

Performance Trust Strategic Bond Fund
Schedule of Investments
November 30, 2022 (Unaudited)

	Principal Amount	Value
ASSET BACKED SECURITIES - 3.07%		
American Credit Acceptance Receivables Trust		
2022-3, 4.550%, 10/13/2026 (a)	\$ 1,000,000	\$ 973,480
2022-4, 6.750%, 10/13/2026 (a)	1,000,000	1,003,307
2021-4, 1.320%, 02/14/2028 (a)	1,085,000	1,024,957
2022-2, 4.410%, 06/13/2028 (a)	4,400,000	4,289,021
2022-3, 4.860%, 10/13/2028 (a)	4,000,000	3,846,593
2022-4, 7.860%, 02/15/2029 (a)	4,020,000	4,067,073
Exeter Automobile Receivables Trust		
2022-5A, 5.430%, 04/15/2026	5,000,000	4,969,456
2022-2A, 3.650%, 10/15/2026	9,500,000	9,205,177
2022-5A, 5.970%, 03/15/2027	5,000,000	4,978,510
2022-6A, 0.000%, 08/16/2027	10,000,000	9,999,453
2022-5A, 6.510%, 12/15/2027	5,000,000	4,991,536
2022-6A, 0.000%, 05/15/2028	5,000,000	4,999,574
2022-4A, 4.920%, 12/15/2028	4,000,000	3,766,214
First Investors Auto Owner Trust		
2021-1A, 1.170%, 03/15/2027 (a)	1,795,000	1,692,615
2022-1A, 3.130%, 05/15/2028 (a)	5,000,000	4,644,954
Flagship Credit Auto Trust		
2022-3, 4.550%, 04/15/2027 (a)	10,000,000	9,772,840
GLS Auto Receivables Issuer Trust		
2022-2A, 4.700%, 09/15/2026 (a)	5,000,000	4,838,688
2022-3A, 4.920%, 01/15/2027 (a)	3,000,000	2,925,970
2021-4A, 1.940%, 10/15/2027 (a)	8,650,000	7,970,397
Honda Auto Receivables Owner Trust		
2022-2, 3.810%, 03/18/2025	4,225,000	4,174,070
2022-2, 3.730%, 07/20/2026	4,125,000	4,024,707
New Residential Advance Receivables Trust		
2020-T1, 2.269%, 08/15/2053 (a)	1,700,000	1,625,165
2020-T1, 3.011%, 08/15/2053 (a)	4,400,000	4,202,886
Santander Drive Auto Receivables Trust		
2022-2, 3.440%, 09/15/2027	10,000,000	9,623,028
2022-7, 5.950%, 01/17/2028	10,000,000	10,032,880
2022-5, 4.740%, 10/16/2028	7,500,000	7,142,892
2022-2, 3.760%, 07/16/2029	5,000,000	4,706,074
2022-7, 6.690%, 03/17/2031	9,000,000	9,070,262
Westlake Automobile Receivables Trust		
2022-2A, 3.750%, 04/15/2026 (a)	4,850,000	4,721,025
2022-1A, 2.750%, 03/15/2027 (a)	2,645,000	2,536,626
TOTAL ASSET BACKED SECURITIES (Cost \$155,180,266)		151,819,430
COLLATERALIZED LOAN OBLIGATIONS - 6.75%		
Apidos CLO XI		
2012-11A, 7.829% (3 Month LIBOR USD + 3.750%), 04/17/2034 (a)(b)(c)	1,500,000	1,465,818
Apidos CLO XII		
2013-12A, 6.679% (3 Month LIBOR USD + 2.600%), 04/15/2031 (a)(b)(c)	3,195,000	2,918,156
2013-12A, 9.479% (3 Month LIBOR USD + 5.400%), 04/15/2031 (a)(b)(c)	6,150,000	5,014,987
Apidos CLO XV		
2013-15A, 5.793% (3 Month LIBOR USD + 1.550%), 04/20/2031 (a)(b)(c)	4,000,000	3,874,936
2013-15A, 6.093% (3 Month LIBOR USD + 1.850%), 04/20/2031 (a)(b)(c)	5,000,000	4,640,050
2013-15A, 9.943% (3 Month LIBOR USD + 5.700%), 04/20/2031 (a)(b)(c)	3,843,000	3,358,809
Apidos CLO XX		
2015-20A, 6.029% (3 Month LIBOR USD + 1.950%), 07/16/2031 (a)(b)(c)	1,250,000	1,173,997
2015-20A, 9.779% (3 Month LIBOR USD + 5.700%), 07/16/2031 (a)(b)(c)	1,750,000	1,426,784
Apidos CLO XXIV		
2016-24A, 10.043% (3 Month LIBOR USD + 5.800%), 10/20/2030 (a)(b)(c)	2,550,000	2,129,357
Apidos CLO XXIX		
2018-29A, 6.258% (3 Month LIBOR USD + 1.900%), 07/25/2030 (a)(b)(c)	7,600,000	7,093,999
2018-29A, 7.108% (3 Month LIBOR USD + 2.750%), 07/25/2030 (a)(b)(c)	6,250,000	5,783,169
Apidos CLO XXVIII		
2017-28A, 5.393% (3 Month LIBOR USD + 1.150%), 01/20/2031 (a)(b)(c)	2,000,000	1,935,424
Apidos CLO XXX		
XXXA, 6.194% (3 Month LIBOR USD + 2.000%), 10/18/2031 (a)(b)(c)	3,600,000	3,378,553
Apidos CLO XXXI		
2019-31A, 10.679% (3 Month LIBOR USD + 6.600%), 04/15/2031 (a)(b)(c)	1,400,000	1,245,437
Apidos CLO XXXII		
2019-32A, 10.993% (3 Month LIBOR USD + 6.750%), 01/20/2033 (a)(b)(c)	1,500,000	1,344,969
Ares XLII CLO Ltd.		
2017-42A, 7.775% (3 Month LIBOR USD + 3.450%), 01/22/2028 (a)(b)(c)	5,000,000	4,601,500
Ares XLVI CLO Ltd.		
2017-46A, 3.570%, 01/15/2030 (a)(c)	3,600,000	3,207,611
2017-46A, 5.779% (3 Month LIBOR USD + 1.700%), 01/15/2030 (a)(b)(c)	1,436,843	1,341,020
Ares XLVII CLO Ltd.		
2018-47A, 6.779% (3 Month LIBOR USD + 2.700%), 04/15/2030 (a)(b)(c)	1,915,000	1,677,291
Ares XXXIR CLO Ltd.		

2014-31RA, 6.357% (3 Month LIBOR USD + 1.600%), 05/24/2030 (a)(b)(c)	3,000,000	2,876,277
Ares XXXIX CLO Ltd.		
2016-39A, 7.544% (3 Month LIBOR USD + 3.350%), 04/18/2031 (a)(b)(c)	7,335,000	6,536,160
Ares XXXVIII CLO Ltd.		
2015-38A, 6.743% (3 Month LIBOR USD + 2.500%), 04/20/2030 (a)(b)(c)	7,450,000	6,642,904
BCRED MML CLO, LLC		
2022-1A, 6.713% (TSFR3M + 2.750%), 04/20/2035 (a)(b)	2,000,000	1,787,870
Betony CLO 2 Ltd.		
2018-1A, 6.265% (3 Month LIBOR USD + 1.850%), 04/30/2031 (a)(b)(c)	1,200,000	1,132,610
BlueMountain CLO Ltd.		
2018-1A, 6.115% (3 Month LIBOR USD + 1.700%), 07/30/2030 (a)(b)(c)	6,996,770	6,730,893
2014-2A, 5.993% (3 Month LIBOR USD + 1.750%), 10/20/2030 (a)(b)(c)	5,500,000	5,280,616
Burnham Park CLO Ltd.		
2016-1A, 6.393% (3 Month LIBOR USD + 2.150%), 10/20/2029 (a)(b)(c)	5,250,000	5,006,788
Buttermilk Park CLO Ltd.		
2018-1A, 7.179% (3 Month LIBOR USD + 3.100%), 10/15/2031 (a)(b)(c)	1,000,000	919,318
Catskill Park CLO Ltd.		
2017-1A, 7.943% (3 Month LIBOR USD + 3.700%), 04/20/2029 (a)(b)(c)	3,500,000	3,213,714
2017-1A, 10.243% (3 Month LIBOR USD + 6.000%), 04/20/2029 (a)(b)(c)	1,250,000	1,066,230
Chenango Park CLO Ltd.		
2018-1A, 7.079% (3 Month LIBOR USD + 3.000%), 04/15/2030 (a)(b)(c)	1,000,000	914,597
CIFC Funding Ltd.		
2017-3A, 6.043% (3 Month LIBOR USD + 1.800%), 07/20/2030 (a)(b)(c)	2,100,000	2,050,423
2018-1A, 5.944% (3 Month LIBOR USD + 1.750%), 04/18/2031 (a)(b)(c)	3,750,000	3,504,383
Fillmore Park CLO Ltd.		
2018-1A, 9.479% (3 Month LIBOR USD + 5.400%), 07/15/2030 (a)(b)(c)	1,000,000	864,895
Gilbert Park CLO Ltd.		
2017-1A, 7.029% (3 Month LIBOR USD + 2.950%), 10/15/2030 (a)(b)(c)	8,475,000	8,012,130
2017-1A, 10.479% (3 Month LIBOR USD + 6.400%), 10/15/2030 (a)(b)(c)	1,250,000	1,065,316
Goldentree Loan Management US CLO 2 Ltd.		
2017-2A, 8.943% (3 Month LIBOR USD + 4.700%), 11/28/2030 (a)(b)(c)	6,561,000	5,620,153
Goldentree Loan Management US CLO 4 Ltd.		
2019-4A, 9.075% (3 Month LIBOR USD + 4.750%), 04/24/2031 (a)(b)(c)	8,000,000	6,782,920
Goldentree Loan Management US CLO 5 Ltd.		
2019-5A, 7.393% (3 Month LIBOR USD + 3.150%), 10/20/2032 (a)(b)(c)	2,500,000	2,344,320
2019-5A, 9.093% (3 Month LIBOR USD + 4.850%), 10/20/2032 (a)(b)(c)	7,500,000	6,275,453
Goldentree Loan Opportunities X Ltd.		
2015-10A, 7.293% (3 Month LIBOR USD + 3.050%), 07/20/2031 (a)(b)(c)	4,000,000	3,810,468
Goldentree Loan Opportunities XI Ltd.		
2015-11A, 6.594% (3 Month LIBOR USD + 2.400%), 01/18/2031 (a)(b)(c)	2,250,000	2,126,772
2015-11A, 9.594% (3 Month LIBOR USD + 5.400%), 01/18/2031 (a)(b)(c)	3,750,000	3,192,191
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A, 8.993% (3 Month LIBOR USD + 4.750%), 01/20/2033 (a)(b)(c)	6,500,000	5,499,156
Golub Capital BDC 3 CLO 1, LLC		
2021-1A, 6.879% (3 Month LIBOR USD + 2.800%), 04/15/2033 (a)(b)(c)	7,000,000	6,422,983
Grippen Park CLO Ltd.		
2017-1A, 7.543% (3 Month LIBOR USD + 3.300%), 01/20/2030 (a)(b)(c)	7,550,000	7,211,428
2017-1A, 9.943% (3 Month LIBOR USD + 5.700%), 01/20/2030 (a)(b)(c)	1,150,000	1,016,280
Jay Park CLO Ltd.		
2016-1A, 6.893% (3 Month LIBOR USD + 2.650%), 10/20/2027 (a)(b)(c)	1,124,000	1,082,323
LCM 26 Ltd.		
26A, 6.743% (3 Month LIBOR USD + 2.500%), 01/20/2031 (a)(b)(c)	1,000,000	826,426
26A, 9.543% (3 Month LIBOR USD + 5.300%), 01/20/2031 (a)(b)(c)	4,000,000	2,938,728
LCM 29 Ltd.		
29A, 5.679% (3 Month LIBOR USD + 1.600%), 04/15/2031 (a)(b)(c)	4,750,000	4,552,357
LCM 34 Ltd.		
34A, 10.783% (3 Month LIBOR USD + 6.540%), 10/20/2034 (a)(b)(c)	3,250,000	2,686,050
LCM 35 Ltd.		
35A, 10.689% (3 Month LIBOR USD + 6.610%), 10/15/2034 (a)(b)(c)	4,750,000	3,797,255
LCM 36 Ltd.		
36A, 10.789% (3 Month LIBOR USD + 6.710%), 01/15/2034 (a)(b)(c)	6,000,000	4,762,128
LCM Loan Income Fund I Income Note Issuer Ltd.		
27A, 6.029% (3 Month LIBOR USD + 1.950%), 07/16/2031 (a)(b)(c)	2,700,000	2,489,119
27A, 7.029% (3 Month LIBOR USD + 2.950%), 07/16/2031 (a)(b)(c)	4,000,000	3,357,760
27A, 9.679% (3 Month LIBOR USD + 5.600%), 07/16/2031 (a)(b)(c)	2,000,000	1,475,792
LCM XIV LP		
14A, 5.823% (3 Month LIBOR USD + 1.580%), 07/20/2031 (a)(b)(c)	10,800,000	10,422,972
14A, 6.093% (3 Month LIBOR USD + 1.850%), 07/20/2031 (a)(b)(c)	6,000,000	5,476,086
14A, 9.743% (3 Month LIBOR USD + 5.500%), 07/20/2031 (a)(b)(c)	1,000,000	720,370
LCM XV LP		
15A, 7.943% (3 Month LIBOR USD + 3.700%), 07/20/2030 (a)(b)(c)	9,000,000	7,913,673
LCM XVI LP		
16A, 5.829% (3 Month LIBOR USD + 1.750%), 10/15/2031 (a)(b)(c)	4,000,000	3,871,832
16A, 6.229% (3 Month LIBOR USD + 2.150%), 10/15/2031 (a)(b)(c)	5,100,000	4,779,016
16A, 10.459% (3 Month LIBOR USD + 6.380%), 10/15/2031 (a)(b)(c)	1,600,000	1,274,730
LCM XVII LP		
17A, 10.079% (3 Month LIBOR USD + 6.000%), 10/15/2031 (a)(b)(c)	1,000,000	735,336
LCM XVIII LP		
19A, 5.829% (3 Month LIBOR USD + 1.750%), 07/15/2027 (a)(b)(c)	2,500,000	2,472,913
19A, 6.779% (3 Month LIBOR USD + 2.700%), 07/15/2027 (a)(b)(c)	4,000,000	3,949,384
18A, 10.193% (3 Month LIBOR USD + 5.950%), 04/20/2031 (a)(b)(c)	5,300,000	3,972,371

LCM XXII Ltd. 22A, 7.043% (3 Month LIBOR USD + 2.800%), 10/20/2028 (a)(b)(c)	2,000,000	1,738,750
LCM XXV Ltd. 25A, 7.693% (3 Month LIBOR USD + 3.450%), 07/20/2030 (a)(b)(c)	4,000,000	3,408,032
Long Point Park CLO Ltd. 2017-1A, 6.479% (3 Month LIBOR USD + 2.400%), 01/17/2030 (a)(b)(c)	4,000,000	3,478,716
2017-1A, 9.679% (3 Month LIBOR USD + 5.600%), 01/17/2030 (a)(b)(c)	2,000,000	1,662,358
Magnetite VIII Ltd. 2014-8A, 6.979% (3 Month LIBOR USD + 2.900%), 04/15/2031 (a)(b)(c)	10,150,000	9,670,605
Magnetite XII Ltd. 2015-12A, 9.759% (3 Month LIBOR USD + 5.680%), 10/15/2031 (a)(b)(c)	8,923,000	7,976,180
Magnetite XIV-R Ltd. 2015-14RA, 7.044% (3 Month LIBOR USD + 2.850%), 10/18/2031 (a)(b)(c)	1,500,000	1,432,208
Magnetite XV Ltd. 2015-15A, 7.108% (3 Month LIBOR USD + 2.750%), 07/25/2031 (a)(b)(c)	2,000,000	1,871,102
2015-15A, 9.558% (3 Month LIBOR USD + 5.200%), 07/25/2031 (a)(b)(c)	4,000,000	3,510,480
Magnetite XVIII Ltd. 2016-18A, 7.306% (3 Month LIBOR USD + 2.700%), 11/15/2028 (a)(b)(c)	10,315,000	9,893,663
Magnetite XXIII Ltd. 2019-23A, 10.658% (3 Month LIBOR USD + 6.300%), 01/25/2035 (a)(b)(c)	2,750,000	2,534,092
Magnetite XXVII Ltd. 2020-27A, 10.243% (3 Month LIBOR USD + 6.000%), 10/20/2034 (a)(b)(c)	5,250,000	4,634,364
Magnetite XXVIII Ltd. 2020-28A, 10.393% (3 Month LIBOR USD + 6.150%), 01/20/2035 (a)(b)(c)	2,250,000	1,998,864
Magnetite XXX Ltd. 2021-30A, 10.558% (3 Month LIBOR USD + 6.200%), 10/25/2034 (a)(b)(c)	4,100,000	3,665,482
Mountain View CLO XV Ltd. 2019-2A, 5.979% (3 Month LIBOR USD + 1.900%), 01/15/2033 (a)(b)(c)	3,000,000	2,914,779
Neuberger Berman CLO XXI Ltd. 2016-21A, 7.543% (3 Month LIBOR USD + 3.300%), 04/20/2034 (a)(b)(c)	2,500,000	2,379,883
Neuberger Berman Loan Advisers CLO 33 Ltd. 2019-33A, 6.979% (3 Month LIBOR USD + 2.900%), 10/16/2033 (a)(b)(c)	2,000,000	1,845,766
Neuberger Berman Loan Advisers CLO 35 Ltd. 2019-35A, 7.927% (3 Month LIBOR USD + 3.700%), 01/19/2033 (a)(b)(c)	7,971,955	7,537,021
Niagara Park CLO Ltd. 2019-1A, 10.029% (3 Month LIBOR USD + 5.950%), 07/17/2032 (a)(b)(c)	2,000,000	1,767,238
Octagon Investment Partners 26 Ltd. 2016-1A, 5.879% (3 Month LIBOR USD + 1.800%), 07/15/2030 (a)(b)(c)	6,220,000	5,721,859
Webster Park CLO Ltd. 2015-1A, 6.043% (3 Month LIBOR USD + 1.800%), 07/20/2030 (a)(b)(c)	10,300,000	9,624,114
2015-1A, 7.143% (3 Month LIBOR USD + 2.900%), 07/20/2030 (a)(b)(c)	4,800,000	4,416,946
Whetstone Park CLO Ltd. 2021-1A, 2.791%, 01/20/2035 (a)(c)	1,400,000	1,133,682
TOTAL COLLATERALIZED LOAN OBLIGATIONS (Cost \$359,228,090)		<u>333,891,920</u>

