

Core Plus Bond Fund

As of February 29, 2020



SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Principal Government Money Market Fund	1.43	12/31/2049	30,696,094	\$30,696,094	5.23%
United States Treasury Note/Bond	3.13	5/15/2048	17,000,000	\$22,721,672	3.87%
United States Treasury Note/Bond	3.88	8/15/2040	14,545,000	\$20,594,742	3.51%
United States Treasury Note/Bond	3.00	9/30/2025	16,000,000	\$17,961,906	3.06%
Fannie Mae Pool	3.50	11/1/2046	11,284,168	\$12,303,917	2.10%
United States Treasury Note/Bond	3.00	11/15/2045	9,000,000	\$11,561,399	1.97%
Freddie Mac Gold Pool	4.00	2/1/2046	10,279,424	\$11,150,583	1.90%
United States Treasury Note/Bond	2.50	5/15/2024	10,000,000	\$10,726,614	1.83%
Fannie Mae Pool	4.00	5/1/2047	8,949,032	\$9,577,651	1.63%
XLIT Ltd	4.45	3/31/2025	6,490,000	\$7,385,785	1.26%
Fannie Mae or Freddie Mac	3.00	3/1/2050	7,000,000	\$7,210,547	1.23%
Fannie Mae Pool	3.00	3/1/2048	6,714,320	\$6,963,001	1.19%
United States Treasury Note/Bond	3.13	11/15/2028	5,750,000	\$6,768,416	1.15%
Ginnie Mae II Pool	4.00	1/20/2048	5,914,212	\$6,368,417	1.09%
United States Treasury Note/Bond	1.63	8/15/2029	6,000,000	\$6,272,846	1.07%
Fannie Mae Pool	3.50	8/1/2045	5,450,914	\$5,870,566	1.00%
United States Treasury Note/Bond	1.63	2/15/2026	5,500,000	\$5,702,628	0.97%
Fannie Mae Pool	3.50	11/1/2047	5,270,920	\$5,696,873	0.97%
Freddie Mac REMICS	2.11	5/15/2049	5,564,745	\$5,569,918	0.95%
JP Morgan Mortgage Trust 2016-2	2.84	6/25/2046	5,104,643	\$5,180,355	0.88%
Ginnie Mae	3.00	3/1/2050	5,000,000	\$5,166,995	0.88%
Freddie Mac Gold Pool	4.50	4/1/2041	4,342,622	\$4,805,852	0.82%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	4.77	6/15/2047	4,250,000	\$4,507,584	0.77%
Sabine Pass Liquefaction LLC	5.75	5/15/2024	3,765,000	\$4,298,765	0.73%
JP Morgan Mortgage Trust 2016-3	3.50	10/25/2046	4,113,501	\$4,248,904	0.72%
Fannie Mae or Freddie Mac	3.00	3/1/2035	4,000,000	\$4,143,345	0.71%
XLIT Ltd	5.50	3/31/2045	2,770,000	\$4,023,338	0.69%
Fannie Mae Pool	3.50	11/1/2044	3,667,486	\$3,949,561	0.67%
CoBank ACB	6.20		35,000	\$3,773,350	0.64%
Ginnie Mae II Pool	3.50	6/20/2048	3,566,022	\$3,730,122	0.64%
Fannie Mae Pool	3.00	8/1/2043	3,337,009	\$3,499,894	0.60%
Fannie Mae Connecticut Avenue Securities	2.23	7/25/2030	3,426,062	\$3,427,121	0.58%
COMM 2013-CCRE8 Mortgage Trust	3.95	6/10/2046	3,000,000	\$3,186,221	0.54%
Ginnie Mae II Pool	3.00	7/20/2046	3,011,971	\$3,151,379	0.54%
JPMBB Commercial Mortgage Securities Trust 2014-C18	4.82	2/15/2047	2,700,000	\$2,874,327	0.49%
PPL WEM Ltd / Western Power Distribution PLC	5.38	5/1/2021	2,660,000	\$2,792,659	0.48%
Ginnie Mae II Pool	3.00	6/20/2043	2,633,758	\$2,753,146	0.47%
Freddie Mac Gold Pool	3.00	1/1/2043	2,588,665	\$2,739,440	0.47%
Royal Bank of Scotland Group PLC	5.13	5/28/2024	2,439,000	\$2,702,368	0.46%
Sequoia Mortgage Trust 2016-3	3.50	11/25/2046	2,555,064	\$2,633,579	0.45%
SMB Private Education Loan Trust 2020-A	1.98	3/15/2027	2,500,000	\$2,501,976	0.43%
Fannie Mae Pool	5.00	7/1/2044	2,134,062	\$2,383,021	0.41%
Bayer US Finance II LLC	3.88	12/15/2023	2,140,000	\$2,319,856	0.40%
Skandinaviska Enskilda Banken AB	5.75	12/31/2049	2,197,000	\$2,233,923	0.38%

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Ginnie Mae I Pool	4.50	3/15/2040	2,017,733	\$2,232,886	0.38%
COMM 2015-PC1 Mortgage Trust	4.29	7/10/2050	2,000,000	\$2,226,049	0.38%
WFRBS Commercial Mortgage Trust 2014-C22	4.37	9/15/2057	2,000,000	\$2,181,382	0.37%
Boeing Co/The	2.70	2/1/2027	1,965,000	\$2,024,504	0.35%
AT&T Inc	5.35	9/1/2040	1,555,000	\$2,019,579	0.34%
Fannie Mae Pool	5.00	6/1/2048	1,757,775	\$1,969,871	0.34%
Fannie Mae Pool	3.50	5/1/2034	1,828,150	\$1,964,334	0.33%
Fannie Mae Pool	2.50	4/1/2028	1,893,253	\$1,958,807	0.33%
Santander UK PLC	5.00	11/7/2023	1,690,000	\$1,881,877	0.32%
Ginnie Mae	4.55	8/20/2047	6,170,954	\$1,874,410	0.32%
Ginnie Mae	4.95	7/20/2042	6,786,671	\$1,838,957	0.31%
Bank of America Corp	4.20	8/26/2024	1,585,000	\$1,733,869	0.30%
COMM 2015-CCRE22 Mortgage Trust	4.12	3/10/2048	1,610,500	\$1,729,404	0.29%
Fannie Mae REMICS	4.37	11/25/2046	7,267,050	\$1,721,317	0.29%
Synchrony Bank	3.00	6/15/2022	1,665,000	\$1,717,743	0.29%
Dell International LLC / EMC Corp	4.90	10/1/2026	1,485,000	\$1,696,416	0.29%
Ginnie Mae II Pool	3.50	9/20/2047	1,548,088	\$1,674,376	0.29%
Ginnie Mae II Pool	4.50	6/20/2025	1,573,450	\$1,673,546	0.29%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	3.18	9/15/2049	1,571,000	\$1,663,227	0.28%
Ginnie Mae I Pool	5.00	11/15/2033	1,459,195	\$1,641,788	0.28%
AT&T Inc	4.05	12/15/2023	1,455,000	\$1,595,599	0.27%
Comcast Corp	4.60	10/15/2038	1,240,000	\$1,570,449	0.27%
COMM 2013-CCRE11 Mortgage Trust	0.93	8/10/2050	51,149,271	\$1,560,995	0.27%
First Republic Bank/CA	4.63	2/13/2047	1,200,000	\$1,540,429	0.26%
JPMorgan Chase & Co	4.60	12/31/2099	1,530,000	\$1,538,959	0.26%
Alexandria Real Estate Equities Inc	3.45	4/30/2025	1,395,000	\$1,526,535	0.26%
ViacomCBS Inc	4.25	9/1/2023	1,360,000	\$1,499,712	0.26%
Fannie Mae REMICS	4.57	10/25/2048	7,160,192	\$1,492,001	0.25%
Verizon Communications Inc	3.88	2/8/2029	1,290,000	\$1,480,008	0.25%
Hess Midstream Operations LP	5.63	2/15/2026	1,450,000	\$1,450,029	0.25%
Continental Airlines 2007-1 Class A Pass Through Trust	5.98	10/19/2023	1,342,960	\$1,447,689	0.25%
Microsoft Corp	4.45	11/3/2045	1,060,000	\$1,432,706	0.24%
Freddie Mac Pool	3.50	1/1/2044	1,320,168	\$1,426,993	0.24%
Morgan Stanley	5.55	12/31/2049	1,401,000	\$1,420,798	0.24%
Ginnie Mae	4.44	7/16/2042	5,895,108	\$1,414,670	0.24%
Ginnie Mae II Pool	3.00	1/20/2045	1,296,251	\$1,356,099	0.23%
Continental Airlines 2012-1 Class A Pass Through Trust	4.15	10/11/2025	1,210,539	\$1,324,858	0.23%
BAT Capital Corp	3.22	8/15/2024	1,255,000	\$1,319,841	0.23%
Royal Bank of Scotland Group PLC	7.50	12/31/2049	1,291,000	\$1,319,516	0.23%
Continental Resources Inc/OK	3.80	6/1/2024	1,278,000	\$1,312,470	0.22%
Waste Connections Inc	4.25	12/1/2028	1,110,000	\$1,310,104	0.22%
Zoetis Inc	3.90	8/20/2028	1,130,000	\$1,293,619	0.22%
Brookfield Finance Inc	4.00	4/1/2024	1,138,000	\$1,258,811	0.21%
Santander Retail Auto Lease Trust 2019-A	2.72	1/20/2022	1,237,911	\$1,248,510	0.21%

