

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Aep Texas Central Transition Funding Iii Llc 2.845% 01-mar-2026	00104UAC	US00104UAC27	30,009	98.76	0.00	29,916.99	USA
Aercap Ireland Capital Dac 3.0% 29-oct-2028	00774MAW	US00774MAW55	225,000	90.59	0.01	206,669.39	Ireland
Aercap Ireland Capital Dac 3.3% 30-jan-2032	00774MAX	US00774MAX39	1,655,000	85.69	0.06	1,427,486.82	Ireland
Aflac Incorporated 1.125% 15-mar-2026	001055BK	US001055BK72	2,500,000	92.77	0.10	2,320,513.50	USA
African Development Bank 4.125% 25-feb-2027	00828EEZ	US00828EEZ88	500,000	98.86	0.02	498,069.32	Ivory Coast
AGL CLO 11 LTDAGL 2021-11A CVariable Rate 04/15/2034TSFR3M + 231.161 BPS	00851TAJ5	--	2,750,000	100.20	0.12	2,797,924.25	USA
Air Products And Chemicals, Inc. 4.8% 03-mar-2033	009158BF	US009158BF29	2,500,000	99.67	0.11	2,501,108.00	USA
Alabama Power Company 3.7% 01-dec-2047	010392FR	US010392FR41	1,845,000	77.79	0.06	1,457,915.86	USA
Alcoa Nederland Holding Bv 7.125% 15-mar-2031	013822AH	US013822AH42	1,030,000	102.22	0.05	1,054,917.35	Netherlands
Alexandria Real Estate Equities, Inc. 5.625% 15-may-2054	015271BD	US015271BD04	225,000	98.18	0.01	222,515.87	USA
Alimentation Couche-tard Inc. 3.625% 13-may-2051	01626PAQ	US01626PAQ90	2,438,000	73.82	0.08	1,833,543.98	Canada
Allstate Corporation 5.25% 30-mar-2033	020002BK	US020002BK68	1,550,000	100.42	0.07	1,556,811.17	USA
Alphabet Inc. 1.1% 15-aug-2030	02079KAD	US02079KAD90	2,500,000	81.91	0.09	2,051,296.08	USA
Ambipar Lux S.a R.l. 9.875% 06-feb-2031	02319WAA	US02319WAA99	825,000	100.26	0.04	839,107.75	Luxembourg
American Credit Acceptance Receivables Trust 2022-2 4.85% 13-jun-2028	02530BAG	US02530BAG59	2,555,000	98.34	0.11	2,518,199.93	USA
American Credit Acceptance Receivables Trust 2023-4 7.65% 12-sep-2030	02530CAG	US02530CAG33	1,155,000	103.55	0.05	1,200,210.28	USA
American Credit Acceptance Receivables Trust 2024-1 5.86% 13-may-2030	02531AAG	US02531AAG67	4,560,000	99.64	0.20	4,556,392.13	USA
American Mun Pwr Ohio Inc Rev 6.449% 15-feb-2044	02765UCY	US02765UCY92	1,740,000	109.64	0.08	1,922,130.32	USA
American Tower Corporation 2.95% 15-jan-2051	03027XBK	US03027XBK54	1,500,000	64.61	0.04	978,544.65	USA
Anheuser-busch Inbev Worldwide, Inc. 5.45% 23-jan-2039	03523TBU	US03523TBU16	1,510,000	103.31	0.07	1,575,484.62	USA
Apache Corporation 5.1% 01-sep-2040	037411AW	US037411AW56	1,940,000	85.77	0.07	1,672,185.39	USA
Apple Inc. 3.0% 20-jun-2027	037833CX	US037833CX61	2,500,000	95.31	0.11	2,403,690.75	USA
Ares Capital Corporation 4.25% 01-mar-2025	04010LAV	US04010LAV53	1,370,000	98.32	0.06	1,351,896.00	USA
Arthur J. Gallagher & Co. 6.5% 15-feb-2034	04316JAF	US04316JAF66	1,225,000	107.59	0.06	1,328,107.52	USA
Asian Infrastructure Investment Bank 4.875% 14-sep-2026	04522KAK	US04522KAK25	1,000,000	100.55	0.04	1,007,771.00	China
At&t Inc. 2.55% 01-dec-2033	00206RMM	US00206RMM15	150,000	80.24	0.01	121,630.64	USA
At&t Inc. 2.75% 01-jun-2031	00206RJY	US00206RJY99	725,000	86.18	0.03	631,464.76	USA
At&t Inc. 3.55% 15-sep-2055	00206RLJ	US00206RLJ94	1,238,000	69.94	0.04	867,830.20	USA
At&t Inc. 3.8% 01-dec-2057	00206RMN	US00206RMN97	750,000	72.43	0.02	552,755.55	USA
At&t Inc. 4.35% 15-jun-2045	00206RBK	US00206RBK77	2,720,000	85.28	0.10	2,354,470.35	USA
At&t Inc. 4.5% 09-mar-2048	00206RDJ	US00206RDJ86	471,000	85.20	0.02	402,586.07	USA
Avangrid, Inc. 3.15% 01-dec-2024	05351WAA	US05351WAA18	2,545,000	98.32	0.11	2,529,013.33	USA
Avangrid, Inc. 3.8% 01-jun-2029	05351WAB	US05351WAB90	2,500,000	93.95	0.10	2,380,383.90	USA
Aviation Capital Group Llc 4.125% 01-aug-2025	05369AAD	US05369AAD37	621,000	97.43	0.03	609,304.71	USA
Avolon Holdings Funding Ltd. 4.375% 01-may-2026	05401AAG	US05401AAG67	1,445,000	96.75	0.06	1,424,313.96	Ireland
BANC OF AMERICA RE-REMIC TRUSTBAMLL 2024-FRR1 A2.137775% 04/27/2049	05942XAA5	--	3,750,000	73.50	0.12	2,762,473.01	USA
Banc One Corporation 7.625% 15-oct-2026	059438AH	US059438AH41	75,000	106.05	0.00	82,177.92	USA
Bank Of America Corporation 1.53% 06-dec-2025	06051GKE	US06051GKE88	3,000,000	97.20	0.13	2,930,704.80	USA
Bank Of America Corporation 2.496% 13-feb-2031	06051GHZ	US06051GHZ54	50,000	86.11	0.00	43,221.10	USA
Bank Of America Corporation 2.572% 20-oct-2032	06051GKD	US06051GKD06	650,000	82.86	0.02	546,062.08	USA
Bank Of America Corporation 2.676% 19-jun-2041	06051GJE	US06051GJE08	1,870,000	71.11	0.06	1,343,902.24	USA
Bank Of America Corporation 3.093% 01-oct-2025	06051GGT	US06051GGT04	1,645,000	98.69	0.07	1,623,437.01	USA
Bank Of America Corporation 3.705% 24-apr-2028	06051GGL	US06051GGL77	1,545,000	95.72	0.07	1,503,766.27	USA
Bank Of America Corporation 3.846% 08-mar-2037	06051GKL	US06051GKL22	1,875,000	88.49	0.07	1,663,755.24	USA
Bank Of America Corporation 4.183% 25-nov-2027	06051GGC	US06051GGC78	1,275,000	97.01	0.06	1,255,544.58	USA
Bank Of America Corporation 4.2% 26-aug-2024	06051GFH	US06051GFH74	440,000	99.37	0.02	439,011.06	USA
Bank Of America Corporation 4.25% 22-oct-2026	06051GFL	US06051GFL86	725,000	97.87	0.03	723,155.31	USA
Bank Of America Corporation 4.45% 03-mar-2026	06051GFU	US06051GFU85	1,275,000	98.55	0.06	1,260,876.32	USA
Bank Of America Corporation 6.204% 10-nov-2028	06051GLC	US06051GLC14	325,000	103.48	0.02	344,215.85	USA
Bank Of New York Mellon Corporation 5.834% 25-oct-2033	06406RBM	US06406RBM88	650,000	104.48	0.03	695,532.24	USA
Barclays Plc 2.894% 24-nov-2032	06738EBV	US06738EBV65	1,000,000	83.07	0.04	840,956.20	UK
Barclays Plc 4.836% 09-may-2028	06738EAW	US06738EAW57	725,000	97.19	0.03	718,451.29	UK
Barclays Plc 5.088% 20-jun-2030	06738EBK	US06738EBK01	575,000	96.24	0.02	561,583.30	UK
Barclays Plc 5.501% 09-aug-2028	06738EBY	US06738EBY05	450,000	99.73	0.02	452,355.08	UK
Barclays Plc 5.829% 09-may-2027	06738ECF	US06738ECF07	675,000	100.24	0.03	692,115.64	UK
Barclays Plc 6.224% 09-may-2034	06738ECG	US06738ECG89	225,000	103.21	0.01	237,756.85	UK
Barclays Plc 6.49% 13-sep-2029	06738ECK	US06738ECK91	475,000	103.88	0.02	494,954.56	UK
Barclays Plc 7.119% 27-jun-2034	06738ECH	US06738ECH62	200,000	106.49	0.01	216,689.08	UK
Barclays Plc 7.437% 02-nov-2033	06738ECE	US06738ECE32	325,000	111.26	0.02	371,608.28	UK
Bbcms Mortgage Trust 2019-c4 3.469% 16-aug-2052	07335CAJ	US07335CAJ36	1,300,000	79.80	0.05	1,037,412.87	USA
Bbcms Mortgage Trust 2023-c19 6.384% 17-apr-2056	05553RAJ	US05553RAJ95	1,640,000	100.46	0.07	1,647,584.67	USA
Benchmark 2019-b10 Mortgage Trust 3.0% 17-mar-2062	08162VAX	US08162VAX64	1,260,000	60.79	0.03	768,850.03	USA

Source: FactSet. Excludes cash.

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Benchmark 2022-b35 Mortgage Trust 2.5% 17-may-2055	08163RAS	US08163RAS58	3,265,000	61.07	0.09	1,993,868.24	USA
Bhp Billiton Finance (usa) Ltd. 5.25% 08-sep-2033	055451BE	US055451BE76	770,000	101.20	0.03	781,801.33	Australia
Blackstone Private Credit Fund 2.625% 15-dec-2026	09261HAD	US09261HAD98	2,845,000	91.30	0.12	2,619,534.49	USA
Blue Owl Capital Corporation 2.875% 11-jun-2028	69121KAG	US69121KAG94	1,190,000	88.38	0.05	1,062,219.75	USA
Blue Owl Capital Corporation 3.4% 15-jul-2026	69121KAE	US69121KAE47	1,140,000	94.26	0.05	1,082,706.45	USA
Blue Owl Credit Income Corp. 7.75% 15-jan-2029	69120VAU	US69120VAU52	2,670,000	102.96	0.12	2,816,354.18	USA
Bmo Mortgage Trust 7.123% 15-dec-2056	05593FAK	US05593FAK49	2,000,000	105.10	0.09	2,102,023.40	USA
BNP Paribas S.a. 1.675% 30-jun-2027	09659W2Q	US09659W2Q64	2,450,000	92.19	0.10	2,269,000.62	France
BNP Paribas S.a. 2.588% 12-aug-2035	09659T2B	US09659T2B67	500,000	81.69	0.02	410,215.60	France
BNP Paribas S.a. 4.375% 12-may-2026	05565AAR	US05565AAR41	250,000	97.30	0.01	247,482.85	France
BNP Paribas S.a. 4.375% 28-sep-2025	05581KAA	US05581KAA97	1,275,000	98.17	0.06	1,252,105.02	France
BNP Paribas S.a. 4.625% 13-mar-2027	05581KAC	US05581KAC53	1,275,000	97.55	0.05	1,246,745.62	France
BNP Paribas S.a. 5.176% 09-jan-2030	05581KAH	US05581KAH41	1,465,000	100.00	0.07	1,482,208.62	France
BNP Paribas Us Medium-term Note Program Llc 4.25% 15-oct-2024	05579T5G	US05579T5G71	2,150,000	99.01	0.10	2,170,947.67	USA
Bnsf Railway 2007-1 Pass Through 5.996% 01-apr-2024	05568YAA	US05568YAA64	5,569	100.00	0.00	5,734.54	USA
Boston Properties Limited Partnership 3.25% 30-jan-2031	10112RBD	US10112RBD52	2,825,000	85.68	0.11	2,436,154.85	USA
Boston Properties Limited Partnership 6.5% 15-jan-2034	10112RBH	US10112RBH66	475,000	103.80	0.02	499,556.50	USA
Bp Capital Markets America, Inc. 3.06% 17-jun-2041	10373QBR	US10373QBR02	1,925,000	75.96	0.07	1,479,288.33	USA
Bpce S.a. 2.045% 19-oct-2027	05583JAK	US05583JAK88	2,500,000	91.26	0.10	2,304,415.85	France
Broadcom Inc. 4.15% 15-nov-2030	11135FAQ	US11135FAQ46	435,000	94.64	0.02	418,504.90	USA
Brookfield Finance, Inc. 4.85% 29-mar-2029	11271LAD	US11271LAD47	465,000	99.21	0.02	461,441.40	Canada
Burlington Northern Santa Fe, Llc 3.75% 01-apr-2024	12189LAR	US12189LAR24	1,025,000	100.00	0.05	1,025,000.00	USA
BX COMMERCIAL MORTGAGE TRUST 2022-AHPBX 2022-AHP ASVariable Rate 01/17/2039TSFR1	05610FAB3	--	2,500,000	98.81	0.11	2,476,938.50	USA
Bx Trust 2022-cl5 6.3% 14-oct-2039	05609XAC	US05609XAC56	2,100,000	93.95	0.09	1,983,238.66	USA
Caisse D'amortissement De La Dette Sociale 1.0% 21-oct-2030	12802D2B	US12802D2B13	2,500,000	80.55	0.09	2,024,806.60	France
Caisse D'amortissement De La Dette Sociale 2.125% 26-jan-2032	12802D2H	US12802D2H82	2,500,000	84.60	0.09	2,124,531.43	France
CAL RECEIVABLES 2022-1 LLCALR 2022-1 BVariable Rate 10/15/2026SOFR30A + 435.000	12804BAB4	--	2,426,400	99.93	0.11	2,433,797.05	USA
California Cmnty Choice Fing Auth Clean Energy Proj Rev 6.125% 01-apr-2030	13013JDE	US13013JDE38	1,500,000	101.14	0.07	1,517,100.00	USA
California Health Facs Fing Auth Rev 2.984% 01-jun-2033	13032UJV	US13032UJV96	3,090,000	86.52	0.12	2,704,234.02	USA
California Health Facs Fing Auth Rev 3.034% 01-jun-2034	13032UVM	US13032UVM79	1,865,000	85.21	0.07	1,608,009.27	USA
California St 7.3% 01-oct-2039	13063A7D	US13063A7D02	625,000	117.90	0.03	736,864.81	USA
California St 7.5% 01-apr-2034	13063A5E	US13063A5E03	675,000	117.80	0.03	795,177.68	USA
California St 7.55% 01-apr-2039	13063A5G	US13063A5G50	100,000	122.69	0.01	122,692.20	USA
California St 7.625% 01-mar-2040	13063BFR	US13063BFR87	40,000	122.64	0.00	49,308.94	USA
Cameron Lng Llc 3.701% 15-jan-2039	13343AD	US13343AD26	1,520,000	83.25	0.06	1,277,316.50	USA
Cantor Fitzgerald Lp 4.875% 01-may-2024	138616AE	US138616AE73	215,000	99.88	0.01	219,101.62	USA
Capital One Financial Corporation 2.636% 03-mar-2026	14040HCM	US14040HCM51	50,000	97.22	0.00	48,710.57	USA
Capital One Financial Corporation 4.2% 29-oct-2025	14040HBJ	US14040HBJ32	1,050,000	97.74	0.05	1,044,888.13	USA
Capital One Financial Corporation 4.927% 10-may-2028	14040HCS	US14040HCS22	675,000	98.67	0.03	679,059.11	USA
Capital One Financial Corporation 5.268% 10-may-2033	14040HCT	US14040HCT05	1,770,000	98.38	0.08	1,777,788.53	USA
Capital One Financial Corporation 6.312% 08-jun-2029	14040HCZ	US14040HCZ64	350,000	102.82	0.02	366,789.61	USA
Capital One Financial Corporation 6.377% 08-jun-2034	14040HDA	US14040HDA05	1,340,000	103.89	0.06	1,418,985.09	USA
Capital One Financial Corporation 7.624% 30-oct-2031	14040HDC	US14040HDC60	775,000	110.54	0.04	881,332.48	USA
Cco Holdings, Llc 4.25% 15-jan-2034	1248EPCP	US1248EPCP61	825,000	75.48	0.03	630,151.19	USA
Cco Holdings, Llc 4.5% 01-jun-2033	1248EPCL	US1248EPCL57	975,000	78.09	0.03	775,961.69	USA
Cco Holdings, Llc 4.5% 01-may-2032	1248EPCN	US1248EPCN14	975,000	80.21	0.04	800,317.83	USA
Cdp Financial Inc. 1.0% 26-may-2026	125094AV	US125094AV47	2,500,000	92.28	0.10	2,315,593.00	Canada
Celanese Us Holdings Llc 6.55% 15-nov-2030	15089QAX	US15089QAX25	1,625,000	105.33	0.08	1,751,747.40	USA
Cemex, S.a.b. De C.v. 5.2% 17-sep-2030	151290BX	US151290BX00	1,925,000	96.66	0.08	1,864,046.55	Mexico
Cemex, S.a.b. De C.v. 9.125% Perp	151290CB	US151290CB70	2,500,000	108.65	0.12	2,782,879.00	Mexico
Centerpoint Energy Houston Electric, Llc 3.35% 01-apr-2051	15189XAW	US15189XAW83	2,600,000	72.64	0.08	1,888,565.90	USA
Centerpoint Energy Resources Corp. 1.75% 01-oct-2030	15189YAF	US15189YAF34	1,320,000	82.23	0.05	1,085,393.23	USA
Central American Bank For Economic Integration 5.0% 09-feb-2026	15238PAH	US15238PAH91	500,000	99.45	0.02	500,853.90	Honduras
CENTURY PLAZA TOWERS 2019-CPTCPTS 2019-CPT E2.996800% 11/13/2039	12654YAL3	--	2,500,000	65.99	0.07	1,655,715.40	USA
Charles Schwab Corporation 5.643% 19-may-2029	808513CD	US808513CD58	375,000	101.48	0.02	388,321.65	USA
Charles Schwab Corporation 5.853% 19-may-2034	808513CE	US808513CE32	175,000	102.32	0.01	182,808.50	USA
Charles Schwab Corporation 6.136% 24-aug-2034	808513CH	US808513CH62	225,000	104.41	0.01	236,337.32	USA
Charles Schwab Corporation 6.196% 17-nov-2029	808513CJ	US808513CJ29	800,000	103.95	0.04	850,087.76	USA
Charter Communications Operating Capital Corp. 6.484% 23-oct-2045	161175BA	US161175BA14	3,835,000	92.77	0.16	3,667,038.12	USA
Charter Communications Operating, Llc 4.4% 01-apr-2033	161175CJ	US161175CJ14	250,000	88.75	0.01	221,871.98	USA
Charter Communications Operating, Llc 5.125% 01-jul-2049	161175BS	US161175BS22	1,305,000	77.53	0.05	1,028,450.21	USA
Charter Communications Operating, Llc 5.375% 01-may-2047	161175BL	US161175BL78	800,000	80.75	0.03	663,947.04	USA

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Charter Communications Operating. Llc 5.75% 01-apr-2048	161175BN	US161175BN35	950,000	84.35	0.04	801,336.69	USA
Cigna Group 7.875% 15-may-2027	125523AX	US125523AX87	651,000	108.03	0.03	722,329.29	USA
Citigroup Capital XIII Tr Pfd Secs 2010-30.10.40 Global Fltg Rt	17308020	US1730802014	108,715	29.47	0.14	3,203,831.05	USA
Citigroup Inc. 1.281% 03-nov-2025	172967ND	US172967ND99	2,500,000	97.27	0.11	2,444,889.50	USA
Citigroup Inc. 2.014% 25-jan-2026	17327CAN	US17327CAN39	2,500,000	96.95	0.11	2,432,916.75	USA
Citigroup Inc. 2.666% 29-jan-2031	172967ML	US172967ML25	1,590,000	86.74	0.06	1,386,451.22	USA
Citigroup Inc. 3.4% 01-may-2026	172967KN	US172967KN09	330,000	96.32	0.01	322,546.94	USA
Citigroup Inc. 3.785% 17-mar-2033	172967NN	US172967NN71	750,000	89.43	0.03	671,837.88	USA
Citigroup Inc. 4.412% 31-mar-2031	172967MP	US172967MP39	600,000	95.40	0.03	572,479.74	USA
Citigroup Inc. 4.45% 29-sep-2027	172967KA	US172967KA87	1,920,000	97.30	0.08	1,868,661.50	USA
Citigroup Inc. 4.6% 09-mar-2026	172967KJ	US172967KJ96	40,000	98.46	0.00	39,498.00	USA
Citigroup Inc. 6.021% 30-oct-2024	172967MT	US172967MT50	2,500,000	100.15	0.11	2,528,378.25	USA
Citigroup Inc. 6.625% 15-jun-2032	172967BL	US172967BL44	525,000	107.26	0.03	573,363.63	USA
