

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Aercap Ireland Capital Designated Activity Company 3.0% 29-oct-2028	00774MAW	US00774MAW55	225,000	92.56	0.01	209,428.64	Ireland
Aercap Ireland Capital Designated Activity Company 3.3% 30-jan-2032	00774MAX	US00774MAX39	1,655,000	87.28	0.06	1,467,471.29	Ireland
Aercap Ireland Capital Designated Activity Company 4.625% 10-sep-2029	00774MBL	US00774MBL81	565,000	97.70	0.02	560,073.95	Ireland
African Development Bank 3.5% 18-sep-2029	00828EFD	US00828EFD67	1,000,000	95.90	0.04	969,031.80	Ivory Coast
African Development Bank 4.125% 25-feb-2027	00828EEZ	US00828EEZ88	500,000	99.47	0.02	504,571.90	Ivory Coast
African Development Bank 5.75% Perp	008281BF	US008281BF39	3,750,000	95.88	0.16	3,681,853.35	Ivory Coast
AGL CLO 11 LTDAGL 2021-11A CVariable Rate 04/15/2034TSFR3M + 231.161 BPS	00851TAJ5	--	2,750,000	100.30	0.12	2,799,204.93	USA
Air Products And Chemicals, Inc. 4.8% 03-mar-2033	009158BF	US009158BF29	2,500,000	98.13	0.11	2,492,474.50	USA
Alabama Power Company 3.7% 01-dec-2047	010392FR	US010392FR41	1,845,000	74.54	0.06	1,380,942.46	USA
Alcoa Nederland Holding Bv 7.125% 15-mar-2031	013822AH	US013822AH42	1,030,000	103.34	0.05	1,086,050.75	Netherlands
Alimentation Couche-tard Inc. 3.625% 13-may-2051	01626PAQ	US01626PAQ90	4,395,000	68.48	0.13	3,031,015.71	Canada
Allstate Corporation 5.25% 30-mar-2033	020002BK	US020002BK68	1,550,000	99.69	0.07	1,565,766.60	USA
Alphabet Inc. 1.1% 15-aug-2030	02079KAD	US02079KAD90	2,500,000	83.11	0.09	2,088,145.50	USA
Amazon Conservation Designated Activity Company 6.034% 16-jan-2042	023151AA	US023151AA25	2,000,000	100.64	0.09	2,017,876.00	Ireland
Ambipar Lux S.a R.I. 9.875% 06-feb-2031	02319WAA	US02319WAA99	825,000	99.81	0.04	856,260.57	Luxembourg
American Credit Acceptance Receivables Trust 2023-4 7.65% 12-sep-2030	02530CAG	US02530CAG33	1,155,000	104.18	0.05	1,207,900.73	USA
American Credit Acceptance Receivables Trust 2024-1 5.86% 13-may-2030	02531AAG	US02531AAG67	4,560,000	100.65	0.20	4,603,615.49	USA
American Honda Finance Corp. 4.85% 23-oct-2031	02665WFO	US02665WFO09	970,000	97.83	0.04	957,838.14	USA
American Mun Pwr Ohio Inc Rev 6.27% 15-feb-2050	02765UEQ	US02765UEQ31	750,000	104.17	0.03	799,024.95	USA
American Mun Pwr Ohio Inc Rev 6.449% 15-feb-2044	02765UCY	US02765UCY82	1,740,000	105.54	0.08	1,878,858.44	USA
American Mun Pwr Ohio Inc Rev 7.499% 15-feb-2050	02765UDV	US02765UDV35	2,355,000	116.30	0.12	2,805,675.64	USA
American Mun Pwr Ohio Inc Rev 8.084% 15-feb-2050	02765UEK	US02765UEK60	1,000,000	126.15	0.05	1,292,008.40	USA
American National Group Inc. 5.75% 01-oct-2029	025676AN	US025676AN78	515,000	100.20	0.02	523,343.52	USA
American Tower Corporation 2.95% 15-jan-2051	03027XBK	US03027XBK54	1,790,000	61.94	0.05	1,133,130.95	USA
Anglo American Capital Plc 2.625% 10-sep-2030	034863AX	US034863AX89	500,000	86.73	0.02	437,702.57	UK
Anglo American Capital Plc 3.875% 16-mar-2029	034863BB	US034863BB50	420,000	94.89	0.02	403,287.59	UK
Anglo American Capital Plc 5.75% 05-apr-2034	034863BE	US034863BE99	1,765,000	100.61	0.08	1,800,081.85	UK
Anheuser-busch Inbev Worldwide, Inc. 5.45% 23-jan-2039	03523TBU	US03523TBU16	1,510,000	100.18	0.07	1,548,857.74	USA
Antares Holdings Lp 6.35% 23-oct-2029	03666HAH	US03666HAH49	720,000	99.22	0.03	723,009.31	Canada
Anz Banking Group Ltd. (new York Branch) 4.615% 16-dec-2029	052531B5	US052531B595	1,750,000	99.21	0.07	1,739,482.68	USA
Apache Corporation 5.1% 01-sep-2040	037411AW	US037411AW56	1,940,000	86.88	0.07	1,718,397.87	USA
Apollo Debt Solutions Bdc 6.7% 29-jul-2031	03770DAC	US03770DAC74	865,000	102.65	0.04	912,394.22	USA
Apple Inc. 3.0% 20-jun-2027	037833CX	US037833CX61	2,500,000	96.91	0.10	2,425,014.75	USA
Aptiv Plc 5.15% 13-sep-2034	03837AAB	US03837AAB61	570,000	94.47	0.02	547,262.50	Switzerland
Arab Petroleum Investments Corporation 5.428% 02-may-2029	03845EAD	US03845EAD40	1,500,000	100.67	0.06	1,523,409.75	Saudi Arabia
Ares Capital Corporation 2.875% 15-jun-2028	04010LBB	US04010LBB80	1,320,000	92.00	0.05	1,216,140.82	USA
Ares Capital Corporation 4.25% 01-mar-2025	04010LAV	US04010LAV53	1,370,000	99.76	0.06	1,386,130.11	USA
Ares Capital Corporation 7.0% 15-jan-2027	04010LBE	US04010LBE20	487,000	103.61	0.02	520,290.83	USA
Ares Management Corporation 5.6% 11-oct-2054	03990BAB	US03990BAB71	620,000	95.17	0.03	597,775.34	USA
Ares Strategic Income Fund 5.7% 15-mar-2028	04020EAE	US04020EAE77	570,000	99.94	0.02	573,255.04	USA
Arrow Electronics, Inc. 5.15% 21-aug-2029	04273WAF	US04273WAF86	1,025,000	99.48	0.04	1,038,699.02	USA
Arthur J. Gallagher & Co. 5.55% 15-feb-2055	04316JAP	US04316JAP49	1,135,000	96.75	0.05	1,100,194.43	USA
Arthur J. Gallagher & Co. 6.5% 15-feb-2034	04316JAF	US04316JAF66	1,225,000	107.30	0.06	1,344,529.38	USA
Asian Infrastructure Investment Bank 4.875% 14-sep-2026	04522KAK	US04522KAK25	1,000,000	100.86	0.04	1,023,046.70	China
Asian Infrastructure Investment Bank Frn 16-aug-2027	Y0311ACX	XS2520339800	1,000,000	100.78	0.04	1,013,959.60	China
At&t Inc. 2.55% 01-dec-2033	00206RMM	US00206RMM15	150,000	80.49	0.01	121,052.39	USA
At&t Inc. 2.75% 01-jun-2031	00206RJY	US00206RJY99	725,000	86.97	0.03	632,195.43	USA
At&t Inc. 3.55% 15-sep-2055	00206RLJ	US00206RLJ94	1,238,000	67.46	0.04	848,064.05	USA