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Ginnie Mae I Pool	3.50	3/15/2042	1,119,333	\$1,222,405	0.21%
UBS Group AG	6.88	12/31/2049	1,115,000	\$1,219,028	0.21%
Ginnie Mae I Pool	5.00	2/15/2042	1,041,668	\$1,176,603	0.20%
Ginnie Mae I Pool	3.50	4/15/2042	1,075,925	\$1,161,570	0.20%
CSAIL 2018-CX11 Commercial Mortgage Trust	4.03	4/15/2051	1,000,000	\$1,150,656	0.20%
CNOOC Finance 2013 Ltd	3.00	5/9/2023	1,100,000	\$1,149,198	0.20%
Bayer US Finance II LLC	4.25	12/15/2025	1,015,000	\$1,145,410	0.20%
Evergy Inc	2.90	9/15/2029	1,085,000	\$1,134,901	0.19%
United Technologies Corp	3.95	8/16/2025	985,000	\$1,103,901	0.19%
Citigroup Commercial Mortgage Trust 2019-C7	3.10	12/15/2072	1,000,000	\$1,097,339	0.19%
Freddie Mac Gold Pool	3.00	2/1/2043	1,026,410	\$1,084,513	0.18%
Verizon Communications Inc	5.25	3/16/2037	795,000	\$1,081,145	0.18%
BAT Capital Corp	2.76	8/15/2022	1,035,000	\$1,064,067	0.18%
United Airlines 2014-2 Class A Pass Through Trust	3.75	3/3/2028	951,530	\$1,057,051	0.18%
AbbVie Inc	2.30	11/21/2022	1,020,000	\$1,042,863	0.18%
Bank of America Corp	4.25	10/22/2026	915,000	\$1,035,706	0.18%
Petroleos Mexicanos	6.50	1/23/2029	1,000,000	\$1,033,691	0.18%
Republic Services Inc	2.50	8/15/2024	940,000	\$977,456	0.17%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.91	11/15/2047	1,000,000	\$964,481	0.16%
Cigna Corp	3.75	7/15/2023	900,000	\$963,855	0.16%
Freddie Mac Gold Pool	6.00	7/1/2038	811,523	\$952,068	0.16%
CyrusOne LP / CyrusOne Finance Corp	2.90	11/15/2024	930,000	\$948,710	0.16%
Time Warner Cable LLC	5.88	11/15/2040	780,000	\$945,672	0.16%
Anheuser-Busch InBev Worldwide Inc	4.38	4/15/2038	805,000	\$945,341	0.16%
Fannie Mae Pool	4.50	6/1/2044	850,056	\$945,065	0.16%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc	3.65	2/1/2026	850,000	\$932,172	0.16%
United Technologies Corp	4.50	6/1/2042	710,000	\$918,933	0.16%
HSBC Holdings PLC	4.25	3/14/2024	840,000	\$915,863	0.16%
Indonesia Government International Bond	5.38	10/17/2023	800,000	\$908,536	0.15%
United Technologies Corp	4.45	11/16/2038	715,000	\$904,433	0.15%
Freddie Mac Structured Agency Credit Risk Debt Notes	4.48	4/25/2028	886,572	\$894,829	0.15%
GS Mortgage Securities Trust 2013-GC16	5.31	11/10/2046	800,000	\$891,024	0.15%
NextEra Energy Capital Holdings Inc	3.50	4/1/2029	800,000	\$889,556	0.15%
Boeing Co/The	2.80	3/1/2024	845,000	\$884,460	0.15%
Zoetis Inc	4.45	8/20/2048	685,000	\$883,052	0.15%
Cooperatieve Rabobank UA	3.95	11/9/2022	820,000	\$873,363	0.15%
Goldman Sachs Group Inc/The	5.75	1/24/2022	800,000	\$866,279	0.15%
Zions Bancorp NA	3.50	8/27/2021	840,000	\$864,291	0.15%
Voya Financial Inc	5.65	5/15/2053	790,000	\$857,660	0.15%
Boston Scientific Corp	3.45	3/1/2024	785,000	\$850,099	0.14%
JP Morgan Chase Commercial Mortgage Securities Trust 2011-C5	5.42	8/15/2046	800,000	\$836,740	0.14%
United Airlines 2018-1 Class A Pass Through Trust	3.70	9/1/2031	766,247	\$836,610	0.14%
Brookfield Finance LLC	3.45	4/15/2050	835,000	\$831,537	0.14%

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Glencore Funding LLC	3.00	10/27/2022	800,000	\$824,606	0.14%
American Airlines 2014-1 Class A Pass Through Trust	3.70	4/1/2028	748,325	\$823,874	0.14%
Reynolds American Inc	6.88	5/1/2020	795,000	\$819,621	0.14%
Dominion Energy Inc	3.90	10/1/2025	720,000	\$806,851	0.14%
Comcast Corp	4.60	8/15/2045	630,000	\$803,074	0.14%
NXP BV / NXP Funding LLC	4.63	6/15/2022	745,000	\$800,138	0.14%
Boeing Co/The	3.50	3/1/2039	740,000	\$799,519	0.14%
Bristol-Myers Squibb Co	4.13	6/15/2039	650,000	\$797,267	0.14%
Saudi Government International Bond	4.00	4/17/2025	725,000	\$794,842	0.14%
General Electric Co	2.70	10/9/2022	765,000	\$789,811	0.13%
Comcast Corp	3.38	2/15/2025	725,000	\$784,890	0.13%
Ginnie Mae	4.99	4/16/2042	3,040,969	\$780,946	0.13%
Danske Bank A/S	3.00	9/20/2022	760,000	\$780,908	0.13%
Western Midstream Operating LP	3.10	2/1/2025	775,000	\$776,773	0.13%
Bristol-Myers Squibb Co	2.90	7/26/2024	725,000	\$767,848	0.13%
Dell International LLC / EMC Corp	4.42	6/15/2021	735,000	\$764,197	0.13%
Reynolds American Inc	5.70	8/15/2035	635,000	\$758,323	0.13%
Constellation Brands Inc	4.40	11/15/2025	660,000	\$758,181	0.13%
JPMBB Commercial Mortgage Securities Trust 2013-C15	1.07	11/15/2045	22,492,351	\$754,415	0.13%
General Motors Financial Co Inc	3.45	1/14/2022	730,000	\$749,110	0.13%
Mexico Government International Bond	4.15	3/28/2027	665,000	\$742,328	0.13%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/2022	695,000	\$739,960	0.13%
Becton Dickinson and Co	3.36	6/6/2024	690,000	\$737,021	0.13%
Ginnie Mae II Pool	3.00	6/20/2046	703,879	\$736,537	0.13%
Russian Foreign Bond - Eurobond	5.10	3/28/2035	600,000	\$734,414	0.13%
CoBank ACB	6.25	12/31/2049	670,000	\$734,348	0.13%
Freddie Mac Gold Pool	4.50	4/1/2031	673,443	\$732,376	0.12%
Alabama Power Co	3.45	10/1/2049	655,000	\$722,943	0.12%
CC Holdings GS V LLC / Crown Castle GS III Corp	3.85	4/15/2023	670,000	\$721,192	0.12%
Turkey Government International Bond	6.35	8/10/2024	700,000	\$720,319	0.12%
ANZ New Zealand Int'l Ltd/London	2.55	2/13/2030	700,000	\$719,801	0.12%
Fannie Mae Pool	4.00	3/1/2034	654,792	\$719,159	0.12%
AT&T Inc	5.45	3/1/2047	540,000	\$716,405	0.12%
Fannie Mae Pool	3.00	5/1/2043	674,454	\$713,412	0.12%
Ginnie Mae	3.50	1/20/2043	4,071,524	\$713,023	0.12%
Boston Scientific Corp	4.00	3/1/2029	610,000	\$712,896	0.12%
Teck Resources Ltd	6.13	10/1/2035	580,000	\$704,676	0.12%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.80	3/1/2050	640,000	\$702,395	0.12%
Ginnie Mae	4.50	3/20/2047	3,571,059	\$702,089	0.12%
Marathon Oil Corp	6.60	10/1/2037	555,000	\$699,657	0.12%
Becton Dickinson and Co	4.69	12/15/2044	553,000	\$694,808	0.12%
Piedmont Natural Gas Co Inc	3.50	6/1/2029	615,000	\$692,253	0.12%
CVS Health Corp	4.88	7/20/2035	570,000	\$692,243	0.12%

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Fannie Mae Pool	4.50	4/1/2024	657,129	\$690,430	0.12%
UBS-Barclays Commercial Mortgage Trust 2012-C4	1.62	12/10/2045	19,371,631	\$689,528	0.12%
American International Group Inc	4.50	7/16/2044	558,000	\$686,950	0.12%
GS Mortgage Securities Trust 2013-GC16	1.03	11/10/2046	20,148,842	\$685,926	0.12%
Ginnie Mae	4.55	8/20/2047	3,079,973	\$683,537	0.12%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	1.00	6/15/2047	20,270,804	\$680,192	0.12%
Goldman Sachs Group Inc/The	6.75	10/1/2037	465,000	\$672,984	0.11%
BNP Paribas SA	4.50	12/31/2049	710,000	\$672,281	0.11%
Freddie Mac Gold Pool	5.50	12/1/2033	584,010	\$666,305	0.11%
TransDigm Inc	7.50	3/15/2027	610,000	\$663,914	0.11%
Boston Scientific Corp	4.70	3/1/2049	500,000	\$663,629	0.11%
Southern California Edison Co	4.88	3/1/2049	500,000	\$663,129	0.11%
Turkey Government International Bond	5.25	3/13/2030	725,000	\$661,185	0.11%
Crown Cork & Seal Co Inc	7.38	12/15/2026	555,000	\$659,379	0.11%
DuPont de Nemours Inc	5.32	11/15/2038	525,000	\$648,523	0.11%
Carrier Global Corp	2.24	2/15/2025	630,000	\$642,735	0.11%
Qatar Government International Bond	3.25	6/2/2026	600,000	\$642,267	0.11%
Ginnie Mae	4.60	10/20/2047	2,708,670	\$642,211	0.11%
General Electric Co	5.55	1/5/2026	535,000	\$632,392	0.11%
Forestar Group Inc	8.00	4/15/2024	560,000	\$623,824	0.11%
United States Treasury Note/Bond	2.25	8/15/2049	545,000	\$619,251	0.11%
Morgan Stanley	5.00	11/24/2025	530,000	\$618,797	0.11%
Ginnie Mae I Pool	5.50	10/15/2033	537,437	\$617,782	0.11%
Comcast Corp	3.97	11/1/2047	515,000	\$612,689	0.10%
HCA Inc	5.88	2/1/2029	525,000	\$610,258	0.10%
Alexandria Real Estate Equities Inc	4.70	7/1/2030	500,000	\$609,440	0.10%
American Airlines 2013-2 Class A Pass Through Trust	4.95	7/15/2024	575,615	\$609,294	0.10%
Icahn Enterprises LP / Icahn Enterprises Finance Corp	6.25	5/15/2026	580,000	\$605,237	0.10%
General Motors Co	6.25	10/2/2043	525,000	\$604,517	0.10%
PayPal Holdings Inc	2.20	9/26/2022	590,000	\$604,198	0.10%
Chase Funding Trust Series 2003-5	2.23	7/25/2033	611,857	\$598,781	0.10%
Occidental Petroleum Corp	2.60	8/13/2021	585,000	\$593,301	0.10%
DISH DBS Corp	7.75	7/1/2026	545,000	\$592,675	0.10%
Southern California Edison Co	4.20	3/1/2029	500,000	\$588,591	0.10%
CVS Health Corp	3.00	8/15/2026	560,000	\$588,197	0.10%
GS Mortgage Securities Trust 2013-GCJ12	3.78	6/10/2046	555,000	\$583,310	0.10%
McAfee LLC	10.10	9/29/2025	581,023	\$580,623	0.10%
GE Capital International Funding Co Unlimited Co	4.42	11/15/2035	500,000	\$578,093	0.10%
Bristol-Myers Squibb Co	4.25	10/26/2049	445,000	\$577,722	0.10%
Ginnie Mae	4.40	11/20/2040	2,673,418	\$576,040	0.10%
FirstEnergy Corp	3.40	3/1/2050	565,000	\$571,944	0.10%
salesforce.com Inc	3.70	4/11/2028	505,000	\$571,072	0.10%
Nuveen Finance LLC	4.13	11/1/2024	505,000	\$569,779	0.10%
Credit Acceptance Corp	7.38	3/15/2023	540,000	\$568,246	0.10%

