

Catholic Responsible Investments Bond Fund

PORTFOLIO HOLDINGS | DATA AS OF 06/30/25



Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
3m Company 4.8% 15-mar-2030	88579YBQ	US88579YBQ35	870,000	101.66	0.04	896,979.74	US
Aaset 2025 1 Ltd. 5.943% 16-feb-2050	00258PAA	US00258PAA12	399,958	101.80	0.02	409,089.97	US
Aercap Ireland Capital Designated Activity Company 3.0% 29-oct-2028	00774MAW	US00774MAW55	225,000	95.28	0.01	215,553.18	Ireland
Aercap Ireland Capital Designated Activity Company 3.3% 30-jan-2032	00774MAX	US00774MAX39	1,655,000	90.59	0.06	1,522,212.65	Ireland
Aercap Ireland Capital Designated Activity Company 5.375% 15-dec-2031	00774MBP	US00774MBP95	305,000	102.26	0.01	312,629.76	Ireland
AFFIRM ASSET SECURITIZATION TRUST 2025-X1AFFRM 2025-X1 D6.110000% 04/15/2030	00834MAD5	--	3,200,000	100.12	0.13	3,211,908.48	US
AFFIRM MASTER TRUSTAFRMT 2025-2A A4.670000% 07/15/2033	00833BAG3	--	1,120,000	100.39	0.05	1,124,315.36	US
African Development Bank 3.5% 18-sep-2029	00828EFD	US00828EFD67	1,000,000	98.73	0.04	997,316.50	Ivory Coast
African Development Bank 4.125% 25-feb-2027	00828EEZ	US00828EEZ88	2,500,000	100.41	0.10	2,546,427.75	Ivory Coast
African Development Bank 5.75% Perp	008281BF	US008281BF39	3,750,000	95.95	0.15	3,792,241.13	Ivory Coast
AGL CLO 11 LTDAGL 2021-11A CVariable Rate 04/15/2034TSFR3M + 231.161 BPS	00851TAJ5	--	2,750,000	100.43	0.11	2,799,849.53	US
Air Products And Chemicals, Inc. 4.8% 03-mar-2033	009158BF	US009158BF29	2,500,000	100.80	0.10	2,559,234.00	US
ALA TRUST 2025-OANAALA 2025-OANA AVariable Rate 06/15/2040TSFR1M + 174.263 BPS	009920AA7	--	310,000	100.53	0.01	312,533.63	US
Alabama Power Company 3.7% 01-dec-2047	010392FR	US010392FR41	1,845,000	76.16	0.06	1,410,772.29	US
Alcoa Nederland Holding Bv 7.125% 15-mar-2031	013822AH	US013822AH42	1,030,000	104.86	0.04	1,101,690.06	Netherlands
Alimentation Couche-tard Inc. 3.625% 13-may-2051	01626PAQ	US01626PAQ90	5,000,000	67.84	0.14	3,416,264.00	Canada
Ally Financial Inc. 5.737% 15-may-2029	02005NBZ	US02005NBZ24	495,000	101.82	0.02	507,643.83	US
Alphabet Inc. 1.1% 15-aug-2030	02079KAD	US02079KAD90	2,500,000	86.36	0.09	2,169,353.68	US
Amazon Conservation Designated Activity Company 6.034% 16-jan-2042	02315JAA	US02315JAA25	2,000,000	99.85	0.08	2,022,189.20	Ireland
Ambipar Lux S.a R.L. 9.875% 06-feb-2031	02319WAA	US02319WAA99	490,000	94.51	0.02	482,464.81	Luxembourg
Amcor Flexibles North America, Inc. 4.8% 17-mar-2028	02344AAC	US02344AAC27	925,000	100.76	0.04	944,869.09	US
American Credit Acceptance Receivables Trust 2023-4 7.65% 12-sep-2030	02530CAG	US02530CAG33	1,155,000	103.81	0.05	1,203,410.55	US
American Credit Acceptance Receivables Trust 2024-1 5.86% 13-may-2030	02531AAG	US02531AAG67	4,560,000	100.92	0.19	4,615,117.18	US
American Credit Acceptance Receivables Trust 2025-2 5.11% 14-apr-2031	024938AE	US024938AE27	525,000	100.70	0.02	530,033.91	US
American Express Company 3.55% Perp	025816CH	US025816CH00	675,000	97.66	0.03	660,234.40	US
American Express Company 5.016% 25-apr-2031	025816EF	US025816EF26	620,000	102.14	0.03	638,999.28	US
American International Group, Inc. 4.85% 07-may-2030	026874DW	US026874DW49	385,000	101.57	0.02	393,850.42	US
American Mun Pwr Ohio Inc Rev 6.27% 15-feb-2050	02765UEQ	US02765UEQ31	730,000	102.24	0.03	763,657.89	US
American Mun Pwr Ohio Inc Rev 6.449% 15-feb-2044	02765UCY	US02765UCY82	1,740,000	105.84	0.08	1,883,926.01	US
American Mun Pwr Ohio Inc Rev 7.499% 15-feb-2050	02765UDV	US02765UDV35	2,320,000	114.21	0.11	2,715,280.67	US
American National Global Funding 5.25% 03-jun-2030	02771D2B	US02771D2B95	575,000	100.53	0.02	580,382.86	US
American National Global Funding 5.55% 28-jan-2030	02771D2A	US02771D2A13	870,000	102.19	0.04	909,549.50	US
American National Group Inc. 6.0% 15-jul-2035	025676AQ	US025676AQ00	1,555,000	100.50	0.06	1,563,814.21	US
Amphenol Corporation 4.375% 12-jun-2028	032095AT	US032095AT89	1,110,000	100.73	0.05	1,120,682.20	US
Analog Devices, Inc. 4.25% 15-jun-2028	032654BD	US032654BD63	1,540,000	100.49	0.06	1,550,304.29	US
Anglo American Capital Plc 2.625% 10-sep-2030	034863AX	US034863AX89	500,000	90.41	0.02	456,049.95	UK
Anglo American Capital Plc 3.875% 16-mar-2029	034863BB	US034863BB50	420,000	97.67	0.02	414,911.99	UK
Anglo American Capital Plc 5.75% 05-apr-2034	034863BE	US034863BE99	1,765,000	103.26	0.08	1,846,515.47	UK
Anheuser-busch Inbev Worldwide, Inc. 5.45% 23-jan-2039	03523TBU	US03523TBU16	2,020,000	101.67	0.09	2,101,967.76	US
Antares Holdings Lp 6.35% 23-oct-2029	03666HAH	US03666HAH49	720,000	100.99	0.03	735,788.38	Canada
Apa Corporation 6.75% 15-feb-2055	03743QAS	US03743QAS75	860,000	94.64	0.03	841,500.16	US
Apollo Debt Solutions Bdc 6.55% 15-mar-2032	03770DAE	US03770DAE31	345,000	102.27	0.01	363,203.96	US
Apple Inc. 3.0% 20-jun-2027	037833CX	US037833CX61	2,500,000	98.28	0.10	2,459,315.25	US
Applebee's Funding Llc 6.72% 05-jun-2030	03789XAH	US03789XAH17	2,060,000	99.52	0.08	2,055,065.62	US
Arab Energy Fund 5.428% 02-may-2029	M1R52EAA	XS2706264244	2,750,000	102.79	0.12	2,850,636.53	Saudi Arabia
Arab Energy Fund 5.428% 02-may-2029	03845EAD	US03845EAD40	1,500,000	102.81	0.06	1,555,501.05	Saudi Arabia
Ares Capital Corporation 2.875% 15-jun-2028	04010LBB	US04010LBB80	1,320,000	94.24	0.05	1,245,633.31	US
Ares Capital Corporation 5.8% 08-mar-2032	04010LBH	US04010LBH50	580,000	99.60	0.02	593,862.35	US
Ares Capital Corporation 7.0% 15-jan-2027	04010LBE	US04010LBE20	487,000	103.23	0.02	518,436.24	US
Ares Strategic Income Fund 5.7% 15-mar-2028	04020EAE	US04020EAE77	570,000	100.77	0.02	583,982.27	US
Arrow Electronics, Inc. 5.15% 21-aug-2029	04273WAF	US04273WAF86	845,000	101.64	0.04	874,556.92	US
Arthur J. Gallagher & Co. 6.5% 15-feb-2034	04316JAF	US04316JAF66	1,225,000	109.61	0.06	1,372,802.50	US
Asian Infrastructure Investment Bank 4.5% 16-jan-2030	04522KAP	US04522KAP12	1,200,000	102.73	0.05	1,257,484.92	China
Asian Infrastructure Investment Bank 4.875% 14-sep-2026	04522KAK	US04522KAK25	1,000,000	101.10	0.04	1,025,457.90	China
Asian Infrastructure Investment Bank Frn 16-aug-2027	Y0311ACX	XS2520339800	1,000,000	100.64	0.04	1,012,522.30	China
At&t Inc. 2.55% 01-dec-2033	00206RMM	US00206RMM15	150,000	83.71	0.01	125,883.54	US
At&t Inc. 3.55% 15-sep-2055	00206RLJ	US00206RLJ94	1,238,000	67.45	0.03	848,017.50	US
At&t Inc. 3.8% 01-dec-2057	00206RMN	US00206RMN97	750,000	69.97	0.02	527,113.65	US
At&t Inc. 4.35% 15-jun-2045	00206RBK	US00206RBK77	2,720,000	82.84	0.09	2,258,431.67	US
Athene Global Funding 4.83% 09-may-2028	04685A4N	US04685A4N87	1,190,000	100.57	0.05	1,205,139.89	US
Athene Global Funding 5.38% 07-jan-2030	04685A4G	US04685A4G37	810,000	102.18	0.03	848,726.59	US
Atlas Warehouse Lending Co. 6.25% 15-jan-2030	049463AE	US049463AE27	445,000	101.03	0.02	465,093.31	US
Atmos Energy Corporation 5.2% 15-aug-2035	049560BC	US049560BC87	635,000	101.33	0.03	643,928.80	US
Automatic Data Processing, Inc. 4.75% 08-may-2032	053015AJ	US053015AJ27	1,050,000	101.46	0.04	1,072,675.17	US
Autonation Finance Trust 2025-1 4.62% 13-nov-2029	05330QAC	US05330QAC69	370,000	100.77	0.02	373,810.78	US
Avangrid, Inc. 3.8% 01-jun-2029	05351WAB	US05351WAB90	2,500,000	97.65	0.10	2,449,079.75	US
Aviation Capital Group Llc 5.125% 10-apr-2030	05369AAS	US05369AAS06	620,000	100.91	0.03	634,182.69	US

Source: FactSet. Excludes cash.

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Avis Budget Rental Car Funding Aesop Series 2025-2 5.12% 20-aug-2031	05377RKQ	US05377RKQ64	550,000	101.71	0.02	560,193.21	US
Avolon Holdings Funding Ltd. 4.95% 15-jan-2028	05401AAW	US05401AAW18	990,000	100.50	0.04	1,022,083.23	Ireland
Bacardi-martini B.v. 5.55% 01-feb-2030	05634WAA	US05634WAA09	1,620,000	102.63	0.07	1,700,592.89	Netherlands
Bain Capital Specialty Finance, Inc. 5.95% 15-mar-2030	05684BAD	US05684BAD91	350,000	99.16	0.01	355,443.48	US
Banc One Corporation 7.625% 15-oct-2026	059438AH	US059438AH41	75,000	104.36	0.00	79,479.98	US
Bank Of America Corporation 2.572% 20-oct-2032	06051GKD	US06051GKD06	650,000	88.02	0.02	575,451.50	US
Bank Of America Corporation 2.676% 19-jun-2041	06051GJE	US06051GJE08	2,700,000	71.27	0.08	1,926,582.30	US
Bank Of America Corporation 4.45% 03-mar-2026	06051GFU	US06051GFU85	1,275,000	99.86	0.05	1,291,863.66	US
Bank Of America Corporation 5.518% 25-oct-2035	06051GMD	US06051GMD87	2,055,000	99.75	0.08	2,070,713.76	US
Bank Of Ireland Group Plc 6.253% 16-sep-2026	06279JAC	US06279JAC36	2,500,000	100.31	0.10	2,553,247.50	Ireland
Bank Of Montreal 5.004% 27-jan-2029	06368MJG	US06368MJG06	575,000	101.64	0.02	596,738.45	Canada
Bank Of New York Mellon Corporation 4.729% 20-apr-2029	06405LAH	US06405LAH42	585,000	101.37	0.02	598,304.77	US
Bank Of New York Mellon Corporation 4.942% 11-feb-2031	06406RCB	US06406RCB15	1,440,000	102.06	0.06	1,497,356.06	US
Bank5 2024-5yr10 4.0% 17-oct-2057	06604AAY	US06604AAY01	2,100,000	87.18	0.07	1,830,747.45	US
Bank5 2024-5yr12 4.0% 17-dec-2057	06644XAJ	US06644XAJ54	1,160,000	86.87	0.04	1,007,676.75	US
Bank5 2025-5yr14 6.463% 17-apr-2058	06604MAH	US06604MAH16	1,551,000	102.95	0.06	1,596,826.62	US
Barclays Bank Plc 5.674% 12-mar-2028	06738ECP	US06738ECP88	3,130,000	101.91	0.13	3,243,670.65	UK
Barclays Bank Plc 5.69% 12-mar-2030	06738ECR	US06738ECR45	1,240,000	103.48	0.05	1,304,571.88	UK
Barclays Plc 2.894% 24-nov-2032	06738EBV	US06738EBV65	1,000,000	88.55	0.04	888,503.85	UK
Barclays Plc 5.367% 25-feb-2031	06738ECY	US06738ECY95	725,000	102.11	0.03	753,923.15	UK
Bbcms Mortgage Trust 2024-5c27 6.7% 17-jul-2057	05555FAG	US05555FAG90	1,300,000	103.37	0.05	1,343,812.47	US
BBCMS 2018-TALL MORTGAGE TRUSTBBCMS 2018-TALL AVariable Rate 03/15/2037TSFR1M +	05548WAA5	--	1,840,000	94.52	0.07	1,743,102.21	US
Bbcms Mortgage Trust 2019-c4 3.469% 16-aug-2052	07335CAJ	US07335CAJ36	1,300,000	75.54	0.04	982,071.87	US
Bbcms Mortgage Trust 2022-c17 5.45% 17-sep-2055	054976AL	US054976AL93	2,200,000	95.03	0.08	2,090,562.39	US
Bbcms Mortgage Trust 2023-c19 6.596% 17-apr-2056	05553RAJ	US05553RAJ95	590,000	94.83	0.02	559,514.29	US
Bbcms Mortgage Trust 2024-c26 6.0% 17-may-2057	05555AAK	US05555AAK16	1,300,000	100.33	0.05	1,304,298.19	US
Bbcms Mortgage Trust 2025-c32 4.5% 17-feb-2062	07337AAT	US07337AAT34	2,725,000	77.86	0.09	2,131,612.72	US
Belrose Funding Trust II 6.792% 15-may-2055	08079KAA	US08079KAA25	860,000	102.12	0.04	884,914.11	US
Benchmark 2019-b10 Mortgage Trust 3.0% 17-mar-2062	08162VAX	US08162VAX64	1,260,000	71.10	0.04	898,960.68	US
Benchmark 2019-b10 Mortgage Trust 3.75% 17-mar-2062	08162VAJ	US08162VAJ70	1,260,000	84.27	0.04	1,061,831.45	US
Benchmark 2022-b35 Mortgage Trust 2.5% 17-may-2055	08163RAS	US08163RAS58	3,265,000	65.71	0.09	2,145,502.22	US
Benchmark 2024-v7 Mortgage Trust 6.228% 17-may-2056	08163YAC	US08163YAC57	400,000	105.40	0.02	421,612.08	US
Benchmark 2024-v8 Mortgage Trust 7.179% 17-jul-2057	08190AAF	US08190AAF75	1,400,000	104.57	0.06	1,463,949.90	US
Benchmark 2025-v15 Mortgage Trust 6.268% 17-jun-2058	08164CAH	US08164CAH16	965,000	101.84	0.04	982,753.88	US
Bgc Group, Inc. 6.15% 02-apr-2030	05555LAC	US05555LAC54	305,000	101.43	0.01	313,997.53	US
Blackstone Private Credit Fund 2.625% 15-dec-2026	09261HAD	US09261HAD98	2,845,000	96.61	0.11	2,751,750.77	US
Blackstone Secured Lending Fund 5.3% 30-jun-2030	09261XAK	US09261XAK81	465,000	99.06	0.02	460,696.61	US
Blackstone Secured Lending Fund 5.35% 13-apr-2028	09261XAJ	US09261XAJ19	245,000	100.72	0.01	249,604.21	US
Blue Owl Capital Corporation 2.875% 11-jun-2028	69121KAG	US69121KAG94	2,700,000	93.19	0.10	2,520,483.21	US
Blue Owl Capital Corporation 3.4% 15-jul-2026	69121KAE	US69121KAE47	895,000	98.35	0.04	894,247.07	US
Blue Owl Credit Income Corp. 6.6% 15-sep-2029	09581CAB	US09581CAB72	555,000	102.99	0.02	582,371.71	US
Blue Owl Credit Income Corp. 7.75% 15-jan-2029	69120VAW	US69120VAW19	2,670,000	106.47	0.12	2,938,241.28	US
Blue Owl Technology Finance Corp. II 6.75% 04-apr-2029	69121JAB	US69121JAB35	585,000	102.04	0.02	606,449.38	US
Bmo 2023-c7 Mortgage Trust 7.36% 15-dec-2056	05593FAK	US05593FAK49	2,250,000	104.67	0.10	2,355,005.03	US
Bmo 2024-5c4 Mortgage Trust 7.253% 17-may-2057	09660SAZ	US09660SAZ39	3,100,000	103.14	0.13	3,197,228.40	US
Bmo 2024-5c5 Mortgage Trust 4.5% 17-aug-2057	05593RAL	US05593RAL69	2,000,000	89.45	0.07	1,788,942.80	US
Bmo 2024-c9 Mortgage Trust 6.601% 17-jul-2057	05593MAK	US05593MAK99	1,400,000	99.87	0.06	1,398,174.96	US
Bmo 2025-c12 Mortgage Trust 6.393% 17-jun-2058	05615DAJ	US05615DAJ63	2,320,000	100.39	0.09	2,329,007.17	US
Bmw Vehicle Lease Trust 2024-2 4.18% 25-oct-2027	05613MAD	US05613MAD11	545,000	99.85	0.02	544,539.01	US
Bmw Vehicle Lease Trust 4.43% 26-jun-2028	096912AD	US096912AD26	285,000	100.56	0.01	287,320.76	US
Bnp Paribas Sa 1.675% 30-jun-2027	09659W2Q	US09659W2Q64	2,450,000	97.17	0.10	2,380,789.22	France
Bnp Paribas Sa 4.375% 12-may-2026	05565AAR	US05565AAR41	250,000	99.76	0.01	250,856.78	France
Bnp Paribas Sa 5.085% 09-may-2031	09659W3D	US09659W3D43	510,000	100.97	0.02	518,696.52	France
Bnp Paribas Sa 5.176% 09-jan-2030	05581KAH	US05581KAH41	1,465,000	102.09	0.06	1,531,917.54	France
Bnp Paribas Sa 5.283% 19-nov-2030	09659W2Z	US09659W2Z63	675,000	101.91	0.03	692,056.51	France
Bofa Auto Trust 2025-1 4.35% 20-nov-2029	05594BAD	US05594BAD82	255,000	100.45	0.01	256,447.46	US
Boston Properties Limited Partnership 3.25% 30-jan-2031	10112RBD	US10112RBD52	3,325,000	91.63	0.13	3,092,113.87	US
Bp Capital Markets America, Inc. 3.06% 17-jun-2041	10373QBR	US10373QBR02	2,250,000	73.79	0.07	1,663,049.93	US
Bridgecrest Lending Auto Securitization Trust 2024-3 5.34% 17-apr-2028	10805NAC	US10805NAC92	480,000	100.27	0.02	482,370.34	US
Bridgecrest Lending Auto Securitization Trust 2024-3 5.37% 16-oct-2028	10805NAD	US10805NAD75	615,000	100.60	0.03	620,162.19	US
Bridgecrest Lending Auto Securitization Trust 2025-2 4.78% 15-dec-2028	10807HAC	US10807HAC07	820,000	100.22	0.03	823,437.11	US
Bridgecrest Lending Auto Securitization Trust 2025-2 5.62% 15-mar-2031	10807HAF	US10807HAF38	7,915,000	101.28	0.33	8,035,797.94	US
Bush Foundation 2.754% 01-oct-2050	12316UAA	US12316UAA51	1,000,000	62.32	0.03	630,055.55	US
BX COMMERCIAL MORTGAGE TRUST 2022-AHPBX 2022-AHP ASVariable Rate 01/17/2039TSFR1	05610FAB3	--	2,500,000	99.75	0.10	2,499,793.50	US
Bx Trust 2022-cl5 6.3% 14-oct-2039	05609XAC	US05609XAC56	2,100,000	100.88	0.09	2,129,203.65	US
BX TRUST 2024-VLT4BX 2024-VLT4 AVariable Rate 07/15/2029TSFR1M + 149.140 BPS	05612TAA3	--	685,000	99.97	0.03	686,442.27	US
Caisse D'amortissement De La Dette Sociale 1.0% 21-oct-2030	12802D2B	US12802D2B13	2,500,000	85.38	0.09	2,139,297.13	France

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Caisse D'amortissement De La Dette Sociale 2.125% 26-jan-2032	12802D2H	US12802D2H82	2,500,000	87.74	0.09	2,216,421.00	France
Caixabank, S.a. 4.885% 03-jul-2031	12803RAL	US12803RAL87	845,000	100.49	0.03	849,142.78	Spain
California Buyer Limited 6.375% 15-feb-2032	13005HAA	US13005HAA86	675,000	99.98	0.03	702,981.59	UK
California Cmnty Choice Fing Auth Clean Energy Proj Rev 6.125% 01-apr-2030	130131DE	US130131DE38	1,500,000	106.36	0.07	1,618,398.75	US
California Health Facs Fing Auth Rev 2.984% 01-jun-2033	13032UVL	US13032UVL96	3,090,000	88.39	0.11	2,738,903.69	US
California Health Facs Fing Auth Rev 3.034% 01-jun-2034	13032UVM	US13032UVM79	1,865,000	86.88	0.07	1,624,934.03	US
California Resources Corporation 8.25% 15-jun-2029	13057QAK	US13057QAK31	845,000	102.85	0.04	872,200.63	US
California St 7.3% 01-oct-2039	13063A7D	US13063A7D02	625,000	115.64	0.03	734,141.56	US
California St 7.5% 01-apr-2034	13063ASE	US13063ASE03	675,000	115.97	0.03	795,442.61	US
California St 7.55% 01-apr-2039	13063A5G	US13063A5G50	100,000	119.88	0.00	121,767.02	US
California St 7.625% 01-mar-2040	13063BFR	US13063BFR87	40,000	119.82	0.00	48,943.97	US
Cameron Lng Llc 3.701% 15-jan-2039	133434AD	US133434AD26	1,995,000	85.17	0.07	1,733,260.73	US
Canadian Imperial Bank Of Commerce 4.857% 30-mar-2029	13607PH9	US13607PH984	1,475,000	101.06	0.06	1,508,730.60	Canada
Cantor Fitzgerald, L.p. 7.2% 12-dec-2028	138616AM	US138616AM99	750,000	106.20	0.03	799,328.70	US
Capital One Financial Corporation 4.2% 29-oct-2025	14040HBJ	US14040HBJ32	1,050,000	99.83	0.04	1,055,827.40	US
Capital One Financial Corporation 4.927% 10-may-2028	14040HCS	US14040HCS22	675,000	100.77	0.03	684,897.86	US
Capital One Financial Corporation 5.268% 10-may-2033	14040HCT	US14040HCT05	1,320,000	100.90	0.05	1,341,713.74	US
Capital One Financial Corporation 6.312% 08-jun-2029	14040HCZ	US14040HCZ64	350,000	104.99	0.01	368,869.17	US
Capital One Financial Corporation 6.377% 08-jun-2034	14040HDA	US14040HDA05	1,490,000	106.39	0.06	1,591,267.40	US
Capital One Financial Corporation 7.624% 30-oct-2031	14040HDC	US14040HDC60	775,000	112.98	0.04	885,605.83	US
Cardinal Health, Inc. 5.0% 15-nov-2029	14149YBR	US14149YBR80	1,550,000	101.95	0.06	1,590,172.75	US
Carmax Auto Owner Trust 2024-3 4.89% 16-jul-2029	14319GAD	US14319GAD34	790,000	100.98	0.03	799,461.44	US
Carmax Auto Owner Trust 2024-4 4.6% 15-oct-2029	14290DAC	US14290DAC56	1,475,000	100.69	0.06	1,488,208.33	US
Carmax Auto Owner Trust 2025-2 4.48% 15-mar-2030	14320AAD	US14320AAD37	480,000	100.91	0.02	485,312.02	US
Carmax Select Receivables Trust 2025-a 4.77% 17-sep-2029	14319UAC	US14319UAC45	745,000	100.73	0.03	752,024.16	US
Carnival Corporation 5.75% 15-mar-2030	143658BY	US143658BY77	1,955,000	101.75	0.08	2,027,545.16	US
Carvana Auto Receivables Trust 2024-p4 4.64% 10-jan-2030	14076LAC	US14076LAC72	225,000	100.46	0.01	226,642.66	US
Carvana Auto Receivables Trust 2025 P2 4.75% 10-jun-2031	14688YAD	US14688YAD76	1,005,000	101.12	0.04	1,018,134.75	US
Caterpillar Inc. 5.2% 15-may-2035	149123CL	US149123CL34	920,000	101.91	0.04	943,715.39	US
Cbre Services, Inc. 5.5% 15-jun-2035	12505BAK	US12505BAK61	415,000	100.69	0.02	420,986.83	US
Cco Holdings, Llc 4.5% 01-may-2032	1248EPCN	US1248EPCN14	975,000	93.07	0.04	914,713.51	US
Cdp Financial Inc. 1.0% 26-may-2026	125094AV	US125094AV47	2,500,000	97.26	0.10	2,433,928.10	Canada
Centerpoint Energy Houston Electric, Llc 3.35% 01-apr-2051	15189XAW	US15189XAW83	2,600,000	69.88	0.07	1,838,569.46	US
Centerpoint Energy Houston Electric, Llc 4.8% 15-mar-2030	15189XBG	US15189XBG25	645,000	101.79	0.03	667,230.63	US
Centerpoint Energy, Inc. 6.7% 15-may-2055	15189TBP	US15189TBP12	850,000	101.11	0.04	866,679.98	US
Central American Bank For Economic Integration 5.0% 09-feb-2026	15238PAH	US15238PAH91	500,000	100.33	0.02	511,524.90	Honduras
CENTURY PLAZA TOWERS 2019-CPTCPTS 2019-CPT E3.096693% 11/13/2039	12654YAL3	--	2,000,000	81.27	0.07	1,630,195.26	US
Cgi Inc. 4.95% 14-mar-2030	12532HAK	US12532HAK05	1,275,000	101.04	0.05	1,306,998.42	Canada
Charles Schwab Corporation 4.0% Perp	808513BK	US808513BK01	4,030,000	98.50	0.16	3,982,463.09	US
Charter Communications Operating, Llc 4.2% 15-mar-2028	161175BK	US161175BK95	630,000	99.11	0.03	632,199.33	US
Charter Communications Operating, Llc 5.125% 01-jul-2049	161175BS	US161175BS22	1,955,000	83.06	0.07	1,623,773.40	US
Charter Communications Operating, Llc 6.1% 01-jun-2029	161175CQ	US161175CQ56	1,630,000	104.71	0.07	1,714,988.85	US
Chevron U.s.a. Inc. 4.687% 15-apr-2030	166756BD	US166756BD74	1,465,000	102.05	0.06	1,518,806.67	US
CIFC FUNDING 2019-III LTDCIFC 2019-3A CR2Variable Rate 01/16/2038TSFR3M + 180.00	12554VBC9	--	2,285,000	99.40	0.09	2,300,094.94	US
Cigna Group 7.875% 15-may-2027	125523AX	US125523AX87	651,000	105.94	0.03	696,065.08	US
Citadel Securities Global Holdings Llc 5.5% 18-jun-2030	17289RAA	US17289RAA41	270,000	101.26	0.01	273,928.53	US
Citibank, N.a. 4.876% 19-nov-2027	17325FBL	US17325FBL13	2,915,000	100.63	0.12	2,949,824.63	US
Citibank, N.a. 4.914% 29-may-2030	17325FBP	US17325FBP27	1,050,000	101.91	0.04	1,074,620.40	US
Citigroup Inc. 2.666% 29-jan-2031	172967ML	US172967ML25	2,205,000	91.62	0.08	2,045,030.12	US
Citigroup Inc. 3.4% 01-may-2026	172967KN	US172967KN09	330,000	99.23	0.01	329,321.73	US
Citigroup Inc. 4.0% Perp	172967MU	US172967MU24	5,725,000	99.30	0.23	5,697,376.53	US
Citigroup Inc. 4.45% 29-sep-2027	172967KA	US172967KA87	1,920,000	100.06	0.08	1,943,063.42	US
Citigroup Inc. 4.6% 09-mar-2026	172967KJ	US172967KJ96	40,000	99.91	0.00	40,536.60	US
Citigroup Inc. 4.643% 07-may-2028	172967PZ	US172967PZ83	2,085,000	100.29	0.09	2,105,652.97	US
Citigroup Inc. 8.125% 15-jul-2039	172967EW	US172967EW71	785,000	125.88	0.04	1,017,544.63	US
Citizens Bank, National Association 4.575% 09-aug-2028	75524KPG	US75524KPG30	940,000	100.18	0.04	958,666.52	US
Citizens Financial Group, Inc. 5.253% 05-mar-2031	174610BJ	US174610BJ37	600,000	101.33	0.03	618,131.58	US
Citizens Financial Group, Inc. 5.841% 23-jan-2030	174610BF	US174610BF15	1,190,000	103.53	0.05	1,262,564.89	US
Civitas Resources, Inc. 9.625% 15-jun-2033	17888HAD	US17888HAD52	765,000	102.49	0.03	789,793.65	US
Clearinghouse Community Development Financial Institution 7.0% 15-oct-2030	184917AA	US184917AA02	1,000,000	100.01	0.04	1,002,820.30	US
Cleveland-cliffs Inc. 6.875% 01-nov-2029	185899AQ	US185899AQ45	495,000	98.47	0.02	493,105.49	US
Cnh Industrial Capital Llc 4.75% 21-mar-2028	12592BAU	US12592BAU89	505,000	100.76	0.02	515,481.02	US
Cno Global Funding 4.875% 10-dec-2027	18977W2G	US18977W2G46	860,000	100.88	0.04	870,046.95	US
Coca-cola Company 1.45% 01-jun-2027	191216CU	US191216CU25	25,000	95.47	0.00	23,898.33	US
Comcast Corporation 4.65% 15-feb-2033	20030NEC	US20030NEC11	2,500,000	99.24	0.10	2,524,889.75	US
Comm 2022-hc Mortgage Trust 2.82% 10-jan-2039	12659DAA	US12659DAA81	1,390,000	95.07	0.05	1,324,603.00	US
Comm 2022-hc Mortgage Trust 3.38% 10-jan-2039	12659DAG	US12659DAG51	1,570,000	93.08	0.06	1,465,590.76	US

