

Performance Trust Strategic Bond Fund
Schedule of Investments
May 31, 2021 (Unaudited)

	Principal	
	<u>Amount</u>	<u>Value</u>
ASSET BACKED SECURITIES - 0.56%		
GLS Auto Receivables Issuer Trust		
2020-1A, 2.170%, 02/15/2024 (a)	3,396,146	\$ 3,418,629
2020-2A, 3.160%, 06/16/2025 (a)	4,500,000	4,676,015
Navient Student Loan Trust		
2019-2A, 1.092% (1 Month LIBOR USD + 1.000%), 02/27/2068 (a)(b)	6,930,000	7,106,691
Nelnet Student Loan Trust		
2006-1, 0.600% (3 Month LIBOR USD + 0.450%), 08/23/2036 (a)(b)	9,347,495	9,257,350
New Residential Advance Receivables Trust		
2020-T1, 2.269%, 08/15/2053 (a)	1,700,000	1,713,630
2020-T1, 3.011%, 08/15/2053 (a)	4,400,000	4,433,395
SoFi Consumer Loan Program Trust		
2019-3, 2.900%, 05/25/2028 (a)	530,462	533,952
2020-1, 2.020%, 01/25/2029 (a)	1,030,509	1,040,048
TOTAL ASSET BACKED SECURITIES (Cost \$31,741,795)		<u><u>32,179,710</u></u>
COLLATERALIZED LOAN OBLIGATIONS - 10.01%		
Allegany Park CLO Ltd.		
2019-1A, 3.888% (3 Month LIBOR USD + 3.700%), 01/20/2033 (a)(b)(c)	5,900,000	5,959,000
AMMC CLO 18 Ltd.		
2016-18A, 1.241% (3 Month LIBOR USD + 1.100%), 05/26/2031 (a)(b)(c)	2,736,617	2,737,540
AMMC CLO 20 Ltd.		
2017-20A, 1.790% (3 Month LIBOR USD + 1.600%), 04/17/2029 (a)(b)(c)	1,650,000	1,649,992
AMMC CLO 22 Ltd.		
2018-22A, 1.626% (3 Month LIBOR USD + 1.450%), 04/25/2031 (a)(b)(c)	9,750,000	9,721,345
Apidos CLO XII		
2013-12A, 1.584% (3 Month LIBOR USD + 1.400%), 04/15/2031 (a)(b)(c)	2,000,000	1,993,894
2013-12A, 5.584% (3 Month LIBOR USD + 5.400%), 04/15/2031 (a)(b)(c)	2,650,000	2,457,742
Apidos CLO XV		
2013-15A, 2.038% (3 Month LIBOR USD + 1.850%), 04/20/2031 (a)(b)(c)	5,000,000	4,958,070
2013-15A, 5.888% (3 Month LIBOR USD + 5.700%), 04/20/2031 (a)(b)(c)	3,000,000	2,909,679
Apidos CLO XX		
2015-20A, 1.734% (3 Month LIBOR USD + 1.550%), 07/16/2031 (a)(b)(c)	10,000,000	10,005,250
2015-20A, 2.134% (3 Month LIBOR USD + 1.950%), 07/16/2031 (a)(b)(c)	1,250,000	1,249,991
Apidos CLO XXI		
2015-21A, 2.640% (3 Month LIBOR USD + 2.450%), 07/18/2027 (a)(b)(c)	3,500,000	3,483,119
Apidos CLO XXIII		
2015-23A, 1.784% (3 Month LIBOR USD + 1.600%), 04/15/2033 (a)(b)(c)	6,500,000	6,536,855
Apidos CLO XXIX		
2018-29A, 1.726% (3 Month LIBOR USD + 1.550%), 07/25/2030 (a)(b)(c)	4,250,000	4,252,248
2018-29A, 2.076% (3 Month LIBOR USD + 1.900%), 07/25/2030 (a)(b)(c)	7,600,000	7,556,118
2018-29A, 2.926% (3 Month LIBOR USD + 2.750%), 07/25/2030 (a)(b)(c)	6,250,000	6,257,469
Apidos CLO XXVI		
2017-26A, 3.890% (3 Month LIBOR USD + 3.700%), 07/18/2029 (a)(b)(c)	4,500,000	4,504,621
Apidos CLO XXVIII		
2017-28A, 1.338% (3 Month LIBOR USD + 1.150%), 01/20/2031 (a)(b)(c)	2,000,000	1,986,830
Apidos CLO XXX		
XXXA, 2.190% (3 Month LIBOR USD + 2.000%), 10/18/2031 (a)(b)(c)	2,000,000	1,999,984
Apidos CLO XXXI		
2019-31A, 1.679% (3 Month LIBOR USD + 1.550%), 04/15/2031 (a)(b)(c)	4,000,000	3,999,992
Apidos CLO XXXIII		
2020-33A, 4.496% (3 Month LIBOR USD + 4.320%), 07/24/2031 (a)(b)(c)	4,470,000	4,492,524
Apidos CLO XXXIV		
2020-34A, 3.839% (3 Month LIBOR USD + 3.600%), 01/20/2033 (a)(b)(c)	2,000,000	2,019,010
Ares XLVI CLO Ltd.		
2017-46A, 1.884% (3 Month LIBOR USD + 1.700%), 01/15/2030 (a)(b)(c)	1,436,843	1,422,575
2017-46A, 3.570%, 01/15/2030 (a)(c)	3,600,000	3,600,000

Ares XLVIII CLO Ltd.		
2018-48A, 1.488% (3 Month LIBOR USD + 1.300%), 07/20/2030 (a)(b)(c)	7,000,000	7,003,472
Ares XXVII CLO Ltd.		
2013-2A, 2.584% (3 Month LIBOR USD + 2.400%), 07/28/2029 (a)(b)(c)	2,000,000	2,004,150
Ares XXXIR CLO Ltd.		
2014-31RA, 1.450% (3 Month LIBOR USD + 1.300%), 05/24/2030 (a)(b)(c)	13,000,000	12,999,987
2014-31RA, 1.750% (3 Month LIBOR USD + 1.600%), 05/24/2030 (a)(b)(c)	2,000,000	1,999,996
Basswood Park CLO Ltd.		
2021-1A, 1.611% (3 Month LIBOR USD + 1.400%), 04/20/2034 (a)(b)(c)	5,625,000	5,583,133
Bean Creek CLO Ltd.		
2015-1A, 1.208% (3 Month LIBOR USD + 1.020%), 04/20/2031 (a)(b)(c)	13,000,000	13,004,303
2015-1A, 1.638% (3 Month LIBOR USD + 1.450%), 04/20/2031 (a)(b)(c)	3,200,000	3,201,661
Betony CLO 2 Ltd.		
2018-1A, 2.036% (3 Month LIBOR USD + 1.850%), 04/30/2031 (a)(b)(c)	1,200,000	1,199,993
BlueMountain CLO Ltd.		
2018-1A, 1.886% (3 Month LIBOR USD + 1.700%), 07/30/2030 (a)(b)(c)	6,996,770	7,004,256
2014-2A, 1.938% (3 Month LIBOR USD + 1.750%), 10/20/2030 (a)(b)(c)	5,500,000	5,499,967
2013-2A, 1.784% (3 Month LIBOR USD + 1.600%), 10/22/2030 (a)(b)(c)	2,750,000	2,751,301
2018-2A, 1.856% (3 Month LIBOR USD + 1.700%), 08/15/2031 (a)(b)(c)	8,500,000	8,508,806
BlueMountain Fuji US CLO III Ltd.		
2017-3A, 1.559% (3 Month LIBOR USD + 1.375%), 01/15/2030 (a)(b)(c)	6,800,000	6,777,567
Burnham Park CLO Ltd.		
2016-1A, 2.338% (3 Month LIBOR USD + 2.150%), 10/20/2029 (a)(b)(c)	5,250,000	5,249,953
Catskill Park CLO Ltd.		
2017-1A, 3.888% (3 Month LIBOR USD + 3.700%), 04/20/2029 (a)(b)(c)	1,000,000	1,000,000
Cayuga Park CLO Ltd.		
2020-1A, 2.890% (3 Month LIBOR USD + 2.700%), 07/17/2031 (a)(b)(c)	3,100,000	3,106,042
Chenango Park CLO Ltd.		
2018-1A, 1.734% (3 Month LIBOR USD + 1.550%), 04/15/2030 (a)(b)(c)	7,000,000	7,014,133
2018-1A, 2.034% (3 Month LIBOR USD + 1.850%), 04/15/2030 (a)(b)(c)	5,500,000	5,490,864
2018-1A, 3.184% (3 Month LIBOR USD + 3.000%), 04/15/2030 (a)(b)(c)	1,000,000	999,984
CIFC Funding Ltd.		
2017-3A, 1.988% (3 Month LIBOR USD + 1.800%), 07/20/2030 (a)(b)(c)	2,100,000	2,104,796
2018-1A, 1.940% (3 Month LIBOR USD + 1.750%), 04/18/2031 (a)(b)(c)	3,750,000	3,739,545
2013-3RA, 1.156% (3 Month LIBOR USD + 0.980%), 04/24/2031 (a)(b)(c)	12,225,000	12,224,976
2016-1A, 2.986% (3 Month LIBOR USD + 2.800%), 10/21/2031 (a)(b)(c)	5,000,000	5,025,395
2021-2A, 1.634% (3 Month LIBOR USD + 1.450%), 04/15/2034 (a)(b)(c)	2,250,000	2,227,698
Cook Park CLO Ltd.		
2018-1A, 1.590% (3 Month LIBOR USD + 1.400%), 04/17/2030 (a)(b)(c)	6,500,000	6,490,009
Dewolf Park CLO Ltd.		
2017-1A, 3.334% (3 Month LIBOR USD + 3.150%), 10/15/2030 (a)(b)(c)	925,000	925,000
Dorchester Park CLO Ltd.		
2015-1A, 1.088% (3 Month LIBOR USD + 0.900%), 04/20/2028 (a)(b)(c)	2,172,921	2,172,921
Dryden 77 CLO Ltd.		
2020-77A, 0.000% (3 Month LIBOR USD + 1.650%), 05/20/2034 (a)(b)(c)(d)	8,000,000	8,000,000
Dryden XXV Senior Loan Fund		
2012-25A, 1.534% (3 Month LIBOR USD + 1.350%), 10/15/2027 (a)(b)(c)	20,000,000	20,006,380
Galaxy XIX CLO Ltd.		
2015-19A, 1.576% (3 Month LIBOR USD + 1.400%), 07/24/2030 (a)(b)(c)	4,000,000	3,999,984
Gilbert Park CLO Ltd.		
2017-1A, 3.134% (3 Month LIBOR USD + 2.950%), 10/15/2030 (a)(b)(c)	8,475,000	8,488,433
Goldentree Loan Management US CLO 1 Ltd.		
2017-1A, 1.700% (3 Month LIBOR USD + 1.500%), 04/20/2034 (a)(b)(c)	6,250,000	6,228,825
Goldentree Loan Management US CLO 2 Ltd.		
2017-2A, 1.638% (3 Month LIBOR USD + 1.450%), 11/28/2030 (a)(b)(c)	8,750,000	8,758,409
2017-2A, 4.888% (3 Month LIBOR USD + 4.700%), 11/28/2030 (a)(b)(c)	1,725,000	1,663,700
Goldentree Loan Management US CLO 3 Ltd.		
2018-3A, 1.738% (3 Month LIBOR USD + 1.550%), 04/20/2030 (a)(b)(c)	7,865,000	7,877,096
2018-3A, 2.088% (3 Month LIBOR USD + 1.900%), 04/20/2030 (a)(b)(c)	6,300,000	6,314,207
Goldentree Loan Management US CLO 4 Ltd.		
2019-4A, 1.755% (3 Month LIBOR USD + 1.600%), 04/24/2031 (a)(b)(c)	5,350,000	5,349,989
2019-4A, 4.926% (3 Month LIBOR USD + 4.750%), 04/24/2031 (a)(b)(c)	8,150,000	7,813,519
Goldentree Loan Management US CLO 7 Ltd.		
2020-7A, 1.888% (3 Month LIBOR USD + 1.700%), 04/20/2034 (a)(b)(c)	5,750,000	5,770,320

Goldentree Loan Management US CLO 8 Ltd.		
2020-8A, 1.038% (3 Month LIBOR USD + 0.850%), 07/20/2031 (a)(b)(c)	833,333	833,333
2020-8A, 2.938% (3 Month LIBOR USD + 2.750%), 07/20/2031 (a)(b)(c)	7,000,000	7,036,876
Goldentree Loan Opportunities X Ltd.		
2015-10A, 1.638% (3 Month LIBOR USD + 1.450%), 07/20/2031 (a)(b)(c)	3,250,000	3,251,563
Goldentree Loan Opportunities XI Ltd.		
2015-11A, 2.590% (3 Month LIBOR USD + 2.400%), 01/18/2031 (a)(b)(c)	2,250,000	2,225,205
Golub Capital BDC 3 CLO 1 LLC		
2021-1A, 2.911% (3 Month LIBOR USD + 2.800%), 04/15/2033 (a)(b)(c)	7,000,000	6,999,832
Golub Capital Partners CLO 47M Ltd.		
2020-47A, 1.856% (3 Month LIBOR USD + 1.680%), 05/05/2032 (a)(b)(c)	15,000,000	15,026,760
Greenwood Park CLO Ltd.		
2018-1A, 5.134% (3 Month LIBOR USD + 4.950%), 04/15/2031 (a)(b)(c)	1,750,000	1,684,459
Grippen Park CLO Ltd.		
2017-1A, 1.838% (3 Month LIBOR USD + 1.650%), 01/20/2030 (a)(b)(c)	3,000,000	3,002,550
2017-1A, 3.488% (3 Month LIBOR USD + 3.300%), 01/20/2030 (a)(b)(c)	7,350,000	7,357,409
2017-1A, 5.888% (3 Month LIBOR USD + 5.700%), 01/20/2030 (a)(b)(c)	1,150,000	1,141,375
Harriman Park CLO Ltd.		
2020-1A, 1.777% (3 Month LIBOR USD + 1.600%), 04/20/2034 (a)(b)(c)	7,500,000	7,499,970
Jay Park CLO Ltd.		
2016-1A, 2.838% (3 Month LIBOR USD + 2.650%), 10/20/2027 (a)(b)(c)	1,124,000	1,124,504
LCM 26 Ltd.		
26A, 1.588% (3 Month LIBOR USD + 1.400%), 01/20/2031 (a)(b)(c)	7,900,000	7,880,606
26A, 2.688% (3 Month LIBOR USD + 2.500%), 01/20/2031 (a)(b)(c)	1,000,000	952,483
26A, 5.488% (3 Month LIBOR USD + 5.300%), 01/20/2031 (a)(b)(c)	4,000,000	3,699,412
LCM 29 Ltd.		
29A, 4.034% (3 Month LIBOR USD + 3.850%), 04/15/2031 (a)(b)(c)	2,700,000	2,699,930
LCM 30 Ltd.		
30A, 7.138% (3 Month LIBOR USD + 6.950%), 04/20/2031 (a)(b)(c)	4,700,000	4,700,000
LCM Loan Income Fund I Income Note Issuer Ltd.		
27A, 1.264% (3 Month LIBOR USD + 1.080%), 07/16/2031 (a)(b)(c)	4,000,000	4,002,684
27A, 2.134% (3 Month LIBOR USD + 1.950%), 07/16/2031 (a)(b)(c)	2,700,000	2,661,911
27A, 3.134% (3 Month LIBOR USD + 2.950%), 07/16/2031 (a)(b)(c)	4,000,000	3,908,312
LCM XIII LP		
13A, 4.240% (3 Month LIBOR USD + 4.050%), 07/19/2027 (a)(b)(c)	5,500,000	5,504,724
LCM XIV LP		
14A, 1.768% (3 Month LIBOR USD + 1.580%), 07/20/2031 (a)(b)(c)	10,800,000	10,799,946
14A, 2.038% (3 Month LIBOR USD + 1.850%), 07/20/2031 (a)(b)(c)	6,000,000	5,986,356
LCM XV LP		
15A, 3.888% (3 Month LIBOR USD + 3.700%), 07/20/2030 (a)(b)(c)	6,950,000	6,888,493
LCM XVI LP		
16A, 1.934% (3 Month LIBOR USD + 1.750%), 10/15/2031 (a)(b)(c)	4,000,000	4,004,296
16A, 2.334% (3 Month LIBOR USD + 2.150%), 10/15/2031 (a)(b)(c)	5,100,000	5,069,961
LCM XVIII LP		
19A, 1.934% (3 Month LIBOR USD + 1.750%), 07/15/2027 (a)(b)(c)	2,500,000	2,501,330
19A, 2.884% (3 Month LIBOR USD + 2.700%), 07/15/2027 (a)(b)(c)	4,000,000	4,014,400
18A, 6.138% (3 Month LIBOR USD + 5.950%), 04/20/2031 (a)(b)(c)	2,480,000	2,340,478
LCM XXII Ltd.		
22A, 1.638% (3 Month LIBOR USD + 1.450%), 10/20/2028 (a)(b)(c)	5,000,000	5,005,930
22A, 2.988% (3 Month LIBOR USD + 2.800%), 10/20/2028 (a)(b)(c)	2,000,000	1,930,478
Long Point Park CLO Ltd.		
2017-1A, 1.565% (3 Month LIBOR USD + 1.375%), 01/17/2030 (a)(b)(c)	11,750,000	11,729,837
2017-1A, 2.590% (3 Month LIBOR USD + 2.400%), 01/17/2030 (a)(b)(c)	4,000,000	3,905,888
Magnetite VIII Ltd.		
2014-8A, 3.084% (3 Month LIBOR USD + 2.900%), 04/15/2031 (a)(b)(c)	3,900,000	3,899,942
Magnetite XV Ltd.		
2015-15A, 2.926% (3 Month LIBOR USD + 2.750%), 07/25/2031 (a)(b)(c)	2,000,000	1,998,786
Magnetite XXIII Ltd.		
2019-23A, 6.926% (3 Month LIBOR USD + 6.750%), 10/25/2032 (a)(b)(c)	2,750,000	2,769,836
Magnetite XXIV Ltd.		
2019-24A, 2.734% (3 Month LIBOR USD + 2.550%), 01/15/2033 (a)(b)(c)	6,000,000	6,043,392
2019-24A, 3.984% (3 Month LIBOR USD + 3.800%), 01/15/2033 (a)(b)(c)	1,700,000	1,717,000
Magnetite XXVI Ltd.		
2020-26A, 4.744% (3 Month LIBOR USD + 4.560%), 07/15/2030 (a)(b)(c)	1,500,000	1,505,250

