

**Performance Trust Strategic Bond Fund**  
**Schedule of Investments**  
**November 30, 2021 (Unaudited)**

	<u>Principal Amount</u>	<u>Value</u>
<b>ASSET BACKED SECURITIES - 0.18%</b>		
GLS Auto Receivables Issuer Trust		
2020-1A, 2.170%, 02/15/2024 (a)	\$ 1,096,241	\$ 1,098,730
2020-2A, 3.160%, 06/16/2025 (a)	4,500,000	4,611,614
New Residential Advance Receivables Trust		
2020-T1, 2.269%, 08/15/2053 (a)	1,700,000	1,699,094
2020-T1, 3.011%, 08/15/2053 (a)	4,400,000	4,396,542
SoFi Consumer Loan Program Trust		
2020-1, 2.020%, 01/25/2029 (a)	413,354	415,314
TOTAL ASSET BACKED SECURITIES (Cost \$12,108,913)		<u>12,221,294</u>
<b>COLLATERALIZED LOAN OBLIGATIONS - 8.88%</b>		
Allegany Park CLO Ltd.		
2019-1A, 3.832% (3 Month LIBOR USD + 3.700%), 01/20/2033 (a)(b)(c)	7,900,000	7,911,652
AMMC CLO 22 Ltd.		
2018-22A, 1.574% (3 Month LIBOR USD + 1.450%), 04/25/2031 (a)(b)(c)	9,750,000	9,723,724
Apidos CLO XI		
2012-11A, 3.872% (3 Month LIBOR USD + 3.750%), 04/17/2034 (a)(b)(c)	1,500,000	1,520,131
Apidos CLO XII		
2013-12A, 5.524% (3 Month LIBOR USD + 5.400%), 04/15/2031 (a)(b)(c)	6,150,000	5,648,578
Apidos CLO XV		
2013-15A, 1.682% (3 Month LIBOR USD + 1.550%), 04/20/2031 (a)(b)(c)	4,000,000	4,003,772
2013-15A, 1.982% (3 Month LIBOR USD + 1.850%), 04/20/2031 (a)(b)(c)	5,000,000	4,945,000
2013-15A, 5.832% (3 Month LIBOR USD + 5.700%), 04/20/2031 (a)(b)(c)	3,843,000	3,641,688
Apidos CLO XX		
2015-20A, 1.672% (3 Month LIBOR USD + 1.550%), 07/16/2031 (a)(b)(c)	10,000,000	10,004,820
2015-20A, 2.072% (3 Month LIBOR USD + 1.950%), 07/16/2031 (a)(b)(c)	1,250,000	1,249,991
Apidos CLO XXI		
2015-21A, 2.572% (3 Month LIBOR USD + 2.450%), 07/18/2027 (a)(b)(c)	3,500,000	3,509,863
Apidos CLO XXIII		
2015-23A, 1.724% (3 Month LIBOR USD + 1.600%), 04/15/2033 (a)(b)(c)	6,500,000	6,512,012
Apidos CLO XXIV		
2016-24A, 5.932% (3 Month LIBOR USD + 5.800%), 10/20/2030 (a)(b)(c)	2,550,000	2,424,333
Apidos CLO XXIX		
2018-29A, 1.674% (3 Month LIBOR USD + 1.550%), 07/25/2030 (a)(b)(c)	4,250,000	4,252,082
2018-29A, 2.024% (3 Month LIBOR USD + 1.900%), 07/25/2030 (a)(b)(c)	7,600,000	7,558,481
2018-29A, 2.874% (3 Month LIBOR USD + 2.750%), 07/25/2030 (a)(b)(c)	6,250,000	6,256,988
Apidos CLO XXVI		
2017-26A, 1.622% (3 Month LIBOR USD + 1.500%), 07/18/2029 (a)(b)(c)	11,200,000	11,199,955
Apidos CLO XXVIII		
2017-28A, 1.282% (3 Month LIBOR USD + 1.150%), 01/20/2031 (a)(b)(c)	2,000,000	1,987,994
Apidos CLO XXX		
XXXXA, 2.122% (3 Month LIBOR USD + 2.000%), 10/18/2031 (a)(b)(c)	3,100,000	3,099,978
Apidos CLO XXXI		
2019-31A, 1.674% (3 Month LIBOR USD + 1.550%), 04/15/2031 (a)(b)(c)	4,000,000	3,999,980
Apidos CLO XXXIV		
2020-34A, 3.732% (3 Month LIBOR USD + 3.600%), 01/20/2033 (a)(b)(c)	2,000,000	2,002,134
Ares LI CLO Ltd.		
2019-51A, 1.874% (3 Month LIBOR USD + 1.750%), 07/15/2034 (a)(b)(c)	5,000,000	5,010,400
Ares XLVI CLO Ltd.		
2017-46A, 1.824% (3 Month LIBOR USD + 1.700%), 01/15/2030 (a)(b)(c)	1,436,843	1,423,474
2017-46A, 3.570%, 01/15/2030 (a)(c)	3,600,000	3,609,857
Ares XLVIII CLO Ltd.		
2018-48A, 1.432% (3 Month LIBOR USD + 1.300%), 07/20/2030 (a)(b)(c)	7,000,000	7,003,178
Ares XXVII CLO Ltd.		
2013-2A, 1.785% (3 Month LIBOR USD + 1.650%), 10/28/2034 (a)(b)(c)	10,000,000	9,999,940
Ares XXXIIR CLO Ltd.		
2014-31RA, 1.470% (3 Month LIBOR USD + 1.300%), 05/24/2030 (a)(b)(c)	13,000,000	12,999,987
2014-31RA, 1.770% (3 Month LIBOR USD + 1.600%), 05/24/2030 (a)(b)(c)	3,000,000	3,001,503
Ares XXXVIII CLO Ltd.		
2015-38A, 2.632% (3 Month LIBOR USD + 2.500%), 04/20/2030 (a)(b)(c)	7,200,000	7,036,639

Bardot CLO Ltd.		
2019-2A, 0.000% (3 Month LIBOR USD + 1.600%), 10/22/2032 (a)(b)(c)(d)	5,000,000	4,999,975
Basswood Park CLO Ltd.		
2021-1A, 1.532% (3 Month LIBOR USD + 1.400%), 04/20/2034 (a)(b)(c)	5,625,000	5,586,559
Betony CLO 2 Ltd.		
2018-1A, 1.982% (3 Month LIBOR USD + 1.850%), 04/30/2031 (a)(b)(c)	1,200,000	1,199,993
BlueMountain CLO Ltd.		
2018-1A, 1.832% (3 Month LIBOR USD + 1.700%), 07/30/2030 (a)(b)(c)	6,996,770	7,003,753
2014-2A, 1.882% (3 Month LIBOR USD + 1.750%), 10/20/2030 (a)(b)(c)	5,500,000	5,499,967
2013-2A, 1.728% (3 Month LIBOR USD + 1.600%), 10/22/2030 (a)(b)(c)	2,750,000	2,749,986
2018-2A, 1.856% (3 Month LIBOR USD + 1.700%), 08/15/2031 (a)(b)(c)	8,500,000	8,508,806
Burnham Park CLO Ltd.		
2016-1A, 2.282% (3 Month LIBOR USD + 2.150%), 10/20/2029 (a)(b)(c)	5,250,000	5,249,958
Catskill Park CLO Ltd.		
2017-1A, 3.832% (3 Month LIBOR USD + 3.700%), 04/20/2029 (a)(b)(c)	1,000,000	1,003,931
Chenango Park CLO Ltd.		
2018-1A, 1.674% (3 Month LIBOR USD + 1.550%), 04/15/2030 (a)(b)(c)	7,000,000	7,013,153
2018-1A, 1.974% (3 Month LIBOR USD + 1.850%), 04/15/2030 (a)(b)(c)	5,500,000	5,491,316
2018-1A, 3.124% (3 Month LIBOR USD + 3.000%), 04/15/2030 (a)(b)(c)	1,000,000	1,002,739
CIFC Funding Ltd.		
2017-3A, 1.932% (3 Month LIBOR USD + 1.800%), 07/20/2030 (a)(b)(c)	2,100,000	2,104,345
2018-1A, 1.872% (3 Month LIBOR USD + 1.750%), 04/18/2031 (a)(b)(c)	3,750,000	3,746,044
2016-1A, 2.930% (3 Month LIBOR USD + 2.800%), 10/21/2031 (a)(b)(c)	5,000,000	5,000,000
2021-2A, 1.574% (3 Month LIBOR USD + 1.450%), 04/15/2034 (a)(b)(c)	2,250,000	2,242,478
Dryden 77 CLO Ltd.		
2020-77A, 1.810% (3 Month LIBOR USD + 1.650%), 05/20/2034 (a)(b)(c)	8,000,000	8,016,504
Gilbert Park CLO Ltd.		
2017-1A, 3.074% (3 Month LIBOR USD + 2.950%), 10/15/2030 (a)(b)(c)	8,475,000	8,474,864
Goldentree Loan Management US CLO 1 Ltd.		
2017-1A, 1.632% (3 Month LIBOR USD + 1.500%), 04/20/2034 (a)(b)(c)	6,250,000	6,249,975
Goldentree Loan Management US CLO 2 Ltd.		
2017-2A, 4.832% (3 Month LIBOR USD + 4.700%), 11/28/2030 (a)(b)(c)	4,475,000	4,300,412
Goldentree Loan Management US CLO 3 Ltd.		
2018-3A, 1.682% (3 Month LIBOR USD + 1.550%), 04/20/2030 (a)(b)(c)	7,865,000	7,876,066
2018-3A, 2.032% (3 Month LIBOR USD + 1.900%), 04/20/2030 (a)(b)(c)	6,300,000	6,309,954
Goldentree Loan Management US CLO 4 Ltd.		
2019-4A, 1.724% (3 Month LIBOR USD + 1.600%), 04/24/2031 (a)(b)(c)	5,350,000	5,349,973
2019-4A, 4.874% (3 Month LIBOR USD + 4.750%), 04/24/2031 (a)(b)(c)	8,150,000	7,762,614
Goldentree Loan Management US CLO 5 Ltd.		
2019-5A, 4.982% (3 Month LIBOR USD + 4.850%), 10/20/2032 (a)(b)(c)	7,500,000	7,121,843
Goldentree Loan Management US CLO 6 Ltd.		
2019-6A, 5.352% (3 Month LIBOR USD + 5.220%), 01/20/2033 (a)(b)(c)	2,500,000	2,412,583
Goldentree Loan Management US CLO 7 Ltd.		
2020-7A, 1.832% (3 Month LIBOR USD + 1.700%), 04/20/2034 (a)(b)(c)	5,750,000	5,769,596
Goldentree Loan Opportunities X Ltd.		
2015-10A, 1.582% (3 Month LIBOR USD + 1.450%), 07/20/2031 (a)(b)(c)	3,250,000	3,251,401
Goldentree Loan Opportunities XI Ltd.		
2015-11A, 2.522% (3 Month LIBOR USD + 2.400%), 01/18/2031 (a)(b)(c)	2,250,000	2,237,184
2015-11A, 5.522% (3 Month LIBOR USD + 5.400%), 01/18/2031 (a)(b)(c)	3,750,000	3,662,599
Goldentree Loan Management US CLO 1 Ltd.		
2021-9A, 4.882% (3 Month LIBOR USD + 4.750%), 01/20/2033 (a)(b)(c)	6,500,000	6,214,390
Golub Capital BDC 3 CLO 1 LLC		
2021-1A, 2.924% (3 Month LIBOR USD + 2.800%), 04/15/2033 (a)(b)(c)	7,000,000	7,019,467
Golub Capital Partners CLO 47M Ltd.		
2020-47A, 1.820% (3 Month LIBOR USD + 1.680%), 05/05/2032 (a)(b)(c)	15,000,000	15,002,940
Greenwood Park CLO Ltd.		
2018-1A, 5.074% (3 Month LIBOR USD + 4.950%), 04/15/2031 (a)(b)(c)	1,750,000	1,671,530
Grippen Park CLO Ltd.		
2017-1A, 1.782% (3 Month LIBOR USD + 1.650%), 01/20/2030 (a)(b)(c)	3,000,000	3,003,531
2017-1A, 3.432% (3 Month LIBOR USD + 3.300%), 01/20/2030 (a)(b)(c)	7,350,000	7,358,269
2017-1A, 5.832% (3 Month LIBOR USD + 5.700%), 01/20/2030 (a)(b)(c)	1,150,000	1,138,660
Harriman Park CLO Ltd.		
2020-1A, 1.732% (3 Month LIBOR USD + 1.600%), 04/20/2034 (a)(b)(c)	7,500,000	7,515,203
Jay Park CLO Ltd.		
2016-1A, 2.782% (3 Month LIBOR USD + 2.650%), 10/20/2027 (a)(b)(c)	1,124,000	1,124,454
LCM 26 Ltd.		

26A, 2.632% (3 Month LIBOR USD + 2.500%), 01/20/2031 (a)(b)(c)	1,000,000	954,628
26A, 5.432% (3 Month LIBOR USD + 5.300%), 01/20/2031 (a)(b)(c)	4,000,000	3,601,544
LCM 28 Ltd.		
28A, 1.732% (3 Month LIBOR USD + 1.600%), 10/20/2030 (a)(b)(c)	4,000,000	3,999,980
LCM 29 Ltd.		
29A, 1.724% (3 Month LIBOR USD + 1.600%), 04/15/2031 (a)(b)(c)	7,750,000	7,748,543
LCM 35 Ltd.		
0.000% (3 Month LIBOR USD + 6.610%), 10/15/2034 (a)(b)(c)(d)	4,750,000	4,702,500
LCM Loan Income Fund I Income Note Issuer Ltd.		
27A, 2.072% (3 Month LIBOR USD + 1.950%), 07/16/2031 (a)(b)(c)	2,700,000	2,663,942
27A, 3.072% (3 Month LIBOR USD + 2.950%), 07/16/2031 (a)(b)(c)	4,000,000	3,913,684
27A, 5.722% (3 Month LIBOR USD + 5.600%), 07/16/2031 (a)(b)(c)	2,000,000	1,831,724
LCM XIV LP		
14A, 1.712% (3 Month LIBOR USD + 1.580%), 07/20/2031 (a)(b)(c)	10,800,000	10,799,946
14A, 1.982% (3 Month LIBOR USD + 1.850%), 07/20/2031 (a)(b)(c)	6,000,000	5,987,196
LCM XV LP		
15A, 3.832% (3 Month LIBOR USD + 3.700%), 07/20/2030 (a)(b)(c)	6,950,000	6,915,903
LCM XVI LP		
16A, 1.874% (3 Month LIBOR USD + 1.750%), 10/15/2031 (a)(b)(c)	4,000,000	4,013,884
16A, 2.274% (3 Month LIBOR USD + 2.150%), 10/15/2031 (a)(b)(c)	5,100,000	5,071,603
LCM XVII LP		
17A, 6.124% (3 Month LIBOR USD + 6.000%), 10/15/2031 (a)(b)(c)	1,000,000	923,859
LCM XVIII LP		
19A, 1.874% (3 Month LIBOR USD + 1.750%), 07/15/2027 (a)(b)(c)	2,500,000	2,502,108
19A, 2.824% (3 Month LIBOR USD + 2.700%), 07/15/2027 (a)(b)(c)	4,000,000	4,002,716
18A, 6.082% (3 Month LIBOR USD + 5.950%), 04/20/2031 (a)(b)(c)	3,450,000	3,183,929
LCM XXII Ltd.		
22A, 1.582% (3 Month LIBOR USD + 1.450%), 10/20/2028 (a)(b)(c)	5,000,000	4,985,615
22A, 2.932% (3 Month LIBOR USD + 2.800%), 10/20/2028 (a)(b)(c)	2,000,000	1,985,314
LCM XXV Ltd.		
25A, 3.582% (3 Month LIBOR USD + 3.450%), 07/20/2030 (a)(b)(c)	4,000,000	3,905,456
Long Point Park CLO Ltd.		
2017-1A, 2.522% (3 Month LIBOR USD + 2.400%), 01/17/2030 (a)(b)(c)	4,000,000	3,907,984
2017-1A, 5.722% (3 Month LIBOR USD + 5.600%), 01/17/2030 (a)(b)(c)	2,000,000	1,919,344
Magnetite VIII Ltd.		
2014-8A, 3.024% (3 Month LIBOR USD + 2.900%), 04/15/2031 (a)(b)(c)	10,150,000	10,164,748
Magnetite XII Ltd.		
2015-12A, 5.804% (3 Month LIBOR USD + 5.680%), 10/15/2031 (a)(b)(c)	8,923,000	8,835,929
Magnetite XV Ltd.		
2015-15A, 2.874% (3 Month LIBOR USD + 2.750%), 07/25/2031 (a)(b)(c)	2,000,000	2,001,096
Magnetite XVIII Ltd.		
2016-18A, 2.856% (3 Month LIBOR USD + 2.700%), 11/15/2028 (a)(b)(c)	9,315,000	9,323,486
Magnetite XXII Ltd.		
2019-22A, 3.224% (3 Month LIBOR USD + 3.100%), 04/15/2031 (a)(b)(c)	2,000,000	2,004,682
Magnetite XXIII Ltd.		
2019-23A, 6.874% (3 Month LIBOR USD + 6.750%), 10/25/2032 (a)(b)(c)	2,750,000	2,750,000
2019-23A, 0.000% (3 Month LIBOR USD + 6.300%), 01/25/2035 (a)(b)(c)(d)	2,750,000	2,750,000
Magnetite XXIV Ltd.		
2019-24A, 2.674% (3 Month LIBOR USD + 2.550%), 01/15/2033 (a)(b)(c)	6,000,000	6,007,374
2019-24A, 3.924% (3 Month LIBOR USD + 3.800%), 01/15/2033 (a)(b)(c)	1,700,000	1,703,470
Magnetite XXVII Ltd.		
2020-27A, 6.132% (3 Month LIBOR USD + 6.000%), 10/20/2034 (a)(b)(c)	5,250,000	5,217,072
Magnetite XXVIII Ltd.		
2020-28A, 7.204% (3 Month LIBOR USD + 7.080%), 10/25/2031 (a)(b)(c)	2,250,000	2,250,000
2020-28A, 0.000% (3 Month LIBOR USD + 6.150%), 01/20/2035 (a)(b)(c)(d)(e)	2,250,000	2,250,000
Magnetite XXX Ltd.		
2021-30A, 6.332% (3 Month LIBOR USD + 6.200%), 10/25/2034 (a)(b)(c)	4,100,000	4,088,303
Mountain View CLO XV Ltd.		
2019-2A, 2.024% (3 Month LIBOR USD + 1.900%), 01/15/2033 (a)(b)(c)	3,000,000	3,000,909
Neuberger Berman CLO Ltd.		
2019-34A, 4.332% (3 Month LIBOR USD + 4.200%), 01/20/2033 (a)(b)(c)	6,690,000	6,722,527
Neuberger Berman Loan Advisers CLO 35 Ltd.		
2019-35A, 3.824% (3 Month LIBOR USD + 3.700%), 01/19/2033 (a)(b)(c)	5,000,000	5,007,490
Neuberger Berman Loan Advisers CLO 38 Ltd.		
2020-38A, 0.000% (3 Month LIBOR USD + 1.650%), 10/20/2035 (a)(b)(c)(d)	7,000,000	6,999,965
Niagara Park CLO Ltd.		

