

Performance Trust Strategic Bond Fund
Schedule of Investments
May 31, 2020 (Unaudited)

	<u>Principal Amount</u>	<u>Value</u>
ASSET BACKED SECURITIES - 1.98%		
American Credit Acceptance Receivables Trust		
2019-2, 2.850%, 07/12/2022 (a)	891,512	\$ 893,236
CPS Auto Receivables Trust		
2019-C, 2.550%, 09/15/2022 (a)	2,146,084	2,158,573
Exeter Automobile Receivables Trust		
2019-4A, 2.180%, 01/17/2023 (a)	3,779,067	3,795,654
2020-1A, 2.050%, 06/15/2023 (a)	4,716,286	4,733,927
Ford Credit Auto Owner Trust		
2016-C, 1.930%, 04/15/2023	2,700,000	2,679,209
GLS Auto Receivables Issuer Trust		
2019-4A, 2.470%, 11/15/2023 (a)	6,850,666	6,914,900
2020-1A, 2.170%, 02/15/2024 (a)	8,849,239	8,862,494
Navient Student Loan Trust		
2019-2A, 1.168% (1 Month LIBOR USD + 1.000%), 02/27/2068 (a)(b)	6,930,000	6,622,998
Nelnet Student Loan Trust		
2006-1, 0.810% (3 Month LIBOR USD + 0.450%), 08/23/2036 (a)(b)	10,000,000	9,436,086
Santander Drive Auto Receivables Trust		
2017-2, 2.790%, 08/15/2022	322,615	323,268
2016-3, 4.290%, 02/15/2024	10,000,000	10,079,258
SoFi Consumer Loan Program Trust		
2019-3, 2.900%, 05/25/2028 (a)	2,117,560	2,140,567
2020-1, 2.020%, 01/25/2029 (a)	2,693,222	2,691,619
Westlake Automobile Receivables Trust		
2018-2A, 3.500%, 01/16/2024 (a)	1,225,000	1,232,027
World Omni Auto Receivables Trust		
2019-A, 2.060%, 08/15/2023	8,271,837	8,326,820
World Omni Automobile Lease Securitization Trust		
2019-A, 2.890%, 11/15/2021	2,141,093	2,155,041
TOTAL ASSET BACKED SECURITIES (Cost \$73,645,282)		73,045,677
COLLATERALIZED LOAN OBLIGATIONS - 7.10%		
AMMC CLO 22 Ltd.		
2018-22A, 2.441% (3 Month LIBOR USD + 1.450%), 04/25/2031 (a)(b)(c)	9,750,000	9,198,355
Apidos CLO XV		
2013-15A, 2.985% (3 Month LIBOR USD + 1.850%), 04/20/2031 (a)(b)(c)	5,000,000	4,749,375
Apidos CLO XX		
2015-20A, 2.726% (3 Month LIBOR USD + 1.550%), 07/16/2031 (a)(b)(c)	10,000,000	9,649,430
2015-20A, 3.126% (3 Month LIBOR USD + 1.950%), 07/16/2031 (a)(b)(c)	1,250,000	1,189,981
Apidos CLO XXIII		
2015-23A, 3.201% (3 Month LIBOR USD + 1.600%), 01/15/2033 (a)(b)(c)	6,500,000	6,354,744
Apidos CLO XXIX		
2018-29A, 2.541% (3 Month LIBOR USD + 1.550%), 07/25/2030 (a)(b)(c)	3,000,000	2,894,283
2018-29A, 2.891% (3 Month LIBOR USD + 1.900%), 07/25/2030 (a)(b)(c)	7,600,000	7,197,299
2018-29A, 3.741% (3 Month LIBOR USD + 2.750%), 07/25/2030 (a)(b)(c)	6,250,000	5,534,906
Apidos CLO XXX		
XXXA, 3.135% (3 Month LIBOR USD + 2.000%), 10/18/2031 (a)(b)(c)	2,000,000	1,904,900
Ares XLVI CLO Ltd.		
2017-46A, 2.919% (3 Month LIBOR USD + 1.700%), 01/15/2030 (a)(b)(c)	1,436,843	1,346,252

2017-46A, 3.570%, 01/15/2030 (a)(c)	3,600,000	3,600,000
Ares XLVIII CLO Ltd.		
2018-48A, 2.435% (3 Month LIBOR USD + 1.300%), 07/20/2030 (a)(b)(c)	7,000,000	6,651,232
Ares XXVII CLO Ltd.		
2013-2A, 3.287% (3 Month LIBOR USD + 2.400%), 07/28/2029 (a)(b)(c)	1,750,000	1,729,161
Ares XXXIR CLO Ltd.		
2014-31RA, 1.660% (3 Month LIBOR USD + 1.300%), 05/24/2030 (a)(b)(c)	5,000,000	4,743,155
Bean Creek CLO Ltd.		
2015-1A, 2.155% (3 Month LIBOR USD + 1.020%), 04/20/2031 (a)(b)(c)	5,500,000	5,321,706
2015-1A, 2.585% (3 Month LIBOR USD + 1.450%), 04/20/2031 (a)(b)(c)	3,200,000	3,024,589
Betony CLO 2 Ltd.		
2018-1A, 2.610% (3 Month LIBOR USD + 1.850%), 04/30/2031 (a)(b)(c)	1,200,000	1,129,277
BlueMountain CLO Ltd.		
2015-1A, 5.061% (3 Month LIBOR USD + 3.750%), 04/13/2027 (a)(b)(c)	2,000,000	1,931,900
2018-1A, 2.460% (3 Month LIBOR USD + 1.700%), 07/30/2030 (a)(b)(c)	6,996,770	6,707,803
2014-2A, 2.885% (3 Month LIBOR USD + 1.750%), 10/20/2030 (a)(b)(c)	5,000,000	4,862,410
2013-2A, 2.698% (3 Month LIBOR USD + 1.600%), 10/22/2030 (a)(b)(c)	2,750,000	2,629,828
2018-2A, 2.092% (3 Month LIBOR USD + 1.700%), 08/15/2031 (a)(b)(c)	5,500,000	5,437,366
BlueMountain Fuji US CLO III Ltd.		
2017-3A, 2.594% (3 Month LIBOR USD + 1.375%), 01/15/2030 (a)(b)(c)	6,800,000	6,414,236
Chenango Park CLO Ltd.		
2018-1A, 2.769% (3 Month LIBOR USD + 1.550%), 04/15/2030 (a)(b)(c)	7,000,000	6,752,620
2018-1A, 3.069% (3 Month LIBOR USD + 1.850%), 04/15/2030 (a)(b)(c)	5,500,000	5,201,377
CIFC Funding Ltd.		
2017-3A, 2.935% (3 Month LIBOR USD + 1.800%), 07/20/2030 (a)(b)(c)	2,100,000	2,070,984
2018-1A, 2.885% (3 Month LIBOR USD + 1.750%), 04/18/2031 (a)(b)(c)	3,750,000	3,480,075
2013-3RA, 2.000% (3 Month LIBOR USD + 0.980%), 04/24/2031 (a)(b)(c)	5,000,000	4,863,880
Goldentree Loan Management US CLO 3 Ltd.		
2018-3A, 2.685% (3 Month LIBOR USD + 1.550%), 04/20/2030 (a)(b)(c)	5,250,000	4,985,594
2018-3A, 3.035% (3 Month LIBOR USD + 1.900%), 04/20/2030 (a)(b)(c)	6,300,000	5,981,964
2018-3A, 4.430%, 04/20/2030 (a)(c)	2,500,000	2,500,000
Goldentree Loan Opportunities X Ltd.		
2015-10A, 2.585% (3 Month LIBOR USD + 1.450%), 07/20/2031 (a)(b)(c)	3,250,000	3,132,308
Goldentree Loan Opportunities XII Ltd.		
2016-12A, 4.375%, 07/21/2030 (a)(c)	3,750,000	3,750,000
Golub Capital Partners CLO Ltd.		
2020-47A, 0.000% (3 Month LIBOR USD + 1.680%), 05/05/2032 (a)(b)(c)(d)	15,000,000	14,247,780
Grippen Park CLO Ltd.		
2017-1A, 2.785% (3 Month LIBOR USD + 1.650%), 01/20/2030 (a)(b)(c)	3,000,000	2,924,895
LCM 26 Ltd.		
26A, 2.205% (3 Month LIBOR USD + 1.070%), 01/20/2031 (a)(b)(c)	12,322,000	12,071,469
26A, 2.535% (3 Month LIBOR USD + 1.400%), 01/20/2031 (a)(b)(c)	7,900,000	7,574,994
LCM Loan Income Fund I Income Note Issuer Ltd.		
27A, 3.126% (3 Month LIBOR USD + 1.950%), 07/16/2031 (a)(b)(c)	2,700,000	2,533,472
LCM XIV LP		
14A, 2.715% (3 Month LIBOR USD + 1.580%), 07/20/2031 (a)(b)(c)	10,800,000	10,440,263
14A, 2.985% (3 Month LIBOR USD + 1.850%), 07/20/2031 (a)(b)(c)	6,000,000	5,663,910
LCM XV LP		
15A, 4.835% (3 Month LIBOR USD + 3.700%), 07/20/2030 (a)(b)(c)	3,000,000	2,632,179
LCM XVI LP		
16A, 2.969% (3 Month LIBOR USD + 1.750%), 10/15/2031 (a)(b)(c)	4,000,000	3,903,840
16A, 3.369% (3 Month LIBOR USD + 2.150%), 10/15/2031 (a)(b)(c)	5,100,000	4,902,961
LCM XXII Ltd.		
22A, 2.585% (3 Month LIBOR USD + 1.450%), 10/20/2028 (a)(b)(c)	5,000,000	4,806,835
LCM XXIV Ltd.		

24A, 3.385% (3 Month LIBOR USD + 2.250%), 03/20/2030 (a)(b)(c)	2,750,000	2,641,700
Long Point Park CLO Ltd.		
2017-1A, 2.510% (3 Month LIBOR USD + 1.375%), 01/17/2030 (a)(b)(c)	11,750,000	11,245,949
2017-1A, 3.535% (3 Month LIBOR USD + 2.400%), 01/17/2030 (a)(b)(c)	4,000,000	3,439,596
Magnetite VIII Ltd.		
2014-8A, 4.119% (3 Month LIBOR USD + 2.900%), 04/15/2031 (a)(b)(c)	3,900,000	3,531,575
Mountain View CLO XV Ltd.		
2019-2A, 3.701% (3 Month LIBOR USD + 1.900%), 01/15/2033 (a)(b)(c)	3,000,000	2,868,237
Octagon Investment Partners 26 Ltd.		
2016-1A, 3.019% (3 Month LIBOR USD + 1.800%), 07/15/2030 (a)(b)(c)	6,220,000	5,708,741
OZLM XXIV Ltd.		
2019-24A, 2.185% (3 Month LIBOR USD + 1.050%), 07/20/2032 (a)(b)(c)	4,000,000	3,980,000
RR Ltd.		
2020-8A, 1.259% (3 Month LIBOR USD + 0.450%), 04/15/2033 (a)(b)(c)	2,000,000	1,995,000
Webster Park CLO Ltd.		
2015-1A, 2.735% (3 Month LIBOR USD + 1.600%), 07/20/2030 (a)(b)(c)	3,000,000	2,854,305
2015-1A, 2.935% (3 Month LIBOR USD + 1.800%), 07/20/2030 (a)(b)(c)	1,300,000	1,222,953
2015-1A, 4.035% (3 Month LIBOR USD + 2.900%), 07/20/2030 (a)(b)(c)	3,800,000	3,352,326
TOTAL COLLATERALIZED LOAN OBLIGATIONS (Cost \$268,891,612)		<u>261,463,970</u>

CORPORATE BONDS - 6.30%

Administrative and Support Services - 0.03%

Northwell Healthcare, Inc.

3.391%, 11/01/2027

1,000,000

1,001,970

Ambulatory Health Care Services - 0.26%

Toledo Hospital

6.015%, 11/15/2048

6,980,000

9,615,869

Beverage and Tobacco Product Manufacturing - 0.21%

Keurig Dr. Pepper, Inc.

7.450%, 05/01/2038

5,000,000

7,608,132

Broadcasting (except Internet) - 0.32%

Walt Disney Co.

6.200%, 12/15/2034

8,170,000

11,740,239

Couriers and Messengers - 0.10%

United Parcel Service of America, Inc.

7.620%, 04/01/2030

2,731,000

3,875,513

Credit Intermediation and Related Activities - 2.77%

Allegiance Bancshares, Inc.

4.700% to 10/01/2024 then 3 Month LIBOR USD + 3.130%, 10/01/2029 (b)

2,500,000

2,563,684

Ameris Bancorp.