At&t Inc. 3.8% 01-dec-2057	00206RMN	US00206RMN97	750,000	69.22	0.02	521,537.98	USA
At&t Inc. 4.35% 15-jun-2045	00206RBK	US00206RBK77	2,720,000	81.85	0.09	2,231,574.50	USA
At&t Inc. 4.5% 09-mar-2048	00206RDJ	US00206RDJ86	471,000	82.39	0.02	394,666.49	USA
Athene Global Funding 5.322% 13-nov-2031	04685A4D	US04685A4D06	640,000	98.36	0.03	634,076.31	USA
Atlas Warehouse Lending Co. 6.25% 15-jan-2030	049463AE	US049463AE27	445,000	99.44	0.02	444,125.50	USA
Atmos Energy Corporation 5.0% 15-dec-2054	049560BB	US049560BB05	505,000	89.90	0.02	460,319.06	USA
Avangrid, Inc. 3.8% 01-jun-2029	05351WAB	US05351WAB90	2,500,000	94.71	0.10	2,375,749.35	USA
Aviation Capital Group Llc 4.125% 01-aug-2025	05369AAD	US05369AAD37	621,000	99.43	0.03	628,156.84	USA
Avolon Holdings Funding Ltd. 4.375% 01-may-2026	05401AAG	US05401AAG67	1,445,000	98.95	0.06	1,440,332.43	Ireland
Avolon Holdings Funding Ltd. 4.95% 15-jan-2028	05401AAW	US05401AAW18	990,000	99.17	0.04	984,402.50	Ireland
Banc One Corporation 7.625% 15-oct-2026	059438AH	US059438AH41	75,000	104.98	0.00	79,940.93	USA
Banco Santander (mexico), S.a., Institucion De Banca Multiple, Grupo Financ 5.621% 10-dec-2029	05969BAF	US05969BAF04	330,000	99.50	0.01	329,432.04	Mexico
Bank 5.876% 17-oct-2057	06541GBB	US06541GBB23	2,895,000	99.31	0.12	2,875,057.79	USA
Bank Of America Corporation 2.572% 20-oct-2032	06051KBD	US06051KBD06	650,000	84.13	0.02	550,147.42	USA
Bank Of America Corporation 2.676% 19-jun-2041	06051GJE	US06051GJE08	2,700,000	69.23	0.08	1,871,547.66	USA
Bank Of America Corporation 3.705% 24-apr-2028	06051GGL	US06051GGL77	1,545,000	97.36	0.06	1,514,834.03	USA
Bank Of America Corporation 3.846% 08-mar-2037	06051GKL	US06051GKL22	1,875,000	88.56	0.07	1,683,041.57	USA
Bank Of America Corporation 4.25% 22-oct-2026	06051GFL	US06051GFL86	725,000	99.13	0.03	724,581.87	USA
Bank Of America Corporation 4.45% 03-mar-2026	06051GFU	US06051GFU85	1,275,000	99.60	0.05	1,288,537.31	USA
Bank Of America Corporation 5.518% 25-oct-2035	06051GMD	US06051GMD87	2,810,000	98.19	0.12	2,787,569.18	USA
Bank Of New York Mellon Corporation 5.06% 22-jul-2032	06406RBZ	US06406RBZ91	1,635,000	99.67	0.07	1,666,130.07	USA
Bank Of New York Mellon Corporation 5.834% 25-oct-2033	06406RBM	US06406RBM88	650,000	103.51	0.03	679,778.84	USA
Bank5 4.0% 17-dec-2057	06644XAJ	US06644XAJ54	1,160,000	86.12	0.04	998,934.35	USA
Barclays Bank Plc 5.674% 12-mar-2028	06738ECP	US06738ECP88	3,130,000	101.18	0.14	3,220,763.74	UK
Barclays Bank Plc 5.69% 12-mar-2030	06738ECR	US06738ECR45	1,240,000	100.97	0.05	1,273,427.92	UK
Barclays Plc 2.894% 24-nov-2032	06738EBV	US06738EBV65	1,000,000	84.40	0.04	847,019.73	UK

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Bbcm Mortgage Trust 2019-c4 3.469% 16-aug-2052	07335CAJ	US07335CAJ36	1,300,000	74.57	0.04	969,399.08	USA
Bbcm Mortgage Trust 2022-c17 5.45% 17-sep-2055	054976AL	US054976AL93	2,200,000	94.02	0.09	2,068,373.78	USA
Bbcm Mortgage Trust 2023-c19 6.384% 17-apr-2056	05553RAJ	US05553RAJ95	1,640,000	95.73	0.07	1,569,979.22	USA
Beacon Funding Trust 6.266% 15-aug-2054	073952AB	US073952AB93	850,000	98.55	0.04	845,925.02	USA
Benchmark 2019-b10 Mortgage Trust 3.0% 17-mar-2062	08162VAX	US08162VAX64	1,260,000	66.87	0.04	845,656.40	USA
Benchmark 2019-b10 Mortgage Trust 3.75% 17-mar-2062	08162VAJ	US08162VAJ70	1,260,000	82.45	0.04	1,038,813.55	USA
Benchmark 2022-b35 Mortgage Trust 2.5% 17-may-2055	08163RAS	US08163RAS58	3,265,000	60.80	0.08	1,985,070.89	USA
Bhp Billiton Finance (usa) Ltd. 5.25% 08-sep-2033	055451BE	US055451BE76	770,000	100.40	0.03	785,797.71	Australia
Blackstone Private Credit Fund 2.625% 15-dec-2026	09261HAD	US09261HAD98	2,845,000	95.25	0.12	2,713,162.70	USA
Blackstone Secured Lending Fund 5.35% 13-apr-2028	09261XAJ	US09261XAJ19	1,080,000	99.72	0.05	1,089,134.96	USA
Blue Owl Capital Corporation 2.875% 11-jun-2028	69121KAG	US69121KAG94	2,700,000	90.90	0.10	2,458,609.74	USA
Blue Owl Capital Corporation 3.4% 15-jul-2026	69121KAE	US69121KAE47	1,140,000	96.89	0.05	1,122,456.57	USA
Blue Owl Capital Corporation 5.95% 15-mar-2029	69121KAH	US69121KAH77	405,000	100.42	0.02	413,784.90	USA
Blue Owl Credit Income Corp. 7.75% 15-jan-2029	69120VAW	US69120VAW19	2,670,000	106.53	0.12	2,939,728.21	USA
Blue Owl Technology Finance Corp. II 6.75% 04-apr-2029	69121JAA	US69121JAA51	585,000	100.56	0.03	597,820.86	USA
Bmo 2023-c7 Mortgage Trust 7.123% 15-dec-2056	05593FAK	US05593FAK49	6,050,000	106.60	0.27	6,449,084.02	USA
Bmw Vehicle Lease Trust 2024-2 4.18% 25-oct-2027	05613MAD	US05613MAD11	545,000	99.16	0.02	540,778.08	USA
Bnp Paribas Sa 1.675% 30-jun-2027	09659W2Q	US09659W2Q64	2,450,000	95.25	0.10	2,333,702.08	France
Bnp Paribas Sa 2.588% 12-aug-2035	09659T2B	US09659T2B67	500,000	83.84	0.02	424,186.83	France
Bnp Paribas Sa 4.375% 12-may-2026	05565AAR	US05565AAR41	250,000	98.81	0.01	248,508.43	France
Bnp Paribas Sa 5.176% 09-jan-2030	05581KAH	US05581KAH41	1,465,000	99.59	0.06	1,495,178.41	France
Bnp Paribas Sa 5.283% 19-nov-2030	09659W2Z	US09659W2Z63	1,980,000	98.95	0.08	1,971,480.85	France
Boston Properties Limited Partnership 3.25% 30-jan-2031	10112RBD	US10112RBD52	3,325,000	87.84	0.13	2,966,015.38	USA
Bp Capital Markets America, Inc. 3.06% 17-jun-2041	10373QBR	US10373QBR02	1,925,000	72.17	0.06	1,391,526.29	USA
Bp Capital Markets America, Inc. 5.227% 17-nov-2034	10373QCA	US10373QCA67	1,435,000	98.45	0.06	1,421,856.40	USA