2019-1A, 6.072% (3 Month LIBOR USD + 5.950%), 07/17/2032 (a)(b)(c)	2,000,000	1,988,674
Oak Hill Credit Partners Ltd.		
2014-10RA, 1.682% (3 Month LIBOR USD + 1.550%), 04/20/2034 (a)(b)(c)	6,750,000	6,754,543
OHA Credit XIII Ltd.		
2016-13A, 1.846% (3 Month LIBOR USD + 1.700%), 10/25/2034 (a)(b)(c)	5,000,000	5,010,720
Octagon Investment Partners 26 Ltd.		
2016-1A, 1.924% (3 Month LIBOR USD + 1.800%), 07/15/2030 (a)(b)(c)	6,220,000	6,175,011
Octagon Investment Partners 33 Ltd.		
2017-1A, 1.632% (3 Month LIBOR USD + 1.500%), 01/20/2031 (a)(b)(c)	1,250,000	1,249,995
Octagon Investment Partners 41 Ltd.		
2019-2A, 1.824% (3 Month LIBOR USD + 1.700%), 10/15/2033 (a)(b)(c)	10,000,000	9,999,940
Octagon Investment Partners 49 Ltd.		
2020-5A, 1.674% (3 Month LIBOR USD + 1.550%), 01/15/2033 (a)(b)(c)	1,750,000	1,749,991
RR Ltd.		
2021-17A, 1.540% (3 Month LIBOR USD + 1.400%), 07/15/2034 (a)(b)(c)	5,000,000	4,999,930
2021-17A, 1.790% (3 Month LIBOR USD + 1.650%), 07/15/2034 (a)(b)(c)	5,000,000	5,010,210
Treman Park CLO Ltd.		
2015-1A, 7.542% (3 Month LIBOR USD + 7.410%), 10/20/2028 (a)(b)(c)	1,750,000	1,733,825
Verde CLO Ltd.		
2019-1A, 1.724% (3 Month LIBOR USD + 1.600%), 04/15/2032 (a)(b)(c)	2,000,000	1,999,990
Voya CLO Ltd.		
2016-4A, 1.682% (3 Month LIBOR USD + 1.550%), 07/20/2029 (a)(b)(c)	7,250,000	7,266,755
Webster Park CLO Ltd.		
2015-1A, 1.482% (3 Month LIBOR USD + 1.350%), 07/20/2030 (a)(b)(c)	4,000,000	3,999,984
2015-1A, 1.932% (3 Month LIBOR USD + 1.800%), 07/20/2030 (a)(b)(c)	10,300,000	10,305,613
2015-1A, 3.032% (3 Month LIBOR USD + 2.900%), 07/20/2030 (a)(b)(c)	4,800,000	4,802,621
Whetstone Park CLO Ltd.		
2021-1A, 2.791%, 01/20/2035 (a)(c)	1,400,000	1,400,000
TOTAL COLLATERALIZED LOAN OBLIGATIONS (Cost \$589,274,389)		<u>593,831,404</u>

**CORPORATE BONDS - 18.03%**

**Administrative and Support Services - 1.01%**

ADT Security Corp.		
4.125%, 08/01/2029 (a)	9,650,000	9,328,655
Central Storage Safety Project Trust		
4.823%, 02/01/2038 (a)	6,690,880	7,692,615
Equifax, Inc.		
2.350%, 09/15/2031	5,000,000	4,927,330
ERAC USA Finance, LLC		
7.000%, 10/15/2037 (a)	7,957,000	11,841,250
MSCI, Inc.		
4.000%, 11/15/2029 (a)	5,000,000	5,182,450
3.625%, 11/01/2031 (a)	5,000,000	5,094,950
3.250%, 08/15/2033 (a)	1,750,000	1,747,777
Northwell Healthcare, Inc.		
3.391%, 11/01/2027	4,652,000	4,981,959
Prime Security Services Borrower LLC		
3.375%, 08/31/2027 (a)	1,000,000	947,695
Scotts Miracle-Gro Co.		
4.375%, 02/01/2032 (a)	2,578,000	2,558,665
Verizon Communications, Inc.		
4.500%, 08/10/2033	4,155,000	4,905,582
Visa, Inc.		
4.150%, 12/14/2035	7,450,000	8,913,323

**Air Transportation - 0.26%**

Delta Air Lines, Inc.		
7.000%, 05/01/2025 (a)	6,190,000	7,118,682
Southwest Airlines Co.		
5.125%, 06/15/2027	8,780,000	10,016,386

**Ambulatory Health Care Services - 0.47%**

Ascension Health		
3.106%, 11/15/2039	15,000,000	16,366,375
Piedmont Healthcare, Inc.		
2.044%, 01/01/2032	5,000,000	4,874,827
Toledo Hospital		
6.015%, 11/15/2048	6,980,000	10,480,996

**Amusement, Gambling, and Recreation Industries - 0.09%**

YMCA of Greater New York		
2.303%, 08/01/2026	5,730,000	5,710,118
<b>Beverage and Tobacco Product Manufacturing - 0.26%</b>		
Coca-Cola Co.		
2.000%, 03/05/2031	10,000,000	9,959,628
Keurig Dr. Pepper, Inc.		
7.450%, 05/01/2038	5,000,000	7,671,422
<b>Broadcasting (except Internet) - 0.09%</b>		
Sirius XM Radio, Inc.		
3.125%, 09/01/2026 (a)	5,500,000	5,427,015
3.875%, 09/01/2031 (a)	941,000	893,178
<b>Building Material and Garden Equipment and Supplies Dealers - 0.51%</b>		
Home Depot, Inc.		
1.375%, 03/15/2031	10,000,000	9,430,233
5.875%, 12/16/2036	5,000,000	7,099,262
5.400%, 09/15/2040	5,000,000	6,887,009
Lowe's Companies, Inc.		
1.700%, 09/15/2028	10,846,000	10,625,162
<b>Chemical Manufacturing - 0.72%</b>		
Axalta Coating Systems LLC		
3.375%, 02/15/2029 (a)	6,750,000	6,440,208
Bristol-Myers Squibb Co.		
4.125%, 06/15/2039	8,734,000	10,401,559
Johnson & Johnson		
5.850%, 07/15/2038	8,180,000	11,887,229
Wyeth LLC		
5.950%, 04/01/2037	13,738,000	19,566,845
<b>Computer and Electronic Product Manufacturing - 0.90%</b>		
Apple, Inc.		
1.650%, 02/08/2031	20,000,000	19,435,869
2.375%, 02/08/2041	10,000,000	9,761,018
Intel Corp.		
3.900%, 03/25/2030	10,000,000	11,360,314
NVIDIA Corp.		
1.550%, 06/15/2028	5,000,000	4,936,734
2.000%, 06/15/2031	5,000,000	4,972,432
Siemens Financieringsmaatschappij NV		
2.150%, 03/11/2031 (a)(c)	9,650,000	9,669,448
<b>Construction of Buildings - 0.23%</b>		
Ashton Woods USA LLC		
4.625%, 04/01/2030 (a)	2,600,000	2,548,353
Century Communities, Inc.		
3.875%, 08/15/2029 (a)	2,000,000	1,973,500
LGI Homes, Inc.		
4.000%, 07/15/2029 (a)	5,875,000	5,648,490
M/I Homes, Inc.		
3.950%, 02/15/2030	5,000,000	4,957,325
<b>Credit Intermediation and Related Activities - 5.28%</b>		
American AGredit FLCA		
3.375% to 06/15/2031 then SOFR + 2.120%, 06/15/2036 (a)(b)	10,000,000	10,056,294
Bank of America Corp.		
2.087% to 05/14/2029 then SOFR + 1.060%, 06/14/2029 (b)	12,000,000	11,854,239
2.651% to 03/11/31 then SOFR + 1.220%, 03/11/2032 (b)	10,000,000	10,113,878
Bank of NT Butterfield & Son Ltd.		
5.250% to 06/01/2023 then 3 Month LIBOR USD + 2.255%, 06/01/2028 (b)(c)	3,000,000	3,111,134
5.250% to 06/15/2025 then SOFR + 5.060%, 06/15/2030 (b)(c)	5,000,000	5,347,368
Bank OZK		
2.750% to 10/01/2026 then SOFR + 2.090%, 10/01/2031 (b)	15,175,000	15,320,951
Banner Corp.		
5.000% to 06/30/2025 then SOFR + 4.890%, 06/30/2030 (b)	5,000,000	5,308,187
BlueHub Loan Fund, Inc.		
3.099%, 01/01/2030	3,000,000	3,122,749
Bryn Mawr Bank Corp.		
4.250% to 12/15/2022 then 3 Month LIBOR USD + 2.050%, 12/15/2027 (b)	3,500,000	3,517,259
CIT Group, Inc.		
4.125% (5 Year CMT Rate + 2.372%), 11/13/2029 (b)	2,000,000	2,036,610

CNB Financial Corp.	3.250% to 6/15/2026 then SOFR + 2.580%, 06/15/2031 (a)(b)	8,000,000	7,934,362
Compeer Financial FLCA	2.750% to 06/01/2026 then SOFR + 2.030%, 06/01/2031 (a)(b)	5,000,000	4,977,691
	3.375% to 06/01/2031 then SOFR + 1.965%, 06/01/2036 (a)(b)	4,750,000	4,850,109
First Busey Corp.	5.250% to 06/01/2025 then SOFR + 5.110%, 06/01/2030 (b)	4,000,000	4,410,042
First Citizens BancShares, Inc.	3.375% to 03/15/2025 then SOFR + 2.465%, 03/15/2030 (b)	7,500,000	7,655,775
First Financial Bancorp	5.250% to 05/15/2025 then SOFR + 5.090%, 05/15/2030 (b)	4,000,000	4,270,529
First Interstate BancSystem, Inc.	5.250% to 05/15/2025 then SOFR + 5.180%, 05/15/2030 (b)	5,000,000	5,313,185
First Mid Bancshares, Inc.	3.950% to 10/15/2025 then SOFR + 3.830%, 10/15/2030 (b)	5,000,000	5,109,219
First Midwest Bancorp Inc.	5.875%, 09/29/2026	8,500,000	9,858,799
Firstbank	4.500% to 09/01/2025 then SOFR + 4.390%, 09/01/2030 (b)	5,000,000	5,104,577
Flushing Financial Corp.	3.125% to 12/01/2026 then SOFR + 2.035%, 12/01/2031 (b)	5,000,000	5,048,673
Great Southern Bank	5.500% to 06/15/2025 then SOFR + 5.325%, 06/15/2030 (b)	4,750,000	5,128,925
Heartland Financial USA, Inc.	2.750% to 09/15/2026 then SOFR + 2.100%, 09/15/2031 (b)	6,000,000	6,070,582
Heritage Commerce Corp.	5.250% to 06/01/2022 then 3 Month LIBOR USD + 3.365%, 06/01/2027 (b)	3,935,000	3,943,843
Hilltop Holdings, Inc.	6.125% to 05/15/2030 then SOFR + 5.800%, 05/15/2035 (b)	9,000,000	10,415,535
Independent Bank Group, Inc.	4.000% to 09/15/2025 then SOFR + 3.885%, 09/15/2030 (b)	7,000,000	7,407,610
John Deere Capital Corp.	2.000%, 06/17/2031	10,000,000	9,947,624
JPMorgan Chase & Co.	2.069% to 06/01/2028 then SOFR + 1.015%, 06/01/2029 (b)	5,000,000	4,943,668
MB Financial Bank, NA	4.000% to 12/01/2022 then 3 Month LIBOR USD + 1.873%, 12/01/2027 (b)	3,000,000	3,086,623
NBT Bancorp, Inc.	5.000% to 07/01/2025 then SOFR + 4.850%, 07/01/2030 (b)	7,500,000	7,946,734
NexBank Capital, Inc.	4.000% to 08/15/2026 then SOFR + 3.390%, 08/15/2031 (a)(b)	6,500,000	6,409,219
OceanFirst Financial Corp.	5.250% to 05/15/2025 then SOFR + 5.095%, 05/15/2030 (b)	5,000,000	5,371,892
OneMain Finance Corp.	3.500%, 01/15/2027	5,000,000	4,833,150
	5.375%, 11/15/2029	8,453,000	8,912,632
Pacific Continental Corp.	4.847% to 12/31/2021 then 3 Month LIBOR USD + 4.715%, 06/30/2026 (b)	5,000,000	5,000,762
Pacific Premier Bancorp, Inc.	4.875% to 05/15/2024 then 3 Month LIBOR USD + 2.500%, 05/15/2029 (b)	4,000,000	4,171,241
	5.375% to 06/15/2025 then SOFR + 5.170%, 06/15/2030 (b)	5,000,000	5,371,625
Park National Corp.	4.500% to 09/01/2025 then SOFR + 4.390%, 09/01/2030 (b)	5,100,000	5,206,624
Peapack-Gladstone Financial Corp.	3.500% to 12/30/2025 then SOFR + 3.260%, 12/30/2030 (b)	7,500,000	7,657,125
Pinnacle Financial Partners, Inc.	4.125% to 09/15/2024 then 3 Month LIBOR USD + 2.775%, 09/15/2029 (b)	6,000,000	6,107,325
Renasant Corp.	3.000% to 12/01/2026 then SOFR + 1.910%, 12/01/2031 (b)	5,000,000	5,024,292
	4.500% to 09/15/2030 then SOFR + 4.025%, 09/15/2035 (b)	5,000,000	5,352,385
Sandy Spring Bancorp, Inc.	4.250% to 11/15/2024 then SOFR + 2.882%, 11/15/2029 (b)	5,500,000	5,638,684
Signature Bank	4.125% to 11/01/2024 then 3 Month LIBOR USD + 2.559%, 11/01/2029 (b)	5,000,000	5,258,025
Southside Bancshares, Inc.	3.875% to 11/15/2025 then SOFR + 3.660%, 11/15/2030 (b)	7,000,000	7,282,632

Summit Financial Group, Inc. 3.250% to 12/01/2026 then SOFR + 2.300%, 12/01/2031 (a)(b)	4,000,000	4,018,422
Texas Capital Bancshares, Inc. 4.000% (5 Year CMT Rate + 3.150%), 05/06/2031 (b)	10,590,000	11,115,573
Texas Capital Bank, NA 5.250%, 01/31/2026	5,000,000	5,445,248
Toronto-Dominion Bank 2.000%, 09/10/2031 (c)	10,000,000	9,936,131
Towne Bank 4.500% to 07/30/2022 then 3 Month LIBOR USD + 2.550%, 07/30/2027 (b)	4,000,000	4,049,763
Toyota Motor Credit Corp. 1.900%, 09/12/2031	5,000,000	4,922,634
Trustmark Corp. 3.625% to 12/01/2025 then SOFR + 3.387%, 12/01/2030 (b)	6,000,000	6,159,680
UMB Financial Corp. 3.700% (5 Year CMT Rate + 3.437%), 09/17/2030 (b)	5,000,000	5,095,555
Valley National Bancorp 3.000% to 06/15/2026 then SOFR + 2.360%, 06/15/2031 (b)	5,000,000	5,089,725
Western Alliance Bancorp 3.000% to 06/15/2026 then SOFR + 2.250%, 06/15/2031 (b)	5,900,000	6,040,655
Western Alliance Bank 5.250% to 06/01/2025 then SOFR + 5.120%, 06/01/2030 (b)	5,000,000	5,459,625
WSFS Financial Corp. 2.750% to 12/15/2025 then SOFR + 2.485%, 12/15/2030 (b)	4,470,000	4,424,504
<b>Educational Services - 0.26%</b>		
Liberty University, Inc. 3.338%, 03/01/2034	16,000,000	17,100,834
<b>Fabricated Metal Product Manufacturing - 0.19%</b>		
Ball Corp. 2.875%, 08/15/2030 3.125%, 09/15/2031	8,000,000 5,000,000	7,613,000 4,816,525
<b>Food Manufacturing - 0.33%</b>		
Archer-Daniels-Midland Co. 3.250%, 03/27/2030	10,900,000	11,964,301
Hormel Foods Corp. 1.700%, 06/03/2028	10,000,000	9,937,834
<b>Food Services and Drinking Places - 0.03%</b>		
Papa John's International, Inc. 3.875%, 09/15/2029 (a)	1,750,000	1,717,047
<b>Funds, Trusts, and Other Financial Vehicles - 0.46%</b>		
Ares Capital Corp. 3.200%, 11/15/2031	6,600,000	6,469,222
New York Life Global Funding 1.850%, 08/01/2031 (a)	25,000,000	24,485,507
<b>Furniture and Related Product Manufacturing - 0.12%</b>		
Tempur Sealy International, Inc. 3.875%, 10/15/2031 (a)	8,000,000	7,741,640
<b>Hospitals - 1.10%</b>		
Advocate Health & Hospitals Corp. 3.829%, 08/15/2028	1,000,000	1,117,911
Cedars-Sinai Health System 2.288%, 08/15/2031	10,000,000	10,116,976
CHRISTUS Health 4.341%, 07/01/2028	3,285,000	3,717,441
CommonSpirit Health 3.347%, 10/01/2029 2.782%, 10/01/2030 3.817%, 10/01/2049	2,235,000 10,000,000 2,150,000	2,387,082 10,287,025 2,546,773
Hackensack Meridian Health, Inc. 2.675%, 09/01/2041	9,920,000	9,911,814
Kaiser Foundation Hospitals 2.810%, 06/01/2041	20,000,000	20,529,611
Memorial Health Services 3.496%, 05/01/2022 3.447%, 11/01/2049	575,000 9,820,000	581,932 11,238,878
Orlando Health Obligated Group		

