b)	7,759,414	6,990,395
Freddie Mac Structured Agency Credit Risk Debt Notes		
2018-DNA2, 4.706% (1 Month LIBOR USD + 3.700%), 12/25/2030 (a)(b)	5,000,000	4,809,504
2021-DNA7, 2.384% (SOFR30A + 1.800%), 11/25/2041 (a)(b)	7,750,000	7,259,177
2022-DNA1, 2.434% (SOFR30A + 1.850%), 01/25/2042 (a)(b)	6,800,000	6,329,779
2022-DNA1, 3.084% (SOFR30A + 2.500%), 01/25/2042 (a)(b)	9,000,000	7,817,532
2018-HRP2, 5.206% (1 Month LIBOR USD + 4.200%), 02/25/2047 (a)(b)	10,000,000	9,677,174
2020-DNA5, 5.333% (SOFR30A + 4.800%), 10/25/2050 (a)(b)	10,606,000	10,990,050
GSAA Home Equity Trust		
2005-1, 6.260%, 11/25/2034 (i)	2,050,000	2,001,974
2006-15, 6.692%, 09/25/2036 (i)	2,139,474	701,307
2006-18, 6.182%, 11/25/2036 (i)	1,744,110	530,768
2007-7, 1.366% (1 Month LIBOR USD + 0.360%), 07/25/2037 (b)	908,715	894,509
GSR Mortgage Loan Trust		
2005-4F, 6.500%, 04/25/2020 (g)	48,112	48,048
2003-5F, 3.000%, 08/25/2032	1,113,449	1,060,652
2004-15F, 6.000%, 12/25/2034	1,249,983	1,143,949
2005-1F, 6.000%, 01/25/2035	14,502	13,862
2005-AR4, 3.051%, 07/25/2035 (f)	170,594	158,922
2005-7F, 6.000%, 09/25/2035	21,431	21,225

2005-AR5, 3.219%, 10/25/2035 (f)	331,611	316,016
2005-AR7, 2.668%, 11/25/2035 (f)	540,481	522,790
2006-2F, 5.750%, 02/25/2036	523,533	486,590
HarborView Mortgage Loan Trust		
2006-6, 3.042%, 08/19/2036 (f)	2,513,972	2,334,209
Home Partners of America Trust		
2019-1, 2.908%, 09/17/2039 (a)	2,460,761	2,303,247
2019-2, 2.703%, 10/19/2039 (a)	3,328,421	3,087,835
Impac CMB Trust		
2005-5, 1.506% (1 Month LIBOR USD + 0.250%), 08/25/2035 (b)	467,472	437,476
Impac Secured Assets CMN Owner Trust		
2002-2, 6.500%, 04/25/2033	1,047,506	1,031,241
2004-2, 5.092%, 08/25/2034 (i)	290,108	287,193
IndyMac IMSC Mortgage Loan Trust		
2007-AR1, 2.958%, 06/25/2037 (f)	380,495	285,498
IndyMac INDA Mortgage Loan Trust		
2007-AR1, 3.025%, 03/25/2037 (f)	341,090	298,400
IndyMac INDX Mortgage Loan Trust		
2004-AR4, 3.027%, 08/25/2034 (f)	2,556,782	2,512,750
2004-AR11, 2.496%, 12/25/2034 (f)	953,647	948,869
2005-AR3, 2.705%, 04/25/2035 (f)	894,635	860,752
2005-AR9, 3.482%, 07/25/2035 (f)	3,055,131	1,973,304
2005-AR23, 2.595%, 11/25/2035 (f)	630,286	589,504
2005-AR23, 2.915%, 11/25/2035 (f)	1,113,674	1,042,661
2005-AR25, 2.931%, 12/25/2035 (f)	1,993,953	1,408,574
2005-AR35, 2.945%, 02/25/2036 (f)	1,250,794	1,073,275
2006-AR3, 2.908%, 03/25/2036 (f)	5,464,843	4,522,026
2006-AR9, 3.065%, 06/25/2036 (f)	1,683,122	1,580,707
2006-AR25, 2.915%, 09/25/2036 (f)	1,359,182	1,320,358
2006-AR25, 3.070%, 09/25/2036 (f)	2,047,090	1,525,403
2006-AR31, 3.006%, 11/25/2036 (f)	4,272,972	4,057,651
Jefferies Resecuritization Trust		
2009-R1, 2.668%, 11/26/2035 (a)(f)	743,651	719,918
JP Morgan Alternative Loan Trust		
2006-S4, 6.460%, 12/25/2036 (i)	543,730	529,618
2008-R4, 6.000%, 12/27/2036 (a)	6,764,349	4,108,320
JP Morgan Mortgage Trust		
2005-S3, 5.750%, 01/25/2036	47,188	27,044
2007-A3, 2.801%, 05/25/2037 (f)	2,869,465	2,427,442
JP Morgan Resecuritization Trust		
2009-7, 4.967%, 07/27/2037 (a)(f)	35,476	35,457
Lehman Mortgage Trust		
2005-2, 5.500%, 12/25/2035	1,552,262	994,560
2005-2, 5.750%, 12/25/2035	539,651	360,641
2005-3, 1.506% (1 Month LIBOR USD + 0.500%), 01/25/2036 (b)	889,905	437,401
2005-3, 3.744% (1 Month LIBOR USD + 4.750%), 01/25/2036 (b)(d)(j)(k)	889,905	118,726
2005-3, 5.500%, 01/25/2036	223,674	145,855
2006-1, 5.500%, 02/25/2036	386,611	240,087
2006-3, 6.000%, 07/25/2036	3,361,978	2,026,427
2006-3, 6.000%, 07/25/2036	7,493,481	4,508,858
2007-4, 5.750%, 05/25/2037	1,052,001	672,114
2007-4, 5.750%, 05/25/2037	2,298,621	1,468,569
2007-5, 5.750%, 06/25/2037	1,687,663	1,648,066
2007-5, 6.000%, 06/25/2037	2,371,907	802,700
2007-5, 6.000%, 06/25/2037	6,478,389	2,192,413
MASTR Adjustable Rate Mortgages Trust		
2004-4, 1.932%, 05/25/2034 (f)	94,677	90,935
2005-1, 2.491%, 02/25/2035 (f)	119,882	116,953
MASTR Alternative Loan Trust		
2003-5, 5.897%, 08/25/2033 (f)	702,362	497,136
2003-7, 6.250%, 11/25/2033	70,595	69,226
2004-6, 5.500%, 07/25/2034	192,417	186,012

2004-6, 6.000%, 07/25/2034	160,217	158,206
2004-11, 6.500%, 10/25/2034	474,430	477,949
2005-2, 5.500%, 03/25/2035	2,000,000	2,049,302
2005-6, 5.500%, 12/25/2035	339,015	266,003
MASTR Asset Securitization Trust		
2002-NC1, 4.156% (1 Month LIBOR USD + 3.150%), 10/25/2032 (b)	269,118	268,499
2006-1, 1.456% (1 Month LIBOR USD + 0.450%), 05/25/2036 (b)	614,456	103,969
Merrill Lynch Mortgage Investors Trust		
2006-F1, 6.000%, 04/25/2036	2,209,411	1,300,607
Merrill Lynch Mortgage Investors Trust MLCC		
2004-D, 1.546% (6 Month LIBOR USD + 0.720%), 09/25/2029 (b)	521,723	503,682
Merrill Lynch Mortgage Investors Trust MLMI		
2005-A5, 3.358%, 06/25/2035 (f)	327,969	322,424
2005-A7, 2.898%, 09/25/2035 (f)	4,127,822	3,588,369
Morgan Stanley Mortgage Loan Trust		
2005-7, 5.500%, 11/25/2035	884,265	864,505
2005-7, 5.500%, 11/25/2035	331,652	302,647
2006-2, 5.475%, 02/25/2036 (f)	791,668	538,303
2006-2, 6.500%, 02/25/2036	896,535	496,789
2006-11, 6.000%, 08/25/2036	2,004,618	1,106,537
2006-11, 6.000%, 08/25/2036	1,474,802	1,107,637
2007-8XS, 6.000%, 04/25/2037 (f)	1,353,387	568,703
2007-3XS, 5.763%, 01/25/2047 (i)	6,762,669	2,442,712
Morgan Stanley Reremic Trust		
2012-R3, 2.556%, 11/26/2036 (a)(f)	973,978	915,169
Nomura Asset Acceptance Corp. Alternative Loan Trust		
2005-WF1, 5.659%, 03/25/2035 (i)	31,495	31,510
2005-AR3, 5.688%, 07/25/2035 (f)	900,737	888,031
2007-1, 5.669%, 03/25/2047 (i)	915,127	856,438
2007-1, 5.995%, 03/25/2047 (i)	1,682,754	1,580,671
Nomura Resecuritization Trust		
2011-4RA, 2.768%, 12/26/2036 (a)(f)	5,989,879	5,784,045
Opteum Mortgage Acceptance Corp. Asset Backed Pass-Through Certificates		
2005-5, 5.850%, 12/25/2035 (f)	111,915	111,693
RAAC Trust		
2005-SP1, 6.000%, 09/25/2034	2,788	2,660
RALI Trust		
2006-QA1, 5.344%, 01/25/2036 (f)	191,219	181,752
2006-QS1, 5.750%, 01/25/2036	208,529	189,947
2006-QS9, 1.706% (1 Month LIBOR USD + 0.700%), 07/25/2036 (b)	1,497,645	1,078,337
2006-QS13, 6.000%, 09/25/2036	2,220,806	1,888,683
2006-QS17, 1.356% (1 Month LIBOR USD + 0.350%), 12/25/2036 (b)	828,477	651,086
2006-QS17, 6.000%, 12/25/2036	328,613	292,241
2007-QS1, 5.750%, 01/25/2037	400,127	340,888
2007-QS1, 6.000%, 01/25/2037	1,241,706	1,068,037
2007-QS6, 6.000%, 04/25/2037	2,852,566	2,554,737
2007-QS10, 6.500%, 09/25/2037	312,831	273,713
RBSSP Resecuritization Trust		
2009-7, 6.000%, 03/26/2036 (a)(f)	3,797,455	2,404,644
Renaissance Home Equity Loan Trust		
2005-1, 5.516%, 05/25/2035 (i)	179,185	179,617
Resecuritization Pass-Through Trust		
2005-8R, 6.000%, 10/25/2034	1,708,140	1,680,041
Residential Asset Securitization Trust		
2003-A9, 4.000%, 08/25/2033	1,014,993	979,709
2004-R2, 5.500%, 08/25/2034	1,805,604	1,760,653
2005-A5, 5.500%, 05/25/2035	1,089,706	846,841
2005-A11, 4.850%, 10/25/2035	3,557,110	1,862,064
2005-A11, 5.500%, 10/25/2035	255,476	200,831
2005-A11, 6.000%, 10/25/2035	405,002	245,282
2005-A15, 5.750%, 02/25/2036	3,463,718	1,709,170
2006-A5CB, 6.000%, 06/25/2036	2,283,886	1,138,680