BPR TRUST 2022-OANABPR 2022-OANA AVariable Rate 04/15/2037TSFR1M + 189.800 BPS	05592DAA	--	235,000	100.38	0.01	236,538.83	USA
Branch Banking & Trust Company (6300) 4.584% 17-sep-2029	07330MAC	US07330MAC10	2,735,000	97.50	0.11	2,720,860.39	USA
Bridgecrest Lending Auto Securitization Trust 2024-3 5.34% 17-apr-2028	10805NAC	US10805NAC92	480,000	100.52	0.02	483,614.06	USA
Bridgecrest Lending Auto Securitization Trust 2024-3 5.37% 16-oct-2028	10805NAD	US10805NAD75	615,000	100.46	0.03	619,291.22	USA
BX COMMERCIAL MORTGAGE TRUST 2022-AHPBX 2022-AHP ASVariable Rate 01/17/2039TSFR1	05610FAB3	--	2,500,000	99.31	0.11	2,489,353.75	USA
Bx Trust 2022-cl5 6.3% 14-oct-2039	05609XAC	US05609XAC56	2,100,000	98.68	0.09	2,083,273.50	USA
BX TRUST 2024-VLT4BX 2024-VLT4 AVariable Rate 07/15/2029TSFR1M + 149.140 BPS	05612TAA3	--	685,000	100.41	0.03	689,575.59	USA
Caisse D'amortissement De La Dette Sociale 1.0% 21-oct-2030	12802D2B	US12802D2B13	2,500,000	81.26	0.09	2,036,419.35	France
Caisse D'amortissement De La Dette Sociale 2.125% 26-jan-2032	12802D2H	US12802D2H82	2,500,000	83.88	0.09	2,119,853.25	France
CAL RECEIVABLES 2022-1 LLCALR 2022-1 BVariable Rate 10/15/2026SOFR30A + 435.000	12804BAA4	--	1,897,583	99.93	0.08	1,903,539.10	USA
California Buyer Limited 6.375% 15-feb-2032	13005HAA	US13005HAA86	675,000	99.45	0.03	677,870.24	UK
California Cmnty Choice Fing Auth Clean Energy Proj Rev 6.125% 01-apr-2030	13013JDE	US13013JDE38	1,500,000	104.58	0.07	1,591,713.90	USA
California Health Facs Fing Auth Rev 2.984% 01-jun-2033	13032UJL	US13032UJL96	3,090,000	85.96	0.11	2,663,785.79	USA
California Health Facs Fing Auth Rev 3.034% 01-jun-2034	13032UJM	US13032UJM79	1,865,000	84.37	0.07	1,578,197.13	USA
California Resources Corporation 8.25% 15-jun-2029	13057QAK	US13057QAK31	1,345,000	101.40	0.06	1,368,819.14	USA
California St 7.3% 01-oct-2039	13063A7D	US13063A7D02	625,000	114.46	0.03	726,763.88	USA
California St 7.5% 01-apr-2034	13063ASE	US13063ASE03	675,000	114.20	0.03	783,478.64	USA
California St 7.55% 01-apr-2039	13063A5G	US13063A5G50	100,000	118.05	0.01	119,941.27	USA
California St 7.625% 01-mar-2040	13063BFR	US13063BFR87	40,000	117.50	0.00	48,015.07	USA
Cameron Lng Llc 3.701% 15-jan-2039	13343AD	US13343AD26	1,520,000	80.60	0.05	1,251,082.66	USA
Campbell's Company 5.25% 13-oct-2054	134429BR	US134429BR99	715,000	90.52	0.03	656,486.26	USA
Cantor Fitzgerald 7.2% 12-dec-2028	138616AM	US138616AM99	750,000	104.48	0.03	786,438.00	India
Capital One Financial Corporation 2.636% 03-mar-2026	14040HCM	US14040HCM51	50,000	99.56	0.00	50,212.00	USA
Capital One Financial Corporation 4.2% 29-oct-2025	14040HBJ	US14040HBJ32	1,050,000	99.36	0.04	1,050,891.14	USA
Capital One Financial Corporation 4.927% 10-may-2028	14040HCS	US14040HCS22	675,000	99.58	0.03	676,904.85	USA
Capital One Financial Corporation 5.268% 10-may-2033	14040HCT	US14040HCT05	1,320,000	97.50	0.06	1,296,867.53	USA
Capital One Financial Corporation 6.312% 08-jun-2029	14040HCC	US14040HCC64	350,000	103.28	0.02	362,893.37	USA
Capital One Financial Corporation 6.377% 08-jun-2034	14040HDA	US14040HDA05	1,490,000	103.79	0.07	1,552,485.24	USA
Capital One Financial Corporation 7.624% 30-oct-2031	14040HDC	US14040HDC60	775,000	110.31	0.04	864,911.16	USA
Cardinal Health, Inc. 5.0% 15-nov-2029	14149YBR	US14149YBR80	1,550,000	99.39	0.07	1,548,950.50	USA
Carmax Auto Owner Trust 2024-3 4.89% 16-jul-2029	14319GAD	US14319GAD34	790,000	100.44	0.03	795,182.72	USA
Carmax Auto Owner Trust 4.6% 15-oct-2029	14290DAC	US14290DAC56	1,475,000	99.95	0.06	1,477,284.92	USA
Carvana Auto Receivables Trust 4.64% 10-jan-2030	14076LAC	US14076LAC72	225,000	99.80	0.01	224,945.12	USA
Cco Holdings, Llc 4.5% 01-jun-2033	1248EPLC	US1248EPLC57	975,000	84.05	0.04	823,187.88	USA
Cco Holdings, Llc 4.5% 01-may-2032	1248EPCN	US1248EPCN14	975,000	86.11	0.04	846,910.55	USA
Cdp Financial Inc. 1.0% 26-may-2026	125094AV	US125094AV47	2,500,000	95.29	0.10	2,384,609.13	Canada
Cemex, S.a.b. De C.v. 9.125% Perp	151290CB	US151290CB70	1,500,000	103.09	0.07	1,552,767.15	Mexico
Cencora, Inc. 5.15% 15-feb-2035	03073EAY	US03073EAY14	520,000	97.74	0.02	509,903.29	USA
Centerpoint Energy Houston Electric, Llc 3.35% 01-apr-2051	15189XAW	US15189XAW83	2,600,000	68.53	0.08	1,803,486.46	USA
Centerpoint Energy, Inc. 6.7% 15-may-2055	15189TBP	US15189TBP12	1,420,000	99.68	0.06	1,431,507.68	USA
Central American Bank For Economic Integration 5.0% 09-feb-2026	15238PAH	US15238PAH91	500,000	100.20	0.02	510,839.70	Honduras
CENTURY PLAZA TOWERS 2019-CPTCPTS 2019-CPT E2.996800% 11/13/2039	12654YAL3	--	2,000,000	77.25	0.07	1,550,008.80	USA
Charter Communications Operating, Llc 4.2% 15-mar-2028	161175BK	US161175BK95	630,000	96.72	0.03	617,098.07	USA
Charter Communications Operating, Llc 5.125% 01-jul-2049	161175BS	US161175BS22	1,955,000	78.76	0.07	1,539,687.11	USA
Charter Communications Operating, Llc 6.1% 01-jun-2029	161175CQ	US161175CQ56	1,630,000	101.95	0.07	1,670,061.33	USA
Cigna Group 7.875% 15-may-2027	125523AX	US125523AX87	651,000	106.19	0.03	697,853.97	USA
Citibank, N.a. 4.876% 19-nov-2027	17325FBL	US17325FBL13	2,915,000	100.05	0.12	2,933,017.03	USA
Citigroup Inc. 2.014% 25-jan-2026	17327CAN	US17327CAN39	2,500,000	99.75	0.11	2,515,649.00	USA