2.891%, 10/01/2035	1,000,000	1,047,815
<b>Insurance Carriers and Related Activities - 0.33%</b>		
Centene Corp.		
2.450%, 07/15/2028	10,900,000	10,713,174
Chubb INA Holdings, Inc.		
1.375%, 09/15/2030	12,483,000	11,686,842
<b>Management of Companies and Enterprises - 0.06%</b>		
New Red Finance, Inc.		
3.875%, 01/15/2028 (a)(c)	4,000,000	3,954,620
<b>Merchant Wholesalers, Durable Goods - 0.02%</b>		
CDW Finance Corp.		
3.276%, 12/01/2028	1,650,000	1,677,613
<b>Merchant Wholesalers, Nondurable Goods - 0.38%</b>		
Cargill, Inc.		
2.125%, 04/23/2030 (a)	5,632,000	5,646,895
2.125%, 11/10/2031 (a)	20,000,000	19,827,702
<b>Motor Vehicle and Parts Dealers - 0.29%</b>		
Asbury Automotive Group, Inc.		
5.000%, 02/15/2032 (a)	1,500,000	1,513,822
Group 1 Automotive, Inc.		
4.000%, 08/15/2028 (a)	4,650,000	4,608,220
Lithia Motors, Inc.		
4.625%, 12/15/2027 (a)	5,000,000	5,222,550
3.875%, 06/01/2029 (a)	4,750,000	4,814,505
4.375%, 01/15/2031 (a)	3,000,000	3,136,755
<b>Nonmetallic Mineral Product Manufacturing - 0.10%</b>		
Corning, Inc.		
5.750%, 08/15/2040	5,107,000	7,010,040
<b>Nonstore Retailers - 0.05%</b>		
Amazon.com, Inc.		
2.100%, 05/12/2031	3,400,000	3,421,038
<b>Nursing and Residential Care Facilities - 0.10%</b>		
HumanGood California Obligated Group		
3.000%, 10/01/2028	6,880,000	6,895,714
<b>Paper Manufacturing - 0.29%</b>		
Georgia-Pacific LLC		
2.300%, 04/30/2030 (a)	10,000,000	10,144,271
Graphic Packaging International LLC		
4.750%, 07/15/2027 (a)	2,600,000	2,797,873
3.750%, 02/01/2030 (a)	6,575,000	6,544,262
<b>Personal and Laundry Services - 0.15%</b>		
Service Corp. International		
5.125%, 06/01/2029	5,250,000	5,600,096
4.000%, 05/15/2031	4,750,000	4,747,340
<b>Primary Metal Manufacturing - 0.18%</b>		
Howmet Aerospace, Inc.		
5.900%, 02/01/2027	2,700,000	3,040,416
3.000%, 01/15/2029	9,700,000	9,325,628
<b>Professional, Scientific, and Technical Services - 0.49%</b>		
AECOM		
5.125%, 03/15/2027	10,000,000	10,740,550
Booz Allen Hamilton, Inc.		
3.875%, 09/01/2028 (a)	9,324,000	9,385,632
Gartner, Inc.		
3.625%, 06/15/2029 (a)	10,000,000	9,953,200
Open Text Corp.		
3.875%, 12/01/2029 (a)(c)	3,000,000	2,987,085
<b>Publishing Industries (except Internet) - 0.74%</b>		
Adobe, Inc.		
2.300%, 02/01/2030	10,000,000	10,209,294
Microsoft Corp.		
3.500%, 02/12/2035	6,076,000	6,980,177
Open Text Holdings, Inc.		
4.125%, 12/01/2031 (a)	6,250,000	6,213,688
Oracle Corp.		
2.300%, 03/25/2028	10,000,000	10,067,841



3.850%, 07/15/2036	10,000,000	10,906,089
Salesforce.com, Inc.		
1.950%, 07/15/2031	5,000,000	4,974,802
<b>Real Estate - 0.59%</b>		
American Finance Trust, Inc.		
4.500%, 09/30/2028 (a)	10,000,000	9,886,550
Arbor Realty Trust, Inc.		
4.750%, 10/15/2024 (a)	4,000,000	4,008,591
4.500%, 03/15/2027 (a)	5,000,000	4,918,602
Enterprise Community Loan Fund, Inc.		
3.685%, 11/01/2023	5,010,000	5,091,359
4.152%, 11/01/2028	5,000,000	5,198,815
Simon Property Group LP		
6.750%, 02/01/2040	6,738,000	10,081,967
<b>Religious, Grantmaking, Civic, Professional, and Similar Organizations - 0.18%</b>		
Nature Conservancy		
1.711%, 07/01/2031	1,250,000	1,227,716
1.811%, 07/01/2032	1,150,000	1,127,685
1.861%, 07/01/2033	1,000,000	976,111
Penn State Health		
3.806%, 11/01/2049	3,500,000	4,115,417
United Jewish Appeal-Federation of Jewish Philanthropies of New York, Inc.		
2.145%, 02/01/2031	4,565,000	4,458,540
<b>Rental and Leasing Services - 0.13%</b>		
United Rentals North America, Inc.		
3.750%, 01/15/2032	8,500,000	8,386,780
<b>Repair and Maintenance - 0.24%</b>		
Allison Transmission, Inc.		
3.750%, 01/30/2031 (a)	10,050,000	9,625,538
Valvoline, Inc.		
3.625%, 06/15/2031 (a)	6,659,000	6,388,945
<b>Securities, Commodity Contracts, and Other Financial Investments and Related Activities - 0.54%</b>		
Blackstone Holdings Finance Co. LLC		
1.625%, 08/05/2028 (a)	12,000,000	11,668,654
Brookfield Asset Management, Inc.		
7.375%, 03/01/2033 (c)	3,000,000	4,232,156
Charles Schwab Corp.		
2.300%, 05/13/2031	10,000,000	10,159,064
Northwestern Mutual Global Funding		
1.700%, 06/01/2028 (a)	10,000,000	9,948,801
<b>Specialty Trade Contractors - 0.01%</b>		
TopBuild Corp.		
4.125%, 02/15/2032 (a)	1,000,000	1,003,330
<b>Transportation Equipment Manufacturing - 0.51%</b>		
Dana, Inc.		
5.375%, 11/15/2027	5,000,000	5,230,775
4.250%, 09/01/2030	5,000,000	4,978,175
4.500%, 02/15/2032	3,500,000	3,418,485
General Dynamics Corp.		
3.625%, 04/01/2030	5,000,000	5,593,539
Thor Industries, Inc.		
4.000%, 10/15/2029 (a)	5,340,000	5,237,205
TransDigm, Inc.		
8.000%, 12/15/2025 (a)	9,110,000	9,611,870
<b>Utilities - 0.12%</b>		
Oglethorpe Power Corp.		
6.191%, 01/01/2031 (a)	6,445,000	7,911,185
<b>Wood Product Manufacturing - 0.22%</b>		
Builders FirstSource, Inc.		
4.250%, 02/01/2032 (a)	4,750,000	4,778,144
Masonite International Corp.		
3.500%, 02/15/2030 (a)(c)	10,000,000	9,715,300
TOTAL CORPORATE BONDS (Cost \$1,193,035,153)		<u>1,205,865,971</u>

**NON-AGENCY RESIDENTIAL MORTGAGE BACKED SECURITIES - 10.87%**

Adjustable Rate Mortgage Trust

2005-3, 2.902%, 07/25/2035 (f)	343,122	351,287
2005-10, 2.623%, 01/25/2036 (f)	6,061,101	5,446,675
2006-2, 3.146%, 05/25/2036 (f)	987,507	961,121
<b>Alternative Loan Trust</b>		
2004-28CB, 5.000%, 01/25/2020 (g)	127,195	102,920
2006-J3, 5.750%, 05/25/2026	564,626	568,093
2004-27CB, 6.000%, 12/25/2034	1,128,126	1,126,890
2004-28CB, 6.000%, 01/25/2035	370,644	380,446
2005-6CB, 5.750%, 04/25/2035	2,278,975	2,256,600
2005-6CB, 7.500%, 04/25/2035	267,233	270,405
2005-13CB, 0.592% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	1,121,467	1,001,020
2005-9CB, 0.592% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	2,466,078	2,301,727
2005-9CB, 6.000%, 05/25/2035	8,059,882	5,722,285
2005-21CB, 5.250%, 06/25/2035	3,239,840	3,054,069
2005-21CB, 6.000%, 06/25/2035	1,955,177	1,897,921
2005-J6, 0.592% (1 Month LIBOR USD + 0.500%), 07/25/2035 (b)	3,759,444	3,228,265
2005-20CB, 5.500%, 07/25/2035	1,273,966	1,200,990
2005-43, 3.361%, 09/25/2035 (f)	193,781	186,728
2005-63, 2.786%, 11/25/2035 (f)	1,000,743	980,790
2005-54CB, 5.500%, 11/25/2035	618,469	469,260
2005-J13, 5.500%, 11/25/2035	575,325	501,135
2005-65CB, 0.000%, 12/25/2035 (d)(e)	855,514	450,424
2005-65CB, 5.500%, 01/25/2036	124,119	108,648
2005-75CB, 5.500%, 01/25/2036	1,586,749	1,392,881
2005-73CB, 5.750%, 01/25/2036	395,948	294,622
2005-86CB, 5.500%, 02/25/2036	146,978	116,121
2005-86CB, 5.500%, 02/25/2036	1,060,634	837,963
2005-80CB, 6.000%, 02/25/2036	5,096,963	5,226,975
2006-6CB, 5.500%, 05/25/2036	115,271	112,101
2006-12CB, 5.750% (1 Month LIBOR USD + 5.750%), 05/25/2036 (b)	602,333	434,003
2006-14CB, 6.000%, 06/25/2036	2,647,553	1,998,770
2006-16CB, 6.000%, 06/25/2036	419,531	325,221
2006-16CB, 6.000%, 06/25/2036	1,099,638	852,439
2006-16CB, 6.000%, 06/25/2036	954,666	740,029
2006-19CB, 0.492% (1 Month LIBOR USD + 0.400%), 08/25/2036 (b)	736,371	372,100
2006-24CB, 5.750%, 08/25/2036	2,786,097	2,135,097
2006-24CB, 5.750%, 08/25/2036	4,491,254	3,441,826
2006-19CB, 6.000% (1 Month LIBOR USD + 1.000%), 08/25/2036 (b)	1,106,915	877,410
2006-19CB, 6.000%, 08/25/2036	154,089	122,096
2006-19CB, 6.000%, 08/25/2036	4,290,223	3,401,855
2006-19CB, 6.000% (1 Month LIBOR USD + 1.000%), 08/25/2036 (b)	2,807,505	2,225,592
2006-23CB, 6.000%, 08/25/2036	753,809	782,178
2006-23CB, 6.500%, 08/25/2036	5,892,785	3,058,136
2006-J6, 6.000%, 09/25/2036	3,100,821	2,284,162
2006-J6, 6.000%, 09/25/2036	2,301,971	1,695,704
2006-26CB, 6.250%, 09/25/2036	5,686,416	3,988,085
2006-J5, 6.500%, 09/25/2036	2,117,425	1,678,864
2006-J5, 6.500%, 09/25/2036	10,250,636	8,127,523
2006-32CB, 5.500%, 11/25/2036	194,451	149,769
2006-31CB, 5.750%, 11/25/2036	2,138,802	1,649,457
2006-31CB, 6.000%, 11/25/2036	237,110	186,782
2006-32CB, 6.000%, 11/25/2036	3,007,514	2,418,423
2006-32CB, 6.000%, 11/25/2036	985,830	792,733
2006-32CB, 6.000%, 11/25/2036	2,963,685	2,383,179
2006-30T1, 6.500%, 11/25/2036	8,340,737	3,603,579
2006-39CB, 6.000%, 01/25/2037	2,767,652	2,795,297
2006-41CB, 6.000%, 01/25/2037	587,117	452,551
2007-2CB, 5.750%, 03/25/2037	6,317,060	4,497,354
2007-4CB, 5.750%, 04/25/2037	1,397,524	1,398,183
2007-4CB, 5.750%, 04/25/2037	1,857,910	1,858,787
2007-8CB, 5.500%, 05/25/2037	6,486,990	4,864,385
2007-8CB, 6.000%, 05/25/2037	876,510	682,177
2007-J2, 6.000%, 07/25/2037	6,644,721	6,610,708
2008-2R, 6.000%, 08/25/2037 (f)	7,568,593	5,375,620
2007-23CB, 6.000%, 09/25/2037	4,760,293	3,502,966
2007-13, 6.000%, 06/25/2047	2,683,446	1,969,272

American Home Mortgage Investment Trust		
2006-2, 6.750%, 06/25/2036 (h)	2,778,245	660,685
<b>Banc of America Alternative Loan Trust</b>		
2005-11, 5.750%, 12/25/2035	894,250	892,163
2005-11, 5.750%, 12/25/2035	165,678	165,291
2006-9, 0.492% (1 Month LIBOR USD + 0.400%), 01/25/2037 (b)	1,085,664	848,654
2006-9, 6.000%, 01/25/2037	226,387	224,704
2006-4, 6.000%, 05/25/2046	1,089,704	1,093,757
2006-4, 6.500%, 05/25/2046	856,002	851,286
2006-4, 6.500%, 05/25/2046	1,364,549	1,367,373
2006-5, 6.000%, 06/25/2046	352,671	354,551
2006-6, 6.000%, 07/25/2046	1,327,551	1,294,539
<b>Banc of America Funding Trust</b>		
2003-3, 5.500%, 10/25/2033	276,366	284,576
2004-1, 6.000%, 02/25/2034	743,017	814,245
2004-1, 6.000%, 03/25/2034	4,367,136	4,807,540
2004-B, 2.421%, 11/20/2034 (f)	2,281,401	2,334,963
2007-4, 5.500%, 11/25/2034	351,690	355,389
2005-3, 5.500%, 06/25/2035	86,497	90,613
2014-R3, 2.375%, 06/26/2035 (a)(f)	1,615,478	1,613,447
2014-R3, 2.420%, 06/26/2035 (a)(f)	3,424,684	3,352,465
2005-4, 5.500%, 08/25/2035	39,062	41,647
2005-5, 5.500%, 09/25/2035	255,017	264,954
2005-5, 5.500%, 09/25/2035	1,963,608	2,083,786
2005-7, 5.500%, 11/25/2035	3,978,149	4,011,064
2005-7, 5.750%, 11/25/2035	13,866	14,674
2005-7, 6.000%, 11/25/2035	68,972	72,121
2005-8, 5.750%, 01/25/2036	2,846,259	2,829,881
2006-B, 2.354%, 03/20/2036 (f)	687,363	623,067
2006-F, 2.765%, 07/20/2036 (f)	6,892,961	6,551,106
2006-5, 5.750%, 09/25/2036	448,524	461,430
2006-7, 6.000%, 09/25/2036	553,670	545,963
2006-I, 1.885%, 12/20/2036 (f)	3,280,135	3,293,382
2006-I, 1.885%, 12/20/2036 (f)	570,564	562,526
2006-I, 2.125%, 12/20/2036 (f)	766,484	793,355
2007-1, 6.689%, 01/25/2037 (h)	837,875	851,430
2007-2, 0.152% (1 Month LIBOR USD + 0.060%), 03/25/2037 (b)	455,474	439,866
2007-3, 0.952% (1 Month LIBOR USD + 0.430%), 04/25/2037 (b)	1,106,725	1,099,187
2007-6, 0.372% (1 Month LIBOR USD + 0.280%), 07/25/2037 (b)	5,183,637	5,073,730
2007-6, 0.382% (1 Month LIBOR USD + 0.290%), 07/25/2037 (b)	1,255,921	1,229,911
2007-5, 5.500%, 07/25/2037	1,899,984	1,985,902
2010-R3, 6.000%, 09/26/2037 (a)(f)	7,829,769	8,013,400
2006-J, 3.439%, 01/20/2047 (f)	166,971	161,427
<b>Banc of America Mortgage Trust</b>		
2005-A, 2.502%, 02/25/2035 (f)	1,924,259	1,987,988
2005-F, 2.677%, 07/25/2035 (f)	903,893	906,153
2007-1, 6.000%, 03/25/2037	1,938,354	1,844,093
2006-B, 2.439%, 10/20/2046 (f)	673,651	657,179
<b>BCAP LLC Trust</b>		
2007-AA2, 7.500%, 04/25/2037 (i)	320,897	229,964
<b>Bear Stearns ALT-A Trust</b>		
2006-6, 3.238%, 11/25/2036 (f)	891,042	603,120
<b>Bear Stearns ARM Trust</b>		
2004-12, 2.879%, 02/25/2035 (f)	48,434	49,008
<b>Bear Stearns Asset Backed Securities I Trust</b>		
2005-AC5, 1.092% (1 Month LIBOR USD + 1.000%), 08/25/2035 (b)	586,416	431,361
2006-AC4, 0.342% (1 Month LIBOR USD + 0.250%), 07/25/2036 (b)	3,744,372	3,382,460
2006-AC4, 35.863% (1 Month LIBOR USD + 36.250%), 07/25/2036 (b)(e)(i)	865,073	1,153,022
<b>Charlie Mac Trust</b>		
2004-2, 6.000%, 10/25/2034	38,216	38,957
<b>Chase Funding Trust</b>		
2004-1, 0.842% (1 Month LIBOR USD + 0.750%), 09/25/2033 (b)	193,089	192,810
<b>Chase Mortgage Finance Trust</b>		
2005-S2, 5.500%, 10/25/2035	771,078	768,599
2005-S3, 5.500%, 11/25/2035	6,286,111	5,898,634
2005-A1, 2.958%, 12/25/2035 (f)	951,872	954,561

