

Performance Trust Strategic Bond Fund
Schedule of Investments
May 31, 2023 (Unaudited)

	<u>Principal</u>		<u>Value</u>
	<u>Amount</u>		
ASSET BACKED SECURITIES - 7.94%			
American Credit Acceptance Receivables Trust			
2023-1, 5.450%, 09/14/2026 (a)	\$ 8,208,308	\$	8,173,560
2022-3, 4.550%, 10/13/2026 (a)	1,825,000		1,800,595
2022-4, 6.750%, 10/13/2026 (a)	1,500,000		1,504,459
2023-2, 5.610%, 06/14/2027 (a)	4,000,000		3,981,033
2021-4, 1.320%, 02/14/2028 (a)	1,075,457		1,051,487
2022-2, 4.410%, 06/13/2028 (a)	10,000,000		9,804,297
2022-3, 4.860%, 10/13/2028 (a)	5,000,000		4,905,433
2022-4, 7.860%, 02/15/2029 (a)	4,030,000		4,132,101
2023-2, 5.960%, 08/13/2029 (a)	5,000,000		4,986,165
Americredit Automobile Receivables Trust			
2023-1, 5.840%, 10/19/2026	10,000,000		9,998,973
CarMax Auto Owner Trust			
2023-2, 5.500%, 06/15/2026	16,000,000		15,939,256
CarMax Auto Owner Trust			
2023-1, 5.230%, 01/15/2026	3,250,000		3,234,198
CNH Equipment Trust			
2023-A, 5.340%, 09/15/2026	10,000,000		9,967,527
DT Auto Owner Trust			
2020-2, 4.730%, 03/16/2026 (a)	5,000,000		4,922,956
Exeter Automobile Receivables Trust			
2023-1A, 5.610%, 06/16/2025	7,850,000		7,837,466
2022-5A, 5.430%, 04/15/2026	5,000,000		4,980,367
2023-1A, 5.580%, 04/15/2026	7,110,000		7,088,096
2023-2, 5.600%, 08/17/2026	7,500,000		7,475,914
2022-2A, 3.650%, 10/15/2026	20,000,000		19,644,650
2022-5A, 5.970%, 03/15/2027	5,000,000		4,988,814
2022-6A, 6.030%, 08/16/2027	10,000,000		10,008,528
2022-5A, 6.510%, 12/15/2027	5,060,000		5,108,459
2022-6A, 6.320%, 05/15/2028	5,000,000		5,060,154
2021-2A, 2.900%, 07/17/2028 (a)	1,500,000		1,370,693
2021-3A, 3.040%, 12/15/2028 (a)	5,000,000		4,490,275
2022-4A, 4.920%, 12/15/2028	4,000,000		3,921,010
First Investors Auto Owner Trust			
2021-1A, 1.170%, 03/15/2027 (a)	1,795,000		1,702,577
2022-1A, 3.130%, 05/15/2028 (a)	5,000,000		4,720,700
Flagship Credit Auto Trust			
2023-1, 5.380%, 12/15/2026 (a)	5,000,000		4,966,303
2022-3, 4.550%, 04/15/2027 (a)	10,000,000		9,840,291
2023-2, 5.760%, 04/15/2027 (a)	11,047,000		11,014,509
GLS Auto Receivables Issuer Trust			
2022-2A, 4.700%, 09/15/2026 (a)	5,000,000		4,913,867
2022-3A, 4.920%, 01/15/2027 (a)	3,000,000		2,952,782
2023-2A, 5.700%, 01/15/2027 (a)	6,000,000		5,982,724
2021-4A, 1.940%, 10/15/2027 (a)	8,650,000		8,159,982
2023-2 B, 5.520%, 11/15/2027	4,340,000		4,317,667
2021-2A, 2.870%, 05/15/2028 (a)	4,910,000		4,436,086
2023-1A, 6.380%, 12/15/2028 (a)	5,000,000		5,049,921
GM Financial Consumer Automobile Receivables Trust			
2023-2, 5.100%, 05/18/2026	8,000,000		7,964,639
Honda Auto Receivables Owner Trust			
2022-2, 3.810%, 03/18/2025	3,664,971		3,632,981
2023-2, 5.410%, 04/15/2026	10,000,000		9,998,531
New Residential Advance Receivables Trust			
2020-T1, 2.269%, 08/15/2053 (a)	1,700,000		1,677,416
2020-T1, 3.011%, 08/15/2053 (a)	4,400,000		4,343,421
Santander Drive Auto Receivables Trust			
2023-1, 5.360%, 05/15/2026	9,500,000		9,468,982
2022-6, 4.490%, 11/16/2026	6,916,000		6,828,429
2022-4, 4.140%, 02/16/2027	7,807,000		7,695,091
2022-7, 5.750%, 04/15/2027	6,350,000		6,358,108
2023-2, 5.210%, 07/15/2027	10,020,000		9,979,049
2022-2, 3.440%, 09/15/2027	10,000,000		9,704,051

2022-7, 5.950%, 01/17/2028	10,000,000	10,090,050
2020-1, 5.350%, 03/15/2028	1,000,000	994,518
2022-5, 4.740%, 10/16/2028	7,500,000	7,342,729
2022-7, 6.690%, 03/17/2031	9,000,000	9,286,011
Toyota Auto Receivables Owner Trust		
2023-A, 5.050%, 01/15/2026	5,000,000	4,978,199
Westlake Automobile Receivables Trust		
2020-1A, 3.310%, 10/15/2025 (a)	10,000,000	9,801,354
2022-2A, 3.750%, 04/15/2026 (a)	4,850,000	4,750,903
2023-2A, 5.800%, 02/16/2027 (a)	10,000,000	10,033,185
2022-1A, 2.750%, 03/15/2027 (a)	2,645,000	2,565,444
2022-1A, 3.110%, 03/15/2027 (a)	5,000,000	4,803,908
2022-2A, 4.310%, 09/15/2027 (a)	7,075,000	6,915,095
2022-3A, 6.440%, 12/15/2027 (a)	5,000,000	5,043,805
2023-1A, 5.210%, 01/18/2028 (a)	11,000,000	10,933,523
2023-1A, 5.410%, 01/18/2028 (a)	3,750,000	3,724,458
2023-2A, 6.290%, 03/15/2028 (a)	8,500,000	8,575,839
2023-1A, 5.740%, 08/15/2028 (a)	3,000,000	2,992,796
World Omni Auto Receivables Trust		
2023-A, 5.180%, 07/15/2026	7,800,000	7,768,332
2023-B, 5.250%, 11/16/2026	10,000,000	9,953,964
TOTAL ASSET BACKED SECURITIES (Cost \$434,544,385)		432,638,686

COLLATERALIZED LOAN OBLIGATIONS - 6.07%

Apidos CLO XII		
2013-12A, 7.860% (3 Month LIBOR USD + 2.600%), 04/15/2031 (a)(b)(c)	3,195,000	2,874,295
2013-12A, 10.660% (3 Month LIBOR USD + 5.400%), 04/15/2031 (a)(b)(c)	6,150,000	4,959,846
Apidos CLO XV		
2013-15A, 7.100% (3 Month LIBOR USD + 1.850%), 04/20/2031 (a)(b)(c)	5,000,000	4,846,495
2013-15A, 10.950% (3 Month LIBOR USD + 5.700%), 04/20/2031 (a)(b)(c)	3,843,000	3,278,713
Apidos CLO XX		
2015-20A, 10.960% (3 Month LIBOR USD + 5.700%), 07/16/2031 (a)(b)(c)	1,750,000	1,483,235
Apidos CLO XXIV		
2016-24A, 11.050% (3 Month LIBOR USD + 5.800%), 10/20/2030 (a)(b)(c)	2,550,000	2,169,999
Apidos CLO XXIX		
2018-29A, 7.155% (3 Month LIBOR USD + 1.900%), 07/25/2030 (a)(b)(c)	7,600,000	7,312,675
2018-29A, 8.005% (3 Month LIBOR USD + 2.750%), 07/25/2030 (a)(b)(c)	6,250,000	5,747,606
Apidos CLO XXVIII		
2017-28A, 6.400% (3 Month LIBOR USD + 1.150%), 01/20/2031 (a)(b)(c)	2,000,000	1,952,960
Apidos CLO XXX		
XXXA, 7.262% (3 Month LIBOR USD + 2.000%), 10/18/2031 (a)(b)(c)	3,600,000	3,482,060
Apidos CLO XXXI		
2019-31A, 11.860% (3 Month LIBOR USD + 6.600%), 04/15/2031 (a)(b)(c)	4,400,000	3,970,789
Ares XLII CLO Ltd.		
2017-42A, 8.723% (3 Month LIBOR USD + 3.450%), 01/22/2028 (a)(b)(c)	5,000,000	4,762,905
Ares XLVI CLO Ltd.		
2017-46A, 3.570%, 01/15/2030 (a)(c)	3,600,000	3,278,862
2017-46A, 6.960% (3 Month LIBOR USD + 1.700%), 01/15/2030 (a)(b)(c)	1,436,843	1,373,225
Ares XLVII CLO Ltd.		
2018-47A, 7.960% (3 Month LIBOR USD + 2.700%), 04/15/2030 (a)(b)(c)	1,915,000	1,686,989
Ares XXXIR CLO Ltd.		
2014-31RA, 6.975% (3 Month LIBOR USD + 1.600%), 05/24/2030 (a)(b)(c)	5,500,000	5,307,500
Ares XXXIX CLO Ltd.		
2016-39A, 8.612% (3 Month LIBOR USD + 3.350%), 04/18/2031 (a)(b)(c)	7,335,000	6,513,157
Ares XXXVIII CLO Ltd.		
2015-38A, 7.750% (3 Month LIBOR USD + 2.500%), 04/20/2030 (a)(b)(c)	7,450,000	6,617,522
BCRED MML CLO, LLC		
2022-1A, 7.798% (TSFR3M + 2.750%), 04/20/2035 (a)(b)	2,000,000	1,912,790
BlueMountain CLO Ltd.		
2018-1A, 6.999% (3 Month LIBOR USD + 1.700%), 07/30/2030 (a)(b)(c)	6,996,770	6,762,910
2014-2A, 7.000% (3 Month LIBOR USD + 1.750%), 10/20/2030 (a)(b)(c)	5,500,000	5,341,204
Burnham Park CLO Ltd.		
2016-1A, 7.400% (3 Month LIBOR USD + 2.150%), 10/20/2029 (a)(b)(c)	5,250,000	5,080,246
Buttermilk Park CLO Ltd.		
2018-1A, 8.360% (3 Month LIBOR USD + 3.100%), 10/15/2031 (a)(b)(c)	1,000,000	903,113
Catskill Park CLO Ltd.		
2017-1A, 8.950% (3 Month LIBOR USD + 3.700%), 04/20/2029 (a)(b)(c)	3,850,000	3,692,150
2017-1A, 11.250% (3 Month LIBOR USD + 6.000%), 04/20/2029 (a)(b)(c)	1,250,000	1,057,242
Chenango Park CLO Ltd.		
2018-1A, 8.260% (3 Month LIBOR USD + 3.000%), 04/15/2030 (a)(b)(c)	1,000,000	884,486

CIFC Funding Ltd.		
2017-3A, 7.050% (3 Month LIBOR USD + 1.800%), 07/20/2030 (a)(b)(c)	2,100,000	2,066,295
2018-1A, 7.012% (3 Month LIBOR USD + 1.750%), 04/18/2031 (a)(b)(c)	3,750,000	3,602,846
Fillmore Park CLO Ltd.		
2018-1A, 10.660% (3 Month LIBOR USD + 5.400%), 07/15/2030 (a)(b)(c)	1,000,000	892,252
Gilbert Park CLO Ltd.		
2017-1A, 8.210% (3 Month LIBOR USD + 2.950%), 10/15/2030 (a)(b)(c)	8,475,000	7,785,949
2017-1A, 11.660% (3 Month LIBOR USD + 6.400%), 10/15/2030 (a)(b)(c)	1,250,000	1,075,856
Goldentree Loan Management US CLO 2 Ltd.		
2017-2A, 9.950% (3 Month LIBOR USD + 4.700%), 11/28/2030 (a)(b)(c)	6,561,000	5,950,027
Goldentree Loan Management US CLO 4 Ltd.		
2019-4A, 10.023% (3 Month LIBOR USD + 4.750%), 04/24/2031 (a)(b)(c)	8,000,000	6,955,936
Goldentree Loan Management US CLO 5 Ltd.		
2019-5A, 8.400% (3 Month LIBOR USD + 3.150%), 10/20/2032 (a)(b)(c)	2,500,000	2,336,722
2019-5A, 10.100% (3 Month LIBOR USD + 4.850%), 10/20/2032 (a)(b)(c)	7,500,000	6,411,788
Goldentree Loan Opportunities X Ltd.		
2015-10A, 8.300% (3 Month LIBOR USD + 3.050%), 07/20/2031 (a)(b)(c)	4,000,000	3,799,060
Goldentree Loan Opportunities XI Ltd.		
2015-11A, 7.662% (3 Month LIBOR USD + 2.400%), 01/18/2031 (a)(b)(c)	2,250,000	2,137,255
2015-11A, 10.662% (3 Month LIBOR USD + 5.400%), 01/18/2031 (a)(b)(c)	3,750,000	3,367,920
Goldentree Loan Management US CLO 1 Ltd.		
2021-9A, 10.000% (3 Month LIBOR USD + 4.750%), 01/20/2033 (a)(b)(c)	6,500,000	5,637,378
Golub Capital BDC 3 CLO 1, LLC		
2021-1A, 8.060% (3 Month LIBOR USD + 2.800%), 04/15/2033 (a)(b)(c)	7,000,000	6,764,170
Grippen Park CLO Ltd.		
2017-1A, 8.550% (3 Month LIBOR USD + 3.300%), 01/20/2030 (a)(b)(c)	7,550,000	7,207,751
2017-1A, 10.950% (3 Month LIBOR USD + 5.700%), 01/20/2030 (a)(b)(c)	1,150,000	979,426
Jay Park CLO Ltd.		
2016-1A, 7.900% (3 Month LIBOR USD + 2.650%), 10/20/2027 (a)(b)(c)	1,124,000	1,099,279
LCM 26 Ltd.		
26A, 7.750% (3 Month LIBOR USD + 2.500%), 01/20/2031 (a)(b)(c)	1,000,000	817,934
26A, 10.550% (3 Month LIBOR USD + 5.300%), 01/20/2031 (a)(b)(c)	4,000,000	2,593,024
LCM 29 Ltd.		
29A, 6.860% (3 Month LIBOR USD + 1.600%), 04/15/2031 (a)(b)(c)	4,750,000	4,591,559
LCM 34 Ltd.		
34A, 11.790% (3 Month LIBOR USD + 6.540%), 10/20/2034 (a)(b)(c)	3,250,000	2,650,420
LCM 35 Ltd.		
35A, 11.870% (3 Month LIBOR USD + 6.610%), 10/15/2034 (a)(b)(c)	4,750,000	3,694,569
LCM 36 Ltd.		
36A, 11.970% (3 Month LIBOR USD + 6.710%), 01/15/2034 (a)(b)(c)	6,000,000	4,541,286
LCM Loan Income Fund I Income Note Issuer Ltd.		
27A, 7.210% (3 Month LIBOR USD + 1.950%), 07/16/2031 (a)(b)(c)	2,700,000	2,543,519
27A, 8.210% (3 Month LIBOR USD + 2.950%), 07/16/2031 (a)(b)(c)	4,000,000	3,293,880
LCM XIV LP		
14A, 6.830% (3 Month LIBOR USD + 1.580%), 07/20/2031 (a)(b)(c)	10,800,000	10,381,824
14A, 7.100% (3 Month LIBOR USD + 1.850%), 07/20/2031 (a)(b)(c)	6,000,000	5,629,584
14A, 10.750% (3 Month LIBOR USD + 5.500%), 07/20/2031 (a)(b)(c)	1,000,000	614,005
LCM XV LP		
15A, 8.950% (3 Month LIBOR USD + 3.700%), 07/20/2030 (a)(b)(c)	9,000,000	7,961,643
LCM XVI LP		
16A, 7.010% (3 Month LIBOR USD + 1.750%), 10/15/2031 (a)(b)(c)	4,000,000	3,886,784
16A, 7.410% (3 Month LIBOR USD + 2.150%), 10/15/2031 (a)(b)(c)	5,100,000	4,849,968
16A, 11.640% (3 Month LIBOR USD + 6.380%), 10/15/2031 (a)(b)(c)	1,600,000	1,163,638
LCM XVII LP		
17A, 11.260% (3 Month LIBOR USD + 6.000%), 10/15/2031 (a)(b)(c)	1,000,000	644,212
LCM XVIII LP		
19A, 7.010% (3 Month LIBOR USD + 1.750%), 07/15/2027 (a)(b)(c)	1,523,457	1,520,299
19A, 7.960% (3 Month LIBOR USD + 2.700%), 07/15/2027 (a)(b)(c)	4,000,000	3,988,256
18A, 11.200% (3 Month LIBOR USD + 5.950%), 04/20/2031 (a)(b)(c)	5,300,000	3,553,067
LCM XXII Ltd.		
22A, 8.050% (3 Month LIBOR USD + 2.800%), 10/20/2028 (a)(b)(c)	1,895,000	1,674,359
LCM XXV Ltd.		
25A, 8.700% (3 Month LIBOR USD + 3.450%), 07/20/2030 (a)(b)(c)	4,000,000	3,341,648
Long Point Park CLO Ltd.		
2017-1A, 7.660% (3 Month LIBOR USD + 2.400%), 01/17/2030 (a)(b)(c)	4,000,000	3,529,544
2017-1A, 10.860% (3 Month LIBOR USD + 5.600%), 01/17/2030 (a)(b)(c)	2,000,000	1,647,430
Magnetite VIII Ltd.		
2014-8A, 8.160% (3 Month LIBOR USD + 2.900%), 04/15/2031 (a)(b)(c)	10,150,000	9,716,301
Magnetite XII Ltd.		
2015-12A, 10.940% (3 Month LIBOR USD + 5.680%), 10/15/2031 (a)(b)(c)	8,923,000	8,212,506