2006-A10, 1.656% (1 Month LIBOR USD + 0.650%), 09/25/2036 (b)	10,284,481	2,667,934
2006-A10, 4.844% (1 Month LIBOR USD + 5.850%), 09/25/2036 (b)(d)(j)(k)	10,284,481	1,896,876
2006-A15, 1.606% (1 Month LIBOR USD + 0.600%), 01/25/2037 (b)	16,592,490	4,167,581
2006-A15, 4.644% (1 Month LIBOR USD + 5.650%), 01/25/2037 (b)(d)(j)(k)	16,592,490	3,119,179
RFMSI Trust		
2005-SA4, 3.025%, 09/25/2035 (f)	1,717,424	1,217,940
2005-SA4, 3.133%, 09/25/2035 (f)	89,393	85,526
2005-SA4, 3.138%, 09/25/2035 (f)	1,457,519	1,069,684
2006-S3, 5.500%, 03/25/2036	2,022,314	1,752,714
2006-S4, 6.000%, 04/25/2036	1,898,878	1,707,829
2006-S5, 6.000%, 06/25/2036	193,921	172,654
2006-S5, 6.000%, 06/25/2036	399,196	355,417
2006-S5, 6.000%, 06/25/2036	1,672,938	1,489,473
2006-S5, 6.000%, 06/25/2036	207,917	182,998
2006-S6, 6.000%, 07/25/2036	113,557	100,649
2006-S6, 6.000%, 07/25/2036	584,618	518,163
2006-S7, 6.250%, 08/25/2036	1,213,098	1,098,926
2006-S7, 6.500%, 08/25/2036	725,264	658,475
2006-S9, 5.750%, 09/25/2036	1,558,295	1,333,589
2007-S1, 6.000%, 01/25/2037	495,156	438,138
2007-S7, 6.000%, 07/25/2037	1,552,418	1,332,440
Specialty Underwriting & Residential Finance Trust		
2006-BC2, 3.784%, 02/25/2037 (i)	823,757	361,062
STARM Mortgage Loan Trust		
2007-S1, 2.756%, 01/25/2037 (f)	386,908	317,123
2007-1, 2.307%, 02/25/2037 (f)	4,896,603	4,409,567
2007-2, 2.279%, 04/25/2037 (f)	497,379	258,252
Structured Adjustable Rate Mortgage Loan Trust		
2004-18, 2.583%, 12/25/2034 (f)	501,322	482,870
2005-12, 2.895%, 06/25/2035 (f)	678,479	560,401
2005-21, 3.510%, 11/25/2035 (f)	3,406,392	2,587,501
2006-1, 2.925%, 02/25/2036 (f)	1,229,827	1,054,366
2006-1, 3.062%, 02/25/2036 (f)	257,033	233,534
2006-4, 3.309%, 05/25/2036 (f)	622,280	462,818
2006-12, 3.736%, 01/25/2037 (f)	597,234	510,312
2007-5, 1.446% (1 Month LIBOR USD + 0.440%), 06/25/2037 (b)	1,699,023	1,573,800
2007-6, 1.386% (1 Month LIBOR USD + 0.380%), 07/25/2037 (b)	5,044,876	4,717,733
2007-9, 3.348% (6 Month LIBOR USD + 1.500%), 10/25/2037 (b)	981,789	943,560
Suntrust Alternative Loan Trust		
2005-1F, 5.750%, 12/25/2035	969,320	907,502
2005-1F, 6.000%, 12/25/2035	2,238,370	2,112,663
2005-1F, 6.500%, 12/25/2035	2,226,052	2,116,148
TBW Mortgage-Backed Trust		
2006-2, 5.500%, 07/25/2036 (d)	80,750	8,616
Volt, LLC		
2021-NPL4, 4.949%, 03/27/2051 (a)(i)	1,650,000	1,569,749
WaMu Mortgage Pass-Through Certificates Trust		
2003-S4, 5.650%, 06/25/2033 (f)	1,970,421	1,903,551
2003-AR10, 2.499%, 10/25/2033 (f)	7,975,360	7,793,271
2004-S2, 6.000%, 06/25/2034	48,075	47,225
2005-AR14, 2.857%, 12/25/2035 (f)	4,978,869	4,892,830
2006-AR10, 2.768%, 09/25/2036 (f)	1,018,300	949,800
2006-AR16, 2.713%, 12/25/2036 (f)	1,124,263	1,063,371
2007-HY2, 3.096%, 12/25/2036 (f)	14,326,157	13,777,044
2007-HY3, 2.978%, 03/25/2037 (f)	2,445,727	2,337,444
2007-HY5, 3.206%, 05/25/2037 (f)	1,236,931	1,176,488
2007-HY7, 3.001%, 07/25/2037 (f)	240,957	189,730
2006-AR8, 2.843%, 08/25/2046 (f)	1,624,285	1,552,687
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust		
2005-1, 6.000%, 03/25/2035	1,083,853	1,017,180
2005-4, 5.500%, 06/25/2035	990,845	918,308
2005-5, 5.500%, 07/25/2035	1,120,747	1,060,836

2005-6, 5.500%, 08/25/2035	2,793,331	2,517,349
2005-6, 5.500%, 08/25/2035	610,659	550,325
2005-6, 5.500%, 08/25/2035	1,225,011	1,112,053
2005-6, 6.500%, 08/25/2035	338,472	314,837
2005-9, 5.500%, 11/25/2035	431,628	394,463
2006-8, 4.164%, 10/25/2036 (i)	2,390,568	1,023,745
2007-HY1, 1.326% (1 Month LIBOR USD + 0.320%), 02/25/2037 (b)	1,921,709	1,688,157
2007-HY2, 3.349%, 04/25/2037 (f)	1,198,486	681,665
2007-OC2, 1.626% (1 Month LIBOR USD + 0.310%), 06/25/2037 (b)	3,292,533	3,144,884
2007-OC1, 1.246% (1 Month LIBOR USD + 0.240%), 01/25/2047 (b)	3,934,203	3,784,357
Wells Fargo Alternative Loan Trust		
2007-PA1, 6.000%, 03/25/2037	894,547	816,447
2007-PA6, 2.862%, 12/28/2037 (f)	3,890,710	3,729,089
Wells Fargo Mortgage Backed Securities Trust		
2004-J, 2.620%, 07/25/2034 (f)	3,715,652	3,567,122
2005-AR14, 2.687%, 08/25/2035 (f)	633,196	623,331
2006-AR1, 2.672%, 03/25/2036 (f)	1,667,697	1,633,303
2006-AR5, 2.736%, 04/25/2036 (f)	2,509,294	2,423,933
2006-AR5, 2.756%, 04/25/2036 (f)	1,625,505	1,578,144
2006-AR19, 2.745%, 12/25/2036 (f)	1,829,136	1,786,761
2007-AR3, 2.790%, 04/25/2037 (f)	793,931	725,684
TOTAL NON-AGENCY RESIDENTIAL MORTGAGE BACKED SECURITIES (Cost \$721,189,279)		<u>618,967,704</u>

NON-AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES - 18.39%

225 Liberty Street Trust		
2016-225L, 4.649%, 02/10/2036 (a)(f)	4,789,053	4,395,162
Arbor Multifamily Mortgage Securities Trust		
2022-MF4, 1.293%, 02/15/2055 (k)	19,700,000	1,949,506
2022-MF4, 3.293%, 02/15/2055 (a)(f)	7,852,000	7,075,396
BANK		
2021-BNK35, 1.051%, 06/15/2064 (k)	48,733,678	3,293,388
2019-BNK16, 0.942%, 02/15/2052 (f)(k)	78,617,855	3,850,396
2019-BNK17, 0.566%, 04/15/2052 (f)(k)	123,653,000	4,308,108
2019-BNK17, 1.595%, 04/15/2052 (a)(f)(k)	11,541,000	1,030,176
2019-BNK21, 1.111%, 10/17/2052 (a)(f)(k)	18,699,333	1,266,953
2019-BNK21, 2.808%, 10/17/2052	11,582,000	11,105,749
2019-BNK23, 0.176%, 12/15/2052 (f)(k)	238,421,000	3,105,481
2019-BNK23, 0.695%, 12/15/2052 (k)	85,210,947	3,597,001
2020-BNK29, 0.654%, 11/15/2053 (f)(k)	132,417,000	6,037,394
2020-BNK29, 2.500%, 11/15/2053 (a)	1,250,000	931,306
2020-BNK29, 3.028%, 11/15/2053 (f)	1,170,000	1,000,936
2020-BNK30, 2.500%, 12/15/2053 (a)(f)	5,550,000	4,056,287
2020-BNK30, 2.757%, 12/15/2053 (f)	2,450,000	1,993,752
2021-BNK31, 1.739%, 02/15/2054	7,250,000	6,480,299
2021-BNK32, 2.332%, 04/15/2054	10,727,500	9,881,444
2021-BNK32, 2.500%, 04/15/2054 (a)	5,000,000	3,730,559
2019-BNK20, 2.933%, 09/15/2062	2,100,000	2,009,679
2019-BNK24, 0.186%, 11/15/2062 (f)(k)	174,693,000	2,526,096
2020-BNK25, 0.884%, 01/15/2063 (f)(k)	108,912,992	5,784,042
2020-BNK26, 0.600%, 03/15/2063 (f)(k)	226,593,000	9,214,246
2020-BNK28, 0.972%, 03/15/2063 (f)(k)	29,969,467	2,003,480
2020-BNK26, 2.041%, 03/15/2063	5,200,000	4,778,869
2021-BNK34, 0.978%, 06/15/2063 (k)	95,755,673	6,118,472
2021-BNK34, 2.754%, 06/15/2063 (f)	8,000,000	6,946,695
2022-BNK40, 2.500%, 03/15/2064 (a)	2,470,000	1,822,706
2021-BNK33, 2.218%, 05/15/2064	12,599,000	11,556,077
2021-BNK35, 2.067%, 06/15/2064	10,400,000	9,379,591
2021-BNK36, 0.916%, 09/15/2064 (k)	93,977,167	5,131,360
2021-BNK36, 2.283%, 09/15/2064	12,250,000	11,193,707
2021-BNK37, 2.487%, 11/15/2064	14,400,000	13,278,426
Barclays Commercial Mortgage Trust		
2019-C3, 0.774%, 05/15/2052 (f)(k)	56,340,000	2,643,078