Citigroup Inc. 8.125% 15-jul-2039	172967EW	US172967EW71	785,000	127.93	0.04	1,017,697.16	USA
Citigroup Inc. Frn 25-jan-2026	17327CAP	US17327CAP86	2,261,000	100.02	0.10	2,286,779.24	USA
Coca-cola Company 1.45% 01-jun-2027	191216CU	US191216CU25	25,000	91.04	0.00	22,880.69	USA
Comcast Corporation 4.65% 15-feb-2033	20030NEC	US20030NEC11	1,500,000	98.14	0.07	1,480,941.39	USA
Comm 2022-hc Mortgage Trust 2.82% 10-jan-2039	12659DAA	US12659DAA81	1,390,000	90.32	0.06	1,258,484.87	USA
Comm 2022-hc Mortgage Trust 3.38% 10-jan-2039	12659DAG	US12659DAG51	1,570,000	87.37	0.06	1,375,829.47	USA
Community Preservation Corp. 2.867% 01-feb-2030	20402CAA	US20402CAA36	2,400,000	87.43	0.09	2,109,363.98	USA
Connecticut Green Bk Conn 2.9% 15-nov-2035	207580AL	US207580AL53	2,500,000	83.55	0.09	2,115,674.63	USA
Conservation Fund 3.474% 15-dec-2029	20848FAA	US20848FAA84	2,116,000	90.77	0.09	1,941,896.58	USA
Consolidated Edison Company Of New York, Inc. 4.45% 15-mar-2044	209111FD	US209111FD03	965,000	88.26	0.04	853,596.48	USA
Continental Wind, Llc 6.0% 28-feb-2033	212168AA	US212168AA64	2,496,880	101.15	0.11	2,538,425.28	USA
Cooperatieve Rabobank U.a. 1.004% 24-sep-2026	74977RDJ	US74977RDJ05	444,000	93.60	0.02	415,690.16	Netherlands
Corebridge Financial, Inc. 3.9% 05-apr-2032	21871XAH	US21871XAH26	1,080,000	90.06	0.04	993,257.96	USA
Council Of Europe Development Bank 3.0% 16-jun-2025	222213BA	US222213BA75	2,500,000	97.57	0.11	2,461,025.43	France
Cox Communications, Inc. 1.8% 01-oct-2030	224044CL	US224044CL98	650,000	80.36	0.02	522,337.99	USA
Cox Communications, Inc. 3.35% 15-sep-2026	224044CG	US224044CG04	575,000	95.72	0.02	551,226.42	USA
Cox Communications, Inc. 3.5% 15-aug-2027	224044CJ	US224044CJ43	1,025,000	95.05	0.04	978,839.33	USA
Cox Communications, Inc. 3.85% 01-feb-2025	224044CE	US224044CE55	800,000	98.43	0.03	792,595.68	USA
Cpts 2019-cpt Mortgage Trust 2.997% 16-nov-2039	12654YAE	US12654YAE95	733,000	83.36	0.03	612,779.76	USA
Cpts 2019-cpt Mortgage Trust 2.997% 16-nov-2039	12654YAG	US12654YAG44	500,000	80.32	0.02	402,810.10	USA
Crh America, Inc. 3.875% 18-may-2025	12626PAM	US12626PAM59	700,000	98.02	0.03	696,148.78	USA
Csail 2019-c16 Commercial Mortgage Trust 4.237% 17-jun-2052	12596WVJ	US12596WVJ36	2,265,000	87.20	0.09	1,975,112.39	USA
CSMC 2021-NQM5 TRUSTCSMC 2021-NQM5 M12.168000% 05/25/2066	22946DAD4	--	1,310,000	57.73	0.03	758,517.17	USA
Csmc Trust 2014-usa 3.953% 17-sep-2037	12649AAC	US12649AAC36	565,000	88.50	0.02	501,762.09	USA
Csmc Trust 2014-usa 4.335% 17-sep-2037	12649AAL	US12649AAL35	1,650,000	72.58	0.05	1,203,205.67	USA
Cvs Health Corporation 3.75% 01-apr-2030	126650DJ	US126650DJ69	175,000	93.24	0.01	163,163.34	USA
Cvs Health Corporation 4.125% 01-apr-2040	126650DK	US126650DK33	225,000	84.33	0.01	189,733.10	USA
Cvs Health Corporation 5.05% 25-mar-2048	126650CZ	US126650CZ11	2,850,000	90.75	0.11	2,588,677.80	USA
Deutsche Bank Ag, New York Branch 1.686% 19-mar-2026	25160PAF	US25160PAF45	2,500,000	93.59	0.10	2,341,060.25	USA
Devon Financing Corp. Ulc 7.875% 30-sep-2031	25179SAD	US25179SAD27	830,000	114.82	0.04	953,147.10	USA
Diamondback Energy, Inc. 6.25% 15-mar-2033	25278XAV	US25278XAV10	4,050,000	106.69	0.19	4,332,008.39	USA
District Columbia Rev 2.932% 01-apr-2033	25483VXJ	US25483VXJ87	1,590,000	84.48	0.06	1,343,216.10	USA
Dominion Energy South Carolina, Inc. 6.25% 15-oct-2053	25731VAB	US25731VAB09	935,000	112.23	0.05	1,077,728.78	USA
Dominion Energy, Inc. 2.25% 15-aug-2031	25746UDL	US25746UDL08	1,500,000	81.95	0.05	1,233,556.35	USA
Dominion Energy, Inc. 5.75% 01-oct-2054	25746UBY	US25746UBY47	1,875,000	99.82	0.08	1,871,545.43	USA
Dow Chemical Company 5.15% 15-feb-2034	260543DJ	US260543DJ91	2,000,000	99.53	0.09	2,005,514.00	USA
Dow Chemical Company 5.55% 30-nov-2048	260543CR	US260543CR27	35,000	97.74	0.00	34,861.89	USA
Dow Chemical Company 7.375% 01-nov-2029	260543BJ	US260543BJ10	430,000	111.36	0.02	492,079.70	USA
Dow Chemical Company 9.4% 15-may-2039	260543BY	US260543BY86	166,000	134.93	0.01	229,883.06	USA
Drive Auto Receivables Trust 2020-2 3.05% 15-may-2028	26208VAG	US26208VAG14	1,301,373	99.32	0.06	1,294,005.55	USA
Driven Brands Funding 4.641% 20-apr-2049	26208LAD	US26208LAD01	3,477,000	96.92	0.15	3,400,807.70	USA
Elanco Animal Health Incorporated 6.65% 28-aug-2028	28414HAG	US28414HAG83	1,110,000	101.73	0.05	1,135,981.10	USA
Electricite De France, Societe Anonyme 3.625% 13-oct-2025	268317AS	US268317AS33	1,000,000	97.44	0.04	991,334.70	France
Electricite De France, Societe Anonyme 6.25% 23-may-2033	28504DAC	US28504DAC74	200,000	104.76	0.01	213,964.80	France
Emc Corporation 6.02% 15-jun-2026	24703TAD	US24703TAD81	102,000	101.33	0.00	105,160.59	USA
Enable Midstream Partners, Lp 4.4% 15-mar-2027	29248OAK	US29248OAK65	2,945,000	97.89	0.13	2,888,548.09	USA
Enel Finance International Nv 5.0% 15-jun-2032	29278GAX	US29278GAX60	1,100,000	96.94	0.05	1,082,583.74	Netherlands
Enel Finance International Sa 6.0% 07-oct-2039	29268BAF	US29268BAF85	850,000	101.26	0.04	885,321.92	Luxembourg
Energy Transfer Lp 6.1% 01-dec-2028	29273VAS	US29273VAS97	615,000	103.77	0.03	650,683.59	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Erp Operating Limited Partnership 4.15% 01-dec-2028	26884ABK	US26884ABK88	3,672,000	97.05	0.16	3,614,383.16	USA
European Investment Bank 0.625% 21-oct-2027	298785JJ	US298785JJ68	5,000,000	87.57	0.19	4,392,605.70	Luxembourg
European Investment Bank 0.875% 17-may-2030	298785JE	US298785JE71	3,500,000	81.63	0.13	2,868,339.60	Luxembourg
European Investment Bank 2.125% 13-apr-2026	298785HD	US298785HD17	1,000,000	95.09	0.04	960,818.10	Luxembourg
European Investment Bank 2.875% 13-jun-2025	29878TDB	US29878TDB70	2,500,000	97.58	0.11	2,461,192.00	Luxembourg
European Investment Bank 3.25% 15-nov-2027	298785JT	US298785JT41	1,800,000	96.07	0.08	1,751,337.72	Luxembourg
European Investment Bank 3.75% 14-feb-2033	298785JV	US298785JV96	2,500,000	95.96	0.11	2,411,360.00	Luxembourg
Exeter Automobile Receivables 5.84% 17-jun-2030	30167PAF	US30167PAF71	2,815,000	99.90	0.12	2,819,526.52	USA
Exeter Automobile Receivables Trust 2021-3 1.55% 15-jun-2027	30166AAF	US30166AAF12	5,200,000	94.32	0.22	4,908,127.64	USA
Exeter Automobile Receivables Trust 2022-2 4.56% 17-jul-2028	30166QAF	US30166QAF63	3,200,000	97.25	0.14	3,118,530.08	USA
Exeter Automobile Receivables Trust 2022-3 6.76% 15-sep-2028	30166YAF	US30166YAF97	3,000,000	100.63	0.13	3,027,859.80	USA
Exeter Automobile Receivables Trust 2022-4 5.98% 15-dec-2028	30166BAF	US30166BAF94	1,385,000	99.34	0.06	1,379,519.92	USA
Exeter Automobile Receivables Trust 2022-5 7.4% 15-feb-2029	30167FAF	US30167FAF99	3,945,000	102.35	0.18	4,050,647.10	USA
Exeter Automobile Receivables Trust 2023-2 6.32% 15-aug-2029	30168CAF	US30168CAF59	2,140,000	100.31	0.09	2,152,610.16	USA
Family Forest Impact Foundation Llc 5.5% 01-jul-2032	30701VAA	US30701VAA89	1,250,000	99.08	0.06	1,255,268.00	USA
FANNIE MAE GRANTOR TRUST 2000-T6FNGT 2000-T6 A17.500000% 11/25/2040	31358S37	--	13,531	98.62	0.00	13,423.00	USA
FANNIE MAE GRANTOR TRUST 2001-T10FNGT 2001-T10 A17.000000% 12/25/2041	3139216A1	--	74,328	100.54	0.00	75,132.83	USA
FANNIE MAE GRANTOR TRUST 2001-T12FNGT 2001-T12 A16.500000% 08/25/2041	31392A5L8	--	2,687	100.16	0.00	2,704.98	USA
FANNIE MAE GRANTOR TRUST 2001-T1FNGT 2001-T1 A17.500000% 10/25/2040	31358S4W8	--	115,067	100.08	0.01	115,825.51	USA
FANNIE MAE GRANTOR TRUST 2001-T3FNGT 2001-T3 A17.500000% 11/25/2040	31358S7A3	--	7,058	100.13	0.00	7,107.76	USA
FANNIE MAE GRANTOR TRUST 2001-T4FNGT 2001-T4 A17.500000% 07/25/2041	31359SR69	--	33,587	100.44	0.00	33,932.28	USA
FANNIE MAE GRANTOR TRUST 2001-T7FNGT 2001-T7 A17.500000% 02/25/2041	31359S6X3	--	1,493	104.03	0.00	1,562.38	USA
FANNIE MAE GRANTOR TRUST 2001-T8FNGT 2001-T8 A17.500000% 07/25/2041	313920UK4	--	4,127	100.41	0.00	4,167.67	USA
FANNIE MAE GRANTOR TRUST 2004-T1FNGT 2004-T1 A26.500000% 01/25/2044	31393XFT9	--	1,130	101.09	0.00	1,148.24	USA
FANNIE MAE REMIC TRUST 2001-W3FNW 2001-W3 A7.000000% 09/25/2041	3139216F0	--	61,484	98.55	0.00	60,820.29	USA
FANNIE MAE REMIC TRUST 2002-W6FNW 2002-W6 2A17.000000% 06/25/2042	31392DF49	--	5,206	96.73	0.00	5,056.79	USA
FANNIE MAE REMIC TRUST 2003-W4FNW 2003-W4 3A4.912110% 10/25/204210/25/2042	31393AP92	--	56,482	105.48	0.00	59,886.74	USA
FANNIE MAE REMIC TRUST 2003-W4FNW 2003-W4 4A5.447440% 10/25/2042	31393AQ34	--	21,793	100.43	0.00	22,014.02	USA
FANNIE MAE REMICSFNR 2001-2 ZK6.500000% 02/25/2031	31358S6H9	--	26,499	101.23	0.00	26,958.79	USA
FANNIE MAE REMICSFNR 2001-79 BA7.000000% 03/25/2045	31392BMM5	--	9,476	100.99	0.00	9,621.19	USA
FANNIE MAE REMICSFNR 2002-33 A17.000000% 06/25/2032	31392DGS5	--	58,525	101.06	0.00	59,461.01	USA
FANNIE MAE REMICSFNR 2007-104 ZE6.000000% 08/25/2037	31396XN26	--	14,827	101.98	0.00	15,190.03	USA
FANNIE MAE REMICSFNR 2007-21 MT5.750000% 03/25/2037	31396P3S8	--	4,464	101.12	0.00	4,533.70	USA
FANNIE MAE REMICSFNR 2009-11 MP7.000000% 03/25/2049	31397NMF8	--	4,740	104.70	0.00	4,988.36	USA
FANNIE MAE REMICSFNR 2010-136 BA3.500000% 12/25/2030	31398SSG9	--	152,936	96.07	0.01	147,337.31	USA
FANNIE MAE REMICSFNR 2010-49 ZJ4.500000% 05/25/2040	31398P5L9	--	42,669	96.94	0.00	41,514.02	USA
FANNIE MAE REMICSFNR 2013-128 CFVariable Rate 12/25/2043SOFR30A + 71.448 BPS	3136AHPA2	--	236,489	98.97	0.01	234,203.44	USA
FANNIE MAE REMICSFNR 2014-1 KFVariable Rate 02/25/2044SOFR30A + 71.448 BPS	3136AJAN6	--	342,182	98.94	0.01	338,783.69	USA
FANNIE MAE REMICSFNR 2014-54 CP3.500000% 09/25/2044	3136AKP23	--	2,550,813	91.10	0.10	2,330,616.73	USA
FANNIE MAE REMICSFNR 2020-45 HD3.500000% 07/25/2040	3136BAZ26	--	1,738,040	93.05	0.07	1,621,922.82	USA
FANNIE MAE TRUST 2003-W2FNW 2003-W2 1A37.500000% 07/25/2042	31392JAD1	--	6,606	101.35	0.00	6,734.22	USA
FANNIE MAE TRUST 2004-W2FNW 2004-W2 2A27.000000% 02/25/2044	31393XGQ4	--	11,535	102.59	0.00	11,896.88	USA
FANNIE MAE TRUST 2004-W2FNW 2004-W2 5A7.500000% 03/25/2044	31393XGU5	--	4,353	102.71	0.00	4,496.07	USA
Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd 2.875% 25-jul-2036	3137H9JM	US3137H9JM29	1,214,106	88.95	0.05	1,080,327.65	USA
Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd 4.013% 15-apr-2037	3137H92A	US3137H92A67	1,230,000	91.79	0.05	1,130,951.33	USA
Fhlmc 10/1 Pool#1q1008 Var 01-apr-2040	3128S5DM	US3128S5DM33	4,018	99.92	0.00	4,033.60	USA
Fhlmc 10/1 Pool#1q1313 Var 01-sep-2037	3128S5N6	US3128S5N671	1,756	99.74	0.00	1,759.87	USA
Fhlmc 10/1 Pool#1q1467 Var 01-nov-2039	3128S5TY	US3128S5TY07	77,116	102.80	0.00	79,619.76	USA
Fhlmc 10/1 Pool#849096 Var 01-oct-2041	31300MC9	US31300MC925	7,081	102.07	0.00	7,259.55	USA
Fhlmc 10/1 Pool#849631 Var 01-feb-2045	31300MZY	US31300MZY64	140,742	99.62	0.01	140,557.56	USA
Fhlmc 15yr Pool#g14090 4.500% 01-feb-2026	3128MCXT	US3128MCXT76	2,847	99.48	0.00	2,841.63	USA
Fhlmc 15yr Pool#g14759 4.500% 01-jun-2026	3128MDQL	US3128MDQL07	672	99.32	0.00	670.14	USA
Fhlmc 15yr Pool#sb0464 2.500% 01-jan-2036	3132CWQR	US3132CWQR87	1,008,612	91.69	0.04	926,762.05	USA
Fhlmc 20yr Pool#c91377 4.500% 01-jun-2031	3128P7Q6	US3128P7Q632	15,402	98.60	0.00	15,240.81	USA
Fhlmc 20yr Pool#c91402 4.000% 01-oct-2031	3128P7RX	US3128P7RX38	32,994	97.08	0.00	32,134.48	USA
Fhlmc 20yr Pool#c91746 4.500% 01-dec-2033	3128P75F	US3128P75F64	16,306	98.55	0.00	16,127.76	USA
Fhlmc 20yr Pool#c91769 4.000% 01-jul-2034	3128P76E	US3128P76E80	55,711	96.85	0.00	54,129.18	USA
Fhlmc 20yr Pool#c91925 3.500% 01-apr-2037	3128P8D6	US3128P8D653	369,637	94.21	0.02	349,250.84	USA
Fhlmc 20yr Pool#rb5145 2.000% 01-feb-2042	3133KYWE	US3133KYWE57	1,695,109	83.90	0.06	1,424,900.36	USA
Fhlmc 30yr Pool#a20196 5.000% 01-apr-2034	31296WGD	US31296WGD39	4,777	100.65	0.00	4,827.10	USA
Fhlmc 30yr Pool#a64639 6.500% 01-aug-2037	3128KVEL	US3128KVEL50	2,019	103.56	0.00	2,100.96	USA
Fhlmc 30yr Pool#c01371 7.000% 01-jun-2032	31292HQY	US31292HQY35	39,981	103.33	0.00	41,528.77	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fhlmc 30yr Pool#c01376 7.000% 01-jul-2032	31292HQ5	US31292HQ569	2,370	103.21	0.00	2,459.36	USA
Fhlmc 30yr Pool#c01416 7.000% 01-sep-2032	31292HSD	US31292HSD79	10,259	103.21	0.00	10,644.18	USA
Fhlmc 30yr Pool#c01437 7.000% 01-oct-2032	31292HS2	US31292HS219	5,391	103.21	0.00	5,592.99	USA
Fhlmc 30yr Pool#g01749 5.500% 01-jan-2035	31283HSJ	US31283HSJ05	67,637	102.20	0.00	69,417.14	USA
Fhlmc 30yr Pool#g01767 6.500% 01-dec-2032	31283H6C	US31283H6C43	60,752	103.26	0.00	63,037.92	USA
Fhlmc 30yr Pool#g01768 6.500% 01-dec-2031	31283H6D	US31283H6D26	1,600	102.27	0.00	1,644.80	USA
Fhlmc 30yr Pool#g01976 6.000% 01-dec-2033	3128LXFR	US3128LXFR68	8,607	103.33	0.00	8,934.41	USA
Fhlmc 30yr Pool#g02033 7.000% 01-nov-2032	3128LXHJ	US3128LXHJ25	177,935	103.21	0.01	184,610.14	USA
Fhlmc 30yr Pool#g02385 6.000% 01-nov-2036	3128LXUJ	US3128LXUJ77	22,524	102.14	0.00	23,110.43	USA
Fhlmc 30yr Pool#g03771 6.500% 01-jan-2038	3128M5QY	US3128M5QY94	718	103.88	0.00	749.10	USA
Fhlmc 30yr Pool#g04710 6.000% 01-sep-2038	3128M6R7	US3128M6R759	8,098	103.73	0.00	8,438.33	USA
Fhlmc 30yr Pool#g06447 4.500% 01-may-2041	3128M8P8	US3128M8P817	38,884	98.19	0.00	38,317.91	USA
Fhlmc 30yr Pool#g06570 6.000% 01-feb-2039	3128M8T3	US3128M8T389	12,878	103.71	0.00	13,414.92	USA
Fhlmc 30yr Pool#g07480 6.000% 01-may-2039	3128M9UD	US3128M9UD24	33,155	103.73	0.00	34,546.30	USA
Fhlmc 30yr Pool#g07504 4.500% 01-jul-2041	3128M9U5	US3128M9U591	18,199	98.20	0.00	17,934.58	USA
Fhlmc 30yr Pool#g07568 4.500% 01-sep-2041	3128M9W5	US3128M9W571	124,713	98.20	0.01	122,898.50	USA
Fhlmc 30yr Pool#g07598 4.500% 01-nov-2043	3128M9X3	US3128M9X314	9,611	98.27	0.00	9,478.62	USA
Fhlmc 30yr Pool#g07612 4.500% 01-dec-2043	3128M9YH	US3128M9YH91	79,298	97.50	0.00	77,595.87	USA
Fhlmc 30yr Pool#g07686 4.500% 01-mar-2044	3128M92T	US3128M92T86	10,164	97.70	0.00	9,965.27	USA
Fhlmc 30yr Pool#g07775 4.500% 01-jul-2044	3128M96L	US3128M96L15	129,469	97.70	0.01	126,943.09	USA
Fhlmc 30yr Pool#g07805 4.500% 01-may-2042	3128MAAE	US3128MAAE98	38,110	95.60	0.00	36,567.08	USA
Fhlmc 30yr Pool#g07857 4.500% 01-apr-2040	3128MAB2	US3128MAB244	51,692	98.20	0.00	50,940.24	USA
Fhlmc 30yr Pool#g07943 4.500% 01-aug-2044	3128MAEQ	US3128MAEQ82	411,660	97.70	0.02	403,636.13	USA
Fhlmc 30yr Pool#g08568 4.500% 01-jan-2044	3128MJT2	US3128MJT262	88,788	97.70	0.00	87,056.38	USA
Fhlmc 30yr Pool#g08707 4.000% 01-may-2046	3128MJYD	US3128MJYD68	683,215	94.83	0.03	650,033.18	USA
Fhlmc 30yr Pool#g60034 4.500% 01-feb-2045	31335ABB	US31335ABB35	538,305	96.81	0.02	522,993.32	USA
Fhlmc 30yr Pool#g60153 4.500% 01-oct-2044	31335AE2	US31335AE203	23,659	97.51	0.00	23,152.35	USA
Fhlmc 30yr Pool#g60480 4.500% 01-nov-2045	31335AQ9	US31335AQ926	161,133	97.72	0.01	158,022.79	USA