Magnetite XIV-R Ltd. 2015-14RA, 8.112% (3 Month LIBOR USD + 2.850%), 10/18/2031 (a)(b)(c)	1,500,000	1,424,537
Magnetite XV Ltd. 2015-15A, 8.079% (TSFR3M + 3.012%), 07/25/2031 (a)(b)(c)	2,000,000	1,898,358
2015-15A, 10.529% (TSFR3M + 5.462%), 07/25/2031 (a)(b)(c)	4,000,000	3,540,496
Magnetite XVIII Ltd. 2016-18A, 8.021% (3 Month LIBOR USD + 2.700%), 11/15/2028 (a)(b)(c)	10,315,000	9,992,532
Magnetite XXIII Ltd. 2019-23A, 11.555% (3 Month LIBOR USD + 6.300%), 01/25/2035 (a)(b)(c)	2,750,000	2,571,495
Magnetite XXVII Ltd. 2020-27A, 11.250% (3 Month LIBOR USD + 6.000%), 10/20/2034 (a)(b)(c)	5,250,000	4,874,977
Magnetite XXVIII Ltd. 2020-28A, 11.400% (3 Month LIBOR USD + 6.150%), 01/20/2035 (a)(b)(c)	2,250,000	2,089,566
Magnetite XXX Ltd. 2021-30A, 11.455% (3 Month LIBOR USD + 6.200%), 10/25/2034 (a)(b)(c)	4,100,000	3,849,429
Magnetite XXXIV Ltd. 2023-34A, 10.355% (TSFR3M + 5.200%), 04/20/2036 (a)(b)(c)	2,950,000	2,919,349
Mountain View CLO XV Ltd. 2019-2A, 7.160% (3 Month LIBOR USD + 1.900%), 01/15/2033 (a)(b)(c)	3,000,000	2,957,343
Neuberger Berman Loan Advisers CLO 33 Ltd. 2019-33A, 8.160% (3 Month LIBOR USD + 2.900%), 10/16/2033 (a)(b)(c)	2,000,000	1,860,548
Neuberger Berman Loan Advisers CLO 35 Ltd. 2019-35A, 8.965% (3 Month LIBOR USD + 3.700%), 01/19/2033 (a)(b)(c)	7,971,955	7,495,256
Niagara Park CLO Ltd. 2019-1A, 11.210% (3 Month LIBOR USD + 5.950%), 07/17/2032 (a)(b)(c)	2,000,000	1,799,656
Octagon Investment Partners 26 Ltd. 2016-1A, 7.060% (3 Month LIBOR USD + 1.800%), 07/15/2030 (a)(b)(c)	6,220,000	5,883,803
Webster Park CLO Ltd. 2015-1A, 7.050% (3 Month LIBOR USD + 1.800%), 07/20/2030 (a)(b)(c)	10,300,000	9,821,514
2015-1A, 8.150% (3 Month LIBOR USD + 2.900%), 07/20/2030 (a)(b)(c)	4,800,000	4,173,600
Whetstone Park CLO Ltd. 2021-1A, 2.791%, 01/20/2035 (a)(c)	1,400,000	1,162,174
TOTAL COLLATERALIZED LOAN OBLIGATIONS (Cost \$354,079,702)		<u>330,678,776</u>

CORPORATE BONDS - 19.33%

Aerospace & Defense - 0.32%

Howmet Aerospace, Inc.

5.900%, 02/01/2027

3.000%, 01/15/2029

6,326,000 6,439,406
12,437,000 10,903,727

Automobile Components - 0.13%

Dana, Inc.

4.250%, 09/01/2030

4.500%, 02/15/2032

4,500,000 3,625,987
4,208,000 3,379,929

Automobiles - 0.32%

Thor Industries, Inc.

4.000%, 10/15/2029 (a)

9,340,000 7,647,872

Volkswagen Group of America Finance, LLC

3.750%, 05/13/2030 (a)

10,000,000 9,062,652

Winnebago Industries, Inc.

6.250%, 07/15/2028 (a)

1,000,000 960,868

Banks - 6.15%

Atlantic Union Bankshares Corp.

2.875% to 12/15/2026 then TSFR3M + 1.860%, 12/15/2031 (b)

8,000,000 6,616,984

Australia & New Zealand Banking Group Ltd.

6.742%, 12/08/2032 (a)(c)

7,000,000 7,263,031

Bank of America Corp.

2.087% to 05/14/2029 then SOFR + 1.060%, 06/14/2029 (b)

2.651% to 03/11/31 then SOFR + 1.220%, 03/11/2032 (b)

7,000,000 6,002,754
10,000,000 8,275,188

Bank of Montreal

3.088% (5 Year CMT Rate + 1.400%), 01/10/2037 (b)(c)

15,000,000 11,941,600

Bank of Nova Scotia

4.850%, 02/01/2030 (c)

10,000,000 9,787,713

Bank of NT Butterfield & Son Ltd.

5.250% to 06/01/2023 then 3 Month LIBOR USD + 2.255%, 06/01/2028 (b)(c)

5.250% to 06/15/2025 then TSFR3M + 5.060%, 06/15/2030 (b)(c)

3,000,000 3,000,000
5,000,000 4,665,643

Bank OZK

2.750% to 10/01/2026 then TSFR3M + 2.090%, 10/01/2031 (b)

13,175,000 9,971,621

Banner Corp.

5.000% to 06/30/2025 then TSFR3M + 4.890%, 06/30/2030 (b)

8,000,000 7,100,115

Barclays PLC

6.125% (5 Year CMT Rate + 5.867%), 09/15/2166 (b)(c)(d)	15,050,000	13,037,815
Central Pacific Financial Corp.		
4.750% to 11/01/2025 then TSFR3M + 4.560%, 11/01/2030 (b)	5,000,000	4,464,238
Citigroup, Inc.		
3.980% (3 Month LIBOR USD + 1.338%), 03/20/2030 (b)	5,128,000	4,753,864
CNB Financial Corp.		
3.250% to 6/15/2026 then TSFR3M + 2.580%, 06/15/2031 (a)(b)	2,000,000	1,680,232
Deutsche Bank AG		
7.079% to 11/10/2032 then SOFR + 3.650%, 02/10/2034 (b)(c)	3,000,000	2,746,313
First Busey Corp.		
5.250% to 06/01/2025 then TSFR3M + 5.110%, 06/01/2030 (b)	4,000,000	3,635,013
7.079% to 11/10/2032 then TSFR3M + 2.520%, 02/10/2034 (b)	2,000,000	1,624,759
First Financial Bancorp.		
5.250% to 05/15/2025 then TSFR3M + 5.090%, 05/15/2030 (b)	10,500,000	9,239,353
First Foundation, Inc.		
3.500% to 02/01/2027 then SOFR + 2.040%, 02/01/2032 (b)	9,500,000	5,624,138
First Interstate BancSystem, Inc.		
5.250% to 05/15/2025 then TSFR3M + 5.180%, 05/15/2030 (b)	5,000,000	4,533,627
First Mid Bancshares, Inc.		
3.950% to 10/15/2025 then TSFR3M + 3.830%, 10/15/2030 (b)	5,300,000	4,550,726
First Midwest Bancorp, Inc.		
5.875%, 09/29/2026	7,515,000	7,175,579
Firstbank		
4.500% to 09/01/2030 then SOFR + 4.390%, 09/01/2030 (b)	8,000,000	7,154,518
First-Citizens Bank & Trust Co.		
6.125%, 03/09/2028	1,792,000	1,781,669
Flushing Financial Corp.		
3.125% to 12/01/2026 then TSFR3M + 2.035%, 12/01/2031 (b)	5,000,000	4,072,795
Great Southern Bank		
5.500% to 06/15/2025 then TSFR3M + 5.325%, 06/15/2030 (b)	4,750,000	4,297,121
Heartland Financial USA, Inc.		
2.750% to 09/15/2026 then TSFR3M + 2.100%, 09/15/2031 (b)	6,000,000	4,672,552
Hilltop Holdings, Inc.		
6.125% to 05/15/2030 then TSFR3M + 5.800%, 05/15/2035 (b)	9,000,000	8,198,551
Home BancShares, Inc.		
3.125% to 01/30/2027 then TSFR3M + 1.820%, 01/30/2032 (b)	8,000,000	6,597,103
Huntington National Bank		
5.500% to 05/06/2030 then 3 Month LIBOR USD + 5.090%, 05/06/2030 (b)	9,250,000	8,754,914
Independent Bank Group, Inc.		
4.000% to 09/15/2025 then SOFR + 3.885%, 09/15/2030 (b)	7,000,000	6,273,471
JPMorgan Chase & Co.		
2.963% to 01/25/2032 then SOFR + 1.260%, 01/25/2033(b)	10,000,000	8,463,070
Mercantile Bank Corp.		
3.250% to 01/30/2027 then SOFR + 2.120%, 01/30/2032(b)	7,000,000	5,817,720
National Australia Bank Ltd.		
3.347% (5 Year CMT Rate + 1.700%), 01/12/2037 (a)(b)(c)	9,500,000	7,490,706
NBT Bancorp, Inc.		
5.000% to 07/01/2025 then TSFR3M + 4.850%, 07/01/2030 (b)	7,500,000	6,523,346
NexBank Capital, Inc.		
4.000% to 08/15/2026 then TSFR3M + 3.390%, 08/15/2031 (a)(b)	6,500,000	5,279,367
OceanFirst Financial Corp.		
5.250% to 05/15/2025 then TSFR3M + 5.095%, 05/15/2030 (b)	5,000,000	4,518,392
Pacific Premier Bancorp, Inc.		
4.875% to 05/15/2024 then 3 Month LIBOR USD + 2.500%, 05/15/2029 (b)	3,500,000	3,029,391
5.375% to 06/15/2025 then TSFR3M + 5.170%, 06/15/2030 (b)	5,410,000	4,439,052
Park National Corp.		
4.500% to 09/01/2025 then TSFR3M + 4.390%, 09/01/2030 (b)	15,600,000	13,582,188
Peapack-Gladstone Financial Corp.		
3.500% to 12/30/2025 then TSFR3M + 3.260%, 12/30/2030 (b)	7,500,000	6,543,655
RBB Bancorp		
4.000% to 04/01/2026 then TSFR3M + 3.290%, 04/01/2031 (b)	5,450,000	4,751,680
Renasant Corp.		
3.000% to 12/01/2026 then TSFR3M + 1.910%, 12/01/2031 (b)	7,000,000	5,226,972
4.500% to 09/15/2030 then TSFR3M + 4.025%, 09/15/2035 (b)	9,000,000	6,355,542
Sandy Spring Bancorp, Inc.		
4.250% to 11/15/2024 then 3 Month LIBOR USD + 2.882%, 11/15/2029 (b)	5,500,000	5,050,590
Santander Holdings USA, Inc.		
6.499% to 02/29/2029 then SOFR + 2.356%, 03/09/2029 (b)	5,000,000	5,088,691
Southside Bancshares, Inc.		
3.875% to 11/15/2025 then TSFR3M + 3.660%, 11/15/2030 (b)	8,000,000	7,088,223

Summit Financial Group, Inc. 3.250% to 12/01/2026 then TSFR3M + 2.300%, 12/01/2031(b)	4,000,000	3,271,458
Synovus Financial Corp. 5.900% (5 Year Swap Rate USD + 3.379%), 02/07/2029 (b)	4,000,000	3,478,384
Texas Capital Bancshares, Inc. 4.000% (5 Year CMT Rate + 3.150%), 05/06/2031 (b)	10,942,000	8,165,023
Texas Capital Bank, NA 5.250%, 01/31/2026	5,000,000	4,522,584
Towne Bank 3.125% to 02/15/2027 then TSFR3M + 1.680%, 02/15/2032 (b)	4,000,000	3,368,681
Trustmark Corp. 3.625% to 12/01/2025 then TSFR3M + 3.387%, 12/01/2030 (b)	6,500,000	5,613,496
Webster Financial Corp. 4.100%, 03/25/2029	1,380,000	1,195,050
Western Alliance Bancorp 3.000% to 06/15/2026 then TSFR3M + 2.250%, 06/15/2031 (b)	5,900,000	4,203,750
Western Alliance Bank 5.250% to 06/01/2025 then TSFR3M + 5.120%, 06/01/2030 (b)(e)	7,500,000	5,475,000
WSFS Financial Corp. 6.916% (3 Month LIBOR USD + 0.000%), 12/15/2027 (b) 2.750% to 12/15/2025 then SOFR + 2.485%, 12/15/2030 (b)	3,500,000 4,470,000	3,290,942 3,918,753
Building Products - 0.29%		
Masonite International Corp. 5.375%, 02/01/2028 (a)(c) 3.500%, 02/15/2030 (a)(c)	500,000 9,536,000	475,902 8,024,171
TopBuild Corp. 3.625%, 03/15/2029 (a) 4.125%, 02/15/2032 (a)	7,065,000 1,565,000	6,119,350 1,313,280
Capital Markets - 0.62%		
Ares Capital Corp. 3.200%, 11/15/2031	15,000,000	11,466,003
Blackstone Holdings Finance Co., LLC 1.625%, 08/05/2028 (a)	15,000,000	12,505,022
Brookfield Corp. 7.375%, 03/01/2033 (c)	3,000,000	3,243,154
MSCI, Inc. 3.625%, 11/01/2031 (a)	7,800,000	6,518,589
Chemicals - 0.26%		
Axalta Coating Systems, LLC 3.375%, 02/15/2029 (a)	6,744,000	5,787,600
Eastman Chemical Co. 5.750%, 03/08/2033	3,000,000	3,004,030
Scotts Miracle-Gro Co. 4.375%, 02/01/2032	6,828,000	5,464,585
Commercial Services & Supplies - 0.19%		
Central Storage Safety Project Trust 4.823%, 02/01/2038 (a)(e)	6,072,640	5,177,796
Wildflower Improvement Association 6.625%, 03/01/2031 (a)(e)	5,059,095	4,858,742
Consumer Finance - 0.59%		
Ally Financial, Inc. 6.700%, 02/14/2033	10,000,000	8,806,910
Ford Motor Credit Co. LLC 7.350%, 03/06/2030	8,750,000	8,822,625
OneMain Finance Corp. 3.500%, 01/15/2027 5.375%, 11/15/2029	5,000,000 12,603,000	4,162,725 10,318,202
Containers & Packaging - 0.32%		
Ancor Finance USA, Inc. 5.625%, 05/26/2033	5,000,000	5,011,799
AptarGroup, Inc. 3.600%, 03/15/2032	10,000,000	8,547,386
Graphic Packaging International, LLC 3.750%, 02/01/2030 (a)	4,433,000	3,901,239
Distributors - 0.11%		
LKQ Corp. 6.250%, 06/15/2033 (a)	6,000,000	6,041,944
Diversified Consumer Services - 0.10%		
Prime Security Services Borrower LLC 5.750%, 04/15/2026 (a)	3,500,000	3,429,050