4.250% to 12/15/2024 then SOFR + 2.940%, 12/15/2029

7,000,000

6,834,035

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

2,914,504

BlueHub Loan Fund, Inc.

3.099%, 01/01/2030

3,000,000

3,254,701

Cadence BanCorp.

4.750% to 06/30/2024 then 3 Month LIBOR USD + 3.030%, 06/30/2029 (b)

3,000,000

2,517,571

First Busey Corp.

5.250% to 06/01/2025 then SOFR + 5.110%, 06/01/2030 (b)

5,000,000

5,013,146

First Citizens BancShares, Inc.

3.375% to 03/15/2025 then SOFR + 2.465%, 03/15/2030 (b)

7,500,000

7,325,992

First Commonwealth Bank

4.875% to 06/01/2023 then 3 Month LIBOR USD + 1.845%, 06/01/2028 (b)

1,000,000

1,042,758

First Financial Bancorp.

5.250% to 05/15/2025 then SOFR + 5.090%, 05/15/2030 (b)	4,000,000	4,010,903
Heritage Commerce Corp.		
5.250% to 06/01/2027 then 3 Month LIBOR USD + 3.365%, 06/01/2027 (b)	3,935,000	3,977,992
Hilltop Holdings, Inc.		
6.125% to 05/15/2030 then SOFR + 5.800%, 05/15/2035 (b)	9,000,000	9,079,471
MB Financial Bank, NA		
4.000% to 12/01/2022 then 3 Month LIBOR USD + 1.873%, 12/01/2027 (b)	3,000,000	3,106,550
Midland States Bancorp, Inc.		
5.000% to 9/30/2024 then SOFR + 3.610%, 09/30/2029 (b)	3,500,000	3,443,018
OceanFirst Financial Corp.		
5.250% to 05/15/2025 then SOFR + 5.095%, 05/15/2030 (b)	5,000,000	5,078,324
Pacific Premier Bancorp, Inc.		
4.875% to 05/15/2024 then 3 Month LIBOR USD + 2.500%, 05/15/2029 (b)	4,000,000	3,855,712
Pinnacle Financial Partners, Inc.		
4.125% to 09/15/2024 then 3 Month LIBOR USD + 2.775%, 09/15/2029 (b)	6,000,000	5,917,367
Preferred Bank		
6.000% to 06/15/2021 then 3 Month LIBOR USD + 4.673%, 06/15/2026 (b)	2,500,000	2,515,603
Revere Bank		
5.625% to 09/30/2021 then 3 Month LIBOR USD + 4.409%, 09/30/2026 (b)	1,700,000	1,719,460
Sandy Spring Bancorp, Inc.		
4.250% to 11/15/2024 then 3 Month LIBOR USD + 2.620%, 11/15/2029 (b)	4,000,000	3,848,076
Signature Bank		
4.125% to 11/01/2024 then 3 Month LIBOR USD + 2.559%, 11/01/2029 (b)	5,000,000	4,917,147
Sterling Bancorp.		
3.500%, 06/08/2020	2,250,000	2,249,892
4.000% (SOFR + 2.530%), 12/30/2029	5,000,000	4,784,631
Towne Bank		
4.500% to 07/30/2022 then 3 Month LIBOR USD + 2.550%, 07/30/2027 (b)	4,000,000	4,138,785
Triumph Bancorp, Inc.		
4.875% to 11/27/2024 then 3 Month LIBOR USD + 3.330%, 11/27/2029 (b)	3,000,000	3,080,158
Western Alliance Bank		
5.250% to 06/01/2025 then SOFR + 5.120%, 06/01/2030 (b)	5,000,000	5,012,645
Educational Services - 0.49%		
Austin Achieve Public Schools, Inc.		
5.750%, 06/15/2026	2,000,000	1,990,000
Liberty University, Inc.		
3.338%, 03/01/2034	15,000,000	16,057,975
Hospitals - 0.55%		
Advocate Health & Hospitals Corp.		
3.829%, 08/15/2028	1,000,000	1,128,783
Baptist Health South Florida, Inc.		
4.590%, 08/15/2021	645,000	667,179
CHRISTUS Health		
4.341%, 07/01/2028	3,285,000	3,681,143
CommonSpirit Health		
3.347%, 10/01/2029	2,235,000	2,256,259
3.817%, 10/01/2049	2,150,000	2,236,342
Memorial Health Services		
3.496%, 05/01/2022	575,000	587,829
3.447%, 11/01/2049	9,820,000	9,744,030
Management of Companies and Enterprises - 0.29%		
Bryn Mawr Bank Corp.		
4.250% to 12/15/2022 then 3 Month LIBOR USD + 2.050%, 12/15/2027 (b)	3,500,000	3,512,768
First Interstate BancSystem, Inc.		
5.250% to 05/15/2025 then SOFR + 5.180%, 05/15/2030 (b)	5,000,000	5,118,398

First National of Nebraska, Inc. 4.375% to 04/01/2023 then 3 Month LIBOR USD + 1.600%, 04/01/2028 (a)(b)	2,000,000	1,973,608
Nursing and Residential Care Facilities - 0.19%		
HumanGood California Obligated Group 3.000%, 10/01/2028	6,500,000	6,883,914
Publishing Industries (except Internet) - 0.09%		
Oracle Corp. 3.850%, 07/15/2036	2,825,000	3,281,393
Real Estate - 0.49%		
Arbor Realty Trust, Inc. 4.750%, 10/15/2024 (a)	4,000,000	3,607,401
4.500%, 03/15/2027 (a)	5,000,000	4,349,976
Enterprise Community Loan Fund, Inc. 3.685%, 11/01/2023	5,010,000	5,015,322
4.152%, 11/01/2028	5,000,000	5,070,069
Religious, Grantmaking, Civic, Professional, and Similar Organizations - 0.10%		
Penn State Health 3.806%, 11/01/2049	3,500,000	3,684,189
Rental and Leasing Services - 0.21%		
ERAC USA Finance, LLC 7.000%, 10/15/2037 (a)	5,963,000	7,653,162
Utilities - 0.20%		
Oglethorpe Power Corp. 6.191%, 01/01/2031 (a)	6,000,000	7,516,123
TOTAL CORPORATE BONDS (Cost \$228,824,669)		<u>232,059,711</u>
NON-AGENCY RESIDENTIAL MORTGAGE BACKED SECURITIES - 20.01%		
ACE Securities Corp. Home Equity Loan Trust 2006-ASP4, 0.328% (1 Month LIBOR USD + 0.160%), 08/25/2036 (b)	70,661	70,718
Adjustable Rate Mortgage Trust 2005-3, 3.787%, 07/25/2035 (e)	618,871	577,582
2006-2, 3.923%, 05/25/2036 (e)	1,446,474	1,340,591
Alternative Loan Trust 2004-28CB, 5.000%, 01/25/2020	127,195	127,489
2006-J3, 5.750%, 05/25/2026	609,743	538,322
2004-27CB, 6.000%, 12/25/2034	335,505	325,763
2004-28CB, 6.000%, 01/25/2035	577,501	602,165
2005-6CB, 5.750%, 04/25/2035	3,161,932	3,071,753
2005-6CB, 7.500%, 04/25/2035	370,768	365,409
2005-9CB, 0.668% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	3,534,896	3,081,366
2005-9CB, 6.000%, 05/25/2035	9,009,785	6,208,436
2005-21CB, 5.250%, 06/25/2035	4,445,292	4,108,920
2005-21CB, 6.000%, 06/25/2035	2,682,643	2,567,159
2005-J6, 0.668% (1 Month LIBOR USD + 0.500%), 07/25/2035 (b)	5,304,612	3,974,685
2005-20CB, 5.500%, 07/25/2035	1,875,611	1,707,275
2005-43, 4.472%, 09/25/2035 (e)	320,127	291,315
2005-63, 3.640%, 11/25/2035 (e)	1,339,991	1,100,855
2005-54CB, 5.500%, 11/25/2035	900,496	720,005
2005-J13, 5.500%, 11/25/2035	526,831	439,192
2005-65CB, 0.000%, 12/25/2035 (d)(f)	1,159,849	695,164
2005-65CB, 5.500%, 01/25/2036	174,708	151,910
2005-75CB, 5.500%, 01/25/2036	2,168,614	1,918,379
2005-73CB, 5.750%, 01/25/2036	503,578	373,264
2005-86CB, 5.500%, 02/25/2036	1,376,034	1,140,970
2005-86CB, 5.500%, 02/25/2036	191,170	158,121

2006-6CB, 5.500%, 05/25/2036	158,358	153,613
2006-12CB, 5.750% (1 Month LIBOR USD + 5.750%), 05/25/2036 (b)	725,990	555,790
2006-14CB, 6.000%, 06/25/2036	3,256,932	2,401,792
2006-16CB, 6.000%, 06/25/2036	496,084	395,456
2006-19CB, 0.568% (1 Month LIBOR USD + 0.400%), 08/25/2036 (b)	952,465	519,184
2006-24CB, 5.750%, 08/25/2036	357,138	261,613
2006-19CB, 6.000% (1 Month LIBOR USD + 1.000%), 08/25/2036 (b)	1,431,749	1,188,718
2006-19CB, 6.000% (1 Month LIBOR USD + 1.000%), 08/25/2036 (b)	3,631,673	3,015,469
2006-19CB, 6.000%, 08/25/2036	5,549,424	4,609,179
2006-19CB, 6.000%, 08/25/2036	199,316	165,424
2006-23CB, 6.000%, 08/25/2036	1,081,870	1,090,979
2006-26CB, 6.250%, 09/25/2036	6,578,955	4,747,013
2006-32CB, 5.500%, 11/25/2036	235,613	183,192
2006-31CB, 6.000%, 11/25/2036	139,128	112,145
2006-32CB, 6.000%, 11/25/2036	3,644,143	2,930,509
2006-32CB, 6.000%, 11/25/2036	1,194,510	960,589
2006-32CB, 6.000%, 11/25/2036	3,591,036	2,887,802
2006-39CB, 6.000%, 01/25/2037	3,880,488	3,852,842
2006-41CB, 6.000%, 01/25/2037	714,803	544,237
2006-43CB, 6.000%, 02/25/2037	4,294,234	3,310,815
2007-2CB, 5.750%, 03/25/2037	8,381,438	6,171,753
2007-4CB, 5.750%, 04/25/2037	1,985,673	1,944,799
2007-8CB, 6.000%, 05/25/2037	983,985	788,104
2007-13, 6.000%, 06/25/2047	3,425,385	2,629,190
2008-2R, 6.000%, 08/25/2037 (e)	9,104,614	7,169,289
American Home Mortgage Investment Trust		
2006-2, 6.750%, 06/25/2036 (g)	2,850,300	866,603
Banc of America Alternative Loan Trust		
2005-5, 5.500%, 06/25/2035	217,629	214,618
2005-5, 6.000%, 06/25/2035	925,447	899,967
2005-11, 5.750%, 12/25/2035	1,141,379	1,003,084
2005-11, 5.750%, 12/25/2035	211,463	185,841
2005-12, 5.750%, 01/25/2036	507,579	518,650
2006-1, 6.500%, 02/25/2036	2,627,496	2,538,264
2006-3, 6.000%, 04/25/2036	4,120,477	4,006,265
2006-3, 6.000%, 04/25/2036	96,443	96,377
2006-9, 0.568% (1 Month LIBOR USD + 0.400%), 01/25/2037 (b)	1,469,174	1,034,674
2006-9, 6.000%, 01/25/2037	320,436	299,102
2006-4, 6.500%, 05/25/2046	1,463,465	1,450,127
2006-4, 6.500%, 05/25/2046	1,453,400	1,383,860
2006-5, 6.000%, 06/25/2046	465,663	440,458
2006-6, 6.000%, 07/25/2046	1,794,665	1,694,738
Banc of America Funding Trust		
2003-3, 5.500%, 10/25/2033	326,870	346,417
2004-1, 6.000%, 02/25/2034	1,041,473	1,123,855
2004-1, 6.000%, 03/25/2034	6,222,853	6,785,978
2004-B, 3.683%, 11/20/2034 (e)	1,719,440	1,638,865
2007-4, 5.500%, 11/25/2034	666,651	650,989
2005-3, 5.500%, 06/25/2035	160,509	168,145
2014-R3, 4.109%, 06/26/2035 (a)(e)	3,424,684	3,051,911
2014-R3, 4.159%, 06/26/2035 (a)(e)	1,615,478	1,458,977
2005-4, 5.500%, 08/25/2035	61,187	64,073
2005-5, 5.500%, 09/25/2035	427,413	444,391
2005-5, 5.500%, 09/25/2035	3,395,307	3,699,980
2005-7, 5.500%, 11/25/2035	6,177,272	6,092,906