2005-A1, 2.958%, 12/25/2035 (f)	992,367	995,170
2006-S3, 6.000%, 11/25/2036	7,144,495	4,621,976
2006-S4, 6.000%, 12/25/2036	1,101,973	736,496
2006-S4, 6.000%, 12/25/2036	4,173,090	2,789,058
2007-S1, 6.000%, 02/25/2037	4,108,869	2,320,097
2007-S3, 5.750%, 05/25/2037	729,682	472,820
2007-S3, 6.000%, 05/25/2037	2,223,338	1,467,006
2007-A2, 2.748%, 07/25/2037 (f)	977,964	928,591
ChaseFlex Trust		
2005-1, 5.500%, 02/25/2035	389,873	348,822
2006-2, 4.440%, 09/25/2036 (f)	2,905,952	2,909,043
2007-M1, 4.145%, 08/25/2037 (h)	1,721,578	1,682,593
CHL Mortgage Pass-Through Trust		
2005-20, 5.250%, 12/25/2027	25,490	21,122
2003-42, 2.242%, 10/25/2033 (f)	1,016,599	1,018,307
2003-44, 5.000%, 10/25/2033	347,000	350,541
2004-4, 5.500%, 05/25/2034	515,289	519,709
2004-14, 2.731%, 08/25/2034 (f)	2,710,539	2,745,933
2004-21, 4.000%, 11/25/2034	582,440	594,836
2004-24, 5.500%, 12/25/2034	2,798,765	2,903,855
2004-J9, 5.500%, 01/25/2035	615,206	632,483
2004-HYB5, 2.594%, 04/20/2035 (f)	780,674	831,862
2005-HYB2, 2.843%, 05/20/2035 (f)	852,483	887,700
2005-13, 5.500%, 06/25/2035	1,864,948	1,464,897
2005-J3, 5.500%, 09/25/2035	72,352	71,841
2005-27, 5.500%, 12/25/2035	626,448	393,160
2005-27, 5.500%, 12/25/2035	1,291,936	1,203,060
2005-31, 2.802%, 01/25/2036 (f)	1,100,096	1,049,893
2005-30, 5.500%, 01/25/2036	72,546	58,766
2005-HY10, 3.005%, 02/20/2036 (f)	62,279	52,103
2005-HY10, 3.075%, 02/20/2036 (f)	119,542	104,077
2005-HY10, 3.396%, 02/20/2036 (f)	1,898,972	1,923,932
2006-6, 6.000%, 04/25/2036	696,204	505,717
2006-9, 6.000%, 05/25/2036	1,209,290	825,211
2006-J4, 6.250%, 09/25/2036	104,931	59,582
2006-16, 6.500%, 11/25/2036	611,778	368,278
2006-17, 6.000% (1 Month LIBOR USD + 0.550%), 12/25/2036 (b)	3,193,879	1,999,253
2006-17, 6.000%, 12/25/2036	2,361,518	1,476,607
2006-18, 6.000%, 12/25/2036	284,434	214,928
2006-21, 5.750%, 02/25/2037	1,410,249	973,286
2006-21, 6.000%, 02/25/2037	3,256,458	2,304,119
2006-21, 6.000%, 02/25/2037	743,522	526,082
2007-1, 6.000%, 03/25/2037	2,274,747	1,657,131
2007-5, 5.500%, 05/25/2037	873,378	623,415
2007-5, 5.750%, 05/25/2037	6,217,161	4,549,244
2007-5, 5.750%, 05/25/2037	645,540	471,399
2007-5, 5.750%, 05/25/2037	1,831,856	1,340,412
2007-10, 6.000%, 07/25/2037	2,085,223	1,486,263
2007-J2, 6.000%, 07/25/2037	3,174,758	1,772,509
2007-J2, 6.000%, 07/25/2037	205,039	114,476
2007-HY5, 2.983%, 09/25/2037 (f)	2,342,123	2,295,282
2007-HY6, 3.092%, 11/25/2037 (f)	325,739	311,792
2007-HY5, 3.381%, 09/25/2047 (f)	6,352,977	6,016,256
Citicorp Mortgage Securities Trust		
2006-3, 5.500%, 06/25/2021 (g)	51,323	43,321
2006-1, 6.000%, 02/25/2036	121,574	125,993
2006-3, 5.750%, 06/25/2036	436,713	437,418
2006-3, 6.000%, 06/25/2036	1,531,743	1,550,773
2006-3, 6.250%, 06/25/2036	958,999	981,731
2006-7, 6.000%, 12/25/2036	3,380,161	3,349,508
2007-3, 5.500%, 04/25/2037	40,037	42,625
2007-3, 6.000%, 04/25/2037	614,314	624,199
Citigroup Mortgage Loan Trust		
2004-2, 9.250%, 08/25/2033 (a)	27,637	28,997
2004-HYB3, 2.833%, 09/25/2034 (f)	499,749	509,988
2005-WF1, 5.830%, 11/25/2034 (h)	2,742,380	2,894,475

2005-1, 2.419%, 04/25/2035 (f)	403,970	406,800
2005-2, 2.508%, 05/25/2035 (f)	546,430	552,655
2005-5, 6.000%, 08/25/2035	2,254,446	2,312,070
2005-7, 2.226%, 09/25/2035 (f)	493,920	476,277
2005-10, 2.639%, 12/25/2035 (f)	1,293,723	998,725
2006-WF1, 5.087%, 03/25/2036 (h)	28,837,967	18,659,281
2006-AR7, 2.738%, 11/25/2036 (f)	1,765,867	1,736,771
2007-AR4, 3.173%, 03/25/2037 (f)	1,396,200	1,399,180
CitiMortgage Alternative Loan Trust		
2007-A4, 5.500%, 04/25/2022	230	229
2006-A2, 0.692% (1 Month LIBOR USD + 0.600%), 05/25/2036 (b)	502,783	439,686
2006-A4, 6.000%, 09/25/2036	1,169,602	1,152,370
2007-A1, 6.000%, 01/25/2037	1,739,970	1,766,793
2007-A1, 6.000%, 01/25/2037	2,796,280	2,839,385
Credit Suisse First Boston Mortgage Securities Corp.		
2005-8, 7.000%, 09/25/2035	2,806,204	1,844,785
CSFB Mortgage-Backed Pass-Through Certificates		
2004-8, 5.500%, 12/25/2034	155,131	156,986
2005-3, 5.500%, 07/25/2035	993,433	1,029,363
2005-9, 5.500%, 10/25/2035	678,501	488,432
2005-10, 5.500%, 11/25/2035	479,718	443,261
2005-10, 5.500%, 11/25/2035	1,890,993	1,747,285
2005-10, 6.000%, 11/25/2035	839,656	326,113
CSMC Mortgage-Backed Trust		
2006-CF1, 5.500%, 11/25/2035 (a)(h)	2,565,000	2,609,721
2006-1, 5.500%, 02/25/2036	386,694	389,000
2006-1, 5.500%, 02/25/2036	43,595	44,229
2006-2, 5.750%, 03/25/2036	626,123	526,559
2006-2, 6.000%, 03/25/2036	4,500,830	2,789,902
2006-4, 6.000%, 05/25/2036	575,923	457,410
2006-4, 7.000%, 05/25/2036	562,901	183,414
2011-12R, 2.405%, 07/27/2036 (a)(f)	1,384,669	1,415,647
2006-7, 6.000%, 08/25/2036	846,926	823,129
2007-2, 5.500%, 03/25/2037	1,484,948	1,086,203
2007-3, 5.500%, 04/25/2037	362,367	347,655
2007-3, 5.500%, 04/25/2037	506,956	486,373
2013-2R, 3.079%, 05/27/2037 (a)(f)	2,248,233	1,635,118
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust		
2005-1, 0.592% (1 Month LIBOR USD + 0.500%), 02/25/2035 (b)	2,123,689	2,101,479
2005-3, 0.592% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	1,542,519	1,471,470
2005-6, 5.500%, 12/25/2035	1,687,362	1,677,986
Deutsche Alt-B Securities, Inc. Mortgage Loan Trust		
2006-AB4, 0.192% (1 Month LIBOR USD + 0.100%), 10/25/2036 (b)	553,204	455,595
DFC HEL Trust		
2001-1, 1.740% (1 Month LIBOR USD + 1.650%), 08/15/2031 (b)	1,585,993	1,673,825
Equity One Mortgage Pass-Through Trust		
2003-1, 4.860%, 08/25/2033 (f)	852,464	864,832
2003-3, 4.868%, 12/25/2033 (f)	1,318,929	1,325,652
Fannie Mae Connecticut Avenue Securities		
2015-C03, 5.092% (1 Month LIBOR USD + 5.000%), 07/25/2025 (b)	3,871,813	3,985,136
2016-C01, 7.042% (1 Month LIBOR USD + 6.950%), 08/25/2028 (b)	2,081,406	2,210,820
2016-C05, 4.542% (1 Month LIBOR USD + 4.450%), 01/25/2029 (b)	2,366,410	2,456,715
2016-C07, 4.442% (1 Month LIBOR USD + 4.350%), 05/25/2029 (b)	2,904,904	3,024,472
2017-C01, 3.642% (1 Month LIBOR USD + 3.550%), 07/25/2029 (b)	3,362,657	3,451,166
2017-C05, 3.692% (1 Month LIBOR USD + 3.600%), 01/25/2030 (b)	6,599,636	6,862,224
2018-C03, 3.842% (1 Month LIBOR USD + 3.750%), 10/25/2030 (b)	5,000,000	5,216,611
2021-R01, 3.150% (SOFR30A + 3.100%), 10/25/2041 (a)(b)	1,390,000	1,400,425
2021-R02, 2.050% (SOFR30A + 2.000%), 11/25/2041 (a)(b)	2,250,000	2,259,151
2021-R02, 3.350% (SOFR30A + 3.300%), 11/25/2041 (a)(b)	2,450,000	2,450,000
First Horizon Alternative Mortgage Securities Trust		
2005-FA11, 5.250%, 02/25/2021 (g)	698	-
2006-FA6, 5.750%, 11/25/2021 (g)	921	707
2004-AA6, 2.361%, 01/25/2035 (f)	330,011	340,013
2004-AA7, 2.287%, 02/25/2035 (f)	1,015,659	1,035,877
2005-AA5, 2.439%, 07/25/2035 (f)	1,719,451	1,683,274
2005-AA7, 2.338%, 09/25/2035 (f)	1,768,784	1,726,777

2005-FA8, 5.500%, 11/25/2035	1,408,211	1,029,968
2006-FA1, 5.750%, 04/25/2036	2,100,210	1,374,948
2006-FA2, 6.000%, 05/25/2036	2,539,470	1,607,364
2006-FA2, 6.000%, 05/25/2036	1,611,934	1,020,277
2006-FA3, 6.000%, 07/25/2036	6,962,573	4,559,543
2006-FA3, 6.000%, 07/25/2036	1,004,828	658,026
2006-FA6, 6.000%, 11/25/2036	1,058,611	540,398
2006-FA6, 6.250%, 11/25/2036	1,341,854	704,856
2006-FA6, 6.250%, 11/25/2036	6,694,891	4,319,396
2007-AA1, 2.610%, 05/25/2037 (f)	2,783,206	2,269,889
2007-FA4, 6.250%, 08/25/2037	2,058,476	1,313,495
<b>First Horizon Mortgage Pass-Through Trust</b>		
2005-AR3, 2.569%, 08/25/2035 (f)	1,457,180	1,487,550
2006-AR4, 2.906%, 01/25/2037 (f)	2,930,961	2,269,333
2006-4, 5.750%, 02/25/2037	1,217,327	699,922
2006-4, 6.000%, 02/25/2037	737,135	436,483
2007-AR1, 2.816%, 05/25/2037 (f)	584,424	326,462
2007-AR2, 2.590%, 08/25/2037 (f)	2,421,231	1,140,550
<b>Freddie Mac Structured Agency Credit Risk Debt Notes</b>		
2016-DNA4, 3.892% (1 Month LIBOR USD + 3.800%), 03/25/2029 (b)	3,943,402	4,082,265
2018-DNA2, 3.792% (1 Month LIBOR USD + 3.700%), 12/25/2030 (a)(b)	5,000,000	5,177,524
2021-DNA7, 1.848% (SOFR30A + 1.800%), 11/25/2041 (a)(b)	7,750,000	7,779,086
2018-HRP2, 4.292% (1 Month LIBOR USD + 4.200%), 02/25/2047 (a)(b)	10,000,000	10,580,296
2020-DNA5, 4.850% (SOFR30A + 4.800%), 10/25/2050 (a)(b)	10,606,000	11,258,142
<b>GSAA Home Equity Trust</b>		
2005-1, 6.260%, 11/25/2034 (h)	2,050,000	2,125,006
2006-15, 6.692%, 09/25/2036 (h)	2,207,117	862,884
2006-18, 6.182%, 11/25/2036 (h)	1,807,596	674,914
2007-7, 0.452% (1 Month LIBOR USD + 0.360%), 07/25/2037 (b)	1,106,869	1,101,882
<b>GSR Mortgage Loan Trust</b>		
2005-4F, 6.500%, 04/25/2020 (g)	48,586	48,577
2003-5F, 3.000%, 08/25/2032	1,140,917	1,159,411
2004-15F, 6.000%, 12/25/2034	1,388,955	1,450,609
2005-1F, 6.000%, 01/25/2035	16,582	16,585
2005-AR4, 3.011%, 07/25/2035 (f)	194,060	183,067
2005-6F, 5.250%, 07/25/2035	119,267	122,074
2005-7F, 6.000%, 09/25/2035	22,770	23,632
2005-AR5, 3.074%, 10/25/2035 (f)	358,492	359,176
2005-AR7, 2.618%, 11/25/2035 (f)	624,438	630,487
2006-2F, 5.750%, 02/25/2036	577,854	594,989
<b>HarborView Mortgage Loan Trust</b>		
2006-6, 3.000%, 08/19/2036 (f)	2,753,785	2,708,503
<b>Home Partners of America Trust</b>		
2019-1, 2.908%, 09/17/2039 (a)	2,631,986	2,720,454
2019-2, 2.703%, 10/19/2039 (a)	3,421,776	3,515,643
<b>Impac CMB Trust</b>		
2005-5, 0.592% (1 Month LIBOR USD + 0.250%), 08/25/2035 (b)	539,583	524,401
<b>Impac Secured Assets CMN Owner Trust</b>		
2002-2, 6.500%, 04/25/2033	1,144,876	1,190,840
2004-2, 4.718%, 08/25/2034 (h)	459,851	469,286
<b>IndyMac IMSC Mortgage Loan Trust</b>		
2007-AR1, 2.889%, 06/25/2037 (f)	417,606	336,659
<b>IndyMac INDA Mortgage Loan Trust</b>		
2007-AR1, 2.993%, 03/25/2037 (f)	415,379	389,712
<b>IndyMac INDX Mortgage Loan Trust</b>		
2004-AR4, 2.938%, 08/25/2034 (f)	2,828,453	2,905,750
2004-AR11, 2.525%, 12/25/2034 (f)	1,164,427	1,197,902
2005-AR3, 2.704%, 04/25/2035 (f)	991,888	993,608
2005-AR9, 3.255%, 07/25/2035 (f)	3,128,733	2,247,345
2005-AR23, 2.504%, 11/25/2035 (f)	674,204	664,272
2005-AR23, 2.769%, 11/25/2035 (f)	1,157,612	1,135,927
2005-AR25, 2.919%, 12/25/2035 (f)	2,213,639	1,711,435
2005-AR35, 2.941%, 02/25/2036 (f)	1,298,497	1,231,415
2006-AR3, 2.919%, 03/25/2036 (f)	5,998,725	5,255,228
2006-AR9, 2.926%, 06/25/2036 (f)	1,700,734	1,692,829
2006-AR25, 2.940%, 09/25/2036 (f)	1,454,080	1,463,723

2006-AR25, 3.104%, 09/25/2036 (f)	2,167,252	1,721,921
2006-AR31, 3.059%, 11/25/2036 (f)	4,529,468	4,487,832
Jefferies Resecuritization Trust		
2009-R1, 2.618%, 11/26/2035 (a)(f)	859,168	857,039
JP Morgan Alternative Loan Trust		
2006-S4, 6.460%, 12/25/2036 (h)	683,746	685,660
2008-R4, 6.000%, 12/27/2036 (a)	5,600,973	4,075,359
JP Morgan Mortgage Trust		
2005-S3, 5.750%, 01/25/2036	49,496	32,231
2007-A3, 2.561%, 05/25/2037 (f)	3,177,435	2,778,888
JP Morgan Resecuritization Trust		
2009-7, 6.049%, 07/27/2037 (a)(f)	76,769	76,976
Lehman Mortgage Trust		
2005-2, 5.500%, 12/25/2035	1,626,753	1,178,856
2005-2, 5.750%, 12/25/2035	575,299	435,544
2005-3, 0.592% (1 Month LIBOR USD + 0.500%), 01/25/2036 (b)	965,211	481,329
2005-3, 4.658% (1 Month LIBOR USD + 4.750%), 01/25/2036 (b)(c)(f)(j)	965,211	205,266
2005-3, 5.500%, 01/25/2036	242,602	181,246
2006-1, 5.500%, 02/25/2036	413,931	309,972
2006-3, 6.000%, 07/25/2036	3,567,974	2,505,656
2006-3, 6.000%, 07/25/2036	7,909,534	5,540,447
2007-4, 5.750%, 05/25/2037	1,094,334	799,707
2007-4, 5.750%, 05/25/2037	2,391,121	1,747,360
2007-5, 5.750%, 06/25/2037	1,916,680	1,962,943
2007-5, 6.000%, 06/25/2037	2,502,070	1,079,278
2007-5, 6.000%, 06/25/2037	6,833,905	2,947,831
MASTR Adjustable Rate Mortgages Trust		
2004-4, 2.221%, 05/25/2034 (f)	97,527	97,233
2005-1, 2.553%, 02/25/2035 (f)	136,562	140,313
MASTR Alternative Loan Trust		
2003-5, 5.919%, 08/25/2033 (f)	764,386	666,673
2003-7, 6.250%, 11/25/2033	185,830	195,998
2004-6, 5.500%, 07/25/2034	197,089	205,747
2004-6, 6.000%, 07/25/2034	174,499	184,917
2004-11, 6.500%, 10/25/2034	536,922	578,622
2005-2, 5.500%, 03/25/2035	2,000,000	2,253,243
2005-6, 5.500%, 12/25/2035	378,827	340,966
MASTR Asset Securitization Trust		
2002-NC1, 3.242% (1 Month LIBOR USD + 3.150%), 10/25/2032 (b)	269,740	271,737
2006-1, 0.542% (1 Month LIBOR USD + 0.450%), 05/25/2036 (b)	643,209	113,212
2006-2, 6.000% (1 Month LIBOR USD + 6.000%), 06/25/2036 (b)	1,379,289	1,169,207
Merrill Lynch Mortgage Investors Trust		
2006-F1, 6.000%, 04/25/2036	2,310,297	1,568,523
Merrill Lynch Mortgage Investors Trust MLCC		
2004-D, 0.873% (6 Month LIBOR USD + 0.720%), 09/25/2029 (b)	668,512	653,323
Merrill Lynch Mortgage Investors Trust MLMI		
2005-A5, 3.002%, 06/25/2035 (f)	348,896	356,413
2005-A7, 3.026%, 09/25/2035 (f)	4,531,623	4,111,831
Morgan Stanley Mortgage Loan Trust		
2005-7, 5.500%, 11/25/2035	1,038,442	1,065,502
2005-7, 5.500%, 11/25/2035	368,008	362,390
2006-2, 5.491%, 02/25/2036 (f)	817,814	658,651
2006-2, 6.500%, 02/25/2036	918,203	638,469
2006-11, 6.000%, 08/25/2036	2,064,795	1,308,033
2006-11, 6.000%, 08/25/2036	1,689,576	1,500,899
2007-8XS, 6.000%, 04/25/2037 (f)	1,406,308	693,998
2007-3XS, 5.763%, 01/25/2047 (h)	6,985,309	3,052,173
Morgan Stanley Reremic Trust		
2012-R3, 2.557%, 11/26/2036 (a)(f)	1,062,427	1,031,064
Nomura Asset Acceptance Corp. Alternative Loan Trust		
2005-WF1, 5.659%, 03/25/2035 (h)	45,940	46,817
2005-AR3, 5.688%, 07/25/2035 (f)	527,735	537,140
2007-1, 5.669%, 03/25/2047 (h)	1,000,604	1,009,696
2007-1, 5.995%, 03/25/2047 (h)	1,839,931	1,864,130
Nomura Resecuritization Trust		
2011-4RA, 2.768%, 12/26/2036 (a)(f)	6,447,281	6,375,972