CORPORATE BONDS - 21.86%

Aerospace & Defense - 0.37%

Howmet Aerospace, Inc. 5.900%, 02/01/2027	6,826,000	6,766,273
3.000%, 01/15/2029	12,437,000	10,524,500
TransDigm, Inc. 8.000%, 12/15/2025 (a)	1,000,000	1,021,500

Auto Components - 0.15%

Dana, Inc. 5.375%, 11/15/2027	500,000	458,721
4.250%, 09/01/2030	4,500,000	3,606,453
4.500%, 02/15/2032	4,208,000	3,292,470

Automobiles - 0.33%

Thor Industries, Inc. 4.000%, 10/15/2029 (a)	8,340,000	6,639,581
Volkswagen Group of America Finance, LLC 3.750%, 05/13/2030 (a)	10,000,000	8,808,147
Winnepago Industries, Inc. 6.250%, 07/15/2028 (a)	1,000,000	923,820

Banks - 7.46%

Atlantic Union Bankshares Corp. 2.875% to 12/15/2026 then SOFR + 1.860%, 12/15/2031 (b)	8,000,000	6,725,261
Australia and New Zealand Banking Group Ltd. 6.742%, 12/08/2032	2,000,000	2,018,955
Bank of America Corp. 2.087% to 05/14/2029 then SOFR + 1.060%, 06/14/2029 (b)	12,000,000	10,120,300
2.651% to 03/11/31 then SOFR + 1.220%, 03/11/2032 (b)	10,000,000	8,095,541
Bank of Montreal 3.088% (5 Year CMT Rate + 1.400%), 01/10/2037 (b)(c)	15,000,000	11,397,523
Bank of Nova Scotia 2.450%, 02/02/2032 (c)	15,000,000	12,100,326
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	2,984,886
5.250% to 06/15/2025 then SOFR + 5.060%, 06/15/2030 (b)(c)	5,000,000	4,873,553
Bank OZK 2.750% to 10/01/2026 then SOFR + 2.090%, 10/01/2031 (b)	13,175,000	11,208,879

Banner Corp. 5.000% to 06/30/2025 then SOFR + 4.890%, 06/30/2030 (b)	8,000,000	7,581,358
Barclays PLC 6.125% (5 Year CMT Rate + 5.867%), 09/15/2166 (b)(c)(d)	15,050,000	13,599,932
Central Pacific Financial Corp. 4.750% to 11/01/2025 then SOFR + 4.560%, 11/01/2030 (b)	5,000,000	4,708,373
Citigroup, Inc. 3.980% to 03/20/2029 then 3 Month LIBOR USD + 1.338%, 03/20/2030 (b)	8,679,000	7,924,068
CNB Financial Corp. 3.250% to 6/15/2026 then SOFR + 2.580%, 06/15/2031 (a)(b)	2,000,000	1,754,265
First Busey Corp. 5.000% to 06/15/2027 then TSFR3M + 2.520%, 06/15/2032(b) 5.250% to 06/01/2025 then SOFR + 5.110%, 06/01/2030 (b)	4,000,000 2,000,000	3,836,984 1,822,545
First Citizens BancShares, Inc. 3.375% to 03/15/2025 then SOFR + 2.465%, 03/15/2030 (b)	1,500,000	1,419,932
First Financial Bancorp. 5.250% to 05/15/2025 then SOFR + 5.090%, 05/15/2030 (b)	4,000,000	3,857,167
First Foundation, Inc. 3.500% to 02/01/2027 then SOFR + 2.040%, 02/01/2032 (b)	9,500,000	8,240,010
First Interstate BancSystem, Inc. 5.250% to 05/15/2025 then SOFR + 5.180%, 05/15/2030 (b)	5,000,000	4,846,521
First Mid Bancshares, Inc. 3.950% to 10/15/2025 then SOFR + 3.830%, 10/15/2030 (b)	5,300,000	4,886,296
First Midwest Bancorp, Inc. 5.875%, 09/29/2026	8,500,000	8,643,039
Firstbank 4.500% to 09/01/2030 then SOFR + 4.390%, 09/01/2030 (b)	8,000,000	7,507,765
First-Citizens Bank & Trust Co. 6.125%, 03/09/2028	6,841,000	7,014,930
Flushing Financial Corp. 3.125% to 12/01/2026 then SOFR + 2.035%, 12/01/2031 (b)	5,000,000	4,252,458
Great Southern Bank 5.500% to 06/15/2025 then TSFR3M + 5.325%, 06/15/2030 (b)	4,750,000	4,587,442
Heartland Financial USA, Inc. 2.750% to 09/15/2026 then SOFR + 2.100%, 09/15/2031 (b)	6,000,000	5,231,238
Hilltop Holdings, Inc. 6.125% to 05/15/2030 then SOFR + 5.800%, 05/15/2035 (b)	9,000,000	8,757,619
Home BancShares, Inc. 3.125% to 01/30/2027 then SOFR + 1.820%, 01/30/2032 (b)	8,000,000	6,864,487
HomeStreet, Inc. 3.500% to 01/30/2027 then SOFR + 2.150%, 01/30/2032 (b)	6,500,000	5,635,245
Huntington National Bank 5.500% to 05/06/2030 then 3 Month LIBOR USD + 5.090%, 05/06/2030 (b)	9,000,000	8,892,844
Independent Bank Group, Inc. 4.000% to 09/15/2025 then SOFR + 3.885%, 09/15/2030 (b)	7,000,000	6,352,159
JPMorgan Chase & Co. 2.069% to 06/01/2028 then SOFR + 1.015%, 06/01/2029 (b) 2.963% to 01/25/2032 then SOFR + 1.260%, 01/25/2033(b)	5,000,000 10,000,000	4,203,081 8,222,656
Mercantile Bank Corp. 3.250% to 01/30/2027 then SOFR + 2.120%, 01/30/2032(b)	7,000,000	6,037,761
National Australia Bank Ltd. 3.347% (5 Year CMT Rate + 1.700%), 01/12/2037 (a)(b)(c)	9,500,000	7,176,997
NBT Bancorp, Inc. 5.000% to 07/01/2025 then SOFR + 4.850%, 07/01/2030 (b)	7,500,000	7,088,011
NexBank Capital, Inc. 4.000% to 08/15/2026 then TSFR3M + 3.390%, 08/15/2031 (a)(b)	6,500,000	5,770,792
OceanFirst Financial Corp. 5.250% to 05/15/2025 then SOFR + 5.095%, 05/15/2030 (b)	5,000,000	4,755,562
Pacific Premier Bancorp, Inc. 4.875% to 05/15/2024 then 3 Month LIBOR USD + 2.500%, 05/15/2029 (b) 5.375% to 06/15/2025 then SOFR + 5.170%, 06/15/2030 (b)	3,500,000 5,000,000	3,438,198 4,814,433
Park National Corp. 4.500% to 09/01/2025 then SOFR + 4.390%, 09/01/2030 (b)	15,100,000	14,170,906
Peapack-Gladstone Financial Corp. 3.500% to 12/30/2025 then SOFR + 3.260%, 12/30/2030 (b)	7,500,000	6,784,548
RBB Bancorp 4.000% to 04/01/2026 then SOFR + 3.290%, 04/01/2031 (b)	5,450,000	4,892,721
Renasant Corp. 3.000% to 12/01/2026 then SOFR + 1.910%, 12/01/2031 (b) 4.500% to 09/15/2030 then SOFR + 4.025%, 09/15/2035 (b)	5,000,000 9,000,000	4,231,210 7,893,452
Sandy Spring Bancorp, Inc. 4.250% to 11/15/2024 then SOFR + 2.882%, 11/15/2029 (b)	5,500,000	5,198,062
Southside Bancshares, Inc. 3.875% to 11/15/2025 then SOFR + 3.660%, 11/15/2030 (b)	8,000,000	7,335,631
Summit Financial Group, Inc. 3.250% to 12/01/2026 then SOFR + 2.300%, 12/01/2031(b)	4,000,000	3,419,126
Synovus Financial Corp. 5.900% (5 Year Swap Rate USD + 3.379%), 02/07/2029 (b)	4,000,000	3,911,203
Texas Capital Bancshares, Inc. 4.000% (5 Year CMT Rate + 3.150%), 05/06/2031 (b)	10,942,000	9,545,677
Texas Capital Bank, NA		

5.250%, 01/31/2026	5,000,000	4,790,734
Towne Bank		
3.125% to 02/15/2027 then SOFR + 1.680%, 02/15/2032 (b)	4,000,000	3,427,335
Trustmark Corp.		
3.625% to 12/01/2025 then SOFR + 3.387%, 12/01/2030 (b)	6,500,000	5,943,465
UMB Financial Corp.		
3.700% (5 Year CMT Rate + 3.437%), 09/17/2030 (b)	5,000,000	4,660,432
Valley National Bancorp		
3.000% to 06/15/2026 then SOFR + 2.360%, 06/15/2031 (b)	7,300,000	6,474,023
Western Alliance Bancorp		
3.000% to 06/15/2026 then SOFR + 2.250%, 06/15/2031 (b)	5,900,000	5,034,652
Western Alliance Bank		
3.000% to 06/15/2026 then SOFR + 2.250%, 06/15/2031 (b)	5,000,000	4,834,028
WSFS Financial Corp.		
4.250% to 02/21/2023 then 3 Month LIBOR USD + 2.050%, 12/15/2027 (b)	3,500,000	3,496,141
2.750% to 12/15/2025 then SOFR + 2.485%, 12/15/2030 (b)	4,470,000	3,961,258
Building Products - 0.48%		
Builders FirstSource, Inc.		
4.250%, 02/01/2032 (a)	5,750,000	4,673,528
6.375%, 06/15/2032 (a)	2,000,000	1,852,065
Masonite International Corp.		
5.375%, 02/01/2028 (a)(c)	500,000	460,035
3.500%, 02/15/2030 (a)(c)	10,536,000	8,233,594
TopBuild Corp.		
3.625%, 03/15/2029 (a)	8,815,000	7,167,129
4.125%, 02/15/2032 (a)	1,565,000	1,255,261
Capital Markets - 0.83%		
Ares Capital Corp.		
3.200%, 11/15/2031	15,000,000	11,146,881
Blackstone Holdings Finance Co., LLC		
1.625%, 08/05/2028 (a)	15,000,000	12,292,946
Brookfield Asset Management, Inc.		
7.375%, 03/01/2033 (c)	3,000,000	3,290,344
MSCI, Inc.		
4.000%, 11/15/2029 (a)	1,000,000	884,465
3.625%, 11/01/2031 (a)	7,000,000	5,818,925
UBS Group AG		
2.746% (1 Year CMT Rate + 1.100%), 02/11/2033 (a)(b)(c)	10,000,000	7,784,497
Chemicals - 0.52%		
Axalta Coating Systems, LLC		
3.375%, 02/15/2029 (a)	15,505,000	12,714,100
Scotts Miracle-Gro Co.		
4.000%, 04/01/2031	1,775,000	1,352,213
4.375%, 02/01/2032	6,828,000	5,264,581
Valvoline, Inc.		
3.625%, 06/15/2031 (a)	7,948,000	6,491,887
Commercial Services & Supplies - 0.35%		
Central Storage Safety Project Trust		
4.823%, 02/01/2038 (a)(e)	6,278,720	5,728,279
Oglethorpe Power Corp.		
6.191%, 01/01/2031 (a)	6,445,000	6,505,600
Wildflower Improvement Association		
6.625%, 03/01/2031 (a)(e)	5,527,867	5,275,773
Construction & Engineering - 0.08%		
AECOM		
5.125%, 03/15/2027	4,084,000	3,915,698
Consumer Finance - 0.42%		
BlueHub Loan Fund, Inc.		
3.099%, 01/01/2030	3,040,000	2,657,054
Ford Motor Credit Co., LLC		
4.950%, 05/28/2027	5,853,000	5,545,454
OneMain Finance Corp.		
3.500%, 01/15/2027	5,000,000	4,100,923
5.375%, 11/15/2029	10,353,000	8,660,802
Containers & Packaging - 0.60%		
AptarGroup, Inc.		
3.600%, 03/15/2032	10,000,000	8,351,502
Ball Corp.		
2.875%, 08/15/2030	18,437,000	14,769,544
3.125%, 09/15/2031	2,500,000	1,989,568
Graphic Packaging International, LLC		
4.750%, 07/15/2027 (a)	900,000	840,082
3.500%, 03/15/2028 (a)	1,558,000	1,357,299
3.750%, 02/01/2030 (a)	2,933,000	2,495,118
Diversified Consumer Services - 0.73%		
ADT Security Corp.		
4.125%, 08/01/2029 (a)	4,730,000	4,132,814
Liberty University, Inc.		
3.338%, 03/01/2034	10,000,000	8,637,021
Nature Conservancy		
1.711%, 07/01/2031	1,250,000	993,939

1.811%, 07/01/2032	1,150,000	893,644
1.861%, 07/01/2033	532,000	402,124
Service Corp. International		
3.375%, 08/15/2030	12,676,000	10,583,573
4.000%, 05/15/2031	7,475,000	6,413,475
United Jewish Appeal-Federation of Jewish Philanthropies of New York, Inc.		
2.145%, 02/01/2031	4,565,000	3,741,908
Diversified Financial Services - 0.52%		
American AGcredit FLCA		
3.375% to 06/15/2031 then SOFR + 2.120%, 06/15/2036 (a)(b)	10,000,000	7,744,881
Compeer Financial FLCA		
2.750% to 06/01/2026 then SOFR + 2.030%, 06/01/2031 (a)(b)	5,000,000	4,417,502
3.375% to 06/01/2031 then SOFR + 1.965%, 06/01/2036 (a)(b)	4,750,000	3,693,677
Enterprise Community Loan Fund, Inc.		
3.685%, 11/01/2023	5,010,000	4,947,640
4.152%, 11/01/2028	5,000,000	4,763,316
Diversified Telecommunication Services - 0.18%		
Verizon Communications, Inc.		
4.500%, 08/10/2033	9,180,000	8,671,603
Electrical Equipment - 0.26%		
Sensata Technologies, Inc.		
4.375%, 02/15/2030 (a)	8,393,000	7,442,912
3.750%, 02/15/2031 (a)	6,355,000	5,233,330
Electronic Equipment, Instruments & Components - 0.50%		
CDW Finance Corp.		
3.276%, 12/01/2028	3,830,000	3,226,086
3.250%, 02/15/2029	17,218,000	14,538,172
3.569%, 12/01/2031	2,482,000	2,028,111
Corning, Inc.		
5.750%, 08/15/2040	5,107,000	5,173,918
Equity Real Estate Investment Trusts (REITs) - 0.30%		
American Finance Trust, Inc.		
4.500%, 09/30/2028 (a)	10,000,000	7,666,250
Simon Property Group LP		
6.750%, 02/01/2040	6,738,000	7,228,092
Healthcare Providers & Services - 2.10%		
Baptist Health South Florida, Inc.		
4.342%, 11/15/2041	14,760,000	12,784,855
Centene Corp.		
2.450%, 07/15/2028	16,390,000	13,800,023
3.000%, 10/15/2030	5,965,000	4,896,012
CHRISTUS Health		
4.341%, 07/01/2028	13,170,000	12,464,755
CommonSpirit Health		
3.347%, 10/01/2029	13,075,000	11,357,845
2.782%, 10/01/2030	10,000,000	8,050,268
3.817%, 10/01/2049	1,800,000	1,324,853
Hackensack Meridian Health, Inc.		
2.675%, 09/01/2041	9,920,000	6,782,031
HumanGood California Obligated Group		
3.000%, 10/01/2028	5,850,000	5,399,595
Northwell Healthcare, Inc.		
3.391%, 11/01/2027	4,652,000	4,282,632
Orlando Health Obligated Group		
2.891%, 10/01/2035	1,000,000	788,057
Penn State Health		
3.806%, 11/01/2049	4,250,000	3,110,405
Piedmont Healthcare, Inc.		
2.044%, 01/01/2032	12,725,000	9,918,330
Sutter Health		
3.161%, 08/15/2040	2,766,000	2,052,012
Toledo Hospital		
6.015%, 11/15/2048	6,980,000	6,755,258
Hotels, Restaurants & Leisure - 0.39%		
New Red Finance, Inc.		
3.500%, 02/15/2029 (a)(c)	1,200,000	1,022,773
Papa John's International, Inc.		
3.875%, 09/15/2029 (a)	10,274,000	8,601,758
Station Casinos, LLC		
4.625%, 12/01/2031 (a)	2,000,000	1,642,990
YMCA of Greater New York		
2.303%, 08/01/2026	5,730,000	5,107,469
Yum! Brands, Inc.		
4.750%, 01/15/2030 (a)	3,600,000	3,290,004
Household Durables - 0.68%		
Ashton Woods USA, LLC		
4.625%, 04/01/2030 (a)	8,120,000	6,267,016
Century Communities, Inc.		
3.875%, 08/15/2029 (a)	3,925,000	3,174,717
KB Home		
4.800%, 11/15/2029	8,222,000	7,048,048