Nature Conservancy		
1.711%, 07/01/2031	1,250,000	945,594
1.811%, 07/01/2032	1,150,000	851,187
1.861%, 07/01/2033	532,000	384,329
Service Corp. International		
3.375%, 08/15/2030	12,676,000	10,566,270
4.000%, 05/15/2031	8,375,000	7,168,163
United Jewish Appeal-Federation of Jewish Philanthropies of New York, Inc.		
2.145%, 02/01/2031	4,565,000	3,777,959
Diversified Financial Services - 0.37%		
American AGredit FLCA		
3.375% to 06/15/2031 then SOFR + 2.120%, 06/15/2036 (a)(b)	10,000,000	7,587,062
Compeer Financial FLCA		
2.750% to 06/01/2026 then SOFR + 2.030%, 06/01/2031 (a)(b)	5,000,000	4,048,393
3.375% to 06/01/2031 then SOFR + 1.965%, 06/01/2036 (a)(b)	4,750,000	3,603,199
Enterprise Community Loan Fund, Inc.		
3.685%, 11/01/2023	4,810,000	4,768,007
Diversified Telecommunicaiton Services - 0.22%		
AT&T, Inc.		
5.400%, 02/15/2034	3,000,000	3,012,657
Verizon Communications, Inc.		
4.500%, 08/10/2033	9,180,000	8,676,383
Electrical Equipment - 0.26%		
Regal Rexnord Corp.		
6.300%, 02/15/2030 (a)	4,676,000	4,670,591
6.400%, 04/15/2033 (a)	2,000,000	1,979,433
Sensata Technologies, Inc.		
4.375%, 02/15/2030 (a)	5,446,000	4,870,725
3.750%, 02/15/2031 (a)	3,255,000	2,770,527
Electronic Equipment, Instruments & Components - 0.45%		
CDW Finance Corp.		
3.276%, 12/01/2028	4,954,000	4,307,022
3.250%, 02/15/2029	17,218,000	14,790,731
Corning, Inc.		
5.750%, 08/15/2040	5,107,000	5,183,764
Electric Utilities - 0.65%		
Brazos Securitization LLC		
5.413%, 09/01/2050 (a)	9,500,000	9,829,758
CoServ Securitization LLC		
2022, 5.321%, 02/15/2048 (a)	19,000,000	18,912,851
Oglethorpe Power Corp.		
6.191%, 01/01/2031 (a)	6,445,000	6,593,090
Equity Real Estate Investment Trusts (REITs) - 0.28%		
American Finance Trust, Inc.		
4.500%, 09/30/2028 (a)	10,000,000	7,661,800
Simon Property Group LP		
6.750%, 02/01/2040	6,738,000	7,320,551
Ground Transportation - 0.32%		
ERAC USA Finance, LLC		
4.900%, 05/01/2033 (a)	8,000,000	7,870,315
7.000%, 10/15/2037 (a)	8,316,000	9,659,054
Healthcare Providers & Services - 1.36%		
Baptist Health South Florida, Inc.		
4.342%, 11/15/2041	14,760,000	12,610,961
Centene Corp.		
2.450%, 07/15/2028	16,390,000	14,098,186
3.000%, 10/15/2030	5,965,000	4,981,777
CommonSpirit Health		
2.782%, 10/01/2030	10,000,000	8,495,124
3.817%, 10/01/2049	1,800,000	1,373,465
Hackensack Meridian Health, Inc.		
2.675%, 09/01/2041	9,920,000	6,940,906
HumanGood California Obligated Group		
3.000%, 10/01/2028	2,850,000	2,642,167
Northwell Healthcare, Inc.		
3.391%, 11/01/2027	4,652,000	4,323,204
Orlando Health Obligated Group		
2.891%, 10/01/2035	1,000,000	800,682
Penn State Health		
3.806%, 11/01/2049	5,920,000	4,303,748

Piedmont Healthcare, Inc. 2.719%, 01/01/2042	7,000,000	4,872,942
Sutter Health 3.161%, 08/15/2040	2,766,000	2,066,078
Toledo Hospital 6.015%, 11/15/2048	6,980,000	6,628,118
Hotels, Restaurants & Leisure - 0.22%		
Papa John's International, Inc. 3.875%, 09/15/2029 (a)	6,174,000	5,177,887
Station Casinos, LLC 4.625%, 12/01/2031 (a)	2,000,000	1,664,700
YMCA of Greater New York 2.303%, 08/01/2026	5,730,000	5,156,147
Household Durables - 0.64%		
Ashton Woods USA, LLC 6.625%, 01/15/2028 (a)	3,620,000	3,393,793
4.625%, 04/01/2030 (a)	5,746,000	4,751,068
KB Home 4.800%, 11/15/2029	7,722,000	7,070,881
7.250%, 07/15/2030	1,000,000	1,011,612
M/I Homes, Inc. 3.950%, 02/15/2030	7,916,000	6,807,301
Meritage Homes Corp. 3.875%, 04/15/2029 (a)	6,950,000	6,091,494
Tempur Sealy International, Inc. 3.875%, 10/15/2031 (a)	7,541,000	6,041,777
Information Technology - 0.31%		
Dell International LLC 8.100%, 07/15/2036	14,660,000	16,954,838
Insurance - 0.12%		
RGA Global Funding 2.700%, 01/18/2029 (a)	7,750,000	6,709,703
Machinery - 0.21%		
Allison Transmission, Inc. 3.750%, 01/30/2031 (a)	13,782,000	11,650,649
Media - 0.56%		
CCO Holdings Capital Corp. 4.750%, 02/01/2032 (a)	11,912,000	9,555,768
4.250%, 01/15/2034 (a)	12,500,000	9,259,049
Sirius XM Radio, Inc. 3.875%, 09/01/2031 (a)	15,874,000	11,729,035
Mortgage Real Estate Investment Trusts (REITs) - 0.22%		
Arbor Realty SR, Inc. 5.000%, 12/30/2028 (a)	5,000,000	4,144,094
Arbor Realty Trust, Inc. 4.750%, 10/15/2024 (a)	4,000,000	3,809,594
4.500%, 03/15/2027 (a)	5,000,000	4,276,432
Pharmaceuticals - 0.80%		
Bristol-Myers Squibb Co. 4.125%, 06/15/2039	13,734,000	12,424,882
Johnson & Johnson 5.850%, 07/15/2038	8,180,000	9,222,734
Pfizer Investment Enterprises Pte Ltd. 5.110%, 05/19/2043 (c)	7,000,000	6,944,392
Wyeth, LLC 5.950%, 04/01/2037	13,738,000	15,100,863
Professional Services - 0.37%		
Booz Allen Hamilton, Inc. 3.875%, 09/01/2028 (a)	1,220,000	1,092,815
4.000%, 07/01/2029 (a)	12,530,000	11,074,515
Leidos, Inc. 4.375%, 05/15/2030	6,310,000	5,767,082
2.300%, 02/15/2031	2,840,000	2,220,105
Software - 0.54%		
Open Text Corp. 6.900%, 12/01/2027 (a)(c)	1,000,000	1,023,387
3.875%, 12/01/2029 (a)(c)	6,680,000	5,571,466
Open Text Holdings, Inc. 4.125%, 12/01/2031 (a)	4,175,000	3,430,285
Oracle Corp.		

3.850%, 07/15/2036	10,200,000	8,498,533
6.500%, 04/15/2038	10,000,000	10,691,603
Specialty Retail - 1.09%		
Asbury Automotive Group, Inc.		
5.000%, 02/15/2032 (a)	6,400,000	5,489,260
AutoNation, Inc.		
3.850%, 03/01/2032	12,775,000	10,799,669
Group 1 Automotive, Inc.		
4.000%, 08/15/2028 (a)	17,214,000	15,091,479
Home Depot, Inc.		
5.400%, 09/15/2040	5,000,000	5,114,186
Lithia Motors, Inc.		
3.875%, 06/01/2029 (a)	10,685,000	9,193,335
4.375%, 01/15/2031 (a)	7,000,000	5,980,756
Penske Automotive Group, Inc.		
3.750%, 06/15/2029	8,950,000	7,677,931
Technology Hardware, Storage & Peripherals - 0.18%		
Apple, Inc.		
4.300%, 05/10/2033	10,000,000	10,025,780
Textiles, Apparel & Luxury Goods - 0.02%		
Hanesbrands, Inc.		
9.000%, 02/15/2031 (a)	1,000,000	1,001,266
Trading Companies & Distributors - 0.27%		
Ashtead Capital, Inc.		
4.250%, 11/01/2029 (a)	5,000,000	4,532,593
5.500%, 08/11/2032 (a)	5,100,000	4,907,914
United Rentals North America, Inc.		
3.750%, 01/15/2032	6,300,000	5,280,376
Wireless Telecommunication Services - 0.07%		
T-Mobile USA, Inc.		
2.625%, 02/15/2029	4,270,000	3,738,378
TOTAL CORPORATE BONDS (Cost \$1,197,773,355)		<u>1,053,363,431</u>

NON-AGENCY RESIDENTIAL MORTGAGE BACKED SECURITIES - 8.82%

Adjustable Rate Mortgage Trust		
2005-3, 3.918%, 07/25/2035 (f)	277,954	273,984
2005-10, 4.325%, 01/25/2036 (f)	5,008,591	3,955,965
2006-2, 4.190%, 05/25/2036 (f)	840,783	738,501
Alternative Loan Trust		
2004-28CB, 5.000%, 01/25/2020 (e)(g)	127,195	93,051
2006-J3, 5.750%, 05/25/2026	373,627	352,646
2004-13CB, 6.000%, 07/25/2034	6,974,382	6,966,362
2004-24CB, 6.000%, 11/25/2034	1,339,778	1,329,990
2004-27CB, 6.000%, 12/25/2034	970,158	876,331
2004-28CB, 6.000%, 01/25/2035	296,255	274,830
2005-6CB, 5.750%, 04/25/2035	1,822,956	1,602,125
2005-6CB, 7.500%, 04/25/2035	213,760	201,441
2005-13CB, 5.500% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	907,169	753,249
2005-9CB, 5.500% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	1,929,162	1,685,477
2005-9CB, 6.000%, 05/25/2035	7,171,078	3,924,578
2005-21CB, 5.250%, 06/25/2035	2,567,502	2,009,436
2005-21CB, 6.000%, 06/25/2035	1,549,435	1,254,327
2005-J6, 5.500% (1 Month LIBOR USD + 0.500%), 07/25/2035 (b)	2,673,042	2,119,255
2005-43, 4.109%, 09/25/2035 (f)	109,218	92,615
2005-63, 3.831%, 11/25/2035 (f)	817,345	704,149
2005-54CB, 5.500%, 11/25/2035	542,476	316,821
2005-J13, 5.500%, 11/25/2035	413,032	295,550
2005-65CB, 0.000%, 12/25/2035 (e)(h)	701,504	297,181
2005-65CB, 5.500%, 01/25/2036	101,116	70,418
2005-75CB, 5.500%, 01/25/2036	1,290,326	921,781
2005-73CB, 5.750%, 01/25/2036	334,728	188,710
2005-86CB, 5.500%, 02/25/2036	936,541	571,331
2005-86CB, 5.500%, 02/25/2036	129,782	79,172
2005-80CB, 6.000%, 02/25/2036	4,256,599	4,039,480
2006-6CB, 5.500%, 05/25/2036	94,875	79,755
2006-12CB, 5.750% (1 Month LIBOR USD + 5.750%), 05/25/2036 (b)	556,020	300,472
2006-14CB, 6.000%, 06/25/2036	2,353,729	1,335,335
2006-16CB, 6.000%, 06/25/2036	845,473	482,413
2006-16CB, 6.000%, 06/25/2036	973,976	555,759
2006-16CB, 6.000%, 06/25/2036	371,589	212,032

2006-19CB, 5.538% (1 Month LIBOR USD + 0.400%), 08/25/2036 (b)	649,608	289,639
2006-24CB, 5.750%, 08/25/2036	2,450,503	1,390,449
2006-24CB, 5.750%, 08/25/2036	3,950,269	2,241,436
2006-23CB, 6.000%, 08/25/2036	597,307	560,408
2006-23CB, 6.500%, 08/25/2036	5,687,746	2,003,882
2006-J6, 6.000%, 09/25/2036	2,735,621	1,488,480
2006-J6, 6.000%, 09/25/2036	2,030,855	1,105,010
2006-26CB, 6.250%, 09/25/2036	5,552,990	3,073,011
2006-31CB, 5.750%, 11/25/2036	1,919,794	1,158,103
2006-31CB, 6.000%, 11/25/2036	212,817	132,506
2006-30T1, 6.500%, 11/25/2036	8,389,726	2,864,960
2006-39CB, 6.000%, 01/25/2037	2,373,874	1,945,538
2006-41CB, 6.000%, 01/25/2037	518,824	297,876
2007-2CB, 5.750%, 03/25/2037	5,659,924	3,147,192
2007-4CB, 5.750%, 04/25/2037	1,113,517	947,594
2007-4CB, 5.750%, 04/25/2037	1,480,343	1,259,760
2007-8CB, 5.500%, 05/25/2037	5,712,667	3,210,637
2007-8CB, 6.000%, 05/25/2037	771,885	457,138
2007-J2, 6.000%, 07/25/2037	2,966,124	2,749,823
2008-2R, 6.000%, 08/25/2037 (f)	7,018,443	3,657,096
2007-23CB, 6.000%, 09/25/2037	4,280,479	2,357,754
2007-13, 6.000%, 06/25/2047	2,432,072	1,336,417
American Home Mortgage Investment Trust		
2006-2, 6.750%, 06/25/2036 (i)	2,747,648	471,204
Banc of America Alternative Loan Trust		
2005-11, 5.750%, 12/25/2035	694,238	604,248
2005-11, 5.750%, 12/25/2035	113,178	98,508
2006-2, 6.500%, 03/25/2036	2,800,072	2,294,215
2006-9, 5.538% (1 Month LIBOR USD + 0.400%), 01/25/2037 (b)	872,477	677,326
2006-9, 6.000%, 01/25/2037	181,502	158,448
2006-4, 6.000%, 05/25/2046	884,037	773,548
2006-4, 6.500%, 05/25/2046	555,452	499,420
2006-4, 6.500%, 05/25/2046	2,352,710	2,050,555
2006-5, 6.000%, 06/25/2046	264,642	235,720
2006-6, 6.000%, 07/25/2046	1,021,230	872,091
Banc of America Funding Trust		
2003-3, 5.500%, 10/25/2033	171,674	164,420
2004-1, 6.000%, 02/25/2034	535,568	544,654
2004-1, 6.000%, 03/25/2034	3,083,978	3,132,434
2004-B, 3.896%, 11/20/2034 (f)	1,526,981	1,423,881
2007-4, 5.500%, 11/25/2034	199,460	178,909
2005-3, 5.500%, 06/25/2035	63,589	57,100
2014-R3, 4.136%, 06/26/2035 (a)(f)	1,475,358	1,433,225
2014-R3, 4.551%, 06/26/2035 (a)(f)	2,787,828	2,611,665
2005-4, 5.500%, 08/25/2035	32,888	32,394
2005-5, 5.500%, 09/25/2035	155,480	151,610
2005-5, 5.500%, 09/25/2035	1,432,721	1,405,339
2005-7, 5.500%, 11/25/2035	2,910,031	2,657,267
2005-7, 5.750%, 11/25/2035	3,743	3,729
2005-7, 6.000%, 11/25/2035	18,620	18,369
2005-8, 5.750%, 01/25/2036	1,914,501	1,717,828
2006-F, 4.241%, 07/20/2036 (f)	6,380,377	5,522,575
2006-5, 5.750%, 09/25/2036	324,915	297,374
2006-7, 6.000%, 09/25/2036	431,851	370,870
2006-I, 3.984%, 12/20/2036 (f)	2,177,517	2,050,088
2006-I, 3.984%, 12/20/2036 (f)	378,769	349,951
2006-I, 4.061%, 12/20/2036 (f)	532,076	516,449
2007-1, 6.689%, 01/25/2037 (i)	687,777	618,728
2007-2, 5.198% (1 Month LIBOR USD + 0.060%), 03/25/2037 (b)	359,729	315,665
2007-3, 5.998% (1 Month LIBOR USD + 0.860%), 04/25/2037 (b)	872,144	743,668
2007-5, 5.500%, 07/25/2037	1,292,455	1,035,103
2007-6, 5.698% (1 Month LIBOR USD + 0.560%), 07/25/2037 (b)	4,057,487	3,721,678
2007-6, 5.718% (1 Month LIBOR USD + 0.580%), 07/25/2037 (b)	983,071	902,748
2010-R3, 6.000%, 09/26/2037 (a)(f)	6,285,248	6,068,916
2006-J, 4.415%, 01/20/2047 (f)	114,235	105,906
Banc of America Mortgage Trust		
2005-A, 3.883%, 02/25/2035 (f)	1,187,522	1,149,002
2005-F, 3.932%, 07/25/2035 (f)	686,767	630,829
2007-1, 6.000%, 03/25/2037	1,555,160	1,281,402
2006-B, 3.396%, 10/20/2046 (f)	365,289	299,953