2019-C4, 1.144%, 08/15/2052 (f)(k)	43,170,000	2,918,819
2019-C5, 0.372%, 11/15/2052 (f)(k)	174,774,000	3,803,746
2019-C5, 1.351%, 11/15/2052 (a)(f)(k)	12,996,000	1,021,973
BBCMS Mortgage Trust		
2020-C6, 0.677%, 02/15/2053 (f)(k)	59,000,000	2,756,521
2020-C6, 1.053%, 02/15/2053 (f)(k)	93,271,366	5,676,262
2020-C7, 0.987%, 04/15/2053 (f)(k)	17,140,000	1,153,590
2020-C7, 1.625%, 04/15/2053 (f)(k)	22,042,607	1,871,188
2021-C9, 0.994%, 02/15/2054 (f)(k)	68,467,000	4,926,810
2021-C9, 1.960%, 02/15/2054	10,000,000	9,078,288
2021-C9, 2.534%, 02/15/2054	8,500,000	7,360,287
2021-C10, 2.268%, 07/15/2054	10,000,000	9,124,652
2021-C10, 1.022%, 07/15/2054 (k)	73,112,500	5,507,682
2021-C10, 1.304%, 07/15/2054 (k)	65,462,173	5,404,079
2021-C11, 0.966%, 09/15/2054 (f)(k)	29,540,000	2,219,878
2021-C12, 0.595%, 11/15/2054 (k)	59,992,000	2,926,254
2021-C12, 0.958%, 11/15/2054 (k)	101,841,166	6,502,467
2021-C12, 2.500%, 11/15/2054 (a)	4,750,000	3,395,696
2021-C12, 2.542%, 11/15/2054	12,000,000	11,074,350
2021-C12, 2.758%, 11/15/2054	9,000,000	7,685,347
2022-C14, 0.256%, 02/15/2055 (f)(k)	166,823,000	4,403,076
2022-C14, 0.738%, 02/15/2055 (f)(k)	100,492,852	4,962,709
2022-C15, 1.331%, 04/15/2055 (a)(f)(k)	25,000,000	2,619,172
Benchmark Mortgage Trust		
2021-B28, 1.288%, 08/15/2051 (k)	86,361,511	7,133,642
2019-B9, 1.036%, 03/15/2052 (f)(k)	29,670,309	1,630,084
2019-B9, 2.001%, 03/15/2052 (a)(f)(k)	11,513,000	1,266,343
2019-B12, 0.404%, 08/15/2052 (a)(f)(k)	93,260,000	2,416,721
2020-B16, 0.240%, 02/15/2053 (a)(f)(k)	70,467,000	1,159,168
2020-B16, 0.926%, 02/15/2053 (f)(k)	102,924,167	5,741,285
2020-B20, 0.582%, 10/15/2053 (f)(k)	79,394,000	3,110,093
2020-B21, 1.798%, 12/17/2053	5,966,000	5,360,173
2020-B22, 1.731%, 01/15/2054	2,490,000	2,224,382
2021-B23, 0.905%, 02/15/2054 (a)(f)(k)	105,441,000	6,938,545
2021-B23, 1.275%, 02/15/2054 (f)(k)	118,902,027	9,185,978
2021-B23, 1.766%, 02/15/2054	5,000,000	4,487,672
2021-B24, 0.591%, 03/15/2054 (f)(k)	99,123,000	4,501,542
2021-B24, 1.153%, 03/15/2054 (f)(k)	66,639,329	4,653,198
2021-B24, 2.256%, 03/15/2054	5,400,000	4,933,997
2021-B25, 0.661%, 04/15/2054 (f)(k)	93,350,000	4,732,238
2021-B25, 1.107%, 04/15/2054 (f)(k)	79,444,821	5,692,968
2021-B26, 1.481%, 06/15/2054 (a)(f)(k)	10,836,000	1,094,084
2021-B26, 2.000%, 06/15/2054 (a)	2,250,000	1,553,670
2021-B26, 2.688%, 06/15/2054 (f)	6,000,000	5,105,791
2021-B27, 1.270%, 07/15/2054 (f)(k)	100,758,363	8,212,824
2021-B27, 1.488%, 07/15/2054 (k)	21,507,000	2,381,771
2021-B27, 2.000%, 07/15/2054 (a)	5,000,000	3,426,830
2021-B27, 2.355%, 07/15/2054	6,000,000	5,041,306
2021-B27, 2.703%, 07/15/2054	2,000,000	1,663,781
2021-B28, 0.955%, 08/15/2054 (k)	32,491,000	2,378,770
2021-B28, 1.980%, 08/15/2054	10,000,000	8,962,931
2021-B29, 1.307%, 09/15/2054 (a)(f)(k)	27,615,000	2,654,362
2021-B29, 2.000%, 09/15/2054 (a)	8,953,000	5,545,093
2021-B29, 2.205%, 09/15/2054	10,000,000	8,975,957
2021-B30, 0.594%, 11/15/2054 (a)(f)(k)	83,683,000	3,670,403
2021-B30, 1.300%, 11/15/2054 (a)(f)(k)	18,582,000	1,770,041
2021-B30, 2.000%, 11/15/2054 (a)	2,250,000	1,415,861
2021-B30, 2.000%, 11/15/2054 (a)	1,500,000	1,017,404
2021-B30, 2.431%, 11/15/2054	5,250,000	4,825,523
2021-B30, 2.880%, 11/15/2054 (f)	7,250,000	6,100,376
2021-B31, 0.427%, 12/15/2054 (k)	124,409,000	4,553,830
2021-B31, 0.775%, 12/15/2054 (k)	143,846,286	7,906,166

2021-B31, 1.143%, 12/15/2054 (k)	31,991,000	2,726,462
2021-B31, 2.250%, 12/15/2054 (a)	3,000,000	2,001,222
2021-B31, 2.615%, 12/15/2054	10,000,000	9,239,226
2021-B31, 3.195%, 12/15/2054 (f)	5,000,000	4,150,168
2022-B32, 1.522%, 01/15/2055 (a)(f)(k)	39,202,000	4,204,720
2022-B32, 2.000%, 01/15/2055 (a)	10,000,000	6,661,859
2022-B32, 3.411%, 01/15/2055 (f)	10,000,000	9,252,682
2022-B33, 1.616%, 03/15/2055 (a)(f)(k)	21,919,000	2,508,581
2019-B13, 0.403%, 08/15/2057 (a)(f)(k)	82,774,000	2,094,381
2019-B13, 1.504%, 08/15/2057 (a)(f)(k)	12,071,000	1,080,572
BMO Mortgage Trust		
2022-C1, 1.767%, 02/15/2055 (a)(f)(k)	30,550,000	4,147,896
2022-C1, 3.468%, 02/15/2055 (f)	10,000,000	8,956,316
California Housing Finance Agency		
2021-2, 0.843%, 03/25/2035 (k)	32,273,972	1,948,380
2021-1, 0.796%, 11/20/2035 (k)	28,547,150	1,705,407
2021-3, 0.764%, 08/20/2036 (k)	26,136,378	1,702,262
Cantor Commercial Real Estate Lending		
2019-CF2, 0.652%, 11/15/2052 (f)(k)	134,736,000	5,246,903
CCUBS Commercial Mortgage Trust		
2017-C1, 0.288%, 11/15/2050 (f)(k)	40,062,667	625,967
CD Mortgage Trust		
2017-CD3, 0.564%, 02/10/2050 (f)(k)	61,857,000	1,469,728
2018-CD7, 4.213%, 08/15/2051	3,236,000	3,269,137
CGMS Commercial Mortgage Trust		
2017-B1, 0.205%, 08/15/2050 (f)(k)	38,016,000	368,371
Citigroup Commercial Mortgage Trust		
2013-GC17, 5.101%, 11/10/2046 (f)	5,000,000	4,932,129
2014-GC19, 4.805%, 03/10/2047 (f)	3,030,000	3,059,541
2014-GC19, 5.090%, 03/10/2047 (f)	2,757,579	2,764,395
2016-C1, 4.117%, 05/10/2049	3,000,000	2,922,276
2016-C1, 4.943%, 05/10/2049 (f)	7,858,000	7,705,323
2016-P6, 4.167%, 12/10/2049 (f)	6,835,000	6,546,371
2017-P7, 0.599%, 04/14/2050 (f)(k)	45,124,000	1,188,178
2017-P8, 4.192%, 09/15/2050	4,160,000	4,036,849
2017-P8, 4.264%, 09/15/2050 (f)	5,000,000	4,754,414
2017-C4, 0.305%, 10/12/2050 (f)(k)	42,746,500	591,868
2017-C4, 1.080%, 10/12/2050 (f)(k)	31,446,697	1,189,698
2018-B2, 0.390%, 03/10/2051 (f)(k)	49,202,000	1,001,664
2018-C5, 0.175%, 06/10/2051 (a)(f)(k)	28,400,000	552,340
2018-C6, 4.343%, 11/10/2051	5,000,000	5,114,473
2020-GC46, 0.319%, 02/15/2053 (a)(f)(k)	92,457,000	2,224,340
2020-GC46, 0.984%, 02/15/2053 (f)(k)	89,521,736	5,142,245
2019-GC41, 1.055%, 08/10/2056 (f)(k)	53,298,651	2,898,775
2019-GC41, 3.018%, 08/10/2056	10,339,000	9,430,623
2019-C7, 0.284%, 12/15/2072 (a)(f)(k)	50,711,000	1,012,252
2019-C7, 0.871%, 12/15/2072 (f)(k)	76,181,658	3,871,239
2019-C7, 1.201%, 12/15/2072 (a)(f)(k)	39,933,000	2,981,190
2019-C7, 3.667%, 12/15/2072 (f)	10,000,000	9,232,353
COMM Mortgage Trust		
2014-CR18, 4.456%, 07/15/2047 (f)	4,550,700	4,473,831
2013-CR11, 0.904%, 08/10/2050 (f)(k)	49,284,715	431,094
2019-GC44, 1.026%, 08/15/2057 (a)(f)(k)	19,460,000	1,265,215
Connecticut Avenue Securities Trust		
2021-R03, 3.334% (SOFR30A + 2.750%), 12/25/2041 (a)(b)	5,685,000	4,883,953
2022-R02, 3.584% (SOFR30A + 3.000%), 01/25/2042 (a)(b)	10,000,000	9,476,792
CSAIL Commercial Mortgage Trust		
2016-C5, 1.000%, 11/15/2048 (a)(f)(k)	46,821,000	1,331,243
2015-C1, 0.500%, 04/15/2050 (a)(f)(k)	62,192,000	679,839
2017-C8, 0.364%, 06/15/2050 (f)(k)	74,773,000	1,140,789
2019-C17, 1.358%, 09/15/2052 (f)(k)	85,189,575	6,020,220
2019-C18, 1.065%, 12/15/2052 (f)(k)	91,294,877	4,865,789