Citigroup Inc. 2.666% 29-jan-2031	172967ML	US172967ML25	2,205,000	88.30	0.08	1,971,934.87	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Citigroup Inc. 3.4% 01-may-2026	172967KN	US172967KN09	330,000	98.29	0.01	326,214.28	USA
Citigroup Inc. 4.45% 29-sep-2027	172967KA	US172967KA87	1,920,000	98.60	0.08	1,914,956.81	USA
Citigroup Inc. 4.6% 09-mar-2026	172967KJ	US172967KJ96	40,000	99.70	0.00	40,451.27	USA
Citigroup Inc. 8.125% 15-jul-2039	172967EW	US172967EW71	785,000	123.21	0.04	996,646.52	USA
Citigroup Inc. Frn 25-jan-2026	17327CAP	US17327CAP86	2,261,000	100.04	0.10	2,284,706.59	USA
Citizens Bank, National Association 4.575% 09-aug-2028	75524KPG	US75524KPG30	940,000	99.01	0.04	947,655.27	USA
Citizens Financial Group, Inc. 5.718% 23-jul-2032	174610BH	US174610BH70	605,000	100.29	0.03	621,907.94	USA
Citizens Financial Group, Inc. 5.841% 23-jan-2030	174610BF	US174610BF15	1,190,000	101.45	0.05	1,237,748.04	USA
Cleveland-cliffs Inc. 6.875% 01-nov-2029	185899AQ	US185899AQ45	1,975,000	98.90	0.08	1,979,220.58	USA
Cno Global Funding 4.875% 10-dec-2027	18977W2G	US18977W2G46	870,000	99.63	0.04	869,015.57	USA
Coca-cola Company 1.45% 01-jun-2027	191216CU	US191216CU25	25,000	93.35	0.00	23,368.81	USA
Comcast Corporation 4.65% 15-feb-2033	20030NEC	US20030NEC11	1,500,000	96.44	0.06	1,472,951.36	USA
Comm 2022-hc Mortgage Trust 2.82% 10-jan-2039	12659DAA	US12659DAA81	1,390,000	91.78	0.05	1,279,009.61	USA
Comm 2022-hc Mortgage Trust 3.38% 10-jan-2039	12659DAG	US12659DAG51	1,570,000	88.72	0.06	1,397,258.87	USA
Comm 2024-cbm Mortgage Trust 5.867% 12-dec-2041	12674GAC	US12674GAC87	180,000	101.11	0.01	182,884.03	USA
Community Preservation Corp. 2.867% 01-feb-2030	20402CAA	US20402CAA36	2,400,000	88.52	0.09	2,153,070.72	USA
COMPASS DATACENTERS ISSUER II LLCMPDC 2024-2A A15.022000% 08/25/2049	20469AAD1	--	580,000	98.20	0.02	570,025.80	USA
Connecticut Green Bk Conn 2.9% 15-nov-2035	207580AL	US207580AL53	2,500,000	83.31	0.09	2,092,110.25	USA
Conocophillips Company 5.0% 15-jan-2035	20826FBL	US20826FBL94	1,675,000	97.14	0.07	1,633,076.26	USA
Conservation Fund 3.474% 15-dec-2029	20848FAA	US20848FAA84	2,116,000	91.86	0.08	1,946,997.20	USA
Consolidated Edison Company Of New York, Inc. 4.45% 15-mar-2044	209111FD	US209111FD03	965,000	85.47	0.04	837,392.48	USA
Continental Wind, Llc 6.0% 28-feb-2033	212168AA	US212168AA64	2,397,910	101.12	0.11	2,473,030.62	USA
Cooperatieve Rabobank U.a. 1.004% 24-sep-2026	74977RDJ	US74977RDJ05	444,000	97.12	0.02	432,413.42	Netherlands
Corebridge Financial, Inc. 6.375% 15-sep-2054	21871XAT	US21871XAT63	2,045,000	99.62	0.09	2,076,628.58	USA
Corebridge Financial, Inc. 6.875% 15-dec-2052	21871XAP	US21871XAP42	765,000	102.64	0.03	787,541.87	USA
Council Of Europe Development Bank 3.0% 16-jun-2025	222213BA	US222213BA75	1,000,000	99.38	0.04	995,031.40	France
Cox Communications, Inc. 1.8% 01-oct-2030	22404ACL	US22404ACL98	650,000	82.30	0.02	537,891.64	USA
Cox Communications, Inc. 3.35% 15-sep-2026	22404ACG	US224044CG04	575,000	97.68	0.02	567,331.97	USA
Cox Communications, Inc. 3.85% 01-feb-2025	224044CE	US224044CE55	800,000	99.89	0.03	811,991.20	USA
Cox Communications, Inc. 5.95% 01-sep-2054	224044CV	US224044CV70	1,390,000	92.72	0.06	1,318,952.51	USA
Cps Auto Receivables Trust 2024-b 6.42% 15-jul-2030	12627SAD	US12627SAD80	2,965,000	102.19	0.13	3,038,306.36	USA
Cpts 2019-cpt Mortgage Trust 2.865% 16-nov-2039	12654YAA	US12654YAA73	675,000	87.62	0.03	593,041.43	USA
Cpts 2019-cpt Mortgage Trust 2.997% 16-nov-2039	12654YAE	US12654YAE95	733,000	86.26	0.03	634,113.68	USA
Cpts 2019-cpt Mortgage Trust 2.997% 16-nov-2039	12654YAG	US12654YAG44	500,000	83.13	0.02	416,883.47	USA
Credit Acceptance Auto Loan Trust 2024-3 4.68% 15-sep-2034	22535LAA	US22535LAA98	2,275,000	99.32	0.10	2,264,189.66	USA
Credit Agricole S.a. 4.631% 11-sep-2028	22535WAL	US22535WAL19	1,035,000	98.71	0.04	1,036,327.80	France
Crescent Energy Finance Llc 7.625% 01-apr-2032	45344LAD	US45344LAD55	400,000	99.51	0.02	405,666.92	USA
Crh America, Inc. 3.875% 18-may-2025	12626PAM	US12626PAM59	700,000	99.45	0.03	699,379.17	USA
CROCKETT PARTNERS EQUIPMENT CO IIA LLC EQS 2024-1C A6.050000% 01/20/2031	22689LAA3	--	612,872	100.74	0.03	618,518.16	USA
Csail 2019-c16 Commercial Mortgage Trust 4.237% 17-jun-2052	12596WAJ	US12596WAJ36	2,265,000	88.84	0.09	2,012,116.96	USA
CSMC 2021-NQMS TRUSTCSMC 2021-NQMS M12.168000% 05/25/2066	22946DAD4	--	1,310,000	61.80	0.03	811,906.10	USA
Csmc Trust 2014-usa 3.953% 17-sep-2037	12649AAC	US12649AAC36	695,000	90.17	0.03	628,940.74	USA
Cvs Health Corporation 3.75% 01-apr-2030	126650DJ	US126650DJ69	175,000	91.66	0.01	162,043.09	USA
Cvs Health Corporation 4.125% 01-apr-2040	126650DK	US126650DK33	96,000	78.30	0.00	76,153.51	USA
Cvs Health Corporation 5.05% 25-mar-2048	126650CZ	US126650CZ11	3,250,000	82.55	0.12	2,726,787.05	USA
Darden Restaurants, Inc. 4.55% 15-oct-2029	237194AQ	US237194AQ87	715,000	97.40	0.03	704,359.80	USA
Dc Commercial Mortgage Trust 2023-dc 6.314% 12-sep-2040	24023AAA	US24023AAA88	820,000	102.52	0.04	844,960.72	USA
Dell International Llc 4.85% 01-feb-2035	24703DBQ	US24703DBQ34	1,460,000	94.96	0.06	1,402,784.44	USA
Deutsche Bank Ag, New York Branch 1.686% 19-mar-2026	25160PAF	US25160PAF45	2,500,000	96.42	0.10	2,422,407.75	USA
Devon Financing Corp. Ulc 7.875% 30-sep-2031	25179SAD	US25179SAD27	830,000	112.64	0.04	951,463.78	USA