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Core Plus Bond Fund

As of February 29, 2020



SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
JPMorgan Chase & Co	4.35	8/15/2021	545,000	\$567,839	0.10%
Energy Transfer Operating LP	4.50	4/15/2024	515,000	\$565,769	0.10%
Petrobras Global Finance BV	5.09	1/15/2030	525,000	\$565,092	0.10%
American International Group Inc	3.90	4/1/2026	500,000	\$561,745	0.10%
Fannie Mae Pool	2.50	9/1/2029	538,653	\$561,059	0.10%
Becton Dickinson and Co	3.70	6/6/2027	504,000	\$560,605	0.10%
Ginnie Mae I Pool	5.50	2/15/2038	485,281	\$557,863	0.10%
Waste Management Inc	3.20	6/15/2026	510,000	\$556,598	0.09%
Wells Fargo & Co	4.40	6/14/2046	465,000	\$555,463	0.09%
Freddie Mac Gold Pool	5.00	6/1/2031	503,925	\$551,931	0.09%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/2025	485,000	\$548,318	0.09%
Fannie Mae Pool	3.00	4/1/2043	522,504	\$548,006	0.09%
Dominion Energy Inc	4.25	6/1/2028	475,000	\$547,091	0.09%
NXP BV / NXP Funding LLC	4.63	6/1/2023	500,000	\$546,675	0.09%
Eletson Holdings Inc / Eletson Finance US LLC / Agathonissos Finance LLC	0.00	1/15/2022	1,748,608	\$546,440	0.09%
Parker-Hannifin Corp	2.70	6/14/2024	520,000	\$545,703	0.09%
Occidental Petroleum Corp	3.20	8/15/2026	535,000	\$545,591	0.09%
Boeing Co/The	3.20	3/1/2029	500,000	\$542,981	0.09%
Freddie Mac Gold Pool	5.50	11/1/2036	463,699	\$532,068	0.09%
Standard Chartered PLC	2.82	1/30/2026	520,000	\$532,004	0.09%
Centene Corp	5.25	4/1/2025	500,000	\$524,688	0.09%
Ginnie Mae	4.50	8/20/2044	2,382,402	\$522,636	0.09%
Shell International Finance BV	3.13	11/7/2049	500,000	\$521,258	0.09%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc	4.90	2/1/2046	420,000	\$519,511	0.09%
Global Payments Inc	2.65	2/15/2025	500,000	\$517,873	0.09%
Fannie Mae Pool	5.50	5/1/2040	454,093	\$517,747	0.09%
Bank of America Corp	4.10	7/24/2023	475,000	\$517,485	0.09%
UPC Holding BV	5.50	1/15/2028	505,000	\$515,592	0.09%
Sinopec Group Overseas Development 2017 Ltd	2.50	9/13/2022	500,000	\$515,051	0.09%
HSBC Holdings PLC	2.63	11/7/2025	500,000	\$515,023	0.09%
Ford Motor Credit Co LLC	3.34	3/28/2022	500,000	\$512,223	0.09%
MSBAM Commercial Mortgage Securities Trust 2012-CKSV	1.06	10/15/2030	21,826,555	\$509,491	0.09%
COMM 2013-CCRE6 Mortgage Trust	4.08	3/10/2046	500,000	\$509,461	0.09%
Cloud Crane LLC	10.13	8/1/2024	475,000	\$506,320	0.09%
JPMBB Commercial Mortgage Securities Trust 2014-C19	0.75	4/15/2047	23,920,728	\$506,120	0.09%
BP Capital Markets America Inc	3.59	4/14/2027	450,000	\$500,298	0.09%
Sensata Technologies UK Financing Co PLC	6.25	2/15/2026	475,000	\$498,074	0.08%
Credit Suisse Group Funding Guernsey Ltd	4.88	5/15/2045	375,000	\$494,982	0.08%
Endo International PLC	5.87	4/29/2024	517,746	\$493,861	0.08%
Time Warner Cable LLC	4.00	9/1/2021	470,000	\$492,492	0.08%
JBS USA LUX SA / JBS USA Finance Inc	5.75	6/15/2025	475,000	\$491,971	0.08%
Commonwealth Edison Co	4.00	3/1/2049	405,000	\$491,690	0.08%

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EP Energy LLC / Everest Acquisition Finance Inc	7.75	5/15/2026	800,000	\$490,256	0.08%
Exelon Corp	3.50	6/1/2022	465,000	\$486,528	0.08%
JPMorgan Chase & Co	5.50	10/15/2040	345,000	\$485,654	0.08%
Occidental Petroleum Corp	2.90	8/15/2024	475,000	\$483,659	0.08%
Netflix Inc	4.38	11/15/2026	455,000	\$482,337	0.08%
Credit Acceptance Corp	6.63	3/15/2026	445,000	\$480,853	0.08%
Sabine Pass Liquefaction LLC	5.00	3/15/2027	425,000	\$479,647	0.08%
Freddie Mac Gold Pool	3.00	3/1/2043	448,288	\$477,321	0.08%
Bank of America Corp	3.19	7/23/2030	440,000	\$474,266	0.08%
United Technologies Corp	4.13	11/16/2028	400,000	\$473,466	0.08%
Ginnie Mae	4.55	8/20/2042	2,707,352	\$470,291	0.08%
CVS Health Corp	3.70	3/9/2023	435,000	\$467,218	0.08%
Altria Group Inc	5.80	2/14/2039	380,000	\$467,208	0.08%
Svenska Handelsbanken AB	3.90	11/20/2023	425,000	\$466,192	0.08%
Mauser Packaging Solutions Holding Co	7.25	4/15/2025	465,000	\$463,409	0.08%
CSC Holdings LLC	5.75	1/15/2030	435,000	\$463,209	0.08%
Ukraine Government International Bond	9.75	11/1/2028	375,000	\$462,367	0.08%
Abu Dhabi Government International Bond	2.13	9/30/2024	450,000	\$459,609	0.08%
Meredith Corp	6.88	2/1/2026	455,000	\$458,835	0.08%
General Electric Co	5.30	2/11/2021	444,000	\$458,521	0.08%
Barclays PLC	5.09	6/20/2030	400,000	\$457,276	0.08%
BHP Billiton Finance USA Ltd	6.75	10/19/2075	385,000	\$457,091	0.08%
Enterprise Products Operating LLC	5.38	2/15/2078	460,000	\$456,821	0.08%
Navistar Inc	5.16	11/6/2024	461,689	\$456,712	0.08%
Enterprise Products Operating LLC	4.20	1/31/2050	430,000	\$454,005	0.08%
Fannie Mae Pool	4.14	7/1/2033	433,618	\$453,255	0.08%
Enterprise Products Operating LLC	3.13	7/31/2029	430,000	\$450,575	0.08%
United Airlines 2018-1 Class AA Pass Through Trust	3.50	9/1/2031	407,069	\$450,414	0.08%
Bank of America Corp	2.88	10/22/2030	425,000	\$450,369	0.08%
Kraft Heinz Foods Co	3.50	6/6/2022	435,000	\$447,467	0.08%
Centene Corp	5.38	6/1/2026	420,000	\$446,791	0.08%
CCO Holdings LLC / CCO Holdings Capital Corp	5.13	5/1/2023	425,000	\$437,233	0.07%
Home Depot Inc/The	5.88	12/16/2036	300,000	\$436,924	0.07%
Golden Nugget LLC	4.12	10/4/2023	442,980	\$433,925	0.07%
Goldman Sachs Group Inc/The	3.63	2/20/2024	405,000	\$433,329	0.07%
DP World PLC	6.85	7/2/2037	340,000	\$433,002	0.07%
Russell Investments US Institutional Holdco Inc	4.35	6/1/2023	438,471	\$432,276	0.07%
Constellation Brands Inc	3.70	12/6/2026	390,000	\$431,618	0.07%
Goldman Sachs Group Inc/The	3.85	1/26/2027	388,000	\$427,667	0.07%
Bausch Health Americas Inc	8.50	1/31/2027	385,000	\$426,318	0.07%
Vodafone Group PLC	4.88	6/19/2049	350,000	\$423,098	0.07%
Apple Inc	4.65	2/23/2046	315,000	\$419,983	0.07%
Post Holdings Inc	5.00	8/15/2026	410,000	\$418,988	0.07%
Baidu Inc	4.38	5/14/2024	375,000	\$413,191	0.07%