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Comm 2024-cbm Mortgage Trust 5.867% 12-dec-2041	12674GAC	US12674GAC87	180,000	101.68	0.01	183,877.40	US
Commonwealth Bank Of Australia 4.423% 14-mar-2028	20271RAV	US20271RAV24	1,165,000	100.93	0.05	1,191,206.56	Australia
Community Preservation Corp. 2.867% 01-feb-2030	20402CAA	US20402CAA36	2,400,000	91.99	0.09	2,236,147.20	US
Compass Datacenters Iii Series 2025-1 5.656% 25-feb-2050	20469BAA	US20469BAA52	245,000	100.99	0.01	247,625.98	US
COMPASS DATACENTERS ISSUER II LLCMPDC 2024-2A A15.022000% 08/25/2049	20469AAD1	--	335,000	100.09	0.01	335,547.93	US
Connecticut Green Bk Conn 2.9% 15-nov-2035	207580AL	US207580AL53	2,500,000	86.33	0.09	2,167,218.63	US
Conservation Fund 3.474% 15-dec-2029	20848FAA	US20848FAA84	2,116,000	94.39	0.08	2,000,412.17	US
Consolidated Edison Company Of New York, Inc. 4.45% 15-mar-2044	209111FD	US209111FD03	965,000	86.25	0.03	844,951.59	US
Continental Wind, Llc 6.0% 28-feb-2033	212168AA	US212168AA64	2,254,356	103.72	0.10	2,383,698.43	US
Contourglobal Power Holdings Sa 6.75% 28-feb-2030	21220LAB	US21220LAB99	500,000	103.04	0.02	528,778.25	Luxembourg
Cooperatieve Rabobank U.a. 1.004% 24-sep-2026	74977RDJ	US74977RDJ05	1,444,000	99.15	0.06	1,435,650.36	Netherlands
Cooperatieve Rabobank U.a. 4.99% 27-may-2031	74977RDV	US74977RDV33	2,060,000	101.34	0.09	2,097,216.99	Netherlands
Corebridge Financial, Inc. 6.375% 15-sep-2054	21871XAT	US21871XAT63	2,045,000	99.76	0.08	2,078,554.77	US
Corebridge Financial, Inc. 6.875% 15-dec-2052	21871XAP	US21871XAP42	765,000	103.10	0.03	791,045.04	US
Corebridge Global Funding 4.85% 06-jun-2030	00138CBF	US00138CBF41	1,475,000	101.01	0.06	1,494,883.44	US
Cousins Properties Lp 5.25% 15-jul-2030	222793AC	US222793AC56	910,000	101.82	0.04	929,850.92	US
Cox Communications, Inc. 1.8% 01-oct-2030	224044CL	US224044CL98	650,000	85.59	0.02	559,246.16	US
Cox Communications, Inc. 3.35% 15-sep-2026	224044CG	US224044CG04	575,000	98.44	0.02	571,686.93	US
Cox Communications, Inc. 5.95% 01-sep-2054	224044CV	US224044CV70	1,390,000	92.55	0.05	1,314,080.70	US
Cps Auto Receivables Trust 2024-b 6.42% 15-jul-2030	12627SAD	US12627SAD80	2,965,000	103.05	0.12	3,063,297.46	US
Cps Auto Receivables Trust 2025-b 5.56% 15-jul-2031	12630SAD	US12630SAD36	2,505,000	101.11	0.10	2,538,491.35	US
Cpts 2019-cpt Mortgage Trust 2.865% 16-nov-2039	12654YAA	US12654YAA73	675,000	91.14	0.03	616,784.42	US
Cpts 2019-cpt Mortgage Trust 3.097% 16-nov-2039	12654YAE	US12654YAE95	733,000	89.67	0.03	659,043.31	US
Cpts 2019-cpt Mortgage Trust 3.097% 16-nov-2039	12654YAG	US12654YAG44	500,000	87.39	0.02	438,161.50	US
Credit Acceptance Auto Loan Trust 2024-3 4.68% 15-sep-2034	22535LAA	US22535LAA98	2,275,000	100.33	0.09	2,286,973.33	US
Credit Acceptance Auto Loan Trust 2025-1 5.0199% 15-mar-2035	22536KAA	US22536KAA07	925,000	101.05	0.04	936,629.29	US
Credit Agricole S.a. 5.222% 27-may-2031	22535WAR	US22535WAR88	845,000	101.87	0.04	864,954.08	France
Credit Agricole S.a. 5.23% 09-jan-2029	22535WAP	US22535WAP23	1,310,000	101.55	0.06	1,363,036.27	France
Crescent Energy Finance Llc 7.625% 01-apr-2032	45344LAG	US45344LAG55	400,000	97.67	0.02	398,324.94	US
Crescent Energy Finance Llc 8.375% 15-jan-2034	45344LAG	US45344LAG86	760,000	100.09	0.03	760,677.92	US
CROCKETT PARTNERS EQUIPMENT CO IIA LLCQS 2024-1C A6.050000% 01/20/2031	22689LAA3	--	554,167	101.01	0.02	560,692.79	US
CSMC 2021-NQM5 TRUSTCSMC 2021-NQM5 M12.168000% 05/25/2066	22946DAD4	--	1,310,000	68.08	0.04	894,123.73	US
Csmc Trust 2014-usa 3.953% 17-sep-2037	12649AAC	US12649AAC36	1,230,000	92.25	0.05	1,138,591.81	US
Cummins Inc. 5.3% 09-may-2035	231021BA	US231021BA37	1,490,000	101.54	0.06	1,524,400.23	US
Cvs Health Corporation 3.75% 01-apr-2030	126650DJ	US126650DJ69	175,000	95.92	0.01	169,495.94	US
Cvs Health Corporation 4.125% 01-apr-2040	126650DK	US126650DK33	96,000	83.42	0.00	81,076.71	US
Cyrusone Data Centers Issuer I Llc 5.91% 20-feb-2050	23284BAJ	US23284BAJ35	675,000	101.91	0.03	689,014.55	US
Daimler Trucks Finance North America Llc 5.625% 13-jan-2035	233853BF	US233853BF64	1,545,000	101.61	0.07	1,610,394.91	US
Danske Bank A/s 5.019% 04-mar-2031	23636ABK	US23636ABK60	995,000	101.05	0.04	1,021,682.52	Denmark
Dc Commercial Mortgage Trust 2023-dc 6.314% 12-sep-2040	24023AAA	US24023AAA88	820,000	104.32	0.03	859,563.85	US
Dell International Llc 5.0% 01-apr-2030	24703TAM	US24703TAM80	405,000	101.61	0.02	416,590.78	US
Delta Air Lines, Inc. 5.25% 10-jul-2030	247361A3	US247361A329	410,000	100.82	0.02	414,602.29	US
Dentsply Sirona Inc. 8.375% 12-sep-2055	24906PAB	US24906PAB58	1,270,000	100.58	0.05	1,283,037.19	US
Deutsche Bank Ag, New York Branch 5.297% 09-may-2031	251526DA	US251526DA41	1,270,000	101.57	0.05	1,299,615.77	US
Devon Financing Corp. Ulc 7.875% 30-sep-2031	25179SAD	US25179SAD27	830,000	115.19	0.04	972,614.00	US
District Columbia Rev 2.932% 01-apr-2033	25483VXJ	US25483VXJ87	1,590,000	82.65	0.05	1,325,726.10	US
District Columbia Rev 3.532% 01-apr-2047	25483VXN	US25483VXN99	1,600,000	65.74	0.04	1,065,920.00	US
Dnb Bank Asa 4.853% 05-nov-2030	23341CAE	US23341CAE30	430,000	101.21	0.02	438,455.43	Norway
Dominion Energy South Carolina, Inc. 6.25% 15-oct-2053	25731VAB	US25731VAB09	935,000	108.10	0.04	1,023,036.23	US
Dominion Energy, Inc. 2.25% 15-aug-2031	25746UDL	US25746UDL08	4,650,000	87.44	0.17	4,105,420.83	US
Dominion Energy, Inc. 4.6% 15-may-2028	25746UDY	US25746UDY29	865,000	100.74	0.04	876,665.65	US
Dominion Energy, Inc. 5.45% 15-mar-2035	25746UDX	US25746UDX46	1,105,000	100.89	0.05	1,133,193.08	US
Dow Chemical Company 5.15% 15-feb-2034	260543DJ	US260543DJ91	2,000,000	100.05	0.08	2,039,958.40	US
Dow Chemical Company 5.55% 30-nov-2048	260543CR	US260543CR27	35,000	91.76	0.00	32,283.91	US
Dow Chemical Company 5.6% 15-feb-2054	260543DK	US260543DK64	250,000	91.10	0.01	233,026.42	US
Drive Auto Receivables Trust 2024-2 4.52% 16-jul-2029	26207AAE	US26207AAE38	765,000	100.02	0.03	766,662.50	US
DRIVE AUTO RECEIVABLES TRUST 2025-S1DRIVE 2025-S1 R26.260000% 06/16/2029	26210HAB9	--	5,455,000	100.44	0.22	5,492,451.85	US
Driven Brands Funding Llc 4.641% 20-apr-2049	26208LAD	US26208LAD01	3,348,000	99.62	0.14	3,365,423.93	US
Eastman Chemical Company 5.0% 01-aug-2029	277432AZ	US277432AZ35	480,000	101.41	0.02	496,766.30	US
Eaton Capital Unlimited Company 4.45% 09-may-2030	27806HAA	US27806HAA95	390,000	100.47	0.02	394,351.39	Ireland
Ecolab Inc. 4.3% 15-jun-2028	278865BQ	US278865BQ21	275,000	100.74	0.01	277,898.45	US
Electricite De France, Societe Anonyme 3.625% 13-oct-2025	268317AS	US268317AS33	1,000,000	99.61	0.04	1,003,997.00	France
Element Fleet Management Corp. 5.037% 25-mar-2030	286181AP	US286181AP72	715,000	100.89	0.03	730,943.64	Canada
Emc Corporation 6.02% 15-jun-2026	24703TAD	US24703TAD81	102,000	100.96	0.00	103,250.99	US
Enbridge Inc. 4.9% 20-jun-2030	29250NCJ	US29250NCJ28	460,000	101.05	0.02	465,528.00	Canada
Enel Finance International Nv 5.0% 15-jun-2032	29278GAX	US29278GAX60	1,100,000	100.29	0.04	1,105,629.80	Netherlands
Energy Transfer Lp 6.1% 01-dec-2028	29273VAS	US29273VAS97	1,855,000	105.05	0.08	1,958,123.53	US

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Energy Transfer Operating, L.p. 6.5% 01-feb-2042	29273RAR	US29273RAR03	835,000	103.86	0.04	889,834.53	US
ENFIN RESIDENTIAL SOLAR RECEIVABLES TRUST 2024-2ENFIN 2024-2A A5.980000% 09/20/2	29281EAA6	--	1,408,786	96.27	0.06	1,358,581.24	US
Entergy Arkansas, Llc 5.45% 01-jun-2034	29366MAF	US29366MAF59	455,000	102.97	0.02	470,576.15	US
Entergy Mississippi, Llc 5.8% 15-apr-2055	29366WAG	US29366WAG15	2,125,000	100.25	0.09	2,167,320.44	US
Enterprise Fleet Financing 2024-3 5.06% 20-mar-2031	29375QAD	US29375QAD07	840,000	102.05	0.03	858,388.94	US
Enterprise Fleet Financing 20251 Llc 4.82% 20-feb-2029	29390HAC	US29390HAC34	335,000	101.45	0.01	340,306.37	US
Enterprise Products Operating Llc 4.6% 15-jan-2031	29379VCK	US29379VCK70	1,355,000	100.76	0.06	1,367,227.11	US
Eog Resources, Inc. 5.0% 15-jul-2032	26875PAY	US26875PAY79	1,200,000	101.26	0.05	1,215,069.24	US
Equitable America Global Funding 4.95% 09-jun-2030	29446Q2B	US29446Q2B87	1,120,000	101.15	0.05	1,136,226.78	US
Erp Operating Limited Partnership 4.15% 01-dec-2028	26884ABK	US26884ABK88	3,672,000	99.98	0.15	3,684,051.50	US
Essential Utilities, Inc. 4.8% 15-aug-2027	29670GAJ	US29670GAJ13	570,000	101.10	0.02	586,583.52	US
European Investment Bank 0.625% 21-oct-2027	298785JJ	US298785JJ68	5,000,000	93.20	0.19	4,666,024.50	Luxembourg
European Investment Bank 0.875% 17-may-2030	298785JE	US298785JE71	3,500,000	86.95	0.12	3,047,032.10	Luxembourg
European Investment Bank 2.125% 13-apr-2026	298785HD	US298785HD17	1,000,000	98.52	0.04	989,767.97	Luxembourg
European Investment Bank 3.75% 14-feb-2033	298785JV	US298785JV96	2,500,000	97.96	0.10	2,484,673.85	Luxembourg
Exeter Automobile Receivables Trust 2021-2 2.9% 17-jul-2028	30165XAG	US30165XAG07	1,590,000	98.23	0.06	1,563,763.41	US
Exeter Automobile Receivables Trust 2022-5 7.4% 15-feb-2029	30167FAF	US30167FAF99	3,945,000	102.10	0.16	4,040,656.39	US
Exeter Automobile Receivables Trust 2023-4 6.95% 17-dec-2029	30166TAF	US30166TAF03	1,100,000	102.67	0.05	1,132,784.51	US
Exeter Automobile Receivables Trust 2024-1 5.84% 17-jun-2030	30167PAF	US30167PAF71	4,215,000	101.80	0.17	4,301,608.13	US
Exeter Automobile Receivables Trust 2024-2 5.92% 15-feb-2030	30166DAF	US30166DAF50	2,850,000	101.75	0.12	2,907,414.39	US
Exeter Automobile Receivables Trust 2024-4 5.48% 15-aug-2030	30166UAE	US30166UAE01	700,000	101.01	0.03	708,757.77	US
Exeter Automobile Receivables Trust 2025-1 4.69% 15-apr-2030	30185AAC	US30185AAC53	210,000	100.40	0.01	211,252.86	US
Exeter Automobile Receivables Trust 2025-2 4.74% 16-jan-2029	30168JAC	US30168JAC71	1,240,000	100.23	0.05	1,245,261.82	US
Export Development Canada 4.75% 05-jun-2034	30216BKF	US30216BKF84	5,000,000	103.59	0.21	5,196,542.00	Canada
Extra Space Storage Lp 5.7% 01-apr-2028	30225VAJ	US30225VAJ61	250,000	103.31	0.01	261,829.73	US
Fairfax Financial Holdings, Inc. 6.5% 20-may-2055	303901BW	US303901BW17	835,000	102.10	0.03	858,730.62	US
Family Forest Impact Foundation Llc 5.5% 01-jul-2032	30701VAA	US30701VAA89	1,250,000	99.63	0.05	1,279,597.75	US
FANNIE MAE GRANTOR TRUST 2000-T6FNGT 2000-T6 A17.500000% 11/25/2040	31358SR37	--	11,422	101.00	0.00	11,605.07	US
FANNIE MAE GRANTOR TRUST 2001-T10FNGT 2001-T10 A17.000000% 12/25/2041	3139216A1	--	60,087	101.90	0.00	61,570.12	US
FANNIE MAE GRANTOR TRUST 2001-T12FNGT 2001-T12 A16.500000% 08/25/2041	31392A5L8	--	2,093	100.98	0.00	2,124.57	US
FANNIE MAE GRANTOR TRUST 2001-T1FNGT 2001-T1 A17.500000% 10/25/2040	31358S4W8	--	97,603	100.50	0.00	98,684.74	US
FANNIE MAE GRANTOR TRUST 2001-T3FNGT 2001-T3 A17.500000% 11/25/2040	31358S7A3	--	5,843	101.71	0.00	5,977.91	US
FANNIE MAE GRANTOR TRUST 2001-T4FNGT 2001-T4 A17.500000% 07/25/2041	31359SR69	--	29,055	101.32	0.00	29,615.61	US
FANNIE MAE GRANTOR TRUST 2001-T7FNGT 2001-T7 A17.500000% 02/25/2041	31359S6X3	--	1,340	105.39	0.00	1,420.13	US
FANNIE MAE GRANTOR TRUST 2001-T8FNGT 2001-T8 A17.500000% 07/25/2041	313920UK4	--	3,492	102.04	0.00	3,584.51	US
FANNIE MAE GRANTOR TRUST 2004-T1FNGT 2004-T1 A1A26.500000% 01/25/2044	31393XFT9	--	874	102.81	0.00	903.08	US
FANNIE MAE REMIC TRUST 2001-W3FNNW 2001-W3 A7.000000% 09/25/2041	3139216F0	--	51,442	100.12	0.00	51,690.36	US
FANNIE MAE REMIC TRUST 2002-W6FNNW 2002-W6 2A17.000000% 06/25/2042	31392DF49	--	4,029	99.31	0.00	4,017.12	US
FANNIE MAE REMIC TRUST 2003-W4FNNW 2003-W4 3A4.577170% 10/25/204210/25/2042	31393AP92	--	46,852	107.24	0.00	50,509.95	US
FANNIE MAE REMIC TRUST 2003-W4FNNW 2003-W4 4A5.205280% 10/25/2042	31393AQ34	--	18,505	102.41	0.00	19,063.09	US
FANNIE MAE REMICSFNR 2001-2 ZK6.500000% 02/25/2031	31358S6H9	--	18,978	102.85	0.00	19,618.27	US
FANNIE MAE REMICSFNR 2001-79 BA7.000000% 03/25/2045	31392BMM5	--	6,898	101.49	0.00	7,039.33	US
FANNIE MAE REMICSFNR 2002-33 A17.000000% 06/25/2032	31392DGS5	--	49,670	101.48	0.00	50,685.29	US
FANNIE MAE REMICSFNR 2007-104 ZE6.000000% 08/25/2037	31396XN26	--	12,367	103.99	0.00	12,919.78	US
FANNIE MAE REMICSFNR 2007-21 MT5.750000% 03/25/2037	31396P3S8	--	2,698	102.64	0.00	2,781.43	US
FANNIE MAE REMICSFNR 2009-11 MP7.000000% 03/25/2049	31397NNF8	--	4,316	108.15	0.00	4,692.38	US
FANNIE MAE REMICSFNR 2010-136 BA3.500000% 12/25/2030	31398SSG9	--	109,808	98.31	0.00	108,260.46	US
FANNIE MAE REMICSFNR 2010-49 ZJ4.500000% 05/25/2040	31398P5L9	--	34,910	100.21	0.00	35,111.04	US
FANNIE MAE REMICSFNR 2012-132 IK3.000000% 12/25/2032	3136AAPX7	--	1,365,317	6.86	0.00	97,008.86	US
FANNIE MAE REMICSFNR 2013-128 CFVariable Rate 12/25/2043SOFR30A + 71.448 BPS	3136AHPA2	--	207,777	100.11	0.01	208,152.37	US
FANNIE MAE REMICSFNR 2014-1 KFVariable Rate 02/25/2044SOFR30A + 71.448 BPS	3136AJAN6	--	295,995	99.19	0.01	293,791.35	US
FANNIE MAE REMICSFNR 2014-54 CP3.500000% 09/25/2044	3136AKP23	--	2,255,067	93.01	0.09	2,103,838.38	US
FANNIE MAE REMICSFNR 2020-45 HD3.500000% 07/25/2040	3136BA2Z6	--	1,533,911	94.33	0.06	1,451,213.96	US
FANNIE MAE REMICSFNR 2020-61 NI3.500000% 09/25/2050	3136BBF98	--	2,206,389	16.13	0.01	362,113.95	US
FANNIE MAE TRUST 2003-W2FNNW 2003-W2 1A37.500000% 07/25/2042	31392JAD1	--	5,751	104.70	0.00	6,055.68	US
FANNIE MAE TRUST 2004-W2FNNW 2004-W2 2A27.000000% 02/25/2044	31393XGQ4	--	8,195	103.66	0.00	8,541.52	US
FANNIE MAE TRUST 2004-W2FNNW 2004-W2 5A7.500000% 03/25/2044	31393XGU5	--	2,823	103.65	0.00	2,943.41	US
Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf Gtd 4.013% 15-apr-2037	3137H92A	US3137H92A67	1,205,000	96.21	0.05	1,161,305.86	US
Federal Home Ln Mtg Corp Multiclass Mtg Partn Ctf Gtd 4.05% 25-aug-2038	3137H9MG	US3137H9MG14	681,326	94.53	0.03	644,452.04	US
Fhlmc 10/1 Pool#1q1008 Var 01-apr-2040	3128SSDM	US3128SSDM33	999	102.40	0.00	1,027.88	US
Fhlmc 10/1 Pool#1q1313 Var 01-sep-2037	3128SSN6	US3128SSN671	1,603	102.02	0.00	1,644.00	US
Fhlmc 10/1 Pool#1q1467 Var 01-nov-2039	3128SSTY	US3128SSTY07	44,722	103.03	0.00	46,325.23	US
Fhlmc 10/1 Pool#849096 Var 01-oct-2041	31300MC9	US31300MC925	3,951	103.13	0.00	4,097.61	US
Fhlmc 10/1 Pool#849631 Var 01-feb-2045	31300MVY	US31300MVY64	44,084	102.80	0.00	45,549.17	US
Fhlmc 15yr Pool#g14090 4.500% 01-feb-2026	3128MCXT	US3128MCXT76	596	99.95	0.00	597.47	US
Fhlmc 15yr Pool#g14759 4.500% 01-jun-2026	3128MDQL	US3128MDQL07	38	99.87	0.00	37.68	US
Fhlmc 15yr Pool#sb0464 2.500% 01-jan-2036	3132CWQR	US3132CWQR87	791,938	94.05	0.03	746,448.11	US