2005-7, 5.750%, 11/25/2035	34,751	35,741
2005-7, 6.000%, 11/25/2035	172,859	175,334
2005-8, 5.750%, 01/25/2036	5,504,244	5,257,267
2006-B, 3.600%, 03/20/2036 (e)	1,218,209	1,050,860
2006-5, 5.750%, 09/25/2036	742,964	743,835
2006-7, 6.000%, 09/25/2036	1,008,126	976,151
2006-I, 3.621%, 12/20/2036 (e)	5,778,126	5,623,603
2006-I, 3.621%, 12/20/2036 (e)	1,005,078	964,643
2006-I, 3.913%, 12/20/2036 (e)	1,230,343	1,191,757
2007-1, 6.189%, 01/25/2037 (g)	1,144,133	1,189,034
2007-2, 0.228% (1 Month LIBOR USD + 0.060%), 03/25/2037 (b)	712,085	553,421
2007-3, 0.598% (1 Month LIBOR USD + 0.430%), 04/25/2037 (b)	1,433,246	1,248,832
2007-6, 0.448% (1 Month LIBOR USD + 0.280%), 07/25/2037 (b)	7,353,602	6,737,998
2007-5, 5.500%, 07/25/2037	2,321,073	2,179,177
2006-J, 4.184%, 01/20/2047 (e)	237,825	220,887
Banc of America Mortgage Trust		
2005-A, 3.673%, 02/25/2035 (e)	3,023,908	2,902,944
2005-F, 4.390%, 07/25/2035 (e)	1,806,167	1,706,213
2007-1, 6.000%, 03/25/2037	3,175,546	3,085,471
2006-B, 3.829%, 10/20/2046 (e)	1,285,591	1,190,892
BCAP LLC Trust		
2007-AA2, 7.500%, 04/25/2037 (h)	395,173	308,881
Bear Stearns ALT-A Trust		
2006-6, 3.972%, 11/25/2036 (e)	612,132	446,226
Bear Stearns ARM Trust		
2004-12, 3.355%, 02/25/2035 (e)	151,122	146,601
Bear Stearns Asset Backed Securities I Trust		
2005-AC5, 1.168% (1 Month LIBOR USD + 1.000%), 08/25/2035 (b)	744,881	553,931
2006-AC4, 0.418% (1 Month LIBOR USD + 0.250%), 07/25/2036 (b)	5,385,761	4,504,423
2006-AC4, 32.854% (1 Month LIBOR USD + 33.583%), 07/25/2036 (b)(f)(h)	1,243,224	1,874,416
Chase Funding Trust		
2004-1, 0.918% (1 Month LIBOR USD + 0.750%), 09/25/2033 (b)	761,978	745,856
Chase Mortgage Finance Trust		
2005-S2, 5.500%, 10/25/2035	1,204,024	1,187,507
2005-S3, 5.500%, 11/25/2035	9,495,114	8,868,945
2005-A1, 3.793%, 12/25/2035 (e)	1,350,798	1,265,615
2005-A1, 3.793%, 12/25/2035 (e)	1,380,434	1,293,383
2006-S3, 6.000%, 11/25/2036	8,094,742	5,494,410
2006-S4, 6.000%, 12/25/2036	1,053,954	724,977
2006-S4, 6.000%, 12/25/2036	1,003,831	690,499
2007-S1, 6.000%, 02/25/2037	5,271,789	3,401,561
2007-S3, 5.750%, 05/25/2037	873,115	604,153
2007-S3, 6.000%, 05/25/2037	1,979,038	1,404,778
Chaseflex Trust		
2005-1, 5.500%, 02/25/2035	575,643	520,161
2006-2, 4.604%, 09/25/2036 (e)	3,876,437	3,816,022
CHL Mortgage Pass-Through Trust		
2005-20, 5.250%, 12/25/2027	37,208	31,603
2003-42, 3.794%, 10/25/2033 (e)	1,773,951	1,721,954
2003-44, 5.000%, 10/25/2033	538,000	547,683
2004-4, 5.500%, 05/25/2034	870,855	873,964
2004-21, 4.000%, 11/25/2034	1,144,137	1,145,977
2004-24, 5.500%, 12/25/2034	2,025,511	2,133,060
2004-J9, 5.500%, 01/25/2035	813,075	843,293
2004-HYB5, 3.848%, 04/20/2035 (e)	976,579	954,359

2005-HYB2, 3.758%, 05/20/2035 (e)	1,252,089	1,212,319
2005-J3, 5.500%, 09/25/2035	150,976	146,172
2005-27, 5.500%, 12/25/2035	577,098	426,761
2005-31, 3.570%, 01/25/2036 (e)	2,234,490	2,016,648
2005-30, 5.500%, 01/25/2036	111,864	96,107
2005-HY10, 3.454%, 02/20/2036 (e)	112,244	95,568
2005-HY10, 3.554%, 02/20/2036 (e)	2,385,406	2,187,298
2005-HY10, 4.055%, 02/20/2036 (e)	293,807	247,482
2006-6, 6.000%, 04/25/2036	877,063	667,740
2006-J4, 6.250%, 09/25/2036	142,760	97,246
2006-16, 6.500%, 11/25/2036	752,704	474,355
2006-17, 6.000%, 12/25/2036	2,971,739	1,988,798
2006-18, 6.000%, 12/25/2036	187,071	155,538
2006-21, 5.750%, 02/25/2037	1,951,684	1,507,071
2006-21, 6.000%, 02/25/2037	4,506,705	3,553,091
2006-21, 6.000%, 02/25/2037	966,180	761,738
2007-1, 6.000%, 03/25/2037	3,228,581	2,513,368
2007-5, 5.500%, 05/25/2037	1,205,841	880,295
2007-5, 5.750%, 05/25/2037	8,222,691	6,137,772
2007-5, 5.750%, 05/25/2037	891,274	665,285
2007-5, 5.750%, 05/25/2037	2,529,177	1,948,274
2007-10, 6.000%, 07/25/2037	2,646,382	2,029,068
2007-J2, 6.000%, 07/25/2037	240,541	147,018
2007-HY5, 3.851%, 09/25/2037 (e)	1,689,643	1,493,927
2007-HY6, 3.811%, 11/25/2037 (e)	523,060	444,914
2007-HY5, 4.263%, 09/25/2047 (e)	9,124,732	7,959,259
Citicorp Mortgage Securities Trust		
2006-3, 5.500%, 06/25/2021	85,054	73,496
2007-4, 5.500%, 05/25/2022	737	737
2006-1, 6.000%, 02/25/2036	218,482	229,501
2006-3, 5.750%, 06/25/2036	586,620	578,257
2007-3, 5.500%, 04/25/2037	310,389	311,692
2007-3, 6.000%, 04/25/2037	1,064,362	1,050,792
Citigroup Mortgage Loan Trust		
2004-2, 9.250%, 08/25/2033 (a)	54,143	56,857
2004-HYB3, 3.538%, 09/25/2034 (e)	1,116,816	1,017,471
2005-WF1, 5.830%, 11/25/2034 (g)	2,742,380	2,824,608
2005-1, 3.321%, 04/25/2035 (e)	705,423	650,832
2005-2, 3.476%, 05/25/2035 (e)	757,056	732,721
2005-5, 6.000%, 08/25/2035	3,004,120	3,002,820
2005-7, 3.502%, 09/25/2035 (e)	740,747	644,911
2005-10, 3.762%, 12/25/2035 (e)	1,764,136	1,384,394
2006-WF1, 4.825%, 03/25/2036 (g)	536,226	348,137
2006-WF1, 5.229%, 03/25/2036 (g)	34,549,884	23,682,038
2006-AR7, 4.016%, 11/25/2036 (e)	2,378,699	2,083,266
2007-6, 3.139%, 10/25/2046 (e)	543,203	467,556
CitiMortgage Alternative Loan Trust		
2007-A4, 5.500%, 04/25/2022	15,994	15,966
2006-A2, 0.768% (1 Month LIBOR USD + 0.600%), 05/25/2036 (b)	702,838	584,520
2006-A4, 6.000%, 09/25/2036	1,556,690	1,488,797
2007-A1, 6.000%, 01/25/2037	2,329,454	2,274,795
2007-A1, 6.000%, 01/25/2037	3,976,188	3,882,892
Credit Suisse First Boston Mortgage Securities Corp.		
2005-8, 7.000%, 09/25/2035	3,154,258	2,236,168
CSFB Mortgage-Backed Pass-Through Certificates		

2004-8, 5.500%, 12/25/2034	601,322	568,846
2005-3, 5.500%, 07/25/2035	976,841	1,044,934
2005-9, 5.500%, 10/25/2035	943,254	738,798
2005-10, 5.500%, 11/25/2035	606,607	542,480
2005-10, 5.500%, 11/25/2035	2,605,656	2,330,205
2005-10, 6.000%, 11/25/2035	881,307	398,056
CSMC Mortgage-Backed Trust		
2006-CF1, 5.000%, 11/25/2035 (a)(g)	2,565,000	2,543,548
2006-1, 5.500%, 02/25/2036	574,488	561,020
2006-1, 5.500%, 02/25/2036	68,020	67,956
2011-13R, 3.672%, 02/27/2036 (a)(e)	4,534,389	4,028,747
2006-2, 5.750%, 03/25/2036	904,088	784,388
2006-2, 6.000%, 03/25/2036	5,117,918	3,452,618
2006-4, 6.000%, 05/25/2036	708,605	540,429
2006-4, 7.000%, 05/25/2036	566,665	207,472
2011-12R, 4.106%, 07/27/2036 (a)(e)	2,000,000	1,902,927
2006-7, 6.000%, 08/25/2036	1,122,682	1,041,753
2007-2, 5.500%, 03/25/2037	2,072,447	1,696,067
2007-2, 5.750%, 03/25/2037	226,824	181,070
2007-3, 5.500%, 04/25/2037	660,067	648,302
2007-3, 5.500%, 04/25/2037	923,443	906,983
2013-2R, 3.544%, 05/27/2037 (a)(e)	2,650,202	1,887,007
2013-IVR4, 2.500%, 07/25/2043 (a)(e)	2,468,558	2,468,194
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust		
2005-1, 0.668% (1 Month LIBOR USD + 0.500%), 02/25/2035 (b)	3,200,651	3,032,451
2005-3, 0.668% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	2,068,614	1,851,146
2005-6, 5.500%, 12/25/2035	2,318,285	2,239,772
Deutsche Alt-B Securities, Inc. Mortgage Loan Trust		
2006-AB4, 0.268% (1 Month LIBOR USD + 0.100%), 10/25/2036 (b)	736,206	540,324
DFC HEL Trust		
2001-1, 1.834% (1 Month LIBOR USD + 1.650%), 08/15/2031 (b)	1,871,575	1,839,547
Equity One Mortgage Pass-Through Trust		
2003-1, 4.860%, 08/25/2033 (e)	1,391,162	1,422,665
2003-3, 4.868%, 12/25/2033 (e)	1,318,929	1,334,155
Fannie Mae Connecticut Avenue Securities		
2015-C03, 5.168% (1 Month LIBOR USD + 5.000%), 07/25/2025 (b)	4,494,478	4,528,882
2016-C01, 7.118% (1 Month LIBOR USD + 6.950%), 08/25/2028 (b)	3,229,009	3,514,606
2016-C05, 4.618% (1 Month LIBOR USD + 4.450%), 01/25/2029 (b)	3,535,098	3,669,068
2016-C07, 4.518% (1 Month LIBOR USD + 4.350%), 05/25/2029 (b)	3,851,966	3,982,324
2017-C01, 3.718% (1 Month LIBOR USD + 3.550%), 07/25/2029 (b)	4,651,900	4,755,843
First Horizon Alternative Mortgage Securities Trust		
2005-FA11, 5.250%, 02/25/2021	7,579	6,969
2006-FA6, 5.750%, 11/25/2021	5,484	5,293
2004-AA6, 3.336%, 01/25/2035 (e)	461,987	453,292
2004-AA7, 3.597%, 02/25/2035 (e)	1,523,082	1,469,740
2005-AA5, 3.666%, 07/25/2035 (e)	2,759,550	2,623,007
2005-AA7, 3.555%, 09/25/2035 (e)	2,216,110	2,051,843
2005-FA8, 5.500%, 11/25/2035	1,901,398	1,501,550
2006-FA1, 5.750%, 04/25/2036	2,494,871	1,765,997
2006-FA1, 6.000%, 04/25/2036	577,447	418,655
2006-FA2, 6.000%, 05/25/2036	2,344,127	1,639,411
2006-FA2, 6.000%, 05/25/2036	2,108,776	1,474,814
2006-FA3, 6.000%, 07/25/2036	8,897,299	6,423,463
2006-FA3, 6.000%, 07/25/2036	1,284,044	927,024
2006-FA6, 6.000%, 11/25/2036	1,258,999	743,318