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Morocco Government International Bond	4.25	12/11/2022	390,000	\$413,098	0.07%
Sunoco LP / Sunoco Finance Corp	4.88	1/15/2023	410,000	\$411,332	0.07%
Freddie Mac REMICS	2.00	2/15/2036	403,456	\$409,742	0.07%
NRG Energy Inc	5.25	6/15/2029	390,000	\$409,685	0.07%
Marathon Oil Corp	4.40	7/15/2027	370,000	\$406,702	0.07%
Targa Resources Partners LP / Targa Resources Partners Finance Corp	6.50	7/15/2027	386,000	\$406,093	0.07%
Duke Energy Florida LLC	3.80	7/15/2028	355,000	\$404,906	0.07%
Honduras Government International Bond	7.50	3/15/2024	350,000	\$403,156	0.07%
Dominican Republic International Bond	4.50	1/30/2030	400,000	\$403,004	0.07%
Sprint Corp	7.13	6/15/2024	350,000	\$402,368	0.07%
Credit Suisse Group AG	5.10	12/31/2049	400,000	\$400,040	0.07%
CSN Islands XI Corp	6.75	1/28/2028	435,000	\$397,155	0.07%
Freddie Mac Gold Pool	5.50	8/1/2038	342,068	\$396,293	0.07%
AbbVie Inc	2.60	11/21/2024	380,000	\$395,403	0.07%
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc	4.13	8/15/2026	390,000	\$393,230	0.07%
Bank of America Corp	4.30	12/31/2099	400,000	\$388,016	0.07%
Wells Fargo & Co	3.75	1/24/2024	360,000	\$387,693	0.07%
Consolidated Energy Finance SA	6.88	6/15/2025	390,000	\$385,056	0.07%
Springleaf Finance Corp	6.88	3/15/2025	340,000	\$384,778	0.07%
Fox Corp	5.58	1/25/2049	285,000	\$384,360	0.07%
Essex Portfolio LP	3.00	1/15/2030	360,000	\$383,375	0.07%
Equate Petrochemical BV	3.00	3/3/2022	375,000	\$383,144	0.07%
Evraz PLC	5.25	4/2/2024	350,000	\$383,104	0.07%
First Quantum Minerals Ltd	7.50	4/1/2025	390,000	\$382,606	0.07%
CNAC HK Finbridge Co Ltd	4.63	3/14/2023	350,000	\$381,058	0.06%
Colombia Government International Bond	3.00	1/30/2030	375,000	\$379,316	0.06%
Dell International LLC / EMC Corp	4.00	7/15/2024	350,000	\$377,553	0.06%
National Rural Utilities Cooperative Finance Corp	4.75	4/30/2043	355,000	\$377,211	0.06%
Virgin Media Finance PLC	5.75	1/15/2025	368,000	\$377,144	0.06%
Refinitiv US Holdings Inc	8.25	11/15/2026	335,000	\$376,973	0.06%
Indonesia Asahan Aluminium Persero PT	6.53	11/15/2028	300,000	\$375,547	0.06%
Fannie Mae Pool	6.50	9/1/2038	314,824	\$372,881	0.06%
Fannie Mae Pool	6.00	2/1/2038	332,005	\$371,986	0.06%
Avaya Inc	5.90	12/16/2024	389,175	\$370,087	0.06%
Freddie Mac REMICS	3.50	3/15/2041	3,925,695	\$369,988	0.06%
Bausch Health Americas Inc	4.66	5/19/2025	371,941	\$369,915	0.06%
Novelis Corp	4.75	1/30/2030	370,000	\$367,109	0.06%
Deutsche Bank AG	4.30	5/24/2028	375,000	\$366,595	0.06%
Saudi Arabian Oil Co	4.25	4/16/2039	325,000	\$365,271	0.06%
Southern Co Gas Capital Corp	4.40	5/30/2047	295,000	\$363,153	0.06%
AT&T Inc	3.60	7/15/2025	335,000	\$362,682	0.06%
Gold Fields Orogen Holdings BVI Ltd	6.13	5/15/2029	300,000	\$360,859	0.06%
MPLX LP	5.50	2/15/2049	315,000	\$358,615	0.06%
Maxar Technologies Ltd	4.36	10/5/2024	380,492	\$356,803	0.06%

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MGM China Holdings Ltd	5.88	5/15/2026	345,000	\$355,225	0.06%
Energy Transfer Operating LP	6.25	4/15/2049	300,000	\$354,265	0.06%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-LC9	1.50	12/15/2047	10,176,669	\$351,352	0.06%
Fannie Mae Pool	6.50	2/1/2038	299,710	\$351,281	0.06%
DuPont de Nemours Inc	5.42	11/15/2048	275,000	\$350,737	0.06%
T-Mobile USA Inc	6.50	1/15/2026	330,000	\$350,165	0.06%
PayPal Holdings Inc	2.65	10/1/2026	330,000	\$348,523	0.06%
Vale Overseas Ltd	6.88	11/21/2036	259,000	\$346,075	0.06%
CCO Holdings LLC / CCO Holdings Capital Corp	5.38	6/1/2029	320,000	\$345,004	0.06%
LGI Homes Inc	6.88	7/15/2026	325,000	\$342,074	0.06%
Fannie Mae Pool	6.50	7/1/2037	278,167	\$340,852	0.06%
Ginnie Mae I Pool	4.50	9/15/2039	302,748	\$340,757	0.06%
Centene Corp	3.38	2/15/2030	340,000	\$340,574	0.06%
GS Mortgage Securities Trust 2012-GCJ7	2.16	5/10/2045	11,008,577	\$338,253	0.06%
Prosus NV	3.68	1/21/2030	325,000	\$338,116	0.06%
Rogers Communications Inc	3.70	11/15/2049	305,000	\$336,292	0.06%
CF Industries Inc	4.95	6/1/2043	310,000	\$332,684	0.06%
Abu Dhabi Crude Oil Pipeline LLC	3.65	11/2/2029	300,000	\$328,600	0.06%
Ginnie Mae	4.50	5/16/2043	1,829,630	\$326,694	0.06%
Ziggo Bond Co BV	6.00	1/15/2027	305,000	\$323,681	0.06%
Navient Corp	6.13	3/25/2024	305,000	\$323,008	0.06%
MEG Energy Corp	7.13	2/1/2027	340,000	\$322,798	0.06%
American Builders & Contractors Supply Co Inc	5.88	5/15/2026	305,000	\$321,073	0.05%
Springleaf Finance Corp	6.63	1/15/2028	290,000	\$320,730	0.05%
Tenet Healthcare Corp	5.13	11/1/2027	300,000	\$319,526	0.05%
Southern California Gas Co	2.55	2/1/2030	300,000	\$317,825	0.05%
Republic Services Inc	2.30	3/1/2030	315,000	\$316,503	0.05%
Bayer US Finance II LLC	3.38	7/15/2024	300,000	\$316,426	0.05%
Tms International Holding Corp	7.25	8/15/2025	335,000	\$313,467	0.05%
DAE Funding LLC	5.75	11/15/2023	295,000	\$312,116	0.05%
Autodesk Inc	2.85	1/15/2030	295,000	\$311,603	0.05%
CIT Group Inc	5.80	12/31/2049	310,000	\$310,696	0.05%
Xcel Energy Inc	2.60	12/1/2029	300,000	\$309,849	0.05%
Waste Connections Inc	2.60	2/1/2030	300,000	\$308,668	0.05%
Citigroup Inc	3.52	10/27/2028	280,000	\$308,337	0.05%
Ypso Finance Bis SA	10.50	5/15/2027	265,000	\$308,228	0.05%
Lam Research Corp	4.00	3/15/2029	265,000	\$305,621	0.05%
Altice Financing SA	7.50	5/15/2026	285,000	\$303,406	0.05%
Bombardier Inc	6.13	1/15/2023	300,000	\$302,957	0.05%
Canadian Natural Resources Ltd	4.95	6/1/2047	250,000	\$300,343	0.05%
Occidental Petroleum Corp	4.40	8/15/2049	315,000	\$300,060	0.05%
Specialty Underwriting & Residential Finance Trust Series 2004-BC1	2.39	2/25/2035	303,178	\$299,461	0.05%
Alibaba Group Holding Ltd	3.40	12/6/2027	275,000	\$298,397	0.05%