District Columbia Rev 2.932% 01-apr-2033	25483VXJ	US25483VXJ87	1,590,000	85.09	0.06	1,364,585.70	USA
Dnb Bank Asa 4.853% 05-nov-2030	23341CAE	US23341CAE30	865,000	98.85	0.04	861,617.33	Norway
Dominion Energy South Carolina, Inc. 6.25% 15-oct-2053	25731VAB	US25731VAB09	935,000	107.54	0.04	1,017,818.37	USA
Dominion Energy, Inc. 2.25% 15-aug-2031	25746UDL	US25746UDL08	2,500,000	83.26	0.09	2,102,868.85	USA
Dow Chemical Company 5.15% 15-feb-2034	260543DJ	US260543DJ91	2,000,000	97.80	0.08	1,994,984.00	USA
Dow Chemical Company 5.55% 30-nov-2048	260543CR	US260543CR27	35,000	93.50	0.00	32,891.53	USA
Dow Chemical Company 9.4% 15-may-2039	260543BY	US260543BY86	166,000	132.10	0.01	221,285.02	USA
Drive Auto Receivables Trust 2024-2 4.52% 16-jul-2029	26207AAE	US26207AAE38	765,000	99.30	0.03	761,202.13	USA
Driven Brands Funding Llc 4.641% 20-apr-2049	26208LAD	US26208LAD01	3,366,300	99.11	0.14	3,367,177.19	USA
Electricite De France, Societe Anonyme 3.625% 13-oct-2025	268317AS	US268317AS33	1,000,000	98.87	0.04	996,538.76	France
Elevance Health, Inc. 5.2% 15-feb-2035	036752BD	US036752BD40	500,000	97.70	0.02	492,927.65	USA
Elevance Health, Inc. 5.7% 15-feb-2055	036752BE	US036752BE23	1,420,000	96.46	0.06	1,383,481.06	USA
Emc Corporation 6.02% 15-jun-2026	24703TAD	US24703TAD81	102,000	101.45	0.00	103,752.90	USA
Enable Midstream Partners, Lp 4.4% 15-mar-2027	292480AK	US292480AK65	2,945,000	99.03	0.13	2,954,486.43	USA
Enel Finance International Nv 5.0% 15-jun-2032	29278GAX	US29278GAX60	1,100,000	97.30	0.05	1,072,691.35	Netherlands
Energy Transfer Lp 6.1% 01-dec-2028	29273VAS	US29273VAS97	1,855,000	103.81	0.08	1,935,171.06	USA
ENFIN RESIDENTIAL SOLAR RECEIVABLES TRUST 2024-2ENFIN 2024-2A A5.980000% 09/20/2	29281EAA6	--	1,499,072	96.93	0.06	1,455,852.68	USA
Enterprise Fleet Financing 2024-3 5.06% 20-mar-2031	29375QAD	US29375QAD07	840,000	100.45	0.04	845,117.70	USA
Equifax Inc. 4.8% 15-sep-2029	294429AX	US294429AX37	680,000	98.76	0.03	683,881.44	USA
Erp Operating Limited Partnership 4.15% 01-dec-2028	26884ABK	US26884ABK88	3,672,000	97.71	0.15	3,600,654.51	USA
Essential Utilities, Inc. 4.8% 15-aug-2027	29670GAJ	US29670GAJ13	570,000	99.83	0.02	579,364.07	USA
European Investment Bank 0.625% 21-oct-2027	298785JJ	US298785JJ68	5,000,000	90.30	0.19	4,520,954.20	Luxembourg
European Investment Bank 0.875% 17-may-2030	298785JE	US298785JE71	3,500,000	82.95	0.12	2,907,017.75	Luxembourg
European Investment Bank 2.125% 13-apr-2026	298785HD	US298785HD17	1,000,000	97.24	0.04	977,047.20	Luxembourg

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
European Investment Bank 2.875% 13-jun-2025	29878TDB	US29878TDB70	2,500,000	99.36	0.11	2,487,619.68	Luxembourg
European Investment Bank 3.25% 15-nov-2027	298785JT	US298785JT41	1,800,000	97.09	0.07	1,755,118.44	Luxembourg
European Investment Bank 3.75% 14-feb-2033	298785JV	US298785JV96	2,500,000	94.19	0.10	2,390,448.90	Luxembourg
Exeter Automobile Receivables Trust 2021-2 2.9% 17-jul-2028	30165XAG	US30165XAG07	1,590,000	97.14	0.07	1,546,591.68	USA
Exeter Automobile Receivables Trust 2021-3 1.55% 15-jun-2027	30166AAF	US30166AAF12	5,051,052	97.58	0.21	4,932,121.83	USA
Exeter Automobile Receivables Trust 2022-2 4.56% 17-jul-2028	30166QAF	US30166QAF63	3,200,000	99.65	0.14	3,195,269.60	USA
Exeter Automobile Receivables Trust 2022-3 6.76% 15-sep-2028	30166YAF	US30166YAF97	3,000,000	101.76	0.13	3,061,956.60	USA
Exeter Automobile Receivables Trust 2022-4 5.98% 15-dec-2028	30166BAF	US30166BAF94	1,385,000	100.99	0.06	1,402,424.69	USA
Exeter Automobile Receivables Trust 2022-5 7.4% 15-feb-2029	30167FAF	US30167FAF99	3,945,000	102.65	0.17	4,062,709.33	USA
Exeter Automobile Receivables Trust 2023-2 6.32% 15-aug-2029	30168CAF	US30168CAF59	2,140,000	101.67	0.09	2,181,687.84	USA
Exeter Automobile Receivables Trust 2023-4 6.95% 17-dec-2029	30166TAF	US30166TAF03	1,100,000	102.78	0.05	1,134,032.13	USA
Exeter Automobile Receivables Trust 2024-1 5.84% 17-jun-2030	30167PAF	US30167PAF71	4,215,000	100.59	0.18	4,250,827.08	USA
Exeter Automobile Receivables Trust 2024-2 5.92% 15-feb-2030	30166DAF	US30166DAF50	2,850,000	100.84	0.12	2,881,551.21	USA
Exeter Automobile Receivables Trust 2024-4 5.48% 15-aug-2030	30166UAE	US30166UAE01	700,000	100.60	0.03	705,905.69	USA
Export Development Canada 4.75% 05-jun-2034	30216BK6	US30216BK684	5,000,000	100.49	0.21	5,041,607.00	Canada
Extra Space Storage Lp 5.7% 01-apr-2028	30225VAJ	US30225VAJ61	250,000	102.05	0.01	258,691.98	USA
Family Forest Impact Foundation Llc 5.5% 01-jul-2032	30701VAA	US30701VAA89	1,250,000	97.46	0.05	1,252,585.25	USA
FANNIE MAE GRANTOR TRUST 2000-T6FNGT 2000-T6 A17.500000% 11/25/2040	31358S3R7	--	12,145	99.37	0.00	12,145.18	USA
FANNIE MAE GRANTOR TRUST 2001-T10FNGT 2001-T10 A17.000000% 12/25/2041	3139216A1	--	65,692	100.88	0.00	66,655.02	USA
FANNIE MAE GRANTOR TRUST 2001-T12FNGT 2001-T12 A16.500000% 08/25/2041	31392A5L8	--	2,360	100.87	0.00	2,392.75	USA
FANNIE MAE GRANTOR TRUST 2001-T1FNFGT 2001-T1 A17.500000% 10/25/2040	31358S4W8	--	104,109	100.66	0.00	105,444.05	USA
FANNIE MAE GRANTOR TRUST 2001-T3FNFGT 2001-T3 A17.500000% 11/25/2040	31358S7A3	--	6,387	102.09	0.00	6,560.49	USA
FANNIE MAE GRANTOR TRUST 2001-T4FNFGT 2001-T4 A17.500000% 07/25/2041	31359SR69	--	31,000	101.15	0.00	31,551.27	USA