2006-FA6, 6.250%, 11/25/2036	1,595,858	968,778
2006-FA6, 6.250%, 11/25/2036	8,196,627	5,646,495
2007-FA4, 6.250%, 08/25/2037	2,499,092	1,738,142
First Horizon Mortgage Pass-Through Trust		
2006-AR4, 3.989%, 01/25/2037 (e)	558,185	407,535
2006-4, 5.750%, 02/25/2037	2,067,686	1,380,802
2006-4, 6.000%, 02/25/2037	1,252,058	855,636
2007-AR1, 3.844%, 05/25/2037 (e)	852,536	557,979
2007-AR2, 4.484%, 08/25/2037 (e)	4,130,884	2,782,735
Freddie Mac Structured Agency Credit Risk Debt Notes		
2016-DNA4, 3.968% (1 Month LIBOR USD + 3.800%), 03/25/2029 (b)	5,000,000	5,221,486
GMACM Mortgage Loan Trust		
2004-J2, 5.500%, 06/25/2034	53,995	54,235
2005-AR6, 3.894%, 11/19/2035 (e)	605,129	542,683
GSAA Home Equity Trust		
2005-1, 5.760%, 11/25/2034 (g)	2,050,000	2,018,555
2006-15, 6.192%, 09/25/2036 (g)	2,451,763	1,048,228
2006-18, 5.682%, 11/25/2036 (g)	2,029,193	832,216
2007-7, 0.348% (1 Month LIBOR USD + 0.180%), 07/25/2037 (b)	2,288,779	2,167,657
GSR Mortgage Loan Trust		
2005-4F, 6.500%, 04/25/2020	49,860	49,916
2003-5F, 3.000%, 08/25/2032	1,734,863	1,683,243
2004-15F, 6.000%, 12/25/2034	2,342,688	2,393,370
2005-1F, 6.000%, 01/25/2035	22,727	23,127
2005-AR4, 4.408%, 07/25/2035 (e)	445,683	396,539
2005-6F, 5.250%, 07/25/2035	230,989	236,148
2005-7F, 6.000%, 09/25/2035	37,842	38,918
2005-AR5, 4.529%, 10/25/2035 (e)	515,343	477,989
2005-AR7, 4.090%, 11/25/2035 (e)	537,811	509,965
2006-2F, 5.750%, 02/25/2036	750,057	728,364
HarborView Mortgage Loan Trust		
2006-6, 4.007%, 08/19/2036 (e)	710,104	636,475
Home Partners of America Trust		
2019-1, 2.908%, 09/17/2039 (a)	2,874,833	2,970,050
2019-2, 2.703%, 10/19/2039 (a)	3,869,065	3,953,887
HomeBanc Mortgage Trust		
2006-1, 3.201%, 04/25/2037 (e)	243,381	233,280
Impac CMB Trust		
2005-5, 0.668% (1 Month LIBOR USD + 0.500%), 08/25/2035 (b)	881,943	835,139
Impac Secured Assets CMN Owner Trust		
2002-2, 6.500%, 04/25/2033	1,604,760	1,507,184
2004-2, 4.228%, 08/25/2034 (g)	798,108	803,508
IndyMac IMSC Mortgage Loan Trust		
2007-AR1, 3.453%, 06/25/2037 (e)	494,614	391,105
IndyMac INDA Mortgage Loan Trust		
2007-AR1, 3.679%, 03/25/2037 (e)	515,324	461,949
IndyMac INDX Mortgage Loan Trust		
2004-AR11, 3.287%, 12/25/2034 (e)	1,707,876	1,615,469
2005-AR3, 3.353%, 04/25/2035 (e)	1,076,797	973,664
2005-AR9, 3.992%, 07/25/2035 (e)	4,114,032	3,094,781
2005-AR23, 3.116%, 11/25/2035 (e)	1,079,630	964,845
2005-AR23, 3.473%, 11/25/2035 (e)	1,526,632	1,351,148
2005-AR25, 3.427%, 12/25/2035 (e)	2,721,617	2,235,930
2005-AR35, 3.395%, 02/25/2036 (e)	1,592,606	1,427,175
2006-AR3, 3.496%, 03/25/2036 (e)	7,912,466	6,655,670

2006-AR9, 3.423%, 06/25/2036 (e)	2,218,798	2,095,515
2006-AR25, 3.422%, 09/25/2036 (e)	2,015,601	1,794,936
2006-AR25, 3.824%, 09/25/2036 (e)	2,732,290	2,137,309
2006-AR31, 3.676%, 11/25/2036 (e)	5,446,750	5,096,080
Jefferies Resecuritization Trust		
2009-R1, 4.090%, 11/26/2035 (a)(e)	1,305,430	1,252,272
JP Morgan Alternative Loan Trust		
2006-A5, 3.592%, 10/25/2036 (e)	764,789	787,490
2006-S4, 5.960%, 12/25/2036 (g)	1,270,786	1,234,890
2008-R4, 6.000%, 12/27/2036 (a)	4,511,693	3,434,299
JP Morgan Aquisition Trust		
2007-CH1, 4.872%, 11/25/2036 (g)	5,966,333	6,060,756
JP Morgan Mortgage Trust		
2004-A6, 3.497%, 12/25/2034 (e)	282,293	261,240
2005-S3, 5.750%, 01/25/2036	62,431	45,031
2007-A3, 3.743%, 05/25/2037 (e)	4,700,767	3,904,006
JP Morgan Resecuritization Trust		
2009-7, 5.508%, 07/27/2037 (a)(e)	339,754	340,062
Lehman Mortgage Trust		
2005-2, 5.500%, 12/25/2035	2,021,932	1,564,579
2005-2, 5.750%, 12/25/2035	839,835	656,309
2005-3, 0.668% (1 Month LIBOR USD + 0.500%), 01/25/2036 (b)	1,196,244	593,298
2005-3, 4.582% (1 Month LIBOR USD + 4.750%), 01/25/2036 (b)(f)(h)(i)	1,196,244	229,013
2005-3, 5.500%, 01/25/2036	300,671	230,663
2006-1, 5.500%, 02/25/2036	517,956	401,783
2006-3, 6.000%, 07/25/2036	4,307,773	3,021,562
2006-3, 6.000%, 07/25/2036	9,529,107	6,680,272
2007-4, 5.750%, 05/25/2037	1,335,418	1,035,961
2007-4, 5.750%, 05/25/2037	2,917,889	2,263,574
2007-5, 5.750%, 06/25/2037	2,366,825	2,315,409
2007-5, 6.000%, 06/25/2037	2,966,962	1,561,106
2007-5, 6.000%, 06/25/2037	8,103,662	4,263,850
MASTR Adjustable Rate Mortgages Trust		
2004-4, 3.891%, 05/25/2034 (e)	103,965	97,040
2004-14, 1.668% (1 Month LIBOR USD + 1.500%), 01/25/2035 (b)	146,597	147,144
2005-1, 3.570%, 02/25/2035 (e)	191,699	182,203
MASTR Alternative Loan Trust		
2003-5, 5.914%, 08/25/2033 (e)	1,074,400	1,099,033
2003-7, 6.250%, 11/25/2033	384,398	405,341
2004-6, 5.500%, 07/25/2034	261,083	268,207
2004-6, 6.000%, 07/25/2034	248,385	262,503
2004-11, 6.500%, 10/25/2034	1,046,633	1,122,255
2005-2, 5.500%, 03/25/2035	2,000,000	2,249,725
2005-6, 5.500%, 12/25/2035	524,444	474,150
2006-3, 6.500%, 07/25/2036	1,234,232	672,359
MASTR Asset Securitization Trust		
2002-NC1, 3.318% (1 Month LIBOR USD + 3.150%), 10/25/2032 (b)	269,740	268,544
2006-1, 0.618% (1 Month LIBOR USD + 0.450%), 05/25/2036 (b)	790,352	240,322
2006-2, 6.000% (1 Month LIBOR USD + 6.000%), 06/25/2036 (b)	2,276,654	2,060,552
Merrill Lynch Mortgage Investors Trust		
2006-F1, 6.000%, 04/25/2036	3,221,498	2,418,326
Merrill Lynch Mortgage Investors Trust MLCC		
2004-D, 2.395% (6 Month LIBOR USD + 0.720%), 09/25/2029 (b)	1,024,983	962,230
2006-3, 3.654%, 10/25/2036 (e)	794,922	743,815
Merrill Lynch Mortgage Investors Trust MLMI		

2005-A5, 3.860%, 06/25/2035 (e)	569,167	551,238
2005-A7, 4.242%, 09/25/2035 (e)	7,705,791	6,837,527
Morgan Stanley Mortgage Loan Trust		
2005-7, 5.500%, 11/25/2035	1,756,995	1,740,396
2005-7, 5.500%, 11/25/2035	557,757	520,642
2006-2, 5.631%, 02/25/2036 (e)	1,053,029	840,527
2006-2, 6.500%, 02/25/2036	1,100,283	795,166
2006-11, 6.000%, 08/25/2036	2,595,016	1,855,572
2006-11, 6.000%, 08/25/2036	2,064,194	1,831,613
2007-8XS, 6.000%, 04/25/2037 (e)	1,592,507	779,349
2007-3XS, 5.763%, 01/25/2047 (g)	7,728,854	3,604,575
Morgan Stanley Reremic Trust		
2012-R3, 3.267%, 11/26/2036 (a)(e)	1,525,512	1,401,707
MortgageIT Trust		
2005-3, 0.768% (1 Month LIBOR USD + 0.600%), 08/25/2035 (b)	10,309,764	9,891,849
Nomura Asset Acceptance Corp. Alternative Loan Trust		
2005-WF1, 5.159%, 03/25/2035 (g)	152,411	160,719
2005-AR3, 5.688%, 07/25/2035 (e)	907,469	890,385
2007-1, 5.669%, 03/25/2047 (g)	1,263,720	1,227,532
2007-1, 5.995%, 03/25/2047 (g)	2,323,754	2,256,970
Nomura Resecuritization Trust		
2011-4RA, 2.768%, 12/26/2036 (a)(e)	9,253,983	8,452,419
Opteum Mortgage Acceptance Corp. Asset Backed Pass-Through Certificates		
2005-5, 5.850%, 12/25/2035 (e)	546,859	554,811
Ownit Mortgage Loan Trust		
2005-1, 1.263% (1 Month LIBOR USD + 1.095%), 09/25/2035 (b)	3,407,850	3,333,364
2006-2, 5.633%, 01/25/2037 (g)	582,684	588,783
RAAC Trust		
2005-SP1, 6.000%, 09/25/2034	5,019	5,005
RALI Trust		
2006-QA1, 5.533%, 01/25/2036 (e)	597,067	513,505
2006-QS1, 5.750%, 01/25/2036	343,914	334,354
2006-QS6, 6.000%, 06/25/2036	1,388,709	1,251,014
2006-QS6, 6.000%, 06/25/2036	713,290	642,565
2006-QS9, 0.868% (1 Month LIBOR USD + 0.700%), 07/25/2036 (b)	2,357,411	1,654,880
2006-QS13, 6.000%, 09/25/2036	3,860,498	3,475,945
2006-QS17, 0.518% (1 Month LIBOR USD + 0.350%), 12/25/2036 (b)	1,426,609	1,064,577
2006-QS17, 6.000%, 12/25/2036	565,860	520,029
2007-QS1, 5.750%, 01/25/2037	611,928	539,673
2007-QS1, 6.000%, 01/25/2037	1,898,985	1,699,478
2007-QS6, 6.000%, 04/25/2037	4,603,850	4,267,829
2007-QS9, 6.500%, 07/25/2037	4,776,394	4,252,611
2007-QS10, 6.500%, 09/25/2037	486,568	464,527
RBSGC Mortgage Loan Trust		
2005-A, 5.750%, 04/25/2035	806,042	802,718
RBSSP Resecuritization Trust		
2009-7, 6.000%, 03/26/2036 (a)	5,789,658	4,448,219
Renaissance Home Equity Loan Trust		
2005-1, 5.016%, 05/25/2035 (g)	480,083	489,663
Resecuritization Pass-Through Trust		
2005-8R, 6.000%, 10/25/2034	3,663,268	3,653,545
Residential Asset Securitization Trust		
2003-A9, 4.000%, 08/25/2033	1,363,964	1,349,154
2004-R2, 5.500%, 08/25/2034	2,702,208	2,791,529
2005-A5, 5.500%, 05/25/2035	1,484,687	1,326,949