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Enel Chile SA	4.88	6/12/2028	260,000	\$297,716	0.05%
Total Capital International SA	2.83	1/10/2030	280,000	\$297,551	0.05%
Ascent Resources Utica Holdings LLC / ARU Finance Corp	10.00	4/1/2022	331,000	\$295,876	0.05%
Ginnie Mae	5.28	4/20/2041	1,337,553	\$295,220	0.05%
Aruba Investments Inc	8.75	2/15/2023	295,000	\$294,672	0.05%
CMS Energy Corp	3.00	5/15/2026	275,000	\$294,348	0.05%
Sprint Corp	7.63	3/1/2026	240,000	\$292,280	0.05%
Southwestern Energy Co	7.75	10/1/2027	370,000	\$292,223	0.05%
GW B-CR Security Corp	9.50	11/1/2027	268,000	\$291,967	0.05%
Fannie Mae REMICS	3.50	9/25/2027	3,452,802	\$290,358	0.05%
Tengizchevroil Finance Co International Ltd	4.00	8/15/2026	275,000	\$289,160	0.05%
Ahern Rentals Inc	7.38	5/15/2023	360,000	\$286,339	0.05%
Triumph Group Inc	7.75	8/15/2025	285,000	\$283,132	0.05%
Nabors Industries Inc	5.75	2/1/2025	390,000	\$281,694	0.05%
Westpac Banking Corp	4.42	7/24/2039	240,000	\$281,588	0.05%
General Electric Co	5.88	1/14/2038	215,000	\$281,240	0.05%
Abbott Laboratories	4.90	11/30/2046	200,000	\$281,038	0.05%
Bank of America Corp	3.46	3/15/2025	260,000	\$280,891	0.05%
General Electric Co	6.88	1/10/2039	200,000	\$280,653	0.05%
AbbVie Inc	4.05	11/21/2039	250,000	\$279,765	0.05%
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc	4.25	9/15/2022	275,000	\$279,400	0.05%
IAMGOLD Corp	7.00	4/15/2025	265,000	\$278,553	0.05%
NextEra Energy Operating Partners LP	4.25	7/15/2024	270,000	\$276,461	0.05%
State Grid Overseas Investment 2016 Ltd	3.50	5/4/2027	250,000	\$275,500	0.05%
Lockheed Martin Corp	4.09	9/15/2052	210,000	\$273,920	0.05%
Tencent Holdings Ltd	3.80	2/11/2025	250,000	\$273,199	0.05%
Jamaica Government International Bond	7.88	7/28/2045	200,000	\$272,902	0.05%
Open Text Corp	3.88	2/15/2028	275,000	\$272,030	0.05%
Alibaba Group Holding Ltd	3.60	11/28/2024	250,000	\$271,002	0.05%
T-Mobile USA Inc	4.00	4/15/2022	260,000	\$270,754	0.05%
Navios South American Logistics Inc / Navios Logistics Finance US Inc	7.25	5/1/2022	275,000	\$270,646	0.05%
Ginnie Mae	4.55	8/20/2047	1,249,892	\$270,313	0.05%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	7.50	3/15/2026	235,000	\$269,271	0.05%
Energy Transfer Operating LP	5.00	5/15/2050	265,000	\$269,037	0.05%
Fannie Mae Pool	4.00	2/1/2031	248,518	\$268,700	0.05%
Navient Corp	6.75	6/15/2026	250,000	\$267,313	0.05%
McCormick & Co Inc/MD	3.15	8/15/2024	250,000	\$266,800	0.05%
Exxon Mobil Corp	2.44	8/16/2029	255,000	\$265,907	0.05%
Ginnie Mae	4.00	9/20/2040	2,248,432	\$265,590	0.05%
Builders FirstSource Inc	6.75	6/1/2027	242,000	\$264,839	0.05%
Medtronic Inc	4.38	3/15/2035	204,000	\$263,788	0.04%
Kinder Morgan Energy Partners LP	4.70	11/1/2042	245,000	\$263,429	0.04%
CCO Holdings LLC / CCO Holdings Capital Corp	5.13	2/15/2023	260,000	\$262,542	0.04%

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JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	0.93	12/15/2046	8,647,086	\$261,762	0.04%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/2045	200,000	\$261,643	0.04%
Deutsche Telekom AG	3.63	1/21/2050	245,000	\$260,063	0.04%
Carrier Global Corp	2.49	2/15/2027	255,000	\$259,844	0.04%
Virginia Electric & Power Co	3.80	4/1/2028	225,000	\$258,131	0.04%
Fox Corp	5.48	1/25/2039	200,000	\$257,396	0.04%
Navistar International Corp	6.63	11/1/2025	243,000	\$257,073	0.04%
Braskem Idesa SAPI	7.45	11/15/2029	250,000	\$254,550	0.04%
Refinitiv US Holdings Inc	4.85	10/1/2025	254,904	\$254,228	0.04%
Telecom Italia SpA/Milano	5.30	5/30/2024	235,000	\$254,013	0.04%
Cigna Corp	4.13	11/15/2025	225,000	\$253,421	0.04%
Discover Bank	2.70	2/6/2030	250,000	\$253,208	0.04%
Fannie Mae Pool	6.00	8/1/2038	227,206	\$253,089	0.04%
Eldorado Resorts Inc	3.89	4/17/2024	254,172	\$252,843	0.04%
Deutsche Bank AG	6.00	12/31/2049	275,000	\$252,638	0.04%
Navios Maritime Acquisition Corp / Navios Acquisition Finance US Inc	8.13	11/15/2021	365,000	\$252,370	0.04%
Consolidated Energy Finance SA	5.64	6/15/2022	250,000	\$250,526	0.04%
Braskem Netherlands Finance BV	4.50	1/31/2030	250,000	\$248,644	0.04%
Centene Corp	4.63	12/15/2029	230,000	\$248,612	0.04%
CSC Holdings LLC	6.63	10/15/2025	235,000	\$247,569	0.04%
Citigroup Inc	4.65	7/23/2048	185,000	\$246,445	0.04%
Fannie Mae Pool	6.50	12/1/2037	211,969	\$245,709	0.04%
Dominion Energy Gas Holdings LLC	3.00	11/15/2029	230,000	\$242,557	0.04%
Laredo Petroleum Inc	10.13	1/15/2028	330,000	\$240,168	0.04%
Prologis LP	3.00	4/15/2050	235,000	\$239,959	0.04%
Fannie Mae Pool	6.00	8/1/2038	214,678	\$239,572	0.04%
Steel Dynamics Inc	3.45	4/15/2030	225,000	\$238,732	0.04%
Vistra Operations Co LLC	5.63	2/15/2027	230,000	\$236,325	0.04%
Park-Ohio Industries Inc	6.63	4/15/2027	225,000	\$233,912	0.04%
SSL Robotics LLC	9.75	12/31/2023	215,000	\$233,684	0.04%
DTE Energy Co	3.40	6/15/2029	215,000	\$233,141	0.04%
Fannie Mae Pool	3.50	1/1/2041	217,476	\$232,033	0.04%
Swiss Re Finance Luxembourg SA	5.00	4/2/2049	200,000	\$230,411	0.04%
JPMorgan Chase & Co	3.21	4/1/2023	220,000	\$230,107	0.04%
ViacomCBS Inc	4.38	3/15/2043	210,000	\$229,755	0.04%
T-Mobile USA Inc	4.50	2/1/2026	225,000	\$228,870	0.04%
Ziggo BV	5.50	1/15/2027	220,000	\$228,121	0.04%
Embarq Corp	8.00	6/1/2036	210,000	\$227,847	0.04%
Fannie Mae Pool	3.50	4/1/2047	209,218	\$226,952	0.04%
Louisville Gas & Electric Co	4.25	4/1/2049	180,000	\$224,749	0.04%
MPLX LP	4.88	12/1/2024	200,000	\$224,315	0.04%
CCO Holdings LLC / CCO Holdings Capital Corp	4.50	8/15/2030	220,000	\$222,833	0.04%

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Advanced Drainage Systems Inc	5.00	9/30/2027	210,000	\$221,696	0.04%
JPMBB Commercial Mortgage Securities Trust 2014-C24	0.92	11/15/2047	7,704,433	\$220,452	0.04%
Trust F/1401	5.25	1/30/2026	200,000	\$220,375	0.04%
Hudbay Minerals Inc	7.63	1/15/2025	225,000	\$219,598	0.04%
Telecom Italia Capital SA	6.38	11/15/2033	185,000	\$217,921	0.04%
Barclays PLC	7.75	12/31/2049	200,000	\$217,729	0.04%
Ginnie Mae II Pool	3.25	7/20/2043	210,265	\$217,365	0.04%
Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp	5.25	5/15/2027	220,000	\$216,801	0.04%
Xilinx Inc	2.95	6/1/2024	205,000	\$216,514	0.04%
JBS Investments II GmbH	7.00	1/15/2026	200,000	\$215,250	0.04%
Enterprise Development Authority/The	12.00	7/15/2024	185,000	\$214,662	0.04%
Sprint Capital Corp	8.75	3/15/2032	150,000	\$214,372	0.04%
Freddie Mac REMICS	3.00	2/15/2029	3,491,382	\$214,104	0.04%
Bahrain Government International Bond	5.63	9/30/2031	200,000	\$211,944	0.04%
First NLC Trust 2005-1	0.85	5/25/2035	225,128	\$211,582	0.04%
Fannie Mae Pool	3.00	12/1/2048	202,802	\$210,327	0.04%
Ecuador Government International Bond	9.63	6/2/2027	275,000	\$209,973	0.04%
Eldorado Resorts Inc	6.00	9/15/2026	190,000	\$209,890	0.04%
Axtel SAB de CV	6.38	11/14/2024	200,000	\$209,554	0.04%
Healthcare Trust of America Holdings LP	3.10	2/15/2030	200,000	\$209,523	0.04%
Open Text Corp	5.88	6/1/2026	195,000	\$209,330	0.04%
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc	6.00	2/15/2025	200,000	\$209,000	0.04%
JPMorgan Chase & Co	4.95	6/1/2045	155,000	\$208,562	0.04%
Freddie Mac REMICS	3.50	1/15/2040	2,903,341	\$208,176	0.04%
Triumph Group Inc	6.25	9/15/2024	195,000	\$207,905	0.04%
Egypt Government International Bond	5.58	2/21/2023	200,000	\$207,239	0.04%
Taseko Mines Ltd	8.75	6/15/2022	225,000	\$206,656	0.04%
Cigna Corp	4.90	12/15/2048	165,000	\$206,248	0.04%
Caesars Resort Collection LLC / CRC Finco Inc	5.25	10/15/2025	205,000	\$205,380	0.04%
Cable Onda SA	4.50	1/30/2030	200,000	\$204,250	0.03%
DISH DBS Corp	5.13	5/1/2020	200,000	\$203,965	0.03%
Mid-America Apartments LP	3.95	3/15/2029	175,000	\$203,603	0.03%
Vistra Operations Co LLC	5.00	7/31/2027	200,000	\$202,861	0.03%
Avation Capital SA	6.50	5/15/2021	200,000	\$202,632	0.03%
CCM Merger Inc	6.00	3/15/2022	195,000	\$202,345	0.03%
Morgan Stanley	6.38	7/24/2042	130,000	\$201,395	0.03%
NuStar Logistics LP	6.00	6/1/2026	190,000	\$200,925	0.03%
Springleaf Finance Corp	5.63	3/15/2023	190,000	\$200,750	0.03%
Bancolumbia SA	3.00	1/29/2025	200,000	\$200,417	0.03%
IRB Holding Corp	4.38	2/5/2025	205,589	\$200,085	0.03%
Gulfport Energy Corp	6.38	5/15/2025	595,000	\$200,081	0.03%
Asurion LLC	4.60	11/3/2023	201,791	\$199,657	0.03%
Centrais Eletricas Brasileiras SA	3.63	2/4/2025	200,000	\$199,524	0.03%
Sealed Air Corp	4.88	12/1/2022	190,000	\$199,441	0.03%