BCAP LLC Trust		
2007-AA2, 7.500%, 04/25/2037 (j)	298,456	172,915
Bear Stearns ALT-A Trust		
2006-6, 3.720%, 11/25/2036 (f)	806,802	382,742
Bear Stearns ARM Trust		
2004-12, 2.852%, 02/25/2035 (f)	45,575	42,905
Bear Stearns Asset Backed Securities I Trust		
2005-AC5, 5.500% (1 Month LIBOR USD + 1.000%), 08/25/2035 (b)	506,511	336,967
2006-AC4, 5.388% (1 Month LIBOR USD + 0.250%), 07/25/2036 (b)	2,940,330	2,261,539
2006-AC4, 13.987% (1 Month LIBOR USD + 36.250%), 07/25/2036 (b)(c)(j)	679,652	843,922
Chase Funding Trust		
2004-1, 5.888% (1 Month LIBOR USD + 0.750%), 09/25/2033 (b)	1,364	1,351
Chase Mortgage Finance Trust		
2005-S2, 5.500%, 10/25/2035	615,589	592,730
2005-S3, 5.500%, 11/25/2035	5,385,700	4,099,862
2005-A1, 3.987%, 12/25/2035 (f)	739,910	690,544
2005-A1, 3.987%, 12/25/2035 (f)	771,387	719,921
2006-S3, 6.000%, 11/25/2036	6,698,035	3,093,707
2006-S4, 6.000%, 12/25/2036	1,226,693	569,762
2006-S4, 6.000%, 12/25/2036	3,958,334	1,838,529
2007-S1, 6.000%, 02/25/2037	4,005,467	1,645,914
2007-S3, 5.750%, 05/25/2037	676,588	314,080
2007-S3, 6.000%, 05/25/2037	2,061,560	996,954
2007-A2, 4.199%, 07/25/2037 (f)	851,939	743,003
ChaseFlex Trust		
2005-1, 5.500%, 02/25/2035	279,463	230,832
2006-2, 6.170%, 09/25/2036 (f)	2,340,961	2,079,359
2007-M1, 4.112%, 08/25/2037 (i)	1,361,093	1,176,075
CHL Mortgage Pass-Through Trust		
2005-20, 5.250%, 12/25/2027	19,064	12,248
2003-42, 3.722%, 10/25/2033 (f)	720,262	666,807
2003-44, 5.000%, 10/25/2033	227,000	219,437
2004-4, 5.500%, 05/25/2034	434,389	409,069
2004-14, 4.290%, 08/25/2034 (f)	2,090,368	1,944,256
2004-21, 4.000%, 11/25/2034	505,147	437,616
2004-24, 5.500%, 12/25/2034	2,391,375	2,276,816
2004-J9, 5.500%, 01/25/2035	461,074	454,411
2004-HYB5, 3.909%, 04/20/2035 (f)	561,268	548,697
2005-HYB2, 4.007%, 05/20/2035 (f)	734,666	694,199
2005-13, 5.500%, 06/25/2035	1,666,426	1,028,383
2005-J3, 5.500%, 09/25/2035	48,909	45,779
2005-27, 5.500%, 12/25/2035	508,701	231,887
2005-27, 5.500%, 12/25/2035	882,317	693,036
2005-31, 3.843%, 01/25/2036 (f)	797,663	722,182
2005-30, 5.500%, 01/25/2036	63,107	40,734
2005-HY10, 3.677%, 02/20/2036 (f)	1,495,881	1,281,478
2005-HY10, 4.260%, 02/20/2036 (f)	59,619	48,172
2006-6, 6.000%, 04/25/2036	614,156	338,340
2006-9, 6.000%, 05/25/2036	1,146,551	561,108
2006-J4, 6.250%, 09/25/2036	95,038	39,030
2006-16, 6.500%, 11/25/2036	511,911	196,474
2006-17, 6.000% (1 Month LIBOR USD + 0.550%), 12/25/2036 (b)	2,826,523	1,230,580
2006-17, 6.000%, 12/25/2036	2,089,896	912,801
2006-21, 5.750%, 02/25/2037	1,193,743	591,471
2006-21, 6.000%, 02/25/2037	2,756,516	1,422,869
2006-21, 6.000%, 02/25/2037	629,375	324,873
2007-1, 6.000%, 03/25/2037	1,955,030	990,737
2007-5, 5.500%, 05/25/2037	777,806	403,080
2007-5, 5.750%, 05/25/2037	5,536,831	2,972,617
2007-5, 5.750%, 05/25/2037	845,441	453,901
2007-5, 5.750%, 05/25/2037	1,631,400	875,867
2007-10, 6.000%, 07/25/2037	1,778,624	887,067
2007-J2, 6.000%, 07/25/2037	2,940,020	1,138,983
2007-J2, 6.000%, 07/25/2037	189,878	73,560
2007-HY6, 3.801%, 11/25/2037 (f)	242,762	213,685
2007-HY5, 4.022%, 09/25/2047 (f)	5,302,343	4,035,852
Connecticut Avenue Securities Trust		
2021-R03, 7.723% (SOFR30A + 2.750%), 12/25/2041 (a)(b)	5,685,000	5,505,105
2022-R02, 7.973% (SOFR30A + 3.000%), 01/25/2042 (a)(b)	10,000,000	9,864,111
Citicorp Mortgage Securities Trust		

2006-3, 5.500%, 06/25/2021 (e)(g)	50,926	32,985
2006-1, 6.000%, 02/25/2036	76,700	74,566
2006-3, 5.750%, 06/25/2036	350,561	306,100
2006-3, 6.000%, 06/25/2036	1,229,569	1,089,356
2006-3, 6.250%, 06/25/2036	1,480,410	1,330,534
2006-7, 6.000%, 12/25/2036	2,674,618	2,271,785
2007-3, 5.500%, 04/25/2037	36,139	34,966
2007-3, 6.000%, 04/25/2037	465,254	430,245
Citigroup Mortgage Loan Trust		
2004-2, 9.250%, 08/25/2033 (a)	11,995	10,412
2004-HYB3, 4.991%, 09/25/2034 (f)	452,997	418,928
2005-WF1, 5.830%, 11/25/2034 (i)	2,742,380	2,713,115
2005-1, 3.745%, 04/25/2035 (f)	320,743	299,743
2005-2, 3.929%, 05/25/2035 (f)	354,686	341,019
2005-5, 6.000%, 08/25/2035	1,714,728	1,581,695
2005-7, 3.482%, 09/25/2035 (f)	381,942	330,585
2005-10, 3.863%, 12/25/2035 (f)	1,010,172	659,952
2006-AR7, 4.215%, 11/25/2036 (f)	1,333,935	1,201,794
2007-AR4, 4.001%, 03/25/2037 (f)	962,486	832,440
CitiMortgage Alternative Loan Trust		
2006-A2, 5.738% (1 Month LIBOR USD + 0.600%), 05/25/2036 (b)	382,766	308,635
2006-A4, 6.000%, 09/25/2036	956,445	842,759
2007-A1, 6.000%, 01/25/2037	1,422,667	1,284,998
2007-A1, 6.000%, 01/25/2037	2,286,346	2,065,100
Credit Suisse First Boston Mortgage Securities Corp.		
2005-8, 7.000%, 09/25/2035	2,686,228	1,343,611
CSFB Mortgage-Backed Pass-Through Certificates		
2004-8, 5.500%, 12/25/2034	139,185	137,657
2005-3, 5.500%, 07/25/2035	362,271	358,265
2005-9, 5.500%, 10/25/2035	524,408	252,128
2005-10, 5.500%, 11/25/2035	411,406	312,658
2005-10, 5.500%, 11/25/2035	1,621,721	1,232,463
2005-10, 6.000%, 11/25/2035	815,038	239,889
CSMC Mortgage-Backed Trust		
2006-CF1, 5.500%, 11/25/2035 (a)(i)	2,565,000	2,353,823
2006-1, 5.500%, 02/25/2036	285,825	260,387
2006-1, 5.500%, 02/25/2036	31,308	29,053
2006-2, 5.750%, 03/25/2036	526,128	360,109
2006-2, 6.000%, 03/25/2036	4,146,622	1,873,599
2006-4, 6.000%, 05/25/2036	517,201	305,138
2006-4, 7.000%, 05/25/2036	505,758	78,731
2011-12R, 3.684%, 07/27/2036 (a)(f)	1,069,475	1,062,391
2006-7, 6.000%, 08/25/2036	706,021	566,101
2007-2, 5.500%, 03/25/2037	1,312,860	729,500
2007-3, 5.500%, 04/25/2037	298,462	248,256
2007-3, 5.500%, 04/25/2037	417,553	347,313
2013-2R, 3.517%, 05/27/2037 (a)(f)	1,924,317	1,292,809
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust		
2005-3, 5.638% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	880,061	754,681
2005-6, 5.500%, 12/25/2035	1,399,363	1,138,523
Deutsche Alt-B Securities, Inc. Mortgage Loan Trust		
2006-AB4, 5.238% (1 Month LIBOR USD + 0.100%), 10/25/2036 (b)	431,893	336,231
DFC HEL Trust		
2001-1, 6.757% (1 Month LIBOR USD + 1.650%), 08/15/2031 (b)	1,430,577	1,369,087
Equity One Mortgage Pass-Through Trust		
2003-1, 4.860%, 08/25/2033 (f)	403,704	395,862
2003-3, 4.868%, 12/25/2033 (f)	1,318,929	1,257,081
Fannie Mae Connecticut Avenue Securities		
2016-C01, 12.088% (1 Month LIBOR USD + 6.950%), 08/25/2028 (b)	1,100,381	1,162,972
2021-R02, 6.973% (SOFR30A + 2.000%), 11/25/2041 (a)(b)	2,250,000	2,153,251
First Horizon Alternative Mortgage Securities Trust		
2005-FA11, 5.250%, 02/25/2021 (e)(g)	698	-
2006-FA6, 5.750%, 11/25/2021 (g)	808	565
2004-AA6, 5.112%, 01/25/2035 (f)	265,298	258,648
2004-AA7, 5.275%, 02/25/2035 (f)	737,646	687,401
2005-AA5, 5.140%, 07/25/2035 (f)	1,209,056	1,098,021
2005-AA7, 5.069%, 09/25/2035 (f)	1,325,298	1,151,822
2005-FA8, 5.500%, 11/25/2035	1,178,342	637,418
2006-FA1, 5.750%, 04/25/2036	1,915,669	943,861
2006-FA2, 6.000%, 05/25/2036	2,204,899	988,887

2006-FA2, 6.000%, 05/25/2036	1,399,564	627,698
2006-FA6, 6.000%, 11/25/2036	937,197	309,338
2006-FA6, 6.250%, 11/25/2036	1,187,955	408,218
2006-FA6, 6.250%, 11/25/2036	6,837,058	3,426,801
2007-AA1, 4.497%, 05/25/2037 (f)	2,188,905	1,519,240
2007-FA4, 6.250%, 08/25/2037	1,803,079	799,338
First Horizon Mortgage Pass-Through Trust		
2005-AR3, 3.854%, 08/25/2035 (f)	1,148,863	1,098,222
2006-AR4, 4.186%, 01/25/2037 (f)	2,303,940	1,465,617
2006-4, 5.750%, 02/25/2037	872,397	231,163
2006-4, 6.000%, 02/25/2037	528,267	145,959
2007-AR1, 4.010%, 05/25/2037 (f)	493,749	214,576
2007-AR2, 4.739%, 08/25/2037 (f)	2,263,103	758,462
Freddie Mac STACR REMIC Trust		
2021-HQA1, 7.223% (SOFR30A + 2.250%), 08/25/2033 (a)(b)	5,719,718	5,587,041
2021-DNA5, 8.023% (SOFR30A + 3.050%), 01/25/2034 (a)(b)	7,759,414	7,505,630
2021-DNA7, 6.773% (SOFR30A + 1.800%), 11/25/2041 (a)(b)	7,750,000	7,439,677
Freddie Mac Structured Agency Credit Risk Debt Notes		
2022-DNA1, 6.823% (SOFR30A + 1.850%), 01/25/2042 (a)(b)	6,800,000	6,569,881
2020-DNA5, 9.773% (SOFR30A + 4.800%), 10/25/2050 (a)(b)	10,606,000	11,393,218
GSAA Home Equity Trust		
2005-1, 6.260%, 11/25/2034 (i)	2,050,000	2,001,662
2006-15, 6.692%, 09/25/2036 (i)	2,097,788	581,714
2006-18, 6.182%, 11/25/2036 (i)	1,674,662	408,886
2007-7, 5.498% (1 Month LIBOR USD + 0.360%), 07/25/2037 (b)	777,621	736,071
GSR Mortgage Loan Trust		
2005-4F, 6.500%, 04/25/2020 (e)(g)	47,325	47,136
2003-5F, 3.000%, 08/25/2032	864,450	811,803
2004-15F, 6.000%, 12/25/2034	849,908	723,301
2005-1F, 6.000%, 01/25/2035	14,082	12,651
2005-AR4, 3.747%, 07/25/2035 (f)	160,888	150,827
2005-7F, 6.000%, 09/25/2035	16,998	16,409
2005-AR5, 4.029%, 10/25/2035 (f)	541,285	496,861
2005-AR7, 3.660%, 11/25/2035 (f)	380,244	339,170
2006-2F, 5.750%, 02/25/2036	447,002	401,893
HarborView Mortgage Loan Trust		
2006-6, 4.061%, 08/19/2036 (f)	2,020,858	1,605,131
Impac CMB Trust		
2005-5, 5.638% (1 Month LIBOR USD + 0.250%), 08/25/2035 (b)	400,191	366,888
Impac Secured Assets CMN Owner Trust		
2002-2, 6.500%, 04/25/2033	926,482	899,615
2004-2, 4.812%, 08/25/2034 (i)	109,447	106,295
IndyMac IMSC Mortgage Loan Trust		
2007-AR1, 3.727%, 06/25/2037 (f)	359,672	250,027
IndyMac INDA Mortgage Loan Trust		
2007-AR1, 3.550%, 03/25/2037 (f)	309,025	257,070
IndyMac INDX Mortgage Loan Trust		
2004-AR4, 4.000%, 08/25/2034 (f)	2,317,652	2,144,739
2004-AR11, 3.219%, 12/25/2034 (f)	903,849	870,015
2005-AR3, 3.312%, 04/25/2035 (f)	794,715	727,346
2005-AR9, 4.161%, 07/25/2035 (f)	2,859,681	1,621,691
2005-AR23, 3.483%, 11/25/2035 (f)	978,923	852,261
2005-AR23, 3.485%, 11/25/2035 (f)	610,384	528,085
2005-AR25, 3.472%, 12/25/2035 (f)	1,791,049	1,131,456
2005-AR35, 3.409%, 02/25/2036 (f)	1,145,181	880,329
2006-AR3, 3.425%, 03/25/2036 (f)	5,005,515	3,547,655
2006-AR9, 3.348%, 06/25/2036 (f)	1,585,123	1,276,706
2006-AR25, 3.172%, 09/25/2036 (f)	4,246,957	3,742,493
2006-AR25, 3.582%, 09/25/2036 (f)	1,943,737	1,322,729
2006-AR31, 3.429%, 11/25/2036 (f)	3,772,281	3,301,484
Jefferies Resecuritization Trust		
2009-R1, 3.660%, 11/26/2035 (a)(f)	523,179	465,662
JP Morgan Alternative Loan Trust		
2006-S4, 6.460%, 12/25/2036 (i)	407,059	390,377
JP Morgan Mortgage Trust		
2005-S3, 5.750%, 01/25/2036	46,686	23,506
2007-A3, 4.225%, 05/25/2037 (f)	2,541,133	2,073,256
Lehman Mortgage Trust		
2005-2, 5.500%, 12/25/2035	1,436,283	811,662
2005-2, 5.750%, 12/25/2035	520,672	287,310

2005-3, 0.000% (1 Month LIBOR USD + 4.750%), 01/25/2036 (b)(e)(h)(j)(k)	832,169	72,140
2005-3, 5.500% (1 Month LIBOR USD + 0.500%), 01/25/2036 (b)	832,169	340,088
2006-1, 5.500%, 02/25/2036	361,756	189,171
2006-3, 6.000%, 07/25/2036	3,166,676	1,614,496
2006-3, 6.000%, 07/25/2036	7,000,974	3,569,380
2007-4, 5.750%, 05/25/2037	1,009,236	504,308
2007-4, 5.750%, 05/25/2037	2,205,182	1,101,914
2007-5, 5.750%, 06/25/2037	1,379,875	1,259,728
2007-5, 6.000%, 06/25/2037	2,310,474	660,547
2007-5, 6.000%, 06/25/2037	6,310,598	1,804,153
MASTR Adjustable Rate Mortgages Trust		
2004-4, 3.806%, 05/25/2034 (f)	83,229	77,120
2005-1, 3.429%, 02/25/2035 (f)	102,049	94,224
MASTR Alternative Loan Trust		
2003-5, 5.874%, 08/25/2033 (f)	607,531	373,302
2003-7, 6.250%, 11/25/2033	66,079	67,947
2004-6, 5.500%, 07/25/2034	179,216	171,453
2004-6, 6.000%, 07/25/2034	105,329	102,511
2004-11, 6.500%, 10/25/2034	371,009	365,315
2005-2, 5.500%, 03/25/2035	2,000,000	1,993,669
MASTR Asset Securitization Trust		
2002-NC1, 8.288% (1 Month LIBOR USD + 3.150%), 10/25/2032 (b)	230,706	228,040
2006-1, 5.588% (1 Month LIBOR USD + 0.450%), 05/25/2036 (b)	574,475	86,297
Merrill Lynch Mortgage Investors Trust		
2006-F1, 6.000%, 04/25/2036	1,992,290	1,008,193
Merrill Lynch Mortgage Investors Trust MLCC		
2004-D, 5.997% (6 Month LIBOR USD + 0.720%), 09/25/2029 (b)	574,693	544,383
Merrill Lynch Mortgage Investors Trust MLMI		
2005-A5, 4.173%, 06/25/2035 (f)	273,283	256,495
2005-A7, 3.908%, 09/25/2035 (f)	3,693,635	2,996,934
Morgan Stanley Mortgage Loan Trust		
2005-7, 5.500%, 11/25/2035	697,223	665,025
2005-7, 5.500%, 11/25/2035	321,289	279,252
2006-2, 5.468%, 02/25/2036 (f)	1,309,486	790,751
2006-2, 6.500%, 02/25/2036	884,942	427,488
2006-11, 6.000%, 08/25/2036	1,962,329	929,628
2006-11, 6.000%, 08/25/2036	1,385,546	958,681
Morgan Stanley Reremic Trust		
2012-R3, 3.347%, 11/26/2036 (a)(f)	1,910,777	1,525,242
Nomura Asset Acceptance Corp. Alternative Loan Trust		
2005-WF1, 5.659%, 03/25/2035 (i)	20,944	20,497
2005-AR3, 5.688%, 07/25/2035 (f)	540,209	529,624
Nomura Resecuritization Trust		
2014-5R, 5.500%, 06/26/2035 (a)(f)	3,432,971	2,865,744
2011-4RA, 2.768%, 12/26/2036 (a)(f)	5,470,464	4,894,908
Opteum Mortgage Acceptance Corp. Asset Backed Pass-Through Certificates		
2005-5, 5.850%, 12/25/2035 (f)	52,543	52,003
RAAC Trust		
2005-SP1, 6.000%, 09/25/2034	2,788	2,609
RALI Trust		
2006-QS1, 5.750%, 01/25/2036	178,077	140,253
2006-QA1, 5.753%, 01/25/2036 (f)	50,471	62,705
2006-QS9, 5.838% (1 Month LIBOR USD + 0.700%), 07/25/2036 (b)	1,316,788	907,583
2006-QS13, 6.000%, 09/25/2036	1,925,473	1,471,773
2006-QS17, 6.000%, 12/25/2036	304,616	247,793
2007-QS6, 6.000%, 04/25/2037	2,574,871	2,088,687
2007-QS10, 6.500%, 09/25/2037	277,376	223,716
RBSSP Resecuritization Trust		
2009-7, 6.000%, 03/26/2036 (a)(f)	3,795,168	2,200,972
Renaissance Home Equity Loan Trust		
2005-1, 5.516%, 05/25/2035 (i)	77,974	77,468
Resecuritization Pass-Through Trust		
2005-8R, 6.000%, 10/25/2034	1,619,464	1,574,103
Residential Asset Securitization Trust		
2003-A9, 4.000%, 08/25/2033	887,372	768,346
2004-R2, 5.500%, 08/25/2034	1,615,367	1,573,858
2005-A5, 5.500%, 05/25/2035	1,039,314	736,117
2005-A11, 4.850%, 10/25/2035	3,499,822	1,430,843
2005-A11, 5.500%, 10/25/2035	241,117	170,639
2005-A11, 6.000%, 10/25/2035	398,571	196,616