Fhlmc 30yr Pool#g60701 4.500% 01-mar-2046	31335AX6	US31335AX609	79,965	97.70	0.00	78,406.19	USA
Fhlmc 30yr Pool#g61030 4.500% 01-mar-2047	31335BEB	US31335BEB80	290,352	97.70	0.01	284,690.02	USA
Fhlmc 30yr Pool#g61606 4.500% 01-sep-2048	31335BYB	US31335BYB60	641,514	97.02	0.03	624,628.58	USA
Fhlmc 30yr Pool#h01774 6.500% 01-sep-2037	3128MT6K	US3128MT6K98	9,407	100.59	0.00	9,509.94	USA
Fhlmc 30yr Pool#h09069 6.500% 01-sep-2037	3128UNCE	US3128UNCE00	3,624	101.88	0.00	3,710.46	USA
Fhlmc 30yr Pool#h09070 6.500% 01-sep-2037	3128UNCF	US3128UNCF74	1,077	100.62	0.00	1,089.26	USA
Fhlmc 30yr Pool#h09117 6.500% 01-nov-2037	3128UNDW	US3128UNDW98	1,140	101.07	0.00	1,157.76	USA
Fhlmc 30yr Pool#h09203 6.000% 01-jun-2038	3128UNGL	US3128UNGL07	3,016	99.59	0.00	3,017.86	USA
Fhlmc 30yr Pool#h09204 5.500% 01-jun-2037	3128UNGM	US3128UNGM89	493	99.25	0.00	491.14	USA
Fhlmc 30yr Pool#qa7075 3.000% 01-feb-2050	3133A12G	US3133A12G69	1,497,484	87.37	0.06	1,311,788.82	USA
Fhlmc 30yr Pool#qd5507 2.000% 01-jan-2052	3133B3DL	US3133B3DL81	1,412,362	80.31	0.05	1,136,423.87	USA
Fhlmc 30yr Pool#qd9791 2.000% 01-apr-2052	3133B72Y	US3133B72Y30	1,789,969	79.27	0.06	1,421,754.62	USA
Fhlmc 30yr Pool#qe0359 3.500% 01-apr-2052	3133B9MG	US3133B9MG65	1,801,319	90.00	0.07	1,626,107.10	USA
Fhlmc 30yr Pool#qe7121 4.000% 01-aug-2052	3133BG4E	US3133BG4E56	1,298,655	93.31	0.05	1,215,756.08	USA
Fhlmc 30yr Pool#ra3019 2.500% 01-jul-2050	3133KJ88	US3133KJ8844	882,706	83.45	0.03	738,342.41	USA
Fhlmc 30yr Pool#ra3053 2.000% 01-jul-2050	3133KJMA	US3133KJMA78	991,141	80.54	0.04	799,765.82	USA
Fhlmc 30yr Pool#ra3167 2.000% 01-jul-2050	3133KJQU	US3133KJQU96	4,438,013	80.69	0.16	3,587,974.35	USA
Fhlmc 30yr Pool#ra3202 2.500% 01-jul-2050	3133KJRX	US3133KJRX27	3,949,583	84.07	0.15	3,328,116.93	USA
Fhlmc 30yr Pool#ra3580 2.000% 01-sep-2050	3133KJ6R	US3133KJ6R88	1,202,698	80.31	0.04	967,787.22	USA
Fhlmc 30yr Pool#ra4119 2.000% 01-dec-2050	3133KKSG	US3133KKSG57	2,252,616	80.67	0.08	1,820,794.49	USA
Fhlmc 30yr Pool#ra4245 2.000% 01-dec-2050	3133KKWE	US3133KKWE53	1,336,354	80.32	0.05	1,075,484.70	USA
Fhlmc 30yr Pool#ra6686 4.000% 01-jan-2052	3133KNNB	US3133KNNB54	1,156,287	92.77	0.05	1,076,308.39	USA
Fhlmc 30yr Pool#ra7127 3.500% 01-apr-2052	3133KN4L	US3133KN4L47	9,895,653	89.83	0.39	8,916,522.43	USA
Fhlmc 30yr Pool#ra7278 3.500% 01-may-2052	3133KPCP	US3133KPCP18	3,167,901	89.85	0.13	2,854,986.51	USA
Fhlmc 30yr Pool#ra7379 3.500% 01-may-2052	3133KPFU	US3133KPFU75	2,056,698	90.00	0.08	1,856,652.21	USA
Fhlmc 30yr Pool#ra7655 3.500% 01-jul-2052	3133KPQG	US3133KPQG62	9,092,698	90.00	0.36	8,208,221.62	USA
Fhlmc 30yr Pool#sd1470 2.000% 01-mar-2052	3132DNT3	US3132DNT372	3,003,768	80.16	0.11	2,412,381.48	USA
Fhlmc 30yr Pool#sd1556 2.000% 01-jun-2052	3132DNWR	US3132DNWR06	1,779,672	79.27	0.06	1,413,452.29	USA
Fhlmc 30yr Pool#sd1581 2.500% 01-sep-2052	3132DNXJ	US3132DNXJ70	7,866,816	82.82	0.29	6,530,598.28	USA
Fhlmc 30yr Pool#sd1844 3.000% 01-jun-2052	3132DPBM	US3132DPBM95	1,685,779	86.13	0.06	1,455,965.58	USA
Fhlmc 30yr Pool#sd1919 3.000% 01-mar-2052	3132DPDY	US3132DPDY16	1,346,927	87.42	0.05	1,180,621.67	USA
Fhlmc 30yr Pool#sd1933 3.500% 01-jun-2052	3132DPPE	US3132DPPE43	2,165,769	89.83	0.09	1,951,457.71	USA
Fhlmc 30yr Pool#sd2088 3.500% 01-jun-2052	3132DPJ9	US3132DPJ907	3,581,500	89.56	0.14	3,217,364.73	USA
Fhlmc 30yr Pool#sd2282 3.500% 01-jan-2052	3132DPRB	US3132DPRB66	1,397,782	90.53	0.06	1,269,192.64	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fhlmc 30yr Pool#sd3937 2.500% 01-may-2052	3132E0LS	US3132E0LS91	2,663,906	83.89	0.10	2,239,823.40	USA
Fhlmc 30yr Pool#sd4323 5.500% 01-dec-2053	3132E0YU	US3132E0YU01	2,300,707	99.83	0.10	2,306,586.32	USA
Fhlmc 30yr Pool#sd4880 4.500% 01-sep-2053	3132DSM5	US3132DSM582	3,803,345	95.66	0.16	3,651,432.84	USA
Fhlmc 30yr Pool#sd5012 5.000% 01-mar-2054	3132DSR9	US3132DSR953	10,718,845	97.75	0.46	10,519,299.01	USA
Fhlmc 30yr Pool#sd7526 2.500% 01-oct-2050	3132DVLV	US3132DVLV03	2,917,603	84.25	0.11	2,463,884.06	USA
Fhlmc 30yr Pool#sd7528 2.000% 01-nov-2050	3132DVLH	US3132DVLH68	1,322,477	80.80	0.05	1,070,658.39	USA
Fhlmc 30yr Pool#sd7530 2.500% 01-nov-2050	3132DVLK	US3132DVLK97	3,660,803	84.07	0.14	3,084,772.90	USA
Fhlmc 30yr Pool#sd7536 2.500% 01-feb-2051	3132DVLV	US3132DVLV41	2,309,514	84.11	0.09	1,946,974.09	USA
Fhlmc 30yr Pool#sd8044 3.000% 01-feb-2050	3132DV5D	US3132DV5D38	1,760,094	87.07	0.07	1,536,698.58	USA
Fhlmc 30yr Pool#sd8108 3.000% 01-nov-2050	3132DWAH	US3132DWAH60	1,718,526	86.78	0.07	1,495,421.80	USA
Fhlmc 30yr Pool#sd8191 3.500% 01-jan-2052	3132DWC4	US3132DWC437	1,634,271	89.76	0.06	1,471,306.87	USA
Fhlmc 30yr Pool#sd8196 3.500% 01-feb-2052	3132DWC9	US3132DWC924	521,707	89.62	0.02	468,978.68	USA
Fhlmc 30yr Pool#sd8207 3.500% 01-apr-2052	3132DWDL	US3132DWDL46	2,792,076	89.50	0.11	2,506,410.44	USA
Fhlmc 30yr Pool#sd8214 3.500% 01-may-2052	3132DWDT	US3132DWDT71	5,659,109	89.54	0.22	5,082,744.23	USA
Fhlmc 30yr Pool#sd8245 4.500% 01-sep-2052	3132DWES	US3132DWES89	6,587,134	95.22	0.28	6,295,516.95	USA
Fhlmc 30yr Pool#sd8246 5.000% 01-sep-2052	3132DWET	US3132DWET62	1,899,506	97.65	0.08	1,862,206.45	USA
Fhlmc 30yr Pool#sd8257 4.500% 01-oct-2052	3132DWE6	US3132DWE664	4,606,117	95.22	0.19	4,402,202.40	USA
Fhlmc 30yr Pool#sd8276 5.000% 01-dec-2052	3132DWFR	US3132DWFR97	2,261,335	97.63	0.10	2,216,559.33	USA
Fhlmc 30yr Pool#sd8328 4.500% 01-jun-2053	3132DWHH	US3132DWHH83	0	88.30	0.00	0.04	USA
Fhlmc 30yr Pool#sd8331 5.500% 01-jun-2053	3132DWHG	US3132DWHG15	0	108.70	0.00	0.05	USA
Fhlmc 30yr Pool#sd8367 5.500% 01-oct-2053	3132DWJL	US3132DWJL81	0	92.59	0.00	0.01	USA
Fhlmc 30yr Pool#v83115 4.500% 01-mar-2047	3132LBN8	US3132LBN866	146,446	97.39	0.01	143,133.34	USA
Fhlmc 30yr Pool#z18701 6.000% 01-apr-2039	3131WMU2	US3131WMU200	14,963	102.94	0.00	15,471.96	USA
Fhlmc 5/1 Pool#1q0044 Var 01-apr-2036	3128S4BM	US3128S4BM85	5,273	100.03	0.00	5,300.25	USA
Fhlmc 5/1 Pool#2b1332 Var 01-apr-2043	31326FPR	US31326FPR37	31,412	98.37	0.00	31,028.78	USA
Fhlmc 5/1 Pool#847912 Var 01-apr-2038	3128JRYH	US3128JRYH36	82,930	102.53	0.00	85,323.51	USA
Fhlmc 7/1 Pool#2b2558 Var 01-may-2044	31326GZX	US31326GZX77	2,626	98.94	0.00	2,608.17	USA
Fhlmc 7/1 Pool#2b2791 Var 01-jul-2044	31326HC4	US31326HC441	16,883	100.43	0.00	17,032.10	USA
Fhlmc 7/1 Pool#2b3644 Var 01-jan-2045	31326JBM	US31326JBM18	113,113	100.64	0.01	114,361.15	USA
Fhlmc 7/1 Pool#2b3728 Var 01-dec-2044	31326JD9	US31326JD981	31,219	101.26	0.00	31,754.99	USA
Fhlmc 7/1 Pool#2b3797 Var 01-feb-2045	31326JGE	US31326JGE47	125,468	101.63	0.01	128,096.39	USA
Fhlmc 7/1 Pool#2b3821 Var 01-feb-2045	31326JG6	US31326JG612	13,320	101.63	0.00	13,598.85	USA
Fhlmc 7/1 Pool#840286 Var 01-may-2046	31347AJ7	US31347AJ702	17,600	101.26	0.00	17,910.53	USA
Fhlmc 7/1 Pool#841485 Var 01-sep-2052	31288QUJ	US31288QUJ74	914,878	96.50	0.04	885,885.48	USA
Fhlmc 7/1 Pool#849207 Var 01-aug-2042	31300MGQ	US31300MGQ06	2,597	102.17	0.00	2,665.59	USA
Fhlmc 7/1 Pool#849244 Var 01-jan-2044	31300MHV	US31300MHV81	24,214	101.30	0.00	24,639.93	USA
Fhlmc 7/1 Pool#849254 Var 01-jan-2042	31300MH7	US31300MH718	30,563	102.18	0.00	31,374.40	USA
Fhlmc 7/1 Pool#849505 Var 01-oct-2044	31300MR2	US31300MR212	43,241	101.87	0.00	44,242.18	USA
Fhlmc 7/1 Pool#849506 Var 01-nov-2044	31300MR3	US31300MR394	288,220	101.79	0.01	294,676.87	USA
Fhlmc 7/1 Pool#849526 Var 01-aug-2044	31300MSP	US31300MSP94	207,756	101.74	0.01	212,310.70	USA
Fhlmc 7/1 Pool#849536 Var 01-nov-2044	31300MSZ	US31300MSZ96	29,169	101.70	0.00	29,796.68	USA
Fhlmc 7/1 Pool#849625 Var 01-jan-2045	31300MVS	US31300MVS96	19,065	101.78	0.00	19,487.28	USA
Fhlmc 7/1 Pool#849885 Var 01-dec-2045	31300M6W	US31300M6W82	102,514	102.29	0.00	105,470.31	USA
FHLMC MULTICLASS MTG 2957 VZ 5.000% 02/15/2035 DD 04/01/05	31395TLJ1	--	37,425	98.78	0.00	37,114.74	USA
Flagship Credit Auto Trust 2021-2 1.59% 15-jun-2027	33844WAG	US33844WAG50	4,000,000	91.58	0.16	3,665,726.80	USA
Flagship Credit Auto Trust 2022-2 5.8% 17-apr-2028	33844XAL	US33844XAL29	2,110,000	94.25	0.09	1,993,387.81	USA
Florida Dev Fin Corp Rev 8.0% 01-jul-2057	340618DH	US340618DH77	1,000,000	106.00	0.05	1,099,555.50	USA
Florida Dev Fin Corp Rev Var 01-jul-2057	340618DJ	US340618DJ34	1,000,000	99.97	0.04	1,009,764.80	USA
Fmg Resources (august 2006) Pty Ltd. 6.125% 15-apr-2032	30251GBE	US30251GBE61	2,500,000	98.87	0.11	2,542,331.25	Australia
Fnma 10/1 Pool#888254 Var 01-nov-2036	31410FZT	US31410FZT55	5,501	99.40	0.00	5,493.64	USA
Fnma 10/1 Pool#ad0482 Var 01-dec-2039	31418MRC	US31418MRC81	9,734	100.17	0.00	9,796.25	USA
Fnma 10/1 Pool#al2733 Var 01-jul-2041	3138EKB	US3138EKB05	47,227	103.22	0.00	48,965.83	USA
Fnma 10/1 Pool#al8489 Var 01-may-2046	3138ETNF	US3138ETNF99	27,043	100.20	0.00	27,205.27	USA
Fnma 10/20yr Io Pool#ae0287 5.500% 01-feb-2038	31419AJ9	US31419AJ998	2,418	99.14	0.00	2,407.94	USA
Fnma 15yr Pool#ad0244 4.500% 01-oct-2024	31418MHV	US31418MHV55	3,266	99.45	0.00	3,259.45	USA
Fnma 15yr Pool#ae0620 5.500% 01-may-2024	31419AVN	US31419AVN44	0	101.35	0.00	0.33	USA
Fnma 15yr Pool#ae0875 5.500% 01-jan-2025	31419A6M	US31419A6M46	7	100.78	0.00	7.22	USA
Fnma 15yr Pool#al0278 5.500% 01-jan-2025	3138EGJY	US3138EGJY14	2	100.60	0.00	2.34	USA
Fnma 15yr Pool#al1900 4.500% 01-aug-2026	3138EJDE	US3138EJDE52	28,651	99.26	0.00	28,538.11	USA
Fnma 15yr Pool#al2442 5.000% 01-sep-2025	3138EJWC	US3138EJWC85	11	99.83	0.00	10.66	USA
Fnma 15yr Pool#al3358 5.000% 01-apr-2025	3138EKWU	US3138EKWU56	0	99.01	0.00	0.46	USA
Fnma 15yr Pool#al7205 3.500% 01-dec-2029	3138EQAF	US3138EQAF97	154,112	96.82	0.01	149,627.64	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fnma 15yr Pool#al9063 3.500% 01-feb-2031	3138ERB9	US3138ERB905	423,106	96.60	0.02	409,873.47	USA
Fnma 15yr Pool#bt7339 2.000% 01-sep-2036	3140LWEM	US3140LWEM51	1,311,161	89.44	0.05	1,174,727.64	USA
Fnma 15yr Pool#cb1090 2.500% 01-jul-2036	3140QLF8	US3140QLF842	1,036,260	91.14	0.04	946,416.33	USA
Fnma 15yr Pool#fm2500 2.500% 01-mar-2035	3140X5X6	US3140X5X651	1,441,852	91.85	0.06	1,327,154.93	USA
Fnma 15yr Pool#fm5609 2.000% 01-jan-2036	3140X9GT	US3140X9GT67	1,233,450	89.26	0.05	1,102,948.53	USA
Fnma 20yr Pool#310098 4.500% 01-jun-2036	31374CNP	US31374CNP76	20,916	97.71	0.00	20,509.59	USA
Fnma 20yr Pool#ab1763 4.000% 01-nov-2030	31416W5Z	US31416W5Z18	130,404	97.21	0.01	127,172.80	USA
Fnma 20yr Pool#ai8900 4.500% 01-sep-2031	3138AN3J	US3138AN3J00	35,365	98.39	0.00	34,919.20	USA
Fnma 20yr Pool#al4165 4.500% 01-jan-2031	3138ELTX	US3138ELTX16	79,097	98.25	0.00	77,992.90	USA
Fnma 20yr Pool#al4778 4.000% 01-oct-2032	3138EMJY	US3138EMJY81	43,428	97.07	0.00	42,289.43	USA
Fnma 20yr Pool#al5145 4.000% 01-oct-2033	3138EMWF	US3138EMWF46	43,536	96.64	0.00	42,207.59	USA
Fnma 20yr Pool#al5861 4.500% 01-jan-2031	3138ENQP	US3138ENQP74	6,508	98.26	0.00	6,417.39	USA
Fnma 20yr Pool#al6720 4.000% 01-jun-2034	3138EPPE	US3138EPPE84	556,665	96.62	0.02	539,564.39	USA
Fnma 20yr Pool#al8830 4.000% 01-oct-2034	3138ETY4	US3138ETY424	417,391	97.12	0.02	406,647.59	USA
Fnma 20yr Pool#as0901 4.000% 01-nov-2033	3138WAAB	US3138WAAB30	341,240	96.78	0.01	331,312.08	USA
Fnma 20yr Pool#ax3052 4.000% 01-oct-2034	3138Y4MA	US3138Y4MA42	66,935	96.54	0.00	64,828.79	USA
Fnma 20yr Pool#cb0469 2.500% 01-may-2041	3140QKXQ	US3140QKXQ95	880,540	86.13	0.03	760,080.17	USA
Fnma 20yr Pool#cb1842 2.500% 01-oct-2041	3140QMBL	US3140QMBL78	1,326,738	87.39	0.05	1,161,991.87	USA
Fnma 20yr Pool#fs6136 2.500% 01-mar-2043	3140XMZA	US3140XMZA74	1,731,991	86.84	0.07	1,507,398.87	USA
Fnma 20yr Pool#ma0587 4.000% 01-dec-2030	31417YUM	US31417YUM73	181,374	97.21	0.01	176,878.51	USA
Fnma 20yr Pool#ma0634 4.500% 01-jan-2031	31417YV4	US31417YV468	6,635	98.51	0.00	6,559.32	USA
Fnma 20yr Pool#ma0776 4.500% 01-jun-2031	31417Y2J	US31417Y2J56	10,447	98.47	0.00	10,323.47	USA
Fnma 20yr Pool#ma1814 4.000% 01-mar-2034	31418BAQ	US31418BAQ95	218,998	96.75	0.01	212,557.36	USA
Fnma 20yr Pool#ma2141 4.000% 01-jan-2035	31418BLX	US31418BLX28	952,403	96.55	0.04	922,524.94	USA
Fnma 20yr Pool#ma2455 4.000% 01-nov-2035	31418BWR	US31418BWR31	58,335	96.47	0.00	56,457.62	USA
Fnma 20yr Pool#ma2880 4.000% 01-jan-2037	31418CFW	US31418CFW91	303,296	96.35	0.01	293,161.95	USA
Fnma 20yr Pool#ma2962 3.500% 01-apr-2037	31418CJG	US31418CJG06	324,483	94.17	0.01	306,436.59	USA
Fnma 20yr Pool#ma3894 4.000% 01-sep-2031	31418DKG	US31418DKG69	122,268	97.02	0.01	119,003.23	USA
Fnma 20yr Pool#ma4631 2.500% 01-jun-2042	31418EED	US31418EED85	2,949,534	86.80	0.11	2,565,855.53	USA
Fnma 30yr Pool#190344 6.000% 01-dec-2033	31368HLZ	US31368HLZ46	2,749	103.02	0.00	2,844.84	USA
Fnma 30yr Pool#310048 6.500% 01-feb-2038	31374CL5	US31374CL534	3,431	104.08	0.00	3,588.54	USA
Fnma 30yr Pool#545819 6.500% 01-aug-2032	31385JK8	US31385JK800	13,678	102.16	0.00	14,043.59	USA
Fnma 30yr Pool#545874 6.500% 01-aug-2032	31385JMX	US31385JMX36	4,743	103.51	0.00	4,932.89	USA
Fnma 30yr Pool#545996 7.000% 01-aug-2032	31385JRR	US31385JRR13	54,248	103.10	0.00	56,225.39	USA
Fnma 30yr Pool#555531 5.500% 01-jun-2033	31385XEC	US31385XEC74	28,975	102.07	0.00	29,699.37	USA
Fnma 30yr Pool#555798 6.500% 01-may-2033	31385XNP	US31385XNP86	2,050	102.16	0.00	2,104.87	USA
Fnma 30yr Pool#725019 6.000% 01-nov-2033	31402CPC	US31402CPC00	2,662	103.18	0.00	2,758.86	USA
Fnma 30yr Pool#725228 6.000% 01-mar-2034	31402CVV	US31402CVV17	150,125	103.06	0.01	155,415.07	USA
Fnma 30yr Pool#725484 7.000% 01-aug-2032	31402C6V	US31402C6V96	52,975	103.10	0.00	54,906.20	USA
Fnma 30yr Pool#735415 6.500% 01-dec-2032	31402RAQ	US31402RAQ20	7,491	103.22	0.00	7,770.70	USA
Fnma 30yr Pool#735417 6.500% 01-mar-2035	31402RAS	US31402RAS85	150,124	102.97	0.01	155,337.08	USA
Fnma 30yr Pool#735503 6.000% 01-apr-2035	31402RDG	US31402RDG11	34,970	102.88	0.00	36,141.55	USA
Fnma 30yr Pool#735649 6.000% 01-dec-2032	31402RH2	US31402RH281	3,499	102.31	0.00	3,595.91	USA
Fnma 30yr Pool#735897 5.500% 01-oct-2035	31402RRS	US31402RRS03	42,887	101.59	0.00	43,750.70	USA
Fnma 30yr Pool#745329 6.000% 01-jul-2035	31403DA6	US31403DA664	4,298	102.59	0.00	4,429.59	USA
Fnma 30yr Pool#745869 6.000% 01-mar-2036	31403DT2	US31403DT250	162	102.51	0.00	167.16	USA
Fnma 30yr Pool#745942 6.000% 01-apr-2034	31403DWB	US31403DWB18	10,024	103.30	0.00	10,402.51	USA
Fnma 30yr Pool#865213 7.000% 01-nov-2029	31409AGW	US31409AGW36	34,812	103.10	0.00	36,080.87	USA
Fnma 30yr Pool#888560 6.000% 01-nov-2035	31410GE9	US31410GE904	9,821	103.26	0.00	10,187.50	USA
Fnma 30yr Pool#888673 6.000% 01-apr-2035	31410GJS	US31410GJS30	8,195	102.18	0.00	8,412.48	USA
Fnma 30yr Pool#888891 6.500% 01-nov-2037	31410GRL	US31410GRL94	787	105.05	0.00	830.79	USA