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CIT Group Inc	5.00	8/15/2022	190,000	\$199,071	0.03%
CommScope Inc	8.25	3/1/2027	190,000	\$198,788	0.03%
Markel Corp	4.30	11/1/2047	175,000	\$198,201	0.03%
First Quantum Minerals Ltd	7.25	4/1/2023	200,000	\$198,042	0.03%
Freddie Mac Gold Pool	6.00	10/1/2036	168,366	\$197,522	0.03%
Buckeye Partners LP	3.95	12/1/2026	205,000	\$196,774	0.03%
Bombardier Inc	7.50	3/15/2025	190,000	\$195,233	0.03%
Altice Financing SA	5.00	1/15/2028	200,000	\$195,036	0.03%
Oasis Petroleum Inc	6.25	5/1/2026	305,000	\$193,929	0.03%
T-Mobile USA Inc	5.13	4/15/2025	185,000	\$193,669	0.03%
Hungary Government International Bond	5.38	2/21/2023	176,000	\$193,220	0.03%
Comcast Corp	4.70	10/15/2048	145,000	\$193,210	0.03%
Cascades Inc/Cascades USA Inc	5.38	1/15/2028	185,000	\$193,146	0.03%
CSC Holdings LLC	4.16	4/15/2027	193,548	\$191,397	0.03%
Front Range BidCo Inc	0.00	2/19/2027	195,000	\$190,195	0.03%
Southern Co/The	5.50	3/15/2057	180,000	\$189,936	0.03%
Academy Ltd	5.65	7/1/2022	237,980	\$189,566	0.03%
Romanian Government International Bond	4.88	1/22/2024	170,000	\$187,493	0.03%
US Bancorp	3.00	7/30/2029	175,000	\$187,300	0.03%
Fortis Inc/Canada	3.06	10/4/2026	174,000	\$186,841	0.03%
Vodafone Group PLC	4.13	5/30/2025	165,000	\$185,992	0.03%
Argentine Republic Government International Bond	5.63	1/26/2022	395,000	\$185,773	0.03%
Capital Auto Receivables Asset Trust 2018-2	3.02	2/22/2021	184,254	\$184,658	0.03%
Energy Transfer Operating LP	3.75	5/15/2030	180,000	\$183,252	0.03%
Buckeye Partners LP	4.40	11/1/2026	185,000	\$183,145	0.03%
Fannie Mae Pool	3.00	12/1/2040	173,512	\$181,977	0.03%
Enterprise Products Operating LLC	3.95	1/31/2060	185,000	\$181,955	0.03%
Navient Corp	6.63	7/26/2021	175,000	\$181,293	0.03%
Front Range BidCo Inc	4.00	3/1/2027	185,000	\$181,069	0.03%
Fannie Mae Pool	3.00	9/1/2032	172,708	\$180,906	0.03%
United Rentals North America Inc	4.63	10/15/2025	175,000	\$180,390	0.03%
Saxon Asset Securities Trust 2004-1	2.75	3/25/2035	271,056	\$179,491	0.03%
Altria Group Inc	4.00	1/31/2024	165,000	\$178,760	0.03%
Post Holdings Inc	4.63	4/15/2030	180,000	\$177,522	0.03%
Fannie Mae Pool	6.50	7/1/2037	152,200	\$176,334	0.03%
Freddie Mac Gold Pool	5.50	4/1/2038	153,624	\$176,129	0.03%
Pixelle Specialty Solutions LLC	8.10	10/31/2024	180,000	\$175,862	0.03%
Adobe Inc	2.30	2/1/2030	170,000	\$174,975	0.03%
Intelsat Jackson Holdings SA	8.00	2/15/2024	170,000	\$174,854	0.03%
Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp	5.63	5/1/2027	185,000	\$174,585	0.03%
Prime Security Services Borrower LLC / Prime Finance Inc	6.25	1/15/2028	180,000	\$174,461	0.03%
Citigroup Inc	4.70	12/31/2049	175,000	\$173,899	0.03%
Claire's Stores Inc	8.42	12/18/2026	178,390	\$173,799	0.03%
Ginnie Mae II Pool	5.00	7/20/2040	160,988	\$173,237	0.03%

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Energy Transfer Operating LP	5.15	3/15/2045	160,000	\$170,818	0.03%
Global Aircraft Leasing Co Ltd	6.50	9/15/2024	165,000	\$168,781	0.03%
Exxon Mobil Corp	3.00	8/16/2039	160,000	\$167,237	0.03%
MGM Resorts International	6.00	3/15/2023	150,000	\$165,588	0.03%
UnitedHealth Group Inc	3.50	8/15/2039	150,000	\$165,492	0.03%
Oasis Petroleum Inc	6.88	1/15/2023	210,000	\$164,595	0.03%
Freeport-McMoRan Inc	4.25	3/1/2030	175,000	\$164,535	0.03%
Sprint Communications Inc	6.00	11/15/2022	150,000	\$163,540	0.03%
Spectacle Gary Holdings LLC	11.00	12/23/2025	158,514	\$162,344	0.03%
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	0.30	8/15/2046	18,915,380	\$162,065	0.03%
Credit Acceptance Corp	5.13	12/31/2024	155,000	\$161,261	0.03%
Golden Nugget Inc	6.75	10/15/2024	160,000	\$161,232	0.03%
Keurig Dr Pepper Inc	3.55	5/25/2021	155,000	\$160,273	0.03%
Georgia Power Co	4.30	3/15/2043	130,000	\$157,646	0.03%
Diamond Sports Group LLC / Diamond Sports Finance Co	5.38	8/15/2026	170,000	\$157,150	0.03%
Freddie Mac REMICS	3.50	2/15/2028	2,095,513	\$156,749	0.03%
Popular Inc	6.13	9/14/2023	145,000	\$156,189	0.03%
Freddie Mac Gold Pool	5.50	8/1/2023	150,173	\$156,086	0.03%
GTT Communications Inc	7.88	12/31/2024	200,000	\$155,669	0.03%
American Airlines 2013-1 Class B Pass Through Trust	5.63	7/15/2022	150,726	\$155,307	0.03%
Ingles Markets Inc	5.75	6/15/2023	151,000	\$153,968	0.03%
Croatia Government International Bond	6.63	7/14/2020	150,000	\$153,651	0.03%
Arch Capital Finance LLC	5.03	12/15/2046	110,000	\$153,343	0.03%
Fannie Mae REMICS	3.00	4/25/2027	2,185,015	\$151,651	0.03%
MEG Energy Corp	7.00	3/31/2024	155,000	\$151,413	0.03%
MPLX LP	4.00	3/15/2028	140,000	\$150,026	0.03%
Sprint Corp	7.88	9/15/2023	125,000	\$147,352	0.03%
Fannie Mae Pool	5.50	9/1/2033	127,729	\$146,680	0.03%
Builders FirstSource Inc	5.00	3/1/2030	145,000	\$145,472	0.02%
Ginnie Mae	4.00	3/16/2039	1,928,118	\$144,795	0.02%
Ginnie Mae	3.50	2/20/2040	2,364,681	\$144,433	0.02%
Fannie Mae REMIC Trust 2005-W2	1.83	5/25/2035	144,599	\$144,413	0.02%
Energizer Holdings Inc	5.50	6/15/2025	140,000	\$143,698	0.02%
IRB Holding Corp	6.75	2/15/2026	140,000	\$142,520	0.02%
MidAmerican Energy Co	3.15	4/15/2050	130,000	\$141,929	0.02%
Diamond Sports Group LLC / Diamond Sports Finance Co	6.63	8/15/2027	175,000	\$141,679	0.02%
Fannie Mae Pool	2.50	6/1/2028	135,657	\$140,188	0.02%
Garda World Security Corp	6.39	10/23/2026	140,848	\$140,087	0.02%
PartnerRe Finance B LLC	3.70	7/2/2029	125,000	\$139,761	0.02%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	4.63	1/15/2027	140,000	\$139,513	0.02%
AK Steel Corp	7.63	10/1/2021	135,000	\$139,026	0.02%
Level 3 Financing Inc	5.13	5/1/2023	135,000	\$138,797	0.02%
Flex Acquisition Co Inc	6.88	1/15/2025	140,000	\$138,433	0.02%