2005-A15, 5.750%, 02/25/2036	3,470,860	1,457,358
2006-A5CB, 6.000%, 06/25/2036	2,283,086	1,007,033
2006-A10, 0.712% (1 Month LIBOR USD + 5.850%), 09/25/2036 (b)(e)(j)(k)	10,209,584	1,101,489
2006-A10, 5.788% (1 Month LIBOR USD + 0.650%), 09/25/2036 (b)	10,209,584	2,476,447
2006-A15, 0.512% (1 Month LIBOR USD + 5.650%), 01/25/2037 (b)(e)(j)(k)	16,544,926	1,845,677
2006-A15, 5.738% (1 Month LIBOR USD + 0.600%), 01/25/2037 (b)	16,544,926	4,305,293
RFMSI Trust		
2005-SA4, 4.148%, 09/25/2035 (f)	1,646,349	1,058,148
2005-SA4, 4.292%, 09/25/2035 (f)	1,246,390	809,921
2006-S3, 5.500%, 03/25/2036	1,868,712	1,526,378
2006-S4, 6.000%, 04/25/2036	1,805,833	1,455,367
2006-S5, 6.000%, 06/25/2036	164,147	138,597
2006-S5, 6.000%, 06/25/2036	337,905	285,310
2006-S5, 6.000%, 06/25/2036	1,416,080	1,195,666
2006-S5, 6.000%, 06/25/2036	175,994	146,092
2006-S6, 6.000%, 07/25/2036	96,279	81,518
2006-S6, 6.000%, 07/25/2036	495,667	419,672
2006-S7, 6.250%, 08/25/2036	1,135,234	957,183
2006-S7, 6.500%, 08/25/2036	678,712	581,443
2006-S9, 5.750%, 09/25/2036	1,373,920	1,043,318
2007-S1, 6.000%, 01/25/2037	460,764	364,607
2007-S7, 6.000%, 07/25/2037	1,482,335	1,167,911
Specialty Underwriting & Residential Finance Trust		
2006-BC2, 3.927%, 02/25/2037 (i)	783,650	309,755
STARM Mortgage Loan Trust		
2007-1, 4.055%, 02/25/2037 (f)	3,304,175	2,859,402
2007-2, 4.181%, 04/25/2037 (f)	440,478	195,178
Structured Adjustable Rate Mortgage Loan Trust		
2004-18, 4.481%, 12/25/2034 (f)	458,877	424,306
2005-12, 4.680%, 06/25/2035 (f)	591,348	463,679
2005-21, 4.820%, 11/25/2035 (f)	3,305,858	2,362,308
2006-1, 3.393%, 02/25/2036 (f)	123,421	112,151
2006-1, 4.202%, 02/25/2036 (f)	1,041,922	843,469
2006-4, 4.174%, 05/25/2036 (f)	588,729	382,747
2006-12, 4.188%, 01/25/2037 (f)	571,337	444,583
2007-5, 5.578% (1 Month LIBOR USD + 0.440%), 06/25/2037 (b)	1,523,938	1,336,420
2007-6, 5.518% (1 Month LIBOR USD + 0.380%), 07/25/2037 (b)	4,403,014	3,851,191
2007-9, 6.887% (6 Month LIBOR USD + 1.500%), 10/25/2037 (b)	881,679	783,359
Suntrust Alternative Loan Trust		
2005-1F, 5.750%, 12/25/2035	780,392	712,176
2005-1F, 6.000%, 12/25/2035	1,802,094	1,658,791
2005-1F, 6.500%, 12/25/2035	1,884,317	1,721,755
TBW Mortgage-Backed Trust		
2006-2, 5.500%, 07/25/2036 (e)	80,750	7,408
Volt, LLC		
2021-NPL4, 4.949%, 03/27/2051 (a)(i)	1,650,000	1,287,164
WaMu Mortgage Pass-Through Certificates Trust		
2003-S4, 5.663%, 06/25/2033 (f)	2,297,544	2,218,620
2003-AR10, 4.229%, 10/25/2033 (f)	6,802,874	6,425,516
2004-S2, 6.000%, 06/25/2034	44,810	43,970
2005-AR14, 3.901%, 12/25/2035 (f)	4,184,777	3,955,986
2006-AR10, 3.595%, 09/25/2036 (f)	907,336	785,707
2006-AR16, 3.529%, 12/25/2036 (f)	1,058,521	930,465
2007-HY2, 3.654%, 12/25/2036 (f)	13,083,858	11,733,573
2007-HY3, 3.974%, 03/25/2037 (f)	2,309,618	2,112,117
2007-HY5, 3.975%, 05/25/2037 (f)	1,135,492	1,004,916
2007-HY7, 3.387%, 07/25/2037 (f)	203,508	152,020
2006-AR8, 3.679%, 08/25/2046 (f)	1,535,498	1,372,613
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust		
2005-1, 6.000%, 03/25/2035	934,424	847,605
2005-4, 5.500%, 06/25/2035	2,687,838	2,246,615
2005-5, 5.500%, 07/25/2035	990,845	905,255
2005-6, 5.500%, 08/25/2035	2,545,974	2,179,724
2005-6, 5.500%, 08/25/2035	556,583	476,516
2005-6, 5.500%, 08/25/2035	1,152,300	1,008,217
2005-6, 6.500%, 08/25/2035	260,332	234,255
2005-9, 5.500%, 11/25/2035	384,563	322,966
2006-8, 4.167%, 10/25/2036 (i)	2,275,033	852,522
2007-HY1, 5.458% (1 Month LIBOR USD + 0.320%), 02/25/2037 (b)	1,741,911	1,327,048
2007-HY2, 3.874%, 04/25/2037 (f)	1,154,444	611,716

2007-OC2, 5.758% (1 Month LIBOR USD + 0.620%), 06/25/2037 (b)	3,892,436	3,587,189
2007-OC1, 5.618% (1 Month LIBOR USD + 0.480%), 01/25/2047 (b)	3,542,853	3,172,679
Wells Fargo Alternative Loan Trust		
2007-PA1, 6.000%, 03/25/2037	800,375	701,615
2007-PA6, 4.392%, 12/28/2037 (f)	3,224,218	2,962,877
Wells Fargo Mortgage Backed Securities Trust		
2004-J, 3.701%, 07/25/2034 (f)	3,229,093	2,949,269
2005-AR14, 4.336%, 08/25/2035 (f)	548,953	527,523
2006-AR1, 4.651%, 03/25/2036 (f)	1,510,760	1,411,381
2006-AR5, 4.678%, 04/25/2036 (f)	1,432,948	1,340,296
2006-AR5, 4.709%, 04/25/2036 (f)	3,482,122	3,307,183
2006-AR19, 4.563%, 12/25/2036 (f)	1,411,030	1,360,391
2007-AR3, 4.628%, 04/25/2037 (f)	670,198	583,346
TOTAL NON-AGENCY RESIDENTIAL MORTGAGE BACKED SECURITIES (Cost \$595,059,983)		480,518,022

NON-AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES - 16.92%

Arbor Multifamily Mortgage Securities Trust		
2022-MF4, 1.293%, 02/15/2055 (a)(f)(k)	19,700,000	1,687,366
2022-MF4, 3.293%, 02/15/2055 (a)(f)	7,852,000	6,190,008
BANK		
2019-BNK16, 0.941%, 02/15/2052 (f)(k)	77,780,262	3,111,911
2019-BNK17, 0.562%, 04/15/2052 (f)(k)	123,653,000	3,580,793
2019-BNK17, 1.590%, 04/15/2052 (a)(f)(k)	11,541,000	875,284
2019-BNK21, 1.110%, 10/17/2052 (a)(f)(k)	18,699,333	1,056,602
2019-BNK21, 2.808%, 10/17/2052	11,582,000	10,590,383
2019-BNK23, 0.175%, 12/15/2052 (f)(k)	238,421,000	2,634,337
2020-BNK29, 0.655%, 11/15/2053 (f)(k)	132,417,000	5,186,191
2020-BNK29, 2.500%, 11/15/2053 (a)	1,250,000	685,018
2020-BNK29, 3.028%, 11/15/2053 (f)	1,170,000	803,179
2020-BNK30, 2.500%, 12/15/2053 (a)(f)	5,550,000	3,006,102
2020-BNK30, 2.757%, 12/15/2053 (f)	5,450,000	3,692,050
2021-BNK31, 1.739%, 02/15/2054	7,250,000	6,243,699
2021-BNK32, 2.332%, 04/15/2054	10,727,500	9,395,543
2021-BNK32, 2.500%, 04/15/2054 (a)	5,000,000	2,634,360
2021-BNK32, 3.263%, 04/15/2054 (f)	800,000	559,933
2023-BNK45, 2.279%, 02/15/2056 (a)(f)(k)	22,611,000	3,683,113
2019-BNK20, 2.933%, 09/15/2062	2,100,000	1,925,866
2019-BNK24, 0.186%, 11/15/2062 (f)(k)	174,693,000	2,164,970
2020-BNK25, 0.876%, 01/15/2063 (f)(k)	158,243,465	7,058,608
2020-BNK26, 0.599%, 03/15/2063 (f)(k)	226,593,000	7,903,201
2020-BNK28, 0.974%, 03/15/2063 (f)(k)	29,969,467	1,746,006
2020-BNK26, 2.041%, 03/15/2063	5,200,000	4,618,326
2021-BNK34, 0.976%, 06/15/2063 (f)(k)	95,634,052	5,187,459
2021-BNK34, 2.754%, 06/15/2063 (f)	8,000,000	5,900,428
2022-BNK40, 2.500%, 03/15/2064 (a)	2,470,000	1,295,572
2021-BNK33, 2.218%, 05/15/2064	12,599,000	10,946,519
2021-BNK35, 1.044%, 06/15/2064 (f)(k)	61,107,940	3,573,427
2021-BNK35, 2.067%, 06/15/2064	10,400,000	8,884,699
2021-BNK35, 2.902%, 06/15/2064 (f)	8,000,000	5,359,506
2021-BNK36, 2.283%, 09/15/2064	12,250,000	10,680,791
2021-BNK37, 2.487%, 11/15/2064	14,400,000	12,544,914
Barclays Commercial Mortgage Trust		
2019-C3, 0.759%, 05/15/2052 (f)(k)	56,340,000	2,248,197
2019-C4, 1.136%, 08/15/2052 (f)(k)	43,170,000	2,467,766
2019-C5, 0.371%, 11/15/2052 (f)(k)	174,774,000	3,138,958
2019-C5, 1.351%, 11/15/2052 (a)(f)(k)	12,996,000	860,165
BBCMS Mortgage Trust		
2020-C6, 0.676%, 02/15/2053 (f)(k)	59,000,000	2,326,028
2020-C6, 1.048%, 02/15/2053 (f)(k)	92,757,499	4,671,036
2020-C7, 0.986%, 04/15/2053 (f)(k)	17,140,000	1,001,247
2020-C7, 1.620%, 04/15/2053 (f)(k)	21,937,433	1,528,982
2021-C9, 0.993%, 02/15/2054 (f)(k)	68,467,000	4,196,753
2021-C9, 1.960%, 02/15/2054	10,000,000	8,710,015
2021-C9, 2.534%, 02/15/2054	8,500,000	6,780,324
2021-C10, 1.146%, 07/15/2054 (f)(k)	74,931,500	4,642,366
2021-C10, 1.293%, 07/15/2054 (f)(k)	65,049,092	4,358,484
2021-C10, 2.268%, 07/15/2054	10,000,000	8,683,849
2021-C11, 0.965%, 09/15/2054 (f)(k)	29,540,000	1,964,974
2021-C12, 0.594%, 11/15/2054 (f)(k)	59,992,000	2,585,193
2021-C12, 0.954%, 11/15/2054 (f)(k)	101,558,895	5,648,035

2021-C12, 2.758%, 11/15/2054	9,000,000	6,577,276
2022-C14, 0.254%, 02/15/2055 (f)(k)	166,823,000	3,882,055
2022-C14, 0.725%, 02/15/2055 (f)(k)	99,445,147	4,214,068
2022-C15, 1.331%, 04/15/2055 (a)(f)(k)	25,000,000	2,339,430
2022-C17, 1.151%, 09/15/2055 (f)(k)	65,216,382	5,231,313
2023-C19, 5.753%, 04/15/2056	10,000,000	10,102,862
Benchmark Mortgage Trust		
2019-B9, 1.028%, 03/15/2052 (f)(k)	28,904,409	1,287,827
2019-B9, 2.000%, 03/15/2052 (a)(f)(k)	11,513,000	1,050,226
2019-B12, 0.389%, 08/15/2052 (a)(f)(k)	93,260,000	1,941,235
2020-B16, 0.301%, 02/15/2053 (a)(f)(k)	70,467,000	972,959
2020-B16, 1.044%, 02/15/2053 (f)(k)	102,788,615	4,752,761
2020-B20, 0.582%, 10/15/2053 (f)(k)	79,394,000	2,610,300
2020-B21, 1.798%, 12/17/2053	5,966,000	5,131,376
2021-B23, 0.906%, 02/15/2054 (a)(f)(k)	105,441,000	6,053,167
2021-B23, 1.270%, 02/15/2054 (f)(k)	66,440,561	4,384,904
2021-B23, 1.766%, 02/15/2054	5,000,000	4,225,122
2021-B24, 0.590%, 03/15/2054 (f)(k)	99,123,000	3,971,938
2021-B24, 1.150%, 03/15/2054 (f)(k)	66,534,852	3,979,237
2021-B24, 2.256%, 03/15/2054	5,400,000	4,621,007
2021-B25, 0.660%, 04/15/2054 (f)(k)	93,350,000	4,134,733
2021-B25, 1.098%, 04/15/2054 (f)(k)	79,083,768	4,869,290
2021-B26, 1.369%, 06/15/2054 (a)(f)(k)	10,836,000	930,126
2021-B26, 2.000%, 06/15/2054 (a)	2,250,000	1,094,575
2021-B26, 2.576%, 06/15/2054 (f)	6,000,000	4,386,726
2021-B27, 1.264%, 07/15/2054 (f)(k)	51,965,845	3,657,408
2021-B27, 1.488%, 07/15/2054 (a)(f)(k)	28,014,000	2,671,953
2021-B27, 2.000%, 07/15/2054 (a)	5,000,000	2,457,601
2021-B27, 2.355%, 07/15/2054	6,000,000	4,337,831
2021-B27, 2.703%, 07/15/2054	2,000,000	1,324,087
2021-B28, 0.955%, 08/15/2054 (f)(k)	32,491,000	2,088,041
2021-B28, 1.279%, 08/15/2054 (f)(k)	85,889,925	6,110,828
2021-B28, 1.980%, 08/15/2054	10,000,000	8,411,899
2021-B29, 1.306%, 09/15/2054 (a)(f)(k)	27,615,000	2,258,457
2021-B29, 2.000%, 09/15/2054 (a)	8,953,000	3,621,206
2021-B30, 0.594%, 11/15/2054 (a)(f)(k)	83,683,000	3,210,164
2021-B30, 1.299%, 11/15/2054 (a)(f)(k)	18,582,000	1,538,565
2021-B30, 2.000%, 11/15/2054 (a)	2,250,000	902,224
2021-B30, 2.000%, 11/15/2054 (a)	1,500,000	715,582
2021-B30, 2.431%, 11/15/2054	5,250,000	4,529,419
2021-B30, 2.879%, 11/15/2054 (f)	7,250,000	4,791,993
2021-B31, 0.428%, 12/15/2054 (a)(f)(k)	124,409,000	4,000,409
2021-B31, 0.771%, 12/15/2054 (f)(k)	143,415,635	6,803,408
2021-B31, 1.143%, 12/15/2054 (a)(f)(k)	31,991,000	2,397,214
2021-B31, 2.250%, 12/15/2054 (a)	3,000,000	1,444,706
2021-B31, 2.615%, 12/15/2054	10,000,000	8,695,991
2022-B32, 1.522%, 01/15/2055 (a)(f)(k)	39,202,000	3,653,105
2022-B32, 2.000%, 01/15/2055 (a)	5,000,000	2,563,921
2022-B32, 3.411%, 01/15/2055 (f)	10,000,000	8,166,177
2022-B33, 1.615%, 03/15/2055 (a)(f)(k)	21,919,000	2,268,709
2023-B38, 5.626%, 04/15/2056	10,000,000	10,004,293
2019-B13, 0.402%, 08/15/2057 (a)(f)(k)	82,774,000	1,724,240
2019-B13, 1.503%, 08/15/2057 (a)(f)(k)	12,071,000	900,662
BMO Mortgage Trust		
2022-C1, 1.765%, 02/17/2055 (a)(f)(k)	30,550,000	3,573,614
2023-CS, 5.914%, 06/15/2056	10,000,000	10,341,178
California Housing Finance Agency		
2021-2, 0.844%, 03/25/2035 (h)(k)	31,837,776	1,661,295
0.797%, 11/20/2035 (h)(k)	28,072,451	1,470,154
2021-3, 0.765%, 08/20/2036 (f)(k)	25,699,090	1,416,791
Cantor Commercial Real Estate Lending		
2019-CF2, 0.651%, 11/15/2052 (f)(k)	134,736,000	4,359,707
CCUBS Commercial Mortgage Trust		
2017-C1, 0.318%, 11/15/2050 (f)(k)	40,062,667	501,508
CD Mortgage Trust		
2017-CD3, 0.562%, 02/10/2050 (f)(k)	61,857,000	1,177,677
2018-CD7, 4.213%, 08/15/2051	3,236,000	3,130,274
CGMS Commercial Mortgage Trust		
2017-B1, 0.157%, 08/15/2050 (f)(k)	38,016,000	290,009
Citigroup Commercial Mortgage Trust		