Fnma 30yr Pool#888956 6.000% 01-mar-2036	31410GTM	US31410GTM59	6,595	102.12	0.00	6,766.12	USA
Fnma 30yr Pool#889072 6.500% 01-dec-2037	31410GW9	US31410GW906	13,227	103.85	0.00	13,803.95	USA
Fnma 30yr Pool#889241 6.500% 01-mar-2038	31410G5A	US31410G5A70	5,170	103.45	0.00	5,374.48	USA
Fnma 30yr Pool#889466 6.000% 01-may-2038	31410KFF	US31410KFF66	28,400	103.60	0.00	29,555.72	USA
Fnma 30yr Pool#889855 5.500% 01-nov-2033	31410KTL	US31410KTL88	5,118	102.07	0.00	5,246.00	USA
Fnma 30yr Pool#889886 7.000% 01-dec-2037	31410KUK	US31410KUK86	262	103.92	0.00	273.33	USA
Fnma 30yr Pool#889984 6.500% 01-oct-2038	31410KXM	US31410KXM16	12,088	104.50	0.00	12,693.81	USA
Fnma 30yr Pool#938012 6.000% 01-jul-2037	31412XR9	US31412XR972	18,835	103.60	0.00	19,601.34	USA
Fnma 30yr Pool#976853 5.500% 01-nov-2029	31414UWN	US31414UWN44	4,353	100.50	0.00	4,393.19	USA
Fnma 30yr Pool#995051 6.000% 01-mar-2037	31416BL8	US31416BL899	9,418	103.60	0.00	9,800.67	USA
Fnma 30yr Pool#995487 6.000% 01-aug-2037	31416B2U	US31416B2U10	26,836	102.98	0.00	27,759.43	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fnma 30yr Pool#995575 5.500% 01-sep-2036	31416B6L	US31416B6L74	8,507	102.07	0.00	8,719.63	USA
Fnma 30yr Pool#ad0130 6.500% 01-aug-2039	31418MEC	US31418MEC29	14,481	103.75	0.00	15,097.62	USA
Fnma 30yr Pool#ad0217 6.000% 01-aug-2037	31418MG3	US31418MG306	46,233	103.18	0.00	47,919.08	USA
Fnma 30yr Pool#ad0218 6.000% 01-sep-2036	31418MG4	US31418MG488	53,768	102.15	0.00	55,174.81	USA
Fnma 30yr Pool#ad0250 5.500% 01-apr-2035	31418MH4	US31418MH478	132,148	101.48	0.01	134,666.93	USA
Fnma 30yr Pool#ad9135 5.000% 01-aug-2040	31418XEH	US31418XEH70	12,407	99.79	0.00	12,428.35	USA
Fnma 30yr Pool#ae0104 5.500% 01-apr-2037	31419ADJ	US31419ADJ34	42,830	102.07	0.00	43,901.02	USA
Fnma 30yr Pool#ae0493 6.500% 01-oct-2039	31419ARP	US31419ARP48	34,321	104.89	0.00	36,172.68	USA
Fnma 30yr Pool#ae0601 5.500% 01-apr-2037	31419AU3	US31419AU391	57,424	102.07	0.00	58,860.52	USA
Fnma 30yr Pool#ai8716 4.500% 01-aug-2041	3138ANVJ	US3138ANVJ95	12,226	98.07	0.00	12,033.04	USA
Fnma 30yr Pool#aj5417 4.500% 01-nov-2041	3138AXAT	US3138AXAT88	23,516	98.07	0.00	23,144.42	USA
Fnma 30yr Pool#aj7670 4.500% 01-dec-2041	3138EQY	US3138EQY87	25,877	98.07	0.00	25,468.59	USA
Fnma 30yr Pool#al0160 4.500% 01-may-2041	3138EGFA	US3138EGFA73	913,332	97.88	0.04	897,197.89	USA
Fnma 30yr Pool#al3598 6.000% 01-jul-2039	3138EK7L	US3138EK7L34	54,489	103.59	0.00	56,700.96	USA
Fnma 30yr Pool#al5362 5.000% 01-sep-2039	3138EM5Y	US3138EM5Y37	37,958	100.52	0.00	38,304.45	USA
Fnma 30yr Pool#al5441 4.500% 01-sep-2041	3138ENBK	US3138ENBK43	12,621	97.08	0.00	12,297.49	USA
Fnma 30yr Pool#al5749 4.500% 01-jul-2042	3138ENL7	US3138ENL721	175,044	98.07	0.01	172,281.70	USA
Fnma 30yr Pool#al6292 4.500% 01-oct-2044	3138EN7E	US3138EN7E37	23,903	97.58	0.00	23,406.99	USA
Fnma 30yr Pool#al7049 4.500% 01-feb-2045	3138EPZP	US3138EPZP22	194,037	97.58	0.01	190,014.64	USA
Fnma 30yr Pool#al7545 4.500% 01-jan-2042	3138EQL3	US3138EQL344	54,864	98.07	0.00	53,999.31	USA
Fnma 30yr Pool#al8387 4.000% 01-mar-2046	3138ETJ9	US3138ETJ987	3,430,245	94.76	0.14	3,261,209.70	USA
Fnma 30yr Pool#al8816 4.500% 01-sep-2045	3138ETYN	US3138ETYN05	45,287	97.58	0.00	44,347.81	USA
Fnma 30yr Pool#al9128 4.500% 01-feb-2046	3138EREA	US3138EREA48	55,567	97.73	0.00	54,501.38	USA
Fnma 30yr Pool#al9781 4.500% 01-feb-2046	3138ER2P	US3138ER2P48	60,413	97.73	0.00	59,251.43	USA
Fnma 30yr Pool#as0564 4.500% 01-sep-2043	3138W9TW	US3138W9TW06	7,233	97.58	0.00	7,082.82	USA
Fnma 30yr Pool#bj9262 4.500% 01-jun-2048	3140HBJG	US3140HBJG48	264,657	96.92	0.01	257,419.35	USA
Fnma 30yr Pool#bm1106 4.500% 01-feb-2046	3140J5GQ	US3140J5GQ63	443,490	98.07	0.02	436,491.34	USA
Fnma 30yr Pool#bm1357 4.500% 01-jan-2043	3140J5QK	US3140J5QK83	484,679	97.13	0.02	472,456.36	USA
Fnma 30yr Pool#bm3899 4.000% 01-apr-2048	3140J8KM	US3140J8KM43	402,036	95.32	0.02	384,474.20	USA
Fnma 30yr Pool#bm3900 4.000% 01-apr-2048	3140J8KN	US3140J8KN26	1,095,932	94.33	0.05	1,037,176.46	USA
Fnma 30yr Pool#bm5704 5.000% 01-dec-2048	3140JAKS	US3140JAKS65	149,338	99.46	0.01	149,105.40	USA
Fnma 30yr Pool#br2619 2.000% 01-feb-2051	3140L04D	US3140L04D60	1,189,320	80.66	0.04	961,189.01	USA
Fnma 30yr Pool#bu8845 3.500% 01-may-2052	3140MAZK	US3140MAZK38	1,720,638	89.51	0.07	1,544,761.39	USA
Fnma 30yr Pool#bv3091 2.500% 01-feb-2052	3140MGNH	US3140MGNH07	1,668,846	83.76	0.06	1,401,098.06	USA
Fnma 30yr Pool#bv9913 3.500% 01-jun-2052	3140MQAP	US3140MQAP42	967,315	89.55	0.04	868,876.37	USA
Fnma 30yr Pool#ca6271 2.500% 01-jul-2050	3140QD6H	US3140QD6H28	5,247,846	83.47	0.19	4,390,436.94	USA
Fnma 30yr Pool#ca6329 2.500% 01-jul-2050	3140QE7A	US3140QE7A72	523,197	84.09	0.02	440,953.09	USA
Fnma 30yr Pool#ca6401 2.500% 01-jul-2050	3140QEDF	US3140QEDF66	2,088,734	83.47	0.08	1,747,467.92	USA
Fnma 30yr Pool#ca6417 3.000% 01-jul-2050	3140QEDX	US3140QEDX72	1,050,033	86.87	0.04	914,568.54	USA
Fnma 30yr Pool#ca6662 2.000% 01-aug-2050	3140QEML	US3140QEML34	721,593	80.58	0.03	582,618.05	USA
Fnma 30yr Pool#ca7224 2.000% 01-oct-2050	3140QFA2	US3140QFA258	1,744,491	79.94	0.06	1,397,227.78	USA
Fnma 30yr Pool#ca8099 2.000% 01-dec-2050	3140QF7M	US3140QF7M58	500,416	80.68	0.02	404,528.04	USA
Fnma 30yr Pool#ca8440 2.000% 01-jan-2051	3140QGLW	US3140QGLW55	275,366	80.69	0.01	222,617.60	USA
Fnma 30yr Pool#ca8473 2.000% 01-jan-2051	3140QGMX	US3140QGMX20	2,805,418	80.68	0.10	2,267,825.76	USA
Fnma 30yr Pool#cb3332 3.500% 01-apr-2052	3140QNV2	US3140QNV258	7,054,184	90.37	0.28	6,393,897.41	USA
Fnma 30yr Pool#cb3576 3.000% 01-may-2052	3140QN6N	US3140QN6N78	938,702	87.29	0.04	821,538.34	USA
Fnma 30yr Pool#cb3605 3.500% 01-may-2052	3140QPAF	US3140QPAF41	1,164,926	90.01	0.05	1,051,683.50	USA
Fnma 30yr Pool#cb4038 5.000% 01-jun-2052	3140QPPY	US3140QPPY74	1,437,560	97.74	0.06	1,410,664.85	USA
Fnma 30yr Pool#fm1769 4.500% 01-jul-2047	3140X46F	US3140X46F80	85,448	98.07	0.00	84,099.11	USA
Fnma 30yr Pool#fm4184 2.500% 01-jul-2050	3140X7UJ	US3140X7UJ63	1,418,394	83.74	0.05	1,190,450.44	USA
Fnma 30yr Pool#fm4334 3.000% 01-apr-2050	3140X7Y8	US3140X7Y861	1,623,725	87.17	0.06	1,419,246.83	USA
Fnma 30yr Pool#fm4422 2.500% 01-oct-2050	3140X74G	US3140X74G19	1,773,380	84.43	0.07	1,500,796.96	USA
Fnma 30yr Pool#fm4714 2.500% 01-oct-2050	3140X8GY	US3140X8GY79	5,953,021	84.09	0.22	5,017,253.93	USA
Fnma 30yr Pool#fm4877 2.500% 01-nov-2050	3140X8M3	US3140X8M385	5,142,498	84.16	0.19	4,338,122.52	USA
Fnma 30yr Pool#fm4879 2.500% 01-nov-2050	3140X8M5	US3140X8M534	553,845	83.47	0.02	463,354.14	USA
Fnma 30yr Pool#fm5989 2.500% 01-feb-2051	3140X9UP	US3140X9UP89	4,054,990	84.08	0.15	3,417,294.00	USA
Fnma 30yr Pool#fm6708 2.500% 01-jan-2051	3140XAN2	US3140XAN241	1,231,520	83.90	0.05	1,035,629.96	USA
Fnma 30yr Pool#fm7737 2.500% 01-feb-2051	3140XBS3	US3140XBS354	1,828,962	83.47	0.07	1,530,128.93	USA
Fnma 30yr Pool#fm8348 2.500% 01-aug-2051	3140XCH2	US3140XCH272	1,108,368	84.17	0.04	935,020.71	USA
Fnma 30yr Pool#fm8595 2.500% 01-aug-2051	3140XCRR	US3140XCRR10	2,054,231	83.93	0.08	1,728,043.40	USA
Fnma 30yr Pool#fm8601 2.500% 01-aug-2051	3140XCRR	US3140XCRR87	2,002,595	83.00	0.07	1,666,054.32	USA
Fnma 30yr Pool#fm8617 2.000% 01-sep-2051	3140XCSF	US3140XCSF62	1,587,760	80.53	0.06	1,281,047.77	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fnma 30yr Pool#fm8768 2.500% 01-feb-2051	3140XCW6	US3140XCW610	1,461,126	83.44	0.05	1,222,044.69	USA
Fnma 30yr Pool#fm8857 2.000% 01-oct-2051	3140XCZX	US3140XCZX95	1,907,590	80.55	0.07	1,539,570.47	USA
Fnma 30yr Pool#fm9419 3.000% 01-oct-2051	3140XDPD	US3140XDPD25	2,774,193	86.25	0.11	2,399,289.14	USA
Fnma 30yr Pool#fm9868 2.500% 01-dec-2051	3140XD6E	US3140XD6E19	3,849,905	83.86	0.14	3,236,042.27	USA
Fnma 30yr Pool#fs0328 4.000% 01-oct-2051	3140XFLJ	US3140XFLJ88	1,543,430	93.00	0.06	1,440,164.21	USA
Fnma 30yr Pool#fs0980 3.000% 01-mar-2052	3140XGCS	US3140XGCS61	1,567,868	86.92	0.06	1,366,523.06	USA
Fnma 30yr Pool#fs1077 3.000% 01-nov-2051	3140XGFT	US3140XGFT18	2,124,460	86.96	0.08	1,852,301.42	USA
Fnma 30yr Pool#fs1395 4.000% 01-apr-2052	3140XGRR	US3140XGRR24	1,548,555	93.60	0.06	1,454,211.08	USA
Fnma 30yr Pool#fs1626 2.500% 01-apr-2052	3140XGYG	US3140XGYG91	1,638,747	83.31	0.06	1,368,496.56	USA
Fnma 30yr Pool#fs1931 2.500% 01-feb-2052	3140XHED	US3140XHED57	2,875,342	83.74	0.11	2,413,499.21	USA
Fnma 30yr Pool#fs2572 2.000% 01-nov-2051	3140XH2E	US3140XH2E63	3,481,922	79.69	0.12	2,780,159.85	USA
Fnma 30yr Pool#fs2847 4.000% 01-aug-2052	3140XJEV	US3140XJEV12	1,366,366	92.74	0.06	1,271,409.21	USA
Fnma 30yr Pool#fs3088 3.000% 01-aug-2050	3140XJNE	US3140XJNE95	1,765,100	88.84	0.07	1,572,165.47	USA
Fnma 30yr Pool#fs3218 2.500% 01-mar-2052	3140XJSG	US3140XJSG98	1,694,028	83.93	0.06	1,425,020.08	USA
Fnma 30yr Pool#fs3298 2.500% 01-oct-2051	3140XJUY	US3140XJUY76	1,697,133	82.69	0.06	1,406,684.91	USA
Fnma 30yr Pool#fs3381 2.500% 01-feb-2052	3140XJXK	US3140XJXK46	1,340,841	83.04	0.05	1,116,068.24	USA
Fnma 30yr Pool#fs3382 2.000% 01-aug-2051	3140XJXL	US3140XJXL29	1,775,017	79.66	0.06	1,416,718.71	USA
Fnma 30yr Pool#fs3427 4.000% 01-oct-2052	3140XJYZ	US3140XJYZ06	2,507,284	93.16	0.10	2,343,650.56	USA
Fnma 30yr Pool#fs3549 2.500% 01-jan-2052	3140XJ5K	US3140XJ5K50	4,363,412	82.69	0.16	3,616,584.30	USA
Fnma 30yr Pool#fs4140 3.000% 01-apr-2052	3140XKS6	US3140XKS686	3,186,212	87.34	0.12	2,790,280.64	USA
Fnma 30yr Pool#fs4228 3.500% 01-aug-2052	3140XKVV	US3140XKVV74	4,940,827	89.52	0.20	4,436,561.48	USA
Fnma 30yr Pool#fs4269 2.000% 01-oct-2051	3140XKW7	US3140XKW712	1,392,193	80.67	0.05	1,125,226.14	USA
Fnma 30yr Pool#ma3617 5.000% 01-mar-2049	31418DAT	US31418DAT90	170,813	98.81	0.01	169,441.44	USA
Fnma 30yr Pool#ma4157 1.500% 01-oct-2050	31418DTP	US31418DTP77	1,793,193	75.52	0.06	1,356,261.53	USA
Fnma 30yr Pool#ma4379 2.500% 01-jul-2051	31418D2M	US31418D2M38	2,735,027	83.04	0.10	2,276,535.38	USA
Fnma 30yr Pool#ma4465 2.000% 01-nov-2051	31418D6B	US31418D6B37	3,189,305	79.30	0.11	2,534,088.32	USA
Fnma 30yr Pool#ma4468 3.500% 01-nov-2051	31418D6E	US31418D6E75	1,234,217	89.83	0.05	1,112,036.41	USA
Fnma 30yr Pool#ma4514 3.500% 01-jan-2052	31418EAQ	US31418EAQ35	2,075,933	89.77	0.08	1,869,135.69	USA
Fnma 30yr Pool#ma4565 3.500% 01-mar-2052	31418ECB	US31418ECB48	1,871,998	89.88	0.07	1,687,580.18	USA
Fnma 30yr Pool#ma4600 3.500% 01-may-2052	31418EDE	US31418EDE77	3,011,514	89.55	0.12	2,705,051.64	USA
Fnma 30yr Pool#ma4626 4.000% 01-jun-2052	31418ED8	US31418ED805	37,024,886	92.76	1.52	34,457,698.02	USA
Fnma 30yr Pool#ma4655 4.000% 01-jul-2052	31418EE5	US31418EE555	1,742,135	92.73	0.07	1,620,850.05	USA
Fnma 30yr Pool#ma4700 4.000% 01-aug-2052	31418EGJ	US31418EGJ38	2,719,739	92.75	0.11	2,531,014.53	USA
Fnma 30yr Pool#ma4732 4.000% 01-sep-2052	31418EHJ	US31418EHJ29	2,219,147	92.74	0.09	2,065,041.77	USA
Fnma 30yr Pool#ma4733 4.500% 01-sep-2052	31418EHK	US31418EHK91	9,364,022	95.22	0.39	8,949,470.39	USA
Fnma 30yr Pool#ma4806 5.000% 01-nov-2052	31418EKU	US31418EKU37	21,660,774	97.63	0.93	21,232,105.89	USA
Fnma 30yr Pool#ma4933 3.500% 01-feb-2053	31418EPT	US31418EPT19	1,467,220	89.53	0.06	1,317,644.33	USA
Fnma 40yr Pool#al0778 6.500% 01-jan-2049	3138EG2L	US3138EG2L78	5,062	104.74	0.00	5,327.10	USA
Fnma 40yr Pool#bf0045 4.500% 01-mar-2052	3140FXBP	US3140FXBP66	337,953	97.45	0.01	330,522.18	USA
Fnma 40yr Pool#bf0171 4.000% 01-jan-2057	3140FXFM	US3140FXFM99	5,881,399	92.79	0.24	5,475,453.86	USA
Fnma 5/1 Pool#745603 Var 01-may-2035	31403DKQ	US31403DKQ15	17,964	102.23	0.00	18,437.26	USA
Fnma 5/1 Pool#773521 Var 01-sep-2034	31404NLA	US31404NLA27	728	102.10	0.00	746.94	USA
Fnma 5/1 Pool#788165 Var 01-aug-2034	31405FTW	US31405FTW22	294	100.05	0.00	295.88	USA
Fnma 5/1 Pool#821697 Var 01-jun-2035	31406V3E	US31406V3E42	2,627	101.49	0.00	2,677.04	USA
Fnma 5/1 Pool#889721 Var 01-jun-2038	31410KPE	US31410KPE81	4,091	102.79	0.00	4,224.39	USA
Fnma 5/1 Pool#al4002 Var 01-aug-2043	3138ELNU	US3138ELNU31	2,969	99.90	0.00	2,979.47	USA
Fnma 5/1 Pool#al4831 Var 01-feb-2044	3138EMLM	US3138EMLM16	9,347	101.76	0.00	9,554.48	USA
Fnma 5/1 Pool#al5281 Var 01-may-2044	3138EM2P	US3138EM2P56	58,572	101.99	0.00	59,984.99	USA
Fnma 5/1 Pool#al6208 Var 01-apr-2044	3138EN3S	US3138EN3S68	68,558	101.73	0.00	70,053.16	USA
Fnma 5/1 Pool#al8749 Var 01-jan-2045	3138ETWK	US3138ETWK83	23,299	101.97	0.00	23,862.44	USA
Fnma 5/1 Pool#ao2296 Var 01-feb-2044	3138LSRS	US3138LSRS19	642	100.09	0.00	646.04	USA
Fnma 5/1 Pool#ao4105 Var 01-jun-2042	3138LUR3	US3138LUR314	10,439	98.91	0.00	10,372.59	USA
Fnma 7/1 Pool#735765 Var 01-aug-2034	31402RMN	US31402RMN60	8,152	100.03	0.00	8,193.02	USA
Fnma 7/1 Pool#al4657 Var 01-jan-2044	3138EME7	US3138EME728	53,099	100.05	0.00	53,363.04	USA
Fnma 7/1 Pool#al4980 Var 01-feb-2044	3138EMRA	US3138EMRA14	14,096	101.87	0.00	14,424.93	USA
Fnma 7/1 Pool#al5407 Var 01-jun-2044	3138ENAH	US3138ENAH23	43,448	102.25	0.00	44,602.77	USA
Fnma 7/1 Pool#al5525 Var 01-jul-2044	3138END7	US3138END710	104,825	102.37	0.00	107,758.26	USA
Fnma 7/1 Pool#al5975 Var 01-oct-2044	3138ENT9	US3138ENT906	146,320	101.71	0.01	149,491.86	USA
Fnma 7/1 Pool#al6872 Var 01-may-2045	3138EPT6	US3138EPT612	209,461	101.45	0.01	213,388.01	USA
Fnma 7/1 Pool#at7040 Var 01-sep-2044	3138WUZE	US3138WUZE67	1,670	102.03	0.00	1,711.71	USA
Fnma 7/1 Pool#aw4314 Var 01-apr-2044	3138XTYL	US3138XTYL38	110,468	102.08	0.00	113,221.42	USA
Fnma 7/1 Pool#ax0875 Var 01-nov-2044	3138Y16M	US3138Y16M23	15,439	101.68	0.00	15,768.68	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fnma 7/1 Pool#ax3246 Var 01-dec-2044	3138Y4TC	US3138Y4TC35	109,642	101.75	0.00	112,058.70	USA
Fnma 7/1 Pool#ax8474 Var 01-dec-2044	3138YAMY	US3138YAMY86	24,826	101.89	0.00	25,408.57	USA
Fnma 7/1 Pool#bh9347 Var 01-oct-2047	3140GYL5	US3140GYL562	116,523	99.94	0.01	116,731.20	USA
Fnma 7/1 Pool#bj0420 Var 01-sep-2047	3140H1PE	US3140H1PE49	155,332	102.20	0.01	159,335.98	USA
Fnma 7/1 Pool#bk7907 Var 01-nov-2048	3140HMYD	US3140HMYD07	227,115	98.16	0.01	223,574.27	USA
Fnma 7/1 Pool#bm4873 Var 01-oct-2048	3140J9MX	US3140J9MX62	116,360	98.45	0.01	114,835.85	USA
Fnma 7/1 Pool#bm7080 Var 01-oct-2052	3140JB2N	US3140JB2N56	3,315,325	94.73	0.14	3,150,152.95	USA
Fnma Remic Trust 2021-m1g @na @na	3136BFRV	US3136BFRV70	3,100,000	81.92	0.11	2,539,518.76	USA
Fnma Remic Trust 2021-m3g @na @na	3136BG3C	US3136BG3C37	2,000,000	80.67	0.07	1,613,480.32	USA
FNW02006,2A	31392DH70	--	5,206	97.46	0.00	5,096.17	USA
FORD CREDIT AUTO OWNER TRUST 2021-REV1FORDR 2021-1 D2.310000% 10/17/2033	345340AD5	--	1,750,000	92.50	0.07	1,620,295.86	USA
Ford Foundation 2.815% 01-jun-2070	34531XAC	US34531XAC83	5,065,000	61.71	0.14	3,173,192.11	USA
Ford Motor Company 3.25% 12-feb-2032	345370DA	US345370DA55	2,500,000	83.25	0.09	2,092,285.25	USA