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CMS Energy Corp	4.70	3/31/2043	110,000	\$138,255	0.02%
TreeHouse Foods Inc	4.88	3/15/2022	135,000	\$137,697	0.02%
Shelf Drilling Holdings Ltd	8.25	2/15/2025	165,000	\$137,517	0.02%
Westpac Banking Corp	4.11	7/24/2034	125,000	\$137,146	0.02%
Boyne USA Inc	7.25	5/1/2025	125,000	\$136,771	0.02%
Freddie Mac REMICS	4.99	5/15/2026	1,506,857	\$136,713	0.02%
Freddie Mac REMICS	3.00	5/15/2027	2,278,355	\$136,270	0.02%
Blue Cube Spinco LLC	9.75	10/15/2023	125,000	\$136,205	0.02%
Tucson Electric Power Co	4.85	12/1/2048	100,000	\$135,963	0.02%
Bausch Health Cos Inc	6.50	3/15/2022	130,000	\$135,677	0.02%
Lennar Corp	4.88	12/15/2023	125,000	\$134,620	0.02%
Blackstone Holdings Finance Co LLC	3.50	9/10/2049	120,000	\$134,445	0.02%
Oracle Corp	4.00	11/15/2047	110,000	\$134,438	0.02%
Boeing Co/The	3.90	5/1/2049	120,000	\$134,143	0.02%
FMG Resources August 2006 Pty Ltd	4.75	5/15/2022	130,000	\$134,101	0.02%
TRI Pointe Group Inc	4.88	7/1/2021	130,000	\$133,981	0.02%
Centene Corp	4.75	5/15/2022	130,000	\$133,404	0.02%
NuStar Logistics LP	6.75	2/1/2021	130,000	\$133,344	0.02%
MasTec Inc	4.88	3/15/2023	130,000	\$133,022	0.02%
Icahn Enterprises LP / Icahn Enterprises Finance Corp	6.25	2/1/2022	130,000	\$132,903	0.02%
Ginnie Mae II Pool	5.00	10/20/2039	118,176	\$132,622	0.02%
AMC Networks Inc	4.75	12/15/2022	130,000	\$132,279	0.02%
DAE Funding LLC	4.50	8/1/2022	130,000	\$132,113	0.02%
Hudbay Minerals Inc	7.25	1/15/2023	130,000	\$131,854	0.02%
Bellring Brands LLC	6.60	10/21/2024	130,000	\$130,698	0.02%
NOVA Chemicals Corp	5.25	8/1/2023	130,000	\$130,569	0.02%
VICI Properties LP / VICI Note Co Inc	3.50	2/15/2025	130,000	\$130,530	0.02%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	6.63	6/15/2024	125,000	\$130,186	0.02%
NRG Energy Inc	7.25	5/15/2026	120,000	\$129,768	0.02%
ILFC E-Capital Trust II	4.15	12/21/2065	155,000	\$127,594	0.02%
JPMorgan Chase & Co	3.96	11/15/2048	105,000	\$126,948	0.02%
Ginnie Mae	4.40	5/20/2046	635,400	\$126,891	0.02%
KB Home	7.63	5/15/2023	110,000	\$125,945	0.02%
Virginia Electric & Power Co	4.60	12/1/2048	95,000	\$125,726	0.02%
TransDigm Inc	6.25	3/15/2026	115,000	\$125,071	0.02%
Delta Merlin Dunia Tekstil PT	0.00	3/12/2024	1,000,000	\$125,000	0.02%
HCA Healthcare Inc	6.25	2/15/2021	120,000	\$124,989	0.02%
Xerox Corp	4.12	3/15/2023	120,000	\$124,647	0.02%
DTE Electric Co	3.95	3/1/2049	100,000	\$123,683	0.02%
Lions Gate Capital Holdings LLC	3.85	3/24/2025	125,269	\$121,538	0.02%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	3.50	2/15/2023	120,000	\$120,453	0.02%
Fannie Mae Pool	5.50	7/1/2033	103,976	\$119,346	0.02%
Georgia Power Co	3.70	1/30/2050	105,000	\$119,280	0.02%

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Indiantown Cogeneration LP	9.77	12/15/2020	112,374	\$118,323	0.02%
Forestar Group Inc	5.00	3/1/2028	120,000	\$118,000	0.02%
Vale Overseas Ltd	6.25	8/10/2026	100,000	\$117,678	0.02%
Boeing Co/The	3.75	2/1/2050	105,000	\$116,692	0.02%
Tenet Healthcare Corp	4.63	9/1/2024	110,000	\$114,402	0.02%
DTE Energy Co	6.38	4/15/2033	81,000	\$113,967	0.02%
HCA Inc	5.50	6/15/2047	95,000	\$113,851	0.02%
Front Range BidCo Inc	6.13	3/1/2028	115,000	\$113,586	0.02%
Burlington Northern Santa Fe LLC	4.38	9/1/2042	90,000	\$112,551	0.02%
Navient Corp	5.00	3/15/2027	115,000	\$111,771	0.02%
Epicor Software Corp	9.19	6/30/2023	110,000	\$111,709	0.02%
Freddie Mac Gold Pool	6.00	2/1/2033	99,010	\$110,447	0.02%
BAT Capital Corp	2.29	8/14/2020	110,000	\$110,260	0.02%
Claire's Holdings LLC			232	\$110,200	0.02%
Icahn Enterprises LP / Icahn Enterprises Finance Corp	4.75	9/15/2024	105,000	\$109,524	0.02%
Fannie Mae REMICS	3.50	3/25/2031	2,104,269	\$108,907	0.02%
American Builders & Contractors Supply Co Inc	4.00	1/15/2028	110,000	\$108,866	0.02%
Norbord Inc	5.75	7/15/2027	100,000	\$105,975	0.02%
Elwood Energy LLC	8.16	7/5/2026	94,136	\$104,744	0.02%
VEREIT Operating Partnership LP	3.10	12/15/2029	100,000	\$104,458	0.02%
Ascent Resources Utica Holdings LLC / ARU Finance Corp	7.00	11/1/2026	165,000	\$102,850	0.02%
United Rentals North America Inc	5.88	9/15/2026	95,000	\$102,556	0.02%
BP Capital Markets America Inc	4.23	11/6/2028	85,000	\$99,745	0.02%
Laredo Petroleum Inc	9.50	1/15/2025	135,000	\$98,518	0.02%
Flex Acquisition Co Inc	7.88	7/15/2026	95,000	\$97,381	0.02%
Petroleos Mexicanos	6.95	1/28/2060	100,000	\$97,236	0.02%
Radiate Holdco LLC / Radiate Finance Inc	6.63	2/15/2025	95,000	\$95,517	0.02%
Fannie Mae Pool	4.36	8/1/2035	89,546	\$94,223	0.02%
SM Energy Co	6.63	1/15/2027	120,000	\$94,016	0.02%
Fannie Mae Pool	3.00	10/1/2029	88,356	\$92,615	0.02%
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer (Luxembourg) S.A.	5.13	7/15/2023	90,000	\$91,489	0.02%
Fannie Mae Pool	3.50	3/1/2048	85,547	\$90,238	0.02%
Fannie Mae REMICS	3.50	5/25/2028	1,219,802	\$87,323	0.01%
Fannie Mae REMICS	2.25	7/25/2040	83,621	\$86,521	0.01%
Iron Mountain Inc	4.38	6/1/2021	85,000	\$85,634	0.01%
Fannie Mae Pool	3.50	10/1/2047	79,271	\$85,598	0.01%
AK Steel Corp	6.38	10/15/2025	85,000	\$84,922	0.01%
Markel Corp	3.35	9/17/2029	75,000	\$82,324	0.01%
Intelsat Jackson Holdings SA	5.50	8/1/2023	95,000	\$82,135	0.01%
Ginnie Mae II Pool	3.50	9/20/2044	75,386	\$81,660	0.01%
Sunoco LP / Sunoco Finance Corp	5.50	2/15/2026	80,000	\$81,404	0.01%
Williams Scotsman International Inc	7.88	12/15/2022	77,000	\$81,360	0.01%
Bausch Health Cos Inc	5.00	1/30/2028	80,000	\$79,778	0.01%

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Navios Maritime Holdings Inc / Navios Maritime Finance II US Inc	11.25	8/15/2022	110,000	\$79,716	0.01%
NCL Corp Ltd	3.63	12/15/2024	85,000	\$79,378	0.01%
Arconic Rolled Products Corp	0.00	2/4/2027	80,000	\$79,000	0.01%
Freddie Mac Gold Pool	6.00	7/1/2023	70,595	\$78,501	0.01%
Tenet Healthcare Corp	8.13	4/1/2022	70,000	\$78,211	0.01%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	5.88	2/15/2028	75,000	\$78,143	0.01%
Fannie Mae Pool	6.50	3/1/2038	66,657	\$75,983	0.01%
CenturyLink Inc	4.00	2/15/2027	75,000	\$75,676	0.01%
Fannie Mae Pool	4.42	4/1/2033	69,895	\$73,778	0.01%
Freddie Mac Gold Pool	6.50	4/1/2035	61,568	\$73,022	0.01%
Continental Resources Inc/OK	4.90	6/1/2044	80,000	\$71,527	0.01%
Fannie Mae REMICS	3.50	11/25/2027	918,615	\$69,239	0.01%
Valvoline Inc	4.25	2/15/2030	70,000	\$69,087	0.01%
Blackstone Holdings Finance Co LLC	2.50	1/10/2030	65,000	\$68,363	0.01%
Ginnie Mae	1.75	10/16/2037	68,134	\$68,154	0.01%
Fannie Mae Pool	5.50	6/1/2023	61,407	\$67,033	0.01%
Navios Maritime Holdings Inc / Navios Maritime Finance II US Inc	7.38	1/15/2022	130,000	\$66,550	0.01%
Energizer Holdings Inc	3.94	12/17/2025	65,520	\$65,304	0.01%
Sanchez Energy Corp	7.25	2/15/2023	115,000	\$63,621	0.01%
Ginnie Mae II Pool	5.50	5/20/2035	55,726	\$63,287	0.01%
Ginnie Mae I Pool	7.00	6/15/2032	55,206	\$61,807	0.01%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	4.88	2/15/2030	60,000	\$60,211	0.01%
Fannie Mae REMICS	4.00	4/25/2043	529,227	\$60,121	0.01%
Merrill Lynch Mortgage Investors Trust Series 2005-A8	1.98	8/25/2036	58,289	\$58,160	0.01%
United Rentals North America Inc	4.88	1/15/2028	55,000	\$56,789	0.01%
Freddie Mac Gold Pool	6.50	10/1/2035	47,629	\$56,633	0.01%
PTC Inc	3.63	2/15/2025	55,000	\$55,237	0.01%
SM Energy Co	5.00	1/15/2024	70,000	\$55,010	0.01%
Freddie Mac Gold Pool	5.50	5/1/2033	46,183	\$52,795	0.01%
Fannie Mae Pool	4.00	8/1/2020	49,986	\$52,620	0.01%
Ginnie Mae I Pool	6.50	12/15/2032	46,918	\$52,319	0.01%
Fannie Mae Pool	5.50	9/1/2020	46,952	\$47,356	0.01%
Freddie Mac Gold Pool	8.00	9/1/2030	43,608	\$46,292	0.01%
Fannie Mae Pool	3.76	1/1/2033	43,713	\$45,015	0.01%
Freddie Mac Gold Pool	5.50	10/1/2033	40,963	\$44,807	0.01%
JP Morgan Mortgage Acquisition Trust 2006-CW2	1.78	8/25/2036	44,674	\$44,614	0.01%
Americredit Automobile Receivables Trust 2018-2	2.86	11/18/2021	43,040	\$43,129	0.01%
Union Pacific Corp	4.38	11/15/2065	35,000	\$42,272	0.01%
Fannie Mae Pool	4.00	6/1/2048	39,364	\$42,031	0.01%
Freddie Mac Non Gold Pool	3.99	1/1/2034	40,060	\$41,093	0.01%
Freddie Mac REMICS	3.00	10/15/2027	562,240	\$40,616	0.01%
Ginnie Mae I Pool	6.00	12/15/2033	35,047	\$40,233	0.01%