2005-A11, 4.850%, 10/25/2035	4,114,809	2,515,243
2005-A11, 5.500%, 10/25/2035	363,176	314,237
2005-A11, 6.000%, 10/25/2035	468,559	331,022
2005-A15, 5.750%, 02/25/2036	4,433,994	2,828,055
2006-A5CB, 6.000%, 06/25/2036	2,574,383	1,607,498
2006-A10, 0.818% (1 Month LIBOR USD + 0.650%), 09/25/2036 (b)	12,162,499	2,824,034
2006-A10, 5.682% (1 Month LIBOR USD + 5.850%), 09/25/2036 (b)(f)(h)(i)	12,162,499	3,969,371
2006-A15, 0.768% (1 Month LIBOR USD + 0.600%), 01/25/2037 (b)	18,437,445	4,219,583
2006-A15, 5.482% (1 Month LIBOR USD + 5.650%), 01/25/2037 (b)(f)(h)(i)	18,437,445	5,664,269
RFMSI Trust		
2005-SA4, 4.213%, 09/25/2035 (e)	2,394,324	1,821,986
2005-SA4, 4.429%, 09/25/2035 (e)	2,436,711	1,947,975
2005-SA4, 4.481%, 09/25/2035 (e)	1,151,136	1,115,530
2006-S3, 5.500%, 03/25/2036	3,914,012	3,679,886
2006-S4, 6.000%, 04/25/2036	3,419,397	3,229,465
2006-S5, 6.000%, 06/25/2036	340,694	326,642
2006-S5, 6.000%, 06/25/2036	701,336	672,409
2006-S5, 6.000%, 06/25/2036	2,939,139	2,817,912
2006-S5, 6.000%, 06/25/2036	365,283	345,074
2006-S6, 6.000%, 07/25/2036	233,096	211,149
2006-S6, 6.000%, 07/25/2036	1,200,029	1,087,043
2006-S7, 6.250%, 08/25/2036	1,961,166	1,816,564
2006-S7, 6.500%, 08/25/2036	1,172,506	1,100,844
2006-S9, 5.750%, 09/25/2036	2,428,708	2,249,635
2007-S1, 6.000%, 01/25/2037	868,687	827,060
2007-S7, 6.000%, 07/25/2037	2,571,279	2,414,029
Sequoia Mortgage Trust		
2013-4, 1.550%, 04/25/2043 (e)	2,550,335	2,549,674
Specialty Underwriting & Residential Finance Trust		
2006-BC2, 4.117%, 02/25/2037 (g)	967,429	488,121
STARM Mortgage Loan Trust		
2007-S1, 4.205%, 01/25/2037 (e)	657,447	578,469
2007-1, 3.931%, 02/25/2037 (e)	9,089,249	8,084,016
2007-2, 3.689%, 04/25/2037 (e)	667,725	409,419
Structured Adjustable Rate Mortgage Loan Trust		
2004-18, 3.638%, 12/25/2034 (e)	779,510	733,466
2005-12, 3.854%, 06/25/2035 (e)	894,864	750,488
2005-21, 3.593%, 11/25/2035 (e)	406,772	361,829
2005-21, 3.834%, 11/25/2035 (e)	4,200,404	3,249,539
2006-1, 3.727%, 02/25/2036 (e)	1,680,951	1,453,624
2006-1, 3.833%, 02/25/2036 (e)	602,492	548,089
2006-4, 3.638%, 05/25/2036 (e)	932,409	746,137
2006-12, 4.013%, 01/25/2037 (e)	908,607	788,183
2007-9, 2.305% (6 Month LIBOR USD + 1.500%), 10/25/2037 (b)	1,304,412	1,163,842
Structured Asset Securities Corp. Mortgage Pass-Through Certificates		
2004-18H, 4.750%, 10/25/2034	544,722	564,512
Suntrust Alternative Loan Trust		
2005-1F, 5.750%, 12/25/2035	1,688,463	1,645,237
2005-1F, 6.000%, 12/25/2035	3,899,026	3,828,789
2005-1F, 6.500%, 12/25/2035	4,031,507	4,022,733
TBW Mortgage-Backed Trust		
2006-2, 5.500%, 07/25/2036	126,327	63,575
WaMu Mortgage Pass-Through Certificates Trust		
2003-S4, 5.644%, 06/25/2033 (e)	2,313,578	2,316,321
2003-AR10, 4.192%, 10/25/2033 (e)	14,197,792	13,794,134

2004-S2, 6.000%, 06/25/2034	93,924	98,242
2006-AR10, 3.797%, 09/25/2036 (e)	1,036,225	926,440
2006-AR16, 3.351%, 12/25/2036 (e)	1,556,056	1,456,527
2007-HY5, 3.558%, 05/25/2037 (e)	2,399,094	2,214,186
2007-HY7, 3.454%, 07/25/2037 (e)	347,528	272,022
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust		
2005-4, 5.500%, 06/25/2035	1,576,850	1,333,968
2005-5, 5.500%, 07/25/2035	1,765,799	1,708,150
2005-6, 5.500%, 08/25/2035	5,014,726	4,839,619
2005-6, 5.500%, 08/25/2035	1,096,285	1,058,004
2005-6, 6.500%, 08/25/2035	466,060	457,508
2005-9, 5.500%, 11/25/2035	694,479	671,588
2006-8, 4.278%, 10/25/2036 (g)	2,779,567	1,466,941
2007-HY2, 3.749%, 04/25/2037 (e)	1,804,182	1,187,812
2007-OC2, 0.478% (1 Month LIBOR USD + 0.310%), 06/25/2037 (b)	4,700,835	4,161,618
Wells Fargo Alternative Loan Trust		
2005-1, 5.500%, 02/25/2035	1,365,320	1,317,195
2005-1, 5.500%, 02/25/2035	992,080	978,632
2007-PA1, 6.000%, 03/25/2037	1,183,952	1,154,556
2007-PA6, 4.416%, 12/28/2037 (e)	7,885,181	7,528,668
Wells Fargo Mortgage Backed Securities Trust		
2006-AR1, 4.130%, 03/25/2036 (e)	3,100,071	2,823,855
2006-AR19, 4.334%, 12/25/2036 (e)	3,498,290	3,219,476
2007-AR3, 4.026%, 04/25/2037 (e)	1,485,119	1,312,993
TOTAL NON-AGENCY RESIDENTIAL MORTGAGE BACKED SECURITIES (Cost \$787,386,158)		737,511,651

NON-AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES - 17.14%

BAMLL Commercial Mortgage Securities Trust

2020-BOC, 3.032%, 01/15/2032 (a)	7,000,000	7,094,492
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BANK

2017-BNK8, 0.740%, 11/15/2050 (e)(i)	37,392,493	1,626,394
2019-BN16, 0.965%, 02/15/2052 (e)(i)	80,958,859	5,037,495
2019-BN17, 0.568%, 04/15/2052 (e)(i)	123,653,000	5,375,567
2019-BN17, 1.596%, 04/15/2052 (a)(e)(i)	11,541,000	1,263,514
2019-BN21, 1.234%, 10/17/2052 (a)(e)(i)	18,699,333	1,504,275
2019-BN21, 2.808%, 10/17/2052	11,582,000	12,321,937
2019-BN23, 0.177%, 12/15/2052 (e)(i)	238,421,000	3,839,842
2018-BN14, 0.519%, 09/15/2060 (e)(i)	95,818,271	2,926,453
2018-BN14, 4.185%, 09/15/2060	6,500,000	7,360,291
2018-BN13, 4.193%, 08/15/2061 (e)	5,500,000	6,106,148
2018-BN15, 4.285%, 11/15/2061 (e)	5,000,000	5,676,434
2019-BN20, 2.933%, 09/15/2062	2,100,000	2,271,034
2019-BN24, 0.303%, 11/15/2062 (e)(i)	174,693,000	3,072,658
2020-BN25, 0.888%, 01/15/2063 (e)(i)	94,494,650	6,126,844
2020-BN26, 0.718%, 03/15/2063 (e)(i)	226,593,000	11,377,189
2020-BN26, 2.041%, 03/15/2063	5,000,000	5,062,498

Barclays Commercial Mortgage Trust

2019-C3, 0.775%, 05/15/2052 (e)(i)	56,340,000	3,389,251
2019-C4, 1.148%, 08/15/2052 (e)(i)	43,170,000	3,724,392
2019-C4, 1.600%, 08/15/2052 (e)(i)	32,250,127	3,450,915
2019-C5, 0.372%, 11/15/2052 (e)(i)	174,774,000	4,815,653
2019-C5, 1.351%, 11/15/2052 (a)(e)(i)	12,996,000	1,237,100

BBCMS Mortgage Trust

2020-C6, 0.679%, 02/15/2053 (e)(i)	59,000,000	3,253,396
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2020-C6, 1.060%, 02/15/2053 (e)(i)	58,967,612	4,365,490
BENCHMARK Mortgage Trust		
2018-B2, 0.421%, 02/15/2051 (e)(i)	170,836,514	3,822,792
2018-B4, 4.059%, 07/15/2051 (e)	5,315,000	5,912,891
2018-B6, 0.440%, 10/10/2051 (e)(i)	78,367,681	1,912,994
2019-B9, 1.046%, 03/15/2052 (e)(i)	29,966,495	2,118,188
2019-B9, 2.002%, 03/15/2052 (a)(e)(i)	11,513,000	1,562,678
2019-B12, 0.417%, 08/15/2052 (a)(e)(i)	93,260,000	2,999,811
2020-B16, 0.240%, 02/15/2053 (a)(e)(i)	70,467,000	1,337,640
2020-B16, 0.928%, 02/15/2053 (e)(i)	103,094,354	6,996,478
2018-B7, 0.445%, 05/16/2053 (e)(i)	115,221,758	3,223,213
2019-B13, 0.539%, 08/15/2057 (a)(e)(i)	82,774,000	2,573,833
2019-B13, 1.640%, 08/15/2057 (a)(e)(i)	12,071,000	1,322,554
2019-B14, 0.790%, 12/15/2062 (e)(i)	79,642,513	3,923,365
Braemar Hotels & Resorts Trust		
2018-PRME, 1.234% (1 Month LIBOR USD + 1.050%), 06/15/2035 (a)(b)	6,170,000	5,520,602
2018-PRME, 1.434% (1 Month LIBOR USD + 1.250%), 06/15/2035 (a)(b)	3,000,000	2,587,488
Cantor Commercial Real Estate Lending		
2019-CF2, 0.769%, 11/15/2052 (e)(i)	134,736,000	6,497,711
CCUBS Commercial Mortgage Trust		
2017-C1, 0.290%, 11/15/2050 (e)(i)	40,062,667	827,851
2017-C1, 1.011%, 11/15/2050 (e)(i)	31,260,191	1,579,996
CD Mortgage Trust		
2017-CD3, 0.576%, 02/10/2050 (e)(i)	61,857,000	1,946,621
2017-CD5, 3.220%, 08/15/2050	5,000,000	5,259,779
2018-CD7, 4.213%, 08/15/2051	3,236,000	3,644,426
CGMS Commercial Mortgage Trust		
2017-B1, 0.210%, 08/15/2050 (e)(i)	38,016,000	519,131
Citigroup Commercial Mortgage Trust		
2013-GC17, 5.110%, 11/10/2046 (e)	5,000,000	4,725,901
2014-GC19, 4.805%, 03/10/2047 (e)	3,030,000	3,144,515
2014-GC19, 5.092%, 03/10/2047 (e)	2,757,579	2,595,132
2016-C1, 4.117%, 05/10/2049	3,000,000	2,928,650
2016-C1, 4.951%, 05/10/2049 (e)	6,840,000	6,654,204
2016-P6, 4.241%, 12/10/2049 (e)	6,835,000	6,014,006
2017-P7, 0.533%, 04/14/2050 (e)(i)	45,124,000	1,615,159
2017-C4, 0.301%, 10/12/2050 (e)(i)	42,746,500	777,358
2017-C4, 1.104%, 10/12/2050 (e)(i)	21,320,191	1,147,732
2017-C4, 3.297%, 10/12/2050	4,500,000	4,814,276
2018-B2, 0.393%, 03/10/2051 (e)(i)	49,202,000	1,335,480
2018-C5, 0.213%, 06/10/2051 (a)(e)(i)	28,400,000	630,878
2018-C5, 0.598%, 06/10/2051 (e)(i)	107,028,710	4,306,867
2018-C5, 4.148%, 06/10/2051 (e)	4,000,000	4,415,622
2018-C6, 0.785%, 11/10/2051 (e)(i)	22,483,192	1,167,851
2018-C6, 4.343%, 11/10/2051	5,000,000	5,724,821
2020-GC46, 0.320%, 01/15/2053 (a)(e)(i)	92,457,000	2,591,801
2020-GC46, 0.989%, 02/15/2053 (e)(i)	89,956,387	6,248,029
2019-GC41, 1.060%, 08/10/2056 (e)(i)	49,929,458	3,470,272
2019-C7, 0.286%, 12/15/2072 (a)(e)(i)	50,711,000	1,217,708
2019-C7, 0.880%, 12/15/2072 (e)(i)	76,788,768	4,762,401
2019-C7, 1.203%, 12/15/2072 (a)(e)(i)	31,520,000	2,761,338
2019-C7, 3.667%, 12/15/2072 (e)	4,000,000	3,894,934
COMM Mortgage Trust		
2013-CR13, 4.888%, 11/10/2046 (e)	2,500,000	2,596,435
2014-CR16, 4.582%, 04/10/2047	5,164,000	5,263,684