Freddie Mac Multifamily Structured Credit Risk		
2021-MN3, 4.584% (SOFR30A + 4.000%), 11/25/2051 (a)(b)	7,000,000	6,050,533
REMF Mortgage Trust		
2019-KF62, 2.853% (1 Month LIBOR USD + 2.050%), 04/25/2026 (a)(b)	2,429,196	2,374,189
2019-K735, 4.019%, 05/25/2026 (a)(f)	6,000,000	5,966,958
2018-KF48, 2.853% (1 Month LIBOR USD + 2.050%), 06/25/2028 (a)(b)	4,459,116	4,270,956
2018-KF50, 2.703% (1 Month LIBOR USD + 1.900%), 07/25/2028 (a)(b)	2,452,343	2,415,175
2019-K734, 4.051%, 02/25/2051 (a)(f)	5,000,000	4,983,048
2019-K101, 3.527%, 10/25/2052 (a)(f)	10,000,000	9,406,870
GS Mortgage Securities Corp. II		
2012-BWTR, 3.255%, 11/05/2034 (a)	6,608,000	6,438,304
2018-GS10, 1.408%, 07/10/2051 (a)(f)(k)	24,049,000	1,841,430
GS Mortgage Securities Trust		
2015-GC32, 4.412%, 07/10/2048 (f)	5,853,000	5,813,695
2016-GS3, 3.395%, 10/10/2049 (f)	10,417,000	9,685,144
2015-GC30, 4.026%, 05/10/2050 (f)	2,960,000	2,891,838
2017-GS8, 0.382%, 11/10/2050 (f)(k)	44,642,000	864,385
2019-GC38, 1.833%, 02/10/2052 (a)(f)(k)	20,916,000	2,195,550
2019-GC39, 0.636%, 05/10/2052 (f)(k)	69,588,000	2,736,813
2019-GC39, 1.623%, 05/10/2052 (a)(f)(k)	8,215,000	771,400
2019-GC40, 1.158%, 07/10/2052 (a)(f)(k)	5,920,000	432,746
2019-GSA1, 0.825%, 11/10/2052 (f)(k)	72,366,326	3,546,847
2020-GSA2, 0.939%, 12/12/2053 (a)(f)(k)	73,324,000	4,909,489
JP Morgan Chase Commercial Mortgage Securities Trust		
2012-CBX, 4.823%, 06/15/2045 (f)	6,680,000	6,613,268
2015-JP1, 4.719%, 01/15/2049 (f)	7,485,000	7,311,204
2007-CB20, 0.000%, 02/12/2051 (a)(d)(f)(h)(k)	255,713	-
JPMBB Commercial Mortgage Securities Trust		
2015-C30, 4.233%, 07/15/2048 (f)	2,985,000	2,899,005
2015-C32, 0.500%, 11/15/2048 (a)(f)(k)	23,066,000	317,077
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 0.638%, 07/15/2050 (f)(k)	68,830,000	2,016,533
JPMDB Commercial Mortgage Securities Trust		
2016-C4, 3.638%, 12/15/2049 (f)	5,500,000	5,154,362
Morgan Stanley Bank of America Merrill Lynch Trust		
2013-C12, 4.482%, 10/15/2046 (f)	5,000,000	5,020,076
2015-C27, 4.501%, 12/15/2047 (f)	3,000,000	2,956,906
2015-C25, 4.526%, 10/15/2048 (f)	1,737,000	1,731,821
2015-C25, 4.526%, 10/15/2048 (f)	5,195,000	4,999,880
2016-C31, 1.274%, 11/15/2049 (a)(f)(k)	21,212,500	964,104
2015-C23, 4.143%, 07/15/2050 (f)	3,845,000	3,782,562
2017-C34, 2.700%, 11/15/2052 (a)	3,310,000	2,519,240
2017-C34, 4.111%, 11/15/2052 (f)	5,054,000	4,884,958
Morgan Stanley Capital I Trust		
2021-L7, 0.412%, 10/15/2054 (k)	143,080,000	4,963,674
2016-BNK2, 0.531%, 11/15/2049 (f)(k)	58,680,000	1,244,180
2017-H1, 2.160%, 06/15/2050 (k)	8,725,000	789,407
2017-H1, 4.281%, 06/15/2050 (f)	2,880,000	2,691,153
2018-H3, 0.372%, 07/15/2051 (f)(k)	135,712,000	2,757,424
2018-H3, 1.864%, 07/15/2051 (a)(f)(k)	15,363,500	1,374,683
2018-H3, 4.120%, 07/15/2051	5,000,000	5,036,735
2019-L2, 0.624%, 03/15/2052 (f)(k)	127,093,000	4,829,191
2019-H7, 0.660%, 07/15/2052 (f)(k)	130,723,000	5,310,609
2019-H7, 4.128%, 07/15/2052	9,593,000	8,851,496
2021-L5, 0.714%, 05/15/2054 (f)(k)	70,387,500	3,900,594
2021-L5, 2.500%, 05/15/2054 (a)	3,500,000	2,525,004
2021-L5, 3.102%, 05/15/2054	6,627,000	5,822,279
2021-L6, 2.250%, 06/15/2054 (f)	11,900,000	10,664,305
2021-L6, 2.951%, 06/15/2054 (f)	7,500,000	6,394,474
2021-L7, 2.336%, 10/15/2054	15,100,000	13,780,335
RBS Commercial Funding, Inc. Trust		
2013-SMV, 3.584%, 03/11/2031 (a)(f)	6,100,000	5,967,159

UBS Commercial Mortgage Trust		
2017-C1, 0.943%, 06/15/2050 (f)(k)	13,000,000	554,165
2017-C6, 0.354%, 12/15/2050 (f)(k)	63,420,500	1,593,738
2017-C7, 0.360%, 12/15/2050 (f)(k)	170,396,000	3,106,404
2018-C12, 0.219%, 08/15/2051 (f)(k)	139,858,000	2,595,653
2018-C12, 0.783%, 08/15/2051 (f)(k)	47,477,831	1,877,188
2018-C13, 0.251%, 10/15/2051 (f)(k)	128,678,000	2,635,660
2018-C13, 1.974%, 10/15/2051 (a)(f)(k)	16,442,000	1,776,693
2018-C13, 4.241%, 10/15/2051	3,274,000	3,301,062
2018-C14, 0.300%, 12/15/2051 (f)(k)	114,392,000	2,412,402
2019-C17, 0.852%, 10/15/2052 (f)(k)	128,213,000	6,839,817
2019-C18, 2.987%, 12/15/2052	4,500,000	4,359,374
2019-C18, 3.378%, 12/15/2052 (f)	9,000,000	8,328,562
UBS-Barclays Commercial Mortgage Trust		
2012-C3, 4.365%, 08/10/2049 (a)(f)	6,000,000	6,002,128
Washington State Housing Finance Commission		
2021-1, 0.725%, 12/20/2035	20,973,663	1,146,420
Wells Fargo Commercial Mortgage Trust		
2015-NXS1, 3.658%, 05/15/2048 (f)	1,320,000	1,282,947
2015-C28, 4.083%, 05/15/2048 (f)	10,000,000	9,636,502
2015-C28, 4.083%, 05/15/2048 (f)	4,376,000	3,982,463
2016-LC24, 0.981%, 10/15/2049 (f)(k)	66,264,075	2,463,592
2016-C37, 4.489%, 12/15/2049 (f)	4,031,000	3,889,829
2017-RB1, 0.695%, 03/15/2050 (f)(k)	69,254,209	2,197,575
2017-C42, 0.324%, 12/15/2050 (f)(k)	116,750,000	2,131,645
2018-C48, 0.254%, 01/15/2052 (f)(k)	138,642,000	2,402,721
2018-C48, 4.245%, 01/15/2052	7,000,000	7,125,713
2019-C49, 0.602%, 03/15/2052 (f)(k)	125,812,000	4,709,986
2019-C49, 3.933%, 03/15/2052	5,000,000	5,048,002
2019-C49, 4.546%, 03/15/2052	4,647,000	4,528,120
2019-C50, 0.888%, 05/15/2052 (f)(k)	36,427,311	1,918,255
2019-C51, 0.675%, 06/15/2052 (f)(k)	130,394,000	5,231,486
2019-C52, 1.110%, 08/15/2052 (f)(k)	113,763,146	7,420,804
2019-C52, 1.605%, 08/15/2052 (f)(k)	57,892,648	4,696,228
2019-C53, 0.451%, 10/15/2052 (f)(k)	105,325,000	3,347,018
2019-C53, 3.514%, 10/15/2052 (f)	5,200,000	4,758,734
2020-C55, 0.816%, 02/15/2053 (f)(k)	58,030,370	3,068,669
2020-C56, 0.313%, 06/15/2053 (f)(k)	127,035,000	2,691,249
2020-C56, 2.422%, 06/15/2053	2,250,000	2,091,469
2020-C58, 1.127%, 07/15/2053 (f)(k)	109,974,000	8,636,258
2020-C57, 0.733%, 08/15/2053 (f)(k)	74,972,000	3,769,682
2020-C57, 1.914%, 08/15/2053	7,250,000	6,520,234
2021-C59, 0.908%, 04/15/2054 (f)(k)	65,782,000	4,300,926
2021-C59, 1.451%, 04/15/2054 (a)(f)(k)	40,274,000	4,086,353
2021-C59, 3.284%, 04/15/2054	7,648,000	6,643,239
2021-C60, 1.101%, 08/15/2054 (k)	40,551,000	3,417,801
2021-C60, 1.553%, 08/15/2054 (k)	41,424,323	4,183,016
2021-C60, 2.130%, 08/15/2054	5,658,000	5,080,894
2021-C60, 2.730%, 08/15/2054	6,814,678	5,858,650
2021-C60, 2.738%, 08/15/2054	3,000,000	2,454,734
2021-C61, 1.390%, 11/15/2054 (k)	9,132,000	930,852
2021-C61, 2.525%, 11/15/2054	15,000,000	13,839,704
2021-C61, 3.113%, 11/15/2054	4,221,000	3,726,902
2015-C30, 4.400%, 09/15/2058 (f)	5,800,000	5,711,426
2018-C47, 0.154%, 09/15/2061 (f)(k)	164,144,000	1,732,113
2018-C47, 4.673%, 09/15/2061 (f)	8,000,000	8,118,986
WFRBS Commercial Mortgage Trust		
2013-UBS1, 5.025%, 03/15/2046 (f)	7,500,000	7,532,897
TOTAL NON-AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES (Cost \$1,250,531,977)		<u>1,077,741,015</u>

AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES - 8.07%

FHMR

2021-RR17, 2.038%, 08/27/2027 (f)(k)	70,015,000	5,768,634
2020-RR09, 2.676%, 08/27/2029 (f)(k)	42,360,000	5,742,737
Freddie Mac Multifamily ML Certificates		
2020-ML07, 0.000%, 10/25/2036 (a)(f)(h)(k)	25,174,956	4,314,987
2019-ML06, 1.132%, 06/25/2037 (f)(k)	10,846,672	1,014,164
2021-ML08, 1.846%, 07/25/2037 (f)(k)	33,376,326	5,319,185
2021-ML10, 2.055%, 01/25/2038 (a)(f)(k)	14,376,281	2,677,726
2021-ML11, 0.769%, 03/25/2038 (a)(f)(k)	34,586,027	2,136,033
2021-ML10, 1.517%, 06/25/2038 (a)(f)(k)	15,188,137	2,081,990
2021-ML09, 1.552%, 02/25/2040 (a)(f)(k)	44,288,746	6,243,384
2021-ML12, 1.219%, 01/25/2041 (a)(f)(k)	18,211,671	2,063,747
Freddie Mac Multifamily Structured Pass Through Certificates		
K723, 0.912%, 08/25/2023 (f)(k)	62,778,995	547,759
K723, 0.839%, 09/25/2023 (f)(k)	61,645,000	611,241
K728, 0.384%, 08/25/2024 (f)(k)	57,619,412	430,711
K729, 0.343%, 10/25/2024 (f)(k)	47,775,017	314,355
K042, 1.027%, 12/25/2024 (f)(k)	113,982,915	2,495,679
K046, 0.344%, 03/25/2025 (f)(k)	437,457,901	3,944,470
K049, 0.571%, 07/25/2025 (f)(k)	90,422,196	1,380,801
K734, 0.785%, 02/25/2026 (f)(k)	64,534,724	1,285,487
K735, 1.095%, 05/25/2026 (f)(k)	59,065,215	1,883,974
K735, 1.364%, 05/25/2026 (f)(k)	70,547,000	3,432,556
K737, 1.006%, 10/25/2026 (f)(k)	20,050,000	797,048
K061, 0.050%, 11/25/2026 (f)(k)	72,512,000	307,096
K062, 0.175%, 12/25/2026 (f)(k)	79,423,000	719,890
K063, 0.418%, 01/25/2027 (f)(k)	372,766,372	4,263,366
K064, 0.733%, 03/25/2027 (f)(k)	125,194,380	3,110,091
K738, 1.481%, 03/25/2027 (f)(k)	24,099,000	1,402,282
K065, 0.548%, 05/25/2027 (f)(k)	57,193,000	1,464,501
K066, 0.888%, 06/25/2027 (f)(k)	31,511,969	999,024
KW03, 0.974%, 06/25/2027 (f)(k)	15,584,606	458,775
K067, 0.576%, 07/25/2027 (f)(k)	40,406,474	1,030,535
K068, 0.558%, 08/25/2027 (f)(k)	102,943,676	2,022,637
K069, 0.478%, 09/25/2027 (f)(k)	28,932,808	489,856
K739, 1.570%, 09/25/2027 (f)(k)	32,621,072	2,344,026
K070, 0.458%, 11/25/2027 (f)(k)	276,411,492	4,429,771
K072, 0.493%, 12/25/2027 (f)(k)	60,649,496	1,078,815
K073, 0.204%, 01/25/2028 (f)(k)	54,203,000	674,090
K073, 0.304%, 01/25/2028 (f)(k)	155,727,715	2,530,980
K742, 0.926%, 04/25/2028 (f)(k)	89,849,000	4,396,419
K743, 1.391%, 05/25/2028 (f)(k)	99,488,000	6,808,252
KW06, 0.104%, 06/25/2028 (f)(k)	582,839,579	4,607,988
K080, 0.120%, 07/25/2028 (f)(k)	428,613,426	3,721,093
K081, 0.073%, 08/25/2028 (f)(k)	154,257,613	952,309
K084, 0.204%, 10/25/2028 (f)(k)	337,782,563	4,327,028
K747, 0.486%, 12/25/2028 (f)(k)	160,000,000	3,762,213
K089, 0.454%, 01/25/2029 (f)(k)	53,965,000	1,562,902
K088, 0.509%, 01/25/2029 (f)(k)	149,479,985	4,531,874
K748, 0.545%, 01/25/2029 (f)(k)	175,000,000	5,788,807
K090, 0.705%, 02/25/2029 (f)(k)	77,767,093	3,251,940
K091, 0.485%, 03/25/2029 (f)(k)	53,659,000	1,659,174
K090, 0.621%, 03/25/2029 (f)(k)	50,517,000	1,963,864
KW09, 0.806%, 05/25/2029 (f)(k)	63,219,293	2,769,998
K093, 1.092%, 05/25/2029 (f)(k)	54,473,952	2,976,538
K094, 1.015%, 06/25/2029 (f)(k)	194,697,730	10,076,990
K097, 1.090%, 07/25/2029 (f)(k)	72,824,050	4,745,565
K098, 1.144%, 08/25/2029 (f)(k)	61,970,463	4,202,738
KG02, 1.151%, 08/25/2029 (f)(k)	33,000,000	1,922,610
K098, 1.516%, 08/25/2029 (f)(k)	24,691,000	2,128,115
K099, 0.885%, 09/25/2029 (f)(k)	210,687,660	11,267,681
K100, 0.913%, 09/25/2029 (f)(k)	62,086,000	3,600,317
K102, 0.824%, 10/25/2029 (f)(k)	165,577,725	8,413,965

K101, 1.093%, 10/25/2029 (f)(k)	65,686,000	4,539,697
K103, 0.757%, 11/25/2029 (f)(k)	125,267,315	5,057,467
K105, 1.767%, 01/25/2030 (f)(k)	64,122,000	7,254,975
K107, 1.549%, 02/25/2030 (f)(k)	118,898,000	11,995,691
K108, 1.780%, 03/25/2030 (f)(k)	70,601,000	7,810,363
K108, 1.810%, 03/25/2030 (f)(k)	16,046,129	1,727,062
K110, 1.814%, 04/25/2030 (f)(k)	29,915,331	3,114,712
K112, 1.536%, 05/25/2030 (f)(k)	96,459,886	8,930,488
K111, 1.681%, 05/25/2030 (f)(k)	108,913,792	10,938,779
K112, 1.766%, 05/25/2030 (f)(k)	44,272,000	4,960,766
K114, 1.212%, 06/25/2030 (f)(k)	136,376,722	9,926,807
K115, 1.327%, 06/25/2030 (f)(k)	54,129,345	4,658,523
K114, 1.436%, 06/25/2030 (f)(k)	42,500,000	3,852,085
KG03, 1.483%, 06/25/2030 (f)(k)	15,599,435	1,369,045
K113, 1.490%, 06/25/2030 (f)(k)	91,754,514	8,173,318
K115, 1.649%, 07/25/2030 (f)(k)	22,290,414	2,345,230
K118, 0.960%, 09/25/2030 (f)(k)	120,761,141	7,718,521
K118, 1.263%, 09/25/2030 (f)(k)	35,916,184	2,949,204
K116, 1.704%, 09/25/2030 (f)(k)	23,000,000	2,534,154
K121, 1.025%, 10/25/2030 (f)(k)	48,928,886	3,276,097
K119, 1.134%, 10/25/2030 (f)(k)	51,000,000	4,069,346
KG04, 0.852%, 11/25/2030 (f)(k)	111,107,819	6,359,067
K122, 0.882%, 11/25/2030 (f)(k)	111,953,212	6,625,481
K122, 1.081%, 11/25/2030 (f)(k)	35,211,000	2,718,536
K121, 1.195%, 11/25/2030 (f)(k)	49,550,000	4,178,502
K123, 0.977%, 12/25/2030 (f)(k)	50,000,000	3,488,730
K125, 0.676%, 01/25/2031 (f)(k)	179,525,869	7,289,917
K125, 0.873%, 01/25/2031 (f)(k)	52,600,000	3,026,930
K124, 0.936%, 01/25/2031 (f)(k)	54,248,000	3,666,997
K152, 0.957%, 01/25/2031 (f)(k)	29,923,060	1,842,369
K127, 0.503%, 02/25/2031 (f)(k)	186,332,000	6,966,693
K128, 0.517%, 03/25/2031 (f)(k)	154,062,868	5,601,803
K128, 0.733%, 03/25/2031 (f)(k)	37,700,000	2,053,089
K129, 1.159%, 05/25/2031 (f)(k)	71,522,706	5,177,371
K129, 1.334%, 05/25/2031 (f)(k)	31,700,000	2,874,172
K130, 1.144%, 06/25/2031 (f)(k)	122,777,509	9,164,838
K131, 0.831%, 07/25/2031 (f)(k)	135,678,781	7,347,345
K130, 1.321%, 07/25/2031 (f)(k)	43,372,188	3,961,724
K138, 0.793%, 01/25/2032 (f)(k)	195,000,000	10,935,229
K141, 0.305%, 02/25/2032 (f)(k)	162,770,971	4,282,618
K141, 0.324%, 02/25/2032 (f)(k)	195,000,000	5,442,469
K155, 0.115%, 04/25/2033 (f)(k)	245,365,061	3,293,290
K1511, 0.777%, 03/25/2034 (f)(k)	132,055,448	8,552,149
K1512, 0.910%, 04/25/2034 (f)(k)	47,533,738	3,579,828
K1513, 0.860%, 08/25/2034 (f)(k)	75,985,257	5,567,113
K1514, 0.577%, 10/25/2034 (f)(k)	80,446,255	4,299,909
K1515, 1.638%, 02/25/2035 (f)(k)	78,736,754	10,482,350
K1516, 1.511%, 05/25/2035 (f)(k)	41,802,809	5,932,609
K1517, 1.443%, 07/25/2035 (f)(k)	81,864,549	10,382,046
K1521, 0.981%, 08/25/2036 (f)(k)	113,286,534	10,971,438
K097, 1.349%, 09/25/2051 (f)(k)	66,115,000	5,538,625
FREMF Mortgage Trust		
2018-K82, 4.131%, 09/25/2028 (a)(f)	3,065,000	3,043,752
TOTAL AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES (Cost \$493,700,433)		<u>473,100,102</u>
MUNICIPAL BONDS - 27.02%		
Alabama - 0.09%		
Alabama Federal Aid Highway Finance Authority		
1.956%, 09/01/2030	5,000,000	4,330,780
Baldwin County Public Building Authority		
2.000%, 03/01/2046	1,070,000	721,922
		<u>5,052,702</u>