2013-GC17, 5.110%, 11/10/2046 (f)	5,000,000	4,676,188
2014-GC19, 4.805%, 03/11/2047 (f)	3,030,000	2,956,618
2014-GC19, 5.087%, 03/11/2047 (f)	2,882,579	2,787,080
2016-C1, 4.117%, 05/10/2049	3,000,000	2,732,679
2016-C1, 4.941%, 05/10/2049 (f)	8,348,000	7,486,346
2016-P6, 4.160%, 12/10/2049 (f)	6,835,000	5,944,331
2017-P7, 0.594%, 04/14/2050 (f)(k)	45,124,000	921,058
2017-P8, 4.192%, 09/15/2050	4,160,000	3,653,750
2017-P8, 4.259%, 09/15/2050 (f)	5,000,000	4,207,271
2017-C4, 0.288%, 10/12/2050 (f)(k)	42,746,500	464,009
2017-C4, 1.026%, 10/12/2050 (f)(k)	28,105,687	892,645
2018-B2, 0.374%, 03/10/2051 (f)(k)	49,202,000	826,707
2018-C5, 0.327%, 06/10/2051 (a)(f)(k)	28,400,000	467,308
2018-C6, 4.343%, 11/10/2051	5,000,000	4,828,872
2020-GC46, 0.317%, 02/15/2053 (a)(f)(k)	92,457,000	1,884,505
2020-GC46, 0.979%, 02/15/2053 (f)(k)	89,092,122	4,237,988
2019-GC41, 1.040%, 08/10/2056 (f)(k)	52,700,345	2,240,418
2019-GC41, 3.018%, 08/10/2056	10,339,000	8,715,433
2019-C7, 0.283%, 12/15/2072 (a)(f)(k)	50,711,000	847,563
2019-C7, 0.864%, 12/15/2072 (f)(k)	75,663,916	3,202,785
2019-C7, 1.200%, 12/15/2072 (a)(f)(k)	39,933,000	2,505,177
2019-C7, 3.667%, 12/15/2072 (f)	10,000,000	8,196,087
COMM Mortgage Trust		
2014-CR18, 4.456%, 07/15/2047 (f)	4,550,700	4,363,419
2013-CR11, 0.835%, 08/10/2050 (e)(f)(k)	30,482,966	305
2019-GC44, 1.023%, 08/15/2057 (a)(f)(k)	19,460,000	1,066,750
CSAIL Commercial Mortgage Trust		
2016-C5, 1.000%, 11/15/2048 (a)(f)(k)	46,821,000	926,471
2015-C1, 0.500%, 04/15/2050 (a)(f)(k)	62,192,000	423,888
2017-C8, 0.360%, 06/15/2050 (f)(k)	74,773,000	949,632
2019-C17, 1.348%, 09/15/2052 (f)(k)	84,401,367	4,873,512
2019-C18, 1.052%, 12/15/2052 (f)(k)	90,242,552	3,956,378
2019-C18, 3.955%, 12/15/2052 (f)	3,901,000	3,002,330
FREMF Mortgage Trust		
2019-KF62, 7.112% (1 Month LIBOR USD + 2.050%), 04/25/2026 (a)(b)	1,497,347	1,436,924
2018-KF48, 7.112% (1 Month LIBOR USD + 2.050%), 06/25/2028 (a)(b)	4,516,885	4,192,388
GS Mortgage Securities Corp. II		
2012-BWTR, 3.255%, 11/05/2034 (a)(e)	6,608,000	3,093,268
2018-GS10, 1.407%, 07/10/2051 (a)(f)(k)	24,049,000	1,536,274
GS Mortgage Securities Corp. Trust		
2012-BWTR, 2.954%, 11/05/2034 (a)	445,000	301,202
GS Mortgage Securities Trust		
2015-GC32, 4.401%, 07/10/2048 (f)	6,453,000	6,017,883
2016-GS3, 3.395%, 10/10/2049 (f)	10,417,000	8,831,512
2015-GC30, 4.024%, 05/10/2050 (f)	2,960,000	2,671,988
2017-GS8, 0.371%, 11/10/2050 (f)(k)	44,642,000	692,004
2019-GC38, 1.832%, 02/10/2052 (a)(f)(k)	20,916,000	1,836,860
2019-GC39, 0.634%, 05/10/2052 (f)(k)	69,588,000	2,300,057
2019-GC39, 1.621%, 05/10/2052 (a)(f)(k)	24,645,000	1,943,717
2019-GSA1, 0.809%, 11/10/2052 (f)(k)	70,450,924	2,846,372
2020-GSA2, 0.938%, 12/12/2053 (a)(f)(k)	73,324,000	4,214,854
JP Morgan Chase Commercial Mortgage Securities Trust		
2015-JP1, 4.725%, 01/15/2049 (f)	7,485,000	6,626,555
2007-CB20, 0.000%, 02/12/2051 (a)(e)(f)(h)(k)	174,556	-
JPMBB Commercial Mortgage Securities Trust		
2015-C30, 4.227%, 07/15/2048 (f)	3,085,000	2,831,434
2015-C32, 0.500%, 11/15/2048 (a)(f)(k)	23,066,000	218,352
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 0.630%, 07/15/2050 (f)(k)	68,830,000	1,583,276
JPMDB Commercial Mortgage Securities Trust		
2016-C4, 3.638%, 12/15/2049 (f)	5,500,000	4,650,203
Morgan Stanley Bank of America Merrill Lynch Trust		
2013-C12, 4.482%, 10/15/2046 (f)	5,000,000	4,940,818
2015-C27, 4.495%, 12/15/2047 (f)	3,000,000	2,770,303
2016-C31, 1.265%, 11/15/2049 (a)(e)(f)(k)	21,212,500	744,294
2015-C23, 4.139%, 07/15/2050 (f)	3,845,000	3,539,406
2017-C34, 2.700%, 11/15/2052 (a)	4,953,000	2,919,727
2017-C34, 4.111%, 11/15/2052 (f)	5,054,000	4,461,016
Morgan Stanley Capital I Trust		
2016-BNK2, 0.526%, 11/15/2049 (f)(k)	58,680,000	947,019

2017-H1, 2.151%, 06/15/2050 (a)(f)(k)	8,725,000	609,419
2017-H1, 4.281%, 06/15/2050 (f)	7,890,000	6,563,192
2017-HR2, 4.319%, 12/15/2050 (f)	10,576,000	8,892,613
2018-H3, 0.370%, 07/15/2051 (f)(k)	135,712,000	2,278,469
2018-H3, 1.862%, 07/15/2051 (a)(f)(k)	15,363,500	1,153,885
2018-H3, 4.120%, 07/15/2051	4,998,823	4,820,848
2019-L2, 0.729%, 03/15/2052 (f)(k)	127,093,000	3,912,787
2019-H7, 0.658%, 07/15/2052 (f)(k)	130,723,000	4,459,367
2019-H7, 3.000%, 07/15/2052 (a)	2,402,000	1,478,336
2019-H7, 4.128%, 07/15/2052	9,593,000	7,545,079
2021-L5, 0.713%, 05/15/2054 (f)(k)	70,387,500	3,302,208
2021-L5, 2.500%, 05/15/2054 (a)	3,500,000	1,785,644
2021-L5, 3.102%, 05/15/2054	6,627,000	5,051,869
2021-L6, 2.250%, 06/15/2054 (f)	11,900,000	10,172,109
2021-L6, 2.951%, 06/15/2054 (f)	7,500,000	5,751,941
2021-L7, 0.411%, 10/15/2054 (f)(k)	143,080,000	4,250,921
2021-L7, 2.336%, 10/15/2054	15,100,000	12,911,059
UBS Commercial Mortgage Trust		
2017-C1, 0.942%, 06/15/2050 (f)(k)	13,000,000	424,247
2017-C7, 0.370%, 12/15/2050 (f)(k)	170,396,000	2,724,973
2017-C6, 0.498%, 12/15/2050 (f)(k)	63,420,500	1,407,060
2018-C12, 0.214%, 08/15/2051 (f)(k)	139,858,000	2,261,812
2018-C12, 0.776%, 08/15/2051 (f)(k)	45,462,642	1,468,675
2018-C13, 0.249%, 10/15/2051 (f)(k)	128,678,000	2,206,171
2018-C13, 1.971%, 10/15/2051 (a)(f)(k)	16,442,000	1,480,990
2018-C13, 4.241%, 10/15/2051	3,274,000	3,141,622
2018-C14, 0.255%, 12/15/2051 (f)(k)	114,392,000	1,877,161
2019-C17, 0.851%, 10/15/2052 (f)(k)	128,213,000	5,778,906
2019-C18, 2.987%, 12/15/2052	4,500,000	4,137,798
2019-C18, 3.378%, 12/15/2052 (f)	9,000,000	7,747,179
Washington State Housing Finance Commission		
0.726%, 12/20/2035 (h)	20,631,523	992,583
Wells Fargo Commercial Mortgage Trust		
2015-NXS1, 3.658%, 05/15/2048 (f)	1,320,000	1,223,814
2015-C28, 4.081%, 05/15/2048 (f)	11,105,000	10,068,264
2015-C28, 4.081%, 05/15/2048 (f)	4,376,000	3,573,010
2016-LC24, 0.975%, 10/15/2049 (f)(k)	66,264,075	1,834,832
2016-C37, 3.186%, 12/15/2049 (a)(f)	7,375,000	5,248,336
2016-C37, 4.486%, 12/15/2049 (f)	11,213,000	9,664,891
2017-RB1, 0.723%, 03/15/2050 (f)(k)	69,254,209	1,567,133
2017-C42, 0.319%, 12/15/2050 (f)(k)	116,750,000	1,702,449
2018-C43, 4.514%, 03/15/2051 (f)	4,033,000	3,376,854
2018-C48, 0.250%, 01/15/2052 (f)(k)	138,642,000	1,962,741
2018-C48, 4.245%, 01/15/2052	7,000,000	6,776,401
2019-C49, 0.601%, 03/15/2052 (f)(k)	125,812,000	3,915,924
2019-C49, 3.933%, 03/15/2052	5,000,000	4,807,885
2019-C49, 4.546%, 03/15/2052	8,947,000	7,759,413
2019-C50, 0.871%, 05/15/2052 (f)(k)	36,427,311	1,579,117
2019-C51, 0.673%, 06/15/2052 (f)(k)	130,394,000	4,362,410
2019-C52, 1.109%, 08/15/2052 (f)(k)	113,763,146	6,351,362
2019-C52, 1.603%, 08/15/2052 (f)(k)	57,226,820	3,872,276
2019-C52, 3.561%, 08/15/2052	6,171,000	4,710,091
2019-C53, 0.449%, 10/15/2052 (f)(k)	105,325,000	2,829,240
2019-C53, 3.514%, 10/15/2052 (f)	5,200,000	4,128,104
2020-C55, 0.814%, 02/15/2053 (f)(k)	58,030,370	2,560,439
2020-C56, 0.311%, 06/15/2053 (f)(k)	127,035,000	2,146,421
2020-C56, 2.422%, 06/15/2053	2,250,000	2,000,534
2020-C58, 1.114%, 07/15/2053 (f)(k)	109,974,000	7,218,220
2020-C57, 0.733%, 08/15/2053 (f)(k)	74,972,000	3,208,044
2020-C57, 1.914%, 08/15/2053	7,250,000	6,280,365
2020-C57, 4.022%, 08/15/2053 (f)	3,750,000	2,969,566
2021-C59, 0.906%, 04/15/2054 (f)(k)	65,782,000	3,813,192
2021-C59, 1.449%, 04/15/2054 (a)(f)(k)	40,274,000	3,505,401
2021-C59, 3.284%, 04/15/2054	7,648,000	5,066,068
2021-C60, 1.099%, 08/15/2054 (f)(k)	40,551,000	2,813,355
2021-C60, 1.532%, 08/15/2054 (f)(k)	40,891,201	3,332,044
2021-C60, 2.730%, 08/15/2054	6,814,678	5,019,832
2021-C60, 2.738%, 08/15/2054	3,000,000	1,978,644
2021-C61, 1.390%, 11/15/2054 (a)(f)(k)	9,132,000	818,535
2021-C61, 2.525%, 11/15/2054	15,000,000	12,983,907

2021-C61, 3.113%, 11/15/2054	4,221,000	3,179,711
2015-C30, 4.400%, 09/15/2058 (f)	5,800,000	5,375,611
2018-C47, 0.154%, 09/15/2061 (f)(k)	164,144,000	1,440,462
2018-C47, 4.673%, 09/15/2061 (f)	8,000,000	7,496,320
WFRBS Commercial Mortgage Trust		
2013-UBS1, 5.024%, 03/15/2046 (f)	7,500,000	7,364,701
TOTAL NON-AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES (Cost \$1,139,569,955)		<u>921,995,400</u>

AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES - 8.33%

Freddie Mac Multiclass Certificates Series

2021-RR17, 2.038%, 08/27/2027 (e)(f)(k)	70,015,000	4,394,695
2020-RR09, 2.676%, 08/27/2029 (f)(k)	42,360,000	4,735,153

Freddie Mac Multifamily ML Certificates

2020-ML07, 2.000%, 10/25/2036 (a)(f)(k)	24,816,218	3,662,129
2019-ML06, 1.133%, 06/25/2037 (f)(k)	10,679,019	892,766
2021-ML08, 1.861%, 07/25/2037 (f)(k)	32,853,118	4,543,586
2021-ML10, 2.057%, 01/25/2038 (f)(k)	14,198,100	2,273,826
2021-ML11, 0.770%, 03/25/2038 (a)(f)(k)	34,072,008	1,965,273
2021-ML10, 1.518%, 06/25/2038 (a)(f)(h)(k)	39,519,086	4,749,404
2021-ML09, 1.490%, 02/25/2040 (a)(f)(k)	43,807,700	5,432,155
2021-ML12, 1.223%, 07/25/2041 (f)(k)	18,033,734	1,815,636