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fhlmc 20yr Balloon Pool#wa2804 4.250% 01-sep-2042	3132WWKS	US3132WWKS05	845,584	94.76	0.03	804,185.68	US
Fhlmc 20yr Pool#c91377 4.500% 01-jun-2031	3128P7Q6	US3128P7Q632	11,014	100.46	0.00	11,104.28	US
Fhlmc 20yr Pool#c91402 4.000% 01-oct-2031	3128P7RX	US3128P7RX38	24,702	99.33	0.00	24,614.56	US
Fhlmc 20yr Pool#c91746 4.500% 01-dec-2033	3128P75F	US3128P75F64	13,002	100.65	0.00	13,132.86	US
Fhlmc 20yr Pool#c91769 4.000% 01-jul-2034	3128P76E	US3128P76E80	45,215	98.95	0.00	44,886.25	US
Fhlmc 20yr Pool#c91925 3.500% 01-apr-2037	3128P8D6	US3128P8D653	312,706	97.20	0.01	304,819.91	US
Fhlmc 20yr Pool#rb5145 2.000% 01-feb-2042	3133KYWE	US3133KYWE57	1,521,229	85.89	0.05	1,309,091.49	US
Fhlmc 30yr Pool#a20196 5.000% 01-apr-2034	31296WGD	US31296WGD39	3,957	101.31	0.00	4,024.14	US
Fhlmc 30yr Pool#a64639 6.500% 01-aug-2037	3128KVEL	US3128KVEL50	1,898	104.44	0.00	1,992.04	US
Fhlmc 30yr Pool#c01371 7.000% 01-jun-2032	31292HQY	US31292HQY35	32,989	105.54	0.00	35,001.48	US
Fhlmc 30yr Pool#c01376 7.000% 01-jul-2032	31292HQ5	US31292HQ569	1,919	105.54	0.00	2,036.37	US
Fhlmc 30yr Pool#c01416 7.000% 01-sep-2032	31292HSD	US31292HSD79	8,120	105.54	0.00	8,614.88	US
Fhlmc 30yr Pool#c01437 7.000% 01-oct-2032	31292HS2	US31292HS219	4,595	105.54	0.00	4,874.80	US
Fhlmc 30yr Pool#g01749 5.500% 01-jan-2035	31283H5J	US31283H5J05	55,101	102.96	0.00	56,977.44	US
Fhlmc 30yr Pool#g01767 6.500% 01-dec-2032	31283H6C	US31283H6C43	46,013	104.56	0.00	48,351.12	US
Fhlmc 30yr Pool#g01768 6.500% 01-dec-2031	31283H6D	US31283H6D26	1,161	103.49	0.00	1,207.25	US
Fhlmc 30yr Pool#g01976 6.000% 01-dec-2033	3128LXFR	US3128LXFR68	7,000	103.63	0.00	7,288.19	US
Fhlmc 30yr Pool#g02033 7.000% 01-nov-2032	3128LXHJ	US3128LXHJ25	128,913	105.54	0.01	136,777.04	US
Fhlmc 30yr Pool#g02385 6.000% 01-nov-2036	3128LXUJ	US3128LXUJ77	18,872	104.98	0.00	19,902.77	US
Fhlmc 30yr Pool#g03771 6.500% 01-jan-2038	3128M5QY	US3128M5QY94	569	104.71	0.00	598.45	US
Fhlmc 30yr Pool#g04710 6.000% 01-sep-2038	3128M6R7	US3128M6R759	7,608	104.71	0.00	8,002.91	US
Fhlmc 30yr Pool#g06447 4.500% 01-may-2041	3128M8P8	US3128M8P817	32,670	99.72	0.00	32,697.41	US
Fhlmc 30yr Pool#g06570 6.000% 01-feb-2039	3128M8T3	US3128M8T389	10,674	104.98	0.00	11,256.44	US
Fhlmc 30yr Pool#g07480 6.000% 01-may-2039	3128M9UD	US3128M9UD24	27,789	104.99	0.00	29,311.46	US
Fhlmc 30yr Pool#g07504 4.500% 01-jul-2041	3128M9U5	US3128M9U591	15,366	99.75	0.00	15,383.66	US
Fhlmc 30yr Pool#g07568 4.500% 01-sep-2041	3128M9W5	US3128M9W571	110,733	99.69	0.00	110,791.49	US
Fhlmc 30yr Pool#g07598 4.500% 01-nov-2043	3128M9X3	US3128M9X314	8,124	99.60	0.00	8,120.65	US
Fhlmc 30yr Pool#g07612 4.500% 01-dec-2043	3128M9YH	US3128M9YH91	69,575	98.28	0.00	68,631.06	US
Fhlmc 30yr Pool#g07686 4.500% 01-mar-2044	3128M92T	US3128M92T86	9,193	98.23	0.00	9,063.83	US
Fhlmc 30yr Pool#g07775 4.500% 01-jul-2044	3128M96L	US3128M96L15	98,845	98.27	0.00	97,493.73	US
Fhlmc 30yr Pool#g07805 4.500% 01-may-2042	3128MAAE	US3128MAAE98	34,095	96.95	0.00	33,177.89	US
Fhlmc 30yr Pool#g07857 4.500% 01-apr-2040	3128MAB2	US3128MAB244	44,465	99.88	0.00	44,570.70	US
Fhlmc 30yr Pool#g07943 4.500% 01-aug-2044	3128MAEQ	US3128MAEQ82	353,529	98.23	0.01	348,549.88	US
Fhlmc 30yr Pool#g08568 4.500% 01-jan-2044	3128MJT2	US3128MJT262	80,923	98.31	0.00	79,850.67	US
Fhlmc 30yr Pool#g08707 4.000% 01-may-2046	3128MJYD	US3128MJYD68	586,883	94.88	0.02	558,751.36	US
Fhlmc 30yr Pool#g60034 4.500% 01-feb-2045	31335ABB	US31335ABB35	496,185	97.29	0.02	484,552.26	US
Fhlmc 30yr Pool#g60153 4.500% 01-oct-2044	31335AE2	US31335AE203	20,060	98.16	0.00	19,763.31	US
Fhlmc 30yr Pool#g60480 4.500% 01-nov-2045	31335AQ9	US31335AQ926	136,623	98.13	0.01	134,557.83	US
Fhlmc 30yr Pool#g60701 4.500% 01-mar-2046	31335AX6	US31335AX609	67,112	98.00	0.00	66,015.36	US
Fhlmc 30yr Pool#g61030 4.500% 01-mar-2047	31335BEB	US31335BEB80	262,453	97.96	0.01	258,055.55	US
Fhlmc 30yr Pool#g61606 4.500% 01-sep-2048	31335BYB	US31335BYB60	550,388	97.35	0.02	537,815.24	US
Fhlmc 30yr Pool#h01774 6.500% 01-sep-2037	3128MT6K	US3128MT6K98	8,633	102.09	0.00	8,858.65	US
Fhlmc 30yr Pool#h09069 6.500% 01-sep-2037	3128UNCE	US3128UNCE00	3,346	103.56	0.00	3,482.36	US
Fhlmc 30yr Pool#h09070 6.500% 01-sep-2037	3128UNCF	US3128UNCF74	1,004	102.14	0.00	1,031.03	US
Fhlmc 30yr Pool#h09117 6.500% 01-nov-2037	3128UNDW	US3128UNDW98	1,060	102.48	0.00	1,091.99	US
Fhlmc 30yr Pool#h09203 6.000% 01-jun-2038	3128UNGL	US3128UNGL07	2,810	100.91	0.00	2,849.54	US
Fhlmc 30yr Pool#h09204 5.500% 01-jun-2037	3128UNGM	US3128UNGM89	310	100.03	0.00	311.08	US
Fhlmc 30yr Pool#qa7075 3.000% 01-feb-2050	3133A12G	US3133A12G69	1,368,736	88.14	0.05	1,209,773.24	US
Fhlmc 30yr Pool#qd5507 2.000% 01-jan-2052	3133B3DL	US3133B3DL81	1,284,149	80.14	0.04	1,031,217.75	US
Fhlmc 30yr Pool#qd9791 2.000% 01-apr-2052	3133B72Y	US3133B72Y30	1,653,916	79.23	0.05	1,313,082.79	US
Fhlmc 30yr Pool#qe0359 3.500% 01-apr-2052	3133B9MG	US3133B9MG65	1,547,886	90.53	0.06	1,405,643.16	US
Fhlmc 30yr Pool#qe4038 3.000% 01-jun-2052	3133BDPX	US3133BDPX75	991,871	86.53	0.03	860,707.86	US
Fhlmc 30yr Pool#ra3019 2.500% 01-jul-2050	3133KJKA	US3133KJKA84	784,411	84.08	0.03	661,105.16	US
Fhlmc 30yr Pool#ra3053 2.000% 01-jul-2050	3133KJMA	US3133KJMA78	868,145	80.36	0.03	699,020.91	US
Fhlmc 30yr Pool#ra3167 2.000% 01-jul-2050	3133KJQU	US3133KJQU96	3,970,339	80.55	0.13	3,204,400.16	US
Fhlmc 30yr Pool#ra3202 2.500% 01-jul-2050	3133KJRX	US3133KJRX27	3,527,351	84.13	0.12	2,974,785.87	US
Fhlmc 30yr Pool#ra3580 2.000% 01-sep-2050	3133KJ6R	US3133KJ6R88	1,090,957	80.21	0.04	876,806.67	US
Fhlmc 30yr Pool#ra4119 2.000% 01-dec-2050	3133KSG	US3133KSG57	2,024,531	80.51	0.07	1,633,197.67	US
Fhlmc 30yr Pool#ra4245 2.000% 01-dec-2050	3133KKWE	US3133KKWE53	1,219,194	80.21	0.04	979,870.56	US
Fhlmc 30yr Pool#ra6686 4.000% 01-jan-2052	3133KNNB	US3133KNNB54	910,377	93.20	0.03	851,383.61	US
Fhlmc 30yr Pool#ra7127 3.500% 01-apr-2052	3133KN4L	US3133KN4L47	8,698,481	90.43	0.32	7,890,482.26	US
Fhlmc 30yr Pool#ra7655 3.500% 01-jul-2052	3133KPQG	US3133KPQG62	8,274,618	90.65	0.31	7,524,647.77	US
Fhlmc 30yr Pool#rj0867 7.000% 01-feb-2054	3142GQ6D	US3142GQ6D96	1,461,318	105.43	0.06	1,548,919.82	US
Fhlmc 30yr Pool#sd1470 2.000% 01-mar-2052	3132DNT3	US3132DNT372	4,199,559	80.17	0.14	3,373,383.63	US
Fhlmc 30yr Pool#sd1556 2.000% 01-jun-2052	3132DNWR	US3132DNWR06	4,370,026	79.23	0.14	3,469,614.82	US
Fhlmc 30yr Pool#sd1844 3.000% 01-jun-2052	3132DPBM	US3132DPBM95	1,519,926	87.10	0.05	1,327,592.74	US
Fhlmc 30yr Pool#sd1919 3.000% 01-mar-2052	3132DPDY	US3132DPDY16	1,163,716	87.81	0.04	1,024,638.78	US

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fhlmc 30yr Pool#sd2282 3.500% 01-jan-2052	3132DPRB	US3132DPRB66	1,207,832	90.88	0.04	1,101,114.71	US
Fhlmc 30yr Pool#sd3875 3.500% 01-apr-2051	3132E0JU	US3132E0JU75	2,383,393	90.61	0.09	2,166,216.38	US
Fhlmc 30yr Pool#sd3937 2.500% 01-may-2052	3132E0LS	US3132E0LS91	2,376,256	84.17	0.08	2,004,898.83	US
Fhlmc 30yr Pool#sd4880 4.500% 01-sep-2053	3132DSM5	US3132DSM582	3,562,362	96.06	0.14	3,434,805.47	US
Fhlmc 30yr Pool#sd5012 5.000% 01-mar-2054	3132DSR9	US3132DSR953	9,623,368	98.42	0.39	9,510,519.66	US
Fhlmc 30yr Pool#sd5603 5.500% 01-jun-2054	3132DTGL	US3132DTGL89	1,534,902	101.22	0.06	1,560,426.11	US
Fhlmc 30yr Pool#sd5641 5.500% 01-jun-2053	3132DTHS	US3132DTHS24	1,633,258	100.87	0.07	1,654,672.46	US
Fhlmc 30yr Pool#sd7528 2.000% 01-nov-2050	3132DVLH	US3132DVLH68	1,192,257	80.49	0.04	961,609.08	US
Fhlmc 30yr Pool#sd8044 3.000% 01-feb-2050	3132DV5D	US3132DV5D38	4,976,868	87.60	0.18	4,371,918.38	US
Fhlmc 30yr Pool#sd8090 2.000% 01-sep-2050	3132DV7B	US3132DV7B53	10,070,186	79.81	0.33	8,053,396.62	US
Fhlmc 30yr Pool#sd8108 3.000% 01-nov-2050	3132DWAH	US3132DWAH60	1,546,334	87.44	0.06	1,355,886.48	US
Fhlmc 30yr Pool#sd8140 2.000% 01-apr-2051	3132DWBH	US3132DWBH51	3,166,414	79.56	0.10	2,524,206.92	US
Fhlmc 30yr Pool#sd8191 3.500% 01-jan-2052	3132DWC4	US3132DWC437	1,412,383	90.38	0.05	1,280,507.94	US
Fhlmc 30yr Pool#sd8196 3.500% 01-feb-2052	3132DWC9	US3132DWC924	450,728	90.47	0.02	409,063.79	US
Fhlmc 30yr Pool#sd8220 3.000% 01-jun-2052	3132DWDZ	US3132DWDZ32	2,959,312	86.53	0.10	2,567,975.83	US
Fhlmc 30yr Pool#sd8329 5.000% 01-jun-2053	3132DWHE	US3132DWHE66	4,435,666	98.22	0.18	4,374,658.19	US
Fhlmc 30yr Pool#sd8454 6.000% 01-aug-2054	3132DWMB	US3132DWMB62	4,308,091	101.68	0.18	4,401,497.78	US
Fhlmc 30yr Pool#sl0664 5.500% 01-dec-2054	31427MW2	US31427MW239	4,123,094	100.02	0.17	4,142,324.18	US
Fhlmc 30yr Pool#v83115 4.500% 01-mar-2047	3132L8N8	US3132L8N866	120,795	97.51	0.00	118,229.17	US
Fhlmc 30yr Pool#zi8701 6.000% 01-apr-2039	3131WMU2	US3131WMU200	14,027	103.85	0.00	14,633.99	US
Fhlmc 5/1 Pool#1q0044 Var 01-apr-2036	3128S4BM	US3128S4BM85	4,907	101.85	0.00	5,023.68	US
Fhlmc 5/1 Pool#2b1332 Var 01-apr-2043	31326FPR	US31326FPR37	27,477	102.42	0.00	28,283.48	US
Fhlmc 5/1 Pool#847912 Var 01-apr-2038	3128JRYH	US3128JRYH36	58,589	103.19	0.00	60,776.36	US
Fhlmc 7/1 Pool#2b2558 Var 01-may-2044	31326GZX	US31326GZX77	695	102.73	0.00	717.47	US
Fhlmc 7/1 Pool#2b2791 Var 01-jul-2044	31326HC4	US31326HC441	16,364	102.00	0.00	16,790.93	US
Fhlmc 7/1 Pool#2b3644 Var 01-jan-2045	31326JBM	US31326JBM18	73,744	102.43	0.00	75,916.11	US
Fhlmc 7/1 Pool#2b3728 Var 01-dec-2044	31326JD9	US31326JD981	28,429	102.71	0.00	29,346.23	US
Fhlmc 7/1 Pool#2b3797 Var 01-feb-2045	31326JGE	US31326JGE47	120,716	103.23	0.01	125,256.21	US
Fhlmc 7/1 Pool#2b3821 Var 01-feb-2045	31326JG6	US31326JG612	10,311	103.16	0.00	10,691.00	US
Fhlmc 7/1 Pool#840286 Var 01-may-2046	31347AJ7	US31347AJ702	12,510	102.93	0.00	12,945.00	US
Fhlmc 7/1 Pool#841485 Var 01-sep-2052	31288QUJ	US31288QUJ74	794,669	98.65	0.03	786,599.10	US
Fhlmc 7/1 Pool#849207 Var 01-aug-2042	31300MGQ	US31300MGQ06	2,124	103.48	0.00	2,209.74	US
Fhlmc 7/1 Pool#849244 Var 01-jan-2044	31300MHV	US31300MHV81	21,393	102.83	0.00	22,111.99	US
Fhlmc 7/1 Pool#849254 Var 01-jan-2042	31300MH7	US31300MH718	23,857	103.74	0.00	24,885.44	US
Fhlmc 7/1 Pool#849505 Var 01-oct-2044	31300MR2	US31300MR212	27,630	102.93	0.00	28,600.78	US
Fhlmc 7/1 Pool#849506 Var 01-nov-2044	31300MR3	US31300MR394	214,625	103.27	0.01	222,867.00	US
Fhlmc 7/1 Pool#849526 Var 01-aug-2044	31300MSP	US31300MSP94	200,664	103.19	0.01	208,191.58	US
Fhlmc 7/1 Pool#849536 Var 01-nov-2044	31300MSZ	US31300MSZ76	20,957	102.98	0.00	21,698.58	US
Fhlmc 7/1 Pool#849625 Var 01-jan-2045	31300MVS	US31300MVS96	11,744	103.02	0.00	12,163.54	US
Fhlmc 7/1 Pool#849885 Var 01-dec-2045	31300M6W	US31300M6W82	100,130	102.82	0.00	103,490.23	US
FHLMC MULTICLASS MTG 2957 VZ 5.000% 02/15/2035 DD 04/01/05	31395TLJ1	--	30,200	102.23	0.00	30,994.84	US
Fifth Third Bancorp 4.967% 28-jan-2028	31677QBU	US31677QBU22	430,000	100.75	0.02	442,310.94	US
Flagship Credit Auto Trust 2021-2 1.59% 15-jun-2027	33844WAG	US33844WAG50	4,000,000	97.58	0.16	3,905,791.60	US
Flagship Credit Auto Trust 2022-2 5.8% 17-apr-2028	33844XAL	US33844XAL29	2,110,000	94.68	0.08	2,002,887.33	US
Fmg Resources (august 2006) Pty Ltd. 6.125% 15-apr-2032	30251GBE	US30251GBE61	2,500,000	101.47	0.10	2,568,972.75	Australia
Fnma 10/1 Pool#888254 Var 01-nov-2036	31410FZT	US31410FZT55	4,490	101.25	0.00	4,571.03	US
Fnma 10/1 Pool#ad0482 Var 01-dec-2039	31418MRC	US31418MRC81	9,181	102.54	0.00	9,463.43	US
Fnma 10/1 Pool#al2733 Var 01-jul-2041	3138EKB8	US3138EKB805	31,757	103.28	0.00	32,972.76	US
Fnma 10/1 Pool#al8489 Var 01-may-2046	3138ETNF	US3138ETNF99	20,884	102.20	0.00	21,432.40	US
Fnma 10/20yr Io Pool#ae0287 5.500% 01-feb-2038	31419AJ9	US31419AJ998	2,071	100.79	0.00	2,096.68	US
Fnma 15yr Pool#al1900 4.500% 01-aug-2026	3138EJDE	US3138EJDE52	5,664	99.77	0.00	5,672.09	US
Fnma 15yr Pool#al7205 3.500% 01-dec-2029	3138EQAF	US3138EQAF97	99,794	98.78	0.00	98,858.30	US
Fnma 15yr Pool#al9063 3.500% 01-feb-2031	3138ERB9	US3138ERB905	293,549	98.78	0.01	290,795.52	US
Fnma 15yr Pool#bt7339 2.000% 01-sep-2036	3140LWEM	US3140LWEM51	1,048,216	91.93	0.04	965,287.79	US
Fnma 20yr Pool#310098 4.500% 01-jun-2036	31374CNP	US31374CNP76	16,908	99.73	0.00	16,923.96	US
Fnma 20yr Pool#ab1763 4.000% 01-nov-2030	31416W5Z	US31416W5Z18	92,162	99.27	0.00	91,782.36	US
Fnma 20yr Pool#ai8900 4.500% 01-sep-2031	3138AN3J	US3138AN3J00	26,576	100.33	0.00	26,759.85	US
Fnma 20yr Pool#al4165 4.500% 01-jan-2031	3138ELTX	US3138ELTX16	53,981	100.01	0.00	54,180.28	US
Fnma 20yr Pool#al4778 4.000% 01-oct-2032	3138EMJY	US3138EMJY81	31,293	99.06	0.00	31,100.27	US
Fnma 20yr Pool#al5145 4.000% 01-oct-2033	3138EMWF	US3138EMWF46	35,777	98.53	0.00	35,366.75	US
Fnma 20yr Pool#al5861 4.500% 01-jan-2031	3138ENQP	US3138ENQP74	4,571	100.01	0.00	4,587.76	US
Fnma 20yr Pool#al6720 4.000% 01-jun-2034	3138EPPE	US3138EPPE84	436,614	98.87	0.02	433,077.68	US
Fnma 20yr Pool#al8830 4.000% 01-oct-2034	3138ETY4	US3138ETY424	299,542	99.11	0.01	297,839.81	US
Fnma 20yr Pool#as0901 4.000% 01-nov-2033	3138WAAB	US3138WAAB30	280,382	98.98	0.01	278,420.82	US
Fnma 20yr Pool#ax3052 4.000% 01-oct-2034	3138Y4MA	US3138Y4MA42	54,406	98.83	0.00	53,947.09	US
Fnma 20yr Pool#cb0469 2.500% 01-may-2041	3140QKQX	US3140QKQX95	782,380	89.47	0.03	701,591.90	US
Fnma 20yr Pool#cb1842 2.500% 01-oct-2041	3140QMBL	US3140QMBL78	1,190,501	89.31	0.04	1,065,594.58	US