Alaska - 0.31%

Alaska Municipal Bond Bank Authority		
2.122%, 12/01/2031	7,710,000	6,628,509
Municipality of Anchorage, AK		
1.896%, 09/01/2028	1,685,000	1,548,105
1.896%, 09/01/2028	1,525,000	1,401,606
5.000%, 12/01/2050	8,000,000	8,642,517
		<u>18,220,737</u>

Arizona - 0.50%

City of Phoenix, Civic Improvement Corp.		
5.000%, 07/01/2049	11,205,000	12,055,404
City of Tucson, AZ		
2.232%, 07/01/2034	11,605,000	9,256,450
Glendale Municipal Property Corp.		
6.157%, 07/01/2033	3,050,000	3,546,812
Industrial Development Authority of the City of Phoenix		
5.000%, 07/01/2045 (a)	4,285,000	4,339,683
		<u>29,198,349</u>

California - 5.91%

Alvord Unified School District		
0.000%, 08/01/2046 (h)	1,975,000	2,226,512
California Pollution Control Financing Authority		
4.000%, 11/01/2023 (a)(d)	7,000,000	6,810,959
California State University		
2.534%, 11/01/2033	4,265,000	3,587,206
Chaffey Joint Union High School District		
3.143%, 08/01/2043	2,620,000	2,161,708
City of Chula Vista, CA		
1.728%, 06/01/2030	2,235,000	1,872,710
1.828%, 06/01/2031	2,000,000	1,645,127
City of Corona, CA		
1.863%, 05/01/2028	4,515,000	4,071,383
City of Huntington Beach, CA		
2.453%, 06/15/2031	4,000,000	3,347,543
City of Industry, CA		
4.000%, 01/01/2028	2,885,000	2,950,807
City of Los Angeles Department of Airports		
1.876%, 05/15/2030	2,000,000	1,700,852
5.000%, 05/15/2045	7,965,000	8,852,128
6.582%, 05/15/2039	5,085,000	5,893,159
City of Los Angeles, CA		
3.550%, 09/01/2031	3,000,000	2,916,028
City of Los Angeles, Department of Airports		
5.000%, 05/15/2045	15,000,000	16,670,675
City of Ontario, CA		
3.779%, 06/01/2038	3,000,000	2,798,217
City of Orange, CA		
2.220%, 06/01/2030	7,500,000	6,850,866
2.270%, 06/01/2031	12,370,000	11,143,143
City of Sacramento, CA Transient Occupancy Tax Revenue		
3.858%, 06/01/2025	3,320,000	3,256,879
City of San Francisco, CA Public Utilities Commission Water Revenue		
2.845%, 11/01/2041	2,000,000	1,593,693
City of Santa Ana, CA		
1.665%, 08/01/2028	5,500,000	4,753,026
1.869%, 08/01/2029	4,430,000	3,769,847
2.089%, 08/01/2030	1,800,000	1,516,420
City of South Lake Tahoe, CA		
4.000%, 06/01/2027	1,600,000	1,645,200
City of Union City, CA		
0.000%, 07/01/2025 (h)	2,105,000	1,872,766
City of Whittier, CA		

1.566%, 06/01/2028	1,085,000	932,135
1.724%, 06/01/2029	1,685,000	1,416,267
Coachella Valley Unified School District, CA		
0.000%, 08/01/2034 (h)	1,100,000	695,486
Coast Community College District		
2.957%, 08/01/2038	15,000,000	12,235,304
County of San Diego, CA		
6.029%, 08/15/2026	645,000	700,158
County of Santa Cruz, CA		
1.444%, 06/01/2028	3,385,000	3,045,298
1.661%, 06/01/2029	2,965,000	2,641,747
1.811%, 06/01/2030	3,900,000	3,436,772
East Side Union High School District		
5.320%, 04/01/2036	6,765,000	7,335,835
Fullerton Public Financing Authority		
7.750%, 05/01/2031	1,265,000	1,498,246
Gateway Unified School District, CA		
0.000%, 08/01/2033 (h)	2,315,000	1,563,625
0.000%, 08/01/2035 (h)	2,315,000	1,437,192
0.000%, 08/01/2036 (h)	2,315,000	1,377,001
Golden State Tobacco Securitization Corp.		
2.787%, 06/01/2031	15,930,000	13,855,444
3.000%, 06/01/2046	13,735,000	12,145,666
Hayward Unified School District		
4.000%, 08/01/2030	2,400,000	2,455,797
Inland Empire Tobacco Securitization Corp.		
3.678%, 06/01/2038	16,720,000	15,987,913
Los Angeles Community College District, CA		
2.106%, 08/01/2032	24,000,000	20,341,879
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue		
5.735%, 06/01/2039	12,795,000	14,463,874
Los Angeles Housing Authority		
5.000%, 06/01/2044	6,510,000	6,979,034
Monrovia School Facilities Grant Financing Authority		
7.000%, 06/01/2027	2,800,000	3,272,412
Northern California Power Agency		
5.679%, 06/01/2035	10,345,000	10,989,732
Norwalk-La Mirada Unified School District		
0.000%, 08/01/2038 (h)	4,400,000	2,331,628
Palmdale Elementary School District		
0.000%, 08/01/2029 (h)	540,000	428,811
Pasadena Unified School District		
2.881%, 05/01/2037	6,030,000	5,245,440
Peralta Community College District		
0.000%, 08/05/2031 (h)	12,350,000	11,094,037
Placentia-Yorba Linda Unified School District		
0.000%, 08/01/2035 (h)	7,600,000	4,804,411
Port of Oakland		
1.949%, 05/01/2028	2,765,000	2,496,227
2.049%, 05/01/2029	3,935,000	3,480,626
San Diego Unified School District		
0.000%, 07/01/2036 (h)	7,895,000	4,763,920
San Francisco Bay Area Rapid Transit District		
3.000%, 08/01/2037	2,440,000	2,323,318
San Francisco City & County Airport Comm-San Francisco International Airport		
5.000%, 05/01/2052	7,000,000	7,714,567
San Francisco City & County Redevelopment Agency Successor Agency		
2.743%, 08/01/2032	5,000,000	4,318,252
San Francisco City & County Redevelopment Financing Authority		
0.000%, 08/01/2036 (h)	5,240,000	2,781,291
5.750%, 08/01/2037	19,400,000	21,417,660
8.406%, 08/01/2039	4,590,000	6,350,662

San Joaquin Hills Transportation Corridor Agency 2.303%, 01/15/2028	9,980,000	9,087,856
Santa Ana Unified School District 0.000%, 08/01/2037 (h)	3,955,000	2,222,274
West Contra Costa Unified School District 0.000%, 08/01/2036 (h)	5,000,000	2,978,223
West Sonoma County Union High School District 0.000%, 08/01/2037 (h)	1,840,000	1,089,191
William S. Hart Union High School District 0.000%, 08/01/2034 (h)	2,380,000	1,589,813
0.000%, 08/01/2036 (h)	1,050,000	645,767
Yosemite Community College District 0.000%, 08/01/2038 (h)	6,110,000	3,371,258
Yuba Community College District 0.000%, 08/01/2038 (h)	5,055,000	2,829,281
		<u>346,078,184</u>
Colorado - 0.49%		
Board of Governors of Colorado State University System 2.644%, 03/01/2034	6,275,000	5,408,331
City of Fruita, CO Healthcare Revenue 5.000%, 01/01/2028	2,650,000	2,578,011
Colorado Health Facilities Authority 3.796%, 11/01/2044	10,815,000	9,627,781
Ebert Metropolitan District 5.000%, 12/01/2043	10,000,000	11,203,392
		<u>28,817,515</u>
District of Columbia - 0.25%		
Metropolitan Washington Airports Authority Dulles Toll Road Revenue 8.000%, 10/01/2047	10,260,000	14,403,569
Florida - 2.50%		
City of Gainesville, FL 0.000%, 10/01/2027 (h)	4,610,000	3,799,609
0.000%, 10/01/2028 (h)	1,400,000	1,103,675
County of Lee, FL Airport Revenue 5.000%, 10/01/2046	22,760,000	24,830,086
County of Miami-Dade, FL 6.875%, 10/01/2034	1,550,000	2,001,800
County of Miami-Dade, FL Aviation Revenue 3.275%, 10/01/2029	5,435,000	5,240,365
County of Miami-Dade, FL Seaport Department 1.862%, 10/01/2029	11,500,000	9,931,155
1.962%, 10/01/2031	4,235,000	3,496,330
2.012%, 10/01/2031	6,940,000	5,770,346
County of Miami-Dade, FL Transit System 1.650%, 07/01/2030	16,095,000	13,417,558
Florida Development Finance Corp. 7.375%, 01/01/2049 (a)	7,000,000	7,083,277
Florida State Board Administration Finance Corporation Revenue 2.154%, 07/01/2030	5,537,000	4,834,299
Hillsborough County Aviation Authority 5.000%, 10/01/2047	18,250,000	20,085,249
JEA Water & Sewer System Revenue 3.000%, 10/01/2040	7,495,000	6,864,052
3.000%, 10/01/2041	5,045,000	4,588,343
Reedy Creek Improvement District 2.497%, 06/01/2034	4,500,000	3,686,841
2.547%, 06/01/2035	4,500,000	3,643,681
2.731%, 06/01/2038 (d)	18,500,000	14,688,832
Tampa-Hillsborough County Expressway Authority 1.792%, 07/01/2028	3,900,000	3,415,044
1.892%, 07/01/2029	4,750,000	4,071,880
1.942%, 07/01/2030	4,655,000	3,898,647