7.250%, 07/15/2030	1,000,000	955,634
LGI Homes, Inc. 4.000%, 07/15/2029 (a)	1,250,000	945,947
M/I Homes, Inc. 3.950%, 02/15/2030	7,266,000	5,581,043
Meritage Homes Corp. 3.875%, 04/15/2029 (a)	4,500,000	3,821,715
Tempur Sealy International, Inc. 3.875%, 10/15/2031 (a)	7,541,000	5,832,511
Information Technology - 0.34%		
Dell International LLC / EMC Corp. 8.100%, 07/15/2036	14,660,000	16,845,836
Insurance - 0.36%		
Pacific Life Global Funding II 2.450%, 01/11/2032 (a)	14,000,000	11,168,403
RGA Global Funding 2.700%, 01/18/2029 (a)	7,750,000	6,627,453
IT Services - 0.08%		
Gartner, Inc. 3.625%, 06/15/2029 (a)	4,678,000	4,102,635
Machinery - 0.23%		
Allison Transmission, Inc. 3.750%, 01/30/2031 (a)	13,782,000	11,506,909
Media - 0.49%		
CCO Holdings Capital Corp. 4.750%, 02/01/2032 (a)	11,912,000	9,976,240
4.250%, 01/15/2034 (a)	11,250,000	8,777,419
Sirius XM Radio, Inc. 3.875%, 09/01/2031 (a)	6,500,000	5,304,228
Mortgage Real Estate Investment Trusts (REITs) - 0.25%		
Arbor Realty SR, Inc. 5.000%, 12/30/2028 (a)	5,000,000	4,282,711
Arbor Realty Trust, Inc. 4.750%, 10/15/2024 (a)	4,000,000	3,772,218
4.500%, 03/15/2027 (a)	5,000,000	4,215,419
Pharmaceuticals - 0.65%		
Bristol-Myers Squibb Co. 4.125%, 06/15/2039	8,734,000	7,917,028
Johnson & Johnson 5.850%, 07/15/2038	8,180,000	9,091,535
Wyeth, LLC 5.950%, 04/01/2037	13,738,000	15,008,898
Professional Services - 0.08%		
Equifax, Inc. 2.350%, 09/15/2031	5,000,000	3,861,022
Road & Rail - 0.20%		
ERAC USA Finance, LLC 7.000%, 10/15/2037 (a)	9,316,000	10,113,589
Software - 0.59%		
Open Text Corp. 6.900%, 12/01/2027 (a)(c)	1,000,000	1,002,460
3.875%, 12/01/2029 (a)(c)	8,830,000	7,050,879
Open Text Holdings, Inc. 4.125%, 12/01/2031 (a)	5,750,000	4,469,073
Oracle Corp. 3.850%, 07/15/2036	10,200,000	8,290,335
6.500%, 04/15/2038	8,000,000	8,286,851
Specialty Retail - 1.00%		
Asbury Automotive Group, Inc. 5.000%, 02/15/2032 (a)	6,800,000	5,753,221
AutoNation, Inc. 3.850%, 03/01/2032	1,750,000	1,439,650
Group 1 Automotive, Inc. 4.000%, 08/15/2028 (a)	17,214,000	14,622,619
Home Depot, Inc. 5.400%, 09/15/2040	5,000,000	5,192,172
Lithia Motors, Inc. 3.875%, 06/01/2029 (a)	10,685,000	8,978,231
4.375%, 01/15/2031 (a)	7,000,000	5,929,000
Penske Automotive Group, Inc. 3.750%, 06/15/2029	8,950,000	7,466,672
Trading Companies & Distributors - 0.14%		
United Rentals North America, Inc. 3.750%, 01/15/2032	8,500,000	7,063,405
Wireless Telecommunication Services - 0.20%		
T-Mobile USA, Inc. 2.625%, 02/15/2029	11,689,000	9,969,358
TOTAL CORPORATE BONDS (Cost \$1,246,624,999)		<u>1,081,888,621</u>

NON-AGENCY RESIDENTIAL MORTGAGE BACKED SECURITIES - 11.06%
Adjustable Rate Mortgage Trust

2005-3, 2.990%, 07/25/2035 (f)	283,215	275,467
2005-10, 3.828%, 01/25/2036 (f)	5,259,402	4,104,910
2006-2, 3.227%, 05/25/2036 (f)	872,233	754,363
Alternative Loan Trust		
2004-28CB, 5.000%, 01/25/2020 (g)	127,195	89,765
2006-J3, 5.750%, 05/25/2026	535,777	496,885
2004-24CB, 6.000%, 11/25/2034	1,430,534	1,389,610
2004-27CB, 6.000%, 12/25/2034	1,017,106	900,547
2004-28CB, 6.000%, 01/25/2035	302,047	273,344
2005-6CB, 5.750%, 04/25/2035	1,896,931	1,633,171
2005-6CB, 7.500%, 04/25/2035	222,434	205,416
2005-13CB, 4.544% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	945,045	775,412
2005-9CB, 4.544% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	2,013,651	1,769,795
2005-9CB, 6.000%, 05/25/2035	7,194,924	3,846,056
2005-21CB, 5.250%, 06/25/2035	2,731,213	2,119,444
2005-21CB, 6.000%, 06/25/2035	1,648,231	1,322,091
2005-J6, 4.544% (1 Month LIBOR USD + 0.500%), 07/25/2035 (b)	2,744,221	2,303,517
2005-20CB, 5.500%, 07/25/2035	1,023,637	791,121
2005-43, 4.149%, 09/25/2035 (f)	139,516	117,565
2005-63, 3.800%, 11/25/2035 (f)	852,517	719,710
2005-54CB, 5.500%, 11/25/2035	580,419	337,647
2005-J13, 5.500%, 11/25/2035	491,539	343,520
2005-65CB, 0.000%, 12/25/2035 (c)(h)	739,892	343,592
2005-65CB, 5.500%, 01/25/2036	104,925	72,438
2005-75CB, 5.500%, 01/25/2036	1,341,497	960,759
2005-73CB, 5.750%, 01/25/2036	349,919	203,219
2005-86CB, 5.500%, 02/25/2036	133,696	85,610
2005-86CB, 5.500%, 02/25/2036	964,785	617,784
2005-80CB, 6.000%, 02/25/2036	4,464,130	4,183,312
2006-6CB, 5.500%, 05/25/2036	99,608	81,945
2006-12CB, 5.750% (1 Month LIBOR USD + 5.750%), 05/25/2036 (b)	569,207	300,593
2006-14CB, 6.000%, 06/25/2036	2,436,154	1,382,431
2006-16CB, 6.000%, 06/25/2036	389,531	238,734
2006-16CB, 6.000%, 06/25/2036	1,021,003	625,747
2006-16CB, 6.000%, 06/25/2036	886,335	543,191
2006-19CB, 4.444% (1 Month LIBOR USD + 0.400%), 08/25/2036 (b)	665,291	338,799
2006-24CB, 5.750%, 08/25/2036	4,009,424	2,285,681
2006-24CB, 5.750%, 08/25/2036	2,487,200	1,417,895
2006-19CB, 6.000% (1 Month LIBOR USD + 1.000%), 08/25/2036 (b)	2,536,376	1,561,815
2006-19CB, 6.000% (1 Month LIBOR USD + 1.000%), 08/25/2036 (b)	1,000,068	616,052
2006-19CB, 6.000%, 08/25/2036	224,576	138,165
2006-19CB, 6.000%, 08/25/2036	3,876,010	2,386,571
2006-23CB, 6.000%, 08/25/2036	619,843	574,365
2006-23CB, 6.500%, 08/25/2036	5,681,826	2,047,152
2006-J6, 6.000%, 09/25/2036	2,752,353	1,536,852
2006-J6, 6.000%, 09/25/2036	2,043,277	1,140,920
2006-26CB, 6.250%, 09/25/2036	5,568,200	3,125,040
2006-J5, 6.500%, 09/25/2036	1,932,467	1,119,577
2006-J5, 6.500%, 09/25/2036	9,355,236	5,419,966
2006-31CB, 5.750%, 11/25/2036	1,960,829	1,181,727
2006-31CB, 6.000%, 11/25/2036	217,368	133,852
2006-30T1, 6.500%, 11/25/2036 (c)	8,390,698	2,932,007
2006-39CB, 6.000%, 01/25/2037	2,450,629	2,031,968
2006-41CB, 6.000%, 01/25/2037	534,977	311,743
2007-2CB, 5.750%, 03/25/2037	5,675,055	3,113,669
2007-4CB, 5.750%, 04/25/2037	1,159,991	970,990
2007-4CB, 5.750%, 04/25/2037	1,542,127	1,290,863
2007-8CB, 5.500%, 05/25/2037	5,882,983	3,341,991
2007-8CB, 6.000%, 05/25/2037	794,898	474,952
2007-J2, 6.000%, 07/25/2037	3,915,757	3,561,867
2008-2R, 6.000%, 08/25/2037 (f)	7,018,697	3,649,597
2007-23CB, 6.000%, 09/25/2037	4,381,928	2,531,288
2007-13, 6.000%, 06/25/2047	2,497,710	1,325,204
American Home Mortgage Investment Trust		
2006-2, 6.750%, 06/25/2036 (i)	2,747,648	478,327
Banc of America Alternative Loan Trust		
2005-11, 5.750%, 12/25/2035	716,585	601,480
2005-11, 5.750%, 12/25/2035	116,821	98,056
2006-9, 4.444% (1 Month LIBOR USD + 0.400%), 01/25/2037 (b)	922,556	707,094
2006-9, 6.000%, 01/25/2037	188,543	160,028
2006-4, 6.000%, 05/25/2046	942,868	800,359
2006-4, 6.500%, 05/25/2046	569,632	498,477
2006-4, 6.500%, 05/25/2046	1,117,744	937,754
2006-5, 6.000%, 06/25/2046	275,338	241,338
2006-6, 6.000%, 07/25/2046	1,096,882	914,088
Banc of America Funding Trust		
2003-3, 5.500%, 10/25/2033	190,051	177,273
2004-1, 6.000%, 02/25/2034	578,141	557,578
2004-1, 6.000%, 03/25/2034	3,514,750	3,484,690
2004-B, 3.065%, 11/20/2034 (f)	2,032,832	1,825,429
2007-4, 5.500%, 11/25/2034	251,417	221,841

2005-3, 5.500%, 06/25/2035	77,478	72,907
2014-R3, 3.225%, 06/26/2035 (a)(f)	3,022,121	2,781,412
2014-R3, 3.811%, 06/26/2035 (a)(f)	1,586,782	1,515,023
2005-4, 5.500%, 08/25/2035	36,578	34,901
2005-5, 5.500%, 09/25/2035	160,203	153,492
2005-5, 5.500%, 09/25/2035	1,673,173	1,595,743
2005-7, 5.500%, 11/25/2035	3,058,342	2,710,995
2005-7, 5.750%, 11/25/2035	3,973	3,874
2005-7, 6.000%, 11/25/2035	19,763	19,002
2005-8, 5.750%, 01/25/2036	1,976,433	1,752,220
2006-B, 2.673%, 03/20/2036 (f)	628,255	515,431
2006-F, 3.488%, 07/20/2036 (f)	6,548,930	5,524,019
2006-5, 5.750%, 09/25/2036	333,071	293,835
2006-7, 6.000%, 09/25/2036	507,037	420,315
2006-I, 3.117%, 12/20/2036 (f)	2,494,520	2,320,565
2006-I, 3.117%, 12/20/2036 (f)	433,910	396,900
2006-I, 3.332%, 12/20/2036 (f)	564,856	542,251
2007-1, 6.689%, 01/25/2037 (i)	735,737	634,089
2007-2, 4.104% (1 Month LIBOR USD + 0.060%), 03/25/2037 (b)	378,266	363,318
2007-3, 4.904% (1 Month LIBOR USD + 0.860%), 04/25/2037 (b)	909,419	802,301
2007-6, 4.324% (1 Month LIBOR USD + 0.280%), 07/25/2037 (b)	4,245,775	3,904,795
2007-6, 4.334% (1 Month LIBOR USD + 0.290%), 07/25/2037 (b)	1,028,691	946,941
2007-5, 5.500%, 07/25/2037	1,378,911	1,027,467
2010-R3, 6.000%, 09/26/2037 (a)(f)	6,514,103	6,126,807
2006-J, 3.743%, 01/20/2047 (f)	123,124	111,697
Banc of America Mortgage Trust		
2005-A, 2.542%, 02/25/2035 (f)	1,398,282	1,328,386
2005-F, 3.942%, 07/25/2035 (f)	750,376	673,850
2007-1, 6.000%, 03/25/2037	1,571,901	1,271,204
2006-B, 3.538%, 10/20/2046 (f)	429,416	388,061
BCAP LLC Trust		
2007-AA2, 7.500%, 04/25/2037 (j)	301,361	185,493
Bear Stearns ALT-A Trust		
2006-6, 3.660%, 11/25/2036 (f)	823,092	384,362
Bear Stearns ARM Trust		
2004-I2, 2.855%, 02/25/2035 (f)	46,739	43,793
Bear Stearns Asset Backed Securities I Trust		
2005-AC5, 5.044% (1 Month LIBOR USD + 1.000%), 08/25/2035 (b)	523,344	366,381
2006-AC4, 4.294% (1 Month LIBOR USD + 0.250%), 07/25/2036 (b)	3,026,718	2,551,800
2006-AC4, 18.729% (1 Month LIBOR USD + 36.250%), 07/25/2036 (b)(e)(j)	699,450	704,487
Chase Funding Trust		
2004-I, 4.794% (1 Month LIBOR USD + 0.750%), 09/25/2033 (b)	47,058	46,909
Chase Mortgage Finance Trust		
2005-S2, 5.500%, 10/25/2035	640,910	598,913
2005-S3, 5.500%, 11/25/2035	5,486,494	4,076,755
2005-A1, 3.593%, 12/25/2035 (f)	770,123	704,525
2005-A1, 3.593%, 12/25/2035 (f)	802,885	734,497
2006-S3, 6.000%, 11/25/2036	6,769,895	3,067,251
2006-S4, 6.000%, 12/25/2036	1,226,693	601,367
2006-S4, 6.000%, 12/25/2036	3,958,334	1,940,512
2007-S1, 6.000%, 02/25/2037	4,023,500	1,655,644
2007-S3, 5.750%, 05/25/2037	691,713	340,928
2007-S3, 6.000%, 05/25/2037	2,107,646	1,058,092
2007-A2, 3.489%, 07/25/2037 (f)	867,906	740,257
ChaseFlex Trust		
2005-1, 5.500%, 02/25/2035	299,167	247,735
2006-2, 4.447%, 09/25/2036 (f)	2,456,145	2,158,489
2007-M1, 4.149%, 08/25/2037 (i)	1,390,748	1,160,727
CHL Mortgage Pass-Through Trust		
2005-20, 5.250%, 12/25/2027	19,691	12,636
2003-42, 3.777%, 10/25/2033 (f)	900,622	821,228
2003-44, 5.000%, 10/25/2033	256,000	248,427
2004-4, 5.500%, 05/25/2034	434,389	398,326
2004-14, 4.287%, 08/25/2034 (f)	2,201,526	2,012,932
2004-21, 4.000%, 11/25/2034	519,661	454,658
2004-24, 5.500%, 12/25/2034	2,446,422	2,222,270
2004-J9, 5.500%, 01/25/2035	495,349	474,927
2004-HYB5, 3.711%, 04/20/2035 (f)	584,160	563,059
2005-HYB2, 3.011%, 05/20/2035 (f)	757,487	702,411
2005-13, 5.500%, 06/25/2035	1,666,679	1,016,334
2005-J3, 5.500%, 09/25/2035	55,842	48,790
2005-27, 5.500%, 12/25/2035	994,972	748,476
2005-27, 5.500%, 12/25/2035	508,701	228,476
2005-31, 2.844%, 01/25/2036 (f)	853,574	759,690
2005-30, 5.500%, 01/25/2036	63,801	40,777
2005-HY10, 3.349%, 02/20/2036 (f)	1,620,237	1,284,390
2005-HY10, 3.528%, 02/20/2036 (f)	61,178	48,360
2006-6, 6.000%, 04/25/2036	629,885	352,755
2006-9, 6.000%, 05/25/2036	1,149,015	579,664
2006-J4, 6.250%, 09/25/2036	96,089	38,779
2006-16, 6.500%, 11/25/2036	514,337	202,765