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fnma 20yr Pool#fs6136 2.500% 01-mar-2043	3140XMZA	US3140XMZA74	1,598,677	89.09	0.06	1,427,481.23	US
Fnma 20yr Pool#ma0587 4.000% 01-dec-2030	31417YUM	US31417YUM73	129,220	99.27	0.01	128,687.42	US
Fnma 20yr Pool#ma0634 4.500% 01-jan-2031	31417YV4	US31417YV468	4,782	100.34	0.00	4,815.72	US
Fnma 20yr Pool#ma0776 4.500% 01-jun-2031	31417Y2J	US31417Y2J56	7,562	100.32	0.00	7,614.29	US
Fnma 20yr Pool#ma1814 4.000% 01-mar-2034	31418BAQ	US31418BAQ95	174,255	98.90	0.01	172,896.36	US
Fnma 20yr Pool#ma2141 4.000% 01-jan-2035	31418BLX	US31418BLX28	785,673	98.86	0.03	779,208.31	US
Fnma 20yr Pool#ma2455 4.000% 01-nov-2035	31418BWR	US31418BWR31	46,159	98.88	0.00	45,791.02	US
Fnma 20yr Pool#ma2880 4.000% 01-jan-2037	31418CFW	US31418CFW91	262,463	98.73	0.01	259,963.12	US
Fnma 20yr Pool#ma2962 3.500% 01-apr-2037	31418CJG	US31418CJG06	272,881	96.53	0.01	264,179.44	US
Fnma 20yr Pool#ma3894 4.000% 01-sep-2031	31418DKG	US31418DKG69	88,969	99.22	0.00	88,563.18	US
Fnma 20yr Pool#ma4631 2.500% 01-jun-2042	31418EED	US31418EED85	2,606,642	89.06	0.09	2,326,708.29	US
Fnma 30yr Pool#190344 6.000% 01-dec-2033	31368HLZ	US31368HLZ46	2,144	103.49	0.00	2,228.82	US
Fnma 30yr Pool#310048 6.500% 01-jan-2038	31374CL5	US31374CL534	2,860	104.79	0.00	3,011.59	US
Fnma 30yr Pool#545819 6.500% 01-aug-2032	31385JK8	US31385JK800	10,360	103.37	0.00	10,763.02	US
Fnma 30yr Pool#545874 6.500% 01-aug-2032	31385JMX	US31385JMX36	3,499	103.26	0.00	3,630.85	US
Fnma 30yr Pool#545996 7.000% 01-aug-2032	31385JRR	US31385JRR13	39,228	105.43	0.00	41,579.55	US
Fnma 30yr Pool#555531 5.500% 01-jun-2033	31385XEC	US31385XEC74	22,476	102.29	0.00	23,091.23	US
Fnma 30yr Pool#555798 6.500% 01-may-2033	31385XNP	US31385XNP86	1,512	103.41	0.00	1,571.18	US
Fnma 30yr Pool#725019 6.000% 01-nov-2033	31402CPC	US31402CPC00	2,220	102.64	0.00	2,289.70	US
Fnma 30yr Pool#725228 6.000% 01-mar-2034	31402CVV	US31402CVV17	118,951	103.64	0.01	123,855.00	US
Fnma 30yr Pool#725484 7.000% 01-aug-2032	31402C6V	US31402C6V96	42,130	105.43	0.00	44,656.00	US
Fnma 30yr Pool#735415 6.500% 01-dec-2032	31402RAQ	US31402RAQ20	5,701	104.71	0.00	5,999.59	US
Fnma 30yr Pool#735417 6.500% 01-mar-2035	31402RAS	US31402RAS85	118,930	104.44	0.01	124,838.49	US
Fnma 30yr Pool#735503 6.000% 01-apr-2035	31402RDG	US31402RDG11	27,819	104.18	0.00	29,114.83	US
Fnma 30yr Pool#735649 6.000% 01-dec-2032	31402RH2	US31402RH281	2,635	103.98	0.00	2,752.76	US
Fnma 30yr Pool#735897 5.500% 01-oct-2035	31402RRS	US31402RRS03	35,526	102.72	0.00	36,649.27	US
Fnma 30yr Pool#745329 6.000% 01-jul-2035	31403DA6	US31403DA664	3,360	103.81	0.00	3,503.94	US
Fnma 30yr Pool#745869 6.000% 01-mar-2036	31403DT2	US31403DT250	127	104.23	0.00	133.46	US
Fnma 30yr Pool#745942 6.000% 01-apr-2034	31403DWB	US31403DWB18	8,245	103.41	0.00	8,565.57	US
Fnma 30yr Pool#865213 7.000% 01-nov-2029	31409AGW	US31409AGW36	22,729	105.43	0.00	24,091.97	US
Fnma 30yr Pool#888560 6.000% 01-nov-2035	31410GE9	US31410GE904	7,906	103.62	0.00	8,230.05	US
Fnma 30yr Pool#888673 6.000% 01-apr-2035	31410GJS	US31410GJS30	6,239	104.01	0.00	6,519.86	US
Fnma 30yr Pool#888891 6.500% 01-nov-2037	31410GRL	US31410GRL94	725	105.69	0.00	770.42	US
Fnma 30yr Pool#888956 6.000% 01-mar-2036	31410GTM	US31410GTM59	4,564	103.55	0.00	4,748.53	US
Fnma 30yr Pool#889072 6.500% 01-dec-2037	31410GW9	US31410GW906	11,065	105.90	0.00	11,775.43	US
Fnma 30yr Pool#889241 6.500% 01-mar-2038	31410G5A	US31410G5A70	3,238	104.00	0.00	3,384.10	US
Fnma 30yr Pool#889466 6.000% 01-may-2038	31410KFF	US31410KFF66	24,179	104.87	0.00	25,473.58	US
Fnma 30yr Pool#889855 5.500% 01-nov-2033	31410KTL	US31410KTL88	4,090	102.20	0.00	4,198.24	US
Fnma 30yr Pool#889886 7.000% 01-dec-2037	31410KUK	US31410KUK86	175	106.17	0.00	186.41	US
Fnma 30yr Pool#889984 6.500% 01-oct-2038	31410KXM	US31410KXM16	10,087	105.35	0.00	10,679.85	US
Fnma 30yr Pool#938012 6.000% 01-jul-2037	31412XR9	US31412XR972	16,301	104.55	0.00	17,121.63	US
Fnma 30yr Pool#976853 5.500% 01-nov-2029	31414UWN	US31414UWN44	2,601	101.40	0.00	2,648.96	US
Fnma 30yr Pool#995051 6.000% 01-mar-2037	31416BL8	US31416BL899	7,503	104.87	0.00	7,903.94	US
Fnma 30yr Pool#995487 6.000% 01-aug-2037	31416B2U	US31416B2U10	20,426	103.46	0.00	21,231.69	US
Fnma 30yr Pool#995575 5.500% 01-sep-2036	31416B6L	US31416B6L74	6,720	102.28	0.00	6,902.88	US
Fnma 30yr Pool#ad0130 6.500% 01-aug-2039	31418MEC	US31418MEC29	12,592	104.60	0.00	13,236.72	US
Fnma 30yr Pool#ad0217 6.000% 01-aug-2037	31418MG3	US31418MG306	35,945	103.58	0.00	37,406.39	US
Fnma 30yr Pool#ad0218 6.000% 01-sep-2036	31418MG4	US31418MG488	39,706	103.89	0.00	41,444.08	US
Fnma 30yr Pool#ad0250 5.500% 01-apr-2035	31418MH4	US31418MH478	103,036	103.31	0.00	106,903.11	US
Fnma 30yr Pool#ad9135 5.000% 01-aug-2040	31418XEh	US31418XEh70	11,288	101.25	0.00	11,474.37	US
Fnma 30yr Pool#ae0104 5.500% 01-apr-2037	31419ADJ	US31419ADJ34	34,183	102.16	0.00	35,071.62	US
Fnma 30yr Pool#ae0493 6.500% 01-oct-2039	31419ARP	US31419ARP48	28,840	105.50	0.00	30,576.09	US
Fnma 30yr Pool#ae0601 5.500% 01-apr-2037	31419AU3	US31419AU391	45,128	102.14	0.00	46,293.95	US
Fnma 30yr Pool#ai8716 4.500% 01-aug-2041	3138ANVJ	US3138ANVJ95	11,597	98.83	0.00	11,502.91	US
Fnma 30yr Pool#aj5417 4.500% 01-nov-2041	3138AXAT	US3138AXAT88	21,160	99.12	0.00	21,049.73	US
Fnma 30yr Pool#aj7670 4.500% 01-dec-2041	3138EQY	US3138EQY87	23,462	98.90	0.00	23,288.84	US
Fnma 30yr Pool#al0160 4.500% 01-may-2041	3138EGFA	US3138EGFA73	784,154	99.45	0.03	782,691.05	US
Fnma 30yr Pool#al3598 6.000% 01-jul-2039	3138EK7L	US3138EK7L34	44,874	104.49	0.00	47,106.45	US
Fnma 30yr Pool#al5362 5.000% 01-sep-2039	3138EM5Y	US3138EM5Y37	30,391	101.36	0.00	30,927.76	US
Fnma 30yr Pool#al5441 4.500% 01-sep-2041	3138ENBK	US3138ENBK43	10,668	98.61	0.00	10,558.52	US
Fnma 30yr Pool#al5749 4.500% 01-jul-2042	3138ENL7	US3138ENL721	155,969	99.48	0.01	155,715.23	US
Fnma 30yr Pool#al6292 4.500% 01-oct-2044	3138EN7E	US3138EN7E37	20,146	97.80	0.00	19,775.49	US
Fnma 30yr Pool#al7049 4.500% 01-feb-2045	3138EPZP	US3138EPZP22	170,478	98.19	0.01	168,008.79	US
Fnma 30yr Pool#al7545 4.500% 01-jan-2042	3138EQL3	US3138EQL344	46,207	99.75	0.00	46,259.89	US
Fnma 30yr Pool#al8387 4.000% 01-mar-2046	3138ETJ9	US3138ETJ987	3,018,929	95.01	0.12	2,878,072.05	US
Fnma 30yr Pool#al8816 4.500% 01-sep-2045	3138ETYN	US3138ETYN05	39,158	97.98	0.00	38,510.17	US
Fnma 30yr Pool#al9128 4.500% 01-feb-2046	3138EREA	US3138EREA48	48,135	99.10	0.00	47,878.63	US

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fnma 30yr Pool #a19781 4.500% 01-feb-2046	3138ER2P	US3138ER2P48	51,306	99.25	0.00	51,108.93	US
Fnma 30yr Pool #as0564 4.500% 01-sep-2043	3138W9TW	US3138W9TW06	5,885	98.19	0.00	5,800.02	US
Fnma 30yr Pool #bj9262 4.500% 01-jun-2048	3140HBJG	US3140HBJG48	234,760	97.21	0.01	229,062.45	US
Fnma 30yr Pool #bm1106 4.500% 01-feb-2046	3140J5GQ	US3140J5GQ63	381,936	99.57	0.02	381,668.61	US
Fnma 30yr Pool #bm1357 4.500% 01-jan-2043	3140J5QK	US3140J5QK83	416,230	98.50	0.02	411,502.59	US
Fnma 30yr Pool #bm3899 4.000% 01-apr-2048	3140J8KM	US3140J8KM43	376,085	95.51	0.01	360,399.52	US
Fnma 30yr Pool #bm3900 4.000% 01-apr-2048	3140J8KN	US3140J8KN26	1,013,834	94.54	0.04	961,749.53	US
Fnma 30yr Pool #bm5704 5.000% 01-dec-2048	3140JAKS	US3140JAKS65	126,549	99.91	0.01	126,948.59	US
Fnma 30yr Pool #br2619 2.000% 01-feb-2051	3140L04D	US3140L04D60	1,091,884	80.22	0.04	877,701.90	US
Fnma 30yr Pool #bu8845 3.500% 01-may-2052	3140MAZK	US3140MAZK38	0	100.00	0.00	0.03	US
Fnma 30yr Pool #bv3091 2.500% 01-feb-2052	3140MGNH	US3140MGNH07	1,486,307	83.73	0.05	1,247,526.58	US
Fnma 30yr Pool #ca6271 2.500% 01-jul-2050	3140QD6H	US3140QD6H28	4,732,600	84.08	0.16	3,988,671.98	US
Fnma 30yr Pool #ca6329 2.500% 01-jul-2050	3140QEA7	US3140QEA772	464,329	84.13	0.02	391,590.58	US
Fnma 30yr Pool #ca6401 2.500% 01-jul-2050	3140QEDF	US3140QEDF66	1,907,298	84.07	0.07	1,607,382.06	US
Fnma 30yr Pool #ca6417 3.000% 01-jul-2050	3140QEDX	US3140QEDX72	942,288	87.83	0.03	829,927.22	US
Fnma 30yr Pool #ca6662 2.000% 01-aug-2050	3140QEML	US3140QEML34	655,718	80.36	0.02	527,976.36	US
Fnma 30yr Pool #ca7224 2.000% 01-oct-2050	3140QFA2	US3140QFA258	1,568,383	80.03	0.05	1,257,741.23	US
Fnma 30yr Pool #ca8099 2.000% 01-dec-2050	3140QF7M	US3140QF7M58	456,597	80.43	0.01	367,987.54	US
Fnma 30yr Pool #ca8440 2.000% 01-jan-2051	3140QLW	US3140QLW55	250,306	80.43	0.01	201,729.05	US
Fnma 30yr Pool #ca8473 2.000% 01-jan-2051	3140QGMX	US3140QGMX20	2,538,169	80.43	0.08	2,045,569.28	US
Fnma 30yr Pool #cb3332 3.500% 01-apr-2052	3140QNV2	US3140QNV258	6,387,445	90.96	0.24	5,828,171.01	US
Fnma 30yr Pool #cb3576 3.000% 01-may-2052	3140QN6N	US3140QN6N78	868,863	87.65	0.03	763,689.65	US
Fnma 30yr Pool #cb3605 3.500% 01-may-2052	3140QPAF	US3140QPAF41	1,034,375	90.66	0.04	940,658.60	US
Fnma 30yr Pool #cb4038 5.000% 01-jun-2052	3140QPPY	US3140QPPY74	1,233,846	99.09	0.05	1,227,608.43	US
Fnma 30yr Pool #cb7109 5.500% 01-sep-2053	3140QS3T	US3140QS3T66	1,839,364	100.80	0.08	1,862,289.59	US
Fnma 30yr Pool #fm1769 4.500% 01-jul-2047	3140X46F	US3140X46F80	70,702	98.49	0.00	69,889.57	US
Fnma 30yr Pool #fm4184 2.500% 01-jul-2050	3140X7UJ	US3140X7UJ63	1,252,016	84.83	0.04	1,064,589.74	US
Fnma 30yr Pool #fm4334 3.000% 01-apr-2050	3140X7Y8	US3140X7Y861	1,430,461	87.84	0.05	1,259,910.96	US
Fnma 30yr Pool #fm4422 2.500% 01-oct-2050	3140X74G	US3140X74G19	1,611,754	84.15	0.06	1,359,535.50	US
Fnma 30yr Pool #fm4714 2.500% 01-oct-2050	3140X8GY	US3140X8GY79	5,322,744	84.13	0.18	4,488,939.30	US
Fnma 30yr Pool #fm4877 2.500% 01-nov-2050	3140X8M3	US3140X8M385	4,666,774	84.39	0.16	3,947,780.13	US
Fnma 30yr Pool #fm4879 2.500% 01-nov-2050	3140X8M5	US3140X8M534	500,652	84.05	0.02	421,791.99	US
Fnma 30yr Pool #fm6708 2.500% 01-jan-2051	3140XAN2	US3140XAN241	1,040,140	84.38	0.04	879,798.44	US
Fnma 30yr Pool #fm7737 2.500% 01-feb-2051	3140XBS3	US3140XBS354	1,650,274	84.03	0.06	1,389,988.82	US
Fnma 30yr Pool #fm8348 2.500% 01-aug-2051	3140XCH2	US3140XCH272	948,107	84.09	0.03	799,215.92	US
Fnma 30yr Pool #fm8595 2.500% 01-aug-2051	3140XCRR	US3140XCRR10	1,865,915	84.19	0.06	1,574,660.69	US
Fnma 30yr Pool #fm8617 2.000% 01-sep-2051	3140XCFS	US3140XCFS62	1,458,690	80.39	0.05	1,174,991.64	US
Fnma 30yr Pool #fm8857 2.000% 01-oct-2051	3140XCZX	US3140XCZX95	1,712,165	80.61	0.06	1,382,990.57	US
Fnma 30yr Pool #fs0328 4.000% 01-oct-2051	3140XFLJ	US3140XFLJ88	1,275,660	93.54	0.05	1,197,347.73	US
Fnma 30yr Pool #fs0980 3.000% 01-mar-2052	3140XGCS	US3140XGCS61	1,400,108	87.50	0.05	1,228,416.49	US
Fnma 30yr Pool #fs1077 3.000% 01-nov-2051	3140XGFT	US3140XGFT18	1,912,780	87.53	0.07	1,678,877.95	US
Fnma 30yr Pool #fs1395 4.000% 01-apr-2052	3140XGRR	US3140XGRR24	1,425,970	93.77	0.05	1,341,664.85	US
Fnma 30yr Pool #fs1626 2.500% 01-apr-2052	3140XGY	US3140XGYY91	4,287,573	83.86	0.15	3,603,986.99	US
Fnma 30yr Pool #fs1931 2.500% 01-feb-2052	3140XHED	US3140XHED57	2,548,214	83.99	0.09	2,145,403.57	US
Fnma 30yr Pool #fs2572 2.000% 01-nov-2051	3140XH2E	US3140XH2E63	3,197,657	79.67	0.10	2,552,587.63	US
Fnma 30yr Pool #fs2847 4.000% 01-aug-2052	3140XJEV	US3140XJEV12	1,064,857	93.25	0.04	996,453.00	US
Fnma 30yr Pool #fs3088 3.000% 01-aug-2050	3140XJNE	US3140XJNE95	1,545,021	89.29	0.06	1,383,308.97	US
Fnma 30yr Pool #fs3218 2.500% 01-mar-2052	3140XJSG	US3140XJSG98	1,513,905	84.15	0.05	1,277,019.64	US
Fnma 30yr Pool #fs3298 2.500% 01-oct-2051	3140XJUY	US3140XJUY76	1,577,926	82.95	0.05	1,312,130.30	US
Fnma 30yr Pool #fs3381 2.500% 01-feb-2052	3140XJXK	US3140XJXK46	1,202,387	83.32	0.04	1,004,297.92	US
Fnma 30yr Pool #fs3382 2.000% 01-aug-2051	3140XJXL	US3140XJXL29	1,615,297	79.54	0.05	1,287,361.55	US
Fnma 30yr Pool #fs3427 4.000% 01-oct-2052	3140XJYZ	US3140XJYZ06	2,293,777	93.57	0.09	2,153,611.32	US
Fnma 30yr Pool #fs3549 2.500% 01-jan-2052	3140XJ5K	US3140XJ5K50	4,065,753	83.13	0.14	3,388,170.83	US
Fnma 30yr Pool #fs4140 3.000% 01-apr-2052	3140XKS6	US3140XKS686	2,787,283	87.76	0.10	2,452,791.94	US
Fnma 30yr Pool #fs4269 2.000% 01-oct-2051	3140XKW7	US3140XKW712	1,256,595	80.44	0.04	1,012,854.36	US
Fnma 30yr Pool #fs9797 5.000% 01-nov-2054	3140XR3F	US3140XR3F03	1,969,835	98.77	0.08	1,953,635.72	US
Fnma 30yr Pool #ma3617 5.000% 01-mar-2049	31418DAT	US31418DAT90	152,595	99.57	0.01	152,557.27	US
Fnma 30yr Pool #ma4157 1.500% 01-oct-2050	31418DTP	US31418DTP77	1,656,522	75.26	0.05	1,248,634.67	US
Fnma 30yr Pool #ma4379 2.500% 01-jul-2051	31418D2M	US31418D2M38	2,474,443	83.35	0.08	2,067,520.44	US
Fnma 30yr Pool #ma4465 2.000% 01-nov-2051	31418D6B	US31418D6B37	2,948,034	79.40	0.10	2,345,606.25	US
Fnma 30yr Pool #ma4468 3.500% 01-nov-2051	31418D6E	US31418D6E75	1,080,952	90.36	0.04	979,742.48	US
Fnma 30yr Pool #ma4492 2.000% 01-dec-2051	31418D7E	US31418D7E66	1,506,916	79.39	0.05	1,198,747.71	US
Fnma 30yr Pool #ma4514 3.500% 01-jan-2052	31418EAQ	US31418EAQ35	1,837,489	90.64	0.07	1,670,725.04	US
Fnma 30yr Pool #ma4565 3.500% 01-mar-2052	31418ECB	US31418ECB48	1,625,640	90.38	0.06	1,473,841.57	US
Fnma 30yr Pool #ma4600 3.500% 01-may-2052	31418EDE	US31418EDE77	2,712,159	90.24	0.10	2,455,034.39	US
Fnma 30yr Pool #ma5248 6.500% 01-jan-2054	31418EZN	US31418EZN39	1,249,774	103.26	0.05	1,297,001.63	US
Fnma 40yr Pool #a10778 6.500% 01-jan-2049	3138EG2L	US3138EG2L78	4,922	105.87	0.00	5,236.87	US

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fnma 40yr Pool#bf0045 4.500% 01-mar-2052	3140FXBP	US3140FXBP66	282,077	95.92	0.01	271,596.83	US
Fnma 40yr Pool#bf0171 4.000% 01-jan-2057	3140FXFM	US3140FXFM99	5,268,947	93.20	0.20	4,927,777.04	US
Fnma 5/1 Pool#745603 Var 01-may-2035	31403DKQ	US31403DKQ15	16,474	102.99	0.00	17,050.91	US
Fnma 5/1 Pool#773521 Var 01-sep-2034	31404NLA	US31404NLA27	346	102.12	0.00	355.55	US
Fnma 5/1 Pool#821697 Var 01-jun-2035	31406V3E	US31406V3E42	2,041	101.77	0.00	2,087.36	US
Fnma 5/1 Pool#889721 Var 01-jun-2038	31410KPE	US31410KPE81	3,190	103.44	0.00	3,317.26	US
Fnma 5/1 Pool#al4002 Var 01-aug-2043	3138ELNU	US3138ELNU31	2,692	102.66	0.00	2,777.51	US
Fnma 5/1 Pool#al4831 Var 01-feb-2044	3138EMLM	US3138EMLM16	6,898	103.26	0.00	7,159.03	US
Fnma 5/1 Pool#al5281 Var 01-may-2044	3138EM2P	US3138EM2P56	36,928	103.20	0.00	38,306.50	US
Fnma 5/1 Pool#al6208 Var 01-apr-2044	3138EN3S	US3138EN3S68	55,589	103.73	0.00	57,958.41	US
Fnma 5/1 Pool#al8749 Var 01-jan-2045	3138ETWK	US3138ETWK83	16,337	103.02	0.00	16,915.39	US
Fnma 5/1 Pool#ao2296 Var 01-feb-2044	3138LSRS	US3138LSRS19	621	102.15	0.00	638.05	US
Fnma 5/1 Pool#ao4105 Var 01-jun-2042	3138LUR3	US3138LUR314	5,351	102.47	0.00	5,511.05	US
Fnma 7/1 Pool#735765 Var 01-aug-2034	31402RMN	US31402RMN60	6,222	102.44	0.00	6,408.64	US
Fnma 7/1 Pool#al4657 Var 01-jan-2044	3138EME7	US3138EME728	50,923	102.55	0.00	52,483.58	US
Fnma 7/1 Pool#al4980 Var 01-feb-2044	3138EMRA	US3138EMRA14	13,179	103.42	0.00	13,700.52	US
Fnma 7/1 Pool#al5407 Var 01-jun-2044	3138ENAH	US3138ENAH23	35,702	103.08	0.00	36,987.24	US
Fnma 7/1 Pool#al5525 Var 01-jul-2044	3138END7	US3138END710	71,070	103.10	0.00	73,632.29	US
Fnma 7/1 Pool#al5975 Var 01-oct-2044	3138ENT9	US3138ENT906	99,054	103.13	0.00	102,694.84	US
Fnma 7/1 Pool#al6872 Var 01-may-2045	3138EPT6	US3138EPT612	164,774	103.05	0.01	170,660.18	US
Fnma 7/1 Pool#at7040 Var 01-sep-2044	3138WUZE	US3138WUZE67	993	102.63	0.00	1,025.21	US
Fnma 7/1 Pool#aw4314 Var 01-apr-2044	3138XTYL	US3138XTYL38	78,890	103.25	0.00	81,870.76	US
Fnma 7/1 Pool#ax0875 Var 01-nov-2044	3138Y16M	US3138Y16M23	9,994	103.07	0.00	10,354.31	US
Fnma 7/1 Pool#ax3246 Var 01-dec-2044	3138Y4TC	US3138Y4TC35	76,343	103.06	0.00	79,073.85	US
Fnma 7/1 Pool#ax8474 Var 01-dec-2044	3138YAMY	US3138YAMY86	16,569	102.98	0.00	17,145.51	US
Fnma 7/1 Pool#bh9347 Var 01-oct-2047	3140GYL5	US3140GYL562	27,505	102.51	0.00	28,353.64	US
Fnma 7/1 Pool#bj0420 Var 01-sep-2047	3140H1PE	US3140H1PE49	92,291	103.05	0.00	95,582.65	US
Fnma 7/1 Pool#bk7907 Var 01-nov-2048	3140HMYD	US3140HMYD07	203,093	102.06	0.01	207,879.76	US
Fnma 7/1 Pool#bm4873 Var 01-oct-2048	3140J9MX	US3140J9MX62	87,609	102.84	0.00	90,457.29	US
Fnma 7/1 Pool#bm7080 Var 01-oct-2052	3140JB2N	US3140JB2N56	2,962,984	97.51	0.12	2,898,063.01	US
Fnma Remic Trust 2021-m1g 1.517% 25-nov-2030	3136BFRV	US3136BFRV70	1,925,000	86.57	0.07	1,666,470.44	US
Fnma Remic Trust 2021-m3g 1.286% 25-jan-2031	3136BG3C	US3136BG3C37	2,000,000	85.57	0.07	1,711,482.80	US
FNW02006,2A	31392DH70	--	4,029	99.92	0.00	4,043.15	US
Ford Credit Auto Lease Trust 2025-a 4.72% 15-jun-2028	345282AD	US345282AD94	420,000	100.76	0.02	424,073.71	US
FORD CREDIT AUTO OWNER TRUST 2021-REV1FORDR 2021-1 D2.310000% 10/17/2033	345340AD5	--	1,750,000	97.59	0.07	1,709,565.90	US
Ford Credit Auto Owner Trust 2024-b 5.1% 15-apr-2029	34531QAD	US34531QAD16	1,082,000	101.31	0.04	1,098,664.10	US
Ford Foundation 2.815% 01-jun-2070	34531XAC	US34531XAC83	5,065,000	55.72	0.12	2,834,339.86	US
Ford Motor Company 3.25% 12-feb-2032	345370DA	US345370DA55	2,500,000	84.32	0.09	2,139,381.18	US
Ford Motor Company 6.1% 19-aug-2032	345370DB	US345370DB39	1,000,000	99.84	0.04	1,020,739.30	US
Ford Motor Credit Company Llc 3.375% 13-nov-2025	345397B2	US345397B280	450,000	99.32	0.02	448,944.90	US
Ford Motor Credit Company Llc 4.134% 04-aug-2025	345397XL	US345397XL24	400,000	99.80	0.02	405,962.96	US
Ford Motor Credit Company Llc 5.303% 06-sep-2029	345397G2	US345397G230	1,130,000	98.23	0.05	1,129,097.02	US
Ford Motor Credit Company Llc 7.35% 04-nov-2027	345397C3	US345397C353	525,000	103.85	0.02	551,329.59	US
Fortitude Group Holdings, Llc 6.25% 01-apr-2030	34966XAA	US34966XAA63	340,000	102.94	0.01	355,352.16	US
Foundry Jv Holdco Llc 6.2% 25-jan-2037	350930AJ	US350930AJ29	2,375,000	103.91	0.10	2,526,813.56	US
FREDDIE MAC MULTICLASS CERTIFICATES SERIES 2024-POFHMR 2024-P016 A24.764260% 09/	3137HDJU5	--	2,500,000	100.59	0.10	2,524,083.50	US
FREDDIE MAC REMICSFHR 2084 ZC6.500000% 08/15/2028	3133TG5U9	--	16,113	101.75	0.00	16,479.70	US
FREDDIE MAC REMICSFHR 2295 BD6.000000% 03/15/2031	3133TRQM0	--	6,132	102.58	0.00	6,319.63	US
FREDDIE MAC REMICSFHR 2676 PZ5.500000% 09/15/2033	31394JPJ0	--	28,001	103.64	0.00	29,143.67	US
FREDDIE MAC REMICSFHR 2944 OH5.500000% 03/15/2035	31395PCL4	--	115,837	104.32	0.00	121,359.85	US
FREDDIE MAC REMICSFHR 3143 BC5.500000% 02/15/2036	31396NG75	--	88,698	104.51	0.00	93,095.34	US
FREDDIE MAC REMICSFHR 3185 GT6.000000% 07/15/2026	31396UBX7	--	5,811	100.14	0.00	5,847.40	US
FREDDIE MAC REMICSFHR 3330 GZ5.500000% 06/15/2037	31397JFK5	--	2,321	100.87	0.00	2,351.65	US
FREDDIE MAC REMICSFHR 4283 EW4.500000% 12/15/2043	3137B6GQ8	--	93,437	99.57	0.00	93,372.78	US
FREDDIE MAC REMICSFHR 4319 MA4.500000% 03/15/2044	3137B8LR6	--	170,705	99.46	0.01	170,396.77	US
FREDDIE MAC REMICSFHR 4440 ZD2.500000% 02/15/2045	3137BGGC7	--	3,214,617	88.80	0.12	2,860,923.38	US
FREDDIE MAC REMICSFHR 5092 BC2.500000% 06/25/2036	3137FYAY2	--	32,831	99.55	0.00	32,750.60	US
FREDDIE MAC REMICSFHR 5133 BD3.000000% 07/25/2041	3137H1MA1	--	2,184,191	91.38	0.08	2,001,183.37	US
FREDDIE MAC STRIPSFHS 299 F1Variable Rate 01/15/2043SOFR30A + 61.448 BPS	3132HTKA3	--	121,058	98.81	0.00	119,868.18	US
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-41 2A4.614459% 07/25/2032	31392MEM0	--	16,765	93.95	0.00	15,814.13	US
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-48 1A4.347090% 07/25/2033	31392UZ56	--	150,518	96.35	0.01	145,492.98	US
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-51 1A6.500000% 09/25/2043	31392W7B0	--	105,056	103.40	0.00	109,176.17	US
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-51 2A7.500000% 08/25/2042	31392W7D6	--	39,124	103.87	0.00	40,875.59	US
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-54 3A7.000000% 02/25/2043	31393LFM0	--	304,798	103.81	0.01	318,127.25	US
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-57 1A27.000000% 07/25/204	31394JD95	--	17,103	105.65	0.00	18,165.48	US
Freeport-mcmoran, Inc. 5.25% 01-sep-2029	35671DCD	US35671DCD57	1,532,000	101.63	0.06	1,583,848.40	US
Fremf 2017-k69 Mortgage Trust 3.854% 25-oct-2049	30305KAJ	US30305KAJ34	2,788,000	97.59	0.11	2,720,844.75	US