FANNIE MAE GRANTOR TRUST 2001-T7FNFGT 2001-T7 A17.500000% 02/25/2041	31359S6X3	--	1,398	105.11	0.00	1,477.81	USA
FANNIE MAE GRANTOR TRUST 2001-T8FNFGT 2001-T8 A17.500000% 07/25/2041	313920UK4	--	3,686	101.07	0.00	3,748.92	USA
FANNIE MAE GRANTOR TRUST 2004-T1FNFGT 2004-T1 A17.500000% 01/25/2044	31393XFT9	--	980	101.55	0.00	1,000.10	USA
FANNIE MAE REMIC TRUST 2001-W3FNW 2001-W3 A7.000000% 09/25/2041	3139216F0	--	55,123	99.42	0.00	55,013.70	USA
FANNIE MAE REMIC TRUST 2002-W6FNW 2002-W6 A17.000000% 06/25/2042	31392DF49	--	4,486	98.93	0.00	4,456.88	USA
FANNIE MAE REMIC TRUST 2003-W4FNW 2003-W4 3A4.706290% 10/25/204210/25/2042	31393AP92	--	50,311	105.51	0.00	53,375.85	USA
FANNIE MAE REMIC TRUST 2003-W4FNW 2003-W4 4A5.334810% 10/25/2042	31393AQ34	--	19,965	100.86	0.00	20,261.33	USA
FANNIE MAE REMICSFNR 2001-2 ZK6.500000% 02/25/2031	31358S6H9	--	21,636	101.85	0.00	22,152.40	USA
FANNIE MAE REMICSFNR 2001-79 BA7.000000% 03/25/2045	31392BMM5	--	7,826	101.41	0.00	7,982.85	USA
FANNIE MAE REMICSFNR 2002-33 A17.000000% 06/25/2032	31392DG55	--	53,426	101.44	0.00	54,506.01	USA
FANNIE MAE REMICSFNR 2007-104 ZE6.000000% 08/25/2037	31396XN26	--	13,279	101.61	0.00	13,559.76	USA
FANNIE MAE REMICSFNR 2007-211 MTS.750000% 03/25/2037	31396P3S8	--	2,813	100.73	0.00	2,847.41	USA
FANNIE MAE REMICSFNR 2009-11 MP7.000000% 03/25/2049	31397NNF8	--	4,598	104.79	0.00	4,845.00	USA
FANNIE MAE REMICSFNR 2010-136 BA3.500000% 12/25/2030	31398SSG9	--	126,756	97.17	0.01	123,544.73	USA
FANNIE MAE REMICSFNR 2010-49 Z14.500000% 05/25/2040	31398P5L9	--	37,808	98.26	0.00	37,291.18	USA
FANNIE MAE REMICSFNR 2013-128 CFVariable Rate 12/25/2043SOF30A + 71.448 BPS	3136AHPA2	--	218,336	98.94	0.01	216,214.11	USA
FANNIE MAE REMICSFNR 2014-1 KFVariable Rate 02/25/2044SOF30A + 71.448 BPS	3136AJAN6	--	315,750	98.90	0.01	312,568.64	USA
FANNIE MAE REMICSFNR 2014-54 CP3.500000% 09/25/2044	3136AKP23	--	2,444,599	90.18	0.09	2,211,755.03	USA
FANNIE MAE REMICSFNR 2020-45 HD3.500000% 07/25/2040	3136BAZ26	--	1,610,926	92.81	0.06	1,499,835.43	USA
FANNIE MAE TRUST 2003-W2FNW 2003-W2 1A37.500000% 07/25/2042	31392JAD1	--	6,087	103.61	0.00	6,345.09	USA
FANNIE MAE TRUST 2004-W2FNW 2004-W2 2A27.000000% 02/25/2044	31393XGQ4	--	9,411	103.06	0.00	9,753.69	USA
FANNIE MAE TRUST 2004-W2FNW 2004-W2 5A7.500000% 03/25/2044	31393XGU5	--	3,346	103.01	0.00	3,467.10	USA
Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd 4.013% 15-apr-2037	3137H92A	US3137H92A67	1,215,000	92.88	0.05	1,130,663.45	USA
Federal Home Ln Mtg Corp Multiclass Mtg Partn Cfts Gtd 4.05% 25-aug-2038	3137H9MG	US3137H9MG14	686,073	91.42	0.03	627,638.98	USA
Fhlmc 10/1 Pool#1q1008 Var 01-apr-2040	312855DM	US312855DM33	3,782	102.34	0.00	3,893.93	USA
Fhlmc 10/1 Pool#1q1313 Var 01-sep-2037	312855N6	US312855N671	1,652	101.63	0.00	1,688.90	USA
Fhlmc 10/1 Pool#1q1467 Var 01-nov-2039	312855TY	US312855TY07	59,941	103.04	0.00	62,109.37	USA
Fhlmc 10/1 Pool#849096 Var 01-oct-2041	31300MC9	US31300MC925	4,035	103.07	0.00	4,183.59	USA
Fhlmc 10/1 Pool#849631 Var 01-feb-2045	31300MVY	US31300MVY64	103,556	102.26	0.00	106,322.09	USA
Fhlmc 15yr Pool#g14090 4.500% 01-feb-2026	3128MCXT	US3128MCXT76	1,458	100.03	0.00	1,463.98	USA
Fhlmc 15yr Pool#g14759 4.500% 01-jun-2026	3128MDQL	US3128MDQL07	168	99.86	0.00	168.20	USA
Fhlmc 15yr Pool#sb0464 2.500% 01-jan-2036	3132CWQR	US3132CWQR87	878,238	91.58	0.03	806,122.69	USA
Fhlmc 20yr Balloon Pool#wa2804 4.250% 01-sep-2042	3132WWKS	US3132WWKS05	860,505	93.60	0.03	808,468.96	USA
Fhlmc 20yr Pool#c91377 4.500% 01-jun-2031	3128P7Q6	US3128P7Q632	12,617	99.31	0.00	12,576.73	USA
Fhlmc 20yr Pool#c91402 4.000% 01-oct-2031	3128P7RX	US3128P7RX38	27,970	97.87	0.00	27,467.20	USA
Fhlmc 20yr Pool#c91746 4.500% 01-dec-2033	3128P75F	US3128P75F64	14,530	98.83	0.00	14,414.97	USA
Fhlmc 20yr Pool#c91769 4.000% 01-jul-2034	3128P76E	US3128P76E80	49,802	97.28	0.00	48,612.17	USA
Fhlmc 20yr Pool#c91925 3.500% 01-apr-2037	3128P8D6	US3128P8D653	332,188	94.96	0.01	316,399.25	USA
Fhlmc 20yr Pool#rb5145 2.000% 01-feb-2042	3133KYWE	US3133KYWE57	1,590,427	82.95	0.06	1,321,907.06	USA
Fhlmc 30yr Pool#a20196 5.000% 01-apr-2034	31296WGD	US31296WGD39	4,267	100.19	0.00	4,293.20	USA
Fhlmc 30yr Pool#a64639 6.500% 01-aug-2037	3128KVEL	US3128KVEL50	1,947	103.19	0.00	2,020.15	USA
Fhlmc 30yr Pool#c01371 7.000% 01-jun-2032	31292HQY	US31292HQY35	35,292	103.73	0.00	36,815.31	USA
Fhlmc 30yr Pool#c01376 7.000% 01-jul-2032	31292HQ5	US31292HQ569	2,083	103.73	0.00	2,173.18	USA
Fhlmc 30yr Pool#c01416 7.000% 01-sep-2032	31292HSD	US31292HSD79	9,352	103.73	0.00	9,755.63	USA
Fhlmc 30yr Pool#c01437 7.000% 01-oct-2032	31292HSJ	US31292HSJ219	4,939	103.87	0.00	5,159.32	USA
Fhlmc 30yr Pool#g01749 5.500% 01-jan-2035	31283H5J	US31283H5J05	60,090	100.91	0.00	60,914.85	USA
Fhlmc 30yr Pool#g01767 6.500% 01-dec-2032	31283H6C	US31283H6C43	51,741	103.58	0.00	53,872.55	USA
Fhlmc 30yr Pool#g01768 6.500% 01-dec-2031	31283H6D	US31283H6D26	1,349	102.61	0.00	1,391.85	USA
Fhlmc 30yr Pool#g01976 6.000% 01-dec-2033	3128LXFR	US3128LXFR68	7,630	102.14	0.00	7,831.48	USA
Fhlmc 30yr Pool#g02033 7.000% 01-nov-2032	3128LXHJ	US3128LXHJ25	150,544	103.73	0.01	157,040.52	USA
Fhlmc 30yr Pool#g02385 6.000% 01-nov-2036	3128LXUJ	US3128LXUJ77	20,475	101.97	0.00	20,979.38	USA

Source: FactSet. Excludes cash.



Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fhlmc 30yr Pool#g03771 6.500% 01-jan-2038	3128M5QY	US3128M5QY94	602	103.41	0.00	625.92	USA
Fhlmc 30yr Pool#g04710 6.000% 01-sep-2038	3128M6R7	US3128M6R759	7,805	103.05	0.00	8,081.71	USA
Fhlmc 30yr Pool#g06447 4.500% 01-may-2041	3128M8P8	US3128M8P817	35,275	97.05	0.00	34,365.28	USA
Fhlmc 30yr Pool#g06570 6.000% 01-feb-2039	3128M8T3	US3128M8T389	11,617	103.84	0.00	12,121.66	USA
Fhlmc 30yr Pool#g07480 6.000% 01-may-2039	3128M9UD	US3128M9UD24	29,671	103.82	0.00	30,951.44	USA
Fhlmc 30yr Pool#g07504 4.500% 01-jul-2041	3128M9U5	US3128M9U591	16,597	97.05	0.00	16,168.66	USA
Fhlmc 30yr Pool#g07568 4.500% 01-sep-2041	3128M9W5	US3128M9W571	114,576	97.05	0.00	111,622.93	USA
Fhlmc 30yr Pool#g07598 4.500% 01-nov-2043	3128M9X3	US3128M9X314	8,772	97.05	0.00	8,546.10	USA
Fhlmc 30yr Pool#g07612 4.500% 01-dec-2043	3128M9YH	US3128M9YH91	74,335	95.98	0.00	71,627.80	USA
Fhlmc 30yr Pool#g07686 4.500% 01-mar-2044	3128M92T	US3128M92T86	9,545	96.18	0.00	9,216.17	USA
Fhlmc 30yr Pool#g07775 4.500% 01-jul-2044	3128M96L	US3128M96L15	100,929	96.18	0.00	97,451.16	USA
Fhlmc 30yr Pool#g07805 4.500% 01-may-2042	3128MAAE	US3128MAAE98	35,702	94.45	0.00	33,856.06	USA
Fhlmc 30yr Pool#g07857 4.500% 01-apr-2040	3128MAB2	US3128MAB244	47,368	97.05	0.00	46,148.07	USA
Fhlmc 30yr Pool#g07943 4.500% 01-aug-2044	3128MAEQ	US3128MAEQ82	376,478	96.18	0.02	363,511.91	USA
Fhlmc 30yr Pool#g08568 4.500% 01-jan-2044	3128MJT2	US3128MJT262	84,647	96.18	0.00	81,729.89	USA
Fhlmc 30yr Pool#g08707 4.000% 01-may-2046	3128MYD	US3128MYD68	631,827	92.95	0.03	589,412.73	USA
Fhlmc 30yr Pool#g60034 4.500% 01-feb-2045	31335ABB	US31335ABB35	510,331	95.29	0.02	488,184.65	USA
Fhlmc 30yr Pool#g60153 4.500% 01-oct-2044	31335AE2	US31335AE203	21,196	95.99	0.00	20,425.16	USA
Fhlmc 30yr Pool#g60480 4.500% 01-nov-2045	31335AQ9	US31335AQ926	151,465	96.20	0.01	146,278.90	USA
Fhlmc 30yr Pool#g60701 4.500% 01-mar-2046	31335AX6	US31335AX609	75,595	96.18	0.00	72,992.10	USA
Fhlmc 30yr Pool#g61030 4.500% 01-mar-2047	31335BEB	US31335BEB80	278,061	96.18	0.01	268,479.10	USA
Fhlmc 30yr Pool#g61606 4.500% 01-sep-2048	31335BYB	US31335BYB60	594,310	95.57	0.02	570,203.44	USA
Fhlmc 30yr Pool#h01774 6.500% 01-sep-2037	3128MT6K	US3128MT6K98	8,916	101.00	0.00	9,053.00	USA
Fhlmc 30yr Pool#h09069 6.500% 01-sep-2037	3128UNCE	US3128UNCE00	3,460	102.31	0.00	3,559.03	USA
Fhlmc 30yr Pool#h09070 6.500% 01-sep-2037	3128UNCF	US3128UNCF74	1,033	100.96	0.00	1,048.92	USA
Fhlmc 30yr Pool#h09117 6.500% 01-nov-2037	3128UNDW	US3128UNDW98	1,092	101.39	0.00	1,112.90	USA
Fhlmc 30yr Pool#h09203 6.000% 01-jun-2038	3128UNGL	US3128UNGL07	2,895	100.37	0.00	2,919.89	USA
Fhlmc 30yr Pool#h09204 5.500% 01-jun-2037	3128UNGM	US3128UNGM89	473	99.70	0.00	474.15	USA
Fhlmc 30yr Pool#qa7075 3.000% 01-feb-2050	3133A12G	US3133A12G69	1,417,416	86.27	0.05	1,226,408.81	USA
Fhlmc 30yr Pool#qd5507 2.000% 01-jan-2052	3133B3DL	US3133B3DL81	1,333,072	79.04	0.04	1,055,915.21	USA
Fhlmc 30yr Pool#qd9791 2.000% 01-apr-2052	3133B7Y2	US3133B7Y230	1,756,616	77.91	0.06	1,371,580.50	USA
Fhlmc 30yr Pool#qe0359 3.500% 01-apr-2052	3133B9MG	US3133B9MG65	1,628,208	88.87	0.06	1,451,749.22	USA
Fhlmc 30yr Pool#ra3019 2.500% 01-jul-2050	3133KJKB	US3133KJKB84	820,408	82.48	0.03	678,343.51	USA
Fhlmc 30yr Pool#ra3053 2.000% 01-jul-2050	3133KJMA	US3133KJMA78	912,845	78.92	0.03	721,906.82	USA
Fhlmc 30yr Pool#ra3167 2.000% 01-jul-2050	3133KJQU	US3133KJQU96	4,135,926	79.12	0.14	3,279,279.92	USA
Fhlmc 30yr Pool#ra3202 2.500% 01-jul-2050	3133KJRX	US3133KJRX27	3,697,050	82.79	0.13	3,068,310.78	USA
Fhlmc 30yr Pool#ra3580 2.000% 01-sep-2050	3133KJ6R	US3133KJ6R88	1,133,356	78.78	0.04	894,747.61	USA
Fhlmc 30yr Pool#ra4119 2.000% 01-dec-2050	3133KKSJ	US3133KKSJ57	2,113,192	79.04	0.07	1,673,716.75	USA
Fhlmc 30yr Pool#ra4245 2.000% 01-dec-2050	3133KKEW	US3133KKEW53	1,258,396	78.86	0.04	994,475.15	USA
Fhlmc 30yr Pool#ra6686 4.000% 01-jan-2052	3133KNNB	US3133KNNB54	1,010,531	91.66	0.04	929,611.31	USA
Fhlmc 30yr Pool#ra7127 3.500% 01-apr-2052	3133KN4L	US3133KN4L47	9,112,350	88.76	0.35	8,114,477.24	USA
Fhlmc 30yr Pool#ra7655 3.500% 01-jul-2052	3133KPQG	US3133KPQG62	8,578,513	88.84	0.33	7,646,243.75	USA
Fhlmc 30yr Pool#ra9386 6.000% 01-jul-2053	3133KRNB	US3133KRNB68	1,164,009	100.74	0.05	1,178,403.80	USA