Magnetite XXVII Ltd.		
2020-27A, 4.188% (3 Month LIBOR USD + 4.000%), 07/20/2033 (a)(b)(c)	2,750,000	2,758,008
2020-27A, 7.668% (3 Month LIBOR USD + 7.480%), 07/20/2033 (a)(b)(c)	5,250,000	5,266,065
Magnetite XXVIII Ltd.		
2020-28A, 7.256% (3 Month LIBOR USD + 7.080%), 10/25/2031 (a)(b)(c)	2,000,000	2,015,110
Mountain View CLO XV Ltd.		
2019-2A, 2.084% (3 Month LIBOR USD + 1.900%), 01/15/2033 (a)(b)(c)	3,000,000	3,004,272
Neuberger Berman CLO Ltd.		
2017-25A, 1.540% (3 Month LIBOR USD + 1.350%), 10/18/2029 (a)(b)(c)	5,000,000	4,990,630
2019-34A, 4.388% (3 Month LIBOR USD + 4.200%), 01/20/2033 (a)(b)(c)	1,000,000	1,001,837
Niagara Park CLO Ltd.		
2019-1A, 6.640% (3 Month LIBOR USD + 6.450%), 07/17/2032 (a)(b)(c)	2,000,000	1,999,860
Oak Hill Credit Partners Ltd.		
2014-10RA, 1.738% (3 Month LIBOR USD + 1.550%), 04/20/2034 (a)(b)(c)	6,750,000	6,749,966
Octagon Investment Partners 18 Ltd.		
2018-18A, 1.144% (3 Month LIBOR USD + 0.960%), 04/16/2031 (a)(b)(c)	5,000,000	5,004,885
Octagon Investment Partners 26 Ltd.		
2016-1A, 1.984% (3 Month LIBOR USD + 1.800%), 07/15/2030 (a)(b)(c)	6,220,000	6,201,782
Octagon Investment Partners 33 Ltd.		
2017-1A, 1.688% (3 Month LIBOR USD + 1.500%), 01/20/2031 (a)(b)(c)	1,250,000	1,249,994
OZLM XXIV Ltd.		
2019-24A, 1.238% (3 Month LIBOR USD + 1.050%), 07/20/2032 (a)(b)(c)	4,000,000	4,000,000
Reese Park CLO Ltd.		
2020-1A, 0.934% (3 Month LIBOR USD + 0.750%), 10/15/2032 (a)(b)(c)	5,000,000	5,003,760
2020-1A, 2.220%, 10/15/2032 (a)(c)	4,820,000	4,751,175
Stratus CLO Ltd.		
2020-2A, 0.984% (3 Month LIBOR USD + 0.800%), 10/15/2028 (a)(b)(c)	804,600	804,838
Verde CLO Ltd.		
2019-1A, 1.784% (3 Month LIBOR USD + 1.600%), 04/15/2032 (a)(b)(c)	2,000,000	1,999,990
Webster Park CLO Ltd.		
2015-1A, 1.538% (3 Month LIBOR USD + 1.350%), 07/20/2030 (a)(b)(c)	4,000,000	3,999,984
2015-1A, 1.988% (3 Month LIBOR USD + 1.800%), 07/20/2030 (a)(b)(c)	10,300,000	10,276,434
2015-1A, 3.088% (3 Month LIBOR USD + 2.900%), 07/20/2030 (a)(b)(c)	4,800,000	4,805,587
TOTAL COLLATERALIZED LOAN OBLIGATIONS (Cost \$564,666,474)		<u>572,524,292</u>

CORPORATE BONDS - 12.59%

Administrative and Support Services - 0.53%

Central Storage Safety Project Trust		
4.823%, 02/01/2038 (a)	6,896,960	7,506,554
ERAC USA Finance, LLC		
7.000%, 10/15/2037 (a)	7,957,000	11,634,714
MSCI, Inc.		
4.000%, 11/15/2029 (a)	5,000,000	5,192,400
3.625%, 11/01/2031 (a)	5,000,000	5,052,100
Northwell Healthcare, Inc.		
3.391%, 11/01/2027	1,000,000	1,060,354
Air Transportation - 0.40%		
Delta Air Lines, Inc.		
7.000%, 05/01/2025 (a)	10,595,000	12,326,837
Southwest Airlines Co.		
5.125%, 06/15/2027	8,780,000	10,283,986
Ambulatory Health Care Services - 0.44%		
Ascension Health		
3.106%, 11/15/2039	15,000,000	15,639,798
Toledo Hospital		
6.015%, 11/15/2048	6,980,000	9,633,054
Beverage and Tobacco Product Manufacturing - 0.31%		
Keurig Dr. Pepper, Inc.		
7.450%, 05/01/2038	5,000,000	7,595,337

The Coca-Cola Co.		
2.000%, 03/05/2031	10,000,000	9,934,566
Building Material and Garden Equipment and Supplies Dealers - 0.29%		
Home Depot, Inc.		
1.375%, 03/15/2031	10,000,000	9,387,503
5.875%, 12/16/2036	5,000,000	6,963,018
Chemical Manufacturing - 0.40%		
Johnson & Johnson		
5.850%, 07/15/2038	8,180,000	11,675,642
Wyeth LLC		
5.950%, 04/01/2037	8,000,000	11,183,615
Computer and Electronic Product Manufacturing - 1.06%		
Apple, Inc.		
1.650%, 02/08/2031	20,000,000	19,420,623
2.375%, 02/08/2041	10,000,000	9,357,190
Dell International LLC		
8.350%, 07/15/2046 (a)	6,800,000	10,682,351
Intel Corp.		
3.900%, 03/25/2030	10,000,000	11,458,922
Siemens Financieringsmaatschappij NV		
2.150%, 03/11/2031 (a)(c)	9,650,000	9,579,743
Credit Intermediation and Related Activities - 3.81%		
Bank of America Corp.		
2.651% to 03/11/31 then SOFR + 1.220%, 03/11/2032 (b)	10,000,000	10,108,806
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	3,158,549
5.250% to 06/15/2025 then SOFR + 5.060%, 06/15/2030 (b)(c)	5,000,000	5,347,596
Banner Corp.		
5.000% to 06/30/2025 then SOFR + 4.890%, 06/30/2030 (b)	5,000,000	5,026,443
BlueHub Loan Fund, Inc.		
3.099%, 01/01/2030	3,000,000	2,884,711
CIT Group, Inc.		
4.125% (5 Year CMT Rate + 2.372%), 11/13/2029 (b)	3,000,000	3,054,915
CNB Financial Corp.		
3.250% to 6/15/2026 then SOFR + 2.580%, 06/15/2031 (a)(b)	5,000,000	5,000,000
Compeer Financial FLCA		
2.750% to 06/01/2026 then SOFR + 2.030%, 06/01/2031 (a)(b)	5,000,000	5,009,180
3.375% to 06/01/2031 then SOFR + 1.965%, 06/01/2036 (a)(b)	4,750,000	4,792,014
First Busey Corp.		
5.250% to 06/01/2025 then SOFR + 5.110%, 06/01/2030 (b)	4,000,000	4,209,546
First Citizens BancShares, Inc.		
3.375% to 03/15/2025 then SOFR + 2.465%, 03/15/2030 (b)	7,500,000	7,660,261
First Financial Bancorp		
5.250% to 05/15/2025 then SOFR + 5.090%, 05/15/2030 (b)	4,000,000	4,133,242
First Mid Bancshares, Inc.		
3.950% to 10/15/2025 then SOFR + 3.830%, 10/15/2030 (b)	5,000,000	5,144,252
Firstbank		
4.500% to 09/01/2025 then SOFR + 4.390%, 09/01/2030 (b)	5,000,000	5,181,730
Great Southern Bank		
5.500% to 06/15/2025 then SOFR + 5.325%, 06/15/2030 (b)	4,000,000	4,363,748
Heritage Commerce Corp.		
5.250% to 06/01/2022 then 3 Month LIBOR USD + 3.365%, 06/01/2027 (b)	3,935,000	3,950,057
Hilltop Holdings, Inc.		
6.125% to 05/15/2030 then SOFR + 5.800%, 05/15/2035 (b)	9,000,000	10,258,432
Independent Bank Group, Inc.		
4.000% to 09/15/2025 then SOFR + 3.885%, 09/15/2030 (b)	6,000,000	6,163,274
JPMorgan Chase & Co.		
2.069% to 06/01/2028 then SOFR + 1.015%, 06/01/2029 (b)	5,000,000	5,023,615
MB Financial Bank, NA		
4.000% to 12/01/2022 then 3 Month LIBOR USD + 1.873%, 12/01/2027 (b)	3,000,000	3,111,636
NBT Bancorp, Inc.		
5.000% to 07/01/2025 then SOFR + 4.850%, 07/01/2030 (b)	7,500,000	7,957,817
OceanFirst Financial Corp.		
5.250% to 05/15/2025 then SOFR + 5.095%, 05/15/2030 (b)	5,000,000	5,171,952

OneMain Finance Corp. 5.375%, 11/15/2029	5,553,000	5,919,887
Pacific Continental Corp. 5.875% to 09/30/2021 then 3 Month LIBOR USD + 4.715%, 06/30/2026 (b)	5,000,000	5,007,849
Pacific Premier Bancorp, Inc. 4.875% to 05/15/2024 then 3 Month LIBOR USD + 2.500%, 05/15/2029 (b)	4,000,000	4,046,583
5.375% to 06/15/2025 then SOFR + 5.170%, 06/15/2030 (b)	4,000,000	4,203,118
Park National Corp. 4.500% to 09/01/2025 then SOFR + 4.390%, 09/01/2030 (b)	5,100,000	5,208,254
Peapack-Gladstone Financial Corp. 3.500% to 12/30/2025 then SOFR + 3.260%, 12/30/2030 (b)	7,500,000	7,652,718
Pinnacle Financial Partners, Inc. 4.125% to 09/15/2024 then 3 Month LIBOR USD + 2.775%, 09/15/2029 (b)	6,000,000	6,078,516
Preferred Bank 6.000% to 06/15/2021 then 3 Month LIBOR USD + 4.673%, 06/15/2026 (b)	4,500,000	4,510,057
Sandy Spring Bancorp, Inc. 4.250% to 11/15/2024 then 3 Month LIBOR USD + 2.882%, 11/15/2029 (b)	5,500,000	5,805,445
Signature Bank 4.125% to 11/01/2024 then 3 Month LIBOR USD + 2.559%, 11/01/2029 (b)	5,000,000	5,186,933
Southside Bancshares, Inc. 3.875% to 11/15/2025 then SOFR + 3.660%, 11/15/2030 (b)	7,000,000	6,928,855
Texas Capital Bancshares, Inc. 4.000% (5 Year CMT Rate + 3.150%), 05/06/2031 (b)	10,590,000	10,833,570
Towne Bank 4.500% to 07/30/2022 then 3 Month LIBOR USD + 2.550%, 07/30/2027 (b)	4,000,000	4,103,784
Trustmark Corp. 3.625% to 12/01/2025 then SOFR + 3.387%, 12/01/2030 (b)	6,000,000	6,108,417
UMB Financial Corp. 3.700% (5 Year CMT Rate + 3.437%), 09/17/2030 (b)	5,000,000	5,125,850
Valley National Bancorp 3.000% to 06/15/2026 then SOFR + 2.360%, 06/15/2031 (b)	5,000,000	5,035,096
Western Alliance Bank 5.250% to 06/01/2025 then SOFR + 5.120%, 06/01/2030 (b)	5,000,000	5,359,634
WSFS Financial Corp. 2.750% to 12/15/2025 then SOFR + 2.485%, 12/15/2030 (b)	4,000,000	3,983,566
Data Processing, Hosting and Related Services - 0.14%		
Automatic Data Processing, Inc. 1.700%, 05/15/2028	8,000,000	8,064,997
Educational Services - 0.27%		
Liberty University, Inc. 3.338%, 03/01/2034	15,000,000	15,476,403
Fabricated Metal Product Manufacturing - 0.20%		
Ball Corp. 2.875%, 08/15/2030	12,000,000	11,555,160
Food Manufacturing - 0.38%		
Archer-Daniels-Midland Co. 3.250%, 03/27/2030	10,900,000	11,918,859
Hormel Foods Corp. 1.700%, 06/03/2028	10,000,000	10,002,404
General Merchandise Stores - 0.26%		
Walmart, Inc. 6.500%, 08/15/2037	10,000,000	14,922,070
Hospitals - 0.55%		
Advocate Health & Hospitals Corp. 3.829%, 08/15/2028	1,000,000	1,120,041
Baptist Health South Florida, Inc. 4.590%, 08/15/2021	645,000	650,566
CHRISTUS Health 4.341%, 07/01/2028	3,285,000	3,762,013
CommonSpirit Health 3.347%, 10/01/2029	2,235,000	2,399,774
3.817%, 10/01/2049	2,150,000	2,327,800
Hackensack Meridian Health, Inc. 2.675%, 09/01/2041	9,920,000	9,439,672

Memorial Health Services		
3.496%, 05/01/2022	575,000	591,426
3.447%, 11/01/2049	9,820,000	10,384,512
Orlando Health Obligated Group		
2.891%, 10/01/2035	1,000,000	1,011,209
Insurance Carriers and Related Activities - 0.20%		
Chubb INA Holdings, Inc.		
1.375%, 09/15/2030	6,726,000	6,318,545
Renasant Corp.		
4.500% to 09/15/2030 then SOFR + 4.025%, 09/15/2035 (b)	5,000,000	5,078,341
Management of Companies and Enterprises - 0.16%		
Bryn Mawr Bank Corp.		
4.250% to 12/15/2022 then 3 Month LIBOR USD + 2.050%, 12/15/2027 (b)	3,500,000	3,594,636
First Interstate BancSystem, Inc.		
5.250% to 05/15/2025 then SOFR + 5.180%, 05/15/2030 (b)	5,000,000	5,366,524
Motor Vehicle and Parts Dealers - 0.14%		
Lithia Motors, Inc.		
3.875%, 06/01/2029 (a)	4,750,000	4,890,172
4.375%, 01/15/2031 (a)	3,000,000	3,176,985
Nonmetallic Mineral Product Manufacturing - 0.02%		
Corning, Inc.		
5.750%, 08/15/2040	722,000	950,794
Nonstore Retailers - 0.09%		
Amazon.com, Inc.		
1.650%, 05/12/2028	5,000,000	5,034,428
Nursing and Residential Care Facilities - 0.10%		
HumanGood California Obligated Group		
3.000%, 10/01/2028	5,740,000	5,854,007
Personal and Laundry Services - 0.18%		
Service Corp International		
5.125%, 06/01/2029	5,000,000	5,418,500
4.000%, 05/15/2031	4,750,000	4,846,662
Primary Metal Manufacturing - 0.20%		
Howmet Aerospace, Inc.		
5.900%, 02/01/2027	10,000,000	11,636,450
Professional, Scientific, and Technical Services - 0.21%		
AECOM		
5.125%, 03/15/2027	10,000,000	11,075,000
Booz Allen Hamilton, Inc.		
3.875%, 09/01/2028 (a)	1,000,000	1,002,187
Publishing Industries (except Internet) - 0.35%		
Microsoft Corp.		
3.500%, 02/12/2035	6,076,000	6,864,355
Oracle Corp.		
2.300%, 03/25/2028	10,000,000	10,241,020
3.850%, 07/15/2036	2,825,000	3,068,382
Real Estate - 0.51%		
Arbor Realty Trust, Inc.		
4.750%, 10/15/2024 (a)	4,000,000	4,023,252
4.500%, 03/15/2027 (a)	5,000,000	4,920,895
Enterprise Community Loan Fund, Inc.		
3.685%, 11/01/2023	5,010,000	5,198,871
4.152%, 11/01/2028	5,000,000	5,168,884
Simon Property Group LP		
6.750%, 02/01/2040	6,738,000	9,691,236
Religious, Grantmaking, Civic, Professional, and Similar Organizations - 0.12%		
Nature Conservancy		
1.711%, 07/01/2031	1,250,000	1,187,127
1.811%, 07/01/2032	1,150,000	1,087,308
1.861%, 07/01/2033	1,000,000	940,879
Penn State Health		
3.806%, 11/01/2049	3,500,000	3,886,041
Securities, Commodity Contracts, and Other Financial Investments and Related Activities - 0.60%		
Brookfield Asset Management, Inc.		