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fremf 2018-k83 Mortgage Trust 4.42% 25-nov-2051	302958AQ	US302958AQ69	2,890,000	97.90	0.11	2,829,438.43	US
Frete 2021-ml08 Tr 1.877% 25-jul-2037	30318LAB	US30318LAB36	1,599,850	80.28	0.05	1,284,716.99	US
Frete 2021-ml12 Tr @na 25-jul-2041	35833TAB	US35833TAB17	9,764,144	8.88	0.04	867,391.88	US
Frontier Issuer Llc 11.5% 20-aug-2053	35910EAC	US35910EAC84	1,000,000	105.17	0.04	1,054,923.20	US
Frontier Issuer Llc 6.19% 20-jun-2054	35910EAK	US35910EAK01	880,000	102.96	0.04	907,533.97	US
Frontier Issuer Llc 6.6% 20-aug-2053	35910EAA	US35910EAA29	1,625,000	101.57	0.07	1,653,557.91	US
Fs Kkr Capital Corp. 6.125% 15-jan-2030	302635AP	US302635AP20	565,000	99.49	0.02	583,337.64	US
Ga Global Funding Trust 4.4% 23-sep-2027	36143L2N	US36143L2N47	1,130,000	99.86	0.05	1,141,953.14	US
Ga Global Funding Trust 5.5% 01-apr-2032	36143L2T	US36143L2T17	915,000	101.67	0.04	942,816.18	US
Gallatin Cnty Mont Indl Dev Rev 11.5% 01-sep-2027	363671BM	US363671BM94	500,000	102.99	0.02	533,976.85	US
Gallatin Cnty Mont Indl Dev Rev 11.5% 01-sep-2027	363671BN	US363671BN77	500,000	102.99	0.02	533,976.85	US
General Mills, Inc. 4.875% 30-jan-2030	370334DA	US370334DA90	530,000	101.63	0.02	554,443.34	US
General Motors Company 5.625% 15-apr-2030	37045VBA	US37045VBA70	1,110,000	102.24	0.05	1,144,234.18	US
General Motors Company 6.25% 15-apr-2035	37045VBB	US37045VBB53	1,070,000	102.87	0.05	1,110,790.01	US
General Motors Financial Company, Inc. 5.05% 04-apr-2028	37045XFE	US37045XFE13	565,000	100.77	0.02	578,602.54	US
General Motors Financial Company, Inc. 5.45% 15-jul-2030	37045XFJ	US37045XFJ00	945,000	101.44	0.04	963,065.94	US
Genuine Parts Company 2.75% 01-feb-2032	372460AC	US372460AC93	760,000	87.17	0.03	671,173.02	US
Genuine Parts Company 4.95% 15-aug-2029	372460AF	US372460AF25	830,000	101.56	0.03	858,504.19	US
Georgia Power Company 3.25% 15-mar-2051	373334KP	US373334KP56	3,368,000	68.58	0.10	2,341,919.50	US
Glencore Funding Llc 5.186% 01-apr-2030	378272BZ	US378272BZ09	505,000	101.96	0.02	521,427.90	US
Glencore Funding Llc 5.893% 04-apr-2054	378272BV	US378272BV94	1,930,000	98.02	0.08	1,919,224.04	US
Glencore Funding Llc 6.375% 06-oct-2030	378272BP	US378272BP27	390,000	107.20	0.02	423,950.32	US
Gls Auto Receivables Issuer Trust 2021-1 7.01% 16-jan-2029	36266XAE	US36266XAE04	1,415,000	102.32	0.06	1,451,935.04	US
Gls Auto Receivables Issuer Trust 2023-2 6.31% 15-mar-2029	379928AJ	US379928AJ30	2,341,000	102.07	0.10	2,395,518.38	US
Gls Auto Receivables Issuer Trust 2024-1 5.95% 17-dec-2029	36269HAF	US36269HAF91	1,210,000	102.04	0.05	1,237,732.47	US
Gls Auto Receivables Issuer Trust 2024-3 5.08% 16-jan-2029	37989AAG	US37989AAG94	365,000	100.42	0.01	367,318.77	US
Gls Auto Receivables Issuer Trust 2024-4 4.75% 17-jul-2028	36270YAE	US36270YAE23	320,000	100.22	0.01	321,328.93	US
Gls Auto Receivables Issuer Trust 2025-2 5.11% 15-jan-2031	37989BAJ	US37989BAJ17	310,000	101.11	0.01	314,088.31	US
Gls Auto Select Receivables Trust 2024-4 4.43% 17-dec-2029	36271BAC	US36271BAC54	334,706	99.92	0.01	335,059.42	US
Gls Auto Select Receivables Trust 2025-1 4.71% 15-apr-2030	36271FAB	US36271FAB85	441,305	100.22	0.02	443,121.80	US
Gls Auto Select Receivables Trust 2025-1 5.61% 15-nov-2030	36271KAL	US36271KAL52	6,100,000	101.69	0.25	6,217,454.28	US
Gm Financial Automobile Leasing Trust 2025-1 4.66% 21-feb-2028	36271VAD	US36271VAD91	570,000	100.56	0.02	574,020.61	US
Gnma I 30yr Pool#781029 6.500% 15-may-2029	36225BEA	US36225BEA26	618	102.66	0.00	637.44	US
Gnma I 30yr Pool#781120 7.000% 15-dec-2029	36225BG5	US36225BG519	398	103.55	0.00	414.69	US
Gnma Ii 30yr Pool#786100 2.500% 20-mar-2052	3622ABUZ	US3622ABUZ36	1,473,320	84.49	0.05	1,247,806.65	US
Gnma Ii 30yr Pool#786266 2.500% 20-mar-2052	3622ABZ7	US3622ABZ701	1,357,234	84.50	0.05	1,149,581.88	US
Gnma Ii 30yr Pool#787155 6.000% 20-nov-2053	3622ACZU	US3622ACZU76	1,846,707	102.20	0.08	1,896,346.30	US
Gnma Ii 30yr Pool#bs3713 3.500% 20-jan-2050	3617MEDS	US3617MEDS93	805,923	92.39	0.03	746,827.63	US
Gnma Ii 30yr Pool#bt1891 2.500% 20-dec-2050	3617MQC4	US3617MQC463	1,384,499	83.39	0.05	1,157,386.54	US
Gnma Ii 30yr Pool#bz4054 2.000% 20-dec-2050	3617YQFQ	US3617YQF53	1,396,342	80.40	0.05	1,124,937.81	US
Gnma Ii 30yr Pool#cm4722 3.500% 20-oct-2049	3617YQG7	US3617YQG725	2,429,947	90.55	0.09	2,207,229.23	US
Gnma Ii 30yr Pool#co8601 4.000% 20-dec-2048	3617FLRW	US3617FLRW75	1,161,323	93.71	0.04	1,092,053.99	US
Gnma Ii 30yr Pool#ma6994 2.000% 20-nov-2050	36179VXX	US36179VXX36	3,064,406	81.48	0.10	2,501,755.91	US
Gnma Ii 30yr Pool#ma7135 2.000% 20-jan-2051	36179V4U	US36179V4U15	1,963,166	81.46	0.07	1,602,342.32	US
Gnma Ii 30yr Pool#ma7255 2.500% 20-mar-2051	36179WBY	US36179WBY30	2,499,871	85.03	0.09	2,130,681.31	US
Gnma Ii 30yr Pool#ma7367 2.500% 20-may-2051	36179WFG	US36179WFG87	713,951	85.04	0.02	608,563.77	US
Gnma Ii 30yr Pool#ma7368 3.000% 20-may-2051	36179WFH	US36179WFH60	1,039,256	88.59	0.04	923,211.91	US
Gnma Ii 30yr Pool#ma7420 3.500% 20-jun-2051	36179WGS	US36179WGS14	1,306,695	91.45	0.05	1,198,670.10	US
Gnma Ii 30yr Pool#ma7473 3.000% 20-jul-2051	36179WJS	US36179WJS89	2,255,639	88.58	0.08	2,003,417.43	US
Gnma Ii 30yr Pool#ma7534 2.500% 20-aug-2051	36179WLP	US36179WLP13	1,377,587	85.00	0.05	1,173,752.28	US
Gnma Ii 30yr Pool#ma7648 2.000% 20-oct-2051	36179WP9	US36179WP937	1,541,554	81.45	0.05	1,258,118.45	US
Gnma Ii 30yr Pool#ma7650 3.000% 20-oct-2051	36179WQB	US36179WQB71	1,610,964	88.55	0.06	1,430,448.50	US
Gnma Ii 30yr Pool#ma7768 3.000% 20-dec-2051	36179WTV	US36179WTV13	4,847,941	88.43	0.17	4,298,909.62	US
Gnma Ii 30yr Pool#ma7828 3.500% 20-jan-2052	36179WVV	US36179WVV70	2,791,165	88.46	0.10	2,475,768.26	US
Gnma Ii 30yr Pool#ma7829 3.500% 20-jan-2052	36179WVW	US36179WVW53	1,319,423	91.31	0.05	1,208,508.16	US
Gnma Ii 30yr Pool#ma7830 4.000% 20-jan-2052	36179WVX	US36179WVX37	1,070,064	93.56	0.04	1,004,575.77	US
Gnma Ii 30yr Pool#ma7883 3.500% 20-feb-2052	36179WXL	US36179WXL70	1,245,061	91.33	0.05	1,140,583.15	US
Gnma Ii 30yr Pool#ma7884 4.000% 20-feb-2052	36179WXM	US36179WXM53	1,405,378	93.51	0.05	1,318,642.01	US
Gnma Ii 30yr Pool#ma7937 3.000% 20-mar-2052	36179WZA	US36179WZA97	338,879	88.51	0.01	300,753.67	US
Gnma Ii 30yr Pool#ma7938 3.500% 20-mar-2052	36179WZB	US36179WZB70	1,716,257	91.25	0.06	1,570,916.56	US
Gnma Ii 30yr Pool#ma7939 4.000% 20-mar-2052	36179WZC	US36179WZC53	99,488	93.42	0.00	93,265.39	US
Gnma Ii 30yr Pool#ma7987 2.500% 20-apr-2052	36179W2U	US36179W2U15	2,237,505	85.11	0.08	1,908,894.91	US
Gnma Ii 30yr Pool#ma7989 3.500% 20-apr-2052	36179W2W	US36179W2W70	3,832,823	91.11	0.14	3,503,013.81	US
Gnma Ii 30yr Pool#ma7990 4.000% 20-apr-2052	36179W2X	US36179W2X53	96,188	93.39	0.00	90,141.92	US
Gnma Ii 30yr Pool#ma8147 2.500% 20-jul-2052	36179XBQ	US36179XBQ88	1,290,096	85.12	0.04	1,100,695.39	US
Gnma Ii 30yr Pool#ma8149 3.500% 20-jul-2052	36179XBS	US36179XBS45	1,624,744	91.10	0.06	1,484,683.94	US
Gnma Ii 30yr Pool#ma8199 3.500% 20-aug-2052	36179XDC	US36179XDC74	12,141,536	91.33	0.45	11,122,705.34	US

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Gnma Ii 30yr Pool#ma8200 4.000% 20-aug-2052	36179XDD	US36179XDD57	9,002,597	93.43	0.34	8,440,432.41	US
Gnma Ii 30yr Pool#ma8201 4.500% 20-aug-2052	36179XDE	US36179XDE31	5,362,389	96.51	0.21	5,194,902.31	US
Gnma Ii 30yr Pool#ma8267 4.000% 20-sep-2052	36179XFG	US36179XFG60	1,863,951	93.45	0.07	1,747,939.88	US
Gnma Ii 30yr Pool#ma8268 4.500% 20-sep-2052	36179XFH	US36179XFH44	926,950	96.55	0.04	898,292.59	US
Gnma Ii 30yr Pool#ma8347 4.500% 20-oct-2052	36179XHY	US36179XHY58	4,263,522	96.56	0.17	4,132,112.50	US
Gnma Ii 30yr Pool#ma8428 5.000% 20-nov-2052	36179XLH	US36179XLH79	2,898,503	98.73	0.12	2,873,445.61	US
Gnma Ii 30yr Pool#ma8489 4.500% 20-dec-2052	36179XNE	US36179XNE21	1,992,990	96.44	0.08	1,929,315.62	US
Gnma Ii 30yr Pool#ma8647 5.000% 20-feb-2053	36179XTC	US36179XTC01	568,572	98.66	0.02	563,245.63	US
Gnma Ii 30yr Pool#ma8648 5.500% 20-feb-2053	36179XTD	US36179XTD83	1,625,021	100.65	0.07	1,642,850.16	US
Gnma Ii 30yr Pool#ma8720 2.500% 20-mar-2053	36179XVM	US36179XVM54	3,534,346	85.09	0.12	3,014,492.82	US
Gnma Ii 30yr Pool#ma9242 6.000% 20-oct-2053	36179YHT	US36179YHT47	4,242,439	102.01	0.18	4,348,207.34	US
Gnma Ii 30yr Pool#ma9306 6.000% 20-nov-2053	36179YKT	US36179YKT00	4,251,982	101.99	0.18	4,357,009.47	US
Gnma Ii 30yr Pool#ma9361 5.000% 20-dec-2053	36179YMJ	US36179YMJ00	8,160,006	98.33	0.33	8,056,741.62	US
Gnma Ii 30yr Pool#ma9363 6.000% 20-dec-2053	36179YML	US36179YML55	3,682,122	101.99	0.15	3,773,074.63	US
Gnma Ii 30yr Pool#ma9489 6.000% 20-feb-2054	36179YRJ	US36179YRJ54	16,709,091	101.90	0.69	17,107,688.08	US
Gnma Ii 30yr Pool#ma9606 6.000% 20-apr-2054	36179YU7	US36179YU776	13,591,279	101.79	0.56	13,900,072.50	US
Gnma Ii 30yr Pool#ma9669 6.000% 20-may-2054	36179YW6	US36179YW673	6,941,204	101.79	0.29	7,098,277.94	US
Gnma Ii 30yr Pool#ma9726 6.000% 20-jun-2054	36179YYX	US36179YYX65	6,523,189	101.76	0.27	6,669,627.70	US
Gnma Ii 30yr Pool#ma9780 6.000% 20-jul-2054	36179Y2M	US36179Y2M52	15,886,420	101.68	0.66	16,230,786.66	US
Gnma Ii 30yr Pool#ma9852 6.000% 20-aug-2054	36179Y5M	US36179Y5M26	21,050,563	101.62	0.87	21,492,681.94	US
Gnma Ii 30yr Pool#ma9906 5.500% 20-sep-2054	36180AAF	US36180AAF03	3,943,298	100.24	0.16	3,970,101.46	US
Gnma Ii 30yr Pool#ma9907 6.000% 20-sep-2054	36180AAG	US36180AAG85	17,155,971	101.55	0.71	17,505,568.43	US
Gnma Ii 30yr Pool#ma9966 6.000% 20-oct-2054	36180ACB	US36180ACB70	8,255,502	101.57	0.34	8,425,056.77	US
Gnma Ii 30yr Pool#mb0027 6.000% 20-nov-2054	3618N5A5	US3618N5A589	12,651,922	101.54	0.52	12,908,044.48	US
Gnma Ii 30yr Pool#mb0093 6.000% 20-dec-2054	3618N5C7	US3618N5C726	5,060,532	101.54	0.21	5,162,845.18	US
Gnma Ii 30yr Pool#mb0148 6.000% 20-jan-2055	3618N5EW	US3618N5EW56	12,495,389	101.54	0.52	12,748,019.72	US
Gnma Ii 30yr Pool#mb0206 6.000% 20-feb-2055	3618N5GQ	US3618N5GQ60	7,054,190	101.54	0.29	7,197,033.81	US
Goldman Sachs Group, Inc. 4.017% 31-oct-2038	38148YAA	US38148YAA64	2,310,000	87.16	0.08	2,029,009.89	US
Goldman Sachs Group, Inc. 4.387% 15-jun-2027	38141GZT	US38141GZT48	2,500,000	99.85	0.10	2,501,228.25	US
Goldman Sachs Group, Inc. 5.049% 23-jul-2030	38141GB2	US38141GB292	1,610,000	101.60	0.07	1,671,475.44	US
Goldman Sachs Group, Inc. 5.218% 23-apr-2031	38141GC9	US38141GC936	565,000	102.54	0.02	584,933.65	US
Golub Capital Bdc, Inc. 2.5% 24-aug-2026	38173MAB	US38173MAB81	3,530,000	97.33	0.14	3,466,776.99	US
Golub Capital Bdc, Inc. 6.0% 15-jul-2029	38173MAE	US38173MAE21	810,000	101.34	0.03	843,252.12	US
GOLUB CAPITAL PARTNERS CLO 78MGOCAP 2025-78A CVariable Rate 04/21/2039TSFR3M + 2	381934AJ7	--	3,115,000	98.74	0.13	3,139,102.31	US
Goodleap Sustainable Home Solutions Trust 2021-5 2.56% 20-oct-2048	38237HAB	US38237HAB33	2,143,640	75.13	0.07	1,611,978.84	US
Goodleap Sustainable Home Solutions Trust 2023-1 5.52% 22-feb-2055	38237VAA	US38237VAA44	1,503,398	96.87	0.06	1,458,650.10	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2012-98 BM4.873480% 08/20/2042	38375GD24	--	133,793	102.06	0.01	137,078.41	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2015-142 K14.500000% 04/20/2045	38379QWD3	--	1,823,384	16.76	0.01	312,135.51	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2016-84 IB4.500000% 11/16/2045	38379XFT2	--	1,789,370	18.18	0.01	331,819.96	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2017-H17 FQVariable Rate 09/20/2067T	38375UK66	--	948,691	100.81	0.04	957,801.54	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2017-H22 FHVariable Rate 11/20/2067T	38375UY20	--	596,803	100.56	0.02	600,940.72	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2017-H24 FQVariable Rate 11/20/2067T	38375U3B4	--	630,959	100.74	0.03	636,499.78	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2018-H04 FKVariable Rate 03/20/2068T	38380VPG0	--	753,097	100.27	0.03	756,168.99	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2018-H05 CFVariable Rate 03/20/2068T	38380LAE3	--	864,600	100.33	0.04	868,633.58	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2018-H05 FEVariable Rate 02/20/2068T	38380LAY9	--	290,843	100.59	0.01	292,949.96	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2019-20 IC5.000000% 02/20/2049	38381RAQ2	--	1,635,120	21.41	0.01	356,672.46	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2019-H09 FGVariable Rate 05/20/2069T	38380LUC5	--	297,137	101.07	0.01	300,721.02	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2019-H16 CFVariable Rate 10/20/2069T	38380LF65	--	280,749	99.67	0.01	280,220.60	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2020-H01 FVVariable Rate 01/20/2070T	38380LY72	--	3,371,024	99.46	0.14	3,357,643.36	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2020-H02 FBVariable Rate 01/20/2070T	38380LT78	--	450,463	99.26	0.02	447,753.96	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2022-H04 FGVariable Rate 02/20/2067S	38382YMF7	--	1,148,348	99.80	0.05	1,147,625.83	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2022-H08 FEVariable Rate 03/20/2072S	38382YST1	--	1,911,932	99.39	0.08	1,902,985.75	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2022-H09 FAVariable Rate 04/20/2072S	38382YQX4	--	1,999,341	99.03	0.08	1,982,714.70	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2022-H11 EFVariable Rate 05/20/2072S	38382YTX1	--	2,366,060	100.44	0.10	2,379,968.73	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2023-H04 FCVariable Rate 01/20/2073S	38382YS46	--	1,939,100	99.75	0.08	1,936,987.78	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2023-H13 FJVariable Rate 02/20/2073S	38382Y7H0	--	1,200,370	101.46	0.05	1,219,748.39	US
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2024-29 AE3.500000% 05/16/2064	38381KAJ3	--	2,916,698	95.52	0.11	2,794,233.34	US
Government Of Colombia 8.75% 14-nov-2053	195325EM	US195325EM30	1,375,000	99.18	0.06	1,379,430.11	Colombia
Government Of Mexico 5.85% 02-jul-2032	91087BBE	US91087BBE92	1,205,000	101.46	0.05	1,222,626.62	Mexico
Government Of Serbia 6.0% 12-jun-2034	817477AJ	US817477AJ18	850,000	100.79	0.03	859,300.36	Serbia
Government Of The Dominican Repub 6.6% 01-jun-2036	25714PEZ	US25714PEZ71	650,000	100.55	0.03	657,030.79	Dominican Rep.
Government Of The US Of America 0.625% 15-may-2030	912828ZQ	US912828ZQ64	1,775,000	86.05	0.06	1,528,748.93	US
Government Of The US Of America 0.75% 31-jan-2028	91282CBJ	US91282CBJ99	1,450,000	92.77	0.05	1,349,751.12	US
Government Of The US Of America 1.125% 15-aug-2040	912810SQ	US912810SQ22	3,465,000	61.47	0.09	2,144,537.01	US
Government Of The US Of America 1.125% 15-feb-2031	91282CBL	US91282CBL46	2,385,000	86.53	0.08	2,073,850.52	US
Government Of The US Of America 1.125% 29-feb-2028	91282CBP	US91282CBP59	7,330,000	93.51	0.28	6,881,685.18	US
Government Of The US Of America 1.25% 15-aug-2031	91282CCS	US91282CCS89	2,895,000	85.55	0.10	2,490,177.39	US

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Government Of The US Of America 1.25% 15-may-2050	912810SN	US912810SN90	17,155,000	48.05	0.34	8,269,829.02	US
Government Of The US Of America 1.375% 15-aug-2050	912810SP	US912810SP49	12,530,000	49.31	0.25	6,243,583.10	US
Government Of The US Of America 1.375% 15-nov-2031	91282CDJ	US91282CDJ71	13,895,000	85.58	0.48	11,915,482.17	US
Government Of The US Of America 1.5% 15-feb-2053	912810TP	US912810TP30	2,342,000	85.58	0.08	2,018,590.41	US
Government Of The US Of America 1.5% 30-nov-2028	91282CDL	US91282CDL28	965,000	92.95	0.04	898,148.27	US
Government Of The US Of America 1.625% 15-may-2031	91282CCB	US91282CCB54	8,150,000	88.19	0.29	7,204,195.76	US
Government Of The US Of America 1.625% 15-nov-2050	912810SS	US912810SS87	12,805,000	52.70	0.28	6,775,211.29	US
Government Of The US Of America 1.75% 15-aug-2041	912810TA	US912810TA60	9,530,000	66.36	0.26	6,386,704.28	US
Government Of The US Of America 1.875% 15-feb-2041	912810SW	US912810SW99	935,000	68.75	0.03	649,398.83	US
Government Of The US Of America 1.875% 15-feb-2051	912810SU	US912810SU34	325,000	56.19	0.01	184,898.74	US
Government Of The US Of America 1.875% 15-nov-2051	912810TB	US912810TB44	3,200,000	55.66	0.07	1,788,662.91	US
Government Of The US Of America 2.0% 15-aug-2051	912810SZ	US912810SZ21	6,755,000	57.66	0.16	3,945,435.68	US
Government Of The US Of America 2.0% 15-feb-2050	912810SL	US912810SL35	4,745,000	58.72	0.11	2,821,857.91	US
Government Of The US Of America 2.0% 15-nov-2041	912810TC	US912810TC27	1,305,000	68.75	0.04	900,520.94	US
Government Of The US Of America 2.25% 15-aug-2046	912810RT	US912810RT79	1,805,000	65.50	0.05	1,197,532.67	US
Government Of The US Of America 2.25% 15-feb-2052	912810TD	US912810TD00	5,235,000	61.11	0.13	3,243,327.50	US
Government Of The US Of America 2.375% 15-feb-2042	912810TF	US912810TF57	870,000	72.72	0.03	640,415.83	US
Government Of The US Of America 2.375% 15-feb-2055	912810UH	US912810UH94	30,030,000	98.38	1.21	29,816,458.17	US
Government Of The US Of America 2.5% 15-feb-2045	912810RK	US912810RK60	15,310,000	70.41	0.44	10,922,992.99	US
Government Of The US Of America 2.5% 15-feb-2046	912810RQ	US912810RQ31	1,775,000	69.30	0.05	1,246,690.78	US
Government Of The US Of America 2.5% 15-may-2046	912810RS	US912810RS96	210,000	69.05	0.01	145,668.94	US
Government Of The US Of America 2.75% 31-may-2029	91282CES	US91282CES61	2,100,000	96.44	0.08	2,030,078.93	US
Government Of The US Of America 2.875% 15-may-2043	912810RB	US912810RB61	5,705,000	77.05	0.18	4,416,472.47	US
Government Of The US Of America 3.0% 15-aug-2052	912810TJ	US912810TJ79	4,522,000	72.20	0.13	3,315,991.37	US
Government Of The US Of America 3.0% 15-feb-2049	912810SF	US912810SF66	615,000	73.70	0.02	460,205.67	US
Government Of The US Of America 3.375% 15-aug-2042	912810TK	US912810TK43	6,970,000	83.92	0.24	5,937,731.15	US
Government Of The US Of America 3.5% 30-sep-2029	91282CLN	US91282CLN91	4,595,000	99.01	0.19	4,589,834.76	US
Government Of The US Of America 3.625% 15-may-2053	912810TR	US912810TR95	165,000	81.58	0.01	135,367.81	US
Government Of The US Of America 3.625% 30-sep-2031	91282CLM	US91282CLM19	13,155,000	98.34	0.53	13,056,988.67	US
Government Of The US Of America 3.75% 15-apr-2028	91282CMW	US91282CMW81	4,950,000	100.13	0.20	4,995,626.63	US
Government Of The US Of America 3.75% 31-may-2028	91282CND	US91282CND91	17,360,000	100.16	0.71	17,471,624.80	US
Government Of The US Of America 3.75% 31-may-2030	91282CHF	US91282CHF14	3,410,000	99.78	0.14	3,413,371.47	US
Government Of The US Of America 3.875% 15-aug-2033	91282CHT	US91282CHT18	40,380,000	98.50	1.64	40,362,153.25	US
Government Of The US Of America 3.875% 15-aug-2034	91282CLF	US91282CLF67	66,385,000	97.67	2.67	65,805,906.38	US
Government Of The US Of America 3.875% 15-mar-2028	91282CMS	US91282CMS79	2,070,000	100.48	0.09	2,103,567.12	US
Government Of The US Of America 3.875% 15-may-2043	912810TS	US912810TS78	3,615,000	89.33	0.13	3,247,102.35	US
Government Of The US Of America 3.875% 30-apr-2030	91282CMZ	US91282CMZ13	3,345,000	100.41	0.14	3,380,688.14	US
Government Of The US Of America 3.875% 31-mar-2027	91282CMV	US91282CMV09	1,650,000	100.17	0.07	1,668,843.17	US
Government Of The US Of America 3.875% 31-may-2027	91282CNE	US91282CNE74	3,485,000	100.24	0.14	3,504,741.83	US
Government Of The US Of America 4.0% 28-feb-2030	91282CGQ	US91282CGQ87	3,570,000	100.99	0.15	3,653,150.66	US
Government Of The US Of America 4.0% 29-feb-2028	91282CGP	US91282CGP05	3,130,000	100.75	0.13	3,195,321.85	US
Government Of The US Of America 4.0% 30-apr-2032	91282CNA	US91282CNA52	4,950,000	100.14	0.20	4,990,319.24	US
Government Of The US Of America 4.0% 30-jun-2028	91282CHK	US91282CHK09	3,325,000	100.86	0.14	3,353,935.81	US
Government Of The US Of America 4.0% 31-mar-2030	91282CMU	US91282CMU26	2,855,000	100.95	0.12	2,910,694.77	US
Government Of The US Of America 4.0% 31-may-2030	91282CNG	US91282CNG23	2,095,000	100.98	0.09	2,122,720.20	US
Government Of The US Of America 4.0% 31-oct-2029	91282CFT	US91282CFT36	4,922,000	100.96	0.20	5,002,467.32	US
Government Of The US Of America 4.125% 15-aug-2044	912810UD	US912810UD80	11,220,000	91.64	0.42	10,455,957.72	US
Government Of The US Of America 4.125% 15-aug-2053	912810TT	US912810TT51	14,432,000	89.34	0.53	13,117,747.03	US
Government Of The US Of America 4.125% 30-nov-2029	91282CMA	US91282CMA61	2,600,000	101.48	0.11	2,647,474.70	US
Government Of The US Of America 4.125% 30-nov-2031	91282CLZ	US91282CLZ22	8,020,000	101.03	0.33	8,130,728.13	US
Government Of The US Of America 4.125% 31-jul-2031	91282CLD	US91282CLD10	5,825,000	101.16	0.24	5,993,034.94	US
Government Of The US Of America 4.125% 31-oct-2029	91282CLR	US91282CLR06	6,770,000	101.45	0.28	6,914,898.31	US
Government Of The US Of America 4.25% 15-aug-2054	912810UC	US912810UC08	965,000	91.34	0.04	896,875.15	US
Government Of The US Of America 4.25% 15-feb-2054	912810TX	US912810TX63	185,000	91.25	0.01	171,766.37	US
Government Of The US Of America 4.25% 15-may-2035	91282CNC	US91282CNC19	14,395,000	100.17	0.59	14,497,876.75	US
Government Of The US Of America 4.25% 15-nov-2034	91282CLW	US91282CLW90	10,300,000	100.34	0.42	10,391,314.65	US
Government Of The US Of America 4.25% 30-jun-2031	91282CKW	US91282CKW00	18,685,000	101.85	0.77	19,033,122.10	US
Government Of The US Of America 4.375% 15-aug-2043	912810TU	US912810TU25	2,740,000	95.34	0.11	2,657,454.65	US
Government Of The US Of America 4.375% 30-nov-2028	91282CJN	US91282CJN20	3,995,000	102.10	0.17	4,093,761.59	US
Government Of The US Of America 4.375% 30-nov-2030	91282CJM	US91282CJM47	2,650,000	102.59	0.11	2,728,554.48	US
Government Of The US Of America 4.375% 31-jan-2032	91282CMK	US91282CMK44	21,080,000	102.39	0.89	21,968,637.94	US
Government Of The US Of America 4.5% 15-feb-2044	912810TZ	US912810TZ12	13,848,000	96.64	0.55	13,616,908.73	US
Government Of The US Of America 4.5% 15-nov-2054	912810UE	US912810UE63	2,960,000	95.34	0.12	2,839,186.92	US
Government Of The US Of America 4.625% 15-feb-2035	91282CMM	US91282CMM00	815,000	103.20	0.03	855,266.71	US
Government Of The US Of America 4.625% 15-feb-2055	912810UG	US912810UG12	13,040,000	97.38	0.52	12,924,279.13	US
Government Of The US Of America 4.625% 15-may-2044	912810UB	US912810UB25	19,110,000	98.08	0.77	18,855,611.50	US
Government Of The US Of America 4.625% 15-may-2054	912810UA	US912810UA42	2,420,000	97.16	0.10	2,365,476.04	US