2014-CR18, 4.456%, 07/15/2047 (e)	4,550,700	4,527,381
2013-CR11, 0.926%, 08/10/2050 (e)(i)	51,162,896	1,342,310
2019-GC44, 1.029%, 08/15/2057 (a)(e)(i)	19,460,000	1,464,750
CSAIL Commercial Mortgage Trust		
2016-C5, 1.000%, 11/15/2048 (a)(e)(i)	46,821,000	2,121,122
2015-C1, 0.500%, 04/15/2050 (a)(e)(i)	62,192,000	1,206,090
2017-C8, 0.376%, 06/15/2050 (e)(i)	74,773,000	1,644,602
2019-C17, 1.368%, 09/15/2052 (e)(i)	86,086,943	7,588,435
2019-C18, 1.084%, 12/15/2052 (e)(i)	64,234,514	4,392,510
FREMFI Mortgage Trust		
2019-K735, 4.020%, 05/26/2026 (a)(e)	6,000,000	6,170,302
2019-K734, 4.052%, 02/25/2051 (a)(e)	5,000,000	5,150,216
2019-K101, 3.527%, 10/25/2052 (a)(e)	10,000,000	9,699,563
GS Mortgage Securities Corp. II		
2012-BWTR, 3.255%, 11/05/2034 (a)	6,608,000	6,352,101
2018-GS10, 1.411%, 07/10/2051 (a)(e)(i)	24,049,000	2,300,604
GS Mortgage Securities Trust		
2017-FARM, 3.541%, 01/10/2043 (a)(e)	9,135,000	9,777,664
2015-GC32, 4.416%, 07/10/2048 (e)	5,100,000	5,214,182
2016-GS3, 3.395%, 10/10/2049 (e)	10,417,000	10,189,563
2015-GC30, 4.034%, 05/10/2050 (e)	2,750,000	2,745,771
2017-GS8, 0.383%, 11/10/2050 (e)(i)	44,642,000	1,179,803
2019-GC38, 1.835%, 02/10/2052 (a)(e)(i)	20,916,000	2,729,990
2019-GC39, 0.639%, 05/10/2052 (e)(i)	69,588,000	3,352,583
2019-GC39, 1.626%, 05/10/2052 (a)(e)(i)	8,215,000	939,529
2019-GC40, 1.161%, 07/10/2052 (a)(e)(i)	5,920,000	523,767
2019-GSA1, 0.834%, 11/10/2052 (e)(i)	73,132,420	4,371,015
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-NINE, 2.854%, 09/06/2038 (a)(e)	7,000,000	7,207,531
2012-CBX, 5.132%, 06/15/2045 (e)	6,680,000	4,555,802
2015-JP1, 4.735%, 01/15/2049 (e)	4,285,000	3,838,402
2007-CB20, 0.000%, 02/12/2051 (a)(e)(f)(i)	11,139,270	111
JPMBB Commercial Mortgage Securities Trust		
2015-C28, 3.532%, 10/15/2048	5,000,000	5,151,506
2015-C32, 0.500%, 11/15/2048 (a)(e)(i)	23,066,000	492,962
2015-C33, 3.562%, 12/15/2048	5,561,000	5,878,464
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 0.658%, 07/15/2050 (e)(i)	68,830,000	2,704,936
JPMDB Commercial Mortgage Securities Trust		
2016-C4, 3.638%, 12/15/2049 (e)	5,500,000	5,451,009
Morgan Stanley Bank of America Merrill Lynch Trust		
2013-C12, 4.482%, 10/15/2046 (e)	5,000,000	5,235,947
2015-C27, 4.525%, 12/15/2047 (e)	3,000,000	3,070,545
2015-C25, 4.526%, 10/15/2048 (e)	5,000,000	4,456,356
2016-C31, 1.312%, 11/15/2049 (a)(e)(i)	21,212,500	1,382,134
2015-C23, 4.155%, 07/15/2050 (e)	3,595,000	3,620,079
Morgan Stanley Capital I Trust		
2016-BNK2, 0.544%, 11/15/2049 (e)(i)	42,650,000	1,344,157
2018-H3, 0.358%, 07/15/2051 (e)(i)	135,712,000	3,571,872
2018-H3, 1.850%, 07/15/2051 (a)(e)(i)	15,363,500	1,847,739
2018-H3, 4.120%, 07/15/2051	5,000,000	5,567,378
2019-L2, 0.626%, 03/15/2052 (e)(i)	127,093,000	6,120,100
2019-H7, 0.663%, 07/15/2052 (e)(i)	130,723,000	6,544,020
UBS Commercial Mortgage Trust		
2017-C1, 0.891%, 06/15/2050 (e)(i)	13,000,000	706,580

2017-C6, 0.363%, 12/15/2050 (e)(i)	63,420,500	1,984,535
2017-C7, 0.364%, 12/15/2050 (e)(i)	170,396,000	4,141,100
2018-C10, 0.953%, 05/15/2051 (e)(i)	48,351,684	2,415,370
2018-C12, 0.230%, 08/15/2051 (e)(i)	139,858,000	3,126,092
2018-C12, 0.825%, 08/15/2051 (e)(i)	49,453,508	2,543,963
2018-C13, 0.253%, 10/15/2051 (e)(i)	128,678,000	3,088,040
2018-C13, 1.976%, 10/15/2051 (a)(e)(i)	16,442,000	2,236,503
2018-C13, 4.241%, 10/15/2051	3,000,000	3,390,536
2018-C14, 0.303%, 12/15/2051 (e)(i)	114,392,000	3,007,434
2019-C17, 0.996%, 10/15/2052 (e)(i)	128,213,000	8,332,807
2019-C18, 2.987%, 12/15/2052	4,500,000	4,838,222
2019-C18, 3.378%, 12/15/2052	4,000,000	3,936,463
UBS-Barclays Commercial Mortgage Trust		
2012-C3, 4.365%, 08/10/2049 (a)(e)	6,000,000	6,093,143
Wells Fargo Commercial Mortgage Trust		
2017-SMP, 0.934% (1 Month LIBOR USD + 0.750%), 12/15/2034 (a)(b)	1,875,000	1,776,818
2015-NXS1, 3.658%, 05/15/2048 (e)	1,320,000	1,298,369
2016-LC24, 1.011%, 10/15/2049 (e)(i)	66,264,075	3,601,989
2017-RB1, 0.714%, 03/15/2050 (e)(i)	69,254,209	3,049,436
2017-C42, 0.326%, 12/15/2050 (e)(i)	116,750,000	2,789,041
2018-C44, 0.753%, 05/15/2051 (e)(i)	95,295,403	4,292,029
2018-C45, 4.147%, 06/15/2051	5,388,000	6,039,855
2018-C46, 0.943%, 08/15/2051 (e)(i)	52,701,684	2,485,817
2018-C46, 4.086%, 08/15/2051	5,040,000	5,671,520
2018-C48, 0.242%, 01/15/2052 (e)(i)	138,642,000	2,897,798
2018-C48, 0.951%, 01/15/2052 (e)(i)	47,971,590	2,952,930
2018-C48, 4.245%, 01/15/2052	7,000,000	7,951,064
2019-C49, 0.604%, 03/15/2052 (e)(i)	125,812,000	5,773,211
2019-C49, 3.933%, 03/15/2052	5,000,000	5,625,095
2019-C49, 4.546%, 03/15/2052	4,647,000	4,730,845
2019-C50, 0.870%, 05/15/2052 (e)(i)	36,427,311	2,401,951
2019-C50, 3.635%, 05/15/2052	5,000,000	5,515,042
2019-C51, 0.688%, 06/15/2052 (e)(i)	130,394,000	6,611,836
2019-C52, 1.095%, 08/15/2052 (e)(i)	86,124,292	7,174,024
2019-C52, 1.621%, 08/15/2052 (e)(i)	61,268,999	6,134,859
2019-C53, 0.455%, 10/15/2052 (e)(i)	105,325,000	4,040,730
2019-C53, 3.514%, 10/15/2052 (e)	5,000,000	4,536,901
2019-C54, 0.842%, 12/15/2052 (e)(i)	39,156,713	2,362,720
2020-C55, 0.818%, 02/15/2053 (e)(i)	58,030,370	3,687,412
2020-C55, 1.314%, 02/15/2053 (e)(i)	30,549,817	2,762,168
2020-C55, 3.542%, 02/15/2053	5,691,000	4,219,219
2020-C56, 0.315%, 06/15/2053 (i)	127,035,000	3,165,077
2015-C30, 4.067%, 09/15/2058 (e)	10,000,000	10,520,617
2015-C30, 4.400%, 09/15/2058 (e)	5,100,000	5,181,078
2018-C47, 0.158%, 09/15/2061 (e)(i)	164,144,000	2,233,803
2018-C47, 4.365%, 09/15/2061	5,625,000	6,426,035
WFRBS Commercial Mortgage Trust		
2013-UBS1, 4.737%, 03/16/2046 (e)	7,500,000	7,836,372
TOTAL NON-AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES (Cost \$671,436,915)		<u>631,785,710</u>
AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES - 5.66%		
Freddie Mac Multifamily ML Certificates		
2019-ML06, 1.132%, 06/25/2037 (a)	10,212,894	1,073,650
Freddie Mac Multifamily Structured Pass Through Certificates		
K014, 1.324%, 04/25/2021 (e)(i)	90,315,667	635,244

K018, 1.445%, 01/25/2022 (e)(i)	57,425,263	864,842
K019, 1.730%, 03/25/2022 (e)(i)	87,124,440	2,083,520
K021, 1.551%, 06/25/2022 (e)(i)	71,400,964	1,659,116
K723, 1.074%, 08/25/2023 (e)(i)	73,576,983	1,779,893
K723, 0.978%, 09/25/2023 (e)(i)	61,645,000	1,583,136
K728, 0.530%, 08/25/2024 (e)(i)	64,460,387	930,950
K729, 0.490%, 10/25/2024 (e)(i)	53,256,009	697,467
K042, 1.175%, 12/25/2024 (e)(i)	80,058,125	3,191,669
K734, 0.786%, 02/25/2026 (e)(i)	65,221,268	2,041,119
K735, 1.102%, 05/25/2026 (e)(i)	62,699,402	3,010,863
K735, 1.502%, 05/25/2026 (e)(i)	70,547,000	5,251,886
K737, 1.118%, 10/25/2026 (e)(i)	20,050,000	1,198,982
K061, 0.171%, 11/25/2026 (e)(i)	72,512,000	409,976
K062, 0.299%, 12/25/2026 (e)(i)	79,423,000	1,008,418
K063, 0.422%, 01/25/2027 (e)(i)	102,577,113	1,734,107
K064, 0.742%, 03/25/2027 (e)(i)	98,698,893	3,489,776
K738, 1.482%, 03/25/2027 (e)(i)	24,099,000	1,993,093
K065, 0.688%, 05/25/2027 (e)(i)	57,193,000	2,074,367
K066, 0.889%, 06/25/2027 (e)(i)	31,827,235	1,408,479
KW03, 0.981%, 06/25/2027 (e)(i)	16,224,929	713,264
K067, 0.712%, 07/25/2027 (e)(i)	40,803,550	1,468,495
K068, 0.566%, 08/25/2027 (e)(i)	25,468,315	694,625
K069, 0.492%, 09/25/2027 (e)(i)	30,363,843	726,449
K070, 0.456%, 11/25/2027 (e)(i)	279,839,643	6,178,440
K072, 0.494%, 12/25/2027 (e)(i)	61,446,997	1,508,247
K073, 0.334%, 01/25/2028 (e)(i)	54,203,000	903,933
K073, 0.434%, 01/25/2028 (e)(i)	156,882,447	3,443,491
KW06, 0.237%, 06/25/2028 (e)(i)	596,879,063	5,732,307
K080, 0.264%, 07/25/2028 (e)(i)	431,540,580	4,863,592
K081, 0.211%, 08/25/2028 (e)(i)	156,217,968	1,263,694
K084, 0.331%, 10/25/2028 (e)(i)	339,565,098	5,638,716
K089, 0.600%, 01/25/2029 (e)(i)	53,965,000	1,997,385
K088, 0.653%, 01/25/2029 (e)(i)	149,881,682	5,859,939
K090, 0.852%, 02/25/2029 (e)(i)	77,941,395	4,157,176
K091, 0.631%, 03/25/2029 (e)(i)	53,659,000	2,188,144
KW09, 0.939%, 05/25/2029 (e)(i)	47,500,000	2,690,163
K093, 1.092%, 05/25/2029 (e)(i)	54,710,279	3,865,708
K094, 1.016%, 06/25/2029 (e)(i)	101,536,941	6,726,924
K097, 1.218%, 07/25/2029 (e)(i)	72,980,691	6,044,378
K097, 1.348%, 07/25/2029 (e)(i)	66,115,000	7,095,488
KG02, 1.144%, 08/25/2029 (e)(i)	33,000,000	2,403,007
K098, 1.270%, 08/25/2029 (e)(i)	62,311,893	5,376,731
KW10, 0.774%, 09/25/2029 (e)(i)	74,033,339	3,716,940
K099, 1.006%, 09/25/2029 (e)(i)	66,935,217	4,518,616
K100, 1.030%, 09/25/2029 (e)(i)	62,086,000	4,569,735
K102, 0.947%, 10/25/2029 (e)(i)	101,476,920	6,433,992
K101, 1.205%, 10/25/2029 (e)(i)	65,686,000	5,784,086
K103, 0.757%, 11/25/2029 (e)(i)	125,463,692	6,271,917
K104, 1.248%, 01/25/2030 (e)(i)	75,113,104	6,538,250
K105, 1.889%, 01/25/2030 (e)(i)	64,122,000	9,085,453
K107, 1.548%, 02/25/2030 (e)(i)	59,449,000	7,604,080
K108, 1.780%, 03/25/2030 (e)(i)	56,151,000	7,759,900
K152, 1.102%, 01/25/2031 (e)(i)	30,969,381	2,200,539
K155, 0.256%, 04/25/2033 (e)(i)	247,302,507	3,788,996
K1511, 0.930%, 03/25/2034 (e)(i)	43,091,799	3,235,293