7.375%, 03/01/2033 (c)	3,000,000	4,238,357
Charles Schwab Corp.		
2.000%, 03/20/2028	10,000,000	10,195,442
2.300%, 05/13/2031	10,000,000	10,034,228
Northwestern Mutual Global Funding		
1.700%, 06/01/2028 (a)	10,000,000	10,005,764
Telecommunications - 0.07%		
Embarq Corp.		
7.995%, 06/01/2036	3,500,000	3,959,952
Transportation Equipment Manufacturing - 0.46%		
Dana, Inc.		
5.375%, 11/15/2027	5,000,000	5,325,000
4.250%, 09/01/2030	5,000,000	5,168,750
General Dynamics Corp.		
2.250%, 06/01/2031	10,000,000	10,114,815
3.625%, 04/01/2030	5,000,000	5,611,346
Utilities - 0.14%		
Oglethorpe Power Corp.		
6.191%, 01/01/2031 (a)	6,445,000	8,152,568
TOTAL CORPORATE BONDS (Cost \$709,495,673)		<u>720,332,824</u>

NON-AGENCY RESIDENTIAL MORTGAGE BACKED SECURITIES - 14.05%

Adjustable Rate Mortgage Trust		
2005-3, 2.866%, 07/25/2035 (e)	381,242	384,066
2005-10, 2.818%, 01/25/2036 (e)	6,517,647	5,849,247
2006-2, 3.174%, 05/25/2036 (e)	1,085,212	1,063,558
Alternative Loan Trust		
2004-28CB, 5.000%, 01/25/2020 (f)	127,195	127,509
2006-J3, 5.750%, 05/25/2026	582,224	577,092
2004-27CB, 6.000%, 12/25/2034	1,203,644	1,194,100
2004-28CB, 6.000%, 01/25/2035	446,228	449,097
2005-6CB, 5.750%, 04/25/2035	2,535,533	2,507,399
2005-6CB, 7.500%, 04/25/2035	297,317	296,103
2005-13CB, 0.592% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	1,311,072	1,144,831
2005-9CB, 0.592% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	2,842,073	2,611,054
2005-9CB, 6.000%, 05/25/2035	8,135,253	5,724,785
2005-21CB, 5.250%, 06/25/2035	3,704,704	3,548,608
2005-21CB, 6.000%, 06/25/2035	2,235,713	2,200,486
2005-J6, 0.592% (1 Month LIBOR USD + 0.500%), 07/25/2035 (b)	4,248,297	3,410,597
2005-20CB, 5.500%, 07/25/2035	1,477,036	1,413,187
2005-43, 3.367%, 09/25/2035 (e)	234,498	226,418
2005-63, 2.904%, 11/25/2035 (e)	1,074,502	1,029,565
2005-54CB, 5.500%, 11/25/2035	693,668	533,339
2005-J13, 5.500%, 11/25/2035	587,544	519,721
2005-65CB, 0.000%, 12/25/2035 (d)(g)	936,497	515,404
2005-65CB, 5.500%, 01/25/2036	140,283	124,445
2005-75CB, 5.500%, 01/25/2036	1,819,659	1,584,521
2005-73CB, 5.750%, 01/25/2036	409,702	315,356
2005-86CB, 5.500%, 02/25/2036	1,185,400	961,194
2005-86CB, 5.500%, 02/25/2036	164,268	133,198
2005-80CB, 6.000%, 02/25/2036	6,298,195	6,405,760
2006-6CB, 5.500%, 05/25/2036	128,946	125,789
2006-12CB, 5.750% (1 Month LIBOR USD + 5.750%), 05/25/2036 (b)	629,082	465,710
2006-14CB, 6.000%, 06/25/2036	2,829,641	2,172,644
2006-16CB, 6.000%, 06/25/2036	451,712	364,120
2006-16CB, 6.000%, 06/25/2036	1,183,987	954,399
2006-16CB, 6.000%, 06/25/2036	1,028,073	828,662
2006-19CB, 0.492% (1 Month LIBOR USD + 0.400%), 08/25/2036 (b)	805,382	428,084
2006-24CB, 5.750%, 08/25/2036	2,984,074	2,336,341
2006-24CB, 5.750%, 08/25/2036	4,810,397	3,766,237
2006-19CB, 6.000% (1 Month LIBOR USD + 1.000%), 08/25/2036 (b)	1,210,653	987,276
2006-19CB, 6.000%, 08/25/2036	168,533	137,389
2006-19CB, 6.000%, 08/25/2036	4,692,372	3,828,193
2006-19CB, 6.000% (1 Month LIBOR USD + 1.000%), 08/25/2036 (b)	3,070,729	2,504,379

2006-23CB, 6.000%, 08/25/2036	899,848	910,581
2006-23CB, 6.500%, 08/25/2036	6,092,995	3,156,985
2006-J6, 6.000%, 09/25/2036	3,155,158	2,361,544
2006-J6, 6.000%, 09/25/2036	2,342,309	1,753,150
2006-26CB, 6.250%, 09/25/2036	5,827,013	4,088,890
2006-J5, 6.500%, 09/25/2036	2,320,810	1,841,926
2006-J5, 6.500%, 09/25/2036	11,235,238	8,916,922
2006-32CB, 5.500%, 11/25/2036	202,509	158,500
2006-31CB, 5.750%, 11/25/2036	2,288,112	1,799,380
2006-31CB, 6.000%, 11/25/2036	253,681	204,086
2006-32CB, 6.000%, 11/25/2036	3,132,148	2,569,697
2006-32CB, 6.000%, 11/25/2036	1,026,684	842,319
2006-32CB, 6.000%, 11/25/2036	3,086,502	2,532,249
2006-30T1, 6.500%, 11/25/2036	9,056,600	4,257,743
2006-39CB, 6.000%, 01/25/2037	3,123,072	3,132,094
2006-41CB, 6.000%, 01/25/2037	630,153	493,304
2006-43CB, 6.000%, 02/25/2037	3,675,146	2,859,669
2007-2CB, 5.750%, 03/25/2037	6,930,774	5,410,871
2007-4CB, 5.750%, 04/25/2037	1,633,199	1,623,217
2007-4CB, 5.750%, 04/25/2037	2,171,224	2,157,952
2007-8CB, 5.500%, 05/25/2037	7,244,167	5,740,241
2007-8CB, 6.000%, 05/25/2037	978,819	814,599
2007-J2, 6.000%, 07/25/2037	7,872,274	7,893,515
2008-2R, 6.000%, 08/25/2037 (e)	8,113,716	5,865,078
2007-23CB, 6.000%, 09/25/2037	5,011,425	3,761,359
2007-13, 6.000%, 06/25/2047	2,952,420	2,232,450
American Home Mortgage Investment Trust		
2006-2, 6.750%, 06/25/2036 (h)	2,820,534	753,569
Banc of America Alternative Loan Trust		
2005-11, 5.750%, 12/25/2035	1,055,679	1,048,688
2005-11, 5.750%, 12/25/2035	195,586	194,290
2006-9, 0.492% (1 Month LIBOR USD + 0.400%), 01/25/2037 (b)	1,209,037	934,755
2006-9, 6.000%, 01/25/2037	257,925	256,827
2006-4, 6.000%, 05/25/2046	1,246,715	1,251,252
2006-4, 6.500%, 05/25/2046	1,025,164	1,025,014
2006-4, 6.500%, 05/25/2046	1,545,534	1,546,197
2006-5, 6.000%, 06/25/2046	382,265	377,156
2006-6, 6.000%, 07/25/2046	1,430,808	1,395,144
Banc of America Funding Trust		
2003-3, 5.500%, 10/25/2033	314,417	322,017
2004-1, 6.000%, 02/25/2034	908,678	999,306
2004-1, 6.000%, 03/25/2034	4,931,219	5,478,078
2004-B, 2.603%, 11/20/2034 (e)	2,346,058	2,400,683
2007-4, 5.500%, 11/25/2034	442,659	441,832
2005-3, 5.500%, 06/25/2035	103,650	111,153
2014-R3, 2.614%, 06/26/2035 (a)(e)	3,424,684	3,332,719
2014-R3, 2.760%, 06/26/2035 (a)(e)	1,615,478	1,608,628
2005-4, 5.500%, 08/25/2035	47,394	50,672
2005-5, 5.500%, 09/25/2035	321,683	340,794
2005-5, 5.500%, 09/25/2035	2,224,691	2,407,505
2005-7, 5.500%, 11/25/2035	4,356,542	4,407,905
2005-7, 5.750%, 11/25/2035	20,408	21,626
2005-7, 6.000%, 11/25/2035	101,513	106,136
2005-8, 5.750%, 01/25/2036	4,257,406	4,290,232
2006-B, 2.457%, 03/20/2036 (e)	841,637	775,783
2006-F, 2.900%, 07/20/2036 (e)	7,781,160	7,344,112
2006-5, 5.750%, 09/25/2036	461,925	476,795
2006-7, 6.000%, 09/25/2036	708,591	707,026
2006-I, 1.978%, 12/20/2036 (e)	682,216	675,250
2006-I, 1.978%, 12/20/2036 (e)	3,922,016	3,949,733
2006-I, 2.321%, 12/20/2036 (e)	957,138	992,389
2007-1, 6.189%, 01/25/2037 (h)	935,245	957,270
2007-2, 0.152% (1 Month LIBOR USD + 0.060%), 03/25/2037 (b)	539,663	512,949
2007-3, 0.522% (1 Month LIBOR USD + 0.430%), 04/25/2037 (b)	1,233,588	1,185,011

2007-6, 0.372% (1 Month LIBOR USD + 0.280%), 07/25/2037 (b)	6,000,760	5,825,833
2007-6, 0.382% (1 Month LIBOR USD + 0.290%), 07/25/2037 (b)	1,371,031	1,331,859
2007-5, 5.500%, 07/25/2037	2,114,922	2,124,877
2010-R3, 6.000%, 09/26/2037 (a)(e)	7,900,980	8,002,438
2006-J, 3.373%, 01/20/2047 (e)	197,464	190,048
Banc of America Mortgage Trust		
2005-A, 2.581%, 02/25/2035 (e)	2,376,580	2,464,328
2005-F, 3.148%, 07/25/2035 (e)	1,149,709	1,151,511
2007-1, 6.000%, 03/25/2037	2,610,884	2,633,919
2006-B, 2.533%, 10/20/2046 (e)	1,033,571	1,001,808
BCAP LLC Trust		
2007-AA2, 7.500%, 04/25/2037 (i)	350,186	263,656
Bear Stearns ALT-A Trust		
2006-6, 3.394%, 11/25/2036 (e)	967,128	663,500
Bear Stearns ARM Trust		
2004-12, 2.894%, 02/25/2035 (e)	53,267	53,747
Bear Stearns Asset Backed Securities I Trust		
2005-AC5, 1.092% (1 Month LIBOR USD + 1.000%), 08/25/2035 (b)	641,808	487,304
2006-AC4, 0.342% (1 Month LIBOR USD + 0.250%), 07/25/2036 (b)	4,352,403	3,860,911
2006-AC4, 33.583% (1 Month LIBOR USD + 36.250%), 07/25/2036 (b)(g)(i)	1,005,447	1,396,877
Charlie Mac Trust		
2004-2, 6.000%, 10/25/2034	39,104	39,538
Chase Funding Trust		
2004-1, 0.842% (1 Month LIBOR USD + 0.750%), 09/25/2033 (b)	361,912	360,797
Chase Mortgage Finance Trust		
2005-S2, 5.500%, 10/25/2035	866,200	864,722
2005-S3, 5.500%, 11/25/2035	7,512,443	7,123,566
2005-A1, 3.035%, 12/25/2035 (e)	1,033,660	1,036,618
2005-A1, 3.035%, 12/25/2035 (e)	1,056,338	1,059,362
2006-S3, 6.000%, 11/25/2036	7,537,543	5,083,288
2006-S4, 6.000%, 12/25/2036	1,148,464	787,069
2006-S4, 6.000%, 12/25/2036	4,349,151	2,980,573
2007-S1, 6.000%, 02/25/2037	4,467,791	2,572,885
2007-S3, 5.750%, 05/25/2037	781,775	536,253
2007-S3, 6.000%, 05/25/2037	2,382,065	1,663,461
2007-A2, 2.873%, 07/25/2037 (e)	1,129,505	1,091,664
ChaseFlex Trust		
2005-1, 5.500%, 02/25/2035	418,181	382,409
2006-2, 4.515%, 09/25/2036 (e)	3,281,241	3,302,742
2007-M1, 4.133%, 08/25/2037 (h)	1,880,276	1,828,019
CHL Mortgage Pass-Through Trust		
2005-20, 5.250%, 12/25/2027	29,618	25,276
2003-42, 2.462%, 10/25/2033 (e)	1,187,569	1,208,866
2003-44, 5.000%, 10/25/2033	401,000	405,344
2004-4, 5.500%, 05/25/2034	524,372	527,917
2004-14, 3.246%, 08/25/2034 (e)	2,814,196	2,850,241
2004-21, 4.000%, 11/25/2034	809,674	823,308
2004-24, 5.500%, 12/25/2034	3,058,032	3,057,555
2004-J9, 5.500%, 01/25/2035	705,230	718,011
2004-HYB5, 2.769%, 04/20/2035 (e)	832,728	886,033
2005-HYB2, 2.804%, 05/20/2035 (e)	976,663	1,017,182
2005-13, 5.500%, 06/25/2035	2,261,186	1,840,655
2005-J3, 5.500%, 09/25/2035	87,975	87,490
2005-27, 5.500%, 12/25/2035	716,060	492,159
2005-27, 5.500%, 12/25/2035	1,381,422	1,290,781
2005-31, 2.808%, 01/25/2036 (e)	1,506,643	1,440,195
2005-30, 5.500%, 01/25/2036	79,030	65,685
2005-HY10, 2.929%, 02/20/2036 (e)	78,152	64,272
2005-HY10, 2.985%, 02/20/2036 (e)	145,681	127,362
2005-HY10, 3.327%, 02/20/2036 (e)	2,011,833	1,994,792
2006-6, 6.000%, 04/25/2036	704,563	534,173
2006-9, 6.000%, 05/25/2036	1,346,288	971,854
2006-J4, 6.250%, 09/25/2036	120,483	75,369
2006-16, 6.500%, 11/25/2036	652,159	417,293