2006-17, 6.000% (1 Month LIBOR USD + 0.550%), 12/25/2036 (b)	2,892,179	1,340,302
2006-17, 6.000%, 12/25/2036	2,138,442	978,565
2006-18, 6.000%, 12/25/2036	268,535	153,086
2006-21, 5.750%, 02/25/2037	1,201,359	597,061
2006-21, 6.000%, 02/25/2037	2,774,103	1,417,373
2006-21, 6.000%, 02/25/2037	633,390	323,618
2007-1, 6.000%, 03/25/2037	1,977,093	1,001,996
2007-5, 5.500%, 05/25/2037	786,167	428,844
2007-5, 5.750%, 05/25/2037	5,596,349	3,116,057
2007-5, 5.750%, 05/25/2037	854,529	475,804
2007-5, 5.750%, 05/25/2037	1,648,936	918,131
2007-10, 6.000%, 07/25/2037	1,779,434	878,828
2007-J2, 6.000%, 07/25/2037	2,956,129	1,241,026
2007-J2, 6.000%, 07/25/2037	190,919	80,150
2007-HY5, 4.029%, 09/25/2037 (f)	1,896,015	1,699,340
2007-HY6, 3.815%, 11/25/2037 (f)	254,882	219,423
2007-HY5, 3.970%, 09/25/2047 (f)	5,541,040	4,067,582
Citicorp Mortgage Securities Trust		
2006-3, 5.500%, 06/25/2021 (g)	50,926	32,930
2006-1, 6.000%, 02/25/2036	77,655	72,321
2006-3, 5.750%, 06/25/2036	355,819	308,020
2006-3, 6.000%, 06/25/2036	1,248,010	1,090,031
2006-3, 6.250%, 06/25/2036	781,359	688,477
2006-7, 6.000%, 12/25/2036	2,702,852	2,239,688
2007-3, 5.500%, 04/25/2037	37,458	34,609
2007-3, 6.000%, 04/25/2037	477,854	433,574
Citigroup Mortgage Loan Trust		
2004-2, 9.250%, 08/25/2033 (a)	13,449	12,271
2004-HYB3, 3.387%, 09/25/2034 (f)	471,376	428,669
2005-WF1, 5.830%, 11/25/2034 (i)	2,742,380	2,660,309
2005-1, 2.809%, 04/25/2035 (f)	333,913	307,070
2005-2, 2.911%, 05/25/2035 (f)	398,346	379,890
2005-5, 6.000%, 08/25/2035	1,854,061	1,663,544
2005-7, 2.995%, 09/25/2035 (f)	410,058	346,129
2005-10, 3.679%, 12/25/2035 (f)	1,040,864	678,729
2006-WF1, 5.040%, 03/25/2036 (i)	26,417,218	13,436,029
2006-AR7, 3.841%, 11/25/2036 (f)	1,407,678	1,250,364
2007-AR4, 3.329%, 03/25/2037 (f)	1,019,826	885,894
CitiMortgage Alternative Loan Trust		
2006-A2, 4.644% (1 Month LIBOR USD + 0.600%), 05/25/2036 (b)	398,227	353,105
2006-A4, 6.000%, 09/25/2036	1,011,313	889,706
2007-A1, 6.000%, 01/25/2037	1,494,750	1,312,570
2007-A1, 6.000%, 01/25/2037	2,402,190	2,109,411
Connecticut Avenue Securities Trust		
2021-R03, 6.271% (SOFR30A + 2.750%), 12/25/2041 (a)(b)	5,685,000	5,082,064
2022-R02, 6.521% (SOFR30A + 3.000%), 01/25/2042 (a)(b)	10,000,000	9,285,272
Credit Suisse First Boston Mortgage Securities Corp.		
2005-8, 7.000%, 09/25/2035	2,698,470	1,370,275
CSFB Mortgage-Backed Pass-Through Certificates		
2004-8, 5.500%, 12/25/2034	142,886	136,443
2005-3, 5.500%, 07/25/2035	385,736	378,792
2005-9, 5.500%, 10/25/2035	563,740	307,366
2005-10, 5.500%, 11/25/2035	425,288	319,177
2005-10, 5.500%, 11/25/2035	1,676,442	1,258,164
2005-10, 6.000%, 11/25/2035	815,774	244,331
CSMC Mortgage-Backed Trust		
2006-CF1, 5.500%, 11/25/2035 (a)(i)	2,565,000	2,224,565
2006-1, 5.500%, 02/25/2036	300,296	267,206
2006-1, 5.500%, 02/25/2036	31,355	28,252
2006-2, 5.750%, 03/25/2036	560,915	379,217
2006-2, 6.000%, 03/25/2036	4,174,212	1,870,694
2006-4, 6.000%, 05/25/2036	517,629	305,150
2006-4, 7.000%, 05/25/2036	505,858	86,461
2011-12R, 3.514%, 07/27/2036 (a)(f)	1,142,700	1,121,793
2006-7, 6.000%, 08/25/2036	720,411	564,947
2007-2, 5.500%, 03/25/2037	1,351,985	759,754
2007-3, 5.500%, 04/25/2037	302,275	245,764
2007-3, 5.500%, 04/25/2037	422,887	343,828
2013-2R, 3.171%, 05/27/2037 (a)(f)	1,964,276	1,282,864
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust		
2005-3, 4.544% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	1,175,077	1,117,512
2005-6, 5.500%, 12/25/2035	1,453,075	1,170,415
Deutsche Alt-B Securities, Inc. Mortgage Loan Trust		
2006-AB4, 4.116% (1 Month LIBOR USD + 0.100%), 10/25/2036 (b)	456,051	388,335
DFC HEL Trust		
2001-1, 5.525% (1 Month LIBOR USD + 1.650%), 08/15/2031 (b)	1,436,148	1,371,901
Equity One Mortgage Pass-Through Trust		
2003-1, 4.860%, 08/25/2033 (f)	464,131	451,218
2003-3, 4.868%, 12/25/2033 (f)	1,318,929	1,221,590
Fannie Mae Connecticut Avenue Securities		
2015-C03, 9.016% (1 Month LIBOR USD + 5.000%), 07/25/2025 (b)	2,568,924	2,606,772

2016-C01, 10.966% (1 Month LIBOR USD + 6.950%), 08/25/2028 (b)	1,306,787	1,360,052
2017-C05, 7.616% (1 Month LIBOR USD + 3.600%), 01/25/2030 (b)	6,599,636	6,518,855
2018-C03, 7.766% (1 Month LIBOR USD + 3.750%), 10/25/2030 (b)	5,000,000	4,946,300
2021-R02, 5.521% (SOFR30A + 2.000%), 11/25/2041 (a)(b)	2,250,000	2,003,945
First Horizon Alternative Mortgage Securities Trust		
2005-FA11, 5.250%, 02/25/2021 (g)	698	-
2006-FA6, 5.750%, 11/25/2021 (g)	969	733
2004-AA6, 3.613%, 01/25/2035 (f)	278,334	269,728
2004-AA7, 3.622%, 02/25/2035 (f)	817,235	752,459
2005-AA5, 3.705%, 07/25/2035 (f)	1,386,335	1,241,484
2005-AA7, 3.721%, 09/25/2035 (f)	1,443,657	1,240,953
2005-FA8, 5.500%, 11/25/2035	1,195,728	653,324
2006-FA1, 5.750%, 04/25/2036	1,919,181	932,056
2006-FA2, 6.000%, 05/25/2036	2,255,857	1,074,474
2006-FA2, 6.000%, 05/25/2036	1,431,909	682,024
2006-FA6, 6.000%, 11/25/2036	955,808	348,558
2006-FA6, 6.250%, 11/25/2036	1,211,545	453,336
2006-FA6, 6.250%, 11/25/2036	6,440,898	3,261,867
2007-AA1, 3.580%, 05/25/2037 (f)	2,355,214	1,654,775
2007-FA4, 6.250%, 08/25/2037	1,828,019	803,182
First Horizon Mortgage Pass-Through Trust		
2005-AR3, 3.889%, 08/25/2035 (f)	1,304,757	1,213,939
2006-AR4, 3.644%, 01/25/2037 (f)	2,322,652	1,469,174
2006-4, 5.750%, 02/25/2037	923,689	266,958
2006-4, 6.000%, 02/25/2037	559,327	168,100
2007-AR1, 2.848%, 05/25/2037 (f)	495,585	216,441
2007-AR2, 3.546%, 08/25/2037 (f)	2,286,111	783,513
Freddie Mac STACR REMIC Trust		
2021-HQA1, 5.771% (SOFR30A + 2.250%), 08/25/2033 (a)(b)	5,855,000	5,394,082
2021-DNA5, 6.571% (SOFR30A + 3.050%), 01/25/2034 (a)(b)	7,759,414	6,916,035
2021-DNA7, 5.321% (SOFR30A + 1.800%), 11/25/2041 (a)(b)	7,750,000	7,203,604
Freddie Mac Structured Agency Credit Risk Debt Notes		
2018-DNA2, 7.716% (1 Month LIBOR USD + 3.700%), 12/25/2030 (a)(b)	5,000,000	4,917,362
2022-DNA1, 5.371% (SOFR30A + 1.850%), 01/25/2042 (a)(b)	6,800,000	6,229,260
2022-DNA1, 6.021% (SOFR30A + 2.500%), 01/25/2042 (a)(b)	9,000,000	7,961,125
2018-HRP2, 8.216% (1 Month LIBOR USD + 4.200%), 02/25/2047 (a)(b)	10,000,000	9,619,107
2020-DNA5, 8.321% (SOFR30A + 4.800%), 10/25/2050 (a)(b)	10,606,000	10,545,697
GSAA Home Equity Trust		
2005-1, 6.260%, 11/25/2034 (i)	2,050,000	1,922,539
2006-15, 6.692%, 09/25/2036 (i)	2,121,224	604,984
2006-18, 6.182%, 11/25/2036 (i)	1,700,521	438,164
2007-7, 4.404% (1 Month LIBOR USD + 0.360%), 07/25/2037 (b)	832,243	778,212
GSR Mortgage Loan Trust		
2005-4F, 6.500%, 04/25/2020 (g)	47,650	47,487
2003-5F, 3.000%, 08/25/2032	887,332	804,866
2004-15F, 6.000%, 12/25/2034	1,089,141	888,894
2005-1F, 6.000%, 01/25/2035	14,348	12,688
2005-AR4, 3.652%, 07/25/2035 (f)	166,767	153,039
2005-7F, 6.000%, 09/25/2035	20,907	19,906
2005-AR5, 3.758%, 10/25/2035 (f)	558,809	502,019
2005-AR7, 3.764%, 11/25/2035 (f)	413,511	366,342
2006-2F, 5.750%, 02/25/2036	454,318	397,767
HarborView Mortgage Loan Trust		
2006-6, 3.446%, 08/19/2036 (f)	2,370,882	1,861,458
Impac CMB Trust		
2005-5, 4.544% (1 Month LIBOR USD + 0.250%), 08/25/2035 (b)	429,009	378,502
Impac Secured Assets CMN Owner Trust		
2002-2, 6.500%, 04/25/2033	1,011,812	953,620
2004-2, 4.882%, 08/25/2034 (i)	169,687	163,706
IndyMac IMSC Mortgage Loan Trust		
2007-AR1, 3.288%, 06/25/2037 (f)	363,054	249,556
IndyMac INDA Mortgage Loan Trust		
2007-AR1, 3.014%, 03/25/2037 (f)	324,237	265,810
IndyMac INDX Mortgage Loan Trust		
2004-AR4, 3.761%, 08/25/2034 (f)	2,415,899	2,215,212
2004-AR11, 3.001%, 12/25/2034 (f)	925,974	885,337
2005-AR3, 3.013%, 04/25/2035 (f)	877,223	788,520
2005-AR9, 3.559%, 07/25/2035 (f)	2,953,246	1,670,259
2005-AR23, 3.161%, 11/25/2035 (f)	620,985	525,222
2005-AR23, 3.203%, 11/25/2035 (f)	1,074,412	916,533
2005-AR25, 3.219%, 12/25/2035 (f)	1,873,833	1,195,435
2005-AR35, 3.032%, 02/25/2036 (f)	1,161,194	994,491
2006-AR3, 3.067%, 03/25/2036 (f)	5,113,569	3,584,215
2006-AR9, 3.130%, 06/25/2036 (f)	1,629,296	1,268,440
2006-AR25, 3.178%, 09/25/2036 (f)	1,177,538	1,009,296
2006-AR25, 3.479%, 09/25/2036 (f)	1,977,860	1,339,564
2006-AR31, 3.460%, 11/25/2036 (f)	3,981,915	3,438,327
Jefferies Resecuritization Trust		
2009-R1, 3.764%, 11/26/2035 (a)(f)	568,952	503,419
JP Morgan Alternative Loan Trust		
2006-S4, 6.460%, 12/25/2036 (i)	446,209	421,746