		146,451,069
Georgia - 0.22%		
Municipal Electric Authority of Georgia		
2.497%, 01/01/2031	10,355,000	8,984,043
Valdosta & Lowndes County Hospital Authority		
2.604%, 10/01/2030	2,000,000	1,859,621
3.000%, 10/01/2029	2,000,000	1,937,088
		<u>12,780,752</u>
Hawaii - 0.70%		
State of Hawaii		
2.142%, 08/01/2032	15,650,000	13,261,121
State of Hawaii Airports System Revenue		
5.000%, 07/01/2047	25,000,000	27,615,255
		<u>40,876,376</u>
Illinois - 0.31%		
Chicago O'Hare International Airport		
2.316%, 01/01/2029	10,000,000	9,094,366
Illinois Finance Authority		
3.510%, 05/15/2041	7,000,000	5,764,579
State of Illinois		
5.750%, 01/01/2037	3,000,000	3,235,583
		<u>18,094,528</u>
Indiana - 0.18%		
Indiana Finance Authority		
3.000%, 10/01/2039	1,975,000	1,794,190
4.807%, 07/15/2035	3,000,000	3,264,391
Indianapolis Local Public Improvement Bond Bank		
2.473%, 01/01/2040	4,500,000	3,652,807
5.854%, 01/15/2030	1,810,000	1,954,334
		<u>10,665,722</u>
Kansas - 0.06%		
State of Kansas Department of Transportation		
4.596%, 09/01/2035	3,480,000	3,756,649
Kentucky - 0.63%		
County of Warren, KY		
3.921%, 12/01/2031	825,000	838,571
4.397%, 12/01/2038	1,540,000	1,604,195
Kentucky State Property & Building Commission		
2.023%, 09/01/2029	6,310,000	5,470,286
2.123%, 09/01/2030	2,755,000	2,339,304
2.223%, 09/01/2031	3,350,000	2,829,148
Kentucky Turnpike Authority		
1.668%, 07/01/2028	4,250,000	3,862,975
1.768%, 07/01/2029	12,765,000	11,420,560
1.968%, 07/01/2031	5,335,000	4,647,564
Louisville and Jefferson County Metropolitan Sewer District		
2.250%, 05/15/2044	4,880,000	3,707,504
		<u>36,720,107</u>
Louisiana - 0.84%		
City of New Orleans, LA		
2.220%, 09/01/2029	6,400,000	5,781,953
City of New Orleans, LA Sewerage Service Revenue		
1.791%, 06/01/2030	1,000,000	835,107
1.891%, 06/01/2031	1,575,000	1,292,927
City of New Orleans, LA Water System Revenue		
1.691%, 12/01/2029	1,800,000	1,506,839
1.841%, 12/01/2030	3,120,000	2,575,044
1.941%, 12/01/2031	1,635,000	1,327,762
East Baton Rouge Sewerage Commission		
2.437%, 02/01/2039	2,500,000	1,917,847
Parish of East Baton Rouge Capital Improvements District		
5.000%, 08/01/2048	10,000,000	11,242,031

State of Louisiana		
1.742%, 06/15/2032	2,520,000	2,041,543
1.792%, 06/15/2033	1,900,000	1,509,064
State of Louisiana Gasoline & Fuels Tax Revenue		
2.230%, 05/01/2036	8,000,000	6,269,527
2.530%, 05/01/2041	8,995,000	6,871,753
2.830%, 05/01/2043	8,135,000	6,209,877
		<u>49,381,274</u>
Maine - 0.19%		
Maine Health & Higher Educational Facilities Authority		
3.118%, 07/01/2043	14,250,000	10,963,991
Maryland - 0.19%		
Maryland Stadium Authority		
2.805%, 05/01/2040	7,000,000	5,941,849
5.000%, 05/01/2050	3,000,000	3,489,725
State of Maryland Department of Transportation		
1.686%, 08/01/2030	2,110,000	1,797,064
		<u>11,228,638</u>
Massachusetts - 0.49%		
City of Worcester, MA		
6.250%, 01/01/2028	2,875,000	3,112,740
Commonwealth of Massachusetts		
2.375%, 09/01/2043	3,250,000	2,556,024
3.000%, 05/01/2035	6,540,000	6,205,736
3.000%, 05/01/2036	5,000,000	4,719,936
Commonwealth of Massachusetts Transportation Fund Revenue		
5.631%, 06/01/2030	1,050,000	1,143,183
Massachusetts Bay Transportation Authority Sales Tax Revenue		
2.235%, 07/01/2031	8,795,000	7,791,461
Massachusetts Educational Financing Authority		
3.455%, 07/01/2028	2,000,000	1,947,667
3.831%, 07/01/2024	450,000	453,094
Massachusetts State College Building Authority		
5.932%, 05/01/2040	550,000	607,192
		<u>28,537,033</u>
Michigan - 1.15%		
City of Detroit, MI		
4.000%, 04/01/2044	8,700,000	6,991,446
Detroit City School District		
7.747%, 05/01/2039	9,985,000	13,014,691
Great Lakes Water Authority Sewage Disposal System Revenue		
2.365%, 07/01/2032	3,500,000	3,092,781
2.615%, 07/01/2036	1,000,000	848,362
3.056%, 07/01/2039	12,365,000	10,433,610
Michigan Finance Authority		
2.610%, 11/01/2025	2,180,000	2,127,888
2.710%, 11/01/2026	7,145,000	6,921,112
3.084%, 12/01/2034	5,095,000	4,599,011
3.267%, 06/01/2039	19,000,000	16,393,069
3.610%, 11/01/2032	3,000,000	2,897,523
		<u>67,319,493</u>
Minnesota - 0.39%		
Western Minnesota Municipal Power Agency		
3.156%, 01/01/2039 (d)	17,500,000	15,542,214
White Bear Lake Independent School District No. 624		
3.000%, 02/01/2044	8,330,000	7,401,621
		<u>22,943,835</u>
Mississippi - 0.10%		
Mississippi Development Bank		
5.460%, 10/01/2036	5,505,000	6,034,373
Missouri - 0.20%		
Kansas City Land Clearance Redevelopment Authority		

6.400%, 10/15/2040 (a)	7,970,000	7,561,327
St. Louis School District		
6.450%, 04/01/2028	3,800,000	4,348,279
		<u>11,909,606</u>
Nebraska - 0.04%		
District Energy Corp.		
2.390%, 07/01/2036	2,830,000	2,371,934
Nevada - 0.37%		
City of North Las Vegas, NV		
6.572%, 06/01/2040	12,280,000	14,721,570
Clark County School District		
5.510%, 06/15/2024	6,510,000	6,663,954
		<u>21,385,524</u>
New Hampshire - 0.06%		
New Hampshire Business Finance Authority		
3.278%, 10/01/2037	4,925,000	3,737,999
New Jersey - 1.16%		
City of Newark, NJ		
4.100%, 11/01/2028	2,830,000	2,909,568
County of Essex, NJ		
2.000%, 09/01/2044	3,560,000	2,465,135
County of Hudson, NJ		
2.250%, 11/15/2038	5,000,000	3,897,624
Mercer County Improvement Authority		
8.270%, 12/01/2034	14,455,000	18,843,711
New Jersey Economic Development Authority		
0.000%, 02/15/2025 (h)	20,188,000	18,457,553
7.425%, 02/15/2029	10,000,000	11,363,936
New Jersey Institute of Technology		
3.323%, 07/01/2024	1,540,000	1,545,762
3.415%, 07/01/2042	3,500,000	2,995,405
New Jersey Turnpike Authority		
1.863%, 01/01/2031	6,500,000	5,468,367
		<u>67,947,061</u>
New York - 1.46%		
Dutchess County Local Development Corp.		
4.550%, 07/01/2022	1,055,000	1,057,310
New York City Industrial Development Agency		
2.436%, 01/01/2036	5,850,000	4,382,507
New York City Transitional Finance Authority Future Tax Secured Revenue		
4.200%, 11/01/2030	20,000,000	20,225,682
5.000%, 02/01/2051	5,000,000	5,696,515
New York Liberty Development Corp.		
2.250%, 02/15/2041	13,595,000	10,391,133
New York State Dormitory Authority		
2.152%, 03/15/2031	20,000,000	17,161,626
2.746%, 07/01/2030	6,430,000	5,812,146
5.096%, 08/01/2034	3,125,000	3,161,208
New York State Thruway Authority		
2.900%, 01/01/2035	8,420,000	7,393,906
New York State Urban Development Corp.		
1.750%, 03/15/2028	10,000,000	8,922,035
Western Nassau County Water Authority		
2.958%, 04/01/2041	1,500,000	1,225,490
		<u>85,429,558</u>
North Carolina - 0.10%		
City of Charlotte, NC Airport Revenue		
5.000%, 07/01/2042	5,000,000	5,784,803
Ohio - 0.92%		
American Municipal Power, Inc.		
7.499%, 02/15/2050	3,520,000	4,628,423
7.834%, 02/15/2041	3,950,000	5,349,487

County of Hamilton, OH		
3.374%, 06/01/2034	285,000	264,010
3.756%, 06/01/2042	8,000,000	7,027,091
Franklin County Convention Facilities Authority		
2.022%, 12/01/2030	5,485,000	4,836,149
2.472%, 12/01/2034 (d)	22,100,000	19,029,786
JobsOhio Beverage System		
2.833%, 01/01/2038	7,225,000	6,188,339
Ohio Higher Educational Facility Commission		
4.500%, 12/01/2026	4,025,000	4,008,849
South-Western City School District		
0.000%, 12/01/2028 (h)	2,735,000	2,165,397
Sycamore Community City School District		
5.850%, 12/01/2028	605,000	686,564
		<u>54,184,095</u>
Oklahoma - 0.55%		
Oklahoma City Economic Development Trust		
1.471%, 03/01/2028	1,200,000	1,084,522
1.691%, 03/01/2029	1,600,000	1,425,363
1.791%, 03/01/2030	1,455,000	1,276,596
1.891%, 03/01/2031	1,545,000	1,335,480
Oklahoma Development Finance Authority		
5.450%, 08/15/2028	5,520,000	5,622,612
Oklahoma Municipal Power Authority		
2.431%, 01/01/2034	3,870,000	3,355,536
2.501%, 01/01/2035	3,475,000	2,992,306
2.551%, 01/01/2036	2,390,000	2,040,406
2.803%, 01/01/2041	15,500,000	12,954,452
		<u>32,087,273</u>
Oregon - 0.13%		
Hospital Facilities Authority of Multnomah County Oregon		
1.250%, 06/01/2026	2,610,000	2,422,466
Oregon Health & Science University		
2.850%, 07/01/2030	1,000,000	937,874
Tri-County Metropolitan Transportation District of Oregon		
2.103%, 09/01/2032	5,060,000	4,394,436
		<u>7,754,776</u>
Pennsylvania - 0.67%		
Berks County Industrial Development Authority		
3.950%, 05/15/2024	490,000	489,015
4.450%, 05/15/2027	800,000	791,159
City of Philadelphia, PA		
1.492%, 07/15/2028	3,725,000	3,316,873
1.618%, 07/15/2029	2,505,000	2,192,985
1.738%, 07/15/2030	2,250,000	1,940,248
Commonwealth Financing Authority		
2.758%, 06/01/2030	1,040,000	937,133
3.657%, 06/01/2038	5,820,000	5,260,833
3.807%, 06/01/2041	6,110,000	5,436,439
4.014%, 06/01/2033	2,750,000	2,694,148
Montgomery County Industrial Development Authority		
3.150%, 11/15/2028	10,000,000	9,424,884
Pennsylvania Economic Development Financing Authority		
2.502%, 06/15/2032	6,000,000	5,013,361
Union County Hospital Authority		
3.800%, 08/01/2023	570,000	572,430
4.400%, 08/01/2028	1,060,000	1,080,219
		<u>39,149,727</u>
Puerto Rico - 0.37%		
Children's Trust Fund		
5.375%, 05/15/2033	275,000	282,071
Commonwealth of Puerto Rico		