2006-17, 6.000% (1 Month LIBOR USD + 0.550%), 12/25/2036 (b)	3,600,826	2,403,875
2006-17, 6.000%, 12/25/2036	2,662,421	1,758,198
2006-18, 6.000%, 12/25/2036	320,220	249,489
2006-21, 5.750%, 02/25/2037	1,569,188	1,131,414
2006-21, 6.000%, 02/25/2037	3,623,468	2,685,780
2006-21, 6.000%, 02/25/2037	827,319	613,224
2007-1, 6.000%, 03/25/2037	2,562,418	1,964,379
2007-5, 5.500%, 05/25/2037	933,823	703,661
2007-5, 5.750%, 05/25/2037	6,647,441	5,124,306
2007-5, 5.750%, 05/25/2037	690,217	532,067
2007-5, 5.750%, 05/25/2037	1,958,635	1,509,852
2007-10, 6.000%, 07/25/2037	2,223,574	1,605,085
2007-J2, 6.000%, 07/25/2037	3,254,286	1,886,297
2007-J2, 6.000%, 07/25/2037	210,175	121,825
2007-HY5, 3.182%, 09/25/2037 (e)	2,800,899	2,741,229
2007-HY6, 3.144%, 11/25/2037 (e)	406,507	387,195
2007-HY5, 3.569%, 09/25/2047 (e)	7,031,851	6,624,974
Citicorp Mortgage Securities Trust		
2006-3, 5.500%, 06/25/2021	52,477	44,243
2006-1, 6.000%, 02/25/2036	134,645	139,484
2006-3, 5.750%, 06/25/2036	504,098	502,528
2006-3, 6.000%, 06/25/2036	1,768,091	1,780,355
2006-3, 6.250%, 06/25/2036	1,106,973	1,126,110
2006-7, 6.000%, 12/25/2036	3,434,895	3,411,192
2007-3, 5.500%, 04/25/2037	40,709	42,223
2007-3, 6.000%, 04/25/2037	869,921	877,197
Citigroup Mortgage Loan Trust		
2004-2, 9.250%, 08/25/2033 (a)	36,801	38,249
2005-WF1, 5.830%, 11/25/2034 (h)	2,742,380	2,850,726
2005-1, 2.469%, 04/25/2035 (e)	508,522	509,245
2005-2, 2.579%, 05/25/2035 (e)	650,528	673,059
2005-5, 6.000%, 08/25/2035	2,555,195	2,587,530
2004-HYB3, 2.829%, 09/25/2034 (e)	514,824	524,995
2005-7, 2.372%, 09/25/2035 (e)	547,505	525,156
2005-10, 2.713%, 12/25/2035 (e)	1,463,548	1,162,112
2006-WF1, 4.833%, 03/25/2036 (h)	480,491	304,247
2006-WF1, 5.171%, 03/25/2036 (h)	30,644,338	20,768,477
2006-AR7, 2.940%, 11/25/2036 (e)	1,878,629	1,844,188
2007-AR4, 3.200%, 03/25/2037 (e)	1,703,143	1,702,881
CitiMortgage Alternative Loan Trust		
2007-A4, 5.500%, 04/25/2022	4,221	4,238
2006-A2, 0.692% (1 Month LIBOR USD + 0.600%), 05/25/2036 (b)	539,214	467,821
2006-A4, 6.000%, 09/25/2036	1,282,116	1,261,160
2007-A1, 6.000%, 01/25/2037	1,944,160	1,972,159
2007-A1, 6.000%, 01/25/2037	3,124,430	3,169,428
Credit Suisse First Boston Mortgage Securities Corp.		
2005-8, 7.000%, 09/25/2035	2,816,864	1,876,521
CSFB Mortgage-Backed Pass-Through Certificates		
2004-8, 5.500%, 12/25/2034	159,251	160,782
2005-3, 5.500%, 07/25/2035	1,031,943	1,082,824
2005-9, 5.500%, 10/25/2035	683,713	489,023
2005-10, 5.500%, 11/25/2035	532,379	488,283
2005-10, 5.500%, 11/25/2035	2,098,576	1,924,757
2005-10, 6.000%, 11/25/2035	855,410	352,796
CSMC Mortgage-Backed Trust		
2006-CF1, 5.500%, 11/25/2035 (a)(h)	2,565,000	2,617,263
2006-1, 5.500%, 02/25/2036	455,001	458,153
2006-1, 5.500%, 02/25/2036	54,534	54,633
2006-2, 5.750%, 03/25/2036	643,218	541,124
2006-2, 6.000%, 03/25/2036	4,640,732	2,931,277
2006-4, 6.000%, 05/25/2036	626,506	498,834
2006-4, 7.000%, 05/25/2036	562,909	184,261
2011-12R, 2.778%, 07/27/2036 (a)(e)	1,617,877	1,656,214
2006-7, 6.000%, 08/25/2036	944,536	881,851

2007-2, 5.500%, 03/25/2037	1,625,697	1,227,522
2007-2, 5.750%, 03/25/2037	206,523	167,887
2007-3, 5.500%, 04/25/2037	546,726	524,877
2007-3, 5.500%, 04/25/2037	764,877	734,252
2013-2R, 3.110%, 05/27/2037 (a)(e)	2,345,754	1,730,747
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust		
2005-1, 0.592% (1 Month LIBOR USD + 0.500%), 02/25/2035 (b)	2,509,431	2,457,752
2005-3, 0.592% (1 Month LIBOR USD + 0.500%), 05/25/2035 (b)	1,655,941	1,558,907
2005-6, 5.500%, 12/25/2035	1,984,592	1,949,199
Deutsche Alt-B Securities, Inc. Mortgage Loan Trust		
2006-AB4, 0.192% (1 Month LIBOR USD + 0.100%), 10/25/2036 (b)	618,266	484,049
DFC HEL Trust		
2001-1, 1.751% (1 Month LIBOR USD + 1.650%), 08/15/2031 (b)	1,693,722	1,769,758
Equity One Mortgage Pass-Through Trust		
2003-1, 4.860%, 08/25/2033 (e)	1,060,028	1,092,490
2003-3, 4.868%, 12/25/2033 (e)	1,318,929	1,356,124
Fannie Mae Connecticut Avenue Securities		
2015-C03, 5.092% (1 Month LIBOR USD + 5.000%), 07/25/2025 (b)	4,718,626	4,861,068
2016-C01, 7.042% (1 Month LIBOR USD + 6.950%), 08/25/2028 (b)	2,139,191	2,276,772
2016-C05, 4.542% (1 Month LIBOR USD + 4.450%), 01/25/2029 (b)	2,421,799	2,527,874
2016-C07, 4.442% (1 Month LIBOR USD + 4.350%), 05/25/2029 (b)	2,964,448	3,104,802
2017-C01, 3.642% (1 Month LIBOR USD + 3.550%), 07/25/2029 (b)	3,437,222	3,569,176
2017-C05, 3.692% (1 Month LIBOR USD + 3.600%), 01/25/2030 (b)	6,599,636	6,880,518
2018-C03, 3.842% (1 Month LIBOR USD + 3.750%), 10/25/2030 (b)	5,000,000	5,178,023
First Horizon Alternative Mortgage Securities Trust		
2005-FA11, 5.250%, 02/25/2021 (f)	698	-
2006-FA6, 5.750%, 11/25/2021	1,194	990
2004-AA6, 2.294%, 01/25/2035 (e)	389,616	399,513
2004-AA7, 2.260%, 02/25/2035 (e)	1,227,470	1,249,569
2005-AA5, 2.515%, 07/25/2035 (e)	2,125,976	2,081,952
2005-AA7, 2.388%, 09/25/2035 (e)	1,853,460	1,813,935
2005-FA8, 5.500%, 11/25/2035	1,514,525	1,142,762
2006-FA1, 5.750%, 04/25/2036	2,229,957	1,507,492
2006-FA1, 6.000%, 04/25/2036	516,132	358,805
2006-FA2, 6.000%, 05/25/2036	2,687,442	1,773,971
2006-FA2, 6.000%, 05/25/2036	1,705,859	1,126,032
2006-FA3, 6.000%, 07/25/2036	7,419,807	5,083,857
2006-FA3, 6.000%, 07/25/2036	1,070,815	733,694
2006-FA6, 6.000%, 11/25/2036	1,141,508	629,352
2006-FA6, 6.250%, 11/25/2036	1,446,931	823,384
2006-FA6, 6.250%, 11/25/2036	7,054,565	4,764,549
2007-AA1, 2.684%, 05/25/2037 (e)	3,275,146	2,751,864
2007-FA4, 6.250%, 08/25/2037	2,248,073	1,535,120
First Horizon Mortgage Pass-Through Trust		
2005-AR3, 3.283%, 08/25/2035 (e)	1,733,560	1,785,250
2006-AR4, 2.878%, 01/25/2037 (e)	3,474,386	2,825,803
2006-4, 5.750%, 02/25/2037	1,570,271	1,078,840
2006-4, 6.000%, 02/25/2037	950,855	670,202
2007-AR1, 2.805%, 05/25/2037 (e)	631,211	375,699
2007-AR2, 3.026%, 08/25/2037 (e)	2,869,099	1,608,865
Freddie Mac Structured Agency Credit Risk Trust		
2016-DNA4, 3.892% (1 Month LIBOR USD + 3.800%), 03/25/2029 (b)	4,697,147	4,885,329
2018-DNA2, 3.792% (1 Month LIBOR USD + 3.700%), 12/25/2030 (a)(b)	5,000,000	5,177,385
2018-HRP2, 4.292% (1 Month LIBOR USD + 4.200%), 02/25/2047 (a)(b)	5,000,000	5,290,237
GSAA Home Equity Trust		
2005-1, 6.260%, 11/25/2034 (h)	2,050,000	2,000,144
2006-15, 6.692%, 09/25/2036 (h)	2,257,274	916,779
2006-18, 5.682%, 11/25/2036 (h)	1,853,931	708,287
2007-7, 0.452% (1 Month LIBOR USD + 0.360%), 07/25/2037 (b)	1,521,178	1,500,423
GSR Mortgage Loan Trust		
2005-4F, 6.500%, 04/25/2020 (f)	49,018	49,005
2003-5F, 3.000%, 08/25/2032	1,661,053	1,669,569
2004-15F, 6.000%, 12/25/2034	1,733,413	1,829,953
2005-1F, 6.000%, 01/25/2035	20,849	21,137

2005-AR4, 3.375%, 07/25/2035 (e)	239,906	225,114
2005-6F, 5.250%, 07/25/2035	133,536	137,115
2005-7F, 6.000%, 09/25/2035	25,300	26,462
2005-AR5, 3.250%, 10/25/2035 (e)	369,076	357,772
2005-AR7, 2.856%, 11/25/2035 (e)	733,217	732,876
2006-2F, 5.750%, 02/25/2036	624,527	641,484
HarborView Mortgage Loan Trust		
2006-6, 3.122%, 08/19/2036 (e)	2,868,144	2,844,931
Home Partners of America Trust		
2019-1, 2.908%, 09/17/2039 (a)	2,720,654	2,794,681
2019-2, 2.703%, 10/19/2039 (a)	3,599,970	3,748,848
HomeBanc Mortgage Trust		
2006-1, 2.598%, 04/25/2037 (e)	8,418	9,074
Impac CMB Trust		
2005-5, 0.592% (1 Month LIBOR USD + 0.250%), 08/25/2035 (b)	685,324	695,830
Impac Secured Assets CMN Owner Trust		
2002-2, 6.500%, 04/25/2033	1,227,531	1,263,951
2004-2, 4.542%, 08/25/2034 (h)	619,226	630,380
IndyMac IMSC Mortgage Loan Trust		
2007-AR1, 2.953%, 06/25/2037 (e)	451,939	373,462
IndyMac INDA Mortgage Loan Trust		
2007-AR1, 3.043%, 03/25/2037 (e)	421,096	401,834
IndyMac INDX Mortgage Loan Trust		
2004-AR4, 3.025%, 08/25/2034 (e)	3,226,288	3,284,301
2004-AR11, 2.582%, 12/25/2034 (e)	1,350,668	1,390,739
2005-AR3, 2.748%, 04/25/2035 (e)	1,011,601	1,009,327
2005-AR9, 3.214%, 07/25/2035 (e)	3,358,528	2,492,111
2005-AR23, 2.666%, 11/25/2035 (e)	804,642	786,634
2005-AR23, 2.836%, 11/25/2035 (e)	1,366,339	1,334,850
2005-AR25, 2.928%, 12/25/2035 (e)	2,430,609	1,967,428
2005-AR35, 2.972%, 02/25/2036 (e)	1,375,074	1,310,864
2006-AR3, 2.926%, 03/25/2036 (e)	7,183,389	6,466,492
2006-AR9, 2.975%, 06/25/2036 (e)	1,832,150	1,832,595
2006-AR25, 3.088%, 09/25/2036 (e)	1,639,311	1,548,377
2006-AR25, 3.214%, 09/25/2036 (e)	2,364,665	1,926,959
2006-AR31, 3.164%, 11/25/2036 (e)	4,926,446	4,914,121
Jefferies Resecuritization Trust		
2009-R1, 2.856%, 11/26/2035 (a)(e)	1,008,838	1,008,425
JP Morgan Alternative Loan Trust		
2006-S4, 5.960%, 12/25/2036 (h)	887,342	891,257
2008-R4, 6.000%, 12/27/2036 (a)	6,170,062	4,612,818
JP Morgan Aquisition Trust		
2007-CH1, 4.785%, 11/25/2036 (h)	1,478,952	1,479,676
JP Morgan Mortgage Trust		
2005-S3, 5.750%, 01/25/2036	55,280	37,764
2007-A3, 2.657%, 05/25/2037 (e)	3,842,228	3,391,441
JP Morgan Resecuritization Trust		
2009-7, 5.234%, 07/27/2037 (a)(e)	126,996	127,244
Lehman Mortgage Trust		
2005-2, 5.500%, 12/25/2035	1,717,122	1,264,854
2005-2, 5.750%, 12/25/2035	679,981	542,919
2005-3, 0.606% (1 Month LIBOR USD + 0.500%), 01/25/2036 (b)	1,054,037	547,662
2005-3, 4.644% (1 Month LIBOR USD + 4.750%), 01/25/2036 (b)(g)(i)(j)	1,054,037	218,369
2005-3, 5.500%, 01/25/2036	264,928	201,738
2006-1, 5.500%, 02/25/2036	441,557	352,279
2006-3, 6.000%, 07/25/2036	3,674,330	2,587,679
2006-3, 6.000%, 07/25/2036	8,152,641	5,725,220
2007-4, 5.750%, 05/25/2037	1,189,701	888,558
2007-4, 5.750%, 05/25/2037	2,599,497	1,941,500
2007-5, 5.750%, 06/25/2037	2,349,457	2,404,397
2007-5, 6.000%, 06/25/2037	2,503,228	1,113,326
2007-5, 6.000%, 06/25/2037	6,837,067	3,040,826

MASTR Adjustable Rate Mortgages Trust		
2004-4, 2.218%, 05/25/2034 (e)	100,433	99,861
2005-1, 2.660%, 02/25/2035 (e)	153,522	158,658
MASTR Alternative Loan Trust		
2003-5, 5.931%, 08/25/2033 (e)	841,021	849,889
2003-7, 6.250%, 11/25/2033	191,198	198,605
2004-6, 5.500%, 07/25/2034	232,495	237,242
2004-6, 6.000%, 07/25/2034	212,266	221,823
2004-11, 6.500%, 10/25/2034	695,729	742,131
2005-2, 5.500%, 03/25/2035	2,000,000	2,257,016
2005-6, 5.500%, 12/25/2035	410,988	371,351
2006-3, 6.500%, 07/25/2036	1,161,388	638,919
MASTR Asset Securitization Trust		
2002-NC1, 3.242% (1 Month LIBOR USD + 3.150%), 10/25/2032 (b)	269,740	273,369
2006-1, 0.542% (1 Month LIBOR USD + 0.450%), 05/25/2036 (b)	657,592	129,985
2006-2, 6.000% (1 Month LIBOR USD + 6.000%), 06/25/2036 (b)	1,576,983	1,339,819
Merrill Lynch Mortgage Investors Trust		
2006-F1, 6.000%, 04/25/2036	2,618,636	1,867,117
Merrill Lynch Mortgage Investors Trust MLCC		
2004-D, 0.924% (6 Month LIBOR USD + 0.720%), 09/25/2029 (b)	742,526	726,238
2006-3, 2.191%, 10/25/2036 (e)	675,944	644,575
Merrill Lynch Mortgage Investors Trust MLMI		
2005-A5, 2.975%, 06/25/2035 (e)	385,851	393,233
2005-A7, 3.168%, 09/25/2035 (e)	5,738,597	5,346,909
Morgan Stanley Mortgage Loan Trust		
2005-7, 5.500%, 11/25/2035	1,313,520	1,344,383
2005-7, 5.500%, 11/25/2035	421,847	413,516
2006-2, 5.521%, 02/25/2036 (e)	826,737	654,869
2006-2, 6.500%, 02/25/2036	991,444	715,090
2006-11, 6.000%, 08/25/2036	2,157,956	1,416,122
2006-11, 6.000%, 08/25/2036	1,778,882	1,569,331
2007-8XS, 6.000%, 04/25/2037 (e)	1,457,158	723,931
2007-3XS, 5.763%, 01/25/2047 (h)	7,276,577	3,266,396
Morgan Stanley Reremic Trust		
2012-R3, 2.619%, 11/26/2036 (a)(e)	1,191,214	1,152,133
MortgageIT Trust		
2005-3, 0.692% (1 Month LIBOR USD + 0.600%), 08/25/2035 (b)	7,822,183	7,911,432
Nomura Asset Acceptance Corp. Alternative Loan Trust		
2005-WF1, 5.659%, 03/25/2035 (h)	75,494	76,833
2005-AR3, 5.688%, 07/25/2035 (e)	690,654	704,149
2007-1, 5.669%, 03/25/2047 (h)	1,100,260	1,096,639
2007-1, 5.995%, 03/25/2047 (h)	2,023,182	2,024,925
Nomura Resecuritization Trust		
2011-4RA, 2.768%, 12/26/2036 (a)(e)	7,321,484	7,226,687
Opteum Mortgage Acceptance Corp. Asset Backed Pass-Through Certificates		
2005-5, 5.850%, 12/25/2035 (e)	304,780	308,197
Ownit Mortgage Loan Trust		
2005-1, 1.187% (1 Month LIBOR USD + 1.095%), 09/25/2035 (b)	3,024,022	3,030,265
2006-2, 6.133%, 01/25/2037 (h)	281,352	285,135
RAAC Trust		
2005-SP1, 6.000%, 09/25/2034	3,180	3,169
RALI Trust		
2006-QA1, 5.318%, 01/25/2036 (e)	323,619	289,403
2006-QS1, 5.750%, 01/25/2036	260,435	259,244
2006-QS6, 6.000%, 06/25/2036	1,084,704	1,043,756
2006-QS6, 6.000%, 06/25/2036	557,142	536,110
2006-QS9, 0.792% (1 Month LIBOR USD + 0.700%), 07/25/2036 (b)	1,875,472	1,371,918
2006-QS13, 6.000%, 09/25/2036	3,000,788	2,862,585
2006-QS17, 0.442% (1 Month LIBOR USD + 0.350%), 12/25/2036 (b)	1,080,679	850,747
2006-QS17, 6.000%, 12/25/2036	428,648	420,148
2007-QS1, 5.750%, 01/25/2037	494,389	468,920
2007-QS1, 6.000%, 01/25/2037	1,534,228	1,475,718
2007-QS6, 6.000%, 04/25/2037	3,544,233	3,463,707
2007-QS9, 6.500%, 07/25/2037	3,873,880	3,813,175