2008-R4, 6.000%, 12/27/2036 (a)	6,560,053	3,521,066
JP Morgan Mortgage Trust		
2005-S3, 5.750%, 01/25/2036	46,686	23,413
2007-A3, 3.153%, 05/25/2037 (f)	2,602,065	2,065,607
JP Morgan Resecuritization Trust		
2009-7, 4.935%, 07/27/2037 (a)(f)	17,440	17,371
Lehman Mortgage Trust		
2005-2, 5.500%, 12/25/2035	1,480,585	838,775
2005-2, 5.750%, 12/25/2035	520,672	299,014
2005-3, 0.734% (1 Month LIBOR USD + 4.750%), 01/25/2036 (b)(c)(j)(k)	854,848	65,007
2005-3, 4.544% (1 Month LIBOR USD + 0.500%), 01/25/2036 (b)	854,848	361,522
2005-3, 5.500%, 01/25/2036	211,039	112,630
2006-1, 5.500%, 02/25/2036	366,722	183,870
2006-3, 6.000%, 07/25/2036	3,167,871	1,642,154
2006-3, 6.000%, 07/25/2036	7,003,617	3,630,529
2007-4, 5.750%, 05/25/2037	1,010,976	501,363
2007-4, 5.750%, 05/25/2037	2,208,982	1,095,479
2007-5, 5.750%, 06/25/2037	1,516,385	1,325,834
2007-5, 6.000%, 06/25/2037	2,317,120	654,503
2007-5, 6.000%, 06/25/2037	6,328,749	1,787,645
MASTR Adjustable Rate Mortgages Trust		
2004-4, 3.602%, 05/25/2034 (f)	90,633	82,693
2005-1, 2.853%, 02/25/2035 (f)	109,594	100,060
MASTR Alternative Loan Trust		
2003-5, 5.895%, 08/25/2033 (f)	683,742	435,088
2003-7, 6.250%, 11/25/2033	68,166	67,014
2004-6, 5.500%, 07/25/2034	184,451	169,595
2004-6, 6.000%, 07/25/2034	126,215	119,513
2004-11, 6.500%, 10/25/2034	393,590	380,317
2005-2, 5.500%, 03/25/2035	2,000,000	1,917,971
MASTR Asset Securitization Trust		
2002-NC1, 7.194% (1 Month LIBOR USD + 3.150%), 10/25/2032 (b)	244,635	239,380
2006-1, 4.494% (1 Month LIBOR USD + 0.450%), 05/25/2036 (b)	586,796	89,254
Merrill Lynch Mortgage Investors Trust		
2006-F1, 6.000%, 04/25/2036	1,993,375	1,012,869
Merrill Lynch Mortgage Investors Trust MLCC		
2004-D, 4.286% (6 Month LIBOR USD + 0.720%), 09/25/2029 (b)	668,506	627,441
Merrill Lynch Mortgage Investors Trust MLMI		
2005-A5, 3.482%, 06/25/2035 (f)	310,407	284,633
2005-A7, 3.820%, 09/25/2035 (f)	3,849,674	3,098,210
Morgan Stanley Mortgage Loan Trust		
2005-7, 5.500%, 11/25/2035	828,127	774,532
2005-7, 5.500%, 11/25/2035	326,343	276,663
2006-2, 5.467%, 02/25/2036 (f)	1,318,222	778,700
2006-2, 6.500%, 02/25/2036	893,037	452,676
2006-11, 6.000%, 08/25/2036	1,972,070	934,799
2006-11, 6.000%, 08/25/2036	1,385,654	956,116
2007-8XS, 6.000%, 04/25/2037 (f)	1,318,091	478,128
2007-3XS, 6.263%, 01/25/2047 (i)	6,633,583	2,097,997
Morgan Stanley Reremic Trust		
2012-R3, 3.332%, 11/26/2036 (a)(f)	2,036,567	1,593,903
Nomura Asset Acceptance Corp. Alternative Loan Trust		
2005-WF1, 5.659%, 03/25/2035 (i)	24,992	24,189
2005-AR3, 5.688%, 07/25/2035 (f)	703,397	679,425
Nomura Resecuritization Trust		
2014-SR, 5.501%, 06/26/2035 (a)(f)	3,566,821	2,923,455
2011-4RA, 2.768%, 12/26/2036 (a)(f)	5,666,218	5,091,078
Opteum Mortgage Acceptance Corp. Asset Backed Pass-Through Certificates		
2005-5, 5.850%, 12/25/2035 (f)	86,547	85,447
RAAC Trust		
2005-SP1, 6.000%, 09/25/2034	2,788	2,554
RALI Trust		
2006-QA1, 5.236%, 01/25/2036 (f)	98,695	105,015
2006-QS1, 5.750%, 01/25/2036	189,931	160,344
2006-QS9, 4.744% (1 Month LIBOR USD + 0.700%), 07/25/2036 (b)	1,398,176	956,956
2006-QS13, 6.000%, 09/25/2036	2,068,929	1,586,537
2006-QS17, 4.394% (1 Month LIBOR USD + 0.350%), 12/25/2036 (b)	789,941	542,666
2006-QS17, 6.000%, 12/25/2036	313,327	246,271
2007-QS6, 6.000%, 04/25/2037	2,674,474	2,091,947
2007-QS10, 6.500%, 09/25/2037	290,030	228,246
RBSSP Resecuritization Trust		
2009-7, 6.000%, 03/26/2036 (a)(f)	3,795,168	2,199,264
Renaissance Home Equity Loan Trust		
2005-1, 5.516%, 05/25/2035 (i)	131,180	129,886
Resecuritization Pass-Through Trust		
2005-SR, 6.000%, 10/25/2034	1,660,934	1,574,686
Residential Asset Securitization Trust		
2003-A9, 4.000%, 08/25/2033	940,916	867,202
2004-R2, 5.500%, 08/25/2034	1,657,292	1,557,454
2005-A5, 5.500%, 05/25/2035	1,060,531	746,172
2005-A11, 4.850%, 10/25/2035	3,515,627	1,588,652

2005-A11, 5.500%, 10/25/2035	244,236	170,324
2005-A11, 6.000%, 10/25/2035	400,397	211,343
2005-A15, 5.750%, 02/25/2036	3,466,766	1,347,493
2006-A5CB, 6.000%, 06/25/2036	2,275,700	978,090
2006-A10, 1.806% (1 Month LIBOR USD + 5.850%), 09/25/2036 (b)(e)(j)(k)	10,202,322	1,104,868
2006-A10, 4.694% (1 Month LIBOR USD + 0.650%), 09/25/2036 (b)	10,202,322	2,678,500
2006-A15, 1.606% (1 Month LIBOR USD + 5.650%), 01/25/2037 (b)(e)(j)(k)	16,543,929	1,846,058
2006-A15, 4.644% (1 Month LIBOR USD + 0.600%), 01/25/2037 (b)	16,543,929	4,369,619
RFMSI Trust		
2005-SA4, 3.909%, 09/25/2035 (f)	1,668,871	1,034,730
2005-SA4, 4.138%, 09/25/2035 (f)	1,284,227	840,868
2005-SA4, 4.172%, 09/25/2035 (f)	40,752	38,769
2006-S3, 5.500%, 03/25/2036	1,954,336	1,567,546
2006-S4, 6.000%, 04/25/2036	1,841,529	1,508,341
2006-S5, 6.000%, 06/25/2036	175,030	145,227
2006-S5, 6.000%, 06/25/2036	360,307	298,956
2006-S5, 6.000%, 06/25/2036	1,509,966	1,252,857
2006-S5, 6.000%, 06/25/2036	187,662	153,065
2006-S6, 6.000%, 07/25/2036	106,155	86,032
2006-S6, 6.000%, 07/25/2036	546,512	442,912
2006-S7, 6.250%, 08/25/2036	1,174,433	976,689
2006-S7, 6.500%, 08/25/2036	702,148	585,241
2006-S9, 5.750%, 09/25/2036	1,458,503	1,135,888
2007-S1, 6.000%, 01/25/2037	474,787	377,406
2007-S7, 6.000%, 07/25/2037	1,506,271	1,120,460
Specialty Underwriting & Residential Finance Trust		
2006-BC2, 3.684%, 02/25/2037 (i)	799,939	317,496
STARM Mortgage Loan Trust		
2007-1, 2.423%, 02/25/2037 (f)	4,029,560	3,420,800
2007-2, 2.262%, 04/25/2037 (f)	451,073	202,895
Structured Adjustable Rate Mortgage Loan Trust		
2004-18, 3.567%, 12/25/2034 (f)	475,382	433,581
2005-12, 3.388%, 06/25/2035 (f)	643,089	496,831
2005-21, 4.172%, 11/25/2035 (f)	3,370,041	2,386,960
2006-1, 2.732%, 02/25/2036 (f)	170,236	153,493
2006-1, 3.522%, 02/25/2036 (f)	1,115,983	888,058
2006-4, 3.745%, 05/25/2036 (f)	606,583	414,323
2006-12, 3.809%, 01/25/2037 (f)	583,865	447,150
2007-5, 4.484% (1 Month LIBOR USD + 0.440%), 06/25/2037 (b)	1,656,098	1,395,171
2007-6, 4.424% (1 Month LIBOR USD + 0.380%), 07/25/2037 (b)	4,649,626	3,988,783
2007-9, 6.431% (6 Month LIBOR USD + 1.500%), 10/25/2037 (b)	916,469	800,504
Suntrust Alternative Loan Trust		
2005-1F, 5.750%, 12/25/2035	844,452	738,858
2005-1F, 6.000%, 12/25/2035	1,950,021	1,719,971
2005-1F, 6.500%, 12/25/2035	1,988,599	1,763,866
TBW Mortgage-Backed Trust		
2006-2, 5.500%, 07/25/2036 (e)	80,750	7,665
Volt, LLC		
2021-NPL4, 4.949%, 03/27/2051 (a)(i)	1,650,000	1,428,546
WaMu Mortgage Pass-Through Certificates Trust		
2003-SA, 5.659%, 06/25/2033 (f)	1,862,891	1,707,105
2003-AR10, 4.238%, 10/25/2033 (f)	7,268,620	6,726,019
2004-S2, 6.000%, 06/25/2034	46,680	44,913
2005-AR14, 3.880%, 12/25/2035 (f)	4,774,166	4,409,292
2006-AR10, 3.565%, 09/25/2036 (f)	921,326	745,717
2006-AR16, 2.743%, 12/25/2036 (f)	1,076,991	925,661
2007-HY2, 3.375%, 12/25/2036 (f)	13,552,048	11,909,573
2007-HY3, 3.291%, 03/25/2037 (f)	2,415,639	2,166,141
2007-HY5, 3.342%, 05/25/2037 (f)	1,173,216	1,013,169
2007-HY7, 3.390%, 07/25/2037 (f)	206,330	150,727
2006-AR8, 3.676%, 08/25/2046 (f)	1,564,721	1,366,414
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust		
2005-1, 6.000%, 03/25/2035	1,000,210	878,506
2005-4, 5.500%, 06/25/2035	3,119,282	2,600,984
2005-5, 5.500%, 07/25/2035	1,051,979	930,087
2005-6, 5.500%, 08/25/2035	2,591,834	2,168,063
2005-6, 5.500%, 08/25/2035	566,609	473,967
2005-6, 5.500%, 08/25/2035	1,177,880	998,675
2005-6, 6.500%, 08/25/2035	285,965	246,308
2005-9, 5.500%, 11/25/2035	394,211	326,274
2006-8, 4.176%, 10/25/2036 (i)	2,314,473	861,211
2007-HY1, 4.364% (1 Month LIBOR USD + 0.320%), 02/25/2037 (b)	1,782,247	1,456,957
2007-HY2, 3.390%, 04/25/2037 (f)	1,187,290	632,565
2007-OC2, 4.664% (1 Month LIBOR USD + 0.620%), 06/25/2037 (b)	3,059,354	2,705,654
2007-OC1, 4.524% (1 Month LIBOR USD + 0.240%), 01/25/2047 (b)	3,661,565	3,210,912
Wells Fargo Alternative Loan Trust		
2007-PA1, 6.000%, 03/25/2037	821,638	700,669
2007-PA6, 4.312%, 12/28/2037 (f)	3,482,824	3,146,844
Wells Fargo Mortgage Backed Securities Trust		
2004-J, 3.628%, 07/25/2034 (f)	3,366,944	3,014,340
2005-AR14, 4.076%, 08/25/2035 (f)	578,800	544,103

2006-AR1, 3.034%, 03/25/2036 (f)	1,563,911	1,426,133
2006-AR5, 2.755%, 04/25/2036 (f)	1,534,225	1,411,680
2006-AR5, 2.802%, 04/25/2036 (f)	2,169,122	2,029,309
2006-AR19, 4.504%, 12/25/2036 (f)	1,489,405	1,412,627
2007-AR3, 2.975%, 04/25/2037 (f)	734,857	634,728
TOTAL NON-AGENCY RESIDENTIAL MORTGAGE BACKED SECURITIES (Cost \$693,032,277)		547,475,004

NON-AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES - 18.39%

Arbor Multifamily Mortgage Securities Trust		
2022-MF4, 1.403%, 02/15/2055 (a)(f)(k)	19,700,000	1,703,351
2022-MF4, 3.403%, 02/15/2055 (a)(f)	7,852,000	6,227,247
BANK		
2019-BNK16, 1.102%, 02/15/2052 (f)(k)	78,226,893	3,373,973
2019-BNK17, 0.720%, 04/15/2052 (f)(k)	123,653,000	3,829,064
2019-BNK17, 1.748%, 04/15/2052 (a)(f)(k)	11,541,000	911,906
2019-BNK21, 1.232%, 10/17/2052 (a)(f)(k)	18,699,333	1,104,459
2019-BNK21, 2.808%, 10/17/2052	11,582,000	10,492,301
2019-BNK23, 0.266%, 12/15/2052 (f)(k)	238,421,000	2,766,208
2019-BNK23, 0.810%, 12/15/2052 (f)(k)	85,077,764	3,199,792
2020-BNK29, 0.726%, 11/15/2053 (f)(k)	132,417,000	5,404,812
2020-BNK29, 2.500%, 11/15/2053 (a)	1,250,000	801,003
2020-BNK29, 3.135%, 11/15/2053 (f)	1,170,000	849,128
2020-BNK30, 2.500%, 12/15/2053 (a)(f)	5,550,000	3,510,025
2020-BNK30, 2.757%, 12/15/2053 (f)	3,300,000	2,332,771
2021-BNK31, 1.739%, 02/15/2054	7,250,000	6,123,204
2021-BNK32, 2.332%, 04/15/2054	10,727,500	9,254,143
2021-BNK32, 2.500%, 04/15/2054 (a)	5,000,000	3,114,336
2019-BNK20, 2.933%, 09/15/2062	2,100,000	1,906,106
2019-BNK24, 0.303%, 11/15/2062 (f)(k)	174,693,000	2,266,013
2020-BNK25, 0.997%, 01/15/2063 (f)(k)	108,757,005	5,108,099
2020-BNK26, 0.716%, 03/15/2063 (f)(k)	226,593,000	8,228,294
2020-BNK28, 1.088%, 03/15/2063 (f)(k)	29,969,467	1,796,685
2020-BNK26, 2.041%, 03/15/2063	5,200,000	4,552,184
2021-BNK34, 1.086%, 06/15/2063 (f)(k)	95,696,350	5,446,902
2021-BNK34, 2.754%, 06/15/2063 (f)	8,000,000	5,978,093
2022-BNK40, 2.500%, 03/15/2064 (a)	2,470,000	1,496,062
2021-BNK33, 2.218%, 05/15/2064	12,599,000	10,794,327
2021-BNK35, 1.153%, 06/15/2064 (f)(k)	50,634,055	3,036,722
2021-BNK35, 2.067%, 06/15/2064	10,400,000	8,768,322
2021-BNK35, 2.902%, 06/15/2064 (f)	8,000,000	5,692,002
2021-BNK36, 1.018%, 09/15/2064 (f)(k)	93,711,996	4,511,727
2021-BNK36, 2.283%, 09/15/2064	12,250,000	10,499,459
2021-BNK37, 2.487%, 11/15/2064	14,400,000	12,401,070
Barclays Commercial Mortgage Trust		
2019-C3, 0.933%, 05/15/2052 (f)(k)	56,340,000	2,344,572
2019-C4, 1.275%, 08/15/2052 (f)(k)	43,170,000	2,599,439
2019-C5, 0.500%, 11/15/2052 (f)(k)	174,774,000	3,363,036
2019-C5, 1.480%, 11/15/2052 (a)(f)(k)	12,996,000	896,877
BBCMS Mortgage Trust		
2020-C6, 0.790%, 02/15/2053 (f)(k)	59,000,000	2,414,634
2020-C6, 1.164%, 02/15/2053 (f)(k)	93,047,488	4,934,299
2020-C7, 1.100%, 04/15/2053 (f)(k)	17,140,000	1,023,004
2020-C7, 1.737%, 04/15/2053 (f)(k)	21,999,520	1,624,013
2021-C9, 1.118%, 02/15/2054 (f)(k)	68,467,000	4,370,488
2021-C9, 1.960%, 02/15/2054	10,000,000	8,572,966
2021-C9, 2.534%, 02/15/2054	8,500,000	6,586,338
2021-C10, 1.146%, 07/15/2054 (f)(k)	73,112,500	4,928,901
2021-C10, 1.422%, 07/15/2054 (f)(k)	65,263,653	4,806,923
2021-C10, 2.268%, 07/15/2054	10,000,000	8,539,054
2021-C11, 1.083%, 09/15/2054 (f)(k)	29,540,000	1,955,451
2021-C12, 0.712%, 11/15/2054 (f)(k)	59,992,000	2,621,009
2021-C12, 1.074%, 11/15/2054 (f)(k)	101,714,368	5,790,202
2021-C12, 2.500%, 11/15/2054 (a)	4,750,000	2,867,719
2021-C12, 2.542%, 11/15/2054	12,000,000	10,320,092
2021-C12, 2.758%, 11/15/2054	9,000,000	6,651,572
2022-C14, 0.373%, 02/15/2055 (f)(k)	166,823,000	3,951,403
2022-C14, 0.850%, 02/15/2055 (f)(k)	99,985,139	4,408,005
2022-C15, 1.459%, 04/15/2055 (a)(f)(k)	25,000,000	2,347,770
2022-C17, 1.326%, 09/15/2055 (f)(k)	65,287,756	5,359,257
Benchmark Mortgage Trust		
2019-B9, 1.199%, 03/15/2052 (f)(k)	29,563,922	1,423,113
2019-B9, 2.168%, 03/15/2052 (a)(f)(k)	11,513,000	1,106,166
2019-B12, 0.533%, 08/15/2052 (a)(f)(k)	93,260,000	2,069,402
2020-B16, 0.240%, 02/15/2053 (a)(f)(k)	70,467,000	1,021,828
2020-B16, 0.926%, 02/15/2053 (f)(k)	102,881,159	5,051,146
2020-B20, 0.696%, 10/15/2053 (f)(k)	79,394,000	2,743,857
2020-B21, 1.798%, 12/17/2053	5,966,000	5,087,023
2020-B22, 1.731%, 01/15/2054	2,490,000	2,086,227
2021-B23, 1.012%, 02/15/2054 (a)(f)(k)	105,441,000	6,198,571
2021-B23, 1.379%, 02/15/2054 (f)(k)	125,546,873	8,619,282
2021-B23, 1.766%, 02/15/2054	5,000,000	4,224,469