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Government Of The US Of America 4.625% 15-nov-2044	912810UF	US912810UF39	6,230,000	97.91	0.25	6,136,359.61	US
Government Of The US Of America 4.625% 30-apr-2029	91282CKP	US91282CKP58	15,315,000	103.14	0.65	15,915,323.50	US
Government Of The US Of America 4.75% 15-feb-2045	912810UJ	US912810UJ50	5,460,000	99.48	0.22	5,529,281.94	US
Government Of The US Of America 4.75% 15-may-2055	912810UK	US912810UK24	2,970,000	99.45	0.12	2,971,775.47	US
Government Of The US Of America 4.75% 15-nov-2043	912810TW	US912810TW80	5,420,000	99.89	0.22	5,446,952.58	US
Government Of The US Of America 4.75% 15-nov-2053	912810TV	US912810TV08	1,785,000	99.13	0.07	1,780,210.02	US
Government Of The US Of America 5.0% 15-may-2045	912810UL	US912810UL07	2,726,000	102.73	0.11	2,817,947.16	US
Government Of The US Of America Frn 30-apr-2026	91282CKM	US91282CKM28	30,010,000	100.04	1.23	30,250,995.31	US
Government Of The US Of America Frn 30-apr-2027	91282CMX	US91282CMX64	15,340,000	100.00	0.63	15,456,998.18	US
Government Of The US Of America Frn 31-jan-2027	91282CMJ	US91282CMJ70	31,400,000	99.93	1.28	31,614,264.18	US
Government Of The US Of America Frn 31-oct-2026	91282CLT	US91282CLT61	17,680,000	100.11	0.72	17,835,640.58	US
Gps Blue Financing Designated Activity Company 5.645% 09-nov-2041	38403FAA	US38403FAA75	2,500,000	97.31	0.10	2,453,030.50	Ireland
GREENSKY HOME IMPROVEMENT ISSUER TRUST 2024-2GSKY 2024-2 A45.150000% 10/27/2059	39571XAD6	--	98,224	100.83	0.00	99,107.21	US
GREENSKY HOME IMPROVEMENT TRUST 2024-1GSKY 2024-1 A35.550000% 06/25/2059	39571MAC2	--	365,000	102.33	0.02	373,785.44	US
Gs Mortgage Securities Corp. 2013-pemb 3.55% 07-mar-2033	36197VAA	US36197VAA61	110,000	86.00	0.00	94,914.52	US
Ha Sustainable Infrastructure Capital, Inc. 6.375% 01-jul-2034	41068XAE	US41068XAE04	2,500,000	100.09	0.10	2,502,249.50	US
Ha Sustainable Infrastructure Capital, Inc. 6.75% 15-jul-2035	40408AAB	US40408AAB70	2,400,000	101.93	0.10	2,449,359.60	US
Hanwha Futureproof Corp. 4.75% 30-apr-2028	41090AAA	US41090AAA07	1,000,000	101.22	0.04	1,020,120.90	US
Harbour Energy Plc 6.327% 01-apr-2035	411618AD	US411618AD32	230,000	99.57	0.01	232,657.08	UK
Hat Holdings I Llc 3.75% 15-sep-2030	418751AD	US418751AD59	1,000,000	91.62	0.04	930,376.30	US
Hawaii St Dept Business Economic Dev & Tourism Green Energy Mkt Securiztat 3.242% 01-jan-2031	41980UAB	US41980UAB70	737,744	97.86	0.03	721,919.33	US
Helmerich & Payne, Inc. 5.5% 01-dec-2034	423452AK	US423452AK78	840,000	90.96	0.03	767,914.90	US
Hercules Capital, Inc. 6.0% 16-jun-2030	427096AN	US427096AN29	385,000	100.09	0.02	386,290.14	US
Hertz Vehicle Financing Iii Llc 5.44% 25-jan-2029	42806MCK	US42806MCK36	1,115,000	101.51	0.05	1,132,667.73	US
Hertz Vehicle Financing Iii Llc 5.57% 25-sep-2029	42806MBW	US42806MBW82	2,000,000	102.04	0.08	2,042,403.20	US
Hertz Vehicle Financing Iii Series 2022-2 2.33% 25-jun-2028	42806MAN	US42806MAN92	1,235,000	96.01	0.05	1,186,184.40	US
Hess Midstream Operations Lp 5.875% 01-mar-2028	428102AH	US428102AH01	1,690,000	101.48	0.07	1,753,412.35	US
Honda Motor Co., Ltd. 4.688% 08-jul-2030	438127AE	US438127AE20	2,035,000	100.24	0.08	2,039,941.39	Japan
Honolulu Hawaii City & Cnty 4.97% 01-jul-2035	438687D7	US438687D775	840,000	101.99	0.04	877,491.97	US
Host Hotels & Resorts, L.p. 5.7% 01-jul-2034	44107TBB	US44107TBB17	1,525,000	100.54	0.06	1,533,277.85	US
Host Hotels & Resorts, L.p. 5.7% 15-jun-2032	44107TBD	US44107TBD72	1,535,000	101.47	0.06	1,567,561.19	US
Hotwire Funding 2024-1 5.893% 20-jun-2054	441481AH	US441481AH23	1,820,000	101.50	0.08	1,850,301.36	US
Hps Corporate Lending Fund 5.45% 14-jan-2028	40440VAH	US40440VAH87	1,425,000	100.32	0.06	1,465,564.91	US
Hsbc Capital (usa), Inc. 4.65% 03-jun-2028	40428HR9	US40428HR954	535,000	100.81	0.02	541,253.67	US
Hsbc Holdings Plc 5.13% 19-nov-2028	404280EM	US404280EM70	505,000	101.27	0.02	514,445.27	UK
Hsbc Holdings Plc 5.24% 13-may-2031	404280EW	US404280EW52	1,045,000	101.85	0.04	1,071,649.90	UK
Hsbc Holdings Plc 5.45% 03-mar-2036	404280ES	US404280ES41	1,020,000	100.54	0.04	1,043,735.09	UK
Hudson Yards 2016-10hy Mortgage Trust 2.835% 12-aug-2038	44421LAA	US44421LAA08	1,750,000	97.60	0.07	1,712,031.53	US
Hudson Yards 2019-55hy Mortgage Trust 3.041% 12-dec-2041	44421MAA	US44421MAA08	1,000,000	92.43	0.04	926,709.10	US
Huntington Bancshares Incorporated 5.272% 15-jan-2031	446150BE	US446150BE30	285,000	102.43	0.01	298,843.28	US
Hyatt Hotels Corporation 5.75% 30-mar-2032	448579AV	US448579AV47	395,000	102.68	0.02	411,573.13	US
Hyundai Auto Receivables Trust 2025-b 4.36% 17-dec-2029	44935XAD	US44935XAD75	360,000	100.67	0.01	363,270.92	US
Hyundai Capital America, Inc. 4.875% 01-nov-2027	44891ADK	US44891ADK07	435,000	100.46	0.02	440,532.11	US
Hyundai Capital America, Inc. 5.15% 27-mar-2030	44891ADQ	US44891ADQ76	1,435,000	101.14	0.06	1,470,636.36	US
Hyundai Capital America, Inc. 5.4% 23-jun-2032	44891ADX	US44891ADX28	485,000	101.38	0.02	492,278.30	US
Hyundai Capital America, Inc. 6.1% 21-sep-2028	44891ACN	US44891ACN54	1,005,000	103.94	0.04	1,061,660.39	US
Illinois St 5.1% 01-jun-2033	452151LF	US452151LF83	1,614,216	100.23	0.07	1,624,805.43	US
Ing Groep N.v. 4.858% 25-mar-2029	456837BQ	US456837BQ51	300,000	101.04	0.01	307,000.35	Netherlands
Intel Corporation 4.15% 05-aug-2032	458140CA	US458140CA64	2,500,000	94.83	0.10	2,412,742.25	US
Inter-american Development Bank 1.125% 13-jan-2031	4581X0DS	US4581X0DS49	2,500,000	86.22	0.09	2,168,629.50	US
Inter-american Development Bank 3.5% 12-apr-2033	4581X0EJ	US4581X0EJ31	2,500,000	95.86	0.10	2,415,749.13	US
Inter-american Development Bank Frn 12-apr-2027	4581X0ED	US4581X0ED60	1,500,000	100.09	0.06	1,516,330.20	US
International Bank For Reconstruction & Development 0.0% 31-mar-2027	45906M3A	US45906M3A71	2,500,000	94.93	0.10	2,373,197.50	US
International Bank For Reconstruction & Development 0.75% 26-aug-2030	459058JG	US459058JG93	2,500,000	85.53	0.09	2,144,865.50	US
International Bank For Reconstruction & Development 1.0% 31-jul-2033	U4586HL7	XS2884011011	2,500,000	100.03	0.10	2,500,673.00	US
International Development Association 0.375% 23-sep-2025	U4592BEU	XS2233265953	2,500,000	99.08	0.10	2,479,415.83	US
International Development Association 0.875% 28-apr-2026	45939EAD	US45939EAD22	1,000,000	97.39	0.04	975,400.87	US
International Development Association 4.375% 27-nov-2029	45939E2C	US45939E2C37	2,125,000	102.00	0.09	2,176,303.24	US
International Development Association 4.5% 12-feb-2035	45939E2D	US45939E2D10	1,425,000	101.30	0.06	1,468,228.80	US
International Finance Facility For Immunisation Company 1.0% 21-apr-2026	G4888VBN	XS2333299324	2,500,000	97.47	0.10	2,441,693.25	UK
Inversiones Cmpc S.a. 6.125% 23-jun-2033	46128MAS	US46128MAS08	1,060,000	102.82	0.04	1,091,204.28	Chile
Iowa Fin Auth Multi Family Rev 7.0% 01-nov-2027	46246JNP	US46246JNP65	415,000	101.26	0.02	424,995.69	US
Irv Trust 2025-200p 5.73% 14-mar-2047	45006HAE	US45006HAE18	3,625,000	99.35	0.15	3,617,990.16	US
J.b. Hunt Transport Services, Inc. 4.9% 15-mar-2030	445658CG	US445658CG02	805,000	101.38	0.03	827,956.27	US
Jackson National Life Global Funding 4.7% 05-jun-2028	46849CJP	US46849CJP77	1,175,000	100.63	0.05	1,186,403.73	US
Jackson Park Trust 2019-lic 2.766% 14-oct-2039	46868RAA	US46868RAA23	1,000,000	90.38	0.04	906,070.10	US
Japan Bank For International Cooperation 4.375% 05-oct-2027	471048CU	US471048CU09	1,000,000	101.00	0.04	1,020,494.60	Japan

Source: FactSet. Excludes cash.

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Japan International Cooperation Agency 4.25% 22-may-2030	47109LAJ	US47109LAJ35	470,000	100.87	0.02	476,273.09	Japan
Jbs Usa Holding Lux Sarl 6.25% 01-mar-2056	472140AG	US472140AG79	2,040,000	100.39	0.08	2,048,031.07	Luxembourg
John Deere Capital Corporation 4.55% 05-jun-2030	24422EYE	US24422EYE30	1,680,000	101.01	0.07	1,702,453.37	US
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUJPMCC 2025-BMS AVariable Rate	46596CAA4	--	610,000	99.50	0.02	608,452.55	US
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015-C2JPMBB 2015-C28 C4.379001% 10/1	46644FAK7	--	5,170,000	98.27	0.21	5,098,104.95	US
Jpmorgan Chase & Co. 2.522% 22-apr-2031	46647PBL	US46647PBL94	725,000	91.39	0.03	666,109.63	US
Jpmorgan Chase & Co. 2.956% 13-may-2031	46647PBP	US46647PBP09	4,200,000	92.44	0.16	3,898,904.94	US
Jpmorgan Chase & Co. 3.328% 22-apr-2052	46647PCE	US46647PCE43	2,075,000	70.05	0.06	1,466,699.23	US
Jpmorgan Chase & Co. 4.032% 24-jul-2048	46647PAK	US46647PAK21	830,000	81.01	0.03	687,013.38	US
Jpmorgan Chase & Co. 4.946% 22-oct-2035	46647PER	US46647PER38	1,235,000	98.97	0.05	1,233,960.25	US
Jpmorgan Chase & Co. 5.294% 22-jul-2035	46647PEK	US46647PEK84	1,205,000	101.81	0.05	1,254,936.77	US
Kbc Group Nv 4.932% 16-oct-2030	48241FAD	US48241FAD69	430,000	101.10	0.02	439,148.77	Belgium
Keycorp 2.25% 06-apr-2027	49326EEK	US49326EEK55	4,865,000	96.44	0.19	4,717,882.11	US
Kfw 1.75% 14-sep-2029	500769JD	US500769JD71	2,500,000	92.17	0.09	2,317,266.63	Germany
Kfw 4.375% 28-feb-2034	500769KD	US500769KD52	2,500,000	101.12	0.10	2,565,488.25	Germany
Kinder Morgan Energy Partners, Lp. 5.5% 01-mar-2044	494550BU	US494550BU93	370,000	94.46	0.01	356,290.44	US
Kinder Morgan Energy Partners, Lp. 6.5% 01-sep-2039	494550BD	US494550BD78	50,000	106.12	0.00	54,144.91	US
Kinder Morgan, Inc. 5.15% 01-jun-2030	49456BBB	US49456BBB62	470,000	102.15	0.02	484,137.22	US
Kinetik Holdings Lp 6.625% 15-dec-2028	49461MAB	US49461MAB63	610,000	102.28	0.03	625,675.96	US
Kite Realty Group, Lp. 5.2% 15-aug-2032	49803XAG	US49803XAG88	440,000	101.06	0.02	444,896.50	US
Kraft Heinz Foods Co. 5.4% 15-mar-2035	50077LBN	US50077LBN55	950,000	101.35	0.04	980,811.54	US
Kyndryl Holdings, Inc. 3.15% 15-oct-2031	50155QAL	US50155QAL41	1,725,000	90.28	0.06	1,568,842.31	US
Kyndryl Holdings, Inc. 6.35% 20-feb-2034	50155QAN	US50155QAN07	1,500,000	106.84	0.07	1,637,325.15	US
Lad Auto Receivables Trust 2024-3 4.52% 15-mar-2029	505709AC	US505709AC99	330,000	100.21	0.01	331,328.22	US
Lad Auto Receivables Trust 2025-1 4.69% 16-jul-2029	505712AC	US505712AC37	910,000	100.65	0.04	917,652.10	US
Ladder Capital Finance Holdings Llp 5.5% 01-aug-2030	505742AS	US505742AS58	455,000	100.76	0.02	458,477.06	US
Ld Celulose International Gmbh 7.95% 26-jan-2032	50206BAA	US50206BAA08	375,000	105.25	0.02	407,440.65	Austria
Lennar Corporation 5.2% 30-jul-2030	526057CY	US526057CY87	775,000	101.90	0.03	794,400.50	US
Liberty Utilities Finance Gp1 2.05% 15-sep-2030	531546AB	US531546AB51	2,500,000	87.88	0.09	2,212,022.00	US
Lincoln Financial Global Funding 4.625% 28-may-2028	53359KAB	US53359KAB70	825,000	100.72	0.03	834,456.23	US
Lloyds Banking Group Plc 4.65% 24-mar-2026	53944YAB	US53944YAB92	1,000,000	99.84	0.04	1,010,958.80	UK
Lloyds Banking Group Plc 4.818% 13-jun-2029	539439BD	US539439BD02	945,000	100.92	0.04	955,993.09	UK
Los Angeles Calif 4.75% 01-sep-2038	544351RY	US544351RY78	2,000,000	96.08	0.08	1,953,366.60	US
Los Angeles Calif 5.0% 01-sep-2042	544351RH	US544351RH46	2,500,000	96.42	0.10	2,452,091.58	US
Los Angeles Calif Dept Arpts Customer Fac Chargerev 3.158% 15-may-2029	54445CAA	US54445CAA18	1,000,000	96.31	0.04	967,125.24	US
Los Angeles Calif Dept Arpts Customer Fac Chargerev 3.258% 15-may-2030	54445CAB	US54445CAB90	2,250,000	95.56	0.09	2,159,444.34	US
Low Income Investment Fund 3.711% 01-jul-2029	54750AAB	US54750AAB26	2,500,000	94.01	0.10	2,396,492.65	US
Lpl Holdings, Inc. 5.15% 15-jun-2030	50212YAP	US50212YAP97	840,000	101.23	0.03	852,280.13	US
Ltr Intermediate Holdings, Inc. Term Loan 05-may-2028	FDS1J9J9	--	497,416	96.00	0.02	480,232.60	US
Lyb International Finance Iii Llc 2.25% 01-oct-2030	50249AAG	US50249AAG85	100,000	88.58	0.00	89,141.48	US
Lyb International Finance Iii Llc 3.375% 01-oct-2040	50249AAH	US50249AAH68	1,255,000	73.92	0.04	938,280.67	US
M&t Bank Auto Receivables Trust 2025-1 4.73% 17-jun-2030	55287XAD	US55287XAD75	290,000	101.14	0.01	293,885.77	US
M&t Bank Corporation 4.833% 16-jan-2029	55261FAU	US55261FAU84	2,500,000	100.82	0.10	2,575,993.75	US
M&t Bank Corporation 5.179% 08-jul-2031	55261FAV	US55261FAV07	590,000	101.73	0.02	601,406.06	US
M&t Bank Corporation 5.385% 16-jan-2036	55261FAV	US55261FAV67	2,935,000	99.53	0.12	2,993,622.22	US
Macquarie Airfinance Holdings Ltd. 5.2% 27-mar-2028	55609NAF	US55609NAF50	600,000	101.11	0.02	614,833.98	UK
Main Street Capital Corporation 6.5% 04-jun-2027	56035LAJ	US56035LAJ35	815,000	102.27	0.03	837,486.67	US
Marathon Petroleum Corporation 5.15% 01-mar-2030	56585ABK	US56585ABK79	875,000	101.96	0.04	909,823.78	US
Marex Group Plc 5.829% 08-may-2028	566539AB	US566539AB80	695,000	101.24	0.03	709,604.04	UK
Marex Group Plc 6.404% 04-nov-2029	566539AA	US566539AA08	635,000	102.91	0.03	659,907.43	UK
Markel Group Inc. 6.0% 16-may-2054	570535AY	US570535AY06	1,080,000	99.99	0.04	1,087,973.75	US
Maryland St Economic Dev Corp Rev 5.433% 31-may-2056	574205JJ	US574205JJ07	500,000	95.15	0.02	478,107.13	US
Maryland St Economic Dev Corp Rev 5.942% 31-may-2057	574205HW	US574205HW36	2,250,000	99.43	0.09	2,248,793.78	US
Massachusetts Higher Education Assistance Corp. 2.673% 01-jul-2031	575674AA	US575674AA46	500,000	86.91	0.02	441,195.37	US
Massmutual Global Funding Ii 4.55% 07-may-2030	57629TBX	US57629TBX46	598,000	100.62	0.02	605,809.22	US
Massmutual Global Funding Ii 4.95% 10-jan-2030	57629TBV	US57629TBV89	1,430,000	102.14	0.06	1,494,158.38	US
Mastercard Incorporated 1.9% 15-mar-2031	57636QAS	US57636QAS30	2,500,000	88.26	0.09	2,220,424.25	US
Mather Foundation Ltd. 2.675% 01-oct-2031	576722AA	US576722AA04	2,500,000	85.75	0.09	2,160,201.68	Australia
Mckesson Corporation 5.25% 30-may-2035	581557BY	US581557BY05	1,760,000	101.67	0.07	1,797,415.14	US
Mercedes-benz Finance North America Llc 4.65% 01-apr-2027	58769JBC	US58769JBC09	1,870,000	100.42	0.08	1,899,654.27	US
Mercedes-benz Finance North America Llc 4.9% 15-nov-2027	58769JAZ	US58769JAZ03	475,000	101.13	0.02	483,358.77	US
Meta Platforms, Inc. 4.45% 15-aug-2052	30303M8J	US30303M8J41	2,665,000	84.28	0.09	2,290,869.44	US
Methanex Us Operations Inc. 6.25% 15-mar-2032	59151LAA	US59151LAA44	640,000	99.66	0.03	649,617.02	US
Metlife, Inc. 3.85% Perp	59156RCA	US59156RCA41	900,000	99.48	0.04	905,456.70	US
Microchip Technology Incorporated 5.05% 15-feb-2030	595017BL	US595017BL79	610,000	101.45	0.03	630,479.71	US
Micron Technology, Inc. 5.8% 15-jan-2035	595112CE	US595112CE14	960,000	103.31	0.04	1,017,273.02	US
Midamerican Energy Company 2.7% 01-aug-2052	595620AW	US595620AW50	2,588,000	61.58	0.07	1,622,801.34	US