2007-QS10, 6.500%, 09/25/2037	403,025	392,340
RBSSP Resecuritization Trust		
2009-7, 6.024%, 03/26/2036 (a)(e)	4,652,029	3,567,208
Renaissance Home Equity Loan Trust		
2005-1, 5.016%, 05/25/2035 (h)	373,134	383,909
Resecuritization Pass-Through Trust		
2005-8R, 6.000%, 10/25/2034	2,307,366	2,352,444
Residential Asset Securitization Trust		
2003-A9, 4.000%, 08/25/2033	1,277,717	1,280,328
2004-R2, 5.500%, 08/25/2034	2,115,009	2,207,559
2005-A5, 5.500%, 05/25/2035	1,264,724	1,119,697
2005-A11, 4.850%, 10/25/2035	3,979,058	2,491,926
2005-A11, 5.500%, 10/25/2035	300,036	268,717
2005-A11, 6.000%, 10/25/2035	452,947	331,594
2005-A15, 5.750%, 02/25/2036	3,864,187	2,433,861
2006-A5CB, 6.000%, 06/25/2036	2,430,083	1,547,396
2006-A10, 0.742% (1 Month LIBOR USD + 0.650%), 09/25/2036 (b)	10,917,398	2,901,298
2006-A10, 5.758% (1 Month LIBOR USD + 5.850%), 09/25/2036 (b)(g)(i)(j)	10,917,398	3,159,845
2006-A15, 0.692% (1 Month LIBOR USD + 0.600%), 01/25/2037 (b)	17,238,151	4,637,037
2006-A15, 5.558% (1 Month LIBOR USD + 5.650%), 01/25/2037 (b)(g)(i)(j)	17,238,151	4,761,824
RFMSI Trust		
2005-SA4, 3.221%, 09/25/2035 (e)	1,997,943	1,516,721
2005-SA4, 3.297%, 09/25/2035 (e)	550,514	536,966
2005-SA4, 3.360%, 09/25/2035 (e)	1,705,696	1,316,550
2006-S3, 5.500%, 03/25/2036	2,909,736	2,832,937
2006-S4, 6.000%, 04/25/2036	2,416,858	2,360,093
2006-S5, 6.000%, 06/25/2036	269,478	270,080
2006-S5, 6.000%, 06/25/2036	554,735	555,973
2006-S5, 6.000%, 06/25/2036	2,324,768	2,329,954
2006-S5, 6.000%, 06/25/2036	288,928	285,993
2006-S6, 6.000%, 07/25/2036	148,254	146,957
2006-S6, 6.000%, 07/25/2036	763,244	756,565
2006-S7, 6.250%, 08/25/2036	1,425,170	1,405,855
2006-S7, 6.500%, 08/25/2036	852,054	841,699
2006-S9, 5.750%, 09/25/2036	1,969,906	1,903,111
2007-S1, 6.000%, 01/25/2037	572,481	571,665
2007-S7, 6.000%, 07/25/2037	1,987,399	1,932,659
Sequoia Mortgage Trust		
2013-4, 1.550%, 04/25/2043 (e)	71,515	71,564
Specialty Underwriting & Residential Finance Trust		
2006-BC2, 3.916%, 02/25/2037 (h)	911,194	487,925
STARM Mortgage Loan Trust		
2007-S1, 2.542%, 01/25/2037 (e)	441,077	388,812
2007-1, 2.396%, 02/25/2037 (e)	6,646,703	6,265,721
2007-2, 2.554%, 04/25/2037 (e)	576,168	341,952
Structured Adjustable Rate Mortgage Loan Trust		
2004-18, 2.500%, 12/25/2034 (e)	641,239	649,319
2005-12, 2.730%, 06/25/2035 (e)	837,194	738,082
2005-21, 3.301%, 11/25/2035 (e)	4,040,816	3,272,517
2005-21, 3.364%, 11/25/2035 (e)	263,453	252,869
2006-1, 2.937%, 02/25/2036 (e)	1,412,236	1,312,218
2006-1, 2.937%, 02/25/2036 (e)	389,924	375,786
2006-4, 3.200%, 05/25/2036 (e)	750,257	627,226
2006-12, 3.607%, 01/25/2037 (e)	705,334	644,575
2007-5, 0.312% (1 Month LIBOR USD + 0.220%), 06/25/2037 (b)	2,298,704	2,219,459
2007-6, 0.282% (1 Month LIBOR USD + 0.190%), 07/25/2037 (b)	5,882,038	5,808,701
2007-9, 1.706% (6 Month LIBOR USD + 1.500%), 10/25/2037 (b)	1,149,344	1,127,650
Suntrust Alternative Loan Trust		
2005-1F, 5.750%, 12/25/2035	1,324,008	1,318,926
2005-1F, 6.000%, 12/25/2035	3,057,421	3,067,802
2005-1F, 6.500%, 12/25/2035	3,196,415	3,264,535
TBW Mortgage-Backed Trust		
2006-2, 5.500%, 07/25/2036	90,128	21,328
Volt XCV LLC		

2021-NPL4, 4.949%, 03/27/2051 (a)(h)	1,650,000	1,653,269
WaMu Mortgage Pass-Through Certificates Trust		
2003-S4, 5.634%, 06/25/2033 (e)	2,225,405	2,283,587
2003-AR10, 2.575%, 10/25/2033 (e)	10,166,767	10,283,018
2004-S2, 6.000%, 06/25/2034	72,589	74,976
2005-AR14, 2.915%, 12/25/2035 (e)	6,466,786	6,549,685
2006-AR10, 3.074%, 09/25/2036 (e)	1,304,159	1,261,910
2006-AR16, 2.711%, 12/25/2036 (e)	1,301,940	1,287,253
2007-HY2, 3.059%, 12/25/2036 (e)	17,181,544	17,230,044
2007-HY5, 2.890%, 05/25/2037 (e)	1,620,833	1,592,161
2007-HY7, 3.158%, 07/25/2037 (e)	251,561	200,091
2006-AR8, 3.077%, 08/25/2046 (e)	1,993,975	1,984,188
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust		
2005-1, 6.000%, 03/25/2035	1,457,273	1,457,989
2005-4, 5.500%, 06/25/2035	1,304,883	1,296,844
2005-5, 5.500%, 07/25/2035	1,409,650	1,402,254
2005-6, 5.500%, 08/25/2035	3,809,863	3,783,512
2005-6, 5.500%, 08/25/2035	832,886	827,126
2005-6, 5.500%, 08/25/2035	1,667,596	1,643,279
2005-6, 6.500%, 08/25/2035	414,267	413,417
2005-9, 5.500%, 11/25/2035	514,352	505,574
2006-8, 4.209%, 10/25/2036 (h)	2,602,996	1,342,554
2007-HY1, 0.252% (1 Month LIBOR USD + 0.160%), 02/25/2037 (b)	2,484,527	2,237,994
2007-HY2, 3.382%, 04/25/2037 (e)	1,524,300	1,030,977
2007-OC2, 0.402% (1 Month LIBOR USD + 0.310%), 06/25/2037 (b)	3,852,599	3,778,433
2007-OC1, 0.332% (1 Month LIBOR USD + 0.240%), 01/25/2047 (b)	4,638,203	4,711,606
Wells Fargo Alternative Loan Trust		
2005-1, 5.500%, 02/25/2035	1,009,120	981,285
2005-1, 5.500%, 02/25/2035	679,107	660,940
2007-PA1, 6.000%, 03/25/2037	918,351	924,163
2007-PA6, 3.044%, 12/28/2037 (e)	5,683,794	5,618,796
Wells Fargo Mortgage Backed Securities Trust		
2004-J, 2.885%, 07/25/2034 (e)	6,204,428	6,236,805
2005-AR14, 2.882%, 08/25/2035 (e)	999,346	1,013,598
2006-AR1, 2.664%, 03/25/2036 (e)	2,051,484	2,050,937
2006-AR5, 2.621%, 04/25/2036 (e)	4,111,979	4,143,413
2006-AR5, 2.633%, 04/25/2036 (e)	1,921,485	1,903,535
2006-AR19, 2.813%, 12/25/2036 (e)	2,738,262	2,731,175
2007-AR3, 2.677%, 04/25/2037 (e)	1,219,163	1,193,278
TOTAL NON-AGENCY RESIDENTIAL MORTGAGE BACKED SECURITIES (Cost \$843,247,226)		803,795,400

NON-AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES - 15.80%

BANK

2019-BNK16, 0.959%, 02/15/2052 (e)(j)	80,461,409	4,810,450
2019-BNK17, 0.567%, 04/15/2052 (e)(j)	123,653,000	5,349,439
2019-BNK17, 1.595%, 04/15/2052 (a)(e)(j)	11,541,000	1,274,593
2019-BNK21, 1.112%, 10/17/2052 (a)(e)(j)	18,699,333	1,527,240
2019-BNK21, 2.808%, 10/17/2052	11,582,000	12,503,434
2019-BNK23, 0.177%, 12/15/2052 (e)(j)	238,421,000	3,845,540
2020-BNK29, 0.654%, 11/15/2053 (e)(j)	132,417,000	7,459,354
2020-BNK30, 2.500%, 12/15/2053 (a)(e)	3,950,000	3,608,956
2020-BNK30, 2.757%, 12/15/2053 (e)	2,450,000	2,426,815
2021-BNK31, 1.739%, 02/15/2054	7,250,000	7,308,847
2021-BNK32, 2.332%, 04/15/2054	10,727,500	11,113,464
2021-BNK32, 2.500%, 04/15/2054 (a)	5,000,000	4,592,101
2018-BNK14, 0.513%, 09/15/2060 (e)(j)	94,686,404	2,745,470
2018-BNK14, 4.185%, 09/15/2060	6,500,000	7,372,612
2018-BNK13, 4.193%, 08/15/2061 (e)	5,500,000	6,158,062
2018-BNK15, 4.285%, 11/15/2061 (e)	5,000,000	5,695,536
2019-BNK20, 2.933%, 09/15/2062	2,100,000	2,269,672
2019-BNK24, 0.186%, 11/15/2062 (e)(j)	174,693,000	3,110,531
2020-BNK25, 0.886%, 01/15/2063 (e)(j)	109,213,107	7,128,678
2020-BNK26, 0.601%, 03/15/2063 (e)(j)	226,593,000	11,368,760
2020-BNK28, 0.971%, 03/15/2063 (e)(j)	29,969,467	2,486,543

2020-BNK26, 2.041%, 03/15/2063	5,200,000	5,327,969
2021-BNK33, 2.218%, 05/15/2064	12,599,000	12,993,341
Barclays Commercial Mortgage Trust		
2019-C3, 0.775%, 05/15/2052 (e)(j)	56,340,000	3,347,137
2019-C4, 1.146%, 08/15/2052 (e)(j)	43,170,000	3,671,267
2019-C4, 1.593%, 08/15/2052 (e)(j)	56,108,325	5,850,432
2019-C5, 0.372%, 11/15/2052 (e)(j)	174,774,000	4,797,389
2019-C5, 1.351%, 11/15/2052 (a)(e)(j)	12,996,000	1,237,746
BBCMS Mortgage Trust		
2018-C2, 4.236%, 12/15/2051	7,210,000	8,195,462
2020-C6, 0.678%, 02/15/2053 (e)(j)	59,000,000	3,342,202
2020-C6, 1.057%, 02/15/2053 (e)(j)	93,674,267	6,999,491
2020-C7, 0.988%, 04/15/2053 (e)(j)	17,140,000	1,413,366
2020-C7, 1.630%, 04/15/2053 (e)(j)	22,127,640	2,348,834
2021-C9, 0.995%, 02/15/2054 (e)(j)	68,467,000	5,968,631
2021-C9, 1.960%, 02/15/2054	13,500,000	13,756,106
2021-C9, 2.534%, 02/15/2054	5,000,000	5,082,141
Benchmark Mortgage Trust		
2019-B9, 1.042%, 03/15/2052 (e)(j)	29,840,655	2,025,420
2019-B9, 2.002%, 03/15/2052 (a)(e)(j)	11,513,000	1,545,801
2019-B12, 0.416%, 08/15/2052 (a)(e)(j)	93,260,000	2,986,847
2020-B16, 0.240%, 02/15/2053 (a)(e)(j)	70,467,000	1,425,512
2020-B16, 0.927%, 02/15/2053 (e)(j)	103,009,063	7,101,270
2018-B7, 0.439%, 05/15/2053 (e)(j)	114,748,330	2,919,519
2020-B20, 0.582%, 10/15/2053 (e)(j)	79,394,000	3,754,892
2021-B23, 0.904%, 02/15/2054 (a)(e)(j)	105,441,000	8,473,112
2021-B23, 1.279%, 02/15/2054 (e)(j)	29,972,113	2,867,144
2021-B23, 1.766%, 02/15/2054	5,000,000	5,041,343
2021-B24, 0.592%, 03/15/2054 (e)(j)	99,123,000	5,529,824
2021-B24, 1.157%, 03/15/2054 (e)(j)	63,935,288	5,561,513
2021-B24, 2.256%, 03/15/2054	5,400,000	5,595,176
2021-B25, 0.662%, 04/15/2054 (j)	93,350,000	5,722,560
2021-B25, 1.114%, 04/15/2054 (j)	79,729,531	6,957,271
2021-B26, 1.481%, 06/15/2054 (j)	10,836,000	1,308,839
2021-B26, 2.688%, 06/15/2054 (e)	6,000,000	6,056,898
2019-B13, 0.404%, 08/15/2057 (a)(e)(j)	82,774,000	2,600,345
2019-B13, 1.505%, 08/15/2057 (a)(e)(j)	12,071,000	1,306,553
2019-B14, 0.786%, 12/15/2062 (e)(j)	79,341,849	3,764,231
Braemar Hotels & Resorts Trust		
2018-PRME, 1.351% (1 Month LIBOR USD + 1.250%), 06/15/2035 (a)(b)	3,000,000	2,913,661
California Housing Finance Agency		
2021-1, 0.796%, 11/20/2035 (j)	28,931,712	2,021,459
Cantor Commercial Real Estate Lending		
2019-CF2, 0.670%, 11/15/2052 (e)(j)	134,736,000	6,602,077
CCUBS Commercial Mortgage Trust		
2017-C1, 0.289%, 11/15/2050 (e)(j)	40,062,667	780,477
CD Mortgage Trust		
2017-CD3, 0.574%, 02/10/2050 (e)(j)	61,857,000	1,984,088
2018-CD7, 4.213%, 08/15/2051	3,236,000	3,662,712
CGMS Commercial Mortgage Trust		
2017-B1, 0.207%, 08/15/2050 (e)(j)	38,016,000	463,985
2017-B1, 3.243%, 08/15/2050	1,570,000	1,703,259
Citigroup Commercial Mortgage Trust		
2013-GC17, 5.109%, 11/10/2046 (e)	5,000,000	5,269,925
2014-GC19, 4.805%, 03/10/2047 (e)	3,030,000	3,300,697
2014-GC19, 5.092%, 03/10/2047 (e)	2,757,579	2,996,811
2016-C1, 4.117%, 05/10/2049	3,000,000	3,285,691
2016-C1, 4.949%, 05/10/2049 (e)	6,840,000	7,628,571
2016-P5, 2.841%, 10/10/2049	1,900,000	2,006,008
2016-P6, 4.238%, 12/10/2049 (e)	6,835,000	7,577,250
2017-P7, 0.534%, 04/14/2050 (e)(j)	45,124,000	1,520,016
2017-P8, 4.192%, 09/15/2050	4,160,000	4,672,004
2017-P8, 4.266%, 09/15/2050 (e)	10,740,000	11,864,304
2017-C4, 0.306%, 10/12/2050 (e)(j)	42,746,500	750,894