Ford Motor Company 6.1% 19-aug-2032	345370DB	US345370DB39	1,000,000	101.26	0.04	1,019,697.10	USA
Ford Motor Credit Company Llc 3.375% 13-nov-2025	345397B2	US345397B280	450,000	96.24	0.02	438,904.64	USA
Ford Motor Credit Company Llc 4.063% 01-nov-2024	345397ZX	US345397ZX44	2,000,000	98.90	0.09	2,011,874.00	USA
Ford Motor Credit Company Llc 4.134% 04-aug-2025	345397XL	US345397XL24	400,000	97.78	0.02	393,756.64	USA
Ford Motor Credit Company Llc 4.389% 08-jan-2026	345397XU	US345397XU23	650,000	97.56	0.03	640,714.93	USA
Ford Motor Credit Company Llc 4.542% 01-aug-2026	345397ZW	US345397ZW60	425,000	97.08	0.02	415,796.63	USA
Ford Motor Credit Company Llc 5.125% 16-jun-2025	345397A6	US345397A605	350,000	99.12	0.02	352,157.02	USA
Ford Motor Credit Company Llc 6.8% 12-may-2028	345397C9	US345397C924	1,125,000	103.85	0.05	1,197,835.88	USA
Ford Motor Credit Company Llc 7.35% 04-nov-2027	345397C3	US345397C353	525,000	104.94	0.02	566,715.56	USA
FREDDIE MAC REMICSFHR 2084 ZC6.500000% 08/15/2028	3133TG5U9	--	29,186	100.30	0.00	29,421.35	USA
FREDDIE MAC REMICSFHR 2295 BD6.000000% 03/15/2031	3133TRQM0	--	8,873	101.23	0.00	9,023.61	USA
FREDDIE MAC REMICSFHR 2676 PZ5.500000% 09/15/2033	31394JPJ0	--	35,705	98.78	0.00	35,423.14	USA
FREDDIE MAC REMICSFHR 2944 OH5.500000% 03/15/2035	31395PCL4	--	137,535	101.11	0.01	139,650.40	USA
FREDDIE MAC REMICSFHR 3143 BC5.500000% 02/15/2036	31396NG75	--	108,378	99.63	0.00	108,436.57	USA
FREDDIE MAC REMICSFHR 3185 GT6.000000% 07/15/2026	31396UBX7	--	20,904	99.95	0.00	20,992.09	USA
FREDDIE MAC REMICSFHR 3330 GZ5.500000% 06/15/2037	31397JFK5	--	2,497	97.01	0.00	2,432.63	USA
FREDDIE MAC REMICSFHR 4283 EW4.500000% 12/15/2043	3137B6GQ8	--	106,207	98.42	0.00	104,903.35	USA
FREDDIE MAC REMICSFHR 4319 MA4.500000% 03/15/2044	3137B8LR6	--	193,272	96.84	0.01	187,837.67	USA
FREDDIE MAC REMICSFHR 4440 ZD2.500000% 02/15/2045	3137BGGC7	--	3,597,526	86.38	0.14	3,114,454.94	USA
FREDDIE MAC REMICSFHR 5092 BC2.500000% 06/25/2036	3137FYAY2	--	291,219	97.60	0.01	284,799.45	USA
FREDDIE MAC REMICSFHR 5133 BD3.000000% 07/25/2041	3137H1MA1	--	2,471,359	90.67	0.10	2,246,587.73	USA
FREDDIE MAC STRIPSFSHS 299 F1Variable Rate 01/15/2043SOFR30A + 61.448 BPS	3132HTKA3	--	145,554	98.50	0.01	143,711.72	USA
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-41 2A4.591296% 07/25/2032	31392MEM0	--	18,548	95.60	0.00	17,798.92	USA
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-48 1A4.428730% 07/25/2033	31392UZ56	--	172,318	93.92	0.01	162,387.28	USA
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-51 1A6.500000% 09/25/2043	31392W7B0	--	109,525	99.48	0.00	109,510.86	USA
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-51 2A7.500000% 08/25/2042	31392W7D6	--	44,308	98.08	0.00	43,717.64	USA
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-54 3A7.000000% 02/25/2043	31393LFM0	--	327,245	104.54	0.02	343,888.51	USA
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-57 1A27.000000% 07/25/204	31394JD95	--	19,494	103.74	0.00	20,329.75	USA
Fremf 2017-k69 Mortgage Trust 3.727% 25-oct-2049	30305KAJ	US30305KAJ34	2,788,000	93.45	0.11	2,605,523.53	USA
Fremf 2018-k74 Mortgage Trust 4.094% 25-feb-2051	30296LAJ	US30296LAJ26	2,025,000	93.97	0.08	1,902,906.68	USA
Fremf 2018-k83 Mortgage Trust 4.278% 25-nov-2051	302958AQ	US302958AQ69	2,890,000	94.10	0.12	2,719,473.41	USA
Fremf 2018-k86 Mortgage Trust 4.294% 25-nov-2051	30308RAQ	US30308RAQ92	3,562,000	94.06	0.15	3,350,477.40	USA
Fremf 2019-k100 Mortgage Trust 3.495% 25-sep-2029	30313PAU	US30313PAU75	130,000	89.43	0.01	116,254.72	USA
Fremf 2019-k96 Mortgage Trust 3.812% 25-aug-2056	30314DAG	US30314DAG43	1,910,000	91.11	0.08	1,740,142.08	USA
Fremf 2020-k737 Mortgage Trust 3.303% 25-jan-2053	30300SAU	US30300SAU69	640,000	93.52	0.03	598,506.69	USA
Fremf Mortgage Trust 2018-k81 4.172% 25-sep-2051	30297HAJ	US30297HAJ05	2,500,000	94.16	0.10	2,354,020.50	USA
Frete 2021-m108 Tr 1.877% 25-jul-2037	30318LAB	US30318LAB36	2,161,596	78.94	0.08	1,706,801.02	USA
Frete 2021-m12 Tr @na 25-jul-2041	35833TAB	US35833TAB17	9,961,180	9.71	0.04	967,646.00	USA
Frontier Communications Parent, Inc. 6.6% 20-aug-2053	35910EAA	US35910EAA29	1,000,000	101.05	0.04	1,012,136.00	USA
FRONTIER ISSUER LLC FYBR 2023-1 C11.500000% 08/20/2053	35910EAC8	--	1,000,000	101.50	0.04	1,017,851.40	USA
Gallatin Cnty Mont Indl Dev Rev 11.5% 01-sep-2027	363671BN	US363671BN77	500,000	102.88	0.02	518,883.90	USA
Ge Healthcare Technologies Inc. 5.905% 22-nov-2032	36267VAJ	US36267VAJ26	1,000,000	105.09	0.05	1,072,065.40	USA
General Motors Company 5.4% 15-oct-2029	37045VAY	US37045VAY65	1,350,000	100.36	0.06	1,388,413.85	USA
Genuine Parts Company 2.75% 01-feb-2032	372460AC	US372460AC93	760,000	83.18	0.03	635,648.42	USA
Georgia Power Company 3.25% 15-mar-2051	373334KP	US373334KP56	368,000	70.20	0.01	258,859.37	USA
Georgia Power Company 5.125% 15-may-2052	373334KR	US373334KR13	2,500,000	96.92	0.11	2,471,311.10	USA
Glencore Funding Llc 6.375% 06-oct-2030	378272BP	US378272BP27	390,000	105.53	0.02	423,663.36	USA
Gls Auto Receivables Issuer Trust 2021-1 7.01% 16-jan-2029	36266XAE	US36266XAE04	1,415,000	102.18	0.06	1,449,723.25	USA
Gls Auto Receivables Issuer Trust 2021-4 2.48% 15-oct-2027	36263DAD	US36263DAD93	3,500,000	94.59	0.15	3,314,131.28	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Gls Auto Receivables Issuer Trust 2022-2 6.15% 15-apr-2028	36265NAE	US36265NAE31	2,500,000	99.82	0.11	2,501,590.00	USA
Gls Auto Receivables Issuer Trust 2023-2 6.31% 15-mar-2029	379928AJ	US379928AJ30	2,341,000	100.85	0.10	2,366,727.59	USA
Gls Auto Receivables Issuer Trust 2024-1 5.95% 17-dec-2029	36269HAF	US36269HAF91	1,210,000	100.02	0.05	1,213,076.43	USA
Gnma I 30yr Pool#781029 6.500% 15-may-2029	36225BEA	US36225BEA26	1,008	102.32	0.00	1,036.99	USA
Gnma I 30yr Pool#781120 7.000% 15-dec-2029	36225BG5	US36225BG519	607	102.96	0.00	628.28	USA
Gnma Ii 30yr Pool#786100 2.500% 20-mar-2052	3622ABUZ	US3622ABUZ36	1,618,702	84.82	0.06	1,376,068.22	USA
Gnma Ii 30yr Pool#786266 2.500% 20-mar-2052	3622ABZ7	US3622ABZ701	1,544,622	84.82	0.06	1,313,194.56	USA
Gnma Ii 30yr Pool#bs3713 3.500% 20-jan-2050	3617MEDS	US3617MEDS93	1,023,514	92.40	0.04	948,533.91	USA
Gnma Ii 30yr Pool#bt1891 2.500% 20-dec-2050	3617MQC4	US3617MQC463	1,557,146	82.68	0.06	1,290,503.96	USA
Gnma Ii 30yr Pool#bz4054 2.000% 20-dec-2050	3617QYQF	US3617QYQF53	1,522,287	80.86	0.05	1,233,356.91	USA
Gnma Ii 30yr Pool#cm4722 3.500% 20-oct-2049	3617YQG7	US3617YQG725	2,802,094	90.56	0.11	2,545,301.08	USA
Gnma Ii 30yr Pool#co8601 4.000% 20-dec-2048	3617FLRW	US3617FLRW75	1,305,145	94.18	0.05	1,233,283.83	USA
Gnma Ii 30yr Pool#ma6994 2.000% 20-nov-2050	36179VXX	US36179VXX36	7,773,449	81.93	0.28	6,380,954.77	USA
Gnma Ii 30yr Pool#ma7135 2.000% 20-jan-2051	36179V4U	US36179V4U15	1,140,448	81.99	0.04	936,806.04	USA
Gnma Ii 30yr Pool#ma7255 2.500% 20-mar-2051	36179WBY	US36179WBY30	1,881,374	85.30	0.07	1,608,435.85	USA
Gnma Ii 30yr Pool#ma7367 2.500% 20-may-2051	36179WFG	US36179WFG87	803,054	85.26	0.03	686,258.08	USA
Gnma Ii 30yr Pool#ma7368 3.000% 20-may-2051	36179WFH	US36179WFH60	1,171,997	88.17	0.05	1,036,138.60	USA
Gnma Ii 30yr Pool#ma7420 3.500% 20-jun-2051	36179WG5	US36179WG514	1,486,371	91.48	0.06	1,363,814.42	USA
Gnma Ii 30yr Pool#ma7473 3.000% 20-jul-2051	36179WJS	US36179WJS89	2,563,698	88.17	0.10	2,266,503.95	USA
Gnma Ii 30yr Pool#ma7534 2.500% 20-aug-2051	36179WLP	US36179WLP13	1,550,515	85.23	0.06	1,324,595.31	USA
Gnma Ii 30yr Pool#ma7648 2.000% 20-oct-2051	36179WP9	US36179WP937	1,719,033	81.93	0.06	1,411,039.81	USA
Gnma Ii 30yr Pool#ma7650 3.000% 20-oct-2051	36179WQB	US36179WQB71	1,839,046	88.17	0.07	1,625,849.53	USA
Gnma Ii 30yr Pool#ma7768 3.000% 20-dec-2051	36179WTZ	US36179WTZ13	5,535,163	88.32	0.22	4,901,789.22	USA
Gnma Ii 30yr Pool#ma7828 3.000% 20-jan-2052	36179WVV	US36179WVV70	3,177,038	88.28	0.12	2,812,221.25	USA
Gnma Ii 30yr Pool#ma7829 3.500% 20-jan-2052	36179WVW	US36179WVW53	1,515,201	90.97	0.06	1,382,532.68	USA
Gnma Ii 30yr Pool#ma7830 4.000% 20-jan-2052	36179WVX	US36179WVX37	1,245,936	93.80	0.05	1,172,574.20	USA
Gnma Ii 30yr Pool#ma7883 3.500% 20-feb-2052	36179WXL	US36179WXL70	1,424,500	90.97	0.06	1,299,772.94	USA
Gnma Ii 30yr Pool#ma7884 4.000% 20-feb-2052	36179WXM	US36179WXM53	1,595,969	93.68	0.07	1,500,022.64	USA
Gnma Ii 30yr Pool#ma7937 3.000% 20-mar-2052	36179WZA	US36179WZA97	2,075,523	88.17	0.08	1,834,736.52	USA
Gnma Ii 30yr Pool#ma7938 3.500% 20-mar-2052	36179WZB	US36179WZB70	1,951,583	90.97	0.08	1,780,699.80	USA
Gnma Ii 30yr Pool#ma7939 4.000% 20-mar-2052	36179WZC	US36179WZC53	115,680	93.55	0.00	108,581.92	USA
Gnma Ii 30yr Pool#ma7987 2.500% 20-apr-2052	36179W2U	US36179W2U15	8,613,785	85.26	0.32	7,361,050.41	USA
Gnma Ii 30yr Pool#ma7989 3.500% 20-apr-2052	36179W2W	US36179W2W70	3,712,051	91.07	0.15	3,390,763.59	USA
Gnma Ii 30yr Pool#ma7990 4.000% 20-apr-2052	36179W2X	US36179W2X53	110,195	93.55	0.00	103,433.89	USA
Gnma Ii 30yr Pool#ma8043 3.000% 20-may-2052	36179W5C	US36179W5C89	0	80.00	0.00	0.04	USA
Gnma Ii 30yr Pool#ma8098 3.000% 20-jun-2052	36179W7K	US36179W7K87	8,821,683	88.27	0.34	7,807,340.83	USA
Gnma Ii 30yr Pool#ma8147 2.500% 20-jul-2052	36179XBQ	US36179XBQ88	1,478,154	85.26	0.06	1,263,181.60	USA
Gnma Ii 30yr Pool#ma8149 3.500% 20-jul-2052	36179XBS	US36179XBS45	1,837,806	91.07	0.07	1,678,735.91	USA
Gnma Ii 30yr Pool#ma8199 3.500% 20-aug-2052	36179XDC	US36179XDC74	13,780,014	90.97	0.55	12,573,368.00	USA
Gnma Ii 30yr Pool#ma8200 4.000% 20-aug-2052	36179XDD	US36179XDD57	10,180,795	93.65	0.42	9,565,768.34	USA
Gnma Ii 30yr Pool#ma8201 4.500% 20-aug-2052	36179XDE	US36179XDE31	6,137,398	96.23	0.26	5,927,754.74	USA
Gnma Ii 30yr Pool#ma8268 4.500% 20-sep-2052	36179XFH	US36179XFH44	2,490,767	96.13	0.11	2,403,121.84	USA
Gnma Ii 30yr Pool#ma8647 5.000% 20-feb-2053	36179XTC	US36179XTC01	11,359,938	98.36	0.49	11,218,338.70	USA
Gnma Ii 30yr Pool#ma8648 5.500% 20-feb-2053	36179XTD	US36179XTD83	9,243,302	99.93	0.41	9,276,763.70	USA
Gnma Ii 30yr Pool#ma8720 2.500% 20-mar-2053	36179XVM	US36179XVM54	4,079,846	85.24	0.15	3,485,757.76	USA
Gnma Ii 30yr Pool#ma8725 5.000% 20-mar-2053	36179XVS	US36179XVS25	10,982,222	98.32	0.48	10,840,667.54	USA
Gnma Ii 30yr Pool#ma8801 5.500% 20-apr-2053	36179XX6	US36179XX681	15,310,716	99.93	0.68	15,366,142.46	USA
Gnma Ii 30yr Pool#ma8879 5.500% 20-may-2053	36179X2L	US36179X2L97	17,086,659	99.93	0.75	17,148,514.70	USA
Gnma Ii 30yr Pool#ma8947 5.000% 20-jun-2053	36179X5G	US36179X5G75	7,289,517	98.26	0.32	7,191,157.08	USA
Gnma Ii 30yr Pool#ma8948 5.500% 20-jun-2053	36179X5H	US36179X5H58	6,645,219	99.93	0.29	6,669,275.04	USA
Gnma Ii 30yr Pool#ma9171 5.500% 20-sep-2053	36179YFL	US36179YFL39	10,054,367	99.93	0.44	10,090,764.60	USA
Gnma Ii 30yr Pool#ma9241 5.500% 20-oct-2053	36179YHS	US36179YHS63	10,458,507	99.93	0.46	10,496,368.22	USA
Goldman Sachs Group, Inc. 3.615% 15-mar-2028	38141GZR	US38141GZR81	2,600,000	95.69	0.11	2,492,231.56	USA
Goldman Sachs Group, Inc. 4.017% 31-oct-2038	38148YAA	US38148YAA64	2,310,000	86.01	0.09	2,025,792.15	USA
Goldman Sachs Group, Inc. 4.387% 15-jun-2027	38141GZT	US38141GZT48	2,500,000	98.09	0.11	2,484,610.00	USA
Golub Capital Bdc, Inc. 2.5% 24-aug-2026	38173MAB	US38173MAB81	3,530,000	91.93	0.14	3,254,331.36	USA
Goodleap Sustainable Home Solutions Trust 2021-5 2.56% 20-oct-2048	38237HAB	US38237HAB33	2,336,506	73.65	0.08	1,722,443.53	USA
Goodleap Sustainable Home Solutions Trust 2022-3 5.5% 20-jul-2049	38237TAB	US38237TAB70	1,250,000	85.18	0.05	1,066,426.38	USA
Goodleap Sustainable Home Solutions Trust 2022-4 5.55% 20-nov-2054	38237DAB	US38237DAB29	1,118,000	87.82	0.04	983,354.73	USA
Goodleap Sustainable Home Solutions Trust 2023-1 5.52% 22-feb-2055	38237VAA	US38237VAA44	1,667,260	97.16	0.07	1,622,209.99	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2012-98 BM4.902810% 08/20/2042	38375GD24	--	188,363	99.90	0.01	188,884.06	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2017-H17 FQVariable Rate 09/20/2067T	38375UK66	--	1,272,891	99.75	0.06	1,271,736.04	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2017-H22 FHVariable Rate 11/20/2067T	38375UY20	--	842,346	99.79	0.04	841,934.93	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2017-H24 FQVariable Rate 11/20/2067T	38375U3B4	--	910,160	100.69	0.04	917,808.75	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2018-H04 FKVariable Rate 03/20/2068T	38380VPG0	--	815,682	98.34	0.04	803,346.32	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2018-H05 CFVariable Rate 03/20/2068T	38380LAE3	--	944,413	98.33	0.04	930,067.78	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2018-H05 FEVariable Rate 02/20/2068T	38380LAY9	--	346,832	99.25	0.02	344,730.74	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2019-H09 FGVariable Rate 05/20/2069T	38380LUC5	--	351,283	99.20	0.02	348,971.28	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2019-H16 CFVariable Rate 10/20/2069T	38380LF65	--	289,040	100.28	0.01	290,280.79	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2020-H01 FVVariable Rate 01/20/2070T	38380LY72	--	3,491,775	98.54	0.15	3,446,139.96	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2020-H02 FBVariable Rate 01/20/2070T	38380LT78	--	468,806	99.89	0.02	468,957.41	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2022-H04 FGVariable Rate 02/20/2067S	38382YMF7	--	1,872,295	99.49	0.08	1,865,452.40	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2022-H08 FEVariable Rate 03/20/2072S	38382YST1	--	1,925,082	98.20	0.08	1,893,305.47	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2022-H09 FVVariable Rate 04/20/2072S	38382YQX4	--	1,996,115	97.77	0.09	1,954,513.26	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2022-H11 EFVariable Rate 05/20/2072S	38382YTX1	--	2,488,934	100.45	0.11	2,504,169.76	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2023-H04 FCVariable Rate 01/20/2073S	38382YS46	--	1,975,969	98.60	0.09	1,951,407.50	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2023-H13 FJVariable Rate 02/20/2073S	38382Y7H0	--	1,249,916	100.61	0.06	1,259,587.66	USA
Government Of Colombia 5.625% 26-feb-2044	195325BR	US195325BR53	1,200,000	79.55	0.04	961,140.78	Colombia
Government Of Colombia 8.75% 14-nov-2053	195325EM	US195325EM30	1,375,000	108.59	0.07	1,538,854.63	Colombia
Government Of The United States Of America 0.625% 31-dec-2027	91282CBB	US91282CBB63	7,560,000	87.33	0.29	6,613,948.40	USA
Government Of The United States Of America 0.75% 31-jan-2028	91282CBJ	US91282CBJ99	1,450,000	87.55	0.06	1,271,252.12	USA