K1512, 1.055%, 04/25/2034 (e)(i)	47,732,812	4,072,482
K1513, 0.999%, 08/25/2034 (e)(i)	76,961,460	6,326,586
K1514, 0.703%, 10/25/2034 (e)(i)	76,962,997	4,532,890
K090, 0.768%, 02/25/2052 (e)(i)	50,517,000	2,485,032
TOTAL AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES (Cost \$207,301,133)		<u>208,585,636</u>

MUNICIPAL BONDS - 33.91%

Arizona - 1.41%

City of Phoenix Civic Improvement Corp.		
5.000%, 07/01/2040	7,000,000	9,250,640
5.000%, 07/01/2040	10,440,000	13,796,669
5.000%, 07/01/2044	9,850,000	12,896,605
5.500%, 07/01/2042	9,000,000	14,185,260
Tempe Industrial Development Authority		
4.000%, 10/01/2023 (a)	2,000,000	1,887,620
		<u>52,016,794</u>

California - 4.88%

Alvord Unified School District		
0.000%, 08/01/2046 (d)	1,895,000	2,361,663
California School Finance Authority		
4.000%, 07/15/2020 (a)	5,000,000	4,998,800
California State University		
5.000%, 11/01/2039	2,000,000	2,584,940
City of Industry, CA		
4.000%, 01/01/2028	2,885,000	3,192,656
City of Los Angeles Department of Airports		
6.582%, 05/15/2039	5,070,000	6,630,800
City of Los Angeles, CA		
3.550%, 09/01/2031	3,000,000	3,354,300
City of Riverside, CA Water Revenue		
5.000%, 10/01/2043	3,305,000	4,217,345
City of Sacramento, CA Transient Occupancy Tax Revenue		
3.858%, 06/01/2025	3,320,000	3,600,075
City of San Diego Tobacco Settlement Revenue Funding Corp.		
3.435%, 06/01/2023	2,155,000	2,271,327
City of South Lake Tahoe, CA		
4.000%, 06/01/2027	1,600,000	1,753,632
City of Union City, CA		
0.000%, 07/01/2025 (d)	2,105,000	1,859,178
Coachella Valley Unified School District		
0.000%, 08/01/2034 (d)	1,100,000	834,108
County of San Diego, CA		
6.029%, 08/15/2026	765,000	899,870
Fullerton Public Financing Authority		
7.750%, 05/01/2031	1,490,000	1,925,333
Inland Empire Tobacco Securitization Corp.		
3.678%, 06/01/2038	7,000,000	6,763,330
Los Angeles County Metropolitan Transportation Authority		
5.735%, 06/01/2039	12,775,000	16,944,121
Los Angeles Housing Authority		
5.000%, 06/01/2044	6,510,000	7,634,342
Metropolitan Water District of Southern California		
5.000%, 10/01/2045	4,085,000	5,292,036
6.947%, 07/01/2040	15,075,000	15,138,918
Monrovia School Facilities Grant Financing Authority		

7.000%, 06/01/2027	2,585,000	3,246,295
M-S-R Energy Authority		
7.000%, 11/01/2034	3,500,000	5,134,150
Northern California Power Agency		
5.679%, 06/01/2035	7,900,000	9,853,433
Norwalk-La Mirada Unified School District		
0.000%, 08/01/2038 (d)	4,200,000	2,538,438
Oceanside Unified School District		
0.000%, 08/01/2041 (d)	5,125,000	3,005,915
Palmdale Elementary School District		
0.000%, 08/01/2029 (d)	540,000	467,273
Peralta Community College District		
0.000%, 08/05/2031 (d)	4,450,000	3,901,048
Placentia-Yorba Linda Unified School District		
0.000%, 08/01/2035 (d)	7,600,000	5,589,952
Poway Unified School District		
0.000%, 08/01/2034 (d)	5,735,000	4,336,578
Sacramento Municipal Utility District		
5.000%, 08/15/2050	5,000,000	6,513,500
San Diego Unified School District		
0.000%, 07/01/2034 (d)	1,550,000	1,174,838
0.000%, 07/01/2036 (d)	7,895,000	5,588,318
San Francisco City & County Redevelopment Financing Authority		
0.000%, 08/01/2036 (d)	5,225,000	3,118,750
Santa Ana Unified School District		
0.000%, 08/01/2037 (d)	2,500,000	1,651,450
South Placer Wastewater Authority		
5.000%, 11/01/2035	2,250,000	3,181,410
State of California		
5.000%, 04/01/2045	4,550,000	5,753,521
5.000%, 10/01/2049	9,485,000	12,067,291
West Contra Costa Unified School District		
0.000%, 08/01/2036 (d)	1,150,000	800,446
William S. Hart Union High School District		
0.000%, 08/01/2034 (d)	2,380,000	1,767,150
0.000%, 08/01/2036 (d)	1,000,000	692,710
Yosemite Community College District		
0.000%, 08/01/2038 (d)	6,110,000	3,889,259
Yuba Community College District		
0.000%, 08/01/2038 (d)	5,055,000	3,377,498
		<u>179,905,997</u>
Colorado - 1.96%		
Board of Governors of Colorado State University System		
2.594%, 03/01/2033	4,560,000	4,783,714
2.644%, 03/01/2034	6,275,000	6,574,694
Board of Water Commissioners City & County of Denver		
5.000%, 09/15/2045	12,375,000	16,240,084
5.000%, 09/15/2046	18,205,000	23,870,032
City & County of Denver, CO Airport System Revenue		
5.000%, 12/01/2036	10,750,000	14,244,610
City of Fruita, CO Healthcare Revenue		
5.000%, 01/01/2028	3,375,000	3,256,301
Colorado Educational & Cultural Facilities Authority		
3.285%, 03/01/2028	1,000,000	1,075,950
Weld County School District No. RE-2		

5.000%, 12/01/2044	1,730,000	2,208,604
		<u>72,253,989</u>
District of Columbia - 0.45%		
Metropolitan Washington Airports Authority Dulles Toll Road Revenue		
8.000%, 10/01/2047	10,200,000	16,600,194
Florida - 1.28%		
Broward County, FL Water & Sewer Utility Revenue		
5.000%, 10/01/2040	1,345,000	1,731,257
City of Gainesville, FL		
0.000%, 10/01/2027 (d)	4,610,000	3,908,312
0.000%, 10/01/2028 (d)	1,300,000	1,062,659
City of Gainesville, FL Utilities System Revenue		
5.000%, 10/01/2044	2,580,000	3,273,040
5.000%, 10/01/2047	6,805,000	8,613,088
County of Miami-Dade, FL		
6.875%, 10/01/2034	1,345,000	1,998,307
County of Miami-Dade, FL Aviation Revenue		
3.175%, 10/01/2028	5,100,000	5,088,882
3.275%, 10/01/2029	1,700,000	1,692,673
County of Miami-Dade, FL Water & Sewer System Revenue		
5.000%, 10/01/2044	11,490,000	14,419,720
County of Polk, FL Utility System Revenue		
5.000%, 10/01/2038	3,235,000	4,275,214
Key West Utility Board		
5.000%, 10/01/2038	1,000,000	1,257,170
		<u>47,320,322</u>
Georgia - 0.31%		
Medical Center Hospital Authority		
4.875%, 08/01/2022	7,020,000	7,374,159
Valdosta & Lowndes County Hospital Authority		
2.604%, 10/01/2030	2,000,000	2,047,240
3.000%, 10/01/2029	2,000,000	2,146,720
		<u>11,568,119</u>
Hawaii - 0.32%		
City & County Honolulu, HI Wastewater System Revenue		
5.000%, 07/01/2049	6,000,000	7,584,180
5.000%, 07/01/2039	1,200,000	1,538,088
City & County of Honolulu, HI		
5.000%, 08/01/2044	2,000,000	2,546,600
		<u>11,668,868</u>
Illinois - 0.29%		
City of Chicago, IL Waterworks Revenue		
5.750%, 11/01/2030	2,485,000	3,237,582
Illinois Finance Authority		
3.548%, 08/15/2029	800,000	866,912
Metropolitan Water Reclamation District of Greater Chicago		
5.000%, 12/01/2041	2,570,000	2,954,909
State of Illinois		
5.750%, 01/01/2037	3,000,000	3,613,440
		<u>10,672,843</u>
Indiana - 0.43%		
GCS School Building Corp. One		
5.000%, 01/15/2040	2,100,000	2,663,430
Indiana Finance Authority		
4.807%, 07/15/2035	3,000,000	3,612,780

5.000%, 10/01/2044	5,680,000	7,200,195
Indianapolis Local Public Improvement Bond Bank		
5.854%, 01/15/2030	1,810,000	<u>2,187,349</u>
		<u>15,663,754</u>
Iowa - 0.08%		
Iowa Finance Authority		
5.000%, 08/01/2044	2,280,000	<u>2,980,097</u>
Kansas - 0.22%		
Kansas Development Finance Authority		
5.371%, 05/01/2026	7,210,000	<u>8,128,049</u>
Kentucky - 0.17%		
County of Warren, KY		
3.921%, 12/01/2031	825,000	929,528
4.397%, 12/01/2038	1,540,000	1,810,193
Kentucky Higher Education Student Loan Corp.		
3.860%, 06/01/2025	2,000,000	2,199,840
Kentucky State Property & Building Commission		
5.000%, 02/01/2032	1,150,000	<u>1,295,256</u>
		<u>6,234,817</u>
Louisiana - 0.52%		
State of Louisiana		
5.000%, 03/01/2039	15,000,000	<u>19,000,200</u>
Maryland - 0.25%		
County of Anne Arundel, MD		
5.000%, 10/01/2042	7,200,000	<u>9,349,560</u>
Massachusetts - 1.26%		
Commonwealth of Massachusetts		
5.000%, 01/01/2049	8,000,000	10,097,760
5.000%, 05/01/2045	10,000,000	12,713,700
5.250%, 01/01/2044	5,000,000	6,434,900
Commonwealth of Massachusetts Transportation Fund Revenue		
5.000%, 06/01/2049	5,000,000	6,300,250
5.631%, 06/01/2030	1,050,000	1,298,850
Massachusetts Educational Financing Authority		
3.455%, 07/01/2028	2,000,000	2,111,680
3.831%, 07/01/2024	450,000	485,042
Massachusetts School Building Authority		
5.000%, 02/15/2044	5,000,000	6,272,550
Massachusetts State College Building Authority		
5.932%, 05/01/2040	550,000	<u>733,689</u>
		<u>46,448,421</u>
Michigan - 1.44%		
Chippewa Valley Schools		
5.000%, 05/01/2039	3,800,000	4,811,028
5.000%, 05/01/2040	3,975,000	5,015,257
Detroit City School District		
7.747%, 05/01/2039	8,615,000	11,733,544
Lansing Board of Water & Light		
5.000%, 07/01/2044	2,250,000	2,842,942
Michigan Finance Authority		
2.610%, 11/01/2025	2,180,000	2,250,240
2.710%, 11/01/2026	7,145,000	7,502,750
3.084%, 12/01/2034	5,000,000	5,359,400
3.610%, 11/01/2032	3,000,000	3,247,980
Schoolcraft Community Schools		