2021-B24, 0.708%, 03/15/2054 (f)(k)	99,123,000	4,021,519
2021-B24, 1.269%, 03/15/2054 (f)(k)	66,591,114	4,130,547
2021-B24, 2.256%, 03/15/2054	5,400,000	4,634,462
2021-B25, 0.779%, 04/15/2054 (f)(k)	93,350,000	4,212,092
2021-B25, 1.221%, 04/15/2054 (f)(k)	79,271,048	5,048,369
2021-B26, 1.481%, 06/15/2054 (a)(f)(k)	10,836,000	947,758
2021-B26, 2.000%, 06/15/2054 (a)	2,250,000	1,305,858
2021-B26, 2.688%, 06/15/2054 (f)	6,000,000	4,423,764
2021-B27, 1.383%, 07/15/2054 (f)(k)	100,575,629	7,212,701
2021-B27, 1.604%, 07/15/2054 (a)(f)(k)	21,507,000	2,062,336
2021-B27, 2.000%, 07/15/2054 (a)	5,000,000	2,926,824
2021-B27, 2.355%, 07/15/2054	6,000,000	4,406,816
2021-B27, 2.703%, 07/15/2054	2,000,000	1,429,523
2021-B28, 1.067%, 08/15/2054 (f)(k)	32,491,000	2,064,829
2021-B28, 1.396%, 08/15/2054 (f)(k)	86,131,938	6,177,856
2021-B28, 1.980%, 08/15/2054	10,000,000	8,340,653
2021-B29, 1.417%, 09/15/2054 (a)(f)(k)	27,615,000	2,288,648
2021-B29, 2.000%, 09/15/2054 (a)	8,953,000	4,681,695
2021-B30, 0.594%, 11/15/2054 (a)(f)(k)	83,683,000	3,275,654
2021-B30, 1.410%, 11/15/2054 (a)(f)(k)	18,582,000	1,550,653
2021-B30, 2.000%, 11/15/2054 (a)	2,250,000	1,172,924
2021-B30, 2.000%, 11/15/2054 (a)	1,500,000	859,742
2021-B30, 2.431%, 11/15/2054	5,250,000	4,494,790
2021-B30, 2.990%, 11/15/2054 (f)	7,250,000	5,056,425
2021-B31, 0.541%, 12/15/2054 (a)(f)(k)	124,409,000	4,055,659
2021-B31, 0.886%, 12/15/2054 (f)(k)	143,664,278	7,012,296
2021-B31, 1.256%, 12/15/2054 (a)(f)(k)	31,991,000	2,422,026
2021-B31, 2.250%, 12/15/2054 (a)	3,000,000	1,701,388
2021-B31, 2.615%, 12/15/2054	10,000,000	8,675,129
2022-B32, 1.639%, 01/15/2055 (a)(f)(k)	39,202,000	3,747,731
2022-B32, 2.000%, 01/15/2055 (a)	5,000,000	2,659,284
2022-B32, 3.528%, 01/15/2055 (f)	10,000,000	8,161,540
2022-B33, 1.736%, 03/15/2055 (a)(f)(k)	21,919,000	2,294,518
2019-B13, 0.536%, 08/15/2057 (a)(f)(k)	82,774,000	1,827,460
2019-B13, 1.637%, 08/15/2057 (a)(f)(k)	12,071,000	944,268
BMO Mortgage Trust		
2022-C1, 1.892%, 02/15/2055 (a)(f)(k)	30,550,000	3,585,928
California Housing Finance Agency		
0.797%, 11/20/2035 (h)(k)	28,294,324	1,598,629
2021-3, 0.788%, 08/20/2036 (f)(k)	25,903,985	1,595,168
Cantor Commercial Real Estate Lending		
2019-CF2, 0.748%, 11/15/2052 (f)(k)	134,736,000	4,638,556
CCUBS Commercial Mortgage Trust		
2017-C1, 0.426%, 11/15/2050 (f)(k)	40,062,667	545,990
CD Mortgage Trust		
2017-CD3, 0.714%, 02/10/2050 (f)(k)	61,857,000	1,316,076
2018-CD7, 4.213%, 08/15/2051	3,236,000	3,113,272
CGMS Commercial Mortgage Trust		
2017-B1, 0.296%, 08/15/2050 (f)(k)	38,016,000	317,658
Citigroup Commercial Mortgage Trust		
2013-GC17, 5.252%, 11/10/2046 (f)	5,000,000	4,743,775
2014-GC19, 4.805%, 03/11/2047 (f)	3,030,000	2,950,270
2014-GC19, 5.258%, 03/11/2047 (f)	2,882,579	2,785,658
2016-C1, 4.117%, 05/10/2049	3,000,000	2,685,067
2016-C1, 5.107%, 05/10/2049 (f)	8,348,000	7,462,350
2016-P6, 4.302%, 12/10/2049 (f)	6,835,000	6,037,275
2017-P7, 0.754%, 04/14/2050 (f)(k)	45,124,000	1,025,935
2017-P8, 4.192%, 09/15/2050	4,160,000	3,682,479
2017-P8, 4.405%, 09/15/2050 (f)	5,000,000	4,310,389
2017-C4, 0.371%, 10/12/2050 (f)(k)	42,746,500	515,595
2017-C4, 1.187%, 10/12/2050 (f)(k)	28,933,729	1,026,994
2018-B2, 0.545%, 03/10/2051 (f)(k)	49,202,000	894,635
2018-C5, 0.493%, 06/10/2051 (a)(f)(k)	28,400,000	503,347
2018-C6, 4.343%, 11/10/2051	5,000,000	4,836,453
2020-GC46, 0.438%, 02/15/2053 (a)(f)(k)	92,457,000	1,966,098
2020-GC46, 1.102%, 02/15/2053 (f)(k)	89,321,570	4,502,316
2019-GC41, 1.169%, 08/10/2056 (f)(k)	52,787,945	2,484,380
2019-GC41, 3.018%, 08/10/2056	10,339,000	8,685,382
2019-C7, 0.411%, 12/15/2072 (a)(f)(k)	50,711,000	895,090
2019-C7, 0.995%, 12/15/2072 (f)(k)	75,965,774	3,413,887
2019-C7, 1.328%, 12/15/2072 (a)(f)(k)	39,933,000	2,611,674
2019-C7, 3.667%, 12/15/2072 (f)	10,000,000	8,358,343
COMM Mortgage Trust		
2014-CR18, 4.456%, 07/15/2047 (f)	4,550,700	4,323,257
2013-CR11, 1.064%, 08/10/2050 (f)(k)	48,793,580	189,661
2019-GC44, 1.142%, 08/15/2057 (a)(f)(k)	19,460,000	1,108,517
CSAIL Commercial Mortgage Trust		
2016-C5, 1.000%, 11/15/2048 (a)(f)(k)	46,821,000	1,111,034
2015-C1, 0.500%, 04/15/2050 (a)(f)(k)	62,192,000	529,366
2017-C8, 0.447%, 06/15/2050 (f)(k)	74,773,000	1,010,991
2019-C17, 1.496%, 09/15/2052 (f)(k)	84,842,606	5,235,085

2019-C18, 1.191%, 12/15/2052 (f)(k)	90,821,556	4,278,858
2019-C18, 4.088%, 12/15/2052 (f)	3,216,000	2,564,332
Freddie Mac Multifamily Structured Credit Risk		
2021-MN3, 7.521% (SOFR30A + 4.000%), 11/25/2051 (a)(b)	7,000,000	6,216,953
FREMF Mortgage Trust		
2019-KF62, 5.855% (1 Month LIBOR USD + 2.050%), 04/25/2026 (a)(b)	1,500,847	1,472,556
2018-KF48, 5.855% (1 Month LIBOR USD + 2.050%), 06/25/2028 (a)(b)	4,516,885	4,353,977
2018-KF50, 5.705% (1 Month LIBOR USD + 1.900%), 07/25/2028 (a)(b)	2,452,343	2,418,912
GS Mortgage Securities Corp. II		
2012-BWTR, 3.255%, 11/05/2034 (a)(c)	6,608,000	5,721,761
2018-GS10, 1.555%, 07/10/2051 (a)(f)(k)	24,049,000	1,620,968
GS Mortgage Securities Trust		
2015-GC32, 4.548%, 07/10/2048 (f)	5,853,000	5,479,885
2016-GS3, 3.395%, 10/10/2049 (f)	10,417,000	8,884,879
2015-GC30, 4.161%, 05/10/2050 (f)	2,960,000	2,733,252
2017-GS8, 0.527%, 11/10/2050 (f)(k)	44,642,000	756,302
2019-GC38, 1.994%, 02/10/2052 (a)(f)(k)	20,916,000	1,924,021
2019-GC39, 0.789%, 05/10/2052 (f)(k)	69,588,000	2,428,788
2019-GC39, 1.776%, 05/10/2052 (a)(f)(k)	8,215,000	674,654
2019-GSA1, 0.947%, 11/10/2052 (f)(k)	70,642,670	3,024,340
2020-GSA2, 1.053%, 12/12/2053 (a)(f)(k)	73,324,000	4,390,304
JP Morgan Chase Commercial Mortgage Securities Trust		
2015-JP1, 4.883%, 01/15/2049 (f)	7,485,000	6,772,985
2007-CB20, 0.000%, 02/12/2051 (a)(c)(f)(h)(k)	190,982	-
JPMBB Commercial Mortgage Securities Trust		
2015-C30, 4.372%, 07/15/2048 (f)	3,085,000	2,836,904
2015-C32, 0.500%, 11/15/2048 (a)(f)(k)	23,066,000	263,827
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 0.705%, 07/15/2050 (f)(k)	68,830,000	1,745,928
JPMDB Commercial Mortgage Securities Trust		
2016-C4, 3.638%, 12/15/2049 (f)	5,500,000	4,718,578
Morgan Stanley Bank of America Merrill Lynch Trust		
2013-C12, 4.482%, 10/15/2046 (f)	5,000,000	4,896,776
2015-C27, 4.649%, 12/15/2047 (f)	3,000,000	2,800,597
2016-C31, 1.408%, 11/15/2049 (a)(f)(k)	21,212,500	835,486
2015-C23, 4.281%, 07/15/2050 (f)	3,845,000	3,554,157
2017-C34, 2.700%, 11/15/2052 (a)	4,953,000	3,284,020
2017-C34, 4.111%, 11/15/2052 (f)	5,054,000	4,432,754
Morgan Stanley Capital I Trust		
2016-BNK2, 0.658%, 11/15/2049 (f)(k)	58,680,000	1,075,158
2017-H1, 2.309%, 06/15/2050 (a)(f)(k)	8,725,000	674,875
2017-H1, 4.281%, 06/15/2050 (f)	5,380,000	4,636,649
2018-H3, 0.533%, 07/15/2051 (f)(k)	135,712,000	2,463,539
2018-H3, 2.025%, 07/15/2051 (a)(f)(k)	15,363,500	1,229,876
2018-H3, 4.120%, 07/15/2051	5,000,000	4,808,155
2019-L2, 0.787%, 03/15/2052 (f)(k)	127,093,000	4,299,442
2019-H7, 0.806%, 07/15/2052 (f)(k)	130,723,000	4,704,289
2019-H7, 3.000%, 07/15/2052 (a)	2,402,000	1,683,944
2019-H7, 4.128%, 07/15/2052	9,593,000	7,671,985
2021-L5, 0.837%, 05/15/2054 (f)(k)	70,387,500	3,418,496
2021-L5, 2.500%, 05/15/2054 (a)	3,500,000	1,985,534
2021-L5, 3.102%, 05/15/2054	6,627,000	5,035,595
2021-L6, 2.250%, 06/15/2054 (f)	11,900,000	10,035,315
2021-L6, 2.951%, 06/15/2054 (f)	7,500,000	5,687,927
2021-L7, 0.526%, 10/15/2054 (f)(k)	143,080,000	4,377,776
2021-L7, 2.336%, 10/15/2054	15,100,000	12,720,462
UBS Commercial Mortgage Trust		
2017-C1, 1.105%, 06/15/2050 (f)(k)	13,000,000	473,950
2017-C7, 0.510%, 12/15/2050 (f)(k)	170,396,000	2,920,536
2017-C6, 0.606%, 12/15/2050 (f)(k)	63,420,500	1,524,585
2018-C12, 0.340%, 08/15/2051 (f)(k)	139,858,000	2,388,159
2018-C12, 0.946%, 08/15/2051 (f)(k)	45,779,790	1,595,856
2018-C13, 0.376%, 10/15/2051 (f)(k)	128,678,000	2,304,095
2018-C13, 2.138%, 10/15/2051 (a)(f)(k)	16,442,000	1,552,699
2018-C13, 4.241%, 10/15/2051	3,274,000	3,144,201
2018-C14, 0.427%, 12/15/2051 (f)(k)	114,392,000	2,037,150
2019-C17, 0.993%, 10/15/2052 (f)(k)	128,213,000	6,108,375
2019-C18, 2.987%, 12/15/2052	4,500,000	4,081,959
2019-C18, 3.378%, 12/15/2052 (f)	9,000,000	7,650,526
Washington State Housing Finance Commission		
0.726%, 12/20/2035	20,791,426	1,075,748
Wells Fargo Commercial Mortgage Trust		
2015-NXS1, 3.658%, 05/15/2048 (f)	1,320,000	1,217,652
2015-C28, 4.219%, 05/15/2048 (f)	10,000,000	8,936,173
2015-C28, 4.219%, 05/15/2048 (f)	4,376,000	3,753,934
2016-LC24, 1.125%, 10/15/2049 (f)(k)	66,264,075	2,100,922
2016-C37, 3.337%, 12/15/2049 (a)(f)	3,350,000	2,545,406
2016-C37, 4.637%, 12/15/2049 (f)	7,213,000	6,380,378
2017-RB1, 0.881%, 03/15/2050 (f)(k)	69,254,209	1,895,675
2017-C42, 0.465%, 12/15/2050 (f)(k)	116,750,000	1,855,706
2018-C48, 0.376%, 01/15/2052 (f)(k)	138,642,000	2,102,035

2018-C48, 4.245%, 01/15/2052	7,000,000	6,744,275
2019-C49, 0.773%, 03/15/2052 (f)(k)	125,812,000	4,172,568
2019-C49, 3.933%, 03/15/2052	5,000,000	4,773,798
2019-C49, 4.546%, 03/15/2052	4,647,000	4,109,563
2019-C50, 1.055%, 05/15/2052 (f)(k)	36,427,311	1,708,955
2019-C51, 0.824%, 06/15/2052 (f)(k)	130,394,000	4,644,034
2019-C52, 1.256%, 08/15/2052 (f)(k)	113,763,146	6,679,398
2019-C52, 1.750%, 08/15/2052 (f)(k)	57,584,987	4,157,809
2019-C53, 0.581%, 10/15/2052 (f)(k)	105,325,000	2,964,362
2019-C53, 3.514%, 10/15/2052 (f)	5,200,000	4,160,854
2020-C55, 0.946%, 02/15/2053 (f)(k)	58,030,370	2,693,439
2020-C56, 0.371%, 06/15/2053 (f)(k)	127,035,000	2,299,384
2020-C56, 2.422%, 06/15/2053	2,250,000	1,985,339
2020-C58, 1.252%, 07/15/2053 (f)(k)	109,974,000	7,622,870
2020-C57, 0.812%, 08/15/2053 (f)(k)	74,972,000	3,338,571
2020-C57, 1.914%, 08/15/2053	7,250,000	6,226,871
2021-C59, 1.039%, 04/15/2054 (f)(k)	65,782,000	3,831,492
2021-C59, 1.582%, 04/15/2054 (a)(f)(k)	40,274,000	3,575,626
2021-C59, 3.284%, 04/15/2054	7,648,000	5,627,986
2021-C60, 1.225%, 08/15/2054 (f)(k)	40,551,000	3,047,546
2021-C60, 1.672%, 08/15/2054 (f)(k)	41,295,410	3,705,239
2021-C60, 2.730%, 08/15/2054	6,814,678	5,069,996
2021-C60, 2.738%, 08/15/2054	3,000,000	2,088,700
2021-C61, 1.520%, 11/15/2054 (a)(f)(k)	9,132,000	828,397
2021-C61, 2.525%, 11/15/2054	15,000,000	12,765,670
2021-C61, 3.113%, 11/15/2054	4,221,000	3,243,417
2015-C30, 4.400%, 09/15/2058 (f)	5,800,000	5,360,345
2018-C47, 0.279%, 09/15/2061 (f)(k)	164,144,000	1,534,960
2018-C47, 4.673%, 09/15/2061 (f)	8,000,000	7,466,184
WFRBS Commercial Mortgage Trust		
2013-UBS1, 5.192%, 03/15/2046 (f)	7,500,000	7,313,305
TOTAL NON-AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES (Cost \$1,145,280,986)		<u>910,194,659</u>

AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES - 8.48%

California Housing Finance Agency		
2021-2, 0.844%, 03/25/2035 (f)(k)	32,041,799	1,827,344
Freddie Mac Multiclass Certificates Series		
2021-RR17, 2.038%, 08/27/2027 (f)(k)	70,015,000	5,013,823
2020-RR09, 2.676%, 08/27/2029 (f)(k)	42,360,000	5,165,950
Freddie Mac Multifamily ML Certificates		
2020-ML07, 2.015%, 10/25/2036 (a)(f)(k)	24,990,823	4,042,016
2019-ML06, 1.132%, 06/25/2037 (f)(k)	10,757,430	951,280
2021-ML08, 1.869%, 07/25/2037 (f)(k)	33,098,216	4,990,218
2021-ML10, 2.126%, 01/25/2038 (f)(k)	14,288,932	2,512,137
2021-ML11, 0.771%, 03/25/2038 (a)(f)(k)	34,315,424	2,013,972
2021-ML10, 1.578%, 06/25/2038 (f)(k)	15,165,540	1,961,359
2021-ML09, 1.552%, 02/25/2040 (a)(f)(k)	44,046,100	5,854,608
2021-ML12, 1.300%, 07/25/2041 (f)(k)	18,122,650	1,735,062
Freddie Mac Multifamily Structured Pass Through Certificates		
K723, 1.036%, 08/25/2023 (f)(k)	62,330,514	258,971
K723, 0.963%, 09/25/2023 (f)(k)	61,645,000	336,995
K728, 0.504%, 08/25/2024 (f)(k)	57,172,915	369,789
K729, 0.466%, 10/25/2024 (f)(k)	46,812,190	225,766
K042, 1.154%, 12/25/2024 (f)(k)	112,835,240	1,839,756
K046, 0.462%, 03/25/2025 (f)(k)	433,143,186	3,001,206
K049, 0.694%, 07/25/2025 (f)(k)	89,465,874	1,085,928
K734, 0.785%, 02/25/2026 (f)(k)	64,230,131	1,049,193
K735, 1.094%, 05/25/2026 (f)(k)	58,696,515	1,563,247
K735, 1.501%, 05/25/2026 (f)(k)	70,547,000	2,887,122
K737, 1.121%, 10/25/2026 (f)(k)	20,050,000	681,133
K061, 0.183%, 11/25/2026 (f)(k)	72,512,000	255,641
K062, 0.305%, 12/25/2026 (f)(k)	79,423,000	615,616
K063, 0.416%, 01/25/2027 (f)(k)	368,730,952	3,536,941
K064, 0.738%, 03/25/2027 (f)(k)	123,937,232	2,685,137
K738, 1.482%, 03/25/2027 (f)(k)	24,099,000	1,207,820
K065, 0.693%, 05/25/2027 (f)(k)	57,193,000	1,266,030
K066, 0.888%, 06/25/2027 (f)(k)	31,300,377	857,139
KW03, 0.972%, 06/25/2027 (f)(k)	14,979,217	386,446
K067, 0.710%, 07/25/2027 (f)(k)	40,049,636	883,595
K068, 0.557%, 08/25/2027 (f)(k)	102,181,774	1,738,664
K069, 0.477%, 09/25/2027 (f)(k)	28,780,419	424,744
K739, 1.666%, 09/25/2027 (f)(k)	32,621,072	2,041,613
K072, 0.494%, 12/25/2027 (f)(k)	60,419,444	944,283
K073, 0.336%, 01/25/2028 (f)(k)	54,203,000	593,230
K073, 0.436%, 01/25/2028 (f)(k)	155,346,537	2,224,718
K742, 1.016%, 04/25/2028 (f)(k)	89,849,000	3,866,786
K743, 1.391%, 05/25/2028 (f)(k)	99,488,000	6,003,464
KW06, 0.247%, 06/25/2028 (f)(k)	574,282,158	3,903,453
K080, 0.265%, 07/25/2028 (f)(k)	427,696,869	3,300,195
K081, 0.217%, 08/25/2028 (f)(k)	153,845,029	848,271
K084, 0.333%, 10/25/2028 (f)(k)	337,061,875	4,031,294

K747, 0.486%, 12/25/2028 (f)(k)	160,000,000	3,354,640
K089, 0.600%, 01/25/2029 (f)(k)	53,965,000	1,392,070
K748, 0.638%, 01/25/2029 (f)(k)	175,000,000	5,180,718
K091, 0.635%, 03/25/2029 (f)(k)	53,659,000	1,481,638
K090, 0.771%, 03/25/2029 (f)(k)	50,517,000	1,746,241
KW09, 0.942%, 05/25/2029 (f)(k)	63,012,321	2,438,665
K093, 1.093%, 05/25/2029 (f)(k)	54,380,166	2,637,808
K094, 1.015%, 06/25/2029 (f)(k)	195,335,070	8,952,226
K097, 1.220%, 07/25/2029 (f)	72,736,824	4,213,892
KG02, 1.148%, 08/25/2029 (f)(k)	31,981,124	1,641,697
K098, 1.268%, 08/25/2029 (f)(k)	61,860,579	3,748,695
K098, 1.517%, 08/25/2029 (f)(k)	24,691,000	1,902,244
K099, 1.003%, 09/25/2029 (f)(k)	210,301,858	10,004,522
K100, 1.035%, 09/25/2029 (f)(k)	62,086,000	3,273,186
K102, 0.945%, 10/25/2029 (f)(k)	165,346,317	7,479,341
K101, 1.206%, 10/25/2029 (f)(k)	65,686,000	4,102,557
K103, 0.758%, 11/25/2029 (f)(k)	125,198,162	4,496,166
K105, 1.889%, 01/25/2030 (f)(k)	64,122,000	6,573,210
K107, 1.666%, 02/25/2030 (f)(k)	118,898,000	10,631,455
K108, 1.780%, 03/25/2030 (f)(k)	70,601,000	6,944,773
K108, 1.810%, 03/25/2030 (f)(k)	16,043,362	1,535,308
K110, 1.814%, 04/25/2030 (f)(k)	29,892,062	2,775,711
K112, 1.537%, 05/25/2030 (f)(k)	96,355,290	7,970,770
K111, 1.681%, 05/25/2030 (f)(k)	108,791,826	9,759,475
K112, 1.768%, 05/25/2030 (f)(k)	44,272,000	4,436,209
K114, 1.211%, 06/25/2030 (f)(k)	136,240,592	8,927,737
K115, 1.428%, 06/25/2030 (f)(k)	54,084,506	4,170,245
K114, 1.436%, 06/25/2030 (f)(k)	54,977,000	4,519,725
KG03, 1.482%, 06/25/2030 (f)(k)	15,564,905	1,219,103
K113, 1.483%, 06/25/2030 (f)(k)	91,306,542	7,347,264
K115, 1.649%, 07/25/2030 (f)(k)	40,865,759	3,865,545
K116, 1.704%, 08/25/2030 (f)(k)	23,000,000	2,289,167
K118, 1.052%, 09/25/2030 (f)(k)	120,631,448	6,866,149
K118, 1.263%, 09/25/2030 (f)(k)	35,916,184	2,629,607
K121, 1.120%, 10/25/2030 (f)(k)	48,858,731	2,930,122
K119, 1.229%, 10/25/2030 (f)(k)	51,000,000	3,639,987
KG04, 0.939%, 11/25/2030 (f)(k)	111,060,759	5,676,082
K122, 0.973%, 11/25/2030 (f)(k)	111,859,895	5,911,896
K122, 1.172%, 11/25/2030 (f)(k)	35,211,000	2,432,717
K121, 1.290%, 11/25/2030 (f)(k)	49,550,000	3,752,669
K123, 1.068%, 12/25/2030 (f)(k)	108,000,000	6,782,767
K125, 0.675%, 01/25/2031 (f)(k)	179,796,362	6,442,823
K125, 0.873%, 01/25/2031 (f)(k)	103,992,000	5,290,988
K124, 1.027%, 01/25/2031 (f)(k)	89,626,000	5,446,644
K1502, 1.101%, 01/25/2031 (f)(k)	29,645,512	1,633,346
K127, 0.594%, 02/25/2031 (f)(k)	186,332,000	6,242,439
K128, 0.613%, 03/25/2031 (f)(k)	153,984,188	5,037,685
K128, 0.829%, 03/25/2031 (f)(k)	37,700,000	1,850,003
K129, 1.160%, 05/25/2031 (f)(k)	70,301,999	4,474,272
K129, 1.334%, 05/25/2031 (f)(k)	31,700,000	2,562,875
K130, 1.144%, 06/25/2031 (f)(k)	122,726,448	8,279,838
K131, 0.830%, 07/25/2031 (f)(k)	135,613,147	6,634,548
K130, 1.321%, 07/25/2031 (f)(k)	43,372,188	3,609,824
K138, 0.794%, 01/25/2032 (f)(k)	195,000,000	9,908,828
K141, 0.407%, 02/25/2032 (f)(k)	162,760,277	3,867,184
K141, 0.426%, 02/25/2032 (f)(k)	195,000,000	4,921,664
K-149, 0.403%, 08/25/2032 (f)(k)	83,325,171	1,963,983
K155, 0.259%, 04/25/2033 (f)(k)	244,797,691	2,941,269
K1511, 0.928%, 03/25/2034 (f)(k)	131,829,489	7,687,333
K1512, 1.053%, 04/25/2034 (f)(k)	47,482,085	3,198,051
K1513, 0.994%, 08/25/2034 (f)(k)	75,903,031	4,887,131
K1514, 0.700%, 10/25/2034 (f)(k)	80,398,225	3,859,115
K1515, 1.637%, 02/25/2035 (f)(k)	78,649,636	9,468,693
K1516, 1.629%, 05/25/2035 (f)(k)	41,747,551	5,055,570
K1517, 1.436%, 07/25/2035 (f)(k)	80,254,380	8,560,012
K1521, 1.095%, 08/25/2036 (f)(k)	95,883,247	8,086,783
K097, 1.480%, 09/25/2051 (f)(k)	66,115,000	4,931,954
TOTAL AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES (Cost \$463,223,774)		419,458,809

MUNICIPAL BONDS - 22.80%

Alabama - 0.01%

Baldwin County Public Building Authority

2.000%, 03/01/2046

1,070,000

664,837

Alaska - 0.18%

Alaska Municipal Bond Bank Authority

2.122%, 12/01/2031

7,710,000

6,255,422

Municipality of Anchorage, AK

1.896%, 09/01/2028

1,685,000

1,444,824

1.896%, 09/01/2028

1,525,000

1,308,558

9,008,804

Arizona - 0.24%

City of Tucson, AZ		
2.232%, 07/01/2034	11,605,000	8,748,874
Glendale Municipal Property Corp.		
6.157%, 07/01/2033	3,050,000	3,296,291
		<u>12,045,165</u>
California - 5.68%		
Alvord Unified School District		
0.000%, 08/01/2046 (h)	1,975,000	2,087,337
California Earthquake Authority		
5.603%, 07/01/2027	5,000,000	5,032,387
California State University		
2.534%, 11/01/2033	4,265,000	3,396,626
California Statewide Communities Development Authority		
6.076%, 06/01/2034	10,000,000	10,253,133
Chaffey Joint Union High School District		
3.143%, 08/01/2043	3,790,000	2,793,819
City of Chula Vista, CA		
1.728%, 06/01/2030	2,235,000	1,758,423
1.828%, 06/01/2031	2,000,000	1,531,351
City of Corona, CA		
1.863%, 05/01/2028	4,515,000	3,850,484
City of Huntington Beach, CA		
2.453%, 06/15/2031	4,000,000	3,205,632
City of Industry, CA		
4.000%, 01/01/2028	2,885,000	2,824,214
City of Los Angeles Department of Airports		
1.876%, 05/15/2030	2,000,000	1,613,042
6.582%, 05/15/2039	5,085,000	5,633,093
City of Montebello, CA		
3.393%, 06/01/2032	2,825,000	2,390,281
City of Ontario, CA		
3.779%, 06/01/2038	3,000,000	2,616,945
City of Orange, CA		
2.220%, 06/01/2030	7,500,000	6,323,860
2.270%, 06/01/2031	12,370,000	10,209,458
City of Sacramento, CA Transient Occupancy Tax Revenue		
3.858%, 06/01/2025	3,320,000	3,251,864
City of San Francisco, CA Public Utilities Commission Water Revenue		
2.845%, 11/01/2041	2,000,000	1,461,159
City of Santa Ana, CA		
1.665%, 08/01/2028	5,500,000	4,573,345
1.869%, 08/01/2029	4,430,000	3,609,127
2.089%, 08/01/2030	1,980,000	1,587,644
City of South Lake Tahoe, CA		
4.000%, 06/01/2027	1,600,000	1,550,269
City of Union City, CA		
0.000%, 07/01/2025 (h)	2,105,000	1,858,796
City of Whittier, CA		
1.566%, 06/01/2028	1,085,000	906,631
1.724%, 06/01/2029	1,685,000	1,374,929
Coachella Valley Unified School District, CA		
0.000%, 08/01/2034 (h)	1,100,000	695,601
Coast Community College District		
2.957%, 08/01/2038	15,000,000	11,419,230
County of San Diego, CA		
6.029%, 08/15/2026	590,000	601,712
County of Santa Cruz, CA		
1.444%, 06/01/2028	3,385,000	2,886,770
1.661%, 06/01/2029	2,965,000	2,484,027
1.811%, 06/01/2030	3,900,000	3,203,965
East Side Union High School District		
5.320%, 04/01/2036	6,765,000	6,756,726
Fullerton Public Financing Authority		
7.750%, 05/01/2031	1,265,000	1,409,436
Gateway Unified School District, CA		
0.000%, 08/01/2033 (h)	2,315,000	1,531,605
0.000%, 08/01/2035 (h)	2,315,000	1,384,176
0.000%, 08/01/2036 (h)	2,315,000	1,313,239
Golden State Tobacco Securitization Corp.		
2.787%, 06/01/2031	15,930,000	12,879,056
3.000%, 06/01/2046	12,145,000	11,242,967
Hercules Redevelopment Agency Successor Agency		
4.913%, 08/01/2033	5,460,000	5,343,723
Inland Empire Tobacco Securitization Corp.		
3.678%, 06/01/2038	14,415,000	13,501,803
Northern California Power Agency		
5.679%, 06/01/2035	9,765,000	10,203,405
Norwalk-La Mirada Unified School District		
0.000%, 08/01/2038 (h)	4,400,000	2,205,452
Pasadena Unified School District		
2.881%, 05/01/2037	6,030,000	4,798,395

Peralta Community College District 0.000%, 08/05/2031 (h)	12,350,000	10,737,609
Placentia-Yorba Linda Unified School District 0.000%, 08/01/2035 (h)	7,600,000	4,658,413
San Diego Unified School District 0.000%, 07/01/2036 (h)	7,895,000	4,730,161
San Francisco City & County Redevelopment Agency Successor Agency 2.743%, 08/01/2032	5,000,000	4,122,949
San Francisco City & County Redevelopment Financing Authority 0.000%, 08/01/2036 (h)	5,240,000	2,567,560
5.750%, 08/01/2037	19,400,000	20,313,643
8.406%, 08/01/2039	4,820,000	6,093,532
Santa Ana Unified School District 0.000%, 08/01/2037 (h)	3,955,000	2,127,697
State of California 7.550%, 04/01/2039	28,000,000	36,054,715
West Contra Costa Unified School District 0.000%, 08/01/2036 (h)	5,000,000	2,925,086
West Sonoma County Union High School District 0.000%, 08/01/2037 (h)	1,840,000	995,578
William S. Hart Union High School District 0.000%, 08/01/2036 (h)	1,050,000	629,269
Yosemite Community College District 0.000%, 08/01/2038 (h)	6,110,000	3,123,232
Yuba Community College District 0.000%, 08/01/2038 (h)	5,055,000	2,644,087
		<u>281,278,668</u>
Colorado - 0.42%		
Board of Governors of Colorado State University System 2.644%, 03/01/2034	6,275,000	5,012,476
City of Fruita, CO Healthcare Revenue 5.000%, 01/01/2028	2,650,000	2,526,099
Colorado Health Facilities Authority 3.696%, 11/01/2039	4,825,000	3,962,895
3.796%, 11/01/2044	11,815,000	9,364,226
		<u>20,865,696</u>
Connecticut - 0.23%		
State of Connecticut 3.000%, 01/15/2037	7,075,000	6,230,051
Town of West Hartford, CT 2.764%, 07/01/2041	7,025,000	5,167,143
		<u>11,397,194</u>
District of Columbia - 0.27%		
Metropolitan Washington Airports Authority Dulles Toll Road Revenue 8.000%, 10/01/2047	10,310,000	13,505,492
Florida - 1.43%		
City of Gainesville, FL 0.000%, 10/01/2027 (h)	4,610,000	3,567,601
0.000%, 10/01/2028 (h)	1,400,000	1,023,824
County of Miami-Dade Seaport Department 2.162%, 10/01/2032	4,000,000	3,077,494
County of Miami-Dade, FL Seaport Department 1.962%, 10/01/2031	4,235,000	3,334,431
2.012%, 10/01/2031	6,940,000	5,424,734
County of Miami-Dade, FL Transit System 1.650%, 07/01/2030	6,095,000	4,864,423
Florida Development Finance Corp. 7.375%, 01/01/2049 (a)	7,000,000	6,242,055
JEA Water & Sewer System Revenue 3.000%, 10/01/2041	5,045,000	4,205,446
Reedy Creek Improvement District 2.497%, 06/01/2034	4,500,000	3,300,708
2.547%, 06/01/2035	4,500,000	3,226,474
2.731%, 06/01/2038	18,500,000	12,866,295
State Board of Administration Finance Corp. 2.154%, 07/01/2030	15,537,000	12,554,620
Tampa-Hillsborough County Expressway Authority 1.892%, 07/01/2029	4,750,000	3,875,612
1.942%, 07/01/2030	4,305,000	3,419,851
		<u>70,983,568</u>
Georgia - 0.24%		
Municipal Electric Authority of Georgia 2.497%, 01/01/2031	10,355,000	8,306,075
Valdosta & Lowndes County Hospital Authority 2.604%, 10/01/2030	2,000,000	1,669,445
3.000%, 10/01/2029	2,000,000	1,752,401
		<u>11,727,921</u>
Hawaii - 0.04%		
State of Hawaii 2.532%, 10/01/2036	2,500,000	1,883,791
Illinois - 0.35%		