Freddie Mac Multifamily Structured Pass Through Certificates

K723, 0.882%, 08/25/2023 (e)(f)(k)	41,904,411	26,773
K723, 0.809%, 09/25/2023 (e)(f)(k)	61,645,000	37,881
K728, 0.388%, 08/25/2024 (f)(k)	56,669,294	265,626
K729, 0.340%, 10/25/2024 (f)(k)	46,455,148	159,188
K042, 1.019%, 12/25/2024 (f)(k)	111,625,637	1,442,527
K046, 0.334%, 03/25/2025 (f)(k)	428,613,732	2,253,094
K049, 0.561%, 07/25/2025 (f)(k)	87,824,057	876,704
K734, 0.646%, 02/25/2026 (f)(k)	63,848,763	855,861
K735, 0.957%, 05/25/2026 (f)(k)	58,262,168	1,310,485
K735, 1.364%, 05/25/2026 (f)(k)	70,547,000	2,464,073
K737, 1.007%, 10/25/2026 (f)(k)	20,050,000	614,974
K061, 0.056%, 11/25/2026 (f)(k)	72,512,000	230,516
K062, 0.176%, 12/25/2026 (f)(k)	79,423,000	549,734
K063, 0.280%, 01/25/2027 (f)(k)	364,459,494	3,067,437
K064, 0.600%, 03/25/2027 (f)(k)	122,603,498	2,353,840
K738, 1.367%, 03/25/2027 (f)(k)	24,099,000	1,102,763
K065, 0.552%, 05/25/2027 (f)(k)	57,193,000	1,177,592
K066, 0.747%, 06/25/2027 (f)(k)	31,057,009	770,878
KW03, 0.832%, 06/25/2027 (f)(k)	14,835,209	341,937
K067, 0.572%, 07/25/2027 (f)(k)	39,731,360	789,089
K068, 0.422%, 08/25/2027 (f)(k)	101,141,589	1,554,243
K069, 0.347%, 09/25/2027 (f)(k)	28,516,953	381,386
K739, 1.569%, 09/25/2027 (f)(k)	32,621,072	1,846,532
K072, 0.367%, 12/25/2027 (f)(k)	59,896,294	861,063
K073, 0.204%, 01/25/2028 (f)(k)	54,203,000	545,916
K073, 0.304%, 01/25/2028 (f)(k)	154,198,597	2,029,130
K742, 0.926%, 04/25/2028 (f)(k)	89,849,000	3,571,426
K743, 1.289%, 05/25/2028 (f)(k)	99,488,000	5,489,449
KW06, 0.104%, 06/25/2028 (f)(k)	570,730,068	3,612,664
K080, 0.121%, 07/25/2028 (e)(f)(k)	426,537,062	3,058,228
K744, 1.227%, 07/25/2028 (f)(k)	122,906,000	6,710,827
K081, 0.074%, 08/25/2028 (f)(k)	153,353,675	809,309
K084, 0.206%, 10/25/2028 (f)(k)	335,973,677	3,768,617
K747, 0.397%, 12/25/2028 (f)(k)	160,000,000	3,109,248
K089, 0.454%, 01/25/2029 (f)(k)	53,965,000	1,306,234
K748, 0.545%, 01/25/2029 (f)(k)	175,000,000	4,828,898
K091, 0.491%, 03/25/2029 (f)(k)	53,659,000	1,396,996
K090, 0.626%, 03/25/2029 (f)(k)	50,517,000	1,653,669
KW09, 0.804%, 05/25/2029 (f)(k)	62,788,977	2,252,938
K093, 0.952%, 05/25/2029 (f)(k)	54,272,522	2,449,162
K094, 0.879%, 06/25/2029 (f)(k)	194,939,704	8,476,992
K097, 1.091%, 07/25/2029 (f)(k)	72,631,402	3,965,762
KG02, 1.021%, 08/25/2029 (f)(k)	31,935,034	1,527,756
K098, 1.143%, 08/25/2029 (f)(k)	78,559,658	4,518,170
K098, 1.392%, 08/25/2029 (f)(k)	24,691,000	1,810,342
K099, 0.883%, 09/25/2029 (f)(k)	209,804,665	9,423,817
K100, 0.915%, 09/25/2029 (f)(k)	62,086,000	3,069,929
K102, 0.823%, 10/25/2029 (f)(k)	172,811,190	7,363,554

K101, 1.094%, 10/25/2029 (f)(k)	65,686,000	3,898,733
K103, 0.639%, 11/25/2029 (f)(k)	125,048,862	4,241,932
K105, 1.767%, 01/25/2030 (f)(k)	64,122,000	6,289,272
K107, 1.551%, 02/25/2030 (f)(k)	118,898,000	10,340,630
K108, 1.661%, 03/25/2030 (f)(k)	70,601,000	6,659,821
K108, 1.690%, 03/25/2030 (f)(k)	16,038,350	1,465,129
K110, 1.697%, 04/25/2030 (f)(k)	29,858,948	2,657,282
K112, 1.434%, 05/25/2030 (f)(k)	96,246,371	7,625,504
K111, 1.571%, 05/25/2030 (f)(k)	108,663,237	9,325,522
K112, 1.665%, 05/25/2030 (f)(k)	44,272,000	4,262,991
K114, 1.116%, 06/25/2030 (f)(k)	136,099,159	8,552,267
K115, 1.326%, 06/25/2030 (f)(k)	54,036,564	3,977,826
K114, 1.342%, 06/25/2030 (f)(k)	54,977,000	4,345,410
KG03, 1.378%, 06/25/2030 (f)(k)	15,522,432	1,151,077
K113, 1.380%, 06/25/2030 (f)(k)	113,285,652	8,559,150
K116, 1.424%, 07/25/2030 (f)(k)	98,869,753	7,660,033
K115, 1.547%, 07/25/2030 (f)(k)	40,865,759	3,705,372
K116, 1.600%, 08/25/2030 (f)(k)	23,000,000	2,177,580
K118, 0.958%, 09/25/2030 (f)(k)	120,482,897	6,598,077
K118, 1.170%, 09/25/2030 (f)(k)	35,916,184	2,541,594
K121, 1.023%, 10/25/2030 (f)(k)	48,755,866	2,790,805
K119, 1.135%, 10/25/2030 (f)(k)	51,000,000	3,455,974
KG04, 0.851%, 11/25/2030 (f)(k)	111,010,980	5,388,462
K122, 0.880%, 11/25/2030 (f)(k)	111,599,804	5,650,956
K122, 1.081%, 11/25/2030 (f)(k)	35,211,000	2,340,362
K121, 1.195%, 11/25/2030 (f)(k)	49,550,000	3,601,363
K123, 0.977%, 12/25/2030 (f)(k)	108,000,000	6,575,396
K125, 0.583%, 01/25/2031 (f)(k)	179,606,558	6,238,993
K125, 0.781%, 01/25/2031 (f)(k)	103,992,000	5,160,343
K124, 0.936%, 01/25/2031 (f)(k)	89,626,000	5,280,576
K1502, 0.956%, 01/25/2031 (f)(k)	29,349,635	1,553,347
K127, 0.502%, 02/25/2031 (f)(k)	186,332,000	5,986,996
K128, 0.516%, 03/25/2031 (f)(k)	153,862,232	4,851,769
K128, 0.732%, 03/25/2031 (f)(k)	37,700,000	1,796,292
K129, 1.034%, 05/25/2031 (f)(k)	70,278,574	4,314,528
K129, 1.217%, 05/25/2031 (f)(k)	31,700,000	2,493,452
K130, 1.037%, 06/25/2031 (f)(k)	122,673,333	8,019,045
K131, 0.728%, 07/25/2031 (f)(k)	135,544,631	6,383,081
K130, 1.215%, 07/25/2031 (f)(k)	43,372,188	3,515,854
K138, 0.691%, 01/25/2032 (f)(k)	195,000,000	9,629,548
K141, 0.305%, 02/25/2032 (f)(k)	184,945,818	4,264,166
K141, 0.324%, 02/25/2032 (f)(k)	195,000,000	4,786,763
K146, 2.920%, 06/25/2032 (f)(k)	11,400,000	10,193,674
K149, 0.264%, 08/25/2032 (f)(k)	83,255,927	1,913,080
K154, 4.350%, 01/25/2033 (f)(k)	10,000,000	9,996,385
K156, 4.430%, 02/25/2033 (f)(k)	8,000,000	8,047,747
K155, 0.116%, 04/25/2033 (f)(k)	244,149,976	2,838,024
K1511, 0.777%, 03/25/2034 (f)(k)	131,580,274	7,344,929
K1512, 0.908%, 04/25/2034 (f)(k)	47,426,595	3,077,521
K1513, 0.859%, 08/25/2034 (f)(k)	75,804,659	4,718,560
K1514, 0.577%, 10/25/2034 (f)(k)	80,332,223	3,748,446
K1515, 1.511%, 02/25/2035 (f)(k)	78,543,762	9,186,981
K1516, 1.510%, 05/25/2035 (f)(k)	41,689,645	4,971,532
K1517, 1.323%, 07/25/2035 (f)(k)	80,211,017	8,746,779
K1521, 0.980%, 08/25/2036 (f)(k)	95,716,453	8,193,979
K097, 1.351%, 09/25/2051 (f)(k)	66,115,000	4,664,155
Freddie Mac Multifamily WI Certificates		
WI-K157, 4.200%, 08/25/2033 (f)(k)	10,000,000	9,856,732
TOTAL AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES (Cost \$492,425,061)		<u>454,159,649</u>
MUNICIPAL BONDS - 23.28%		
Alabama - 0.31%		
Baldwin County Public Building Authority		
2.000%, 03/01/2046	1,070,000	659,217
Water Works Board of the City of Birmingham		
2.513%, 01/01/2036	13,945,000	11,120,216
2.710%, 01/01/2038	6,835,000	5,350,118
		<u>17,129,551</u>
Arizona - 0.23%		
City of Tucson, AZ		

2.232%, 07/01/2034	11,605,000	9,101,742
Glendale Municipal Property Corp.		
6.157%, 07/01/2033	3,050,000	3,361,816
		<u>12,463,558</u>
California - 5.00%		
Alvord Unified School District		
0.000%, 08/01/2046 (h)	1,975,000	2,170,012
Bakersfield City School District		
0.000%, 05/01/2047 (h)	9,715,000	6,750,659
California Pollution Control Financing Authority		
5.000%, 07/01/2038 (a)	1,000,000	1,046,733
California Statewide Communities Development Authority		
6.076%, 06/01/2034	10,000,000	10,720,292
Chaffey Community College District		
3.000%, 06/01/2038	3,705,000	3,256,970
Chaffey Joint Union High School District		
3.143%, 08/01/2043	3,790,000	2,859,031
City of Chula Vista, CA		
1.728%, 06/01/2030	2,235,000	1,814,174
1.828%, 06/01/2031	2,000,000	1,590,077
City of Huntington Beach, CA		
2.453%, 06/15/2031	4,000,000	3,388,494
City of Industry, CA		
4.000%, 01/01/2028	2,885,000	2,798,398
City of Los Angeles, CA Department of Airports		
1.876%, 05/15/2030	230,000	190,523
City of Montebello, CA		
3.393%, 06/01/2032	2,825,000	2,504,027
City of Ontario, CA		
3.779%, 06/01/2038	3,000,000	2,607,400
City of Orange, CA		
2.220%, 06/01/2030	7,500,000	6,343,784
2.270%, 06/01/2031	12,370,000	10,264,560
City of Sacramento, CA Transient Occupancy Tax Revenue		
3.858%, 06/01/2025	3,320,000	3,234,984
City of San Francisco, CA Public Utilities Commission Water Revenue		
2.845%, 11/01/2041	2,000,000	1,494,668
City of Santa Ana, CA		
1.869%, 08/01/2029	3,930,000	3,297,243
2.089%, 08/01/2030	1,980,000	1,642,031
City of Union City, CA		
0.000%, 07/01/2025 (h)	2,105,000	1,895,563
City of Whittier, CA		
1.566%, 06/01/2028	1,085,000	934,705
1.724%, 06/01/2029	1,685,000	1,423,468
Coast Community College District		
2.957%, 08/01/2038	15,000,000	11,896,104
County of Santa Cruz, CA		
1.811%, 06/01/2030	3,900,000	3,277,715
Cucamonga Valley Water District Financing Authority		
3.010%, 09/01/2042	5,000,000	3,844,497
East Side Union High School District		
5.320%, 04/01/2036	6,505,000	6,582,552
Fullerton Public Financing Authority		
7.750%, 05/01/2031	1,145,000	1,290,249
Gateway Unified School District, CA		
0.000%, 08/01/2035 (h)	2,315,000	1,457,025
0.000%, 08/01/2036 (h)	2,315,000	1,370,782
Golden State Tobacco Securitization Corp.		
2.787%, 06/01/2031	15,930,000	13,269,726
3.000%, 06/01/2046	12,145,000	11,219,584
Hercules Redevelopment Agency Successor Agency		
4.913%, 08/01/2033	5,460,000	5,451,685
Inland Empire Tobacco Securitization Corp.		
3.678%, 06/01/2038	15,870,000	14,867,202
Los Angeles Community College District		
6.600%, 08/01/2042	7,545,000	9,023,560
Northern California Power Agency		
5.679%, 06/01/2035	9,765,000	10,294,276
Norwalk-La Mirada Unified School District		

0.000%, 08/01/2038 (h)	4,400,000	2,246,239
Pasadena Unified School District		
2.881%, 05/01/2037	6,030,000	4,885,221
Peralta Community College District		
0.000%, 08/05/2031 (h)	12,350,000	10,922,775
Perris Union High School District		
2.700%, 09/01/2042	3,000,000	2,193,212
Placentia-Yorba Linda Unified School District		
0.000%, 08/01/2035 (h)	7,600,000	4,852,339
San Diego County Regional Airport Authority		
3.103%, 07/01/2043	6,280,000	4,726,050
San Diego Unified School District		
0.000%, 07/01/2036 (h)	7,915,000	4,888,105
San Francisco City & County Redevelopment Financing Authority		
0.000%, 08/01/2036 (h)	5,240,000	2,684,012
5.750%, 08/01/2037	19,400,000	20,574,165
Santa Ana Unified School District		
0.000%, 08/01/2037 (h)	3,955,000	2,201,915
State of California		
7.550%, 04/01/2039	28,000,000	35,357,860
West Contra Costa Unified School District		
0.000%, 08/01/2036 (h)	5,000,000	3,038,096
West Sonoma County Union High School District		
0.000%, 08/01/2037 (h)	1,840,000	1,053,243
William S. Hart Union High School District		
0.000%, 08/01/2036 (h)	1,150,000	695,161
Yosemite Community College District		
0.000%, 08/01/2038 (h)	6,110,000	3,259,639
Yuba Community College District		
0.000%, 08/01/2038 (h)	5,055,000	2,749,400
		<u>272,400,185</u>
Colorado - 0.30%		
City of Aurora, CO Water Revenue		
2.720%, 08/01/2046	880,000	604,310
City of Fruita, CO Healthcare Revenue		
5.000%, 01/01/2028	2,225,000	2,127,194
Colorado Health Facilities Authority		
3.696%, 11/01/2039	4,825,000	4,035,720
3.796%, 11/01/2044	11,815,000	9,334,157
		<u>16,101,381</u>
Connecticut - 0.55%		
State of Connecticut		
3.000%, 01/15/2036	5,000,000	4,532,159
3.000%, 01/15/2037	7,075,000	6,271,559
3.000%, 06/01/2037	8,620,000	7,584,211
State of Connecticut Special Tax Revenue		
3.125%, 05/01/2040	6,975,000	5,927,482
Town of West Hartford, CT		
2.764%, 07/01/2041	7,025,000	5,432,096
		<u>29,747,507</u>
District of Columbia - 0.25%		
Metropolitan Washington Airports Authority Dulles Toll Road Revenue		
8.000%, 10/01/2047	10,460,000	13,814,839
Florida - 1.03%		
City of Gainesville, FL		
0.000%, 10/01/2027 (h)	4,610,000	3,709,826
0.000%, 10/01/2028 (h)	1,400,000	1,071,783
City of Gainesville, FL Utilities System Revenue		
6.024%, 10/01/2040	4,445,000	4,973,006
County of Miami-Dade, FL Seaport Department		
1.962%, 10/01/2031	4,235,000	3,400,295
2.012%, 10/01/2031	6,940,000	5,595,675
2.162%, 10/01/2032	4,000,000	3,190,101
JEA Water & Sewer System Revenue		
3.000%, 10/01/2041	5,045,000	4,240,497
Orlando Utilities Commission		
5.662%, 10/01/2040	8,000,000	8,611,336
Reedy Creek Improvement District		
2.497%, 06/01/2034	4,500,000	3,631,344
2.547%, 06/01/2035	4,500,000	3,568,556

2.731%, 06/01/2038	18,500,000	14,215,465
		<u>56,207,884</u>
Georgia - 0.34%		
City of Atlanta, GA Water & Wastewater Revenue		
2.913%, 11/01/2043	1,500,000	1,115,827
Municipal Electric Authority of Georgia		
2.497%, 01/01/2031	10,355,000	8,575,834
State of Georgia		
2.250%, 07/01/2039	5,000,000	3,611,458
Tift County Hospital Authority		
2.977%, 12/01/2042	2,150,000	1,579,891
Valdosta & Lowndes County Hospital Authority		
2.604%, 10/01/2030	2,000,000	1,724,364
3.000%, 10/01/2029	2,000,000	1,801,080
		<u>18,408,454</u>
Hawaii - 0.31%		
City & County Honolulu, HI Wastewater System Revenue		
2.574%, 07/01/2041	5,000,000	3,557,793
State of Hawaii		
2.245%, 08/01/2038	3,875,000	2,786,474
2.800%, 10/01/2038	10,000,000	7,752,631
2.830%, 10/01/2039	1,730,000	1,318,367
2.870%, 10/01/2041	2,270,000	1,669,429
		<u>17,084,694</u>
Illinois - 0.27%		
Illinois Finance Authority		
3.510%, 05/15/2041	7,000,000	5,284,732
Metropolitan Pier & Exposition Authority		
0.000%, 12/15/2036 (h)	5,000,000	2,749,203
0.000%, 06/15/2036 (h)	4,025,000	2,242,627
0.000%, 06/15/2038 (h)	2,750,000	1,357,779
State of Illinois		
5.750%, 01/01/2037	3,000,000	3,126,613
		<u>14,760,954</u>
Indiana - 0.19%		
Indiana Finance Authority		
4.807%, 07/15/2035	3,000,000	3,044,227
Indianapolis Local Public Improvement Bond Bank		
2.473%, 01/01/2040	9,500,000	7,183,984
		<u>10,228,211</u>
Kansas - 0.04%		
Kansas Development Finance Authority		
4.927%, 04/15/2045	2,005,000	1,931,995
Kentucky - 0.11%		
County of Warren, KY		
3.921%, 12/01/2031	825,000	792,726
4.397%, 12/01/2038	1,540,000	1,464,905
Louisville and Jefferson County Metropolitan Sewer District		
2.250%, 05/15/2044	5,215,000	3,544,163
		<u>5,801,794</u>
Louisiana - 0.51%		
City of New Orleans, LA Sewerage Service Revenue		
1.791%, 06/01/2030	1,000,000	819,583
1.891%, 06/01/2031	1,575,000	1,265,942
City of New Orleans, LA Water System Revenue		
1.691%, 12/01/2029	1,800,000	1,485,864
1.841%, 12/01/2030	3,120,000	2,531,592
1.941%, 12/01/2031	1,635,000	1,303,053
2.889%, 12/01/2041	2,530,000	1,813,879
East Baton Rouge Sewerage Commission		
2.437%, 02/01/2039	2,500,000	1,859,094
Louisiana Local Government Environmental Facilities & Community Development Auth		
2.587%, 02/01/2043	1,375,000	967,936
State of Louisiana Gasoline & Fuels Tax Revenue		
2.530%, 05/01/2041	12,055,000	8,746,979
2.830%, 05/01/2043	9,535,000	6,857,743
		<u>27,651,665</u>
Maine - 0.19%		
Maine Health & Higher Educational Facilities Authority		
3.118%, 07/01/2043	14,250,000	10,447,208