2017-C4, 1.083%, 10/12/2050 (e)(j)	32,049,647	1,579,153
2017-C4, 3.297%, 10/12/2050	4,500,000	4,888,963
2018-B2, 0.391%, 03/10/2051 (e)(j)	49,202,000	1,293,088
2018-C5, 0.212%, 06/10/2051 (a)(e)(j)	28,400,000	646,802
2018-C5, 0.592%, 06/10/2051 (e)(j)	94,438,685	3,675,072
2018-C5, 4.148%, 06/10/2051 (e)	4,300,000	4,833,985
2018-C6, 0.779%, 11/10/2051 (e)(j)	23,958,492	1,224,578
2018-C6, 4.343%, 11/10/2051	5,000,000	5,742,270
2018-C6, 4.412%, 11/10/2051	3,000,000	3,495,188
2020-GC46, 0.319%, 02/15/2053 (a)(e)(j)	92,457,000	2,705,800
2020-GC46, 0.987%, 02/15/2053 (e)(j)	89,782,658	6,361,317
2019-GC41, 1.058%, 08/10/2056 (e)(j)	49,831,457	3,332,359
2019-C7, 0.285%, 12/15/2072 (a)(e)(j)	50,711,000	1,240,924
2019-C7, 0.876%, 12/15/2072 (e)(j)	76,518,672	4,776,081
2019-C7, 1.202%, 12/15/2072 (a)(e)(j)	31,520,000	2,897,337
2019-C7, 3.667%, 12/15/2072 (e)	4,000,000	4,343,880
COMM Mortgage Trust		
2014-CR18, 4.456%, 07/15/2047 (e)	4,550,700	4,937,322
2013-CR11, 0.916%, 08/10/2050 (e)(j)	50,249,442	902,857
2019-GC44, 1.027%, 08/15/2057 (a)(e)(j)	19,460,000	1,525,000
CSAIL Commercial Mortgage Trust		
2016-C5, 1.000%, 11/15/2048 (a)(e)(j)	46,821,000	1,808,152
2015-C1, 0.500%, 04/15/2050 (a)(e)(j)	62,192,000	990,470
2017-C8, 0.374%, 06/15/2050 (e)(j)	74,773,000	1,588,851
2019-C17, 1.364%, 09/15/2052 (e)(j)	85,754,716	7,533,114
2019-C18, 1.076%, 12/15/2052 (e)(j)	93,296,427	6,250,012
DOLP Trust		
2021-NYC, 2.956%, 05/10/2041 (a)	10,000,000	10,517,434
FREMF Mortgage Trust		
2019-KF62, 2.157% (1 Month LIBOR USD + 2.050%), 04/25/2026 (a)(b)	4,532,176	4,513,329
2019-K735, 4.018%, 05/25/2026 (a)(e)	6,000,000	6,660,558
2018-KF48, 2.157% (1 Month LIBOR USD + 2.050%), 06/25/2028 (a)(b)	9,044,497	8,937,860
2018-KF50, 2.007% (1 Month LIBOR USD + 1.900%), 07/25/2028 (a)(b)	4,835,558	4,779,352
2019-K734, 4.052%, 02/25/2051 (a)(e)	5,000,000	5,541,519
2019-K101, 3.527%, 10/25/2052 (a)(e)	10,000,000	10,695,738
GS Mortgage Securities Corp. II		
2012-BWTR, 3.255%, 11/05/2034 (a)	6,608,000	6,596,082
2018-GS10, 1.410%, 07/10/2051 (a)(e)(j)	24,049,000	2,236,619
GS Mortgage Securities Trust		
2017-FARM, 3.541%, 01/10/2043 (a)(e)	4,135,000	4,565,933
2015-GC32, 4.412%, 07/10/2048 (e)	5,100,000	5,603,030
2016-GS3, 3.395%, 10/10/2049 (e)	10,417,000	10,845,615
2015-GC30, 4.029%, 05/10/2050 (e)	2,960,000	3,178,412
2017-GS8, 0.383%, 11/10/2050 (e)(j)	44,642,000	1,067,908
2019-GC38, 1.834%, 02/10/2052 (a)(e)(j)	20,916,000	2,680,042
2019-GC39, 0.637%, 05/10/2052 (e)(j)	69,588,000	3,336,877
2019-GC39, 1.624%, 05/10/2052 (a)(e)(j)	8,215,000	938,021
2019-GC40, 1.160%, 07/10/2052 (a)(e)(j)	5,920,000	518,556
2019-GSA1, 0.830%, 11/10/2052 (e)(j)	72,875,382	4,342,345
2020-GSA2, 0.941%, 12/12/2053 (a)(e)(j)	73,324,000	5,964,673
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-NINE, 2.854%, 09/06/2038 (a)(e)	7,000,000	7,372,415
2012-CBX, 5.066%, 06/15/2045 (e)	6,680,000	6,087,893
2015-JP1, 4.731%, 01/15/2049 (e)	5,485,000	6,033,911
2016-JP2, 2.713%, 08/15/2049	2,017,000	2,113,030
2007-CB20, 0.000%, 02/12/2051 (a)(d)(e)(j)	11,019,302	110
JPMBB Commercial Mortgage Securities Trust		
2015-C28, 3.042%, 10/15/2048	1,254,643	1,309,797
2015-C28, 3.532%, 10/15/2048	5,000,000	5,355,996
2015-C32, 0.500%, 11/15/2048 (a)(e)(j)	23,066,000	428,765
2015-C33, 3.562%, 12/15/2048	5,409,700	5,750,179
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 0.656%, 07/15/2050 (e)(j)	68,830,000	2,545,223
JPMDB Commercial Mortgage Securities Trust		

2016-C4, 3.638%, 12/15/2049 (e)	5,500,000	5,836,373
Morgan Stanley Bank of America Merrill Lynch Trust		
2013-C12, 4.482%, 10/15/2046 (e)	5,000,000	5,367,638
2015-C27, 3.557%, 12/15/2047	3,582,785	3,789,305
2015-C27, 4.508%, 12/15/2047 (e)	3,000,000	3,290,372
2015-C25, 4.525%, 10/15/2048 (e)	5,195,000	5,632,187
2016-C31, 1.290%, 11/15/2049 (a)(e)(j)	21,212,500	1,233,649
2015-C23, 4.144%, 07/15/2050 (e)	3,845,000	4,126,767
2017-C34, 2.700%, 11/15/2052 (a)	4,000,000	3,548,902
2017-C34, 4.111%, 11/15/2052 (e)	4,814,000	5,283,399
2017-C34, 4.179%, 11/15/2052 (e)	3,500,000	3,772,646
Morgan Stanley Capital I Trust		
2016-BNK2, 0.540%, 11/15/2049 (e)(j)	58,680,000	1,650,264
2018-H3, 0.357%, 07/15/2051 (e)(j)	135,712,000	3,410,361
2018-H3, 1.849%, 07/15/2051 (a)(e)(j)	15,363,500	1,707,863
2018-H3, 4.120%, 07/15/2051	5,000,000	5,590,488
2019-L2, 0.625%, 03/15/2052 (e)(j)	127,093,000	5,852,201
2019-H7, 0.662%, 07/15/2052 (e)(j)	130,723,000	6,523,326
2021-L5, 2.500%, 05/15/2054 (a)	3,500,000	3,127,024
2021-L5, 3.102%, 05/15/2054	6,627,000	6,918,012
MSC		
2021-L5, 0.838%, 05/15/2054 (j)	70,387,500	4,703,483
RBS Commercial Funding Inc. Trust		
2013-SMV, 3.584%, 03/11/2031 (a)(e)	5,000,000	4,775,238
UBS Commercial Mortgage Trust		
2017-C1, 0.914%, 06/15/2050 (e)(j)	13,000,000	674,989
2017-C6, 0.361%, 12/15/2050 (e)(j)	63,420,500	1,906,890
2017-C7, 0.362%, 12/15/2050 (e)(j)	170,396,000	3,793,577
2018-C10, 0.943%, 05/15/2051 (e)(j)	47,935,737	2,508,261
2018-C12, 0.228%, 08/15/2051 (e)(j)	139,858,000	2,985,591
2018-C12, 0.815%, 08/15/2051 (e)(j)	48,995,164	2,293,101
2018-C13, 0.256%, 10/15/2051 (e)(j)	128,678,000	3,111,087
2018-C13, 1.980%, 10/15/2051 (a)(e)(j)	16,442,000	2,148,606
2018-C13, 4.241%, 10/15/2051	3,100,000	3,520,289
2018-C14, 0.301%, 12/15/2051 (e)(j)	114,392,000	2,835,423
2019-C17, 0.853%, 10/15/2052 (e)(j)	128,213,000	8,252,943
2019-C18, 2.987%, 12/15/2052	4,500,000	4,899,946
2019-C18, 3.378%, 12/15/2052 (e)	4,000,000	4,305,654
UBS-Barclays Commercial Mortgage Trust		
2012-C3, 4.365%, 08/10/2049 (a)(e)	6,000,000	6,244,613
Washington State Housing Finance Commission		
2021-1, 0.725%, 12/20/2035 (j)	21,250,000	1,347,250
Wells Fargo Commercial Mortgage Trust		
2017-SMP, 0.976% (1 Month LIBOR USD + 0.875%), 12/15/2034 (a)(b)	6,875,000	6,861,477
2015-NXS1, 3.658%, 05/15/2048 (e)	1,320,000	1,405,117
2015-C31, 3.487%, 11/15/2048	2,404,381	2,556,397
2016-LC24, 1.002%, 10/15/2049 (e)(j)	66,264,075	3,176,382
2017-RB1, 0.713%, 03/15/2050 (e)(j)	69,254,209	2,767,890
2017-C42, 0.325%, 12/15/2050 (e)(j)	116,750,000	2,582,113
2018-C44, 0.744%, 05/15/2051 (e)(j)	94,533,247	3,991,336
2018-C45, 4.147%, 06/15/2051	5,388,000	6,058,778
2018-C46, 4.086%, 08/15/2051	5,040,000	5,699,127
2018-C48, 0.242%, 01/15/2052 (e)(j)	138,642,000	2,876,586
2018-C48, 4.245%, 01/15/2052	7,000,000	7,955,440
2019-C49, 0.603%, 03/15/2052 (e)(j)	125,812,000	5,702,957
2019-C49, 3.933%, 03/15/2052	5,000,000	5,658,463
2019-C49, 4.546%, 03/15/2052	4,647,000	5,328,918
2019-C50, 0.868%, 05/15/2052 (e)(j)	36,427,311	2,402,480
2019-C51, 0.687%, 06/15/2052 (e)(j)	130,394,000	6,556,536
2019-C51, 1.371%, 06/15/2052 (e)(j)	26,758,919	2,257,465
2019-C52, 1.093%, 08/15/2052 (e)(j)	86,124,292	7,010,199
2019-C52, 1.615%, 08/15/2052 (e)(j)	60,859,151	6,260,739
2019-C53, 0.454%, 10/15/2052 (e)(j)	105,325,000	4,068,315
2019-C53, 3.514%, 10/15/2052 (e)	5,000,000	5,371,761

2019-C54, 0.839%, 12/15/2052 (e)(j)	39,031,353	2,366,529
2020-C55, 0.817%, 02/15/2053 (e)(j)	58,030,370	3,685,375
2020-C55, 3.542%, 02/15/2053 (e)	5,691,000	5,904,533
2020-C56, 0.314%, 06/15/2053 (e)(j)	127,035,000	3,296,495
2020-C56, 2.422%, 06/15/2053	2,250,000	2,372,397
2020-C58, 1.129%, 07/15/2053 (e)(j)	109,974,000	10,547,782
2020-C57, 0.734%, 08/15/2053 (e)(j)	74,972,000	4,625,922
2020-C57, 1.914%, 08/15/2053	6,000,000	6,052,532
2021-C59, 1.041%, 04/15/2054 (j)	65,782,000	5,337,584
2021-C59, 1.584%, 04/15/2054 (j)	40,274,000	4,953,911
2021-C59, 3.284%, 04/15/2054	7,648,000	7,796,255
2015-C30, 4.067%, 09/15/2058 (e)	10,000,000	11,041,496
2015-C30, 4.400%, 09/15/2058 (e)	5,100,000	5,619,867
2018-C47, 0.157%, 09/15/2061 (e)(j)	164,144,000	2,140,405
2018-C47, 4.365%, 09/15/2061	5,625,000	6,445,673
2018-C47, 4.673%, 09/15/2061 (e)	8,000,000	9,260,277
WFRBS Commercial Mortgage Trust		
2013-UBS1, 5.040%, 03/15/2046 (e)	7,500,000	8,061,848
TOTAL NON-AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES (Cost \$917,892,483)		<u>904,150,442</u>

AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES - 6.83%

FHMR

2020-RR09, 2.676%, 08/27/2029 (j)	42,360,000	6,975,663
Freddie Mac Multifamily ML Certificates		
2020-ML07, 2.006%, 10/25/2036 (a)(e)(j)	25,416,723	4,713,023
2019-ML06, 1.132%, 06/25/2037 (a)(e)(j)	10,100,125	1,078,026
2021-ML08, 1.846%, 07/25/2037 (e)(j)	33,678,323	6,161,786
2021-ML09, 1.488%, 02/25/2040 (e)(j)	44,645,922	6,976,372
Freddie Mac Multifamily Structured Pass Through Certificates		
K018, 1.224%, 01/25/2022 (e)(j)	49,415,360	162,626
K019, 1.585%, 03/25/2022 (e)(j)	83,388,695	508,613
K021, 1.395%, 06/25/2022 (e)(j)	69,421,437	620,315
K723, 0.946%, 08/25/2023 (e)(j)	72,054,522	1,150,271
K723, 0.855%, 09/25/2023 (e)(j)	61,645,000	1,082,314
K728, 0.410%, 08/25/2024 (e)(j)	63,724,832	688,655
K729, 0.356%, 10/25/2024 (e)(j)	50,665,783	509,196
K042, 1.036%, 12/25/2024 (e)(j)	116,242,800	3,746,947
K046, 0.357%, 03/25/2025 (e)(j)	453,379,483	5,791,152
K049, 0.590%, 07/25/2025 (e)(j)	94,385,554	2,070,215
K734, 0.648%, 02/25/2026 (e)(j)	65,055,506	1,720,445
K735, 0.957%, 05/25/2026 (e)(j)	59,475,488	2,555,436
K735, 1.363%, 05/25/2026 (e)(j)	70,547,000	4,572,306
K737, 1.004%, 10/25/2026 (e)(j)	20,050,000	1,044,120
K061, 0.046%, 11/25/2026 (e)(j)	72,512,000	377,925
K062, 0.170%, 12/25/2026 (e)(j)	79,423,000	912,133
K063, 0.286%, 01/25/2027 (e)(j)	378,229,081	5,625,477
K064, 0.604%, 03/25/2027 (e)(j)	131,441,474	4,197,347
K738, 1.368%, 03/25/2027 (e)(j)	24,099,000	1,796,747
K065, 0.548%, 05/25/2027 (e)(j)	57,193,000	1,865,676
K066, 0.750%, 06/25/2027 (e)(j)	31,689,117	1,278,032
KW03, 0.840%, 06/25/2027 (e)(j)	16,028,506	617,593
K067, 0.576%, 07/25/2027 (e)(j)	40,637,380	1,322,564
K068, 0.431%, 08/25/2027 (e)(j)	104,246,587	2,628,140
K069, 0.363%, 09/25/2027 (e)(j)	30,256,540	660,764
K739, 1.612%, 09/25/2027 (e)(j)	32,621,072	3,042,072
K070, 0.326%, 11/25/2027 (e)(j)	278,368,546	5,654,250
K072, 0.368%, 12/25/2027 (e)(j)	61,087,726	1,366,600
K073, 0.202%, 01/25/2028 (e)(j)	54,203,000	837,160
K073, 0.302%, 01/25/2028 (e)(j)	156,437,791	3,170,650
K742, 1.016%, 04/25/2028 (e)(j)	89,849,000	5,473,412
KW06, 0.095%, 06/25/2028 (e)(j)	593,580,877	5,369,889
K080, 0.119%, 07/25/2028 (e)(j)	430,281,531	4,595,536
K081, 0.069%, 08/25/2028 (e)(j)	155,756,010	1,184,680
K084, 0.203%, 10/25/2028 (e)(j)	338,855,946	5,312,007