Chicago O'Hare International Airport		
2.446%, 01/01/2031	8,500,000	6,985,625
Illinois Finance Authority		
3.510%, 05/15/2041	7,000,000	4,784,664
Metropolitan Pier & Exposition Authority		
0.000%, 12/15/2036 (h)	5,000,000	2,600,641
State of Illinois		
5.750%, 01/01/2037	3,000,000	3,007,631
		<u>17,378,561</u>
Indiana - 0.20%		
Indiana Finance Authority		
4.807%, 07/15/2035	3,000,000	2,882,426
Indianapolis Local Public Improvement Bond Bank		
2.473%, 01/01/2040	9,500,000	6,861,924
		<u>9,744,350</u>
Kansas - 0.04%		
Kansas Development Finance Authority		
4.927%, 04/15/2045	2,005,000	1,903,154
Kentucky - 0.21%		
County of Warren, KY		
3.921%, 12/01/2031	825,000	770,318
4.397%, 12/01/2038	1,540,000	1,411,483
Kentucky State Property & Building Commission		
2.123%, 09/01/2030	2,755,000	2,198,314
2.223%, 09/01/2031	3,350,000	2,609,959
Louisville and Jefferson County Metropolitan Sewer District		
2.250%, 05/15/2044	4,880,000	3,356,118
		<u>10,346,192</u>
Louisiana - 0.73%		
City of New Orleans LA Water System Revenue		
2.889%, 12/01/2041	2,530,000	1,724,521
City of New Orleans, LA		
2.220%, 09/01/2029	6,400,000	5,408,561
City of New Orleans, LA Sewerage Service Revenue		
1.791%, 06/01/2030	1,000,000	790,723
1.891%, 06/01/2031	1,575,000	1,215,293
City of New Orleans, LA Water System Revenue		
1.691%, 12/01/2029	1,800,000	1,436,751
1.841%, 12/01/2030	3,120,000	2,436,127
1.941%, 12/01/2031	1,635,000	1,247,317
East Baton Rouge Sewerage Commission		
2.437%, 02/01/2039	2,500,000	1,665,243
State of Louisiana		
1.792%, 06/15/2033	1,900,000	1,362,878
State of Louisiana Gasoline & Fuels Tax Revenue		
2.230%, 05/01/2036	8,000,000	5,860,076
2.530%, 05/01/2041	10,445,000	7,342,564
2.830%, 05/01/2043	8,135,000	5,651,693
		<u>36,141,747</u>
Maine - 0.20%		
Maine Health & Higher Educational Facilities Authority		
3.118%, 07/01/2043	14,250,000	9,788,852
Maryland - 0.14%		
Maryland Stadium Authority		
2.805%, 05/01/2040	7,000,000	5,177,941
State of Maryland Department of Transportation		
1.686%, 08/01/2030	2,110,000	1,652,590
		<u>6,830,531</u>
Massachusetts - 0.19%		
City of Worcester, MA		
6.250%, 01/01/2028	2,875,000	2,984,512
Commonwealth of Massachusetts		
2.375%, 09/01/2043	3,250,000	2,374,324
Commonwealth of Massachusetts Transportation Fund Revenue		
5.631%, 06/01/2030	1,050,000	1,091,945
Massachusetts Educational Financing Authority		
3.455%, 07/01/2028	2,000,000	1,814,767
3.831%, 07/01/2024	450,000	442,986
Massachusetts State College Building Authority		
5.932%, 05/01/2040	550,000	571,897
		<u>9,280,431</u>
Michigan - 1.06%		
City of Detroit, MI		
4.000%, 04/01/2044	8,700,000	6,405,451
Detroit City School District		
7.747%, 05/01/2039	10,425,000	12,289,505
Great Lakes Water Authority Sewage Disposal System Revenue		
2.615%, 07/01/2036	1,000,000	749,322
3.056%, 07/01/2039	13,975,000	10,635,586
Michigan Finance Authority		
3.084%, 12/01/2034	5,095,000	4,279,584

3.267%, 06/01/2039	19,000,000	15,535,432
3.610%, 11/01/2032	3,000,000	2,674,420
		<u>52,569,300</u>
Minnesota - 0.42%		
Western Minnesota Municipal Power Agency		
3.156%, 01/01/2039	17,500,000	13,878,055
White Bear Lake Independent School District No. 624		
3.000%, 02/01/2044	8,330,000	6,758,592
		<u>20,636,647</u>
Mississippi - 0.11%		
Mississippi Development Bank		
5.460%, 10/01/2036	5,260,000	5,427,475
Missouri - 0.14%		
Kansas City Land Clearance Redevelopment Authority		
6.400%, 10/15/2040 (a)	7,950,000	7,091,613
Nebraska - 0.04%		
District Energy Corp.		
2.390%, 07/01/2036	2,830,000	2,168,495
Nevada - 0.29%		
City of North Las Vegas, NV		
6.572%, 06/01/2040	12,655,000	14,328,414
New Hampshire - 0.07%		
New Hampshire Business Finance Authority		
3.278%, 10/01/2037	4,895,000	3,323,147
New Jersey - 1.44%		
City of Newark, NJ		
4.100%, 11/01/2028	2,830,000	2,778,382
Clifton Board Of Education		
2.125%, 08/15/2044	4,560,000	3,110,734
County of Essex, NJ		
2.000%, 09/01/2044	3,560,000	2,248,705
Mercer County Improvement Authority		
8.270%, 12/01/2034	14,455,000	17,389,935
New Jersey Economic Development Authority		
0.000%, 02/15/2025 (h)	20,188,000	18,080,345
7.425%, 02/15/2029	10,000,000	10,819,922
New Jersey Institute of Technology		
3.323%, 07/01/2024	1,540,000	1,513,845
3.415%, 07/01/2042	6,455,000	4,871,140
New Jersey Turnpike Authority		
2.113%, 01/01/2033	6,250,000	4,821,664
7.102%, 01/01/2041	4,500,000	5,514,091
		<u>71,148,763</u>
New York - 1.14%		
New York City Industrial Development Agency		
2.436%, 01/01/2036	5,850,000	4,071,691
New York City Transitional Finance Authority Future Tax Secured Revenue		
4.200%, 11/01/2030	20,000,000	19,039,802
New York Liberty Development Corp.		
2.250%, 02/15/2041	13,595,000	9,450,596
3.000%, 02/15/2042	5,500,000	4,289,438
3.000%, 09/15/2043	12,500,000	10,226,956
New York State Dormitory Authority		
2.746%, 07/01/2030	6,430,000	5,449,277
5.096%, 08/01/2034	3,125,000	2,933,553
Western Nassau County Water Authority		
2.958%, 04/01/2041	1,500,000	1,097,861
		<u>56,559,174</u>
Ohio - 1.14%		
American Municipal Power, Inc.		
7.499%, 02/15/2050	4,480,000	5,416,297
7.834%, 02/15/2041	7,890,000	9,618,004
County of Hamilton, OH		
3.374%, 06/01/2034	285,000	237,626
3.756%, 06/01/2042	8,700,000	6,784,241
Franklin County Convention Facilities Authority		
2.022%, 12/01/2030	5,485,000	4,530,151
2.472%, 12/01/2034	22,100,000	17,478,081
JobsOhio Beverage System		
2.833%, 01/01/2038	7,540,000	5,910,712
Ohio Higher Educational Facility Commission		
4.500%, 12/01/2026	4,025,000	3,861,593
South-Western City School District		
0.000%, 12/01/2028 (h)	2,735,000	2,054,004
Sycamore Community City School District		
5.850%, 12/01/2028	605,000	646,569
		<u>56,537,278</u>
Oklahoma - 0.82%		
Oklahoma City Economic Development Trust		
1.891%, 03/01/2031	1,545,000	1,236,704
Oklahoma Development Finance Authority		

4.623%, 06/01/2044	5,000,000	4,742,710
5.269%, 10/01/2042	10,000,000	10,286,670
5.450%, 08/15/2028	5,520,000	4,854,089
Oklahoma Municipal Power Authority		
2.431%, 01/01/2034	3,870,000	3,082,223
2.501%, 01/01/2035	3,475,000	2,733,964
2.551%, 01/01/2036	2,390,000	1,850,554
2.803%, 01/01/2041	15,500,000	11,692,834
		<u>40,479,748</u>
Oregon - 0.06%		
Hospital Facilities Authority of Multnomah County Oregon		
1.250%, 06/01/2026	2,610,000	2,352,941
Oregon Health & Science University		
2.850%, 07/01/2030	1,000,000	865,324
		<u>3,218,265</u>
Pennsylvania - 0.97%		
Berks County Industrial Development Authority		
3.950%, 05/15/2024	490,000	480,298
4.450%, 05/15/2027	800,000	766,725
City of Philadelphia, PA		
1.838%, 07/15/2031	2,500,000	1,905,401
Commonwealth Financing Authority		
2.758%, 06/01/2030	1,040,000	889,303
2.991%, 06/01/2042	9,810,000	7,072,270
3.657%, 06/01/2038	13,820,000	11,663,386
4.014%, 06/01/2033	2,750,000	2,557,217
Montgomery County Industrial Development Authority		
3.150%, 11/15/2028	10,000,000	8,452,692
Pennsylvania Economic Development Financing Authority		
3.143%, 06/15/2042	7,600,000	5,556,757
Pennsylvania Turnpike Commission		
3.000%, 12/01/2042	9,095,000	7,126,124
Union County Hospital Authority		
3.800%, 08/01/2023	295,000	293,028
4.400%, 08/01/2028	1,060,000	1,038,872
		<u>47,802,073</u>
Puerto Rico - 0.41%		
Children's Trust Fund		
5.375%, 05/15/2033	120,000	120,038
Commonwealth of Puerto Rico		
0.000%, 07/01/2024 (h)	153,671	141,216
0.000%, 07/01/2033 (h)	592,257	325,102
0.000%, 11/01/2043 (h)	2,291,998	1,045,724
4.000%, 07/01/2033	460,219	401,007
4.000%, 07/01/2035	413,675	352,786
4.000%, 07/01/2037	355,042	296,735
4.000%, 07/01/2041	482,722	387,977
4.000%, 07/01/2046	502,024	387,737
5.250%, 07/01/2023	255,706	256,827
5.375%, 07/01/2025	512,555	519,954
5.625%, 07/01/2027	507,913	520,221
5.625%, 07/01/2029	499,673	512,195
5.750%, 07/01/2031	485,328	498,522
GDB Debt Recovery Authority of Puerto Rico		
7.500%, 08/20/2040	10,708,965	8,968,758
Puerto Rico Highway & Transportation Authority		
0.000%, 07/01/2026 (e)(h)	7,000,000	5,541,665
		<u>20,276,464</u>
South Carolina - 0.08%		
South Carolina Jobs-Economic Development Authority		
2.729%, 07/01/2030	5,030,000	4,205,351
Tennessee - 0.04%		
New Memphis Arena Public Building Authority		
0.000%, 04/01/2044 (h)	1,800,000	649,014
0.000%, 04/01/2045 (h)	2,000,000	678,564
0.000%, 04/01/2046 (h)	1,700,000	539,812
		<u>1,867,390</u>
Texas - 2.64%		
Board of Regents of the University of Texas System		
5.134%, 08/15/2042	2,710,000	2,813,665
City of Dallas, TX		
0.000%, 02/15/2031 (h)	10,000,000	6,396,603
0.000%, 02/15/2032 (h)	15,000,000	9,043,411
City of El Paso, TX		
6.018%, 08/15/2035	3,000,000	3,210,257
City of Houston, TX		
3.961%, 03/01/2047	5,800,000	5,068,221
5.508%, 03/01/2036	5,400,000	5,663,042
5.538%, 03/01/2037	4,100,000	4,321,226
6.290%, 03/01/2032	860,000	901,144
City of Houston, TX Airport System Revenue		

2.385%, 07/01/2031	19,835,000	16,077,513
6.880%, 01/01/2028	2,025,000	2,117,431
City of Irving, TX		
7.375%, 08/15/2044	3,500,000	3,541,520
City of San Antonio, TX Electric & Gas Systems Revenue		
5.718%, 02/01/2041	5,645,000	6,005,621
5.985%, 02/01/2039	13,425,000	14,679,909
Colony Economic Development Corp.		
7.250%, 10/01/2042	5,000,000	5,075,942
Dallas Fort Worth International Airport		
2.994%, 11/01/2038	16,480,000	13,331,994
Downtown Dallas Development Authority		
0.000%, 08/15/2036 (h)	6,730,000	3,018,918
Metropolitan Transit Authority of Harris County Sales & Use Tax Revenue		
2.599%, 11/01/2037	17,015,000	12,434,912
New Hope Cultural Education Facilities Corp.		
4.000%, 08/01/2020 (c)(g)	220,000	70,400
North Texas Tollway Authority		
8.410%, 02/01/2030	5,090,000	5,738,110
Port of Beaumont Industrial Development Authority		
4.100%, 01/01/2028 (a)	7,000,000	5,723,336
Stafford Municipal School District		
3.084%, 08/15/2041	1,525,000	1,171,247
Texas Transportation Commission		
2.013%, 10/01/2037	6,295,000	4,185,129
		<u>130,589,551</u>
Utah - 0.09%		
County of Salt Lake, UT Convention Hotel Revenue		
5.750%, 10/01/2047 (a)	5,000,000	4,356,572
Virginia - 0.33%		
County of Botetourt, VA		
6.000%, 07/01/2044	4,485,000	4,570,558
University of Virginia		
6.200%, 09/01/2039	10,180,000	11,757,037
		<u>16,327,595</u>
Washington - 0.41%		
King County Housing Authority		
3.000%, 06/01/2040	3,005,000	2,428,209
NJB Properties		
5.510%, 12/01/2036	7,665,000	7,844,651
Pierce County School District No. 10 Tacoma		
2.357%, 12/01/2039	14,560,000	10,094,902
		<u>20,367,762</u>
West Virginia - 0.08%		
Tobacco Settlement Finance Authority		
2.701%, 06/01/2030	4,770,000	3,861,530
Wisconsin - 0.22%		
Milwaukee Redevelopment Authority		
0.000%, 04/01/2039 (h)	1,000,000	393,699
Public Finance Authority		
4.153%, 05/15/2031	3,635,000	3,471,590
5.000%, 05/15/2032 (a)	1,275,000	1,192,721
7.500%, 06/01/2029 (a)	5,750,000	5,690,421
		<u>10,748,431</u>
TOTAL MUNICIPAL BONDS (Cost \$1,324,757,469)		<u>1,128,665,992</u>
US GOVERNMENT NOTES/BONDS - 5.35%		
United States Treasury Note/Bonds		
1.500%, 02/29/2024	54,750,000	52,676,558
1.750%, 03/15/2025	75,000,000	70,904,297
1.875%, 02/15/2041	25,000,000	17,978,027
2.375%, 02/15/2042	50,000,000	38,710,937
3.250%, 05/15/2042	25,000,000	22,333,984
3.375%, 08/15/2042	30,000,000	27,304,688
4.000%, 11/15/2042	35,000,000	34,967,188
TOTAL US GOVERNMENT NOTES/BONDS (Cost \$282,234,451)		<u>264,875,679</u>
SHORT-TERM INVESTMENTS - 1.64%		
First American Government Obligations Fund - Class X, 3.660% (l)	81,200,185	81,200,185
TOTAL SHORT-TERM INVESTMENTS (Cost \$81,200,185)		<u>81,200,185</u>
Total Investments (Cost \$5,750,762,497) - 99.40%		4,919,470,299
Other Assets in Excess of Liabilities - 0.60%		29,841,309
TOTAL NET ASSETS - 100.00%		\$ 4,949,311,608

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 November 30, 2022.

(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 were \$29,341,562, representing 0.59% of net assets as of November 30, 2022.
- (f) Variable rate security; the rate shown represents the rate at November 30, 2022. The coupon is based on an underlying pool of loans.
- (g) Default or other conditions exist at November 30, 2022.
- (h) Represents a principal-only security that entitles holders to receive only principal payments on underlying mortgages.
- (i) Step-up bond; the rate shown represents the rate at November 30, 2022.
- (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 November 30, 2022.

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
TSFR3M 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.