5.000%, 05/01/2050	8,315,000	<u>10,420,691</u>
		<u>53,183,832</u>
Mississippi - 0.44%		
Mississippi Development Bank		
5.460%, 10/01/2036	5,955,000	7,216,388
State of Mississippi		
5.000%, 10/15/2037	7,925,000	<u>9,021,503</u>
		<u>16,237,891</u>
Missouri - 0.70%		
Kansas City Industrial Development Authority		
5.000%, 03/01/2049	11,085,000	12,866,914
Kansas City Land Clearance Redevelopment Authority		
6.400%, 10/15/2040 (a)	8,000,000	8,019,600
St. Louis School District		
6.450%, 04/01/2028	3,800,000	<u>4,988,450</u>
		<u>25,874,964</u>
Nebraska - 0.20%		
Central Plains Energy Project		
5.000%, 09/01/2034	5,700,000	<u>7,235,238</u>
Nevada - 0.40%		
City of North Las Vegas, NV		
6.572%, 06/01/2040	6,620,000	8,822,474
Clark County School District		
5.510%, 06/15/2024	5,495,000	<u>5,905,202</u>
		<u>14,727,676</u>
New Jersey - 1.23%		
Mercer County Improvement Authority		
8.270%, 12/01/2034	5,000,000	7,205,350
New Jersey Economic Development Authority		
0.000%, 02/15/2025 (d)	18,806,000	17,149,567
7.425%, 02/15/2029	10,000,000	11,726,700
New Jersey Educational Facilities Authority		
2.504%, 07/01/2023	1,355,000	1,374,946
New Jersey Institute of Technology		
3.323%, 07/01/2024	2,270,000	2,325,116
3.415%, 07/01/2042	3,500,000	3,477,355
Rutgers The State University of New Jersey		
3.270%, 05/01/2043	2,000,000	<u>2,021,300</u>
		<u>45,280,334</u>
New York - 1.52%		
City of New York, NY		
5.000%, 08/01/2043	5,000,000	6,149,200
5.000%, 03/01/2043	1,610,000	2,003,194
Dutchess County Local Development Corp.		
4.550%, 07/01/2022	1,055,000	1,076,300
New York City Transitional Finance Authority Building Aid Revenue		
4.800%, 07/15/2026	4,000,000	4,647,360
New York City Transitional Finance Authority Future Tax Secured Revenue		
5.932%, 11/01/2036	3,715,000	3,772,137
New York City Water & Sewer System		
5.000%, 06/15/2040	10,000,000	12,953,100
New York State Dormitory Authority		
2.746%, 07/01/2030	6,430,000	6,518,606
2.826%, 07/01/2031	15,015,000	15,244,579
5.096%, 08/01/2034	3,125,000	3,710,094

		<u>56,074,570</u>
Ohio - 2.05%		
Buckeye Tobacco Settlement Financing Authority		
1.850%, 06/01/2029	4,000,000	4,000,000
County of Hamilton, OH		
3.756%, 06/01/2042	8,000,000	8,483,520
5.000%, 11/15/2049	10,880,000	16,152,230
JobsOhio Beverage System		
4.532%, 01/01/2035	13,885,000	17,060,916
Ohio Water Development Authority Water Pollution Control Loan Fund		
5.000%, 12/01/2044	5,000,000	6,458,950
5.000%, 12/01/2050	10,000,000	12,968,300
South-Western City School District		
0.000%, 12/01/2028 (d)	2,735,000	2,251,479
State of Ohio		
5.000%, 04/01/2039	1,865,000	2,402,754
5.000%, 04/01/2040	4,000,000	5,141,920
Sycamore Community City School District		
5.850%, 12/01/2028	605,000	771,920
		<u>75,691,989</u>
Oklahoma - 0.10%		
Oklahoma Development Finance Authority		
5.450%, 08/15/2028	3,015,000	3,495,893
Oregon - 1.22%		
Benton & Linn Counties Consolidated School District No. 509J & 509A		
0.000%, 06/15/2038 (d)	2,000,000	2,514,560
Oregon Health & Science University		
2.850%, 07/01/2030	1,000,000	1,008,760
State of Oregon		
5.000%, 05/01/2044	7,000,000	8,935,710
State of Oregon Department of Transportation		
5.000%, 11/15/2038	2,250,000	2,924,640
5.000%, 11/15/2042	8,195,000	10,527,461
University of Oregon		
5.000%, 04/01/2050	15,000,000	18,856,050
		<u>44,767,181</u>
Pennsylvania - 0.80%		
Berks County Industrial Development Authority		
3.950%, 05/15/2024	720,000	738,655
4.450%, 05/15/2027	800,000	832,536
Commonwealth Financing Authority		
2.758%, 06/01/2030	4,500,000	4,611,690
2.758%, 06/01/2030	1,040,000	1,059,334
3.657%, 06/01/2038	5,000,000	5,506,750
3.807%, 06/01/2041	30,000	32,608
4.014%, 06/01/2033	2,130,000	2,333,138
Pennsylvania Economic Development Financing Authority		
5.000%, 12/31/2030	1,000,000	1,098,330
Pennsylvania Turnpike Commission		
5.000%, 06/01/2042	5,000,000	5,700,900
6.375%, 12/01/2038	3,850,000	5,139,018
Union County Hospital Authority		
3.800%, 08/01/2023	1,100,000	1,133,308
4.400%, 08/01/2028	1,060,000	1,169,021
		<u>29,355,288</u>

Puerto Rico - 0.34%		
Children's Trust Fund		
5.375%, 05/15/2033	3,585,000	3,603,642
GDB Debt Recovery Authority of Puerto Rico		
7.500%, 08/20/2040	10,000,000	6,525,000
Puerto Rico Sales Tax Financing Corp. Sales Tax Revenue		
0.000%, 07/01/2027 (d)	3,237,000	2,556,744
		<u>12,685,386</u>
Rhode Island - 0.22%		
Providence Public Building Authority		
5.000%, 09/15/2036	6,365,000	7,926,780
South Carolina - 0.38%		
Commission of Public Works, City of Greer		
5.500%, 09/01/2032	2,000,000	2,815,060
Spartanburg County School District No. 7		
5.000%, 03/01/2048	5,000,000	6,294,750
5.000%, 03/01/2043	4,000,000	5,064,160
		<u>14,173,970</u>
Tennessee - 0.01%		
Memphis-Shelby County Industrial Development Board		
4.700%, 07/01/2027	230,000	249,688
Texas - 5.59%		
City of Austin, TX Electric Utility Revenue		
5.000%, 11/15/2049	13,250,000	16,951,122
City of Dallas, TX		
0.000%, 02/15/2031 (d)	10,000,000	7,586,100
0.000%, 02/15/2032 (d)	15,000,000	10,975,650
City of El Paso, TX		
6.018%, 08/15/2035	3,000,000	4,058,280
City of Houston, TX		
5.508%, 03/01/2036	4,900,000	6,607,895
6.290%, 03/01/2032	975,000	1,209,702
City of Houston, TX Airport System Revenue		
6.880%, 01/01/2028	1,500,000	1,765,680
City of Houston, TX Combined Utility System Revenue		
5.000%, 11/15/2049	2,000,000	2,556,660
City of Irving, TX		
7.375%, 08/15/2044	3,500,000	3,814,265
City of San Antonio, TX Electric & Gas Systems Revenue		
5.000%, 02/01/2038	5,400,000	7,098,948
5.000%, 02/01/2039	5,030,000	6,596,694
5.000%, 02/01/2049	6,650,000	8,533,945
Colony Economic Development Corp.		
7.250%, 10/01/2042	5,000,000	5,378,400
Dallas Area Rapid Transit		
5.000%, 12/01/2045	7,620,000	9,546,336
Fort Worth International Airport		
2.994%, 11/01/2038	15,000,000	14,222,400
Harris Montgomery Counties Municipal Utility District No. 386		
2.000%, 09/01/2044	1,610,000	1,420,922
Lower Colorado River Authority		
5.000%, 05/15/2045	7,160,000	8,882,051
5.000%, 05/15/2050	8,960,000	11,066,586
Metropolitan Transit Authority of Harris County Sales & Use Tax Revenue		
2.599%, 11/01/2037	7,015,000	7,112,158

New Hope Cultural Education Facilities Corp.		
4.000%, 08/01/2020 (f)	220,000	71,610
North Texas Tollway Authority		
0.000%, 01/01/2031 (d)	7,500,000	6,230,475
5.000%, 01/01/2043	1,900,000	2,267,004
8.410%, 02/01/2030	5,090,000	6,884,327
Texas Public Finance Authority		
8.250%, 07/01/2024	25,445,000	25,531,767
Texas Water Development Board		
5.000%, 04/15/2049	20,000,000	25,311,600
University of Texas System		
5.000%, 08/15/2040	2,750,000	4,169,468
		<u>205,850,045</u>
Utah - 0.12%		
County of Salt Lake, UT Convention Hotel Revenue		
5.750%, 10/01/2047 (a)	5,000,000	4,244,100
Virginia - 0.24%		
County of Botetourt, VA		
6.000%, 07/01/2044	4,485,000	4,462,127
Virginia Commonwealth Transportation Board		
5.350%, 05/15/2035	3,610,000	4,536,723
		<u>8,998,850</u>
Washington - 1.32%		
State of Washington		
5.000%, 02/01/2042	25,000,000	32,499,750
5.000%, 02/01/2043	5,000,000	6,485,450
5.000%, 06/01/2044	3,730,000	4,803,867
Washington State Housing Finance Commission		
3.000%, 01/01/2025 (a)	5,000,000	4,857,800
		<u>48,646,867</u>
West Virginia - 1.38%		
State of West Virginia		
5.000%, 12/01/2040	8,295,000	10,632,697
5.000%, 06/01/2041	11,545,000	14,775,291
5.000%, 12/01/2041	11,580,000	14,837,106
Tobacco Settlement Finance Authority		
7.467%, 06/01/2047	10,570,000	10,589,132
		<u>50,834,226</u>
Wisconsin - 0.38%		
Milwaukee Redevelopment Authority		
0.000%, 04/01/2039 (d)	1,000,000	479,520
Public Finance Authority		
4.153%, 05/15/2031	3,635,000	4,042,992
5.000%, 05/15/2032 (a)	1,275,000	1,302,744
7.625%, 12/01/2048 (a)(f)	5,000,000	4,352,750
9.000%, 06/01/2029 (a)(f)	4,000,000	3,941,920
		<u>14,119,926</u>
TOTAL MUNICIPAL BONDS (Cost \$1,207,200,261)		<u>1,249,466,718</u>
CLOSED-END MUTUAL FUNDS - 0.16%		
BlackRock Investment Quality Municipal Trust, Inc.	24,400	372,344
Invesco High Income Trust II	71,475	835,185
Invesco Municipal Opportunity Trust	172,200	2,021,628
Nuveen Quality Municipal Income Fund	183,527	2,567,543
TOTAL CLOSED-END MUTUAL FUNDS (Cost \$5,986,055)		<u>5,796,700</u>

SHORT-TERM INVESTMENTS - 6.51%

First American Government Obligations Fund - Class X, 0.091% (j)	239,959,904	<u>239,959,904</u>
TOTAL SHORT-TERM INVESTMENTS (Cost \$239,959,904)		<u>239,959,904</u>

Total Investments (Cost \$3,690,631,989) - 98.77%**3,639,675,677****Other Assets in Excess of Liabilities - 1.23%****45,298,824****TOTAL NET ASSETS - 100.00%****\$ 3,684,974,501**

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, 2020.
- (c) Foreign issued security.
- (d) Represents a principal-only security that entitles holders to receive only principal payments on underlying mortgages.
- (e) Variable rate security; the rate shown represents the rate at May 31, 2020. The coupon is based on an underlying pool of loans.
- (f) Represents an illiquid security. The total market value of these securities were \$20,798,624, representing 0.56% of net assets.
- (g) Step-up bond; the rate shown represents the rate at May 31, 2020.
- (h) Inverse floating rate security whose interest rate moves in opposite direction of reference interest rates. Reference interest rates
- (i) Represents an interest-only security that entitles holders to receive only interest payments on underlying mortgages.
- (j) Seven day yield at May 31, 2020.