Opteum Mortgage Acceptance Corp. Asset Backed Pass-Through Certificates		
2005-5, 5.850%, 12/25/2035 (f)	192,540	194,068
Ownit Mortgage Loan Trust		
2006-2, 6.133%, 01/25/2037 (h)	42,379	42,561
RAAC Trust		
2005-SP1, 6.000%, 09/25/2034	3,014	2,979
RALI Trust		
2006-QA1, 5.328%, 01/25/2036 (f)	216,532	205,844
2006-QS1, 5.750%, 01/25/2036	231,213	231,348
2006-QS6, 6.000%, 06/25/2036	955,120	947,147
2006-QS6, 6.000%, 06/25/2036	490,583	486,488
2006-QS9, 0.792% (1 Month LIBOR USD + 0.700%), 07/25/2036 (b)	1,641,803	1,195,115
2006-QS13, 6.000%, 09/25/2036	2,650,645	2,537,728
2006-QS17, 0.442% (1 Month LIBOR USD + 0.350%), 12/25/2036 (b)	942,101	745,035
2006-QS17, 6.000%, 12/25/2036	373,681	364,441
2007-QS1, 5.750%, 01/25/2037	439,956	417,700
2007-QS1, 6.000%, 01/25/2037	1,365,309	1,307,868
2007-QS6, 6.000%, 04/25/2037	3,165,777	3,156,870
2007-QS10, 6.500%, 09/25/2037	353,554	350,171
RBSSP Resecuritization Trust		
2009-7, 6.000%, 03/26/2036 (a)(f)	4,188,120	3,057,101
Renaissance Home Equity Loan Trust		
2005-1, 5.016%, 05/25/2035 (h)	268,486	274,671
Resecuritization Pass-Through Trust		
2005-8R, 6.000%, 10/25/2034	1,901,114	1,986,263
Residential Asset Securitization Trust		
2003-A9, 4.000%, 08/25/2033	1,131,331	1,155,056
2004-R2, 5.500%, 08/25/2034	1,945,046	2,007,824
2005-A5, 5.500%, 05/25/2035	1,153,587	1,008,171
2005-A11, 4.850%, 10/25/2035	3,761,695	2,378,907
2005-A11, 5.500%, 10/25/2035	272,509	239,633
2005-A11, 6.000%, 10/25/2035	428,189	313,515
2005-A15, 5.750%, 02/25/2036	3,646,107	2,166,780
2006-A5CB, 6.000%, 06/25/2036	2,338,337	1,389,281
2006-A10, 0.742% (1 Month LIBOR USD + 0.650%), 09/25/2036 (b)	10,528,923	2,470,687
2006-A10, 5.758% (1 Month LIBOR USD + 5.850%), 09/25/2036 (b)(e)(i)(j)	10,528,923	2,999,519
2006-A15, 0.692% (1 Month LIBOR USD + 0.600%), 01/25/2037 (b)	17,053,349	4,240,929
2006-A15, 5.558% (1 Month LIBOR USD + 5.650%), 01/25/2037 (b)(e)(i)(j)	17,053,349	4,784,239
RFMSI Trust		
2005-SA4, 2.942%, 09/25/2035 (f)	1,758,787	1,277,009
2005-SA4, 3.155%, 09/25/2035 (f)	1,529,541	1,179,972
2005-SA4, 3.211%, 09/25/2035 (f)	271,072	266,031
2006-S3, 5.500%, 03/25/2036	2,252,625	2,144,619
2006-S4, 6.000%, 04/25/2036	2,061,931	1,994,489
2006-S5, 6.000%, 06/25/2036	223,020	220,795
2006-S5, 6.000%, 06/25/2036	459,097	454,517
2006-S5, 6.000%, 06/25/2036	1,923,971	1,904,776
2006-S5, 6.000%, 06/25/2036	239,116	233,976
2006-S6, 6.000%, 07/25/2036	125,359	123,465
2006-S6, 6.000%, 07/25/2036	645,377	635,625
2006-S7, 6.250%, 08/25/2036	1,256,519	1,247,322
2006-S7, 6.500%, 08/25/2036	751,224	746,665
2006-S9, 5.750%, 09/25/2036	1,771,993	1,705,855
2007-S1, 6.000%, 01/25/2037	510,584	501,872
2007-S7, 6.000%, 07/25/2037	1,773,079	1,716,391
Specialty Underwriting & Residential Finance Trust		
2006-BC2, 3.521%, 02/25/2037 (h)	877,405	447,188
STARM Mortgage Loan Trust		
2007-S1, 2.380%, 01/25/2037 (f)	413,665	357,705
2007-1, 2.344%, 02/25/2037 (f)	5,518,899	5,124,802
2007-2, 2.493%, 04/25/2037 (f)	541,768	309,001
Structured Adjustable Rate Mortgage Loan Trust		
2004-18, 2.473%, 12/25/2034 (f)	552,861	552,093
2005-12, 2.683%, 06/25/2035 (f)	729,903	631,444
2005-21, 3.239%, 11/25/2035 (f)	3,710,576	2,965,630
2005-21, 3.393%, 11/25/2035 (f)	217,134	207,094



2006-1, 2.848%, 02/25/2036 (f)	350,004	334,880
2006-1, 2.862%, 02/25/2036 (f)	1,329,679	1,226,378
2006-4, 3.174%, 05/25/2036 (f)	680,173	556,868
2006-12, 3.745%, 01/25/2037 (f)	623,360	561,148
2007-5, 0.532% (1 Month LIBOR USD + 0.440%), 06/25/2037 (b)	1,905,584	1,841,759
2007-6, 0.472% (1 Month LIBOR USD + 0.380%), 07/25/2037 (b)	5,314,711	5,266,132
2007-9, 1.694% (6 Month LIBOR USD + 1.500%), 10/25/2037 (b)	1,040,620	1,069,931
Suntrust Alternative Loan Trust		
2005-1F, 5.750%, 12/25/2035	1,083,881	1,065,512
2005-1F, 6.000%, 12/25/2035	2,502,915	2,479,566
2005-1F, 6.500%, 12/25/2035	2,527,664	2,563,172
TBW Mortgage-Backed Trust		
2006-2, 5.500%, 07/25/2036 (e)	89,156	14,302
Volt LLC		
2021-NPL4, 4.949%, 03/27/2051 (a)(h)	1,650,000	1,636,736
WaMu Mortgage Pass-Through Certificates Trust		
2003-S4, 5.635%, 06/25/2033 (f)	2,183,812	2,275,744
2003-AR10, 2.492%, 10/25/2033 (f)	8,498,920	8,600,305
2004-S2, 6.000%, 06/25/2034	60,207	62,155
2005-AR14, 2.838%, 12/25/2035 (f)	5,614,135	5,707,053
2006-AR10, 2.694%, 09/25/2036 (f)	1,074,544	1,037,013
2006-AR16, 2.756%, 12/25/2036 (f)	1,171,627	1,160,752
2007-HY2, 2.984%, 12/25/2036 (f)	15,290,875	15,340,246
2007-HY3, 2.821%, 03/25/2037 (f)	2,926,930	2,896,654
2007-HY5, 2.883%, 05/25/2037 (f)	1,333,484	1,331,682
2007-HY7, 3.008%, 07/25/2037 (f)	246,012	201,948
2006-AR8, 2.855%, 08/25/2046 (f)	1,729,827	1,725,631
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust		
2005-1, 6.000%, 03/25/2035	1,312,657	1,322,279
2005-4, 5.500%, 06/25/2035	1,147,730	1,152,031
2005-5, 5.500%, 07/25/2035	1,275,408	1,282,491
2005-6, 5.500%, 08/25/2035	3,207,964	3,167,799
2005-6, 5.500%, 08/25/2035	701,303	692,523
2005-6, 5.500%, 08/25/2035	1,410,258	1,391,548
2005-6, 6.500%, 08/25/2035	379,908	378,614
2005-9, 5.500%, 11/25/2035	462,610	462,363
2006-8, 4.179%, 10/25/2036 (h)	2,472,466	1,235,243
2007-HY1, 0.252% (1 Month LIBOR USD + 0.160%), 02/25/2037 (b)	2,217,978	2,008,481
2007-HY2, 3.490%, 04/25/2037 (f)	1,342,189	839,320
2007-OC2, 0.402% (1 Month LIBOR USD + 0.310%), 06/25/2037 (b)	3,511,137	3,473,140
2007-OC1, 0.332% (1 Month LIBOR USD + 0.240%), 01/25/2047 (b)	4,224,395	4,324,449
Wells Fargo Alternative Loan Trust		
2007-PA1, 6.000%, 03/25/2037	1,041,565	1,029,848
2007-PA6, 2.697%, 12/28/2037 (f)	4,942,635	4,869,545
Wells Fargo Mortgage Backed Securities Trust		
2004-J, 2.529%, 07/25/2034 (f)	5,014,074	5,046,542
2005-AR14, 2.586%, 08/25/2035 (f)	767,167	777,494
2006-AR1, 2.647%, 03/25/2036 (f)	1,802,798	1,803,448
2006-AR5, 2.614%, 04/25/2036 (f)	3,278,274	3,267,010
2006-AR5, 2.637%, 04/25/2036 (f)	1,518,709	1,508,137
2006-AR19, 2.707%, 12/25/2036 (f)	2,369,264	2,361,527
2007-AR3, 2.672%, 04/25/2037 (f)	910,898	855,736
TOTAL NON-AGENCY RESIDENTIAL MORTGAGE BACKED SECURITIES (Cost \$776,368,057)		<u>726,913,307</u>
<b>NON-AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES - 16.54%</b>		
225 Liberty Street Trust		
2016-225L, 4.803%, 02/10/2036 (a)(f)	5,000,000	5,239,820
2016-225L, 4.803%, 02/10/2036 (a)(f)	4,500,000	4,621,626
BANK		
2021-BNK35, 1.160%, 07/15/2031 (j)	48,845,881	3,890,902
2019-BNK16, 1.107%, 02/15/2052 (f)(j)	78,991,069	4,491,780
2019-BNK17, 0.720%, 04/15/2052 (f)(j)	123,653,000	5,080,556
2019-BNK17, 1.748%, 04/15/2052 (a)(f)(j)	11,541,000	1,209,920
2019-BNK21, 1.232%, 10/17/2052 (a)(f)(j)	18,699,333	1,459,836
2019-BNK21, 2.808%, 10/17/2052	11,582,000	12,236,232
2019-BNK23, 0.267%, 12/15/2052 (f)(j)	238,421,000	3,648,819

2019-BNK23, 0.813%, 12/15/2052 (j)	85,345,728	4,231,578
2020-BNK29, 0.726%, 11/15/2053 (f)(j)	132,417,000	7,134,323
2020-BNK30, 2.500%, 12/15/2053 (a)(f)	3,950,000	3,603,574
2020-BNK30, 2.757%, 12/15/2053 (f)	2,450,000	2,412,085
2021-BNK31, 1.739%, 02/15/2054	7,250,000	7,233,447
2021-BNK32, 2.332%, 04/15/2054	10,727,500	11,003,250
2021-BNK32, 2.500%, 04/15/2054 (a)	5,000,000	4,516,199
2019-BNK20, 2.933%, 09/15/2062	2,100,000	2,226,092
2019-BNK24, 0.303%, 11/15/2062 (f)(j)	174,693,000	3,001,959
2020-BNK25, 0.999%, 01/15/2063 (f)(j)	109,069,648	6,721,875
2020-BNK26, 0.717%, 03/15/2063 (f)(j)	226,593,000	10,747,714
2020-BNK28, 1.088%, 03/15/2063 (f)(j)	29,969,467	2,368,706
2020-BNK26, 2.041%, 03/15/2063	5,200,000	5,232,284
2021-BNK34, 1.089%, 06/15/2063 (j)	95,815,844	7,164,917
2021-BNK34, 2.754%, 06/15/2063 (f)	8,000,000	8,186,149
2021-BNK33, 2.218%, 05/15/2064	12,599,000	12,870,473
2021-BNK35, 2.067%, 06/15/2064	10,400,000	10,486,678
2021-BNK36, 1.027%, 09/15/2064 (j)	94,245,379	5,984,921
2021-BNK36, 2.283%, 09/15/2064	12,250,000	12,494,659
2021-BNK37, 2.487%, 11/15/2064	14,400,000	14,896,745
<b>Barclays Commercial Mortgage Trust</b>		
2019-C3, 0.934%, 05/15/2052 (f)(j)	56,340,000	3,151,507
2019-C4, 1.292%, 08/15/2052 (f)(j)	43,170,000	3,418,404
2019-C5, 0.500%, 11/15/2052 (f)(j)	174,774,000	4,515,269
2019-C5, 1.480%, 11/15/2052 (a)(f)(j)	12,996,000	1,182,537
<b>BBCMS Mortgage Trust</b>		
2020-C6, 0.791%, 02/15/2053 (f)(j)	59,000,000	3,144,051
2020-C6, 1.169%, 02/15/2053 (f)(j)	93,488,769	6,518,841
2020-C7, 1.101%, 04/15/2053 (f)(j)	17,140,000	1,347,058
2020-C7, 1.741%, 04/15/2053 (f)(j)	22,086,276	2,198,035
2021-C9, 1.119%, 02/15/2054 (f)(j)	68,467,000	5,662,467
2021-C9, 1.960%, 02/15/2054	10,000,000	10,040,052
2021-C9, 2.534%, 02/15/2054	8,500,000	8,614,062
2021-C10, 2.268%, 07/15/2054	10,000,000	10,203,228
2021-C10, 1.146%, 07/15/2054 (j)	73,112,500	6,399,998
2021-C10, 1.434%, 07/15/2054 (j)	65,650,613	6,291,535
2021-C11, 1.085%, 09/15/2054 (j)	29,540,000	2,572,447
2021-C11, 2.108%, 09/15/2054	29,000,000	29,315,633
2021-C12, 0.595%, 11/15/2054 (j)	59,992,000	3,401,252
2021-C12, 0.960%, 11/15/2054 (j)	101,966,000	7,570,496
2021-C12, 2.500%, 11/15/2054 (a)	4,750,000	4,149,986
2021-C12, 2.542%, 11/15/2054	12,000,000	12,455,476
2021-C12, 2.758%, 11/15/2054	9,000,000	9,124,628
<b>Benchmark Mortgage Trust</b>		
2021-B28, 1.406%, 08/15/2054 (j)	86,590,312	8,250,351
2019-B9, 1.206%, 03/15/2052 (f)(j)	29,769,119	1,894,540
2019-B9, 2.168%, 03/15/2052 (a)(f)(j)	11,513,000	1,464,497
2019-B12, 0.553%, 08/15/2052 (a)(f)(j)	93,260,000	2,833,705
2020-B16, 0.302%, 02/15/2053 (a)(f)(j)	70,467,000	1,351,282
2020-B16, 1.047%, 02/15/2053 (f)(j)	102,967,867	6,697,370
2020-B20, 0.697%, 10/15/2053 (f)(j)	79,394,000	3,617,985
2020-B21, 1.798%, 12/17/2053	5,466,000	5,466,857
2020-B22, 1.731%, 01/15/2054	2,080,000	2,069,085
2021-B23, 1.011%, 02/15/2054 (a)(f)(j)	105,441,000	8,121,076
2021-B23, 1.384%, 02/15/2054 (f)(j)	66,977,204	6,083,827
2021-B23, 1.766%, 02/15/2054	5,000,000	4,990,087
2021-B24, 0.709%, 03/15/2054 (f)(j)	99,123,000	5,325,492
2021-B24, 1.273%, 03/15/2054 (f)(j)	66,688,614	5,510,680
2021-B24, 2.256%, 03/15/2054	5,400,000	5,536,322
2021-B25, 0.780%, 04/15/2054 (j)	93,350,000	5,506,987
2021-B25, 1.229%, 04/15/2054 (j)	79,593,783	6,625,976
2021-B26, 1.481%, 06/15/2054 (j)	10,836,000	1,271,745
2021-B26, 2.688%, 06/15/2054 (f)	6,000,000	6,074,287
2021-B27, 1.388%, 07/15/2054 (j)	100,940,294	9,562,932
2021-B27, 1.604%, 07/15/2054 (j)	21,507,000	2,769,691
2021-B27, 2.000%, 07/15/2054 (a)	5,000,000	4,213,706