K089, 0.453%, 01/25/2029 (e)(j)	53,965,000	1,899,163
K088, 0.507%, 01/25/2029 (e)(j)	149,767,375	5,548,342
K090, 0.705%, 02/25/2029 (e)(j)	77,881,298	3,970,132
K091, 0.486%, 03/25/2029 (e)(j)	53,659,000	2,044,993
K090, 0.621%, 03/25/2029 (e)(j)	50,517,000	2,385,069
KW09, 0.802%, 05/25/2029 (e)(j)	63,340,000	3,368,434
K093, 0.951%, 05/25/2029 (e)(j)	54,608,082	3,649,327
K094, 0.880%, 06/25/2029 (e)(j)	194,988,348	12,356,782
K097, 1.089%, 07/25/2029 (e)(j)	72,930,582	5,770,880
KG02, 1.018%, 08/25/2029 (e)(j)	33,000,000	2,348,448
K098, 1.144%, 08/25/2029 (e)(j)	62,146,214	5,151,057
KW10, 0.649%, 09/25/2029 (e)(j)	73,896,942	3,543,292
K099, 0.886%, 09/25/2029 (e)(j)	66,791,328	4,329,815
K100, 0.910%, 09/25/2029 (e)(j)	62,086,000	4,389,431
K102, 0.824%, 10/25/2029 (e)(j)	101,297,058	6,266,307
K101, 1.205%, 10/25/2029 (e)(j)	65,686,000	5,534,873
K103, 0.638%, 11/25/2029 (e)(j)	125,374,319	6,158,161
K105, 1.767%, 01/25/2030 (e)(j)	64,122,000	8,927,180
K107, 1.549%, 02/25/2030 (e)(j)	59,449,000	7,340,703
K108, 1.660%, 03/25/2030 (e)(j)	70,599,515	9,389,714
K108, 1.690%, 03/25/2030 (e)(j)	16,051,596	2,086,226
K112, 1.433%, 05/25/2030 (e)(j)	41,876,065	4,696,815
K111, 1.572%, 05/25/2030 (e)(j)	74,200,045	9,031,778
K112, 1.663%, 05/25/2030 (e)(j)	44,272,000	5,987,708
K114, 1.118%, 06/25/2030 (e)(j)	58,935,574	5,224,108
K115, 1.328%, 06/25/2030 (e)(j)	54,176,166	5,651,744
K114, 1.342%, 06/25/2030 (e)(j)	42,500,000	4,679,433
KG03, 1.381%, 06/25/2030 (e)(j)	15,600,000	1,650,595
K115, 1.547%, 07/25/2030 (e)(j)	22,290,414	2,836,535
K118, 0.961%, 09/25/2030 (e)(j)	56,170,616	4,347,066
K118, 1.170%, 09/25/2030 (e)(j)	35,916,184	3,567,680
K116, 1.600%, 09/25/2030 (e)(j)	23,000,000	3,074,520
K121, 1.028%, 10/25/2030 (e)(j)	49,295,390	4,031,934
K119, 1.134%, 10/25/2030 (e)(j)	51,000,000	4,896,974
KG04, 0.854%, 11/25/2030 (e)(j)	77,473,351	5,274,293
K122, 0.883%, 11/25/2030 (e)(j)	40,175,236	2,869,500
K122, 1.081%, 11/25/2030 (e)(j)	35,211,000	3,262,595
K121, 1.195%, 11/25/2030 (e)(j)	49,550,000	5,076,447
K123, 0.977%, 12/25/2030 (e)(j)	50,000,000	4,238,380
K125, 0.586%, 01/25/2031 (e)(j)	177,416,446	8,765,295
K125, 0.782%, 01/25/2031 (e)(j)	52,600,000	3,663,096
K124, 0.936%, 01/25/2031 (e)(j)	54,248,000	4,425,161
K152, 0.956%, 01/25/2031 (e)(j)	30,550,014	2,237,284
K127, 0.503%, 02/25/2031 (e)(j)	186,332,000	8,431,039
K128, 0.529%, 03/25/2031 (e)(j)	154,985,994	7,023,950
K128, 0.741%, 03/25/2031 (e)(j)	37,700,000	2,533,629
K155, 0.113%, 04/25/2033 (e)(j)	246,423,747	3,909,685
K1511, 0.777%, 03/25/2034 (e)(j)	42,973,483	3,287,918
K1512, 0.911%, 04/25/2034 (e)(j)	47,635,678	4,160,433
K1513, 0.859%, 08/25/2034 (e)(j)	76,067,351	6,383,709
K1514, 0.580%, 10/25/2034 (e)(j)	76,871,883	4,736,476
K1515, 1.513%, 02/25/2035 (e)(j)	59,930,811	9,373,179
K1516, 1.512%, 05/25/2035 (e)(j)	41,911,940	6,931,921
K1517, 1.334%, 07/25/2035 (e)(j)	81,946,419	11,914,067
K097, 1.348%, 09/25/2051 (e)(j)	66,115,000	6,699,625
TOTAL AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES (Cost \$375,824,795)		390,749,036

MUNICIPAL BONDS - 32.80%

Alaska - 0.32%

Alaska Municipal Bond Bank Authority		
2.022%, 12/01/2030	5,000,000	4,998,868
2.122%, 12/01/2031	3,500,000	3,502,624
Municipality of Anchorage, AK		
5.000%, 12/01/2050	8,000,000	9,613,965

		18,115,457
Arizona - 0.55%		
City of Phoenix Civic Improvement Corp.		
5.500%, 07/01/2042	9,000,000	14,243,220
City of Tucson, AZ		
2.232%, 07/01/2034	11,605,000	11,405,310
Industrial Development Authority of the City of Phoenix		
5.000%, 07/01/2045 (a)	4,285,000	4,685,839
Tempe Industrial Development Authority		
4.000%, 10/01/2023 (a)	850,000	850,380
		31,184,749
California - 4.83%		
Alvord Unified School District		
0.000%, 08/01/2046 (d)	1,975,000	2,546,828
California Pollution Control Financing Authority		
4.000%, 11/01/2023 (a)(g)	7,000,000	7,002,113
Chaffey Joint Union High School District		
3.143%, 08/01/2043	2,620,000	2,681,116
City of Chula Vista, CA		
1.728%, 06/01/2030	2,235,000	2,186,707
1.828%, 06/01/2031	2,000,000	1,946,827
City of Huntington Beach, CA		
2.453%, 06/15/2031	4,000,000	4,084,206
City of Industry, CA		
4.000%, 01/01/2028	2,885,000	3,178,914
City of Los Angeles Department of Airports		
6.582%, 05/15/2039	5,070,000	6,668,511
City of Los Angeles, CA		
3.550%, 09/01/2031	3,000,000	3,361,991
City of Orange, CA		
2.220%, 06/01/2030	7,500,000	7,584,825
2.270%, 06/01/2031	12,370,000	12,453,331
City of Sacramento, CA Transient Occupancy Tax Revenue		
3.858%, 06/01/2025	3,320,000	3,508,963
City of San Diego, CA Tobacco Settlement Revenue Funding Corp.		
3.435%, 06/01/2023	2,155,000	2,268,898
City of San Francisco, CA Public Utilities Commission Water Revenue		
2.845%, 11/01/2041	2,000,000	2,013,357
City of South Lake Tahoe, CA		
4.000%, 06/01/2027	1,600,000	1,793,458
City of Union City, CA		
0.000%, 07/01/2025 (d)	2,105,000	1,938,565
Coachella Valley Unified School District		
0.000%, 08/01/2034 (d)	1,100,000	849,036
Coast Community College District		
2.957%, 08/01/2038	15,000,000	15,958,228
County of San Diego, CA		
6.029%, 08/15/2026	705,000	836,109
Fullerton Public Financing Authority		
7.750%, 05/01/2031	1,380,000	1,764,016
Gateway Unified School District, CA		
0.000%, 08/01/2033 (d)	2,315,000	1,804,218
0.000%, 08/01/2035 (d)	2,315,000	1,702,441
0.000%, 08/01/2036 (d)	2,315,000	1,651,587
Inland Empire Tobacco Securitization Corp.		
3.678%, 06/01/2038	18,545,000	19,188,834
Los Angeles Community College District, CA		
1.806%, 08/01/2030	10,000,000	9,959,487
Los Angeles County Metropolitan Transportation Authority		
5.735%, 06/01/2039	12,775,000	16,665,147
Los Angeles Department of Water & Power		
6.574%, 07/01/2045	2,000,000	3,204,404
Los Angeles Housing Authority		
5.000%, 06/01/2044	6,510,000	7,694,076

Los Angeles Unified School District, CA 5.750%, 07/01/2034	12,605,000	16,884,143
Monrovia School Facilities Grant Financing Authority 7.000%, 06/01/2027	2,800,000	3,609,102
M-S-R Energy Authority 7.000%, 11/01/2034	3,500,000	5,537,659
Northern California Power Agency 5.679%, 06/01/2035	9,900,000	12,209,960
Norwalk-La Mirada Unified School District 0.000%, 08/01/2038 (d)	4,200,000	2,667,142
Oceanside Unified School District 0.000%, 08/01/2041 (d)	5,225,000	3,346,517
Palmdale Elementary School District 0.000%, 08/01/2029 (d)	540,000	471,520
Pasadena Unified School District 2.881%, 05/01/2037	4,445,000	4,723,035
Peralta Community College District 0.000%, 08/05/2031 (d)	4,550,000	4,223,970
Placentia-Yorba Linda Unified School District 0.000%, 08/01/2035 (d)	7,600,000	5,829,119
Poway Unified School District 0.000%, 08/01/2034 (d)	5,735,000	4,472,974
San Diego County Regional Transportation Commission 5.000%, 04/01/2045	7,085,000	9,293,863
San Diego Unified School District 0.000%, 07/01/2034 (d)	1,650,000	1,316,261
San Diego Unified School District 0.000%, 07/01/2036 (d)	7,895,000	5,975,309
San Francisco City & County Redevelopment Financing Authority 0.000%, 08/01/2036 (d)	5,225,000	3,260,861
San Francisco City & County Redevelopment Financing Authority 5.750%, 08/01/2037	4,400,000	5,860,944
San Francisco City & County Redevelopment Financing Authority 8.406%, 08/01/2039	2,565,000	4,233,842
San Mateo Union High School District 0.000%, 09/01/2041 (d)	10,000,000	11,852,704
Santa Ana Unified School District 0.000%, 08/01/2037 (d)	2,500,000	1,739,105
South Placer Wastewater Authority 5.000%, 11/01/2035	2,935,000	4,145,056
University of California 5.500%, 05/15/2058	2,500,000	3,179,474
West Contra Costa Unified School District 0.000%, 08/01/2036 (d)	4,485,000	3,262,737
West Sonoma County Union High School District 0.000%, 08/01/2037 (d)	1,840,000	1,327,939
William S. Hart Union High School District 0.000%, 08/01/2034 (d)	2,380,000	1,873,289
William S. Hart Union High School District 0.000%, 08/01/2036 (d)	1,000,000	745,162
Yosemite Community College District 0.000%, 08/01/2038 (d)	6,110,000	4,268,894
Yuba Community College District 0.000%, 08/01/2038 (d)	5,055,000	3,490,057
		<u>276,296,831</u>
Colorado - 1.02%		
Board of Governors of Colorado State University System 2.594%, 03/01/2033	4,560,000	4,620,867
Board of Governors of Colorado State University System 2.644%, 03/01/2034	6,275,000	6,330,384
City & County of Denver, CO Airport System Revenue 5.000%, 12/01/2036	10,750,000	15,077,242
City of Fruita, CO Healthcare Revenue 5.000%, 01/01/2028	3,025,000	3,074,770
Colorado Health Facilities Authority 3.796%, 11/01/2044	6,500,000	6,789,097
Ebert Metropolitan District 5.000%, 12/01/2043	10,000,000	12,382,015
Regional Transportation District Sales Tax Revenue		

1.837%, 11/01/2031	10,370,000	10,194,898
		<u>58,469,273</u>
Connecticut - 0.12%		
State of Connecticut		
5.000%, 07/15/2030	5,000,000	6,603,853
Delaware - 0.05%		
University of Delaware		
5.000%, 11/01/2042	1,990,000	2,957,763
District of Columbia - 0.53%		
Metropolitan Washington Airports Authority Dulles Toll Road Revenue		
8.000%, 10/01/2047	10,200,000	17,654,044
Washington Metropolitan Area Transit Authority		
5.000%, 07/15/2045	10,000,000	12,910,796
		<u>30,564,840</u>
Florida - 2.45%		
City of Fort Lauderdale, FL		
1.600%, 01/01/2029	5,000,000	4,946,368
1.700%, 01/01/2030	15,085,000	14,715,823
City of Gainesville, FL		
0.000%, 10/01/2027 (d)	4,610,000	4,106,088
0.000%, 10/01/2028 (d)	1,300,000	1,118,327
City of Gainesville, FL Utilities System Revenue		
5.000%, 10/01/2047	7,000,000	8,810,231
City of Tampa, FL Water & Wastewater System Revenue		
5.000%, 10/01/2050	10,000,000	12,988,021
County of Miami-Dade, FL		
6.875%, 10/01/2034	1,550,000	2,257,472
County of Miami-Dade, FL Aviation Revenue		
3.275%, 10/01/2029	1,700,000	1,882,698
County of Miami-Dade, FL Transit System		
1.650%, 07/01/2030	16,095,000	15,670,061
County of Pasco, FL		
5.000%, 10/01/2048	1,880,000	2,358,866
County of Pasco, FL Second Local Option Fuel Tax Revenue		
5.000%, 10/01/2046	14,595,000	19,221,625
County of Sarasota, FL Utility System Revenue		
5.000%, 10/01/2050	7,250,000	9,321,848
Florida Development Finance Corp.		
7.375%, 01/01/2049 (a)	7,000,000	7,600,159
Reedy Creek Improvement District		
2.731%, 06/01/2038	12,500,000	12,734,178
School District of Broward County, FL		
5.000%, 07/01/2049	5,480,000	7,196,275
State Board of Administration Finance Corp.		
2.154%, 07/01/2030	15,000,000	15,129,941
		<u>140,057,981</u>
Georgia - 0.21%		
Medical Center Hospital Authority		
4.875%, 08/01/2022	7,520,000	7,912,780
Valdosta & Lowndes County Hospital Authority		
2.604%, 10/01/2030	2,000,000	2,084,319
3.000%, 10/01/2029	2,000,000	2,179,156
		<u>12,176,255</u>
Hawaii - 0.48%		
State of Hawaii Airports System Revenue		
5.000%, 07/01/2043	11,450,000	14,148,336
5.000%, 07/01/2050	10,295,000	13,057,917
		<u>27,206,253</u>
Illinois - 0.29%		
City of Chicago, IL Waterworks Revenue		
5.750%, 11/01/2030	2,485,000	3,091,074
Illinois Finance Authority		
3.510%, 05/15/2041	7,000,000	6,864,681
Metropolitan Water Reclamation District of Greater Chicago		

5.000%, 12/01/2041	2,570,000	3,098,254
State of Illinois		
5.750%, 01/01/2037	3,000,000	3,765,593
		<u>16,819,602</u>
Indiana - 0.23%		
GCS School Building Corp.		
5.000%, 01/15/2040	2,100,000	2,644,211
Indiana Finance Authority		
4.807%, 07/15/2035	3,000,000	3,690,379
5.000%, 10/01/2050	1,875,000	2,390,375
Indianapolis Local Public Improvement Bond Bank		
2.473%, 01/01/2040	2,500,000	2,459,942
5.854%, 01/15/2030	1,810,000	2,192,426
		<u>13,377,333</u>
Iowa - 0.05%		
Iowa Finance Authority		
5.000%, 08/01/2044	2,280,000	2,980,345
Kansas - 0.20%		
Kansas Development Finance Authority		
5.371%, 05/01/2026	6,155,000	6,970,946
State of Kansas Department of Transportation		
4.596%, 09/01/2035	3,480,000	4,242,311
		<u>11,213,257</u>
Kentucky - 0.11%		
County of Warren, KY		
3.921%, 12/01/2031	825,000	933,960
4.397%, 12/01/2038	1,540,000	1,781,055
Kentucky Higher Education Student Loan Corp.		
3.860%, 06/01/2025	2,000,000	2,199,002
Kentucky State Property & Building Commission		
5.000%, 02/01/2032	1,150,000	1,360,989
		<u>6,275,006</u>
Louisiana - 0.71%		
City of New Orleans, LA Sewerage Service Revenue		
1.791%, 06/01/2030	1,000,000	967,457
1.891%, 06/01/2031	1,575,000	1,514,394
City of New Orleans, LA Water System Revenue		
1.841%, 12/01/2030	720,000	697,075
1.941%, 12/01/2031	885,000	855,202
Parish of East Baton Rouge Capital Improvements District		
5.000%, 08/01/2048	10,000,000	12,459,117
State of Louisiana		
1.742%, 06/15/2032	2,500,000	2,442,285
1.792%, 06/15/2033	1,900,000	1,843,785
State of Louisiana Gasoline & Fuels Tax Revenue		
2.230%, 05/01/2036	7,000,000	6,767,713
2.530%, 05/01/2041	5,500,000	5,318,749
2.830%, 05/01/2043	8,000,000	7,879,336
		<u>40,745,113</u>
Maryland - 0.34%		
Maryland Stadium Authority		
2.805%, 05/01/2040	7,000,000	6,932,747
5.000%, 05/01/2050	7,000,000	10,339,064
State of Maryland Department of Transportation		
1.686%, 08/01/2030	2,040,000	1,982,179
		<u>19,253,990</u>
Massachusetts - 0.84%		
Commonwealth of Massachusetts		
5.000%, 07/01/2045	8,590,000	11,080,969
5.000%, 11/01/2045	8,000,000	10,395,084
Commonwealth of Massachusetts Transportation Fund Revenue		
5.000%, 06/01/2049	5,000,000	6,349,307
5.631%, 06/01/2030	1,050,000	1,305,943
Massachusetts Bay Transportation Authority		