Government Of The United States Of America 1.125% 15-aug-2040	91281OSQ	US91281OSQ22	1,255,000	61.98	0.03	779,688.08	USA
Government Of The United States Of America 1.125% 15-feb-2031	91282CBL	US91282CBL46	2,385,000	82.08	0.09	1,960,953.92	USA
Government Of The United States Of America 1.125% 29-feb-2028	91282CBP	US91282CBP59	4,795,000	88.63	0.19	4,254,633.85	USA
Government Of The United States Of America 1.25% 15-aug-2031	91282CCS	US91282CCS89	11,545,000	81.53	0.41	9,431,019.87	USA
Government Of The United States Of America 1.25% 15-may-2050	91281OSN	US91281OSN90	6,180,000	51.28	0.14	3,198,468.27	USA
Government Of The United States Of America 1.375% 15-nov-2031	91282CDJ	US91282CDJ71	10,530,000	81.77	0.38	8,664,812.68	USA
Government Of The United States Of America 1.5% 15-feb-2053	912810TP	US912810TP30	2,342,000	90.96	0.09	2,134,945.42	USA
Government Of The United States Of America 1.625% 15-may-2031	91282CCB	US91282CCB54	1,110,000	84.34	0.04	943,054.00	USA
Government Of The United States Of America 1.625% 15-nov-2050	91281OSS	US91281OSS87	4,615,000	56.61	0.12	2,640,954.52	USA
Government Of The United States Of America 1.875% 15-feb-2032	91282CDY	US91282CDY49	305,000	84.55	0.01	258,590.68	USA
Government Of The United States Of America 1.875% 15-feb-2041	91281OSW	US91281OSW99	935,000	69.83	0.03	655,108.45	USA
Government Of The United States Of America 1.875% 15-feb-2051	91281OSU	US91281OSU34	325,000	60.39	0.01	197,039.64	USA
Government Of The United States Of America 1.875% 15-nov-2051	912810TB	US912810TB44	3,200,000	60.05	0.09	1,944,247.23	USA
Government Of The United States Of America 2.0% 15-aug-2051	91281OSZ	US91281OSZ21	6,755,000	62.09	0.19	4,211,506.08	USA
Government Of The United States Of America 2.0% 15-feb-2050	91281OSL	US91281OSL35	4,745,000	62.77	0.13	2,990,221.66	USA
Government Of The United States Of America 2.0% 15-nov-2041	912810TC	US912810TC27	1,305,000	70.27	0.04	926,861.50	USA
Government Of The United States Of America 2.25% 15-aug-2046	91281ORT	US91281ORT79	1,805,000	68.55	0.05	1,242,403.52	USA
Government Of The United States Of America 2.25% 15-feb-2052	912810TD	US912810TD00	5,235,000	65.94	0.15	3,466,713.59	USA
Government Of The United States Of America 2.375% 15-feb-2042	912810TF	US912810TF57	870,000	74.50	0.03	650,761.22	USA
Government Of The United States Of America 2.375% 15-may-2029	9128286T	US9128286T26	918,000	91.55	0.04	848,737.82	USA
Government Of The United States Of America 2.375% 15-nov-2049	91281OSK	US91281OSK51	395,000	68.63	0.01	274,625.37	USA
Government Of The United States Of America 2.375% 31-mar-2029	91282CEE	US91282CEE75	4,230,000	91.71	0.17	3,879,647.29	USA
Government Of The United States Of America 2.5% 15-feb-2045	91281ORK	US91281ORK60	15,310,000	73.23	0.50	11,260,552.46	USA
Government Of The United States Of America 2.5% 15-feb-2046	91281ORQ	US91281ORQ31	1,775,000	72.41	0.06	1,290,818.78	USA
Government Of The United States Of America 2.5% 15-may-2046	91281ORS	US91281ORS96	1,735,000	72.25	0.06	1,269,981.93	USA
Government Of The United States Of America 2.625% 31-mar-2025	9128284F	US9128284F40	4,175,000	97.70	0.18	4,079,078.75	USA
Government Of The United States Of America 2.75% 15-aug-2032	91282CFF	US91282CFF32	1,621,000	89.80	0.06	1,461,240.72	USA
Government Of The United States Of America 2.75% 31-may-2029	91282CES	US91282CES61	3,860,000	93.22	0.16	3,633,917.10	USA
Government Of The United States Of America 2.875% 15-may-2032	91282CEP	US91282CEP23	12,395,000	90.89	0.50	11,400,994.63	USA
Government Of The United States Of America 3.0% 15-aug-2052	912810TJ	US912810TJ79	70,397,000	77.84	2.42	55,066,553.79	USA
Government Of The United States Of America 3.0% 15-feb-2049	91281OSF	US91281OSF66	615,000	78.09	0.02	482,608.15	USA
Government Of The United States Of America 3.375% 15-aug-2042	912810TK	US912810TK43	8,500,000	86.52	0.33	7,390,081.56	USA
Government Of The United States Of America 3.375% 15-may-2033	91282CHC	US91282CHC82	6,580,000	93.78	0.28	6,254,999.59	USA
Government Of The United States Of America 3.5% 15-feb-2033	91282CGM	US91282CGM73	5,825,000	94.80	0.24	5,547,682.24	USA
Government Of The United States Of America 3.5% 31-jan-2028	91282CGH	US91282CGH88	10,310,000	97.13	0.44	10,074,059.77	USA
Government Of The United States Of America 3.5% 31-jan-2030	91282CGJ	US91282CGJ45	8,465,000	96.29	0.36	8,200,519.54	USA
Government Of The United States Of America 3.625% 15-feb-2053	912810TN	US912810TN81	1,875,000	87.98	0.07	1,658,296.50	USA
Government Of The United States Of America 3.625% 15-may-2053	912810TR	US912810TR95	6,660,000	88.05	0.26	5,955,450.59	USA
Government Of The United States Of America 3.625% 31-mar-2030	91282CGS	US91282CGS44	8,000,000	96.88	0.34	7,751,417.60	USA
Government Of The United States Of America 3.75% 31-dec-2028	91282CJR	US91282CJR34	6,085,000	97.94	0.26	6,017,170.75	USA
Government Of The United States Of America 3.75% 31-dec-2030	91282CJQ	US91282CJQ50	4,307,000	97.31	0.19	4,232,071.12	USA
Government Of The United States Of America 3.75% 31-may-2030	91282CHF	US91282CHF14	3,410,000	97.45	0.15	3,366,125.92	USA
Government Of The United States Of America 3.875% 15-aug-2033	91282CHT	US91282CHT18	39,420,000	97.47	1.70	38,615,220.99	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Government Of The United States Of America 3.875% 15-may-2043	912810TS	US912810TS78	3,615,000	92.45	0.15	3,395,288.11	USA
Government Of The United States Of America 4.0% 15-feb-2034	91282CJZ	US91282CJZ59	2,755,000	98.45	0.12	2,726,309.98	USA
Government Of The United States Of America 4.0% 28-feb-2030	91282CGQ	US91282CGQ87	1,520,000	98.88	0.07	1,508,186.97	USA
Government Of The United States Of America 4.0% 29-feb-2028	91282CGP	US91282CGP05	3,130,000	98.89	0.14	3,106,163.64	USA
Government Of The United States Of America 4.0% 30-jun-2028	91282CHK	US91282CHK09	3,325,000	98.94	0.15	3,323,287.29	USA
Government Of The United States Of America 4.0% 31-jan-2029	91282CJW	US91282CJW29	738,000	99.04	0.03	735,855.37	USA
Government Of The United States Of America 4.0% 31-jan-2031	91282CJX	US91282CJX02	4,335,000	98.78	0.19	4,311,226.17	USA
Government Of The United States Of America 4.0% 31-oct-2029	91282CFT	US91282CFT36	882,000	98.88	0.04	886,975.63	USA
Government Of The United States Of America 4.125% 15-aug-2053	912810TT	US912810TT51	27,767,000	96.31	1.18	26,887,838.47	USA
Government Of The United States Of America 4.125% 15-feb-2027	91282CKA	US91282CKA89	810,000	99.20	0.04	807,767.80	USA
Government Of The United States Of America 4.125% 15-nov-2032	91282CFV	US91282CFV81	18,180,000	99.42	0.81	18,359,209.35	USA
Government Of The United States Of America 4.125% 31-jul-2028	91282CHQ	US91282CHQ78	5,250,000	99.45	0.23	5,257,170.98	USA
Government Of The United States Of America 4.25% 15-feb-2054	912810TX	US912810TX63	2,374,000	98.55	0.10	2,352,253.21	USA
Government Of The United States Of America 4.25% 28-feb-2029	91282CKD	US91282CKD29	685,000	100.20	0.03	688,922.86	USA
Government Of The United States Of America 4.25% 31-jan-2026	91282CJV	US91282CJV46	3,830,000	99.24	0.17	3,828,104.53	USA
Government Of The United States Of America 4.375% 15-aug-2043	912810TU	US912810TU25	3,160,000	98.98	0.14	3,145,377.42	USA
Government Of The United States Of America 4.375% 30-nov-2028	91282CJN	US91282CJN20	5,415,000	100.60	0.24	5,527,191.22	USA
Government Of The United States Of America 4.375% 30-nov-2030	91282CJM	US91282CJM47	11,095,000	100.91	0.50	11,358,677.11	USA
Government Of The United States Of America 4.5% 15-feb-2044	912810TZ	US912810TZ12	6,656,000	100.72	0.30	6,741,690.68	USA
Government Of The United States Of America 4.5% 15-nov-2033	91282CJJ	US91282CJJ18	720,000	102.33	0.03	749,045.95	USA
Government Of The United States Of America 4.625% 30-jun-2025	91282CHL	US91282CHL81	13,255,000	99.65	0.59	13,363,863.32	USA
Government Of The United States Of America 4.75% 15-nov-2043	912810TW	US912810TW80	7,165,000	103.91	0.33	7,573,911.57	USA
Government Of The United States Of America 4.75% 15-nov-2053	912810TV	US912810TV08	4,378,000	106.95	0.21	4,761,247.49	USA
Government Of The United States Of America 4.75% 31-jul-2025	91282CHN	US91282CHN48	5,530,000	99.84	0.24	5,564,946.84	USA
Government Of The United States Of America 4.875% 30-nov-2025	91282CJL	US91282CJL63	670,000	100.18	0.03	682,180.60	USA
Government Of The United States Of America Frn 30-apr-2025	91282CGY	US91282CGY12	72,730,000	100.03	3.23	73,429,138.94	USA
Government Of The United States Of America Frn 31-jan-2025	91282CGF	US91282CGF23	98,530,000	100.07	4.38	99,523,310.49	USA
Government Of The United States Of America Frn 31-oct-2025	91282CJD	US91282CJD48	4,000,000	100.00	0.18	4,037,252.80	USA
Gps Blue Financing Designated Activity Company 5.645% 09-nov-2041	38403FAA	US38403FAA75	2,500,000	95.68	0.11	2,412,450.50	Ireland
Gs Mortgage Securities Trust 2017-gs8 2.7% 11-nov-2050	36254KAA	US36254KAA07	2,570,000	75.34	0.09	1,936,245.45	USA
Hat Holdings I Llc 3.75% 15-sep-2030	418751AD	US418751AD59	1,000,000	84.03	0.04	845,104.60	USA
Hawaii St Dept Business Economic Dev & Tourism Green Energy Mkt Securizat 3.242% 01-jan-2031	41980UAB	US41980UAB70	907,822	95.69	0.04	876,088.82	USA
Hertz Vehicle Financing Iii Llc 5.57% 25-sep-2029	42806MBW	US42806MBW82	2,000,000	100.78	0.09	2,016,803.80	USA
Hsbc Holdings Plc 0.976% 24-may-2025	404280CS	US404280CS68	850,000	99.23	0.04	846,423.20	UK
Hsbc Holdings Plc 2.357% 18-aug-2031	404280CK	US404280CK33	700,000	83.39	0.03	585,668.49	UK
Hsbc Holdings Plc 4.3% 08-mar-2026	404280AW	US404280AW98	2,900,000	98.19	0.13	2,855,341.74	UK
Hsbc Holdings Plc 4.375% 23-nov-2026	404280BH	US404280BH13	420,000	97.69	0.02	416,836.96	UK
Hsbc Holdings Plc 4.762% 29-mar-2033	404280DC	US404280DC08	1,275,000	92.83	0.05	1,183,929.56	UK
Hsbc Holdings Plc 4.95% 31-mar-2030	404280CF	US404280CF48	725,000	99.31	0.03	720,064.73	UK
Hsbc Holdings Plc 6.254% 09-mar-2034	404280DV	US404280DV88	650,000	105.33	0.03	687,149.78	UK
Hsbc Holdings Plc 6.5% 02-may-2036	404280AG	US404280AG49	510,000	107.45	0.02	561,730.47	UK
Hsbc Holdings Plc 6.5% 15-sep-2037	404280AH	US404280AH27	1,525,000	106.67	0.07	1,631,100.35	UK
Hsbc Holdings Plc 6.8% 01-jun-2038	404280AJ	US404280AJ87	250,000	110.86	0.01	282,812.48	UK
Hsbc Holdings Plc 7.399% 13-nov-2034	404280EC	US404280EC98	375,000	109.49	0.02	421,230.64	UK
Hsbc Holdings Plc 8.113% 03-nov-2033	404280DS	US404280DS59	1,000,000	114.42	0.05	1,177,505.60	UK
Hudson Yards 2016-10hy Mortgage Trust 2.835% 12-aug-2038	44421LAA	US44421LAA08	1,750,000	93.43	0.07	1,638,858.45	USA
Hudson Yards 2019-55hy Mortgage Trust 2.943% 12-dec-2041	44421MAA	US44421MAA80	1,000,000	87.68	0.04	879,149.20	USA
Hydro-quebec 8.05% 07-jul-2024	448814EJ	US448814EJ85	2,500,000	100.60	0.11	2,560,779.75	Canada
Hyundai Capital America, Inc. 6.1% 21-sep-2028	44891ACN	US44891ACN54	1,005,000	103.10	0.05	1,037,883.00	USA
Illinois St 5.1% 01-jun-2033	452151LF	US452151LF83	1,850,000	99.25	0.08	1,867,648.63	USA
Intel Corporation 4.15% 05-aug-2032	458140CA	US458140CA64	2,500,000	95.00	0.11	2,391,229.43	USA
Inter-american Development Bank 1.125% 13-jan-2031	4581X0DS	US4581X0DS49	2,500,000	81.34	0.09	2,039,515.75	USA
Inter-american Development Bank 3.5% 12-apr-2033	4581X0EJ	US4581X0EJ31	2,500,000	93.59	0.10	2,380,866.85	USA
Inter-american Development Bank Frn 12-apr-2027	4581X0ED	US4581X0ED60	1,500,000	99.95	0.07	1,518,009.45	USA
International Bank For Reconstruction & Development 0.0% 31-mar-2027	45906M3A	US45906M3A71	2,500,000	91.35	0.10	2,283,842.50	USA
International Bank For Reconstruction & Development 0.75% 26-aug-2030	459058JG	US459058JG93	2,500,000	80.14	0.09	2,005,419.13	USA
International Development Association 0.875% 28-apr-2026	45939EAD	US45939EAD22	1,000,000	92.50	0.04	928,669.60	USA
International Finance Corp. Frn 03-apr-2024	45950VQM	US45950VQM18	2,500,000	100.00	0.11	2,533,632.75	USA
International Finance Facility For Immunisation Company 1.0% 21-apr-2026	G4888VBN	XS2333299324	2,500,000	92.51	0.10	2,323,806.58	UK
Inversiones Cmpc S.a. 6.125% 23-jun-2033	46128MAS	US46128MAS08	1,060,000	101.42	0.05	1,092,398.37	Chile
Japan Bank For International Cooperation 4.375% 05-oct-2027	471048CU	US471048CU09	1,000,000	98.93	0.04	1,010,736.20	Japan
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015-C2JPMBB 2015-C28 C4.132707% 10/1	46644FAK7	--	5,170,000	92.97	0.21	4,823,897.45	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Jpmorgan Chase & Co. 0.768% 09-aug-2025	46647PCM	US46647PCM68	1,500,000	98.14	0.06	1,473,748.50	USA
Jpmorgan Chase & Co. 2.522% 22-apr-2031	46647PBL	US46647PBL94	725,000	86.48	0.03	635,044.94	USA
Jpmorgan Chase & Co. 2.956% 13-may-2031	46647PBP	US46647PBP09	4,200,000	87.42	0.16	3,719,392.95	USA
Jpmorgan Chase & Co. 3.328% 22-apr-2052	46647PCE	US46647PCE43	2,075,000	72.44	0.07	1,533,664.04	USA
Jpmorgan Chase & Co. 4.032% 24-jul-2048	46647PAK	US46647PAK21	830,000	83.01	0.03	695,233.62	USA
Jpmorgan Chase & Co. 4.25% 01-oct-2027	46625HNJ	US46625HNJ58	324,000	97.74	0.01	316,671.79	USA
Jpmorgan Chase & Co. 4.493% 24-mar-2031	46647PBJ	US46647PBJ49	850,000	96.72	0.04	822,838.96	USA
Jpmorgan Chase & Co. 5.717% 14-sep-2033	46647PDK	US46647PDK93	725,000	101.96	0.03	741,168.52	USA
Jpmorgan Chase & Co. 8.75% 01-sep-2030	06423AAJ	US06423AAJ25	945,000	119.49	0.05	1,136,027.59	USA
Keycorp 2.25% 06-apr-2027	49326EEK	US49326EEK55	4,865,000	89.99	0.19	4,431,408.33	USA
Kfw 1.75% 14-sep-2029	500769JD	US500769JD71	2,500,000	87.66	0.10	2,193,464.00	Germany
Kfw 4.375% 28-feb-2034	500769KD	US500769KD52	2,500,000	100.34	0.11	2,518,647.50	Germany
Kinder Morgan Energy Partners, L.p. 5.5% 01-mar-2044	494550BU	US494550BU93	370,000	94.73	0.02	352,192.97	USA
Kinder Morgan Energy Partners, L.p. 6.5% 01-sep-2039	494550BD	US494550BD78	50,000	104.30	0.00	52,420.79	USA
Kinder Morgan, Inc. 5.2% 01-mar-2048	49456BAQ	US49456BAQ41	450,000	90.28	0.02	408,207.62	USA
Kinder Morgan, Inc. 5.55% 01-jun-2045	49456BAH	US49456BAH42	1,585,000	95.55	0.07	1,543,772.01	USA
Lg Chem Ltd. 4.375% 14-jul-2025	501955AE	US501955AE89	575,000	98.38	0.03	570,936.39	South Korea
Liberty Utilities Finance Gp1 2.05% 15-sep-2030	531546AB	US531546AB51	2,500,000	81.04	0.09	2,028,396.88	USA
Lincoln National Corporation 2.33% 15-aug-2030	080807AA	US080807AA88	3,805,000	80.27	0.13	3,065,591.21	USA
Lloyds Banking Group Plc 4.5% 04-nov-2024	53944YAA	US53944YAA10	325,000	98.96	0.01	327,581.83	UK
Lloyds Banking Group Plc 4.582% 10-dec-2025	539439AM	US539439AM10	1,463,000	98.04	0.06	1,455,019.63	UK
Lloyds Banking Group Plc 4.65% 24-mar-2026	53944YAB	US53944YAB92	1,000,000	98.10	0.04	981,865.80	UK