2021-B27, 2.355%, 07/15/2054	6,000,000	5,927,324
2021-B28, 1.068%, 08/15/2054 (j)	32,491,000	2,745,064
2021-B28, 1.980%, 08/15/2054	10,000,000	10,036,264
2021-B29, 1.418%, 09/15/2054 (j)	27,615,000	3,087,412
2021-B29, 2.000%, 09/15/2054 (a)	8,953,000	6,995,540
2021-B29, 2.205%, 09/15/2054	24,171,000	24,560,298
2021-B30, 0.594%, 11/15/2054 (a)(f)(j)	83,683,000	4,273,072
2021-B30, 1.300%, 11/15/2054 (a)(f)(j)	18,582,000	2,054,773
2021-B30, 2.000%, 11/15/2054 (a)	1,500,000	1,290,716
2021-B30, 2.000%, 11/15/2054 (a)	2,250,000	1,771,639
2021-B30, 2.431%, 11/15/2054	5,250,000	5,418,601
2021-B30, 2.880%, 11/15/2054 (f)	2,500,000	2,511,373
2019-B13, 0.541%, 08/15/2057 (a)(f)(j)	82,774,000	2,445,790
2019-B13, 1.642%, 08/15/2057 (a)(f)(j)	12,071,000	1,247,904
California Housing Finance Agency		
2021-2, 0.824%, 03/25/2035 (j)	32,500,000	2,182,050
2021-1, 0.796%, 11/20/2035 (j)	28,758,810	1,935,468
2021-3, 0.764%, 11/20/2036 (j)	26,300,000	1,916,744
Cantor Commercial Real Estate Lending		
2019-CF2, 0.767%, 11/15/2052 (f)(j)	134,736,000	6,219,670
CCUBS Commercial Mortgage Trust		
2017-C1, 0.395%, 11/15/2050 (f)(j)	40,062,667	730,306
CD Mortgage Trust		
2017-CD3, 0.723%, 02/10/2050 (f)(j)	61,857,000	1,839,046
2018-CD7, 4.213%, 08/15/2051	3,236,000	3,562,514
CGMS Commercial Mortgage Trust		
2017-B1, 0.345%, 08/15/2050 (f)(j)	38,016,000	433,934
Citigroup Commercial Mortgage Trust		
2013-GC17, 5.259%, 11/10/2046 (f)	5,000,000	5,169,867
2014-GC19, 4.805%, 03/10/2047 (f)	3,030,000	3,213,289
2014-GC19, 5.260%, 03/10/2047 (f)	2,757,579	2,917,302
2016-C1, 4.117%, 05/10/2049	3,000,000	3,221,177
2016-C1, 5.109%, 05/10/2049 (f)	6,840,000	7,424,768
2016-P6, 4.365%, 12/10/2049 (f)	6,835,000	7,379,886
2017-P7, 0.690%, 04/14/2050 (f)(j)	45,124,000	1,383,132
2017-P8, 4.192%, 09/15/2050	4,160,000	4,569,555
2017-P8, 4.408%, 09/15/2050 (f)	5,000,000	5,373,733
2017-C4, 0.384%, 10/12/2050 (f)(j)	42,746,500	695,772
2017-C4, 1.230%, 10/12/2050 (f)(j)	31,907,940	1,430,905
2018-B2, 0.546%, 03/10/2051 (f)(j)	49,202,000	1,212,268
2018-C5, 0.332%, 06/10/2051 (a)(f)(j)	28,400,000	621,832
2018-C6, 4.343%, 11/10/2051	5,000,000	5,573,361
2018-C6, 4.412%, 11/10/2051	3,000,000	3,455,994
2020-GC46, 0.439%, 02/15/2053 (a)(f)(j)	92,457,000	2,593,622
2020-GC46, 1.106%, 02/15/2053 (f)(j)	89,694,564	6,020,317
2019-GC41, 1.185%, 08/10/2056 (f)(j)	53,362,776	3,393,403
2019-GC41, 3.018%, 08/10/2056	10,339,000	10,863,365
2019-C7, 0.412%, 12/15/2072 (a)(f)(j)	50,711,000	1,173,752
2019-C7, 1.001%, 12/15/2072 (f)(j)	76,378,042	4,506,633
2019-C7, 1.329%, 12/15/2072 (a)(f)(j)	39,933,000	3,503,115
2019-C7, 3.667%, 12/15/2072 (f)	4,000,000	4,294,156
COMM Mortgage Trust		
2014-CR18, 4.456%, 07/15/2047 (f)	4,550,700	4,806,990
2013-CR11, 1.076%, 08/10/2050 (f)(j)	49,783,298	663,293
2019-GC44, 1.144%, 08/15/2057 (a)(f)(j)	19,460,000	1,463,314
CSAIL Commercial Mortgage Trust		
2016-C5, 1.000%, 11/15/2048 (a)(f)(j)	46,821,000	1,603,905
2015-C1, 0.500%, 04/15/2050 (a)(f)(j)	62,192,000	847,578
2017-C8, 0.472%, 06/15/2050 (f)(j)	74,773,000	1,446,117
2019-C17, 1.504%, 09/15/2052 (f)(j)	85,506,855	7,050,442
2019-C18, 1.203%, 12/15/2052 (f)(j)	92,922,213	5,782,326
Freddie Mac Multifamily Structured Credit Risk		
2021-MN3, 4.048% (SOFR30A + 4.000%), 11/25/2051 (a)(b)	4,500,000	4,552,133
FREMIF Mortgage Trust		
2019-KF62, 2.138% (1 Month LIBOR USD + 2.050%), 04/25/2026 (a)(b)	3,558,069	3,541,614
2019-K735, 4.156%, 05/25/2026 (a)(f)	6,000,000	6,502,203

2018-KF48, 2.138% (1 Month LIBOR USD + 2.050%), 06/25/2028 (a)(b)	9,001,039	8,947,043
2018-KF50, 1.988% (1 Month LIBOR USD + 1.900%), 07/25/2028 (a)(b)	3,255,452	3,220,429
2019-K734, 4.189%, 02/25/2051 (a)(f)	5,000,000	5,390,327
2019-K101, 3.639%, 10/25/2052 (a)(f)	10,000,000	10,616,866
GS Mortgage Securities Corp. II		
2012-BWTR, 3.255%, 11/05/2034 (a)	6,608,000	6,605,555
2018-GS10, 1.556%, 07/10/2051 (a)(f)(j)	24,049,000	2,118,823
GS Mortgage Securities Trust		
2015-GC32, 4.564%, 07/10/2048 (f)	5,100,000	5,445,279
2016-GS3, 3.395%, 10/10/2049 (f)	10,417,000	10,749,044
2015-GC30, 4.164%, 05/10/2050 (f)	2,960,000	3,139,338
2017-GS8, 0.527%, 11/10/2050 (f)(j)	44,642,000	998,963
2019-GC38, 1.995%, 02/10/2052 (a)(f)(j)	20,916,000	2,533,030
2019-GC39, 0.791%, 05/10/2052 (f)(j)	69,588,000	3,182,579
2019-GC39, 1.778%, 05/10/2052 (a)(f)(j)	8,215,000	892,112
2019-GC40, 1.297%, 07/10/2052 (a)(f)(j)	5,920,000	504,063
2019-GSA1, 0.954%, 11/10/2052 (f)(j)	72,734,957	4,133,651
2020-GSA2, 1.055%, 12/12/2053 (a)(f)(j)	73,324,000	5,702,782
JP Morgan Chase Commercial Mortgage Securities Trust		
2012-CBX, 4.977%, 06/15/2045 (f)	6,680,000	6,501,679
2015-JP1, 4.876%, 01/15/2049 (f)	5,485,000	5,859,902
2007-CB20, 0.000%, 02/12/2051 (a)(d)(e)(f)(j)	319,339	-
JPMBB Commercial Mortgage Securities Trust		
2015-C28, 3.532%, 10/15/2048	5,000,000	5,118,452
2015-C32, 0.500%, 11/15/2048 (a)(f)(j)	23,066,000	381,053
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 0.730%, 07/15/2050 (f)(j)	68,830,000	2,406,476
JPMDB Commercial Mortgage Securities Trust		
2016-C4, 3.638%, 12/15/2049 (f)	5,500,000	5,710,430
Morgan Stanley Bank of America Merrill Lynch Trust		
2013-C12, 4.482%, 10/15/2046 (f)	5,000,000	5,246,608
2015-C27, 4.656%, 12/15/2047 (f)	3,000,000	3,179,788
2015-C25, 4.677%, 10/15/2048 (f)	5,195,000	5,476,872
2016-C31, 1.432%, 11/15/2049 (a)(f)(j)	21,212,500	1,125,474
2015-C23, 4.282%, 07/15/2050 (f)	3,845,000	4,104,192
2017-C34, 4.111%, 11/15/2052 (f)	5,054,000	5,505,936
Morgan Stanley Capital I Trust		
2016-BNK2, 0.663%, 11/15/2049 (f)(j)	58,680,000	1,501,175
2017-H1, 4.281%, 06/15/2050 (f)	1,700,000	1,800,994
2018-H3, 0.534%, 07/15/2051 (f)(j)	135,712,000	3,333,602
2018-H3, 2.026%, 07/15/2051 (a)(f)(j)	15,363,500	1,620,461
2018-H3, 4.120%, 07/15/2051	5,000,000	5,473,851
2019-L2, 0.790%, 03/15/2052 (f)(j)	127,093,000	5,532,231
2019-H7, 0.807%, 07/15/2052 (f)(j)	130,723,000	6,255,030
2021-L5, 2.500%, 05/15/2054 (a)	3,500,000	3,092,349
2021-L5, 3.102%, 05/15/2054	6,627,000	6,890,805
2021-L6, 2.250%, 06/15/2054	11,900,000	12,134,770
2021-L6, 2.951%, 06/15/2054	7,500,000	7,711,098
2021-L7, 2.336%, 10/15/2054	15,100,000	15,456,387
MSC		
2021-L5, 0.838%, 05/15/2054 (j)	70,387,500	4,535,883
2021-L7, 0.526%, 10/15/2054 (j)	143,080,000	5,774,437
2017-H1, 2.318%, 06/15/2050 (j)	8,725,000	923,756
RBS Commercial Funding Inc. Trust		
2013-SMV, 3.704%, 03/11/2031 (a)(f)	6,100,000	5,921,297
UBS Commercial Mortgage Trust		
2017-C1, 1.100%, 06/15/2050 (f)(j)	13,000,000	636,898
2017-C6, 0.474%, 12/15/2050 (f)(j)	63,420,500	1,822,255
2017-C7, 0.482%, 12/15/2050 (f)(j)	170,396,000	3,542,601
2018-C12, 0.350%, 08/15/2051 (f)(j)	139,858,000	2,920,501
2018-C12, 0.975%, 08/15/2051 (f)(j)	48,740,651	2,171,903
2018-C13, 0.380%, 10/15/2051 (f)(j)	128,678,000	3,001,968
2018-C13, 2.145%, 10/15/2051 (a)(f)(j)	16,442,000	2,042,910
2018-C13, 4.241%, 10/15/2051	3,274,000	3,585,193
2018-C14, 0.435%, 12/15/2051 (f)(j)	114,392,000	2,738,293
2019-C17, 0.994%, 10/15/2052 (f)(j)	128,213,000	7,789,286

2019-C18, 2.987%, 12/15/2052	4,500,000	4,782,473
2019-C18, 3.378%, 12/15/2052 (f)	4,000,000	4,266,616
<b>UBS-Barclays Commercial Mortgage Trust</b>		
2012-C3, 4.365%, 08/10/2049 (a)(f)	6,000,000	6,139,230
<b>Washington State Housing Finance Commission</b>		
2021-1, 0.725%, 12/20/2035 (j)	21,126,272	1,284,900
<b>Wells Fargo Commercial Mortgage Trust</b>		
2015-NXS1, 3.658%, 05/15/2048 (f)	1,320,000	1,384,504
2016-LC24, 1.127%, 10/15/2049 (f)(j)	66,264,075	2,893,533
2017-RB1, 0.863%, 03/15/2050 (f)(j)	69,254,209	2,576,894
2017-C42, 0.470%, 12/15/2050 (f)(j)	116,750,000	2,485,409
2018-C48, 0.378%, 01/15/2052 (f)(j)	138,642,000	2,779,273
2018-C48, 4.245%, 01/15/2052	7,000,000	7,743,416
2019-C49, 0.774%, 03/15/2052 (f)(j)	125,812,000	5,460,719
2019-C49, 3.933%, 03/15/2052	5,000,000	5,503,093
2019-C49, 4.546%, 03/15/2052	4,647,000	5,232,569
2019-C50, 1.031%, 05/15/2052 (f)(j)	36,427,311	2,242,691
2019-C51, 0.826%, 06/15/2052 (f)(j)	130,394,000	6,194,171
2019-C52, 1.240%, 08/15/2052 (f)(j)	86,124,292	6,601,341
2019-C52, 1.739%, 08/15/2052 (f)(j)	59,144,451	5,668,777
2019-C53, 0.584%, 10/15/2052 (f)(j)	105,325,000	3,908,463
2019-C53, 3.514%, 10/15/2052 (f)	5,000,000	5,316,090
2020-C55, 0.947%, 02/15/2053 (f)(j)	58,030,370	3,554,459
2020-C56, 0.373%, 06/15/2053 (f)(j)	127,035,000	3,123,079
2020-C56, 2.422%, 06/15/2053	2,250,000	2,328,591
2020-C58, 1.254%, 07/15/2053 (f)(j)	109,974,000	10,019,401
2020-C57, 0.812%, 08/15/2053 (f)(j)	74,972,000	4,376,828
2020-C57, 1.914%, 08/15/2053	6,000,000	5,981,255
2021-C59, 1.040%, 04/15/2054 (j)	65,782,000	5,135,305
2021-C59, 1.583%, 04/15/2054 (j)	40,274,000	4,800,939
2021-C59, 3.284%, 04/15/2054	7,648,000	7,878,738
2021-C60, 1.227%, 08/15/2054	40,551,000	3,979,448
2021-C60, 1.683%, 08/15/2054	41,543,821	4,880,834
2021-C60, 2.130%, 08/15/2054	5,658,000	5,723,264
2021-C60, 2.730%, 08/15/2054	6,814,678	6,947,528
2021-C60, 2.738%, 08/15/2054	3,000,000	2,958,798
2021-C61, 1.391%, 11/15/2054 (j)	9,132,000	1,069,284
2021-C61, 2.525%, 11/15/2054	15,000,000	15,449,445
2021-C61, 3.113%, 11/15/2054	4,221,000	4,347,402
2015-C30, 4.067%, 09/15/2058 (f)	10,000,000	10,730,557
2015-C30, 4.400%, 09/15/2058 (f)	5,800,000	6,175,939
2018-C47, 0.282%, 09/15/2061 (f)(j)	164,144,000	2,031,906
2018-C47, 4.673%, 09/15/2061 (f)	8,000,000	9,084,900
<b>WFRBS Commercial Mortgage Trust</b>		
2013-UBS1, 5.207%, 03/15/2046 (f)	7,500,000	7,932,555
<b>TOTAL NON-AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES (Cost \$1,143,459,449)</b>		<b>1,106,330,479</b>

**AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES - 6.92%**

<b>FHMR</b>		
2021-RR17, 2.038%, 08/27/2027 (f)(j)	70,015,000	6,662,109
2020-RR09, 2.676%, 08/27/2029 (f)(j)	42,360,000	6,474,667
<b>Freddie Mac Multifamily ML Certificates</b>		
2020-ML07, 2.021%, 10/25/2036 (a)(f)(j)	25,329,414	4,879,458
2019-ML06, 1.132%, 06/25/2037 (a)(f)(j)	10,047,296	1,052,856
2021-ML08, 1.846%, 07/25/2037 (f)(j)	33,542,904	5,985,060
2021-ML10, 2.125%, 01/25/2038 (f)(j)	14,450,566	3,020,891
2021-ML11, 0.771%, 03/25/2038 (f)(j)	34,817,717	2,402,423
2021-ML10, 1.578%, 06/25/2038 (f)(j)	15,352,542	2,363,524
2021-ML09, 1.552%, 02/25/2040 (f)(j)	44,488,680	7,030,991
2021-ML12, 1.219%, 07/25/2041 (f)(j)	18,276,000	2,415,539
<b>Freddie Mac Multifamily Structured Pass Through Certificates</b>		
K018, 1.358%, 01/25/2022 (f)(j)	25,553,471	963
K019, 1.723%, 03/25/2022 (f)(j)	73,281,679	3,180
K021, 1.508%, 06/25/2022 (f)(j)	66,538,012	121,206
K723, 1.035%, 08/25/2023 (f)(j)	64,314,745	849,984
K723, 0.962%, 09/25/2023 (f)(j)	61,645,000	878,873

K728, 0.504%, 08/25/2024 (f)(j)	58,040,976	543,159
K729, 0.474%, 10/25/2024 (f)(j)	48,850,328	406,190
K042, 1.163%, 12/25/2024 (f)(j)	115,143,706	3,207,996
K046, 0.476%, 03/25/2025 (f)(j)	449,162,059	4,955,380
K049, 0.712%, 07/25/2025 (f)(j)	93,449,562	1,755,422
K734, 0.785%, 02/25/2026 (f)(j)	64,793,254	1,538,956
K735, 1.095%, 05/25/2026 (f)(j)	59,309,493	2,245,018
K735, 1.501%, 05/25/2026 (f)(j)	70,547,000	4,055,557
K737, 1.117%, 10/25/2026 (f)(j)	20,050,000	933,017
K061, 0.174%, 11/25/2026 (f)(j)	72,512,000	346,847
K062, 0.303%, 12/25/2026 (f)(j)	79,423,000	832,035
K063, 0.418%, 01/25/2027 (f)(j)	376,566,676	4,982,994
K064, 0.741%, 03/25/2027 (f)(j)	126,209,355	3,641,607
K738, 1.481%, 03/25/2027 (f)(j)	24,099,000	1,643,716
K065, 0.688%, 05/25/2027 (f)(j)	57,193,000	1,698,712
K066, 0.887%, 06/25/2027 (f)(j)	31,607,545	1,164,036
KW03, 0.978%, 06/25/2027 (f)(j)	15,714,024	540,418
K067, 0.711%, 07/25/2027 (f)(j)	40,531,606	1,199,849
K068, 0.561%, 08/25/2027 (f)(j)	103,715,204	2,367,663
K069, 0.489%, 09/25/2027 (f)(j)	30,182,128	602,550
K739, 1.710%, 09/25/2027 (f)(j)	32,621,072	2,781,302
K070, 0.455%, 11/25/2027 (f)(j)	277,457,155	5,135,177
K072, 0.493%, 12/25/2027 (f)(j)	60,882,877	1,254,029
K073, 0.334%, 01/25/2028 (f)(j)	54,203,000	771,677
K073, 0.434%, 01/25/2028 (f)(j)	156,109,096	2,909,249
K742, 1.016%, 04/25/2028 (f)(j)	89,849,000	5,067,376
K743, 1.391%, 05/25/2028 (f)(j)	99,488,000	7,841,167
KW06, 0.243%, 06/25/2028 (f)(j)	585,577,801	5,006,222
K080, 0.263%, 07/25/2028 (f)(j)	429,499,997	4,259,652
K081, 0.212%, 08/25/2028 (f)(j)	154,594,686	1,085,239
K084, 0.332%, 10/25/2028 (f)(j)	338,409,979	4,916,014
K089, 0.599%, 01/25/2029 (f)(j)	53,965,000	1,784,552
K088, 0.653%, 01/25/2029 (f)(j)	149,688,934	5,196,496
K090, 0.852%, 02/25/2029 (f)(j)	77,848,074	3,726,922
K091, 0.632%, 03/25/2029 (f)(j)	53,659,000	1,925,381
K090, 0.768%, 03/25/2029 (f)(j)	50,517,000	2,245,683
KW09, 0.939%, 05/25/2029 (f)(j)	63,306,736	3,186,753
K093, 1.092%, 05/25/2029 (f)(j)	54,547,884	3,413,754
K094, 1.015%, 06/25/2029 (f)(j)	194,847,823	11,560,068
K097, 1.218%, 07/25/2029 (f)(j)	72,885,846	5,433,290
KG02, 1.144%, 08/25/2029 (f)(j)	33,000,000	2,198,120
K098, 1.268%, 08/25/2029 (f)(j)	62,060,779	4,853,203
K098, 1.515%, 08/25/2029 (f)(j)	14,661,000	1,465,320
KW10, 0.773%, 09/25/2029 (f)(j)	73,825,352	3,325,684
K099, 1.004%, 09/25/2029 (f)(j)	210,986,716	12,974,375
K100, 1.030%, 09/25/2029 (f)(j)	62,086,000	4,161,252
K102, 0.945%, 10/25/2029 (f)(j)	165,772,058	9,681,271
K101, 1.205%, 10/25/2029 (f)(j)	65,686,000	5,294,108
K103, 0.756%, 11/25/2029 (f)(j)	125,327,165	5,802,547
K107, 1.665%, 02/25/2030 (f)(j)	118,898,000	13,907,226
K108, 1.780%, 03/25/2030 (f)(j)	70,601,000	8,951,084
K108, 1.810%, 03/25/2030 (f)(j)	16,048,933	1,982,724
K112, 1.536%, 05/25/2030 (f)(j)	46,590,700	4,977,093
K111, 1.681%, 05/25/2030 (f)(j)	109,030,794	12,617,599
K112, 1.766%, 05/25/2030 (f)(j)	44,272,000	5,717,198
K114, 1.212%, 06/25/2030 (f)(j)	58,880,929	4,961,019
K115, 1.429%, 06/25/2030 (f)(j)	54,153,550	5,365,951
K114, 1.436%, 06/25/2030 (f)(j)	42,500,000	4,471,633
KG03, 1.483%, 06/25/2030 (f)(j)	15,600,000	1,568,383
K115, 1.649%, 07/25/2030 (f)(j)	22,290,414	2,702,193
K118, 1.054%, 09/25/2030 (f)(j)	120,884,935	8,902,970
K118, 1.263%, 09/25/2030 (f)(j)	35,916,184	3,405,267
K116, 1.704%, 09/25/2030 (f)(j)	23,000,000	2,918,318
K121, 1.124%, 10/25/2030 (f)(j)	49,249,562	3,824,125
K119, 1.134%, 10/25/2030 (f)(j)	51,000,000	4,646,992
KG04, 0.941%, 11/25/2030 (f)(j)	109,656,764	7,119,323