Maryland - 0.27%

Maryland Health & Higher Educational Facilities Authority		
3.052%, 07/01/2040	10,000,000	7,485,203
Maryland Stadium Authority		
2.805%, 05/01/2040	7,000,000	5,546,434
State of Maryland Department of Transportation		
1.686%, 08/01/2030	2,110,000	1,718,149
		<u>14,749,786</u>

Massachusetts - 0.14%

Commonwealth of Massachusetts		
2.375%, 09/01/2043	3,250,000	2,295,509
2.514%, 07/01/2041	3,370,000	2,523,692
Massachusetts Educational Financing Authority		
3.455%, 07/01/2028	2,000,000	1,873,002
3.831%, 07/01/2024	450,000	441,329
Massachusetts State College Building Authority		
5.932%, 05/01/2040	550,000	588,998
		<u>7,722,530</u>

Michigan - 1.04%

City of Detroit, MI		
4.000%, 04/01/2044	8,700,000	6,420,036
Detroit City School District		
7.747%, 05/01/2039	10,950,000	13,053,775
Great Lakes Water Authority Sewage Disposal System Revenue		
3.056%, 07/01/2039	14,060,000	11,345,925
Michigan Finance Authority		
3.084%, 12/01/2034	5,095,000	4,471,822
3.267%, 06/01/2039	19,000,000	16,991,563
3.610%, 11/01/2032	3,000,000	2,810,750
University of Michigan		
3.599%, 04/01/2047	2,000,000	1,722,845
		<u>56,816,716</u>

Minnesota - 0.62%

State of Minnesota		
2.875%, 06/01/2041	16,435,000	12,241,450
Western Minnesota Municipal Power Agency		
3.156%, 01/01/2039	17,500,000	14,690,127
White Bear Lake Independent School District No. 624		
3.000%, 02/01/2044	8,330,000	6,959,215
		<u>33,890,792</u>

Mississippi - 0.10%

Mississippi Development Bank		
5.460%, 10/01/2036	5,260,000	5,423,760

Missouri - 0.13%

Kansas City Land Clearance Redevelopment Authority		
6.400%, 10/15/2040 (a)(e)	7,935,000	7,068,286

Nebraska - 0.04%

District Energy Corp.		
2.390%, 07/01/2036	2,830,000	2,270,766

Nevada - 0.33%

City of North Las Vegas, NV		
6.572%, 06/01/2040	12,945,000	14,657,220
County of Clark, NV		
3.000%, 07/01/2038	4,000,000	3,448,347
		<u>18,105,567</u>

New Hampshire - 0.06%

New Hampshire Business Finance Authority		
3.278%, 10/01/2037	4,865,000	3,379,431

New Jersey - 1.10%

City of Bayonne, NJ		
2.814%, 07/01/2039	5,725,000	4,262,043
Clifton Board Of Education		
2.125%, 08/15/2044	4,560,000	3,011,970
County of Essex, NJ		
2.000%, 09/01/2044	3,560,000	2,277,550
Mercer County Improvement Authority		
8.270%, 12/01/2034	13,960,000	17,102,597
New Jersey Economic Development Authority		
0.000%, 02/15/2025 (h)	20,188,000	18,512,608
New Jersey Institute of Technology		

3.323%, 07/01/2024	1,540,000	1,519,197
3.415%, 07/01/2042	6,455,000	5,012,601
New Jersey Transportation Trust Fund Authority		
0.000%, 12/15/2040 (h)	10,045,000	4,711,372
New Jersey Turnpike Authority		
2.782%, 01/01/2040	5,000,000	3,736,141
		<u>60,146,079</u>
New York - 0.65%		
New York City Industrial Development Agency		
2.436%, 01/01/2036	5,850,000	4,274,128
New York Liberty Development Corp.		
2.250%, 02/15/2041	13,595,000	9,673,599
3.000%, 02/15/2042	5,500,000	4,346,427
3.000%, 09/15/2043	12,500,000	10,086,600
New York State Dormitory Authority		
5.096%, 08/01/2034	3,125,000	2,841,813
Triborough Bridge & Tunnel Authority		
2.917%, 05/15/2040	3,890,000	2,933,716
Western Nassau County Water Authority		
2.958%, 04/01/2041	1,500,000	1,114,802
		<u>35,271,085</u>
North Carolina - 0.08%		
North Carolina State University at Raleigh		
3.020%, 10/01/2042	4,000,000	3,042,194
University of North Carolina		
2.762%, 04/01/2043	2,000,000	1,487,133
		<u>4,529,327</u>
Ohio - 1.11%		
American Municipal Power, Inc.		
7.499%, 02/15/2050	4,500,000	5,605,692
7.834%, 02/15/2041	9,400,000	11,921,415
County of Hamilton, OH		
3.374%, 06/01/2034	285,000	247,153
3.756%, 06/01/2042	10,775,000	8,625,355
Franklin County Convention Facilities Authority		
2.022%, 12/01/2030	5,485,000	4,589,325
2.472%, 12/01/2034	22,100,000	17,615,180
JobsOhio Beverage System		
2.833%, 01/01/2038	7,540,000	6,054,434
Ohio Higher Educational Facility Commission		
4.500%, 12/01/2026	4,025,000	3,838,931
South-Western City School District		
0.000%, 12/01/2028 (h)	2,735,000	2,119,976
		<u>60,617,461</u>
Oklahoma - 0.73%		
Oklahoma City Economic Development Trust		
1.891%, 03/01/2031	1,545,000	1,280,202
Oklahoma Development Finance Authority		
4.623%, 06/01/2044	5,000,000	4,867,814
5.269%, 10/01/2042	10,000,000	10,279,099
5.450%, 08/15/2028	4,520,000	3,854,189
Oklahoma Municipal Power Authority		
2.431%, 01/01/2034	3,870,000	3,136,665
2.501%, 01/01/2035	3,475,000	2,773,259
2.551%, 01/01/2036	2,390,000	1,875,312
2.803%, 01/01/2041	15,500,000	11,619,071
		<u>39,685,611</u>
Oregon - 0.08%		
Hospital Facilities Authority of Multnomah County Oregon		
1.250%, 06/01/2026	2,610,000	2,388,656
Oregon Health & Science University		
2.850%, 07/01/2030	1,000,000	899,991
State of Oregon		
2.369%, 08/01/2041	1,205,000	847,973
		<u>4,136,620</u>
Pennsylvania - 0.87%		
Berks County Industrial Development Authority		
3.950%, 05/15/2024	250,000	244,711
4.450%, 05/15/2027	800,000	782,117
City of Philadelphia, PA		

1.838%, 07/15/2031	2,500,000	2,040,105
Commonwealth Financing Authority		
2.991%, 06/01/2042	10,225,000	7,453,491
3.657%, 06/01/2038	13,820,000	12,170,250
Commonwealth of Pennsylvania		
3.000%, 05/15/2036	1,255,000	1,141,963
Montgomery County Industrial Development Authority		
3.150%, 11/15/2028	10,000,000	8,797,478
Pennsylvania Economic Development Financing Authority		
3.143%, 06/15/2042	7,600,000	5,939,196
Pennsylvania Turnpike Commission		
3.000%, 12/01/2042	9,830,000	7,431,804
Union County Hospital Authority		
3.800%, 08/01/2023	295,000	294,020
4.400%, 08/01/2028	1,060,000	1,046,295
		<u>47,341,430</u>
Puerto Rico - 0.37%		
Commonwealth of Puerto Rico		
0.000%, 07/01/2024 (h)	153,671	146,503
0.000%, 07/01/2033 (h)	592,257	347,936
0.000%, 11/01/2043 (h)	2,173,403	1,062,251
4.000%, 07/01/2033	460,219	423,421
4.000%, 07/01/2035	413,675	370,575
4.000%, 07/01/2037	355,042	308,996
4.000%, 07/01/2041	482,722	404,325
4.000%, 07/01/2046	502,024	405,918
5.250%, 07/01/2023	255,706	255,972
5.375%, 07/01/2025	512,555	523,697
5.625%, 07/01/2027	507,913	531,481
5.625%, 07/01/2029	499,673	530,085
5.750%, 07/01/2031	485,328	523,639
GDB Debt Recovery Authority of Puerto Rico		
7.500%, 08/20/2040	10,466,351	8,660,905
Puerto Rico Highway & Transportation Authority		
0.000%, 07/01/2026 (e)(h)	7,000,000	5,697,090
		<u>20,192,794</u>
South Carolina - 0.09%		
South Carolina Jobs-Economic Development Authority		
2.729%, 07/01/2030	5,725,000	4,939,800
Tennessee - 0.31%		
New Memphis Arena Public Building Authority		
0.000%, 04/01/2044 (h)	4,220,000	1,547,287
0.000%, 04/01/2045 (h)	2,000,000	693,889
0.000%, 04/01/2046 (h)	3,200,000	1,051,554
Tennessee State School Bond Authority		
2.561%, 11/01/2041	8,000,000	5,885,730
2.661%, 11/01/2045	11,405,000	7,890,691
		<u>17,069,151</u>
Texas - 3.79%		
Board of Regents of the University of Texas System		
5.134%, 08/15/2042	3,410,000	3,597,484
Central Texas Regional Mobility Authority		
3.267%, 01/01/2045	3,900,000	2,884,752
City of Dallas, TX		
0.000%, 02/15/2031 (h)	10,000,000	6,872,644
0.000%, 02/15/2032 (h)	15,000,000	9,808,088
City of Dallas, TX Waterworks & Sewer System Revenue		
2.772%, 10/01/2040	6,525,000	4,958,660
City of El Paso, TX		
6.018%, 08/15/2035	3,000,000	3,288,829
City of Houston, TX		
3.961%, 03/01/2047	8,300,000	7,365,007
5.508%, 03/01/2036	5,400,000	5,680,554
5.538%, 03/01/2037	4,100,000	4,334,215
6.290%, 03/01/2032	795,000	848,043
City of Houston, TX Airport System Revenue		
6.880%, 01/01/2028	1,750,000	1,836,345
City of Irving, TX		
7.375%, 08/15/2044	3,500,000	3,501,390
City of San Antonio, TX Electric & Gas Systems Revenue		

5.000%, 02/01/2039	10,000,000	11,261,920
5.250%, 02/01/2040	5,000,000	5,696,284
5.718%, 02/01/2041	15,350,000	16,581,586
5.985%, 02/01/2039	13,425,000	14,729,333
Colony Economic Development Corp.		
7.250%, 10/01/2042	5,000,000	4,836,326
County of Bexar, TX		
2.863%, 06/15/2043	7,100,000	5,167,070
Dallas Fort Worth International Airport		
2.843%, 11/01/2046	5,435,000	4,000,488
2.994%, 11/01/2038	16,480,000	13,896,670
3.089%, 11/01/2040	15,390,000	12,040,242
Downtown Dallas Development Authority		
0.000%, 08/15/2036 (h)	6,730,000	3,258,312
Metropolitan Transit Authority of Harris County Sales & Use Tax Revenue		
2.599%, 11/01/2037	17,015,000	13,263,330
New Hope Cultural Education Facilities Corp.		
4.000%, 08/01/2020 (e)(g)	169,148	-
North Texas Tollway Authority		
3.000%, 01/01/2038	21,695,000	18,520,108
8.410%, 02/01/2030	4,973,000	5,570,368
Port of Beaumont Industrial Development Authority		
4.100%, 01/01/2028 (a)	7,000,000	5,598,642
Port of Houston Authority		
3.000%, 10/01/2039	5,000,000	4,318,769
Stafford Municipal School District		
3.084%, 08/15/2041	1,525,000	1,208,251
Texas A&M University		
2.806%, 05/15/2041	6,750,000	5,036,937
Texas Transportation Commission		
2.013%, 10/01/2037	6,295,000	4,523,505
2.562%, 04/01/2042	2,500,000	1,888,586
		<u>206,372,738</u>
Utah - 0.38%		
County of Salt Lake, UT Convention Hotel Revenue		
5.750%, 10/01/2047 (a)	5,000,000	4,315,484
Utah Transit Authority		
2.774%, 12/15/2038	9,785,000	7,468,958
3.443%, 12/15/2042	11,390,000	9,002,740
		<u>20,787,182</u>
Virginia - 0.24%		
University of Virginia		
6.200%, 09/01/2039	11,130,000	12,943,551
Washington - 0.87%		
County of King, WA		
2.730%, 12/01/2041	5,000,000	3,829,593
King County Housing Authority		
3.000%, 11/01/2039	1,000,000	810,383
3.000%, 06/01/2040	17,910,000	14,474,674
NJB Properties		
5.510%, 12/01/2036	7,320,000	7,704,695
Pierce County School District No. 10 Tacoma		
2.357%, 12/01/2039	16,810,000	12,294,373
University of Washington		
3.350%, 07/01/2041	10,000,000	8,031,524
		<u>47,145,242</u>
West Virginia - 0.07%		
Tobacco Settlement Finance Authority		
2.701%, 06/01/2030	4,770,000	4,025,750
Wisconsin - 0.18%		
Milwaukee Redevelopment Authority		
0.000%, 04/01/2039 (h)	1,000,000	420,473
Public Finance Authority		
4.153%, 05/15/2031	3,635,000	3,549,822
7.500%, 06/01/2029 (a)	5,750,000	5,735,143
		<u>9,705,438</u>
TOTAL MUNICIPAL BONDS (Cost \$1,415,991,657)		<u>1,268,516,773</u>
US GOVERNMENT NOTES/BONDS - 7.97%		
United States Treasury Notes/Bonds		

2.375%, 02/15/2042	50,000,000	39,080,078
3.250%, 05/15/2042	25,000,000	22,435,547
3.375%, 08/15/2042	40,000,000	36,525,000
4.000%, 11/15/2042	160,000,000	159,950,000
3.875%, 02/15/2043	155,000,000	151,996,875
3.875%, 05/15/2043	25,000,000	24,515,625
TOTAL US GOVERNMENT NOTES/BONDS (Cost \$447,486,766)		<u>434,503,125</u>
SHORT-TERM INVESTMENTS - 1.21%		
First American Government Obligations Fund - Class X, 4.965% (l)	66,284,454	66,284,454
TOTAL SHORT-TERM INVESTMENTS (Cost \$66,284,454)		<u>66,284,454</u>
Total Investments (Cost \$6,143,215,318) - 99.87%		5,442,658,316
Other Assets in Excess of Liabilities - 0.13%		6,883,802
TOTAL NET ASSETS - 100.00%		\$ 5,449,542,118

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, 2023.
- (c) Foreign issued security.
- (d) Perpetual maturity. The date referenced is the next call date.
- (e) Represents an illiquid security. The total market value of these securities was \$49,597,485, representing 0.91% of net assets as of May 31, 2023.
- (f) Variable rate security; the rate shown represents the rate at May 31, 2023. The coupon is based on an underlying pool of loans.
- (g) Default or other conditions exist at May 31, 2023.
- (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, 2023.
- (j) Inverse floating rate security whose interest rate moves in opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier slope.
- (k) Represents an interest-only security that entitles holders to receive only interest payments on underlying mortgages.
- (l) Seven day yield at May 31, 2023.

Abbreviations:

AG Aktiengesellschaft is a German term that refers to a corporation that is limited by shares, i.e. owned by shareholders.
CMT Constant Maturity Rate.
LIBOR London Interbank Offered Rate.
PLC Public Limited Company.
SOFR Secured Overnight Financing Rate
`SFR3M 3 Month Term Secured Overnight Financing Rate

The Schedule of Investments incorporates the Global Industry Classification Standard (GICS®). GICS was developed by and/or is the exclusive property of MSCI, Inc. and Standard & Poor's Financial Services LLC ("S&P"). GICS is a service mark of MSCI and S&P and has been licensed for use by U.S. Bancorp Fund Services, LLC.