Lloyds Banking Group Plc 7.953% 15-nov-2033	539439AW	US539439AW91	750,000	112.71	0.04	867,854.40	UK
Los Angeles Calif 5.0% 01-sep-2042	544351RH	US544351RH46	2,500,000	99.74	0.11	2,503,841.75	USA
Los Angeles Calif Dept Arpts Customer Fac Chargerev 3.158% 15-may-2029	54445CAA	US54445CAA18	1,000,000	93.34	0.04	945,320.25	USA
Los Angeles Calif Dept Arpts Customer Fac Chargerev 3.258% 15-may-2030	54445CAB	US54445CAB90	2,250,000	92.51	0.09	2,109,145.50	USA
Los Angeles Calif Uni Sch Dist 6.758% 01-jul-2034	544646ZR	US544646ZR64	100,000	110.26	0.00	111,945.14	USA
Low Income Investment Fund 3.711% 01-jul-2029	54750AAB	US54750AAB26	2,500,000	91.03	0.10	2,298,439.50	USA
Lyb International Finance Iii Llc 2.25% 01-oct-2030	50249AAH	US50249AAH85	100,000	84.48	0.00	84,476.32	USA
Lyb International Finance Iii Llc 3.375% 01-oct-2040	50249AAH	US50249AAH68	1,255,000	74.95	0.04	940,605.68	USA
Macquarie Group Limited 1.34% 12-jan-2027	55608JAR	US55608JAR95	825,000	92.78	0.03	767,832.45	Australia
Massachusetts Higher Education Assistance Corp. 2.673% 01-jul-2031	575674AA	US575674AA46	500,000	83.04	0.02	418,456.83	USA
Massachusetts Institute Of Technology 3.959% 01-jul-2038	575718AE	US575718AE16	3,181,000	90.50	0.13	2,910,189.06	USA
Massachusetts St Hsg Fin Agy Hsg Rev 5.562% 01-dec-2052	57587GTN	US57587GTN50	495,000	100.92	0.02	508,721.40	USA
Mastercard Incorporated 1.9% 15-mar-2031	57636QAS	US57636QAS30	2,500,000	83.67	0.09	2,093,744.50	USA
Mather Foundation Ltd. 2.675% 01-oct-2031	576722AA	US576722AA04	2,500,000	82.68	0.09	2,100,095.60	Australia
Meta Platforms, Inc. 4.45% 15-aug-2052	30303M8J	US30303M8J41	2,470,000	88.96	0.10	2,211,413.23	USA
Metropolitan Transn Auth N Y Rev 5.175% 15-nov-2049	59261AG7	US59261AG765	2,500,000	94.40	0.11	2,407,061.25	USA
Microchip Technology Incorporated 0.983% 01-sep-2024	595017BC	US595017BC70	975,000	97.96	0.04	955,905.89	USA
Midamerican Energy Company 2.7% 01-aug-2052	595620AW	US595620AW50	2,588,000	62.40	0.07	1,626,490.87	USA
Midamerican Energy Company 3.95% 01-aug-2047	595620AR	US595620AR65	2,500,000	80.42	0.09	2,027,069.50	USA
Midamerican Energy Company 4.25% 15-jul-2049	595620AU	US595620AU94	1,240,000	84.99	0.05	1,064,996.44	USA
Midamerican Energy Company 5.3% 01-feb-2055	595620AZ	US595620AZ81	1,050,000	98.99	0.05	1,049,792.21	USA
Midamerican Energy Company 5.85% 15-sep-2054	595620AY	US595620AY17	975,000	106.72	0.05	1,043,096.54	USA
Mileage Plus Holdings Llc 6.5% 20-jun-2027	599191AA	US599191AA16	4,138,676	100.72	0.18	4,176,688.00	USA
Mitsubishi Ufj Financial Group, Inc. 1.538% 20-jul-2027	606822BY	US606822BY90	2,105,000	92.13	0.09	1,945,753.66	Japan
Mizuho Financial Group, Inc. 5.748% 06-jul-2034	60687YDB	US60687YDB20	1,650,000	103.11	0.08	1,723,767.21	Japan
Morgan Stanley 0.864% 21-oct-2025	6174468R	US6174468R33	3,000,000	97.25	0.13	2,928,871.92	USA
Morgan Stanley 2.239% 21-jul-2032	61747YED	US61747YED31	1,700,000	81.60	0.06	1,394,663.09	USA
Morgan Stanley 3.125% 27-jul-2026	61761J3R	US61761J3R84	250,000	95.63	0.01	240,458.15	USA
Morgan Stanley 3.217% 22-apr-2042	61772BAC	US61772BAC72	940,000	76.58	0.03	733,248.22	USA
Morgan Stanley 3.95% 23-apr-2027	61761JZN	US61761JZN26	2,205,000	96.60	0.10	2,168,228.21	USA
Morgan Stanley 4.431% 23-jan-2030	6174468G	US6174468G77	475,000	96.84	0.02	463,961.95	USA
Morgan Stanley 5.466% 18-jan-2035	61747YFL	US61747YFL48	1,585,000	100.94	0.07	1,617,531.02	USA
MOSAIC SOLAR LOAN TRUST 2022-1MSAIC 2022-1A B3.160000% 01/20/2053	61946QAB7	--	1,166,232	81.43	0.04	950,591.64	USA
Mplx Lp 5.5% 15-feb-2049	55336VAT	US55336VAT70	1,635,000	95.47	0.07	1,572,344.94	USA
MVV 2024-1 LLCMVWOT 2024-1A C6.200000% 02/20/2043	62847RAC1	--	1,040,000	100.23	0.05	1,045,105.57	USA
National Fin Auth N H Indl Dev Rev Var 01-feb-2029	63609FAD	US63609FAD15	1,000,000	100.00	0.04	1,004,218.60	USA
National Fin Auth N H Indl Dev Rev Var 01-jul-2033	63609FAC	US63609FAC32	850,000	100.00	0.04	853,479.99	USA
National Rural Utilities Cooperative Finance Corporation 4.15% 15-dec-2032	637432NZ	US637432NZ43	3,000,000	92.80	0.12	2,820,656.10	USA
Nature Conservancy Ltd. 3.957% 01-mar-2052	63902HBF	US63902HBF55	2,485,000	85.00	0.09	2,120,457.11	Australia
Natwest Group Plc 1.642% 14-jun-2027	639057AC	US639057AC29	1,750,000	91.88	0.07	1,616,492.80	UK

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Natwest Group Plc 5.125% 28-may-2024	780099CH	US780099CH81	100,000	99.73	0.00	101,485.31	UK
Natwest Group Plc 5.778% 01-mar-2035	639057AN	US639057AN83	1,910,000	101.39	0.09	1,946,417.97	UK
Natwest Group Plc 5.808% 13-sep-2029	639057AK	US639057AK45	3,010,000	101.64	0.13	3,068,005.71	UK
Natwest Group Plc 6.475% 01-jun-2034	639057AP	US639057AP32	925,000	101.68	0.04	945,507.44	UK
NAVIENT STUDENT LOAN TRUST 2016-1NAVSL 2016-1A AVariable Rate 02/25/2070SOFR30A	63940EAA8	--	325,649	98.82	0.01	322,031.60	USA
Navient Student Loan Trust 2016-5 6.686% 25-jun-2065	63939QAA	US63939QAA40	2,712,706	100.75	0.12	2,735,045.03	USA
Navient Student Loan Trust 2016-7 7.601% 25-mar-2066	63940LAC	US63940LAC81	98,470	101.22	0.00	99,742.38	USA
Navient Student Loan Trust 2018-2 7.577% 25-mar-2067	63941DAC	US63941DAC56	4,637,305	98.81	0.20	4,585,185.84	USA
Navient Student Loan Trust 2021-1 0.762% 26-dec-2069	63942NAB	US63942NAB47	4,362,182	98.55	0.19	4,301,743.93	USA
Nederlandse Waterschapsbank N.v. 1.0% 28-may-2030	63983TBU	US63983TBU88	2,500,000	81.58	0.09	2,047,963.60	Netherlands
NEUBERGER BERMAN LOAN ADVISERS CLO 47 LTDNEUB 2022-47A CVariable Rate 04/14/2035	64135DAE5	--	6,000,000	98.86	0.26	6,020,895.60	USA
New Jersey Economic Dev Auth St Lease Rev 4.934% 01-mar-2025	64578EMJ	US64578EMJ37	750,000	99.54	0.03	749,611.20	USA
New Jersey St Hsg & Mtg Fin Agy Multi-family Rev 3.1% 01-nov-2040	646108Q3	US646108Q376	3,100,000	76.23	0.11	2,403,047.77	USA
New Jersey St Tpk Auth Tpk Rev 7.102% 01-jan-2041	646139X8	US646139X831	925,000	116.93	0.05	1,098,071.48	USA
New Jersey St Tpk Auth Tpk Rev 7.414% 01-jan-2040	646139W3	US646139W353	275,000	120.45	0.01	336,340.02	USA
New York St Energy Resh & Dev Auth Residential Clean Energy & Energy Effci 4.871% 01-apr-2037	64985VAH	US64985VAH96	2,820,000	88.56	0.11	2,565,315.08	USA
New York Trans Dev Corp Rev 6.971% 30-jun-2051	65012EAA	US65012EAA64	2,500,000	99.57	0.11	2,533,328.00	USA
Nextera Energy Capital Holdings, Inc. 4.255% 01-sep-2024	65339KBL	US65339KBL35	500,000	99.36	0.02	498,574.83	USA
Nextera Energy Capital Holdings, Inc. 4.625% 15-jul-2027	65339KCH	US65339KCH14	100,000	98.74	0.00	99,717.36	USA
Nextera Energy Capital Holdings, Inc. 4.9% 15-mar-2029	65339KCT	US65339KCT51	1,125,000	99.54	0.05	1,129,128.19	USA
Nextera Energy Capital Holdings, Inc. 5.25% 15-mar-2034	65339KCU	US65339KCU25	800,000	99.77	0.04	805,309.52	USA
Nextera Energy Capital Holdings, Inc. 5.749% 01-sep-2025	65339KBS	US65339KBS87	200,000	100.43	0.01	201,813.80	USA
Nextera Energy Capital Holdings, Inc. 6.051% 01-mar-2025	65339KBP	US65339KBP49	975,000	100.37	0.04	983,494.49	USA
Nhp Foundation 6.0% 01-dec-2033	62925MAB	US62925MAB90	1,000,000	101.42	0.05	1,033,898.10	USA
Niagara Mohawk Power Corporation 1.96% 27-jun-2030	65364UAN	US65364UAN63	2,500,000	82.52	0.09	2,075,692.25	USA
Nonghyup Bank Co., Ltd. 4.875% 03-jul-2028	65540JAK	US65540JAK43	1,565,000	99.60	0.07	1,577,000.89	South Korea
Nordstrom, Inc. 6.95% 15-mar-2028	655664AH	US655664AH33	865,000	100.33	0.04	870,524.76	USA
Norfolk Southern Corporation 2.3% 15-may-2031	655844CK	US655844CK21	2,500,000	84.54	0.09	2,135,277.75	USA
Nrg Energy, Inc. 7.0% 15-mar-2033	629377CT	US629377CT71	2,035,000	106.79	0.10	2,179,432.29	USA
Nstar Electric Company 3.1% 01-jun-2051	67021CAQ	US67021CAQ06	175,000	68.64	0.01	121,936.40	USA
NW RE-REMIC TRUST 2021-FRR1NW 2021-FRR1 AK882.784680% 12/18/2051	62955LAA6	--	2,500,000	84.26	0.09	2,111,793.25	USA
Oaktree Strategic Credit Fund 8.4% 14-nov-2028	67403AAA	US67403AAA79	1,575,000	106.10	0.08	1,721,421.61	USA
OBX 2022-NQM1 TRUSTOBX 2022-NQM1 M13.504000% 11/25/2061	67114VAD5	--	1,010,000	68.54	0.03	694,957.50	USA
Occidental Petroleum Corporation 2.9% 15-aug-2024	674599CW	US674599CW33	1,750,000	98.88	0.08	1,736,804.30	USA
Octane Receivables Trust 2023-1 6.37% 20-sep-2029	67571BAC	US67571BAC72	895,000	100.54	0.04	901,225.08	USA
Octane Receivables Trust 2023-2 6.24% 20-jun-2031	67571QAD	US67571QAD25	3,580,000	100.13	0.16	3,590,283.55	USA
Omers Finance Trust 3.5% 19-apr-2032	C68012AF	USC68012AF72	2,500,000	91.46	0.10	2,325,465.50	Canada
Omers Finance Trust 4.0% 19-apr-2052	682142AH	US682142AH70	3,345,000	80.35	0.12	2,748,029.89	Canada
One Bryant Park Trust 2019-obp 2.516% 13-sep-2054	68236JAA	US68236JAA97	3,385,000	85.45	0.13	2,899,233.04	USA
One Market Plaza Trust 2017-1mkt 3.845% 10-feb-2032	68245HAC	US68245HAC88	400,000	90.60	0.02	363,614.76	USA
One Market Plaza Trust 2017-1mkt 4.016% 10-feb-2032	68245HAE	US68245HAE45	1,000,000	89.10	0.04	894,164.86	USA
Onemain Financial Issuance Trust 2023-1 5.5% 14-jun-2038	68269JAE	US68269JAE10	2,050,000	101.50	0.09	2,085,354.51	USA
ONSLow BAY MORTGAGE LOAN TRUSTOBX 2021-NQM4 M13.248000% 10/25/2061	67115DAD4	--	1,750,000	67.34	0.05	1,182,849.15	USA
Opec Fund For International Development 4.5% 26-jan-2026	A6571TAB	XS2578939105	1,500,000	98.75	0.07	1,493,123.63	Austria
Opec Fund For International Development 4.5% 26-jan-2026	683483AA	US683483AA98	1,000,000	98.80	0.04	996,168.73	Austria
Oracle Corporation 3.6% 01-apr-2040	68389XBW	US68389XBW48	495,000	78.85	0.02	390,290.57	USA
Oracle Corporation 3.9% 15-may-2035	68389XBE	US68389XBE40	2,445,000	87.86	0.10	2,184,140.51	USA
OWS CRE FUNDING I LLC 144AVARIABLE RATE 09/15/2024	67114QAA2	--	3,283,126	100.06	0.15	3,311,351.17	USA
Pacific Gas And Electric Company 4.95% 01-jul-2050	694308JN	US694308JN86	1,980,000	86.24	0.08	1,732,149.74	USA
Pacific Gas And Electric Company 6.7% 01-apr-2053	694308KK	US694308KK29	5,000,000	108.65	0.24	5,432,476.00	USA
Palisades Center Trust 2016-plsd 2.713% 14-apr-2033	69640GAA	US69640GAA31	4,705,000	63.50	0.13	2,994,766.38	USA
Patterson-uti Energy, Inc. 7.15% 01-oct-2033	703481AD	US703481AD36	1,525,000	107.67	0.07	1,641,898.72	USA
Peco Energy Company 3.0% 15-sep-2049	693304AX	US693304AX55	1,005,000	67.90	0.03	683,724.68	USA
Peco Energy Company 4.15% 01-oct-2044	693304AS	US693304AS60	1,015,000	85.03	0.04	863,040.29	USA
Pemex Project Funding Master Trust 6.625% 15-jun-2035	706451BG	US706451BG56	1,200,000	75.95	0.04	934,833.12	USA
Pepsico, Inc. 2.875% 15-oct-2049	713448EP	US713448EP96	3,340,000	69.78	0.10	2,374,798.22	USA
Pepsico, Inc. 3.9% 18-jul-2032	713448FM	US713448FM56	3,000,000	94.76	0.13	2,866,671.90	USA
Petrobras Global Finance Bv 5.5% 10-jun-2051	71647NBJ	US71647NBJ72	375,000	81.30	0.01	311,238.95	Netherlands
Petrobras Global Finance Bv 6.75% 03-jun-2050	71647NBG	US71647NBG34	1,075,000	94.80	0.05	1,042,508.99	Netherlands
Petrobras Global Finance Bv 7.25% 17-mar-2044	71647NAK	US71647NAK54	500,000	102.58	0.02	514,326.80	Netherlands
Petroleos Mexicanos 6.375% 23-jan-2045	71654QBR	US71654QBR20	655,000	64.51	0.02	430,437.87	Mexico
Petroleos Mexicanos 6.7% 16-feb-2032	71643VAB	US71643VAB18	2,819,000	83.20	0.10	2,368,931.99	Mexico

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Petroleos Mexicanos 7.69% 23-jan-2050	71654QDD	US71654QDD16	6,800,000	71.77	0.22	4,979,298.64	Mexico
Port Lions Alaska Rev 7.5% 01-oct-2052	734707AB	US734707AB80	3,025,000	104.26	0.14	3,266,060.74	USA
Prosus N.v. 3.061% 13-jul-2031	74365PAF	US74365PAF53	3,875,000	81.39	0.14	3,178,996.91	Netherlands
Prosus N.v. 3.68% 21-jan-2030	74365PAA	US74365PAA66	1,400,000	87.78	0.05	1,238,632.40	Netherlands
Prosus N.v. 4.193% 19-jan-2032	74365PAH	US74365PAH10	700,000	86.83	0.03	613,525.68	Netherlands
Prosus N.v. 4.85% 06-jul-2027	62856RAD	US62856RAD70	500,000	96.38	0.02	487,470.99	Netherlands
Prosus N.v. 4.987% 19-jan-2052	74365PAJ	US74365PAJ75	2,200,000	73.55	0.07	1,639,423.94	Netherlands
Prudential Financial, Inc. 1.5% 10-mar-2026	74432QCH	US74432QCH65	2,500,000	93.62	0.10	2,342,749.75	USA
Public Service Electric And Gas Company 3.1% 15-mar-2032	74456QCJ	US74456QCJ31	4,500,000	87.83	0.17	3,958,625.88	USA
Public Service Electric And Gas Company 4.65% 15-mar-2033	74456QCL	US74456QCL86	2,595,000	97.35	0.11	2,531,470.43	USA
Public Service Electric And Gas Company 5.125% 15-mar-2053	74456QCM	US74456QCM69	1,250,000	98.68	0.05	1,236,340.38	USA
Raizen Fuels Finance Sa 6.45% 05-mar-2034	75102XAB	US75102XAB29	575,000	102.64	0.03	592,633.41	Luxembourg
Realty Income Corporation 3.4% 15-jan-2030	756109CC	US756109CC68	1,570,000	91.33	0.06	1,445,186.19	USA
Regency Centers, L.p. 3.75% 15-jun-2024	75884RAT	US75884RAT05	2,500,000	99.43	0.11	2,512,754.75	USA
Relx Capital, Inc. 3.0% 22-may-2030	74949LAD	US74949LAD47	50,000	89.81	0.00	45,440.74	USA
Rio Oil Finance Trust - (series 2014-1) 9.75% 06-jan-2027	76716XAB	US76716XAB82	666,015	103.84	0.03	706,551.13	USA
Rio Oil Finance Trust Series 2018-1 8.2% 06-apr-2028	76716XAC	US76716XAC65	397,045	101.73	0.02	411,436.09	USA
Rogers Communications Inc. 3.8% 15-mar-2032	775109CH	US775109CH22	1,705,000	89.88	0.07	1,535,321.81	Canada
Sacramento Calif Pub Fing Auth Lease Rev 5.637% 01-apr-2050	78605QAJ	US78605QAJ67	2,500,000	103.50	0.11	2,587,550.00	USA
San Diego Gas & Electric Company 2.95% 15-aug-2051	797440CA	US797440CA05	2,500,000	67.55	0.07	1,698,219.25	USA
San Diego Gas & Electric Company 4.95% 15-aug-2028	797440CE	US797440CE27	1,000,000	100.42	0.04	1,010,517.60	USA
San Francisco Calif City & Cnty Cmnty Facs Distno 2014-1 Sp L Tax 3.482% 01-sep-2050	79772EEB	US79772EEB11	2,500,000	72.56	0.08	1,820,707.75	USA
San Francisco Calif City & Cnty Cmnty Facs Distno 2014-1 Sp L Tax 6.332% 01-sep-2051	79772EEU	US79772EEU91	1,250,000	105.08	0.06	1,320,095.75	USA
Santander Drive Auto Receivables Trust 2022-7 6.69% 17-mar-2031	80287FAE	US80287FAE25	3,340,000	101.92	0.15	3,414,014.07	USA
SANTANDER DRIVE AUTO RECEIVABLES TRUST 2023-S1SDART 2023-S1 R18.140000% 04/18/20	80286QAA7	--	2,599,481	100.69	0.12	2,625,550.14	USA
Santander Holdings Usa, Inc. 3.244% 05-oct-2026	80282KAZ	US80282KAZ93	3,020,000	94.48	0.13	2,901,047.64	USA
Sfave Commercial Mortgage Securities Trust 2015-Save 3.872% 08-jan-2043	78413MAA	US78413MAA62	3,045,000	77.14	0.10	2,358,213.34	USA
Sfave Commercial Mortgage Securities Trust 2015-Save 4.144% 08-jan-2043	78413MAE	US78413MAE84	1,995,000	78.83	0.07	1,579,036.71	USA
Shinhan Financial Group Co., Ltd. 5.0% 24-jul-2028	824596AC	US824596AC41	1,000,000	99.28	0.04	1,001,825.70	South Korea
Shops At Crystals Trust 2016-cstl 3.731% 08-jul-2036	82510WAJ	US82510WAJ99	2,800,000	93.48	0.12	2,625,718.31	USA