2.235%, 07/01/2031	8,795,000	9,055,034
Massachusetts Educational Financing Authority		
3.455%, 07/01/2028	2,000,000	2,175,649
3.831%, 07/01/2024	450,000	487,046
Massachusetts State College Building Authority		
5.932%, 05/01/2040	550,000	759,927
Massachusetts Water Resources Authority		
5.000%, 08/01/2045	5,000,000	6,476,514
		<u>48,085,473</u>
Michigan - 2.24%		
City of Detroit, MI		
4.000%, 04/01/2044	8,700,000	8,262,737
Detroit City School District		
7.747%, 05/01/2039	9,235,000	12,891,569
Durand Michigan Area Schools		
5.000%, 05/01/2050	4,950,000	6,270,992
Great Lakes Water Authority Sewage Disposal System Revenue		
2.365%, 07/01/2032	3,500,000	3,591,598
3.056%, 07/01/2039	1,465,000	1,527,847
Jenison Public Schools		
5.000%, 05/01/2043	1,275,000	1,658,767
5.000%, 05/01/2045	1,665,000	2,159,435
Michigan Finance Authority		
2.610%, 11/01/2025	2,180,000	2,333,364
2.710%, 11/01/2026	7,145,000	7,665,795
3.084%, 12/01/2034	5,000,000	5,317,634
3.267%, 06/01/2039	14,000,000	14,750,393
3.610%, 11/01/2032	3,000,000	3,231,048
Mona Shores Public Schools		
5.000%, 05/01/2044	1,800,000	2,367,413
Schoolcraft Community Schools		
5.000%, 05/01/2050	8,315,000	10,533,999
State of Michigan Trunk Line Revenue		
5.000%, 11/15/2045	29,230,000	37,953,384
Thornapple Kellogg School District		
5.000%, 05/01/2042	2,345,000	3,014,086
Walled Lake Consolidated School District		
5.000%, 05/01/2050	3,500,000	4,534,415
		<u>128,064,476</u>
Minnesota - 0.32%		
Western Minnesota Municipal Power Agency		
3.156%, 01/01/2039	17,500,000	18,428,240
Mississippi - 0.29%		
Mississippi Development Bank		
5.460%, 10/01/2036	5,735,000	7,027,515
State of Mississippi		
5.000%, 10/15/2037	7,925,000	9,794,335
		<u>16,821,850</u>
Missouri - 0.46%		
Kansas City Industrial Development Authority		
5.000%, 03/01/2049	11,085,000	13,626,395
Kansas City Land Clearance Redevelopment Authority		
6.400%, 10/15/2040 (a)	8,000,000	8,096,565
St. Louis School District		
6.450%, 04/01/2028	3,800,000	4,858,232
		<u>26,581,192</u>
Nebraska - 0.19%		
Central Plains Energy Project		
5.000%, 09/01/2034	5,700,000	7,874,573
District Energy Corp.		
2.390%, 07/01/2036	2,830,000	2,840,071
		<u>10,714,644</u>
Nevada - 0.58%		
City of North Las Vegas, NV		

6.572%, 06/01/2040	11,290,000	15,324,260
Clark County School District		
5.510%, 06/15/2024	5,495,000	5,893,993
County of Clark, NV Department of Aviation		
5.000%, 07/01/2041	1,500,000	1,893,054
County of Washoe, NV		
5.000%, 02/01/2042	8,000,000	9,947,865
		<u>33,059,172</u>
New Hampshire - 0.08%		
New Hampshire Business Finance Authority		
3.278%, 10/01/2037	4,980,000	4,678,807
New Jersey - 0.97%		
Mercer County Improvement Authority		
8.270%, 12/01/2034	4,880,000	7,257,767
New Jersey Economic Development Authority		
0.000%, 02/15/2025 (d)	19,320,000	18,574,495
7.425%, 02/15/2029	10,000,000	12,846,672
New Jersey Institute of Technology		
3.323%, 07/01/2024	1,540,000	1,642,605
3.415%, 07/01/2042	3,500,000	3,485,336
New Jersey Turnpike Authority		
1.863%, 01/01/2031	10,000,000	9,675,193
Rutgers The State University of New Jersey		
3.270%, 05/01/2043	2,000,000	2,113,006
		<u>55,595,074</u>
New York - 0.63%		
City of New York, NY		
5.000%, 08/01/2043	5,000,000	6,276,918
5.000%, 03/01/2043	1,610,000	2,036,769
Dutchess County Local Development Corp.		
4.550%, 07/01/2022	1,055,000	1,096,578
New York City Industrial Development Agency		
2.436%, 01/01/2036	5,850,000	5,673,880
New York State Dormitory Authority		
2.746%, 07/01/2030	6,430,000	6,750,573
5.096%, 08/01/2034	3,125,000	3,705,385
New York State Urban Development Corp.		
5.000%, 03/15/2047	8,460,000	10,768,768
		<u>36,308,871</u>
North Dakota - 0.12%		
County of Burleigh, ND		
2.750%, 02/01/2022	7,000,000	7,002,064
Ohio - 2.23%		
American Municipal Power, Inc.		
7.499%, 02/15/2050	3,255,000	5,282,234
7.834%, 02/15/2041	1,380,000	2,242,624
Buckeye Tobacco Settlement Financing Authority		
1.850%, 06/01/2029	1,170,000	1,170,000
1.950%, 06/01/2026	2,020,000	2,094,029
County of Hamilton, OH		
3.756%, 06/01/2042	8,000,000	8,284,961
5.000%, 11/15/2049	10,880,000	17,062,948
Franklin County Convention Facilities Authority		
2.022%, 12/01/2030	5,485,000	5,497,943
2.472%, 12/01/2034	22,100,000	22,092,692
JobsOhio Beverage System		
2.833%, 01/01/2038	7,175,000	7,443,386
4.532%, 01/01/2035	19,535,000	23,958,238
Ohio Higher Educational Facility Commission		
4.500%, 12/01/2026	4,025,000	4,095,616
Ohio Water Development Authority Water Pollution Control Loan Fund		
5.000%, 12/01/2050	10,000,000	12,945,151
Southern Ohio Port Authority		
7.000%, 12/01/2042 (a)	4,000,000	4,531,011

South-Western City School District		
0.000%, 12/01/2028 (d)	2,735,000	2,363,039
State of Ohio		
5.000%, 04/01/2039	1,865,000	2,416,822
5.000%, 04/01/2040	4,000,000	5,173,963
Sycamore Community City School District		
5.850%, 12/01/2028	605,000	769,832
		<u>127,424,489</u>
Oklahoma - 0.14%		
Oklahoma Development Finance Authority		
5.450%, 08/15/2028	4,120,000	4,606,207
Oklahoma Turnpike Authority		
1.722%, 01/01/2030	3,260,000	3,208,659
		<u>7,814,866</u>
Oregon - 0.35%		
Oregon Health & Science University		
2.850%, 07/01/2030	1,000,000	1,059,246
University of Oregon		
5.000%, 04/01/2050	15,000,000	18,970,083
		<u>20,029,329</u>
Pennsylvania - 1.25%		
Berks County Industrial Development Authority		
3.950%, 05/15/2024	720,000	733,603
4.450%, 05/15/2027	800,000	818,945
Commonwealth Financing Authority		
2.758%, 06/01/2030	4,500,000	4,692,162
2.758%, 06/01/2030	1,040,000	1,084,411
3.657%, 06/01/2038	5,820,000	6,482,793
3.807%, 06/01/2041	6,110,000	6,731,796
4.014%, 06/01/2033	3,775,000	4,334,204
Montgomery County Industrial Development Authority		
3.150%, 11/15/2028	10,000,000	9,899,390
Pennsylvania Economic Development Financing Authority		
2.502%, 06/15/2032	6,000,000	6,108,211
5.000%, 12/31/2030	1,000,000	1,181,446
Pennsylvania State University		
2.790%, 09/01/2043	21,505,000	21,624,985
Pennsylvania Turnpike Commission		
5.000%, 06/01/2042	5,000,000	6,015,412
Union County Hospital Authority		
3.800%, 08/01/2023	840,000	869,755
4.400%, 08/01/2028	1,060,000	1,186,384
		<u>71,763,497</u>
Puerto Rico - 0.24%		
Children's Trust Fund		
5.375%, 05/15/2033	2,035,000	2,047,538
GDB Debt Recovery Authority of Puerto Rico		
7.500%, 08/20/2040	9,870,336	8,710,572
Puerto Rico Sales Tax Financing Corp. Sales Tax Revenue		
0.000%, 07/01/2027 (d)	3,237,000	2,909,357
		<u>13,667,467</u>
Rhode Island - 0.14%		
Providence Public Building Authority		
5.000%, 09/15/2036	6,365,000	7,934,928
South Carolina - 0.16%		
Commission of Public Works, City of Greer		
5.500%, 09/01/2032	2,000,000	2,739,625
Spartanburg County School District No. 7		
5.000%, 03/01/2048	5,000,000	6,326,482
		<u>9,066,107</u>
Tennessee - 0.16%		
Memphis-Shelby County Airport Authority		
5.000%, 07/01/2045	7,000,000	8,936,287
Texas - 6.06%		

Austin Achieve Public Schools, Inc.		
5.750%, 06/15/2026	2,000,000	2,002,500
Board of Regents of the University of Texas System		
4.794%, 08/15/2046	1,515,000	1,963,335
5.000%, 08/15/2040	2,750,000	4,049,817
5.134%, 08/15/2042	2,500,000	3,337,576
City of Austin, TX Electric Utility Revenue		
5.000%, 11/15/2049	13,250,000	16,851,456
City of Dallas, TX		
0.000%, 02/15/2031 (d)	10,000,000	8,008,718
0.000%, 02/15/2032 (d)	15,000,000	11,582,644
City of Dallas, TX Waterworks & Sewer System Revenue		
5.000%, 10/01/2045	23,135,000	30,053,536
City of El Paso, TX		
6.018%, 08/15/2035	3,000,000	4,095,997
City of Houston, TX		
5.508%, 03/01/2036	4,900,000	6,489,337
6.290%, 03/01/2032	920,000	1,153,886
City of Houston, TX Airport System Revenue		
2.385%, 07/01/2031	15,000,000	15,176,359
6.880%, 01/01/2028	2,085,000	2,424,452
City of Houston, TX Combined Utility System Revenue		
5.000%, 11/15/2049	2,000,000	2,558,185
City of Irving, TX		
7.375%, 08/15/2044	3,500,000	3,683,887
City of San Antonio, TX Electric & Gas Systems Revenue		
5.000%, 02/01/2045	2,150,000	2,737,101
5.000%, 02/01/2049	6,650,000	8,421,469
5.718%, 02/01/2041	5,645,000	7,819,652
5.985%, 02/01/2039	12,000,000	17,021,274
Clifton Higher Education Finance Corp.		
0.750%, 08/15/2050 (a)	10,000,000	9,999,387
Colony Economic Development Corp.		
7.250%, 10/01/2042	5,000,000	5,403,803
Dallas Area Rapid Transit		
5.000%, 12/01/2045	7,620,000	9,762,342
Dallas Fort Worth International Airport		
2.994%, 11/01/2038	15,100,000	15,573,257
Lower Colorado River Authority		
5.000%, 05/15/2045	7,160,000	8,916,863
5.000%, 05/15/2050	10,210,000	12,651,870
5.000%, 05/15/2046	8,875,000	11,268,490
Metropolitan Transit Authority of Harris County Sales & Use Tax Revenue		
2.599%, 11/01/2037	17,015,000	17,087,096
New Hope Cultural Education Facilities Corp.		
4.000%, 08/01/2020 (f)(g)	220,000	78,650
North Texas Tollway Authority		
0.000%, 01/01/2031 (d)	7,850,000	6,709,077
8.410%, 02/01/2030	5,090,000	6,881,337
Tarrant Regional Water District		
1.550%, 09/01/2030	6,720,000	6,671,858
Texas Public Finance Authority		
8.250%, 07/01/2024	30,040,000	30,296,094
Texas Transportation Commission		
1.963%, 10/01/2036	5,150,000	4,866,764
2.013%, 10/01/2037	6,295,000	5,917,029
2.063%, 10/01/2038	6,445,000	6,038,277
Texas Water Development Board		
5.000%, 04/15/2049	30,000,000	37,784,706
White Settlement Independent School District		
0.000%, 08/15/2030 (d)	1,420,000	1,185,611
		<u>346,523,692</u>

Utah - 0.51%

County of Salt Lake, UT Convention Hotel Revenue

5.750%, 10/01/2047 (a)	5,000,000	4,950,448
County of Utah, UT		
5.000%, 05/15/2043	2,500,000	3,221,295
5.000%, 05/15/2050	10,310,000	13,111,104
Wildflower Improvement Association		
6.625%, 03/01/2031 (a)(g)	7,924,420	7,939,441
		<u>29,222,288</u>
Virginia - 0.57%		
County of Botetourt, VA		
6.000%, 07/01/2044	4,485,000	5,026,874
Hampton Roads Transportation Accountability Commission		
5.000%, 07/01/2045	17,770,000	22,940,425
Virginia Commonwealth Transportation Board		
5.350%, 05/15/2035	3,755,000	4,577,457
		<u>32,544,756</u>
Washington - 1.53%		
Central Puget Sound Regional Transit Authority		
5.000%, 11/01/2046	11,000,000	16,856,315
State of Washington		
5.000%, 02/01/2042	25,000,000	32,177,600
5.000%, 02/01/2043	5,000,000	6,421,393
5.000%, 02/01/2045	17,885,000	23,364,730
Washington State Housing Finance Commission		
3.000%, 01/01/2025 (a)	8,500,000	8,500,770
		<u>87,320,808</u>
West Virginia - 0.05%		
Tobacco Settlement Finance Authority		
2.701%, 06/01/2030	2,770,000	2,845,824
Wisconsin - 0.20%		
Milwaukee Redevelopment Authority		
0.000%, 04/01/2039 (d)	1,000,000	533,166
Public Finance Authority		
4.153%, 05/15/2031	3,635,000	4,001,685
5.000%, 05/15/2032 (a)	1,275,000	1,396,048
9.000%, 06/01/2029 (a)(g)	5,750,000	5,741,107
		<u>11,672,006</u>
TOTAL MUNICIPAL BONDS (Cost \$1,831,020,273)		<u>1,876,404,108</u>
CLOSED-END MUTUAL FUNDS - 0.12%		
BlackRock Investment Quality Municipal Trust, Inc.	24,400	468,480
Invesco High Income Trust II	71,475	1,020,663
Invesco Municipal Opportunity Trust	172,200	2,353,974
Nuveen Quality Municipal Income Fund	183,527	2,877,704
TOTAL CLOSED-END MUTUAL FUNDS (Cost \$5,986,056)		<u>6,720,821</u>
GOVERNMENT SECURITIES & AGENCY ISSUES - 0.08%		
United States International Development Finance Corp.		
1.320%, 03/15/2035	5,000,000	4,759,587
TOTAL GOVERNMENT SECURITIES & AGENCY ISSUES (Cost \$5,000,000)		<u>4,759,587</u>
US GOVERNMENT NOTES/BONDS - 3.13%		
United States Treasury Notes/Bonds		
1.250%, 04/30/2028	100,000,000	100,046,875
2.875%, 05/15/2028	50,000,000	55,458,985
1.875%, 02/15/2041	25,000,000	23,734,375
TOTAL US GOVERNMENT NOTES/BONDS (Cost \$179,518,602)		<u>179,240,235</u>
SHORT-TERM INVESTMENTS - 4.20%		
First American Government Obligations Fund - Class X, 0.026% (k)	240,366,880	240,366,880
TOTAL SHORT-TERM INVESTMENTS (Cost \$240,366,880)		<u>240,366,880</u>
Total Investments (Cost \$5,704,760,257) - 100.17%		5,731,223,335
Liabilities in Excess of Other Assets - (0.17)%		<u>(9,855,497)</u>

TOTAL NET ASSETS - 100.00%

\$ 5,721,367,838

Percentages are stated as a percent of net assets.

- (a) Securities issued pursuant to Rule 144A under the Securities Act of 1933.
- (b) Variable rate security; the rate shown represents the rate at May 31, 2021.
- (c) Foreign issued security.
- (d) Represents a principal-only security that entitles holders to receive only principal payments on underlying mortgages.

- (e) Variable rate security; the rate shown represents the rate at May 31, 2021. The coupon is based on an underlying pool of loans.
- (f) Default or other conditions exist at May 31, 2021.
- (g) Represents an illiquid security. The total market value of these securities were \$30,813,630, representing 0.54% of net assets.
- (h) Step-up bond; the rate shown represents the rate at May 31, 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 May 31, 2021.

Abbreviations:

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