K122, 0.974%, 11/25/2030 (f)(j)	112,038,650	7,658,447
K122, 1.172%, 11/25/2030 (f)(j)	35,211,000	3,135,068
K121, 1.291%, 11/25/2030 (f)(j)	49,550,000	4,843,235
K123, 1.068%, 12/25/2030 (f)(j)	50,000,000	4,074,800
K125, 0.677%, 01/25/2031 (f)(j)	179,695,855	8,430,647
K125, 0.873%, 01/25/2031 (f)(j)	52,600,000	3,492,829
K124, 1.027%, 01/25/2031 (f)(j)	54,248,000	4,258,929
K152, 1.100%, 01/25/2031 (f)(j)	30,285,168	2,106,618
K127, 0.595%, 02/25/2031 (f)(j)	186,332,000	8,072,144
K128, 0.625%, 03/25/2031 (f)(j)	154,904,393	6,662,082
K128, 0.837%, 03/25/2031 (f)(j)	37,700,000	2,416,570
K129, 1.334%, 05/25/2031 (f)(j)	31,700,000	3,339,050
K130, 1.144%, 06/25/2031 (f)(j)	45,191,682	3,928,924
K131, 0.831%, 07/25/2031 (f)(j)	73,662,347	4,642,628
K130, 1.321%, 07/25/2031 (f)(j)	43,372,188	4,645,808
K155, 0.255%, 04/25/2033 (f)(j)	245,927,310	3,765,295
K1511, 0.929%, 03/25/2034 (f)(j)	132,286,400	9,838,259
K1512, 1.054%, 04/25/2034 (f)(j)	47,586,537	4,060,550
K1513, 0.993%, 08/25/2034 (f)(j)	76,033,203	6,336,645
K1514, 0.702%, 10/25/2034 (f)(j)	76,825,379	4,707,706
K1515, 1.638%, 02/25/2035 (f)(j)	78,828,631	12,332,794
K1516, 1.630%, 05/25/2035 (f)(j)	41,858,697	6,885,199
K1517, 1.410%, 07/25/2035 (f)(j)	81,906,461	11,860,039
K1521, 1.100%, 08/25/2036 (f)(j)	60,433,756	6,687,775
K097, 1.477%, 09/25/2051 (f)(j)	66,115,000	6,329,434
K105, 1.889%, 03/25/2053 (f)(j)	64,122,000	8,438,866
TOTAL AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES (Cost \$446,582,871)		<u>463,048,168</u>

**MUNICIPAL BONDS - 32.78%**

**Alabama - 0.57%**

Alabama Federal Aid Highway Finance Authority

1.727%, 09/01/2028 29,500,000 29,830,226

Water Works Board of the City of Birmingham

1.713%, 01/01/2030 4,975,000 4,964,598

1.813%, 01/01/2031 3,290,000 3,284,036

38,078,860

**Alaska - 0.27%**

Alaska Municipal Bond Bank Authority

2.022%, 12/01/2030 5,000,000 4,938,158

2.122%, 12/01/2031 3,500,000 3,462,765

Municipality of Anchorage, AK

5.000%, 12/01/2050 8,000,000 9,574,034

17,974,957

**Arizona - 0.30%**

City of Tucson, AZ

2.232%, 07/01/2034 11,605,000 11,606,615

Glendale Municipal Property Corp.

6.157%, 07/01/2033 3,000,000 3,876,225

Industrial Development Authority of the City of Phoenix

5.000%, 07/01/2045 (a) 4,285,000 4,725,423

Tempe Industrial Development Authority

4.000%, 10/01/2023 (a) 110,000 110,047

20,318,310

**California - 5.74%**

Alvord Unified School District

0.000%, 08/01/2046 (d) 1,975,000 2,656,805

California Pollution Control Financing Authority

4.000%, 11/01/2023 (a)(e) 7,000,000 6,971,994

Chaffey Joint Union High School District

3.143%, 08/01/2043 2,620,000 2,784,324

City of Chula Vista, CA

1.728%, 06/01/2030 2,235,000 2,147,103

1.828%, 06/01/2031 2,000,000 1,915,354

City of Corona, CA

1.863%, 05/01/2028 4,515,000 4,531,995

City of Huntington Beach, CA

2.453%, 06/15/2031	4,000,000	4,080,537
City of Industry, CA		
4.000%, 01/01/2028	2,885,000	3,136,461
City of Los Angeles Department of Airports		
1.776%, 05/15/2029	9,875,000	9,771,186
1.876%, 05/15/2030	2,000,000	1,979,540
5.000%, 05/15/2046	7,000,000	8,878,772
5.000%, 05/15/2046	8,000,000	10,250,479
6.582%, 05/15/2039	5,255,000	7,064,075
City of Los Angeles, CA		
3.550%, 09/01/2031	3,000,000	3,361,965
City of Ontario		
3.779%, 06/01/2038	3,000,000	3,288,267
City of Orange, CA		
2.220%, 06/01/2030	7,500,000	7,670,401
2.270%, 06/01/2031	12,370,000	12,638,968
City of Sacramento, CA Transient Occupancy Tax Revenue		
3.858%, 06/01/2025	3,320,000	3,439,676
City of San Francisco, CA Public Utilities Commission Water Revenue		
2.845%, 11/01/2041	2,000,000	2,087,713
City of Santa Ana, CA		
1.665%, 08/01/2028	5,500,000	5,401,039
1.869%, 08/01/2029	3,180,000	3,126,575
2.089%, 08/01/2030	1,800,000	1,784,155
City of South Lake Tahoe, CA		
4.000%, 06/01/2027	1,600,000	1,764,187
City of Union City, CA		
0.000%, 07/01/2025 (d)	2,105,000	1,930,309
City of Whittier, CA		
1.566%, 06/01/2028	1,085,000	1,061,073
1.724%, 06/01/2029	1,685,000	1,644,684
Coachella Valley Unified School District		
0.000%, 08/01/2034 (d)	1,100,000	857,617
Coast Community College District		
2.957%, 08/01/2038	15,000,000	16,046,579
County of San Diego, CA		
6.029%, 08/15/2026	645,000	748,118
County of Santa Cruz, CA		
1.444%, 06/01/2028	2,000,000	1,948,252
1.661%, 06/01/2029	2,965,000	2,897,332
1.811%, 06/01/2030	3,900,000	3,819,027
Fullerton Public Financing Authority		
7.750%, 05/01/2031	1,380,000	1,744,476
Gateway Unified School District, CA		
0.000%, 08/01/2033 (d)	2,315,000	1,837,918
0.000%, 08/01/2035 (d)	2,315,000	1,740,992
0.000%, 08/01/2036 (d)	2,315,000	1,691,294
Golden State Tobacco Securitization Corp.		
3.000%, 06/01/2046	10,000,000	10,299,807
Inland Empire Tobacco Securitization Corp.		
3.678%, 06/01/2038	16,665,000	17,475,887
Los Angeles Community College District, CA		
1.806%, 08/01/2030	10,070,000	10,035,466
Los Angeles County Metropolitan Transportation Authority		
5.735%, 06/01/2039	12,775,000	17,075,627
Los Angeles Department of Water & Power Power System Revenue		
6.574%, 07/01/2045	2,000,000	3,322,872
Los Angeles Housing Authority		
5.000%, 06/01/2044	6,510,000	7,647,841
Los Angeles Unified School District, CA		
5.750%, 07/01/2034	12,605,000	16,786,753
Monrovia School Facilities Grant Financing Authority		
7.000%, 06/01/2027	2,800,000	3,582,756
M-S-R Energy Authority		
7.000%, 11/01/2034	3,500,000	5,352,844
Northern California Power Agency		



5.679%, 06/01/2035	9,400,000	11,830,191
Norwalk-La Mirada Unified School District 0.000%, 08/01/2038 (d)	4,200,000	2,727,463
Oceanside Unified School District 0.000%, 08/01/2041 (d)	5,225,000	3,289,088
Palmdale Elementary School District 0.000%, 08/01/2029 (d)	540,000	475,331
Pasadena Unified School District 2.881%, 05/01/2037	4,445,000	4,741,207
Peralta Community College District 0.000%, 08/05/2031 (d)	12,350,000	11,609,973
Placentia-Yorba Linda Unified School District 0.000%, 08/01/2035 (d)	7,600,000	5,928,242
Port of Oakland		
1.667%, 05/01/2027	3,045,000	3,057,407
1.949%, 05/01/2028	2,750,000	2,777,953
2.049%, 05/01/2029	3,935,000	3,970,965
Poway Unified School District 0.000%, 08/01/2034 (d)	6,480,000	5,167,532
San Diego County Regional Airport Authority 5.000%, 07/01/2046	4,500,000	5,707,211
San Diego Unified School District 0.000%, 07/01/2034 (d)	1,650,000	1,343,062
0.000%, 07/01/2036 (d)	7,895,000	6,042,696
San Francisco City & County Redevelopment Financing Authority 0.000%, 08/01/2036 (d)	5,225,000	3,466,883
5.750%, 08/01/2037	19,400,000	25,693,296
8.406%, 08/01/2039	4,405,000	7,229,597
San Mateo Union High School District 0.000%, 09/01/2041 (d)	10,000,000	12,022,709
Santa Ana Unified School District 0.000%, 08/01/2037 (d)	3,955,000	2,867,816
State of California		
1.650%, 10/01/2028	8,165,000	8,171,107
West Contra Costa Unified School District 0.000%, 08/01/2036 (d)	5,000,000	3,706,297
West Sonoma County Union High School District 0.000%, 08/01/2037 (d)	1,840,000	1,357,160
William S. Hart Union High School District 0.000%, 08/01/2034 (d)	2,380,000	1,912,301
0.000%, 08/01/2036 (d)	1,000,000	765,325
Yosemite Community College District 0.000%, 08/01/2038 (d)	6,110,000	4,497,732
Yuba Community College District 0.000%, 08/01/2038 (d)	5,055,000	3,576,628
		<u>384,214,267</u>
<b>Colorado - 0.96%</b>		
Board of Governors of Colorado State University System 2.594%, 03/01/2033	4,560,000	4,785,470
2.644%, 03/01/2034	6,275,000	6,526,082
City & County of Denver, CO Airport System Revenue 5.000%, 12/01/2036	10,750,000	14,991,846
City of Fruita, CO Healthcare Revenue 5.000%, 01/01/2028	3,025,000	3,109,053
Colorado Health Facilities Authority 3.796%, 11/01/2044	10,770,000	12,290,490
Ebert Metropolitan District 5.000%, 12/01/2043	10,000,000	12,274,548
Regional Transportation District Sales Tax Revenue 1.837%, 11/01/2031	10,370,000	10,181,378
		<u>64,158,867</u>
<b>District of Columbia - 0.29%</b>		
Metropolitan Washington Airports Authority Dulles Toll Road Revenue 8.000%, 10/01/2047	10,200,000	19,151,770
<b>Florida - 2.50%</b>		
City of Fort Lauderdale, FL		

1.600%, 01/01/2029	5,000,000	4,964,488
1.700%, 01/01/2030	15,085,000	14,971,069
City of Gainesville, FL		
0.000%, 10/01/2027 (d)	4,610,000	4,042,087
0.000%, 10/01/2028 (d)	1,400,000	1,188,013
City of Gainesville, FL Utilities System Revenue		
5.000%, 10/01/2047	7,030,000	8,775,670
County of Lee, FL Airport Revenue		
5.000%, 10/01/2046	3,760,000	4,771,071
County of Miami-Dade, FL		
6.875%, 10/01/2034	1,550,000	2,216,928
County of Miami-Dade, FL Aviation Revenue		
3.275%, 10/01/2029	5,380,000	5,840,854
3.712%, 10/01/2027	4,500,000	4,974,773
County of Miami-Dade, FL Seaport Department		
1.862%, 10/01/2029	10,000,000	9,969,862
County of Miami-Dade, FL Transit System		
1.650%, 07/01/2030	16,095,000	15,828,063
County of Pasco, FL		
5.000%, 10/01/2048	1,880,000	2,345,047
County of Pasco, FL Second Local Option Fuel Tax Revenue		
5.000%, 10/01/2046	14,595,000	18,866,810
Florida Development Finance Corp.		
7.375%, 01/01/2049 (a)	7,000,000	7,635,585
Reedy Creek Improvement District		
2.497%, 06/01/2034	4,500,000	4,631,703
2.731%, 06/01/2038	18,500,000	19,139,242
State Board of Administration Finance Corp.		
2.154%, 07/01/2030	25,000,000	25,144,602
Tampa-Hillsborough County Expressway Authority		
1.792%, 07/01/2028	3,900,000	3,915,813
1.892%, 07/01/2029	4,750,000	4,752,685
1.942%, 07/01/2030	3,345,000	3,327,146
		<u>167,301,511</u>
<b>Georgia - 0.06%</b>		
Valdosta & Lowndes County Hospital Authority		
2.604%, 10/01/2030	2,000,000	2,104,546
3.000%, 10/01/2029	2,000,000	2,169,430
		<u>4,273,976</u>
<b>Hawaii - 0.68%</b>		
State of Hawaii		
1.710%, 10/01/2028	5,935,000	5,954,705
1.892%, 08/01/2029	12,825,000	12,929,761
State of Hawaii Airports System Revenue		
5.000%, 07/01/2043	11,450,000	13,835,258
5.000%, 07/01/2050	10,295,000	12,921,938
		<u>45,641,662</u>
<b>Illinois - 0.32%</b>		
City of Chicago, IL Waterworks Revenue		
5.750%, 11/01/2030	2,485,000	3,050,802
County of Cook, IL		
1.941%, 11/15/2027	4,300,000	4,321,491
Illinois Finance Authority		
3.510%, 05/15/2041	7,000,000	7,332,564
Metropolitan Water Reclamation District of Greater Chicago		
5.000%, 12/01/2041	2,570,000	3,045,440
State of Illinois		
5.750%, 01/01/2037	3,000,000	3,851,926
		<u>21,602,223</u>
<b>Indiana - 0.20%</b>		
GCS School Building Corp.		
5.000%, 01/15/2040	2,100,000	2,621,560
Indiana Finance Authority		
4.807%, 07/15/2035	3,000,000	3,803,580
Indianapolis Local Public Improvement Bond Bank		
2.473%, 01/01/2040	4,500,000	4,648,156

5.854%, 01/15/2030	1,810,000	2,177,425
		<u>13,250,721</u>
<b>Kansas - 0.29%</b>		
Kansas Development Finance Authority		
2.774%, 05/01/2051	14,750,000	15,108,795
State of Kansas Department of Transportation		
4.596%, 09/01/2035	3,480,000	4,354,399
		<u>19,463,194</u>
<b>Kentucky - 0.59%</b>		
County of Warren, KY		
3.921%, 12/01/2031	825,000	944,515
4.397%, 12/01/2038	1,540,000	1,925,875
Kentucky Higher Education Student Loan Corp.		
3.860%, 06/01/2025	2,000,000	2,148,938
Kentucky State Property & Building Commission		
2.023%, 09/01/2029	6,310,000	6,310,994
2.123%, 09/01/2030	2,755,000	2,766,169
2.223%, 09/01/2031	3,350,000	3,377,528
Kentucky Turnpike Authority		
1.668%, 07/01/2028	4,250,000	4,231,957
1.768%, 07/01/2029	12,765,000	12,723,629
1.968%, 07/01/2031	5,235,000	5,216,888
		<u>39,646,493</u>
<b>Louisiana - 0.83%</b>		
City of New Orleans, LA		
2.220%, 09/01/2029	6,400,000	6,468,017
City of New Orleans, LA Sewerage Service Revenue		
1.791%, 06/01/2030	1,000,000	983,063
1.891%, 06/01/2031	1,575,000	1,551,171
City of New Orleans, LA Water System Revenue		
1.841%, 12/01/2030	2,120,000	2,065,974
1.941%, 12/01/2031	885,000	862,086
East Baton Rouge Sewerage Commission		
2.437%, 02/01/2039	2,500,000	2,510,194
Parish of East Baton Rouge Capital Improvements District		
5.000%, 08/01/2048	10,000,000	12,351,165
State of Louisiana		
1.742%, 06/15/2032	2,500,000	2,469,656
1.792%, 06/15/2033	1,900,000	1,870,281
State of Louisiana Gasoline & Fuels Tax Revenue		
2.230%, 05/01/2036	7,000,000	6,936,452
2.530%, 05/01/2041	8,995,000	8,941,342
2.830%, 05/01/2043	8,000,000	8,176,068
		<u>55,185,469</u>
<b>Maine - 0.23%</b>		
Maine Health & Higher Educational Facilities Authority		
3.118%, 07/01/2043	14,250,000	15,033,541
<b>Maryland - 0.29%</b>		
Maryland Stadium Authority		
2.805%, 05/01/2040	7,000,000	7,219,803
5.000%, 05/01/2050	7,000,000	10,470,109
State of Maryland Department of Transportation		
1.686%, 08/01/2030	2,055,000	2,002,122
		<u>19,692,034</u>
<b>Massachusetts - 0.26%</b>		
City of Worcester, MA		
6.250%, 01/01/2028	2,910,000	3,342,369
Commonwealth of Massachusetts Transportation Fund Revenue		
5.631%, 06/01/2030	1,050,000	1,288,617
Massachusetts Bay Transportation Authority Sales Tax Revenue		
2.235%, 07/01/2031	8,795,000	9,155,616
Massachusetts Educational Financing Authority		
3.455%, 07/01/2028	2,000,000	2,170,022
3.831%, 07/01/2024	450,000	479,257
Massachusetts State College Building Authority		
5.932%, 05/01/2040	550,000	769,920