SIERRA TIMESHARE 2024-1 RECEIVABLES FUNDING LLC SRFC 2024-1A C5.940000% 01/20/204	826935AC2	--	1,870,000	99.56	0.08	1,864,283.04	USA
SLG OFFICE TRUST 2021-OVASLG 2021-OVA C2.850610% 07/15/2041	78449RAG0	--	2,500,000	81.17	0.09	2,034,695.00	USA
SLM STUDENT LOAN TRUST 2004-3SLMA 2004-3A A6BVariable Rate 10/25/2064SOFR90A + 8	78442GLL8	--	2,679,163	98.49	0.12	2,668,130.64	USA
SLM STUDENT LOAN TRUST 2009-3SLMA 2009-3 AVariable Rate 01/25/2045SOFR30A + 86.4	78445RAA7	--	1,687,363	99.24	0.07	1,675,710.51	USA
SMALL BUSINESS ADMINISTRATION PARTICIPATION CERTS2004-20K 14.88% 11/01/2024	83162CPD9	--	635	99.42	0.00	643.93	USA
SMALL BUSINESS ADMINISTRATIONSBAP 2007-20C 13/1/2027	83162CQX4	--	808	98.57	0.00	799.77	USA
Smb Private Education Loan Trust 2017-b 2.82% 15-oct-2035	83189DAB	US83189DAB64	55,012	96.87	0.00	53,348.65	USA
Smb Private Education Loan Trust 2018-a 3.5% 15-feb-2036	78449PAB	US78449PAB58	618,309	97.00	0.03	600,622.15	USA
Smb Private Education Loan Trust 2023-b 0.0% 15-oct-2058	78449HAA	US78449HAA59	1,586,688	98.62	0.07	1,567,842.00	USA
SMB PRIVATE EDUCATION LOAN TRUST 2024-ASMB 2024-A A1A5.240000% 03/15/2056	831943AA3	--	1,858,000	100.12	0.08	1,864,612.44	USA
Smurfit Kappa Treasury Unlimited Company 5.438% 03-apr-2034	83272GAC	US83272GAC50	2,250,000	100.29	0.10	2,256,470.78	Ireland
Smurfit Kappa Treasury Unlimited Company 5.777% 03-apr-2054	83272GAB	US83272GAB77	2,200,000	101.54	0.10	2,233,925.76	Ireland
Solar Star Funding Llc 3.95% 30-jun-2035	83416WAB	US83416WAB90	918,007	89.54	0.04	830,918.33	USA
SOUND POINT CLO XXII LTDSNDPT 2019-1A CRVariable Rate 01/20/2032TSFR3M + 251.161	83611KAS1	--	3,480,000	99.79	0.15	3,523,292.59	USA
South Dakota Hsg Dev Auth 5.46% 01-may-2053	83756CY9	US83756CY904	290,000	99.29	0.01	294,464.52	USA
Southern California Edison Company 2.75% 01-feb-2032	842400HM	US842400HM81	2,500,000	84.67	0.09	2,128,222.88	USA
Southern California Edison Company 3.45% 01-feb-2052	842400HN	US842400HN64	2,530,000	70.63	0.08	1,801,540.54	USA
Southern California Edison Company 3.65% 01-jun-2051	842400HF	US842400HF31	3,000,000	73.51	0.10	2,241,792.81	USA
Southern Company 3.75% 15-sep-2051	842587DJ	US842587DJ36	1,450,000	93.53	0.06	1,358,646.52	USA
Southern Company 4.0% 15-jan-2051	842587DF	US842587DF14	1,550,000	96.27	0.07	1,505,316.45	USA
Southern Company 4.475% 01-aug-2024	842587DC	US842587DC82	700,000	99.45	0.03	701,370.25	USA
Southern Company 4.85% 15-jun-2028	842587DQ	US842587DQ78	500,000	99.57	0.02	504,994.40	USA
Southern Company 5.113% 01-aug-2027	842587DD	US842587DD65	1,025,000	100.08	0.05	1,034,597.49	USA
Southern Power Company 0.9% 15-jan-2026	843646AW	US843646AW05	1,160,000	92.54	0.05	1,075,657.44	USA
SPGN 2022-TFLM MORTGAGE TRUSTSPGN 2022-TFLM DVariable Rate 02/15/2039TSFR1M + 35	78473HAL0	--	2,500,000	93.28	0.10	2,340,606.00	USA
Starbucks Corporation 4.45% 15-aug-2049	85244AU	US85244AU31	2,500,000	87.01	0.10	2,189,345.35	USA
Starwood Property Trust, Inc. 7.25% 01-apr-2029	85571BBB	US85571BBB09	750,000	100.83	0.03	756,819.00	USA
Sumitomo Mitsui Financial Group, Inc. 5.808% 14-sep-2033	86562MDJ	US86562MDJ62	1,500,000	104.99	0.07	1,578,993.90	Japan
Sunnova Helios Xi Issuer Llc 5.3% 20-may-2050	86746AAA	US86746AAA34	959,045	98.34	0.04	944,407.04	USA
Sunnova Helios Xii Issuer Llc 5.3% 22-aug-2050	86745YAA	US86745YAA29	968,741	98.32	0.04	953,737.75	USA
Sunnova Hestia I Issuer Llc 5.75% 20-dec-2050	86746BAA	US86746BAA17	927,880	101.54	0.04	943,517.52	USA
SUNRUN JULIUS ISSUER 2023-2 LLC SUNRN 2023-2A A16.600000% 01/30/2059	86772JAA1	--	1,260,350	100.48	0.06	1,280,016.45	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Sweihan Pw Power Co. 3.625% 31-jan-2049	870674AA	US870674AA66	2,372,925	79.52	0.08	1,901,071.24	UAE
Sysco Corporation 2.4% 15-feb-2030	871829BK	US871829BK24	2,500,000	86.66	0.10	2,174,103.50	USA
T-mobile Usa, Inc. 3.375% 15-apr-2029	87264ABV	US87264ABV61	1,000,000	92.44	0.04	939,972.04	USA
T-mobile Usa, Inc. 3.5% 15-apr-2031	87264ABW	US87264ABW45	550,000	90.34	0.02	505,742.90	USA
T-mobile Usa, Inc. 3.875% 15-apr-2030	87264ABF	US87264ABF12	3,695,000	93.68	0.16	3,527,639.04	USA
Telecom Italia Capital Sa 7.2% 18-jul-2036	87927VAR	US87927VAR96	175,000	97.64	0.01	173,418.06	Luxembourg
Telecom Italia Capital Sa 7.721% 04-jun-2038	87927VAV	US87927VAV09	1,345,000	100.03	0.06	1,379,213.84	Luxembourg
Telecom Italia S.p.a. 5.303% 30-may-2024	87927YAA	US87927YAA01	2,300,000	99.63	0.10	2,332,585.25	Italy
Tencent Holdings Limited 3.975% 11-apr-2029	88032WAN	US88032WAN65	2,000,000	95.03	0.09	1,937,632.60	China
Tesla Auto Lease Trust 2023-b 6.13% 21-sep-2026	88167QAC	US88167QAC06	1,500,000	100.92	0.07	1,516,103.25	USA
Tesla Auto Lease Trust 2023-b 6.57% 20-aug-2027	88167QAE	US88167QAE61	870,000	101.26	0.04	882,414.99	USA
Tesla Auto Lease Trust 2024-a 5.3% 21-jun-2027	88166VAD	US88166VAD82	1,170,000	99.81	0.05	1,170,490.70	USA
Tesla Electrc Vehicle Trust 2023-1 5.38% 20-feb-2029	881943AE	US881943AE49	900,000	100.73	0.04	907,751.97	USA
Tesla Electrc Vehicle Trust 2023-1 5.54% 21-dec-2026	881943AB	US881943AB00	1,000,000	100.05	0.04	1,001,847.70	USA
Time Warner Cable Inc. 6.75% 15-jun-2039	88732JAU	US88732JAU25	800,000	95.49	0.03	779,781.12	USA
Topaz Solar Farms Llc 5.75% 30-sep-2039	89054XAC	US89054XAC92	3,107,963	99.73	0.14	3,100,191.07	USA
Transcanada Pipelines Limited 2.5% 12-oct-2031	89352HBC	US89352HBC25	1,350,000	83.21	0.05	1,139,160.43	Canada
Transcanada Pipelines Limited 4.625% 01-mar-2034	89352HAM	US89352HAM16	1,345,000	94.50	0.06	1,276,188.86	Canada
Transcanada Trust 5.3% 15-mar-2077	89356BAC	US89356BAC28	3,150,000	93.55	0.13	2,953,237.46	Canada
Transcanada Trust 5.5% 15-sep-2079	89356BAE	US89356BAE83	1,575,000	91.95	0.06	1,451,515.43	Canada
Transcanada Trust 5.6% 07-mar-2082	89356BAG	US89356BAG32	375,000	91.29	0.02	343,621.69	Canada
Transcanada Trust 5.625% 20-may-2075	89356BAA	US89356BAA61	275,000	97.45	0.01	273,522.77	Canada
Transcanada Trust 5.875% 15-aug-2076	89356BAB	US89356BAB45	975,000	97.16	0.04	954,343.43	Canada
Truist Bank 2.636% 17-sep-2029	07330MAC	US07330MAC10	2,735,000	96.07	0.12	2,630,373.94	USA
Tuolumne Wind Proj Auth Calif Rev 6.918% 01-jan-2034	89978KAV	US89978KAV89	1,100,000	110.46	0.05	1,234,128.50	USA
U.s. Bancorp 4.839% 01-feb-2034	91159HJL	US91159HJL50	1,438,000	95.00	0.06	1,377,764.19	USA
U.s. International Development Finance Corp. 1.79% 15-oct-2029	90376PAD	US90376PAD33	355,378	92.52	0.01	331,700.95	USA
Ubs Group Ag 1.494% 10-aug-2027	902613AH	US902613AH15	495,000	90.96	0.02	451,302.49	Switzerland
Ubs Group Ag 5.959% 12-jan-2034	902613AV	US902613AV09	2,050,000	102.57	0.09	2,129,417.00	Switzerland
Ubs Group Ag 6.301% 22-sep-2034	225401BG	US225401BG25	725,000	104.73	0.03	760,447.35	Switzerland
Ultrapar International Sa 5.25% 06-jun-2029	90401CAC	US90401CAC38	229,000	96.75	0.01	225,333.93	Luxembourg
Ultrapar International Sa 5.25% 06-oct-2026	90401CAA	US90401CAA71	625,000	97.75	0.03	626,715.25	Luxembourg
Unicredit S.p.a. 5.459% 30-jun-2035	904678AS	US904678AS85	925,000	93.96	0.04	881,865.68	Italy
Unicredit S.p.a. 7.296% 02-apr-2034	904678AQ	US904678AQ20	2,000,000	102.79	0.09	2,128,325.20	Italy
Union Electric Company 3.9% 01-apr-2052	906548CU	US906548CU41	2,195,000	79.19	0.08	1,738,152.17	USA
Union Pacific Railroad 2005-1 Pass Through 5.082% 02-jan-2029	90783VAA	US90783VAA35	22,930	99.43	0.00	23,079.91	USA
Union Pacific Railroad 2007-3 Pass Through 6.176% 02-jan-2031	90783XAA	US90783XAA90	13,821	102.92	0.00	14,430.75	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2004-20L 14.870000% 12/01/2024	83162CPE7	--	636	99.45	0.00	642.70	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2005-20A 14.860000% 01/01/2025	83162CPG2	--	254	99.08	0.00	254.83	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2005-20E 14.840000% 05/01/2025	83162CPN7	--	256	98.88	0.00	257.99	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2005-20G 14.750000% 07/01/2025	83162CPR8	--	1,287	98.76	0.00	1,286.45	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2005-20H 15.110000% 08/01/2025	83162CPS6	--	2,349	98.95	0.00	2,343.48	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2005-20J 15.090000% 10/01/2025	83162CPV9	--	4,242	98.68	0.00	4,292.57	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2006-20B 15.350000% 02/01/2026	83162CQB2	--	847	98.53	0.00	841.67	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2006-20C 15.570000% 03/01/2026	83162CQD8	--	766	98.64	0.00	758.72	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2006-20F 15.820000% 06/01/2026	83162CQH9	--	455	98.28	0.00	456.23	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2006-20G 16.070000% 07/01/2026	83162CQK2	--	1,292	99.07	0.00	1,299.01	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2006-20H 15.700000% 08/01/2026	83162CQL0	--	942	99.07	0.00	942.42	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2007-20D 15.320000% 04/01/2027	83162CQY2	--	3,358	98.12	0.00	3,383.67	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2007-20E 15.310000% 05/01/2027	83162CRA3	--	1,198	98.30	0.00	1,203.65	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2007-20F 15.710000% 06/01/2027	83162CRB1	--	2,657	99.58	0.00	2,695.77	USA
Univ Calif Regts Med Ctr Pooled Rev 4.563% 15-may-2053	913366KW	US913366KW93	600,000	91.05	0.02	556,641.60	USA
Unum Corp. 6.75% 15-dec-2028	903192AA	US903192AA01	465,000	104.69	0.02	495,898.04	USA
US 5YR NOTE (CBT) JUN24FINANCIAL COMMODITY FUTURE.BOND	FVM4_FUT	--	2,919	10,701,562.00	13.74	312,378,609.38	--
Usaa Capital Corporation 2.125% 01-may-2030	90327QD5	US90327QD552	4,100,000	83.70	0.15	3,467,991.97	USA
VENDEE MORTGAGE TRUST 1995-1VENDE 1995-1 27.792500% 02/15/2025	911760FH4	--	221	99.84	0.00	221.61	USA
VENDEE MORTGAGE TRUST 1995-2VENDE 1995-2C 3A8.792500% 06/15/2025	911760GJ9	--	663	101.40	0.00	676.64	USA
VENDEE MORTGAGE TRUST 1998-2VENDE 1998-2 2A8.666341% 08/15/2027	911760LS3	--	84	100.28	0.00	85.00	USA
VENDEE MORTGAGE TRUST 2011-2VENDE 2011-2 DZ3.750000% 10/15/2041	92262BAF2	--	1,388,201	91.67	0.06	1,276,594.14	USA
Verizon Communications Inc. 1.5% 18-sep-2030	92343VFL	US92343VFL36	2,500,000	81.64	0.09	2,042,354.50	USA
Verizon Communications Inc. 2.55% 21-mar-2031	92343VGJ	US92343VGJ70	525,000	85.45	0.02	448,963.07	USA
Verizon Communications Inc. 2.65% 20-nov-2040	92343VFT	US92343VFT61	1,905,000	70.56	0.06	1,362,624.40	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Verizon Communications Inc. 2.85% 03-sep-2041	92343VGL	US92343VGL27	2,500,000	72.12	0.08	1,808,453.35	USA
Verizon Communications Inc. 3.55% 22-mar-2051	92343VGB	US92343VGB45	895,000	74.25	0.03	665,320.89	USA
Verizon Communications Inc. 3.875% 01-mar-2052	92343VGP	US92343VGP31	3,500,000	78.76	0.12	2,768,040.24	USA
Verizon Communications Inc. 4.4% 01-nov-2034	92343VCQ	US92343VCQ59	3,130,000	94.38	0.13	3,011,528.12	USA
VERUS SECURITIZATION TRUST 2021-2VERUS 2021-2 M12.187000% 02/25/2066	92538FAD6	--	2,910,000	73.49	0.09	2,143,433.83	USA
VERUS SECURITIZATION TRUST 2021-3VERUS 2021-3 M12.397000% 06/25/2066	92539LAD2	--	1,555,000	68.73	0.05	1,071,650.02	USA
VERUS SECURITIZATION TRUST 2021-4VERUS 2021-4 M12.195000% 07/25/2066	92538HAD2	--	1,400,000	63.65	0.04	893,551.08	USA
VERUS SECURITIZATION TRUST 2021-R3VERUS 2021-R3 M12.411000% 04/25/2064	92538EAD9	--	2,745,000	82.77	0.10	2,277,230.59	USA
VIVINT SOLAR FINANCING V LLCVSLR 2018-1A B7.370000% 04/30/2048	92854VAB1	--	506,492	93.27	0.02	487,873.60	USA
VIVINT SOLAR FINANCING VII LLCVSLR 2020-1A A2.210000% 07/31/2051	92855HAA3	--	1,263,229	82.36	0.05	1,045,020.40	USA
Vmware, Inc. 1.4% 15-aug-2026	928563AJ	US928563AJ42	525,000	91.35	0.02	480,516.05	USA
Vmware, Inc. 4.65% 15-may-2027	928563AE	US928563AE54	1,920,000	98.37	0.08	1,922,415.36	USA
Vodafone Group Plc 7.0% 04-apr-2079	92857WBQ	US92857WBQ24	1,150,000	102.93	0.05	1,223,610.67	UK
Walt Disney Company 6.65% 15-nov-2037	254687EH	US254687EH59	555,000	115.09	0.03	652,715.46	USA
Warnermedia Holdings, Inc. 3.755% 15-mar-2027	55903VBA	US55903VBA08	675,000	95.49	0.03	645,693.30	USA
Warnermedia Holdings, Inc. 5.05% 15-mar-2042	55903VBD	US55903VBD47	610,000	85.90	0.02	525,379.90	USA
WB COMMERCIAL MORTGAGE TRUST 2024-HQWB 2024-HQ A6.134380% 03/15/2040	92943PAA9	--	1,080,000	100.59	0.05	1,091,505.67	USA
Wells Fargo & Company 2.572% 11-feb-2031	95000U2J	US95000U2J10	50,000	86.19	0.00	43,272.85	USA
Wells Fargo & Company 3.35% 02-mar-2033	95000U2U	US95000U2U64	525,000	86.85	0.02	457,360.00	USA
Wells Fargo & Company 4.1% 03-jun-2026	94974BFY	US94974BFY11	425,000	97.34	0.02	419,416.35	USA
Wells Fargo & Company 4.3% 22-jul-2027	94974BGL	US94974BGL80	1,225,000	97.43	0.05	1,203,611.50	USA
Wells Fargo & Company 4.54% 15-aug-2026	95000U3C	US95000U3C57	1,500,000	98.75	0.07	1,489,915.50	USA
Wells Fargo & Company 4.897% 25-jul-2033	95000U3B	US95000U3B74	600,000	96.32	0.03	583,298.06	USA
Wells Fargo & Company 5.013% 04-apr-2051	95000U2M	US95000U2M49	850,000	94.07	0.04	820,508.06	USA
Wells Fargo & Company 5.198% 23-jan-2030	95000U3J	US95000U3J01	1,425,000	99.83	0.06	1,436,602.49	USA
Wells Fargo & Company 6.303% 23-oct-2029	95000U3G	US95000U3G61	580,000	104.17	0.03	620,227.23	USA
Wells Fargo Commercial Mortgage Trust 2018-c47 4.92% 16-sep-2061	95002DBX	US95002DBX66	1,295,000	94.10	0.05	1,218,604.25	USA
Wells Fargo Commercial Mortgage Trust 2019-c52 3.561% 16-aug-2052	95002MBC	US95002MBC29	1,100,000	81.56	0.04	897,199.38	USA
Westlake Automobile Receivables Trust 2015-3 7.01% 15-nov-2028	959926AG	US959926AG18	2,340,000	102.13	0.11	2,396,120.69	USA
Westlake Automobile Receivables Trust 2022-1 3.49% 15-mar-2027	96042WAG	US96042WAG24	345,000	96.97	0.01	335,021.53	USA
Westlake Automobile Receivables Trust 2023-1 6.79% 15-nov-2028	96042XAG	US96042XAG07	1,925,000	101.81	0.09	1,964,955.11	USA
Westlake Automobile Receivables Trust 2024-1 6.02% 15-oct-2029	96043RAG	US96043RAG20	1,530,000	100.28	0.07	1,538,147.25	USA
Whirlpool Corporation 2.4% 15-may-2031	963320AY	US963320AY28	2,500,000	82.71	0.09	2,090,534.43	USA
Ymca Of Greater New York 3.16% 01-aug-2031	98425BAM	US98425BAM81	615,000	80.92	0.02	500,785.30	USA
Zf North America Capital, Inc. 7.125% 14-apr-2030	98877DAE	US98877DAE58	320,000	105.39	0.02	347,820.67	USA
Zoetis Inc. 4.5% 13-nov-2025	98978VAK	US98978VAK98	600,000	98.78	0.03	603,053.64	USA

The securities identified and described do not represent all of the securities purchased, sold or recommended for the CRI Funds, CBIS Global Funds and separate managed accounts. The reader should not assume that an investment in the securities identified was or will be profitable.