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Midamerican Energy Company 3.95% 01-aug-2047	595620AR	US595620AR65	2,500,000	78.93	0.08	2,014,434.63	US
Midamerican Energy Company 4.25% 15-jul-2049	595620AU	US595620AU94	1,240,000	81.27	0.04	1,032,089.70	US
Midamerican Energy Company 5.3% 01-feb-2055	595620AZ	US595620AZ81	1,050,000	94.98	0.04	1,020,529.44	US
Midamerican Energy Company 5.85% 15-sep-2054	595620AY	US595620AY17	975,000	102.94	0.04	1,020,483.65	US
Mileage Plus Holdings Llc 6.5% 20-jun-2027	599191AA	US599191AA16	3,184,000	100.21	0.13	3,196,973.21	US
Minnesota St Hsg Fin Agy 5.897% 01-aug-2049	60416UGK	US60416UGK51	1,400,000	100.33	0.06	1,438,977.26	US
Minnesota St Hsg Fin Agy 5.947% 01-aug-2054	60416UGL	US60416UGL35	1,200,000	98.80	0.05	1,215,287.04	US
MISSION LANE CREDIT CARD MASTER TRUSTMLANE 2024-B A5.880000% 01/15/2030	60510MBE7	--	610,000	100.79	0.03	616,297.40	US
Mitsubishi Hc Finance America Llc 5.15% 24-oct-2029	606790AC	US606790AC79	1,105,000	101.71	0.05	1,134,541.07	US
Mizuho Financial Group, Inc. 4.711% 08-jul-2031	60687YDL	US60687YDL02	1,450,000	100.09	0.06	1,451,366.92	Japan
Mizuho Financial Group, Inc. 5.098% 13-may-2031	60687YDH	US60687YDH99	935,000	101.85	0.04	958,690.94	Japan
Mizuho Financial Group, Inc. 5.748% 06-jul-2034	60687YDB	US60687YDB20	1,650,000	104.00	0.07	1,762,108.10	Japan
Montgomery Cnty Md Hsg Opptys Commn Ltd Oblig 5.418% 01-dec-2044	61335AAS	US61335AAS42	1,000,000	96.88	0.04	973,121.46	US
Morgan Stanley 2.239% 21-jul-2032	61747YED	US61747YED31	1,700,000	86.61	0.06	1,489,247.09	US
Morgan Stanley 3.125% 27-jul-2026	61761J3R	US61761J3R84	250,000	98.75	0.01	250,223.83	US
Morgan Stanley 3.217% 22-apr-2042	61772BAC	US61772BAC72	1,610,000	76.00	0.05	1,233,479.72	US
Morgan Stanley 4.431% 23-jan-2030	6174468G	US6174468G77	475,000	99.77	0.02	483,149.01	US
Morgan Stanley 4.654% 18-oct-2030	61747YFU	US61747YFU47	1,380,000	100.21	0.06	1,395,874.28	US
Morgan Stanley 5.23% 15-jan-2031	61748UAE	US61748UAE29	1,705,000	102.54	0.07	1,787,949.96	US
Morgan Stanley 5.466% 18-jan-2035	61747YFL	US61747YFL48	1,585,000	102.27	0.07	1,660,238.37	US
Morgan Stanley Direct Lending Fund 6.0% 19-may-2030	61774AAG	US61774AAG85	415,000	100.48	0.02	419,902.35	US
MOSAIC SOLAR LOAN TRUST 2022-1MSAIC 2022-1A B3.160000% 01/20/2053	61946QAB7	--	1,011,368	76.66	0.03	776,178.06	US
Motorola Solutions, Inc. 4.85% 15-aug-2030	620076CA	US620076CA59	650,000	101.17	0.03	658,923.20	US
Mplx Lp 5.5% 15-feb-2049	55336VAT	US55336VAT70	2,000,000	90.46	0.08	1,850,742.20	US
Msd Investment Corp. 6.25% 31-may-2030	55354LAA	US55354LAA70	270,000	99.12	0.01	271,838.48	US
Mutual Of Omaha Companies Global Funding 5.0% 01-apr-2030	62829D2F	US62829D2F60	775,000	101.96	0.03	800,017.70	US
Mww 2024-1 Llc 6.2% 20-feb-2043	62847RAC	US62847RAC16	709,309	101.59	0.03	721,800.98	US
National Australia Bank Ltd. (new York) 4.534% 13-jun-2030	632525CK	US632525CK59	1,440,000	101.21	0.06	1,460,736.00	US
National Bank Of Canada 4.5% 10-oct-2029	63307A3B	US63307A3B99	935,000	99.88	0.04	943,349.64	Canada
National Community Renaissance Of California 3.27% 01-dec-2032	63548MAA	US63548MAA62	1,000,000	86.21	0.04	864,735.54	US
National Fin Auth N H Indl Dev Rev Var 01-feb-2029	63609FAD	US63609FAD15	5,500,000	100.00	0.22	5,520,601.90	US
National Fin Auth N H Indl Dev Rev Var 01-jul-2033	63609FAC	US63609FAC32	850,000	100.00	0.03	853,094.94	US
National Fin Auth N H Rev 5.694% 01-nov-2045	63607YCG	US63607YCG35	1,000,000	98.97	0.04	999,200.00	US
National Fin Auth N H Rev 5.876% 01-dec-2035	63607YCY	US63607YCY41	1,500,000	103.57	0.06	1,560,435.30	US
National Rural Utilities Cooperative Finance Corporation 4.15% 15-dec-2032	637432NZ	US637432NZ43	3,220,000	96.00	0.13	3,097,276.33	US
Nationstar Mortgage Holdings Inc. 6.5% 01-aug-2029	63861CAG	US63861CAG42	645,000	102.09	0.03	675,948.97	US
Nationwide Building Society 5.127% 29-jul-2029	63861VAK	US63861VAK35	1,075,000	102.37	0.05	1,123,730.07	UK
Nature Conservancy Ltd. 3.957% 01-mar-2052	63902HBF	US63902HBF55	2,485,000	77.63	0.08	1,961,945.87	Australia
Natwest Group Plc 1.642% 14-jun-2027	639057AC	US639057AC29	1,750,000	97.31	0.07	1,704,323.08	UK
Natwest Group Plc 5.115% 23-may-2031	639057AV	US639057AV00	1,485,000	101.69	0.06	1,518,134.21	UK
Natwest Group Plc 5.778% 01-mar-2035	639057AN	US639057AN83	1,910,000	103.81	0.08	2,019,540.03	UK
Natwest Group Plc 5.808% 13-sep-2029	639057AK	US639057AK45	3,355,000	103.78	0.14	3,540,133.60	UK
Natwest Group Plc 8.0% Perp	780099CK	US780099CK11	2,390,000	100.31	0.10	2,397,370.76	UK
Natwest Markets Plc 4.789% 21-mar-2028	63906YAM	US63906YAM03	1,045,000	101.05	0.04	1,069,867.76	UK
Navient Corporation 7.875% 15-jun-2032	63938CAQ	US63938CAQ15	1,135,000	104.04	0.05	1,191,231.08	US
Nederlandse Waterschapsbank N.v. 1.0% 28-may-2030	63983TBU	US63983TBU88	2,500,000	86.92	0.09	2,175,322.63	Netherlands
Nederlandse Waterschapsbank N.v. 4.5% 16-jan-2030	639832AJ	US639832AJ32	1,000,000	102.38	0.04	1,044,403.70	Netherlands
NEUBERGER BERMAN LOAN ADVISERS CLO 47 LTDNEUB 2022-47A CVariable Rate 04/14/2035	64135DAE5	--	6,000,000	100.13	0.25	6,088,333.80	US
New Economy Assets - Phase 1 Llc @na @na	643821AA	US643821AA93	1,090,000	94.14	0.04	1,026,740.60	US
New Jersey St Hsg & Mtg Fin Agy Multi-family Rev 3.1% 01-nov-2040	646108Q3	US646108Q376	3,100,000	73.96	0.09	2,308,652.65	US
New Jersey St Tpk Auth Tpk Rev 7.102% 01-jan-2041	646139X8	US646139X831	925,000	114.41	0.04	1,058,314.33	US
New Jersey St Tpk Auth Tpk Rev 7.414% 01-jan-2040	646139W3	US646139W353	275,000	119.38	0.01	328,305.95	US
New Mountain Finance Corporation 6.2% 15-oct-2027	647551AG	US647551AG52	550,000	101.16	0.02	563,603.98	US
New York N Y 5.094% 01-oct-2049	64966SHM	US64966SHM17	1,000,000	94.52	0.04	957,940.60	US
New York N Y City Hsg Dev Corp Rev 5.448% 01-aug-2054	64966WKJ	US64966WKJ52	850,000	93.51	0.03	814,172.53	US
New York St Energy Resh & Dev Auth Residential Clean Energy & Energy Effici 4.871% 01-apr-2037	64985VAH	US64985VAH96	1,947,000	90.95	0.07	1,794,255.59	US
New York State Electric & Gas Corporation 2.15% 01-oct-2031	649840CT	US649840CT03	3,240,000	85.88	0.11	2,800,080.90	US
New York State Electric & Gas Corporation 5.3% 15-aug-2034	649840CW	US649840CW32	1,000,000	101.36	0.04	1,033,606.30	US
New York State Electric & Gas Corporation 5.85% 15-aug-2033	649840CV	US649840CV58	2,500,000	105.05	0.11	2,681,577.50	US
New York Trans Dev Corp Rev 6.971% 30-jun-2051	65012EAA	US65012EAA64	2,500,000	98.47	0.10	2,462,359.00	US
Nextera Energy Capital Holdings, Inc. 4.625% 15-jul-2027	65339KCH	US65339KCH14	100,000	100.65	0.00	102,783.24	US
Nfe Financing Llc 12.0% 15-nov-2029	62909BAA	US62909BAA52	3,549,600	44.77	0.07	1,643,530.11	US
Nhp Foundation 6.0% 01-dec-2033	62925MAB	US62925MAB90	1,000,000	107.06	0.04	1,075,449.30	US
Niagara Mohawk Power Corporation 1.96% 27-jun-2030	65364UAN	US65364UAN63	3,500,000	88.35	0.13	3,093,058.15	US
Nissan Motor Acceptance Co. Llc 5.55% 13-sep-2029	65480CAH	US65480CAH88	665,000	96.48	0.03	652,688.72	US
Nlg Global Funding 5.4% 23-jan-2030	62915W2A	US62915W2A05	1,145,000	102.97	0.05	1,206,106.36	US
Nomura Holdings, Inc. 4.904% 01-jul-2030	65535HBZ	US65535HBZ10	500,000	100.41	0.02	502,038.85	Japan

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Nordstrom, Inc. 6.95% 15-mar-2028	655664AH	US655664AH33	865,000	102.63	0.04	905,462.02	US
Norfolk Southern Corporation 2.3% 15-may-2031	655844CK	US655844CK21	3,500,000	88.76	0.13	3,117,060.80	US
Nrg Energy, Inc. 7.0% 15-mar-2033	629377CT	US629377CT71	2,035,000	109.74	0.09	2,275,206.72	US
Nstar Electric Company 4.85% 01-mar-2030	67021CAX	US67021CAX56	370,000	101.72	0.02	382,595.10	US
NW RE-REMIC TRUST 2021-FRR1NW 2021-FRR1 AK882.738510% 12/18/2051	62955LAA6	--	2,500,000	89.06	0.09	2,231,895.00	US
Oaktree Strategic Credit Fund 8.4% 14-nov-2028	67403AAB	US67403AAB52	1,480,000	107.81	0.07	1,611,890.20	US
OBX 2021-NQM4 TRUSTOBX 2021-NQM4 M13.248000% 10/25/2061	67115DAD4	--	1,750,000	67.89	0.05	1,192,634.21	US
OBX 2022-NQM1 TRUSTOBX 2022-NQM1 M13.504000% 11/25/2061	67114VAD5	--	1,010,000	71.32	0.03	723,217.93	US
Occidental Petroleum Corporation 5.2% 01-aug-2029	674599EJ	US674599EJ04	910,000	100.33	0.04	932,726.80	US
Occidental Petroleum Corporation 6.625% 01-sep-2030	674599ED	US674599ED34	1,300,000	105.76	0.06	1,403,629.50	US
Octane Receivables Trust 2023-1 6.37% 20-sep-2029	67571BAC	US67571BAC72	895,000	101.63	0.04	911,185.99	US
Octane Receivables Trust 2023-2 6.24% 20-jun-2031	67571QAD	US67571QAD25	3,580,000	101.33	0.15	3,633,920.17	US
Octane Receivables Trust 2024-2 6.19% 20-jul-2032	67578YAE	US67578YAE68	1,560,000	102.05	0.06	1,594,715.15	US
Octane Receivables Trust 2024-3 5.86% 20-oct-2031	67571GAE	US67571GAE26	1,950,000	102.23	0.08	1,996,672.67	US
OCTANE RECIEVABLES TRUST 2024-RPT1OCTL 2024-RPT1 R16.680000% 02/22/2030	67578QAA1	--	1,824,000	100.00	0.07	1,826,698.97	US
Omega Healthcare Investors, Inc. 5.2% 01-jul-2030	681936BP	US681936BP48	1,045,000	100.64	0.04	1,053,347.56	US
Omers Finance Trust 3.5% 19-apr-2032	C68012AF	USC68012AF72	5,000,000	94.61	0.19	4,765,125.50	Canada
Omers Finance Trust 4.0% 19-apr-2052	682142AH	US682142AH70	3,345,000	77.41	0.11	2,616,084.49	Canada
Oncor Electric Delivery Company Llc 4.15% 01-jun-2032	68233JCF	US68233JCF93	2,500,000	96.53	0.10	2,421,847.25	US
One Bryant Park Trust 2019-obp 2.516% 13-sep-2054	68236JAA	US68236JAA97	3,385,000	91.02	0.13	3,088,054.16	US
Onemain Finance Corporation 6.625% 15-may-2029	682691AH	US682691AH34	290,000	102.84	0.01	300,685.17	US
Onemain Finance Corporation 6.75% 15-mar-2032	682691AJ	US682691AJ39	1,190,000	101.94	0.05	1,237,200.16	US
Opec Fund For International Development 4.5% 26-jan-2026	A6571TAB	XS2578939105	1,500,000	100.01	0.06	1,528,962.90	Austria
Opec Fund For International Development 4.5% 26-jan-2026	683483AA	US683483AA98	1,000,000	100.00	0.04	1,019,407.50	Austria
Oracle Corporation 3.6% 01-apr-2040	68389XBW	US68389XBW48	495,000	80.03	0.02	400,625.03	US
Oracle Corporation 3.9% 15-may-2035	68389XBE	US68389XBE40	2,445,000	90.17	0.09	2,216,838.96	US
Oracle Corporation 5.375% 27-sep-2054	68389XCU	US68389XCU72	2,410,000	91.29	0.09	2,233,899.13	US
Oregon St 5.832% 01-may-2045	68609UNU	US68609UNU50	1,000,000	103.24	0.04	1,042,464.00	US
OWN EQUIPMENT FUND I LLCEQS 2024-2M AS.700000% 12/20/2032	69121NAA6	--	818,580	101.41	0.03	831,418.79	US
OWS CRE FUNDING I LLC 144AVARIABLE RATE 09/15/2025	67114QAA2	--	3,125,941	99.58	0.13	3,136,351.45	US
Paccar Financial Corp. 4.55% 08-may-2030	69371RT7	US69371RT718	740,000	101.33	0.03	754,775.28	US
Pacific Gas And Electric Company 4.95% 01-jul-2050	694308JN	US694308JN86	2,315,000	80.58	0.08	1,865,463.81	US
Pacific Gas And Electric Company 5.0% 04-jun-2028	694308KW	US694308KW66	315,000	100.36	0.01	317,321.55	US
Pacific Gas And Electric Company 6.15% 01-mar-2055	694308KV	US694308KV83	895,000	93.74	0.03	858,041.57	US
Pacific Gas And Electric Company 6.7% 01-apr-2053	694308KK	US694308KK29	5,000,000	100.22	0.21	5,094,674.00	US
Pacific Life Global Funding II 4.85% 10-feb-2030	6944PL3F	US6944PL3F46	1,440,000	101.64	0.06	1,490,996.38	US
PAGAYA AI DEBT GRANTOR TRUST 2024-10PAID 2024-10 D6.429000% 06/15/2032	69544MAD1	--	3,449,708	100.39	0.14	3,472,454.07	US
PAGAYA AI DEBT GRANTOR TRUST 2025-1PAID 2025-1 D6.282000% 07/15/2032	69544NAE7	--	2,569,781	100.32	0.10	2,584,822.79	US
PAGAYA AI DEBT TRUST 2024-3PAID 2024-3 C7.297000% 10/15/2031	69547XAC6	--	1,477,629	101.14	0.06	1,498,999.76	US
Patterson-uti Energy, Inc. 7.15% 01-oct-2033	703481AD	US703481AD36	1,525,000	102.38	0.06	1,588,593.26	US
Peco Energy Company 3.0% 15-sep-2049	693304AX	US693304AX55	1,810,000	65.63	0.05	1,203,877.70	US
Peco Energy Company 4.15% 01-oct-2044	693304AS	US693304AS60	1,015,000	82.94	0.03	852,394.71	US
Penfed Auto Receivables Owner Trust 2024-a 4.7% 15-jun-2029	70687FAC	US70687FAC32	340,000	100.37	0.01	341,907.50	US
Pepsico, Inc. 2.875% 15-oct-2049	713448EP	US713448EP96	4,340,000	65.69	0.12	2,877,276.78	US
Pepsico, Inc. 3.9% 18-jul-2032	713448FM	US713448FM56	3,000,000	96.65	0.12	2,952,425.40	US
Pg&e Recovery Funding Llc 5.231% 01-jun-2040	71710TAH	US71710TAH14	1,000,000	99.54	0.04	999,781.13	US
Pg&e Recovery Funding Llc 5.529% 01-jun-2049	71710TAJ	US71710TAJ79	2,500,000	98.23	0.10	2,467,206.75	US
Philadelphia Pa Redev Auth Rev 5.226% 01-sep-2040	717868KC	US717868KC61	610,000	97.79	0.02	607,151.30	US
Port Lions Alaska Rev 7.5% 01-oct-2052	734707AB	US734707AB80	3,025,000	103.86	0.13	3,197,754.12	US
Prcoa Global Funding I 4.7% 28-may-2030	74153WCW	US74153WCW73	895,000	101.11	0.04	908,746.66	US
Principal Life Global Funding II 4.6% 19-aug-2027	74256LFA	US74256LFA26	485,000	100.62	0.02	496,192.83	US
Prosus N.v. 3.061% 13-jul-2031	74365PAF	US74365PAF53	1,940,000	88.55	0.07	1,745,469.41	Netherlands
Prosus N.v. 3.68% 21-jan-2030	74365PAA	US74365PAA66	200,000	94.26	0.01	191,772.31	Netherlands
Prosus N.v. 4.85% 06-jul-2027	62856RAD	US62856RAD70	500,000	100.12	0.02	512,297.35	Netherlands
Protective Life Global Funding 4.772% 09-dec-2029	74368CCA	US74368CCA09	965,000	101.26	0.04	979,990.70	US
Protective Life Global Funding 4.803% 05-jun-2030	74368CCC	US74368CCC64	485,000	101.26	0.02	492,806.56	US
Pseg Power Llc 5.2% 15-may-2030	69362BBD	US69362BBD38	700,000	102.11	0.03	718,791.15	US
Public Fin Auth Wis Edl Fac Rev 6.25% 01-jun-2031	74443DMA	US74443DMA62	500,000	100.51	0.02	505,070.20	US
Public Fin Auth Wis Rev 5.292% 01-jul-2029	74442PG2	US74442PG257	550,000	101.85	0.02	560,169.50	US
Public Service Company Of New Hampshire 4.4% 01-jul-2028	744538AH	US744538AH21	580,000	100.60	0.02	583,983.38	US
Public Service Electric And Gas Company 3.1% 15-mar-2032	74456QCJ	US74456QCJ31	4,500,000	91.53	0.17	4,159,865.70	US
Public Service Electric And Gas Company 4.65% 15-mar-2033	74456QCL	US74456QCL86	2,595,000	99.42	0.11	2,615,537.61	US
Public Service Electric And Gas Company 5.125% 15-mar-2053	74456QCM	US74456QCM69	1,250,000	93.97	0.05	1,193,451.95	US
Public Storage Operating Company 4.375% 01-jul-2030	74464AAC	US74464AAC53	1,145,000	99.79	0.05	1,142,776.75	US
Pvh Corp. 5.5% 13-jun-2030	693656AE	US693656AE03	1,600,000	100.76	0.07	1,616,552.00	US
Qualcomm Incorporated 5.0% 20-may-2035	747525BW	US747525BW29	1,760,000	100.73	0.07	1,782,663.87	US
Raizen Fuels Finance Sa 6.25% 08-jul-2032	75102XAF	US75102XAF33	900,000	99.25	0.04	893,250.00	Luxembourg

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Raizen Fuels Finance Sa 6.45% 05-mar-2034	75102XAB	US75102XAB29	575,000	100.12	0.02	587,547.36	Luxembourg
Raizen Fuels Finance Sa 6.95% 05-mar-2054	75102XAC	US75102XAC02	1,275,000	92.76	0.05	1,210,948.21	Luxembourg
Ralph Lauren Corporation 5.0% 15-jun-2032	751212AD	US751212AD31	785,000	101.68	0.03	801,050.42	US
Relx Capital, Inc. 3.0% 22-may-2030	74949LAD	US74949LAD47	50,000	94.24	0.00	47,280.49	US
RENEW 2024-2RENEW 2024-2A A5.326000% 11/20/2060	75975DAA2	--	996,372	94.77	0.04	950,153.81	US
REPUBLIC FINANCE ISSUANCE TRUST 2024-AREPS 2024-A A5.910000% 08/20/2032	76041RAA9	--	405,000	101.45	0.02	411,545.69	US
RFM REREMIC TRUST 2024-FRR2RFM 2024-FRR2 A1232.006205% 02/27/2054	74983PAL4	--	2,800,000	83.50	0.10	2,342,408.74	US
Rga Global Funding 5.25% 09-jan-2030	76209PAG	US76209PAG81	470,000	102.54	0.02	493,734.81	US
Rockefeller Foundation 2.492% 01-oct-2050	77310VAA	US77310VAA26	1,000,000	59.50	0.02	601,233.84	US
Rocket Companies, Inc. 6.125% 01-aug-2030	77311WAA	US77311WAA99	1,330,000	101.98	0.06	1,358,766.84	US
Rogers Communications Inc. 3.8% 15-mar-2032	775109CH	US775109CH22	1,705,000	92.92	0.07	1,603,440.82	Canada
Royal Bank Of Canada 4.969% 02-aug-2030	78016HZZ	US78016HZZ62	25,000	101.37	0.00	25,857.54	Canada
Royal Bank Of Canada 5.153% 04-feb-2031	78017DAC	US78017DAC20	1,435,000	102.04	0.06	1,496,552.17	Canada
Rwe Finance Us, Llc 6.25% 16-apr-2054	749983AB	US749983AB83	2,000,000	99.61	0.08	2,018,181.00	US
Ryder System, Inc. 5.0% 15-mar-2030	78355HLE	US78355HLE70	425,000	101.39	0.02	438,383.42	US
Sammons Financial Group Global Funding 4.95% 12-jun-2030	79587J2C	US79587J2C65	1,370,000	101.18	0.06	1,389,779.92	US
San Diego Gas & Electric Company 2.95% 15-aug-2051	797440CA	US797440CA05	2,500,000	62.82	0.06	1,598,360.50	US
San Diego Gas & Electric Company 4.95% 15-aug-2028	797440CE	US797440CE27	1,000,000	102.07	0.04	1,039,417.10	US
San Francisco Calif City & Cnty 5.77% 15-jun-2045	79773KPV	US79773KPV07	1,500,000	101.59	0.06	1,527,741.75	US
San Francisco Calif City & Cnty Cmnty Facs Distno 2014-1 Sp L Tax 3.482% 01-sep-2050	79772EEB	US79772EEB11	2,500,000	71.12	0.07	1,806,771.50	US
San Francisco Calif City & Cnty Cmnty Facs Distno 2014-1 Sp L Tax 6.332% 01-sep-2051	79772EEU	US79772EEU91	1,250,000	103.13	0.05	1,315,470.88	US
San Jose Calif Fing Auth Lease Rev 4.662% 01-may-2037	798153FQ	US798153FQ25	500,000	97.36	0.02	490,675.00	US
Santander Drive Auto Receivables Trust 2023-1 5.09% 15-may-2030	80287GAE	US80287GAE08	4,340,000	100.45	0.18	4,369,450.81	US
SANTANDER DRIVE AUTO RECEIVABLES TRUST 2023-S1SDART 2023-S1 R18.140000% 04/18/20	80286QAA7	--	1,767,480	100.65	0.07	1,784,923.51	US
Santander Drive Auto Receivables Trust 2024-2 6.28% 15-aug-2031	80286YAF	US80286YAF97	3,730,000	102.76	0.16	3,843,289.43	US
Santander Drive Auto Receivables Trust 2024-3 5.97% 15-oct-2031	80287LAF	US80287LAF67	3,200,000	102.05	0.13	3,274,157.76	US
Santander Drive Auto Receivables Trust 2024-2 4.85% 16-jan-2029	802919AC	US802919AC47	5,000	100.28	0.00	5,023.88	US
SANTANDER DRIVE AUTO RECEIVABLES TRUST 2024-S1SDART 2024-S1 R16.530000% 03/16/20	80286UAA8	--	5,139,211	100.09	0.21	5,157,826.51	US
SANTANDER DRIVE AUTO RECEIVABLES TRUST 2024-S2SDART 2024-S2 R15.800000% 12/16/20	80287MAB3	--	5,371,897	99.96	0.22	5,382,621.52	US
SANTANDER DRIVE AUTO RECEIVABLES TRUST 2024-S3SDART 2024-S3 R25.980000% 10/16/20	80288CAC2	--	1,112,714	99.97	0.05	1,115,195.98	US
Santander Drive Auto Receivables Trust 2025-2 4.67% 15-aug-2029	80287NAC	US80287NAC92	690,000	100.71	0.03	696,330.82	US
Santander Holdings Usa, Inc. 3.244% 05-oct-2026	80282KAZ	US80282KAZ93	3,020,000	98.46	0.12	2,996,942.12	US
Santander Holdings Usa, Inc. 3.533% 06-sep-2030	80282KBM	US80282KBM71	2,125,000	101.79	0.09	2,199,318.48	US
Santander Holdings Usa, Inc. 5.741% 20-mar-2031	80282KBQ	US80282KBQ85	575,000	102.67	0.02	599,605.86	US
Santander Uk Group Holdings Plc 5.694% 15-apr-2031	80281LAV	US80281LAV71	945,000	103.13	0.04	985,968.59	UK
Saudi Arabian Oil Company 6.375% 02-jun-2055	80414L3F	US80414L3F04	1,175,000	99.96	0.05	1,180,368.22	Saudi Arabia
Sbl Holdings, Inc. 7.2% 30-oct-2034	78397DAD	US78397DAD03	835,000	95.64	0.03	808,770.28	US
Sbna Auto Lease Trust 2024-c 4.56% 22-feb-2028	78398DAC	US78398DAC11	195,000	100.19	0.01	195,624.16	US
Sbna Auto Receivables Trust 2024-a 6.04% 15-apr-2030	78437PAG	US78437PAG81	2,155,000	102.03	0.09	2,204,160.94	US
Sce Recovery Funding Llc 5.112% 15-dec-2047	78433LAH	US78433LAH96	300,000	93.43	0.01	280,969.47	US
Scf Equipment Leasing 2025-1 Llc 5.11% 21-nov-2033	78437DAC	US78437DAC48	615,000	101.99	0.03	628,124.47	US
Seb Funding Llc 7.386% 30-apr-2054	78433DAC	US78433DAC83	30,000	102.25	0.00	31,044.17	US
Sempra 6.55% 01-apr-2055	816851BV	US816851BV01	2,055,000	94.69	0.08	1,979,501.15	US
Sfave Commercial Mortgage Securities Trust 2015-Save 3.872% 08-jan-2043	78413MAA	US78413MAA62	3,045,000	84.85	0.11	2,593,108.91	US
Sfave Commercial Mortgage Securities Trust 2015-Save 4.144% 08-jan-2043	78413MAE	US78413MAE84	5,447,000	86.82	0.19	4,747,076.84	US
Sfave Commercial Mortgage Securities Trust 2015-Save 4.534% 08-jan-2043	78413MAN	US78413MAN83	2,565,000	81.24	0.09	2,092,829.16	US
Sfs Auto Receivables Securitization Trust 2024-3 4.55% 20-jun-2030	78436XAC	US78436XAC11	265,000	100.39	0.01	266,369.76	US
Sfs Auto Receivables Securitization Trust 2025-1 4.75% 22-jul-2030	81885BAE	US81885BAE56	285,000	101.04	0.01	288,329.97	US
Siemens Funding B.v. 4.6% 28-may-2030	82622RAC	US82622RAC07	715,000	101.09	0.03	725,775.34	Netherlands
Sierra Timeshare 2024-1 Receivables Funding Llc 5.94% 20-jan-2043	826935AC	US826935AC20	904,881	101.11	0.04	916,395.25	US
Sierra Timeshare 2024-2 Receivables Funding Llc 5.14% 20-jun-2041	82650DAA	US82650DAA00	804,321	100.78	0.03	811,721.48	US
Siriuspoint Ltd. 7.0% 05-apr-2029	82969BAA	US82969BAA08	755,000	105.26	0.03	807,359.55	Bermuda
Sitios Latinoamerica, S.a.b. De C.v. 6.0% 25-nov-2029	82983PAA	US82983PAA12	655,000	101.82	0.03	670,768.08	Mexico
Sixth Street Lending Partners 6.5% 11-mar-2029	829932AB	US829932AB85	765,000	103.25	0.03	805,078.27	US
SLG OFFICE TRUST 2021-OVASLG 2021-OVA C2.850610% 07/15/2041	78449RAG0	--	2,500,000	87.36	0.09	2,189,856.63	US
SMALL BUSINESS ADMINISTRATIONSBAP 2007-20C 13/1/2027	83162CQX4	--	504	100.17	0.00	513.82	US
Smb Private Education Loan Trust 2017-b 2.82% 15-oct-2035	83189DAB	US83189DAB64	19,349	98.86	0.00	19,151.88	US
Smb Private Education Loan Trust 2018-a 3.5% 15-feb-2036	78449PAB	US78449PAB58	306,927	98.79	0.01	303,661.72	US
Smb Private Education Loan Trust 2023-b 4.99% 16-oct-2056	78449HAA	US78449HAA59	1,262,599	100.40	0.05	1,270,332.89	US
Smb Private Education Loan Trust 2024-a 5.24% 15-mar-2056	831943AA	US831943AA30	1,583,508	101.67	0.07	1,613,394.86	US
Smurfit Kappa Treasury Unlimited Company 5.438% 03-apr-2034	83272GAE	US83272GAE17	2,250,000	101.81	0.09	2,320,534.80	Ireland
Smurfit Westrock Financing Designated Activity Company 5.418% 15-jan-2035	83272YAB	US83272YAB83	800,000	101.26	0.03	835,954.48	Ireland
Societe Generale Sa 5.25% 19-feb-2027	83368RBZ	US83368RBZ47	200,000	100.98	0.01	205,803.80	France
Societe Generale Sa 5.512% 22-may-2031	83368RCG	US83368RCG56	1,855,000	101.99	0.08	1,903,063.05	France
Societe Generale Sa 6.221% 15-jun-2033	83368RBL	US83368RBL50	1,540,000	103.20	0.06	1,593,482.66	France
SOFI CONSUMER LOAN PROGRAM 2025-2 TRUSTSCLP 2025-2 A4.820000% 06/25/2034	83407HAA5	--	380,000	100.15	0.02	381,440.66	US
Solar Star Funding Llc 3.95% 30-jun-2035	83416WAB	US83416WAB90	855,090	95.01	0.03	812,442.88	US