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17,205,801

**Michigan - 1.79%**

Brandon School District		
2.469%, 05/01/2030	2,430,000	2,539,435
City of Detroit, MI		
4.000%, 04/01/2044	8,700,000	8,222,985
Detroit City School District		
7.747%, 05/01/2039	9,530,000	14,478,671
Great Lakes Water Authority Sewage Disposal System Revenue		
2.365%, 07/01/2032	3,500,000	3,614,421
2.615%, 07/01/2036	1,000,000	1,042,140
3.056%, 07/01/2039	5,915,000	6,330,037
Michigan Finance Authority		
2.610%, 11/01/2025	2,180,000	2,277,613
2.710%, 11/01/2026	7,145,000	7,529,200
3.084%, 12/01/2034	5,030,000	5,429,886
3.267%, 06/01/2039	19,000,000	20,505,317
3.610%, 11/01/2032	3,000,000	3,349,870
Plymouth-Canton Community School District		
1.536%, 05/01/2029	2,500,000	2,463,616
1.736%, 05/01/2030	4,340,000	4,282,367
State of Michigan Trunk Line Revenue		
5.000%, 11/15/2045	29,230,000	37,660,803

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119,726,361

**Minnesota - 0.29%**

Western Minnesota Municipal Power Agency		
3.156%, 01/01/2039	17,500,000	19,332,239

**Mississippi - 0.33%**

Mississippi Development Bank		
5.460%, 10/01/2036	5,505,000	7,272,980
State of Mississippi		
1.821%, 10/01/2028	5,000,000	5,068,319
5.000%, 10/15/2037	7,925,000	9,791,547

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22,132,846

**Missouri - 0.48%**

Kansas City Industrial Development Authority		
5.000%, 03/01/2049	15,585,000	18,880,127
Kansas City Land Clearance Redevelopment Authority		
6.400%, 10/15/2040 (a)	7,985,000	8,381,602
St. Louis School District		
6.450%, 04/01/2028	3,800,000	4,764,121

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32,025,850

**Nebraska - 0.04%**

District Energy Corp.		
2.390%, 07/01/2036	2,830,000	2,951,635

**Nevada - 0.49%**

City of North Las Vegas, NV		
6.572%, 06/01/2040	11,710,000	16,354,818
Clark County School District		
5.510%, 06/15/2024	4,295,000	4,602,051
County of Clark, NV Department of Aviation		
5.000%, 07/01/2041	1,500,000	1,888,590
County of Washoe, NV		
5.000%, 02/01/2042	8,000,000	9,875,862

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32,721,321

**New Hampshire - 0.08%**

New Hampshire Business Finance Authority		
3.278%, 10/01/2037	4,955,000	5,033,804

**New Jersey - 1.05%**

Mercer County Improvement Authority		
8.270%, 12/01/2034	14,880,000	21,718,670
New Jersey Economic Development Authority		
0.000%, 02/15/2025 (d)	19,335,000	18,360,135
7.425%, 02/15/2029	10,000,000	12,727,215
New Jersey Institute of Technology		
3.323%, 07/01/2024	1,540,000	1,609,917

3.415%, 07/01/2042	3,500,000	3,822,099
New Jersey Turnpike Authority		
1.863%, 01/01/2031	10,000,000	9,809,245
Rutgers The State University of New Jersey		
3.270%, 05/01/2043	2,000,000	2,167,824
		<u>70,215,105</u>
<b>New York - 1.29%</b>		
City of New York, NY		
5.000%, 08/01/2043	5,000,000	6,222,881
Dutchess County Local Development Corp.		
4.550%, 07/01/2022	1,055,000	1,076,929
New York City Industrial Development Agency		
2.436%, 01/01/2036	5,850,000	5,691,539
New York State Dormitory Authority		
1.748%, 03/15/2028	19,755,000	19,661,679
2.152%, 03/15/2031	20,000,000	20,110,664
2.746%, 07/01/2030	6,430,000	6,790,839
5.096%, 08/01/2034	3,125,000	3,716,065
New York State Thruway Authority		
2.900%, 01/01/2035	10,345,000	11,076,965
New York State Urban Development Corp.		
1.750%, 03/15/2028	10,000,000	10,025,005
Western Nassau County Water Authority		
2.958%, 04/01/2041	1,500,000	1,597,611
		<u>85,970,177</u>
<b>North Dakota - 0.11%</b>		
County of Burleigh, ND		
2.750%, 02/01/2022	7,000,000	7,002,603
<b>Ohio - 1.39%</b>		
American Municipal Power, Inc.		
7.499%, 02/15/2050	3,270,000	5,503,517
7.834%, 02/15/2041	3,705,000	6,192,962
County of Hamilton, OH		
3.756%, 06/01/2042	8,000,000	8,986,544
Franklin County Convention Facilities Authority		
2.022%, 12/01/2030	5,485,000	5,506,564
2.472%, 12/01/2034	22,100,000	22,655,302
JobsOhio Beverage System		
2.833%, 01/01/2038	7,225,000	7,666,514
4.532%, 01/01/2035	19,580,000	24,239,535
Ohio Higher Educational Facility Commission		
4.500%, 12/01/2026	4,025,000	4,255,815
South-Western City School District		
0.000%, 12/01/2028 (d)	2,735,000	2,382,619
State of Ohio		
5.000%, 04/01/2040	4,000,000	5,122,383
Sycamore Community City School District		
5.850%, 12/01/2028	605,000	758,589
		<u>93,270,344</u>
<b>Oklahoma - 0.67%</b>		
Oklahoma City Economic Development Trust		
1.471%, 03/01/2028	1,700,000	1,684,647
1.691%, 03/01/2029	1,600,000	1,598,251
1.791%, 03/01/2030	1,455,000	1,451,275
1.891%, 03/01/2031	1,545,000	1,545,670
Oklahoma Development Finance Authority		
5.450%, 08/15/2028	4,120,000	4,659,397
Oklahoma Municipal Power Authority		
2.251%, 01/01/2032	2,500,000	2,540,420
2.351%, 01/01/2033	3,000,000	3,055,768
2.431%, 01/01/2034	3,870,000	3,938,785
2.501%, 01/01/2035	3,475,000	3,533,116
2.551%, 01/01/2036	2,390,000	2,413,467
2.803%, 01/01/2041	15,000,000	15,225,247
Oklahoma Turnpike Authority		
1.722%, 01/01/2030	3,260,000	3,228,607

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44,874,650

**Oregon - 0.06%**

Hospital Facilities Authority of Multnomah County Oregon

1.250%, 06/01/2026 2,610,000 2,611,092

Oregon Health & Science University

2.850%, 07/01/2030 1,000,000 1,065,895

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3,676,987

**Pennsylvania - 1.11%**

Berks County Industrial Development Authority

3.950%, 05/15/2024 720,000 737,742

4.450%, 05/15/2027 800,000 843,061

City of Philadelphia, PA

1.492%, 07/15/2028 3,725,000 3,667,412

1.618%, 07/15/2029 2,505,000 2,466,393

1.738%, 07/15/2030 2,250,000 2,198,190

Commonwealth Financing Authority

2.758%, 06/01/2030 4,500,000 4,715,441

2.758%, 06/01/2030 1,040,000 1,089,791

3.657%, 06/01/2038 5,820,000 6,740,969

3.807%, 06/01/2041 6,110,000 7,173,780

4.014%, 06/01/2033 3,775,000 4,331,268

Montgomery County Industrial Development Authority

3.150%, 11/15/2028 10,000,000 10,044,692

Pennsylvania Economic Development Financing Authority

2.502%, 06/15/2032 6,000,000 6,084,972

Pennsylvania State University

2.790%, 09/01/2043 21,505,000 22,465,672

Union County Hospital Authority

3.800%, 08/01/2023 570,000 587,852

4.400%, 08/01/2028 1,060,000 1,169,997

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74,317,232

**Puerto Rico - 0.48%**

Children's Trust Fund

5.375%, 05/15/2033 1,870,000 1,882,992

Commonwealth of Puerto Rico

3.650%, 07/01/2016 (g) 2,400,000 2,187,000

4.000%, 07/01/2021 (g) 6,395,000 5,907,381

4.400%, 07/01/2020 (g) 3,240,000 2,968,650

8.000%, 07/01/2035 (g) 1,500,000 1,316,250

GDB Debt Recovery Authority of Puerto Rico

7.500%, 08/20/2040 10,314,895 9,721,789

Puerto Rico Highway & Transportation Authority

0.000%, 07/01/2026 (d)(e) 7,000,000 5,283,320

Puerto Rico Sales Tax Financing Corp. Sales Tax Revenue

0.000%, 07/01/2027 (d) 3,237,000 2,962,301

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32,229,683

**Rhode Island - 0.12%**

Providence Public Building Authority

5.000%, 09/15/2036 6,365,000 7,910,407

**South Carolina - 0.19%**

Charleston Educational Excellence Finance Corp.

1.919%, 12/01/2030 5,000,000 4,989,689

Commission of Public Works, City of Greer

5.500%, 09/01/2032 2,000,000 2,699,108

South Carolina Jobs-Economic Development Authority

2.729%, 07/01/2030 5,015,000 5,176,535

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12,865,332

**Tennessee - 0.34%**

Memphis-Shelby County Airport Authority

5.000%, 07/01/2045 7,000,000 8,851,227

Tennessee State School Bond Authority

4.848%, 09/15/2027 12,000,000 14,034,950

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22,886,177

**Texas - 5.37%**

Austin Achieve Public Schools, Inc.

5.750%, 06/15/2026 1,710,000 1,712,137

Board of Regents of the University of Texas System		
4.794%, 08/15/2046	1,515,000	2,076,966
5.134%, 08/15/2042	2,500,000	3,473,115
City of Austin, TX Electric Utility Revenue		
5.000%, 11/15/2049	13,250,000	16,740,575
City of Dallas, TX		
0.000%, 02/15/2031 (d)	10,000,000	7,952,136
0.000%, 02/15/2032 (d)	15,000,000	11,543,193
City of Dallas, TX Waterworks & Sewer System Revenue		
5.000%, 10/01/2045	23,135,000	29,810,687
City of El Paso, TX		
6.018%, 08/15/2035	3,000,000	4,093,074
City of Houston, TX		
5.508%, 03/01/2036	4,900,000	6,625,932
5.538%, 03/01/2037	4,100,000	5,667,831
6.290%, 03/01/2032	920,000	1,169,158
City of Houston, TX Airport System Revenue		
2.085%, 07/01/2028	10,000,000	10,172,020
2.385%, 07/01/2031	15,000,000	15,372,214
6.880%, 01/01/2028	2,130,000	2,426,266
City of Irving, TX		
7.375%, 08/15/2044	3,500,000	3,705,147
City of San Antonio, TX Electric & Gas Systems Revenue		
5.000%, 02/01/2045	2,150,000	2,715,042
5.000%, 02/01/2049	6,650,000	8,340,931
5.718%, 02/01/2041	5,645,000	8,004,205
5.985%, 02/01/2039	13,020,000	18,811,423
Colony Economic Development Corp.		
7.250%, 10/01/2042	5,000,000	5,384,552
Dallas Area Rapid Transit		
4.000%, 12/01/2028	7,000,000	8,102,424
Dallas Fort Worth International Airport		
2.454%, 11/01/2029	4,500,000	4,640,080
2.994%, 11/01/2038	15,100,000	15,891,089
Lower Colorado River Authority		
5.000%, 05/15/2045	7,160,000	8,853,155
5.000%, 05/15/2050	10,310,000	12,665,887
5.000%, 05/15/2046	8,875,000	11,071,665
Metropolitan Transit Authority of Harris County Sales & Use Tax Revenue		
2.599%, 11/01/2037	17,015,000	17,467,545
New Hope Cultural Education Facilities Corp.		
4.000%, 08/01/2020 (e)(g)	220,000	83,600
North Texas Tollway Authority		
1.727%, 01/01/2028	3,250,000	3,244,593
8.410%, 02/01/2030	5,090,000	6,751,789
Port of Beaumont Industrial Development Authority		
4.100%, 01/01/2028 (a)	6,000,000	5,874,781
Stafford Municipal School District		
3.084%, 08/15/2041	1,000,000	1,099,747
Tarrant Regional Water District		
1.550%, 09/01/2030	6,720,000	6,653,533
Texas Public Finance Authority		
8.250%, 07/01/2024	23,340,000	23,553,750
Texas Transportation Commission		
1.963%, 10/01/2036	5,150,000	4,986,328
2.013%, 10/01/2037	6,295,000	6,058,552
2.063%, 10/01/2038	6,445,000	6,172,737
Texas Water Development Board		
5.000%, 04/15/2049	30,000,000	37,300,884
United Independent School District, TX		
5.000%, 08/15/2030	3,850,000	4,876,703
5.000%, 08/15/2031	5,395,000	6,970,715
White Settlement Independent School District		
0.000%, 08/15/2030 (d)	1,420,000	1,206,453
		<u>359,322,614</u>

Utah - 0.56%

County of Salt Lake, UT Convention Hotel Revenue		
5.750%, 10/01/2047 (a)	5,000,000	5,383,653
Salt Lake City Corp. Airport Revenue		
5.000%, 07/01/2046	20,000,000	25,293,850
Wildflower Improvement Association		
6.625%, 03/01/2031 (a)(e)	6,682,236	6,689,072
		<u>37,366,575</u>
<b>Virginia - 0.50%</b>		
City of Norfolk, VA		
1.420%, 10/01/2029	1,325,000	1,302,358
County of Botetourt, VA		
6.000%, 07/01/2044	4,485,000	4,945,861
Hampton Roads Transportation Accountability Commission		
5.000%, 07/01/2045	17,770,000	22,565,114
Virginia Commonwealth Transportation Board		
5.350%, 05/15/2035	3,755,000	4,650,451
		<u>33,463,784</u>
<b>Washington - 1.41%</b>		
NJB Properties		
5.510%, 12/01/2036	7,990,000	10,205,084
Pierce County School District No. 10 Tacoma		
2.357%, 12/01/2039	11,560,000	11,563,259
Port of Seattle, WA		
5.000%, 08/01/2046	22,365,000	28,376,508
Spokane Public Facilities District		
1.826%, 12/01/2029	2,000,000	2,004,072
1.996%, 12/01/2030	1,950,000	1,971,215
State of Washington		
5.000%, 02/01/2042	25,000,000	31,872,795
Washington State Housing Finance Commission		
3.000%, 01/01/2025 (a)	8,260,000	8,260,000
		<u>94,252,933</u>
<b>West Virginia - 0.07%</b>		
Tobacco Settlement Finance Authority		
2.701%, 06/01/2030	4,770,000	4,839,757
<b>Wisconsin - 0.18%</b>		
Milwaukee Redevelopment Authority		
0.000%, 04/01/2039 (d)	1,000,000	584,425
Public Finance Authority		
4.153%, 05/15/2031	3,635,000	4,241,226
5.000%, 05/15/2032 (a)	1,275,000	1,388,968
9.000%, 06/01/2029 (a)(e)	5,750,000	5,761,216
		<u>11,975,835</u>
TOTAL MUNICIPAL BONDS (Cost \$2,139,476,847)		<u>2,192,557,907</u>
<b>GOVERNMENT SECURITIES &amp; AGENCY ISSUES - 0.07%</b>		
United States International Development Finance Corp.		
1.320%, 03/15/2035	5,000,000	4,847,267
TOTAL GOVERNMENT SECURITIES & AGENCY ISSUES (Cost \$5,000,000)		<u>4,847,267</u>
<b>US GOVERNMENT NOTES/BONDS - 3.45%</b>		
United States Treasury Notes/Bonds		
1.250%, 04/30/2028	100,000,000	99,621,094
2.875%, 05/15/2028	50,000,000	54,851,563
1.250%, 05/31/2028	25,000,000	24,894,531
1.125%, 08/31/2028	26,250,000	25,867,529
1.875%, 02/15/2041	25,000,000	25,096,680
TOTAL US GOVERNMENT NOTES/BONDS (Cost \$229,964,722)		<u>230,331,397</u>
<b>SHORT-TERM INVESTMENTS - 2.39%</b>		
First American Government Obligations Fund - Class X, 0.026% (k)	159,700,047	159,700,047
TOTAL SHORT-TERM INVESTMENTS (Cost \$159,700,047)		<u>159,700,047</u>
<b>Total Investments (Cost \$6,694,970,448) - 100.11%</b>		<u>6,695,647,241</u>
<b>Liabilities in Excess of Other Assets - (0.11)%</b>		<u>(7,246,372)</u>



TOTAL NET ASSETS - 100.00%

\$ 6,688,400,869

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, 2021.
- (c) Foreign issued security.
- (d) Represents a principal-only security that entitles holders to receive only principal payments on underlying mortgages.
- (e) Represents an illiquid security. The total market value of these securities were \$36,645,974, representing 0.55% of net assets as of November 30, 2021.
- (f) Variable rate security; the rate shown represents the rate at November 30, 2021. The coupon is based on an underlying pool of loans.
- (g) Default or other conditions exist at November 30, 2021.
- (h) Step-up bond; the rate shown represents the rate at November 30, 2021.
- (i) 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.
- (j) Represents an interest-only security that entitles holders to receive only interest payments on underlying mortgages.
- (k) Seven day yield at November 30, 2021.

Abbreviations:

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