0.000%, 07/01/2024 (h)	236,736	217,686
0.000%, 07/01/2033 (h)	592,257	351,505
0.000%, 11/01/2043 (h)	2,291,998	1,188,974
4.000%, 07/01/2033	460,219	451,318
4.000%, 07/01/2035	413,675	400,138
4.000%, 07/01/2037	355,042	343,417
4.000%, 07/01/2041	482,722	458,550
4.000%, 07/01/2046	502,024	469,680
5.250%, 07/01/2023	513,996	520,881
5.375%, 07/01/2025	512,555	539,761
5.625%, 07/01/2027	507,913	554,721
5.625%, 07/01/2029	499,673	552,895
5.750%, 07/01/2031	485,328	549,843
GDB Debt Recovery Authority of Puerto Rico		
7.500%, 08/20/2040	10,625,265	9,483,049
Puerto Rico Highway & Transportation Authority		
0.000%, 07/01/2026 (d)(h)	7,000,000	5,409,122
		<u>21,773,611</u>
South Carolina - 0.20%		
Charleston Educational Excellence Finance Corp.		
1.919%, 12/01/2030	5,000,000	4,442,389
Commission of Public Works, City of Greer		
5.500%, 09/01/2032	2,000,000	2,377,314
South Carolina Jobs-Economic Development Authority		
2.729%, 07/01/2030	5,015,000	4,664,799
		<u>11,484,502</u>
Tennessee - 0.34%		
Memphis-Shelby County Airport Authority		
5.000%, 07/01/2049	5,000,000	5,429,678
New Memphis Arena Public Building Authority		
0.000%, 04/01/2044 (h)	1,800,000	654,688
0.000%, 04/01/2045 (h)	2,000,000	690,202
0.000%, 04/01/2046 (h)	1,700,000	556,583
Tennessee State School Bond Authority		
4.848%, 09/15/2027	12,000,000	12,727,154
		<u>20,058,305</u>
Texas - 3.21%		
Board of Regents of the University of Texas System		
5.134%, 08/15/2042	2,500,000	2,840,752
City of Austin, TX Airport System Revenue		
5.250%, 11/15/2047	5,000,000	5,646,233
City of Austin, TX Electric Utility Revenue		
5.000%, 11/15/2049	6,285,000	6,960,233
City of Dallas, TX		
0.000%, 02/15/2031 (h)	10,000,000	7,029,156
0.000%, 02/15/2032 (d)(h)	15,000,000	10,004,464
City of El Paso, TX		
6.018%, 08/15/2035	3,000,000	3,628,810
City of Houston, TX		
5.508%, 03/01/2036	4,900,000	5,502,530
5.538%, 03/01/2037	4,100,000	4,662,371
6.290%, 03/01/2032	860,000	961,927
City of Houston, TX Airport System Revenue		
2.085%, 07/01/2028	10,000,000	9,036,586
2.385%, 07/01/2031	15,000,000	13,098,390
6.880%, 01/01/2028	2,025,000	2,195,249
City of Irving, TX		
7.375%, 08/15/2044	3,500,000	3,587,600
City of San Antonio, TX Electric & Gas Systems Revenue		
5.000%, 02/01/2049	5,000,000	5,588,513
5.718%, 02/01/2041	5,645,000	6,496,116
5.985%, 02/01/2039	13,020,000	15,342,687

Colony Economic Development Corp. 7.250%, 10/01/2042	5,000,000	5,153,879
Dallas Fort Worth International Airport 2.454%, 11/01/2029	4,500,000	4,065,501
2.994%, 11/01/2038	15,100,000	13,328,686
Downtown Dallas Development Authority 0.000%, 08/15/2036 (h)	6,730,000	3,295,466
Lower Colorado River Authority 5.000%, 05/15/2045	7,160,000	7,871,030
5.000%, 05/15/2050	10,310,000	11,282,677
Metropolitan Transit Authority of Harris County Sales & Use Tax Revenue 2.599%, 11/01/2037	17,015,000	13,612,136
New Hope Cultural Education Facilities Corp. 4.000%, 08/01/2020 (d)(g)	220,000	61,600
North Texas Tollway Authority 1.727%, 01/01/2028	3,250,000	2,905,071
8.410%, 02/01/2030	5,090,000	6,175,175
Port of Beaumont Industrial Development Authority 4.100%, 01/01/2028 (a)	6,000,000	5,349,566
Stafford Municipal School District 3.084%, 08/15/2041	1,000,000	848,065
Tarrant Regional Water District 1.550%, 09/01/2030	6,895,000	5,898,411
Texas Transportation Commission 2.013%, 10/01/2037	6,295,000	4,743,996
White Settlement Independent School District 0.000%, 08/15/2030 (h)	1,420,000	1,030,826
		<u>188,203,702</u>
Utah - 0.20%		
City of Salt Lake City, UT Airport Revenue 5.250%, 07/01/2048	7,000,000	7,524,297
County of Salt Lake, UT Convention Hotel Revenue 5.750%, 10/01/2047 (a)	5,000,000	4,483,752
		<u>12,008,049</u>
Virginia - 0.42%		
County of Botetourt, VA 6.000%, 07/01/2044	4,485,000	4,682,260
Hampton Roads Transportation Accountability Commission 5.000%, 07/01/2045	17,770,000	20,146,526
		<u>24,828,786</u>
Washington - 0.86%		
NJB Properties 5.510%, 12/01/2036	7,665,000	8,860,786
Pierce County School District No. 10 Tacoma 2.357%, 12/01/2039	14,560,000	10,844,970
Port of Seattle, WA 5.000%, 08/01/2046	25,000,000	27,340,965
Spokane Public Facilities District 1.826%, 12/01/2029	2,000,000	1,771,103
1.996%, 12/01/2030	1,950,000	1,713,021
		<u>50,530,845</u>
West Virginia - 0.07%		
Tobacco Settlement Finance Authority 2.701%, 06/01/2030	4,770,000	4,217,127
Wisconsin - 0.19%		
Milwaukee Redevelopment Authority 0.000%, 04/01/2039 (h)	1,000,000	429,242
Public Finance Authority 4.153%, 05/15/2031	3,635,000	3,783,383
5.000%, 05/15/2032 (a)	1,275,000	1,265,110
9.000%, 06/01/2029 (a)(d)	5,750,000	5,745,386
		<u>11,223,121</u>

TOTAL MUNICIPAL BONDS (Cost \$1,753,022,670)		<u>1,583,595,300</u>
GOVERNMENT SECURITIES & AGENCY ISSUES - 0.08%		
United States International Development Finance Corp.		
1.320%, 03/15/2035	5,000,000	4,279,807
TOTAL GOVERNMENT SECURITIES & AGENCY ISSUES (Cost \$5,000,000)		<u>4,279,807</u>
US GOVERNMENT NOTES/BONDS - 4.94%		
United States Treasury Notes/Bonds		
1.500%, 02/29/2024	89,750,000	88,340,645
1.750%, 03/15/2025	90,000,000	87,693,750
2.625%, 04/15/2025	50,000,000	49,878,906
1.875%, 02/15/2041	25,000,000	20,083,008
2.375%, 02/15/2042	50,000,000	43,390,625
TOTAL US GOVERNMENT NOTES/BONDS (Cost \$297,294,317)		<u>289,386,934</u>
SHORT-TERM INVESTMENTS - 1.28%		
First American Government Obligations Fund - Class X, 0.657% (l)	74,962,087	74,962,087
TOTAL SHORT-TERM INVESTMENTS (Cost \$74,962,087)		<u>74,962,087</u>
Total Investments (Cost \$6,441,662,410) - 99.39%		5,824,346,039
Other Assets in Excess of Liabilities - 0.61%		35,827,178
TOTAL NET ASSETS - 100.00%		<u>\$ 5,860,173,217</u>

Percentages are stated as a percent of net assets.

- (a) Securities issued pursuant to Rule 144A under the Securities Act of 1933.
- (b) Variable rate security; the rate shown represents the rate at May 31, 2022.
- (c) Foreign issued security.
- (d) Represents an illiquid security. The total market value of these securities were \$95,518,703, representing 1.63% of net assets as of May 31, 2022.
- (e) Perpetual maturity. The date referenced is the next call date.
- (f) Variable rate security; the rate shown represents the rate at May 31, 2022. The coupon is based on an underlying pool of
- (g) Default or other conditions exist at May 31, 2022.
- (h) Represents a principal-only security that entitles holders to receive only principal payments on underlying mortgages.
- (i) Step-up bond; the rate shown represents the rate at May 31, 2022.
- (j) Inverse floating rate security whose interest rate moves in opposite direction of reference interest rates. Reference interest
- (k) Represents an interest-only security that entitles holders to receive only interest payments on underlying mortgages.
- (l) Seven day yield at May 31, 2022.

Abbreviations:

AG Aktiengesellschaft is a German term that refers to a corporation that is limited by shares, i.e. owned by shareholders.

NV Naamloze Vennootschap is a Dutch term for publicly traded companies.

PLC Public Limited Company.