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
South Dakota Hsg Dev Auth 5.46% 01-may-2053	83756CY9	US83756CY904	245,000	101.66	0.01	251,259.75	US
Southern California Edison Company 2.75% 01-feb-2032	842400HM	US842400HM81	2,500,000	86.03	0.09	2,179,479.60	US
Southern California Edison Company 3.45% 01-feb-2052	842400HN	US842400HN64	2,530,000	63.10	0.07	1,632,856.08	US
Southern California Edison Company 3.65% 01-jun-2051	842400HF	US842400HF31	3,000,000	65.96	0.08	1,987,941.60	US
Southern Company 3.75% 15-sep-2051	842587DJ	US842587DJ36	1,450,000	98.54	0.06	1,444,793.78	US
Standard Chartered Plc 5.244% 13-may-2031	85325C2H	US85325C2H47	1,365,000	101.45	0.06	1,394,394.73	UK
Starbucks Corporation 4.45% 15-aug-2049	855244AU	US855244AU31	2,500,000	82.11	0.09	2,094,720.50	US
Starwood Property Trust, Inc. 6.5% 15-oct-2030	85571BBE	US85571BBE48	263,000	103.25	0.01	275,495.37	US
Starwood Property Trust, Inc. 7.25% 01-apr-2029	85571BBB	US85571BBB09	750,000	105.28	0.03	803,189.48	US
State Street Corporation 4.834% 24-apr-2030	857477DB	US857477DB68	620,000	101.91	0.03	637,444.20	US
Stellantis Finance Us, Inc. 6.45% 18-mar-2035	85855CAL	US85855CAL46	655,000	100.42	0.03	669,841.65	US
STWD 2021-LIH MORTGAGE TRUSTSTWD 2021-LIH ASVariable Rate 11/15/2036TSFR1M + 137	78486EAG3	--	1,000,000	99.69	0.04	999,242.90	US
Sunnova Helios Xi Issuer Llc 5.3% 20-may-2050	86746AAA	US86746AAA34	883,398	92.04	0.03	814,344.51	US
Sunnova Helios XII Issuer Llc 5.3% 22-aug-2050	86745YAA	US86745YAA29	867,804	92.22	0.03	801,600.76	US
Sunnova Hestia I Issuer Llc 5.75% 20-dec-2050	86746BAA	US86746BAA17	1,046,004	100.71	0.04	1,055,133.79	US
Sunnova Hestia II Issuer Llc 5.63% 20-jul-2051	86746FAA	US86746FAA21	1,055,289	99.88	0.04	1,055,645.55	US
SUNRUN JULIUS ISSUER 2023-2 LLCUNRN 2023-2A A16.600000% 01/30/2059	86772JAA1	--	1,228,679	100.06	0.05	1,242,932.06	US
Svenska Handelsbanken Ab 4.375% 23-may-2028	86959LAS	US86959LAS25	1,075,000	100.86	0.04	1,089,193.33	Sweden
Sweihaan Pv Power Co. Pjsc 3.625% 31-jan-2049	870674AA	US870674AA66	2,305,600	82.45	0.08	1,935,759.17	UAE
Synchrony Financial 5.45% 06-mar-2031	87165BAW	US87165BAW37	360,000	100.89	0.02	369,471.28	US
Synchrony Financial 5.935% 02-aug-2030	87165BAV	US87165BAV53	540,000	102.71	0.02	567,886.90	US
Sysco Corporation 2.4% 15-feb-2030	871829BK	US871829BK24	2,500,000	91.42	0.09	2,308,177.25	US
Sysco Corporation 5.1% 23-sep-2030	871829BU	US871829BU06	785,000	102.53	0.03	818,870.24	US
Targa Resources Corp. 6.125% 15-may-2055	87612GAN	US87612GAN16	1,165,000	97.93	0.05	1,165,417.19	US
Target Corporation 4.35% 15-jun-2028	87612EBU	US87612EBU91	495,000	100.67	0.02	499,557.07	US
Target Corporation 5.0% 15-apr-2035	87612EBT	US87612EBT29	1,220,000	99.93	0.05	1,235,377.00	US
TCO COMMERCIAL MORTGAGE TRUST 2024-DPMTCO 2024-DPM AVariable Rate 12/15/2039TSFR	87231EAA5	--	510,000	99.97	0.02	511,020.97	US
Telecom Italia Capital Sa 7.2% 18-jul-2036	87927VAR	US87927VAR96	175,000	106.66	0.01	192,368.68	Luxembourg
Tencent Holdings Limited 3.975% 11-apr-2029	88032WAN	US88032WAN65	2,000,000	99.01	0.08	1,997,582.80	China
Terraform Power Operating, Llc Term Loan 21-may-2029	FDS21OM8	--	1,629,083	99.88	0.07	1,643,192.73	US
Tesla Auto Lease Trust 2023-b 6.13% 21-sep-2026	88167QAC	US88167QAC06	730,026	100.32	0.03	733,578.68	US
Tesla Auto Lease Trust 2023-b 6.57% 20-aug-2027	88167QAE	US88167QAE61	870,000	100.86	0.04	879,077.58	US
Tesla Auto Lease Trust 2024-a 5.3% 21-jun-2027	88166VAD	US88166VAD82	1,170,000	100.30	0.05	1,175,176.90	US
Tesla Electric Vehicle Trust 2023-1 5.38% 20-feb-2029	881943AE	US881943AE49	900,000	101.81	0.04	917,605.89	US
Tesla Electric Vehicle Trust 2023-1 5.54% 21-dec-2026	881943AB	US881943AB00	270,573	100.15	0.01	271,392.84	US
Tesla Sustainable Energy Trust 2024-1 5.29% 21-jun-2050	88164AAC	US88164AAC80	1,335,000	100.40	0.05	1,342,251.99	US
Texas Instruments Incorporated 5.1% 23-may-2035	882508CM	US882508CM42	1,785,000	101.86	0.07	1,827,894.62	US
Time Warner Cable Inc. 6.75% 15-jun-2039	88732JAU	US88732JAU25	800,000	103.70	0.03	832,003.52	US
Toledo Lucas Cnty Ohio Port Auth Dev Rev 5.85% 15-nov-2044	889251JM	US889251JM72	1,345,000	98.29	0.05	1,331,807.11	US
Toll Brothers Finance Corp. 5.6% 15-jun-2035	88947EAX	US88947EAX85	645,000	100.94	0.03	653,143.06	US
Topaz Solar Farms Llc 5.75% 30-sep-2039	89054XAC	US89054XAC92	4,731,496	98.11	0.19	4,710,656.74	US
Toronto-dominion Bank 4.568% 17-dec-2026	89115A3A	US89115A3A89	9,100,000	100.40	0.37	9,152,965.64	Canada
Toronto-dominion Bank 4.574% 02-jun-2028	89115KAD	US89115KAD28	2,940,000	100.70	0.12	2,970,940.56	Canada
Toronto-dominion Bank 5.146% 10-sep-2034	89116CQJ	US89116CQJ98	2,825,000	100.27	0.12	2,877,392.45	Canada
Toronto-dominion Bank 5.298% 30-jan-2032	89115A3G	US89115A3G59	200,000	102.71	0.01	209,859.18	Canada
Totalenergies Capital Sa 5.275% 10-sep-2054	89157XAE	US89157XAE13	680,000	93.68	0.03	648,050.20	France
Transcanada Pipelines Limited 4.625% 01-mar-2034	89352HAM	US89352HAM16	1,345,000	95.86	0.05	1,309,992.69	Canada
Truist Bank 4.584% 17-sep-2029	07330MAC	US07330MAC10	2,735,000	98.81	0.11	2,738,438.99	US
Truist Financial Corporation 4.95% Perp	89832QAE	US89832QAE98	3,885,000	99.81	0.16	3,892,997.27	US
Truist Financial Corporation 5.071% 20-may-2031	89788MAU	US89788MAU62	1,280,000	101.52	0.05	1,306,851.46	US
Turkcell Iletisim Hizmetleri A.s 7.65% 24-jan-2032	900111AD	US900111AD77	1,025,000	101.70	0.04	1,076,407.85	Turkey
Tyco Electronics Group Sa 4.625% 01-feb-2030	902133BA	US902133BA46	1,025,000	101.29	0.04	1,057,963.59	Luxembourg
U.S. Bancorp 4.839% 01-feb-2034	91159HJL	US91159HJL50	1,438,000	98.81	0.06	1,449,916.42	US
U.S. Bancorp 5.083% 15-may-2031	91159HJV	US91159HJV33	115,000	102.02	0.00	118,072.70	US
U.S. Bancorp 5.3% Perp	902973AZ	US902973AZ90	1,860,000	99.94	0.08	1,879,478.66	US
U.S. Bank 4.507% 22-oct-2027	90331HPP	US90331HPP28	1,405,000	100.11	0.06	1,418,740.62	US
U.S. International Development Finance Corp. 1.79% 15-oct-2029	90376PAD	US90376PAD33	273,654	95.21	0.01	261,571.61	US
Ubs Group Ag 3.875% Perp	902613AG	US902613AG32	2,970,000	97.63	0.12	2,908,888.57	Switzerland
Ubs Group Ag 5.125% Perp	H42097BR	CH0558521263	4,090,000	99.21	0.17	4,251,075.65	Switzerland
Unicredit S.p.a. 7.296% 02-apr-2034	904678AQ	US904678AQ20	2,400,000	105.63	0.10	2,578,462.08	Italy
Union Electric Company 3.9% 01-apr-2052	906548CU	US906548CU41	2,195,000	76.11	0.07	1,692,081.16	US
Union Pacific Railroad 2005-1 Pass Through 5.082% 02-jan-2029	90783VAA	US90783VAA35	9,755	100.48	0.00	10,047.09	US
Union Pacific Railroad 2007-3 Pass Through 6.176% 02-jan-2031	90783XAA	US90783XAA90	12,707	103.84	0.00	13,582.49	US
United Nations Dev Corp N Y Rev 6.536% 01-aug-2055	911157MF	US911157MF99	400,000	104.42	0.02	422,124.52	US
Univ Calif Regts Med Ctr Pooled Rev 4.563% 15-may-2053	913366KW	US913366KW93	600,000	83.97	0.02	507,335.18	US
Unum Corp. 6.75% 15-dec-2028	903192AA	US903192AA01	465,000	106.70	0.02	497,448.21	US
US 5YR NOTE (CBT) SEP25FINANCIAL COMMODITY FUTURE.BOND	FVU5_FUT	--	1,062	10,900,000.00	4.70	115,758,000.00	--

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
US 10YR ULTRA FUT SEP25FINANCIAL COMMODITY FUTURE.BOND	UXYU5_FUT	--	264	11,426,562.00	1.23	30,166,125.00	--
US SMALL BUSINESS ADMINISTRATIONSBP 2005-20G 14.750000% 07/01/2025	83162CPR8	--	355	100.00	0.00	363.30	US
US SMALL BUSINESS ADMINISTRATIONSBP 2005-20H 15.110000% 08/01/2025	83162CPS6	--	607	99.98	0.00	619.53	US
US SMALL BUSINESS ADMINISTRATIONSBP 2005-20J 15.090000% 10/01/2025	83162CPV9	--	828	99.98	0.00	837.96	US
US SMALL BUSINESS ADMINISTRATIONSBP 2006-20B 15.350000% 02/01/2026	83162CQB2	--	350	100.00	0.00	357.68	US
US SMALL BUSINESS ADMINISTRATIONSBP 2006-20C 15.570000% 03/01/2026	83162CQD8	--	354	99.89	0.00	359.74	US
US SMALL BUSINESS ADMINISTRATIONSBP 2006-20F 15.820000% 06/01/2026	83162CQH9	--	168	100.39	0.00	169.11	US
US SMALL BUSINESS ADMINISTRATIONSBP 2006-20G 16.070000% 07/01/2026	83162CQK2	--	755	99.91	0.00	777.48	US
US SMALL BUSINESS ADMINISTRATIONSBP 2006-20H 15.700000% 08/01/2026	83162CQL0	--	474	100.07	0.00	486.01	US
US SMALL BUSINESS ADMINISTRATIONSBP 2007-20D 15.320000% 04/01/2027	83162CQY2	--	1,763	100.08	0.00	1,787.21	US
US SMALL BUSINESS ADMINISTRATIONSBP 2007-20E 15.310000% 05/01/2027	83162CRA3	--	648	99.59	0.00	650.66	US
US SMALL BUSINESS ADMINISTRATIONSBP 2007-20F 15.710000% 06/01/2027	83162CRB1	--	1,408	100.80	0.00	1,425.40	US
US ULTRA BOND CBT SEP25FINANCIAL COMMODITY FUTURE.BOND	WNU5_FUT	--	229	11,912,500.00	1.11	27,279,625.00	--
Usaa Capital Corporation 2.125% 01-may-2030	90327QD5	US90327QD552	5,000,000	90.98	0.19	4,566,596.50	US
USB AUTO OWNER TRUST 2025-1USCAR 2025-1A A34.490000% 06/17/2030	90367VAC3	--	145,000	100.79	0.01	146,327.91	US
Vale Overseas Ltd. 6.4% 28-jun-2054	91911TAS	US91911TAS24	605,000	98.43	0.02	595,811.53	Cayman Is.
VENDEE MORTGAGE TRUST 2011-2VENDE 2011-2 DZ3.750000% 10/15/2041	92262BAF2	--	1,221,484	94.01	0.05	1,151,946.94	US
Venture Global Plaquemines Lng, Llc 7.75% 01-may-2035	922966AB	US922966AB20	364,000	108.34	0.02	399,833.58	US
Verizon Communications Inc. 1.5% 18-sep-2030	92343VFL	US92343VFL36	2,500,000	86.38	0.09	2,170,327.25	US
Verizon Communications Inc. 2.55% 21-mar-2031	92343VGJ	US92343VGJ70	525,000	89.71	0.02	474,672.37	US
Verizon Communications Inc. 2.65% 20-nov-2040	92343VFT	US92343VFT61	2,390,000	70.54	0.07	1,693,091.77	US
Verizon Communications Inc. 2.85% 03-sep-2041	92343VGL	US92343VGL27	2,500,000	70.71	0.07	1,791,070.00	US
Verizon Communications Inc. 3.55% 22-mar-2051	92343VGB	US92343VGB45	895,000	71.53	0.03	648,939.89	US
Verizon Communications Inc. 3.875% 01-mar-2052	92343VGP	US92343VGP31	3,500,000	74.26	0.11	2,644,475.58	US
Verizon Communications Inc. 4.4% 01-nov-2034	92343VCQ	US92343VCQ59	3,130,000	94.95	0.12	2,994,779.46	US
VERUS SECURITIZATION TRUST 2020-4VERUS 2020-4 B15.046000% 05/25/2065	92538LAE1	--	2,810,000	99.85	0.11	2,817,282.68	US
VERUS SECURITIZATION TRUST 2021-1VERUS 2021-1 A10.815000% 01/25/2066	92537QAA9	--	3,439,825	89.13	0.12	3,068,123.75	US
VERUS SECURITIZATION TRUST 2021-2VERUS 2021-2 M12.187000% 02/25/2066	92538FAD6	--	2,910,000	77.49	0.09	2,260,121.92	US
VERUS SECURITIZATION TRUST 2021-4VERUS 2021-4 M12.195000% 07/25/2066	92538HAD2	--	1,400,000	65.30	0.04	916,702.50	US
VERUS SECURITIZATION TRUST 2021-5VERUS 2021-5 A21.218000% 09/25/2066	92538KAB9	--	1,857,774	86.37	0.07	1,606,427.68	US
VERUS SECURITIZATION TRUST 2021-5VERUS 2021-5 A31.373000% 09/25/2066	92538KAC7	--	1,844,013	86.61	0.06	1,599,048.00	US
VERUS SECURITIZATION TRUST 2021-R3VERUS 2021-R3 M12.411000% 04/25/2064	92538EAD9	--	2,745,000	88.14	0.10	2,424,673.41	US
Verus Securitization Trust 2024-3 6.642% 25-apr-2069	92540MAB	US92540MAB19	2,246,861	101.21	0.09	2,286,033.04	US
Verus Securitization Trust 2024-9 6.198% 25-nov-2069	92540RAF	US92540RAF10	1,820,000	100.67	0.07	1,841,209.37	US
Verus Securitization Trust 2025-1 5.976% 25-jan-2070	92540TAC	US92540TAC45	1,896,044	100.53	0.08	1,915,175.32	US
Verus Securitization Trust 2025-2 5.662% 25-mar-2070	92540VAE	US92540VAE56	3,238,648	100.13	0.13	3,257,615.79	US
Vistra Zero Operating Company, Llc Term Loan 30-apr-2031	FDST67EH	--	995,000	98.50	0.04	982,518.09	US
VIVINT SOLAR FINANCING V LLCVSLR 2018-1A B7.370000% 04/30/2048	92854VAB1	--	314,669	95.36	0.01	303,922.34	US
VIVINT SOLAR FINANCING VII LLCVSLR 2020-1A A2.210000% 07/31/2051	92855HAA3	--	1,190,266	89.56	0.04	1,076,911.01	US
Vmware Llc 1.4% 15-aug-2026	928563AJ	US928563AJ42	525,000	96.75	0.02	510,739.64	US
VOLOFIN FINANCE DESIGNATED ACTIVITY COVFIN 2024-1A A5.935000% 06/15/2037	92873RAA9	--	570,122	100.97	0.02	577,081.49	US
Walmart Inc. 4.9% 28-apr-2035	931142FP	US931142FP35	975,000	101.31	0.04	996,170.76	US
Wb Commercial Mortgage Trust 2024-hq 6.134% 16-mar-2040	92943PAA	US92943PAA93	500,000	100.28	0.02	503,787.80	US
Weir Group, Inc. 5.35% 06-may-2030	94877DAA	US94877DAA28	665,000	101.30	0.03	679,055.31	US
Wells Fargo & Company 3.35% 02-mar-2033	95000U2U	US95000U2U64	525,000	91.36	0.02	485,462.99	US
Wells Fargo & Company 3.9% Perp	949746TD	US949746TD35	2,160,000	98.98	0.09	2,141,371.51	US
Wells Fargo & Company 4.54% 15-aug-2026	95000U3C	US95000U3C57	1,500,000	99.97	0.06	1,525,310.55	US
Wells Fargo & Company 5.605% 23-apr-2036	95000U3V	US95000U3V39	650,000	103.22	0.03	677,822.67	US
Wells Fargo & Company 6.303% 23-oct-2029	95000U3G	US95000U3G61	580,000	105.71	0.03	619,995.87	US
Wells Fargo Commercial Mortgage Trust 2019-c52 3.561% 16-aug-2052	95002MBC	US95002MBC29	1,100,000	83.48	0.04	918,226.43	US
Wells Fargo Commercial Mortgage Trust 2022-c62 4.0% 16-apr-2055	95003MBS	US95003MBS61	420,000	94.71	0.02	397,781.62	US
Wells Fargo Commercial Mortgage Trust 2024-sven 6.011% 11-jun-2037	949937AA	US949937AA46	1,650,000	102.85	0.07	1,705,077.83	US
Wells Fargo Commercial Mortgage Trust 2025-5c4 6.284% 17-may-2058	949931AH	US949931AH29	738,000	102.03	0.03	753,002.88	US
Western Southern Global Funding 4.9% 01-may-2030	95954A2A	US95954A2A01	280,000	101.01	0.01	285,119.21	US
Westinghouse Air Brake Technologies Corporation 4.9% 29-may-2030	960386AS	US960386AS98	350,000	101.34	0.01	356,212.08	US
Westlake Automobile Receivables Trust 2015-3 7.01% 15-nov-2028	959926AG	US959926AG18	2,340,000	102.21	0.10	2,398,449.46	US
Westlake Automobile Receivables Trust 2023-1 6.79% 15-nov-2028	96042XAG	US96042XAG07	1,925,000	102.20	0.08	1,972,871.67	US
Westlake Automobile Receivables Trust 2024-1 6.02% 15-oct-2029	96043RAG	US96043RAG20	2,010,000	102.03	0.08	2,055,867.20	US
Westlake Automobile Receivables Trust 2024-2 5.91% 15-apr-2030	96042YAG	US96042YAG89	1,005,000	101.85	0.04	1,026,113.74	US
Westlake Automobile Receivables Trust 2024-3 4.71% 17-apr-2028	96043CAD	US96043CAD20	480,000	100.35	0.02	482,633.81	US
Westlake Automobile Receivables Trust 2025-1 4.75% 15-aug-2028	96043VAD	US96043VAD01	1,310,000	100.44	0.05	1,318,362.78	US
Westlake Automobile Receivables Trust 2025-1 5.54% 15-nov-2030	96043VAH	US96043VAH15	3,570,000	101.53	0.15	3,632,893.40	US
Westpac Banking Corporation 4.354% 01-jul-2030	961214GC	US961214GC13	2,045,000	100.24	0.08	2,049,873.24	Australia
WHARF COMMERCIAL MORTGAGE TRUST 2025-DCWHARF 2025-DC D6.612100% 07/15/2040	92987LAJ6	--	1,000,000	102.52	0.04	1,030,506.40	US
Wheels Fleet Lease Funding 1 Llc 4.8% 19-sep-2039	96328GBZ	US96328GBZ90	700,000	100.48	0.03	704,470.13	US
Wheels Fleet Lease Funding 1 Llc 4.87% 21-jun-2039	96328GBT	US96328GBT31	444,619	100.55	0.02	447,780.36	US
Whirlpool Corporation 2.4% 15-may-2031	963320AY	US963320AY28	2,500,000	85.00	0.09	2,132,751.35	US

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Whirlpool Corporation 6.125% 15-jun-2030	963320BD	US963320BD71	205,000	101.03	0.01	207,816.70	US
Williams Companies, Inc. 4.625% 30-jun-2030	969457CR	US969457CR92	530,000	100.14	0.02	530,805.76	US
World Omni Auto Receivables Trust 2024-c 4.43% 17-dec-2029	98164NAD	US98164NAD75	500,000	100.28	0.02	502,400.10	US
World Omni Select Auto Trust 2024-a 4.98% 15-feb-2030	98164LAD	US98164LAD10	460,000	100.50	0.02	463,335.14	US
Xplr Infrastructure Operating Partners Lp 8.375% 15-jan-2031	98380MAA	US98380MAA36	1,080,000	106.80	0.05	1,177,609.21	US
Zayo Issuer Llc 5.953% 20-jun-2055	98919WAG	US98919WAG87	1,305,000	103.14	0.06	1,355,707.86	US
Zf North America Capital, Inc. 7.125% 14-apr-2030	98877DAE	US98877DAE58	320,000	97.74	0.01	317,639.84	US
Zimmer Biomet Holdings, Inc. 5.05% 19-feb-2030	98956PBB	US98956PBB76	1,125,000	102.50	0.05	1,173,942.68	US
Ziplay Fiber Issuer, Llc 6.64% 20-apr-2054	98979QAA	US98979QAA13	1,340,000	102.68	0.06	1,378,377.33	US
Zoetis Inc. 4.5% 13-nov-2025	98978VAK	US98978VAK98	600,000	99.84	0.02	602,618.34	US

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.