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Chaparral Energy Inc - A Shares			73,263	\$39,262	0.01%
Fannie Mae Pool	3.50	2/1/2033	36,814	\$39,127	0.01%
JPMorgan Chase & Co	4.00	12/31/2049	40,000	\$37,631	0.01%
Centene Corp	4.25	12/15/2027	35,000	\$36,359	0.01%
Kraft Heinz Foods Co	2.80	7/2/2020	36,000	\$36,162	0.01%
Fannie Mae Pool	6.00	5/1/2038	31,543	\$35,125	0.01%
Ginnie Mae I Pool	6.00	2/15/2033	28,783	\$32,361	0.01%
Fannie Mae Pool	3.21	10/1/2034	31,126	\$31,759	0.01%
Freddie Mac Gold Pool	6.00	12/1/2033	26,272	\$30,636	0.01%
Level 3 Financing Inc	3.31	3/1/2027	30,360	\$29,644	0.01%
Ginnie Mae I Pool	5.00	6/15/2034	26,108	\$29,392	0.01%
BAT Capital Corp	4.54	8/15/2047	25,000	\$26,073	0.00%
AbbVie Inc	3.38	11/14/2021	25,000	\$26,018	0.00%
Freddie Mac Gold Pool	6.00	12/1/2031	21,848	\$25,407	0.00%
Freddie Mac Gold Pool	6.00	12/1/2032	21,753	\$25,353	0.00%
Ginnie Mae II Pool	6.00	1/20/2029	22,276	\$25,032	0.00%
Ginnie Mae II Pool	6.00	7/20/2028	21,457	\$24,109	0.00%
Fannie Mae Pool	7.00	3/1/2032	19,402	\$22,310	0.00%
Ginnie Mae II Pool	6.00	11/20/2028	19,338	\$21,731	0.00%
Chase Funding Trust Series 2004-1	2.09	12/25/2033	22,352	\$21,501	0.00%
Ginnie Mae I Pool	6.00	8/15/2031	17,286	\$19,230	0.00%
Fannie Mae Pool	4.76	4/1/2036	17,901	\$18,283	0.00%
Fannie Mae Pool	5.50	2/1/2023	14,458	\$15,780	0.00%
Ginnie Mae I Pool	6.50	10/15/2032	13,624	\$15,749	0.00%
Sanchez Energy Corp	0.49	5/11/2020	15,539	\$15,540	0.00%
Sanchez Energy Corp	7.15	5/11/2020	15,000	\$15,006	0.00%
Freddie Mac REMICS	4.00	4/15/2025	809,329	\$14,856	0.00%
Corp Lindley SA	6.75	11/23/2021	14,000	\$14,817	0.00%
Corp Lindley SA	6.75	11/23/2021	14,000	\$14,815	0.00%
Freddie Mac Gold Pool	6.00	1/1/2038	11,392	\$12,669	0.00%
Freddie Mac Gold Pool	7.00	6/1/2030	10,810	\$12,136	0.00%
Ginnie Mae I Pool	6.00	2/15/2032	9,883	\$10,994	0.00%
Ginnie Mae I Pool	7.00	6/15/2031	8,119	\$9,763	0.00%
Ultra Resources Inc/US	6.88	4/15/2022	90,000	\$9,538	0.00%
Freddie Mac Gold Pool	6.50	5/1/2032	7,660	\$8,917	0.00%
Freddie Mac REMICS	5.09	9/15/2034	195,455	\$8,024	0.00%
Fannie Mae Pool	6.50	4/1/2032	6,332	\$7,209	0.00%
Fannie Mae Pool	6.00	2/1/2023	6,120	\$6,803	0.00%
Credit Suisse Commercial Mortgage Trust Series 2006-C5	1.09	12/15/2039	639,841	\$6,738	0.00%
Freddie Mac Gold Pool	6.50	5/1/2029	5,906	\$6,633	0.00%
Fannie Mae Pool	6.50	8/1/2032	5,861	\$6,570	0.00%
Freddie Mac Gold Pool	7.50	1/1/2031	5,030	\$5,988	0.00%
Fannie Mae Pool	7.50	8/1/2032	5,042	\$5,721	0.00%
Freddie Mac REMICS	3.00	9/15/2025	515,608	\$5,552	0.00%

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Freddie Mac Gold Pool	7.00	12/1/2029	4,977	\$5,528	0.00%
Ginnie Mae II Pool	6.00	7/20/2029	4,830	\$5,431	0.00%
Freddie Mac Gold Pool	6.00	3/1/2022	4,603	\$5,119	0.00%
Air 2 US	8.63	10/1/2020	4,914	\$5,090	0.00%
Ginnie Mae II Pool	6.50	3/20/2028	4,384	\$4,997	0.00%
Ginnie Mae II Pool	6.50	5/20/2029	3,961	\$4,612	0.00%
Freddie Mac Gold Pool	6.50	3/1/2029	3,807	\$4,291	0.00%
Fannie Mae Pool	4.44	2/1/2036	4,096	\$4,185	0.00%
Ginnie Mae II Pool	8.00	1/20/2031	3,221	\$3,989	0.00%
Freddie Mac Gold Pool	7.00	12/1/2030	3,645	\$3,807	0.00%
Fannie Mae REMICS	4.87	3/25/2022	88,684	\$3,333	0.00%
Freddie Mac Gold Pool	6.50	4/1/2031	2,682	\$3,068	0.00%
Sanchez Energy Corp	0.00	1/15/2023	100,000	\$3,000	0.00%
Fannie Mae Pool	5.50	6/1/2020	2,895	\$2,909	0.00%
Freddie Mac Gold Pool	7.50	2/1/2032	2,461	\$2,851	0.00%
Navient Student Loan Trust 2017-3	1.93	7/26/2066	2,800	\$2,801	0.00%
Ginnie Mae I Pool	6.00	1/15/2032	2,256	\$2,604	0.00%
Alta Mesa Holdings LP / Alta Mesa Finance Services Corp	0.00	12/15/2024	200,000	\$2,500	0.00%
LB-UBS Commercial Mortgage Trust 2005-C3	0.77	7/15/2040	1,869,410	\$2,496	0.00%
Fannie Mae Pool	6.50	12/1/2031	2,197	\$2,463	0.00%
Fannie Mae Pool	6.50	5/1/2022	2,068	\$2,318	0.00%
Freddie Mac Gold Pool	6.00	6/1/2028	1,889	\$2,130	0.00%
EP Energy LLC / Everest Acquisition Finance Inc	0.00	5/1/2024	100,000	\$2,000	0.00%
Fannie Mae REMICS	4.87	12/25/2021	65,998	\$1,975	0.00%
Freddie Mac Gold Pool	6.50	2/1/2032	1,705	\$1,940	0.00%
Fannie Mae Pool	6.50	2/1/2032	1,711	\$1,918	0.00%
Freddie Mac Gold Pool	6.50	9/1/2031	1,698	\$1,904	0.00%
Fannie Mae Pool	6.50	2/1/2032	1,514	\$1,721	0.00%
Freddie Mac Gold Pool	7.50	3/1/2031	1,452	\$1,685	0.00%
Ginnie Mae I Pool	7.00	7/15/2031	1,357	\$1,517	0.00%
Fannie Mae Pool	5.50	7/1/2023	1,261	\$1,377	0.00%
Freddie Mac Gold Pool	7.50	9/1/2030	1,046	\$1,222	0.00%
Freddie Mac Gold Pool	7.00	9/1/2031	955	\$1,105	0.00%
Freddie Mac Gold Pool	6.00	1/1/2029	484	\$542	0.00%
Fannie Mae REMICS	23.73	8/25/2035	1,896	\$362	0.00%
Freddie Mac Gold Pool	7.50	12/1/2030	344	\$350	0.00%
Freddie Mac Gold Pool	6.50	6/1/2031	240	\$269	0.00%
LB-UBS Commercial Mortgage Trust 2007-C1	0.35	2/15/2040	252,512	\$202	0.00%
Freddie Mac Gold Pool	7.00	6/1/2031	121	\$140	0.00%
Chesapeake Oil Op/Fin Escrow Shares	0.00	11/15/2019	1,385,000	\$0	0.00%
Claire's Stores Escrow - GCB	0.00	3/15/2019	400,000	\$0	0.00%
T-Mobile USA Inc	0.00	3/1/2023	10,000	\$0	0.00%
T-Mobile USA Inc	0.00	4/15/2024	345,000	\$0	0.00%
T-Mobile USA Inc	0.00	1/15/2026	1,330,000	\$0	0.00%

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T-Mobile USA Inc	0.00	1/15/2024	190,000	\$0	0.00%
T-Mobile USA Inc	0.00	4/15/2022	205,000	\$0	0.00%
T-Mobile USA Inc	0.00	2/1/2026	395,000	\$0	0.00%
T-Mobile USA Inc	0.00	4/15/2025	980,000	\$0	0.00%
T-Mobile USA Inc	0.00	4/15/2027	50,000	\$0	0.00%
Spectacle Gary Holdings LLC	0.00	11/6/2025	-11,486	\$0	0.00%
Total Market Value				\$ 604,604,243	103.11%
Cash				-18,209,687	-3.11%
Total Net Assets				\$ 586,394,555	100.00%

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While the underlying securities of this investment option may be guaranteed by the U.S. government as to timely payment of principal and interest, this investment option is not guaranteed.

Fixed-income investment options are subject to interest rate risk, and their value will decline as interest rates rise. Neither the principal of the bond investment options nor their yields are guaranteed by the U.S. government.

Portfolio holdings may not reflect the current portfolio composition. The holdings listed do not constitute a recommendation to purchase or sell a particular security.

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Fixed-income and asset allocation investment options that invest in mortgage securities are subject to increased risk due to real estate exposure.

Information is current as of the creation of this piece. Keep in mind that portfolio holdings are subject to risk.