Fhlmc 30yr Pool#rj0713 6.500% 01-jan-2054	3142GQYK	US3142GQYK29	1,787,513	102.75	0.08	1,846,286.30	USA
Fhlmc 30yr Pool#rj0867 7.000% 01-feb-2054	3142GQ6D	US3142GQ6D96	1,832,453	104.21	0.08	1,920,347.41	USA
Fhlmc 30yr Pool#sd1470 2.000% 01-mar-2052	3132DNT3	US3132DNT372	4,361,692	78.82	0.15	3,445,286.26	USA
Fhlmc 30yr Pool#sd1556 2.000% 01-jun-2052	3132DNWR	US3132DNWR06	4,503,831	77.91	0.15	3,516,534.84	USA
Fhlmc 30yr Pool#sd1844 3.000% 01-jun-2052	3132DPBM	US3132DPBM95	1,590,751	85.56	0.06	1,365,044.55	USA
Fhlmc 30yr Pool#sd1919 3.000% 01-mar-2052	3132DPDY	US3132DPDY16	1,206,700	86.20	0.04	1,043,211.43	USA
Fhlmc 30yr Pool#sd2088 3.500% 01-jun-2052	3132DPJ9	US3132DPJ907	3,415,992	88.52	0.13	3,033,888.83	USA
Fhlmc 30yr Pool#sd2282 3.500% 01-jan-2052	3132DPRB	US3132DPRB66	1,279,313	89.38	0.05	1,147,143.70	USA
Fhlmc 30yr Pool#sd3637 6.000% 01-aug-2053	3132E0BE	US3132E0BE16	1,037,095	100.74	0.04	1,049,904.18	USA
Fhlmc 30yr Pool#sd3875 3.500% 01-apr-2051	3132E0JU	US3132E0JU75	2,548,330	88.87	0.10	2,272,053.21	USA
Fhlmc 30yr Pool#sd3937 2.500% 01-may-2052	3132E0LS	US3132E0LS91	2,521,271	82.60	0.09	2,087,769.10	USA
Fhlmc 30yr Pool#sd4880 4.500% 01-sep-2053	3132DSM5	US3132DSM582	3,684,899	94.55	0.15	3,497,708.64	USA
Fhlmc 30yr Pool#sd5012 5.000% 01-mar-2054	3132DSR9	US3132DSR953	10,155,959	96.71	0.42	9,863,946.08	USA
Fhlmc 30yr Pool#sd5322 4.000% 01-mar-2053	3132DS4F	US3132DS4F66	1,274,372	91.46	0.05	1,169,823.18	USA
Fhlmc 30yr Pool#sd5563 5.500% 01-may-2054	3132DTFC	US3132DTFC99	3,772,223	99.24	0.16	3,760,868.67	USA
Fhlmc 30yr Pool#sd5603 5.500% 01-jun-2054	3132DTGL	US3132DTGL89	1,563,377	99.98	0.07	1,570,250.35	USA
Fhlmc 30yr Pool#sd5641 5.500% 01-jun-2053	3132DTHS	US3132DTHS24	1,726,329	99.27	0.07	1,721,679.87	USA
Fhlmc 30yr Pool#sd7528 2.000% 01-nov-2050	3132DVLH	US3132DVLH68	1,241,574	79.24	0.04	985,844.40	USA
Fhlmc 30yr Pool#sd8044 3.000% 01-feb-2050	3132DV5D	US3132DV5D38	5,189,161	86.21	0.19	4,486,665.64	USA
Fhlmc 30yr Pool#sd8090 2.000% 01-sep-2050	3132DV7B	US3132DV7B53	10,384,334	78.51	0.35	8,169,788.81	USA
Fhlmc 30yr Pool#sd8108 3.000% 01-nov-2050	3132DWAH	US3132DWAH60	1,606,406	85.99	0.06	1,385,435.40	USA
Fhlmc 30yr Pool#sd8140 2.000% 01-apr-2051	3132DWBH	US3132DWBH51	3,269,079	78.35	0.11	2,566,709.85	USA
Fhlmc 30yr Pool#sd8191 3.500% 01-jan-2052	3132DWC4	US3132DWC437	1,486,690	88.82	0.06	1,324,875.90	USA
Fhlmc 30yr Pool#sd8196 3.500% 01-feb-2052	3132DWC9	US3132DWC924	478,613	88.89	0.02	426,834.54	USA
Fhlmc 30yr Pool#sd8244 4.000% 01-sep-2052	3132DWER	US3132DWER07	1,148,919	91.57	0.04	1,055,867.37	USA
Fhlmc 30yr Pool#sd8265 4.000% 01-nov-2052	3132DWFE	US3132DWFE84	6,175,360	91.56	0.24	5,674,578.39	USA
Fhlmc 30yr Pool#sd8408 5.500% 01-mar-2054	3132DWKV	US3132DWKV45	10,946,160	98.72	0.46	10,855,797.17	USA
Fhlmc 30yr Pool#sd8469 5.500% 01-oct-2054	3132DWMS	US3132DWMS97	11,189,870	98.72	0.47	11,097,488.61	USA
Fhlmc 30yr Pool#v83115 4.500% 01-mar-2047	3132L8N8	US3132L8N866	124,371	95.90	0.01	119,737.60	USA
Fhlmc 30yr Pool#zi8701 6.000% 01-apr-2039	3131WMMU	US3131WMMU200	14,391	102.66	0.00	14,844.89	USA
Fhlmc 5/1 Pool#1q0044 Var 01-apr-2036	3128S4BM	US3128S4BM85	5,065	101.19	0.00	5,150.84	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fhlmc 5/1 Pool#2b1332 Var 01-apr-2043	31326FPR	US31326FPR37	28,618	101.15	0.00	29,101.12	USA
Fhlmc 5/1 Pool#847912 Var 01-apr-2038	3128JRYH	US3128JRYH36	76,170	102.80	0.00	78,717.44	USA
Fhlmc 7/1 Pool#2b2558 Var 01-may-2044	31326GZX	US31326GZX77	702	100.95	0.00	712.31	USA
Fhlmc 7/1 Pool#2b2791 Var 01-jul-2044	31326HC4	US31326HC441	16,553	101.93	0.00	16,976.05	USA
Fhlmc 7/1 Pool#2b3644 Var 01-jan-2045	31326JBM	US31326JBM18	74,539	101.86	0.00	76,302.92	USA
Fhlmc 7/1 Pool#2b3728 Var 01-dec-2044	31326JD9	US31326JD981	30,643	102.18	0.00	31,462.92	USA
Fhlmc 7/1 Pool#2b3797 Var 01-feb-2045	31326JGE	US31326JGE47	122,469	102.62	0.01	126,291.35	USA
Fhlmc 7/1 Pool#2b3821 Var 01-feb-2045	31326JG6	US31326JG612	11,860	102.58	0.00	12,225.18	USA
Fhlmc 7/1 Pool#840286 Var 01-may-2046	31347AJ7	US31347AJ702	13,752	102.71	0.00	14,204.07	USA
Fhlmc 7/1 Pool#841485 Var 01-sep-2052	31288QUJ	US31288QUJ74	833,676	97.27	0.03	813,817.77	USA
Fhlmc 7/1 Pool#849207 Var 01-aug-2042	31300MGQ	US31300MGQ06	2,371	103.47	0.00	2,467.63	USA
Fhlmc 7/1 Pool#849244 Var 01-jan-2044	31300MHV	US31300MHV81	21,752	102.22	0.00	22,351.70	USA
Fhlmc 7/1 Pool#849254 Var 01-jan-2042	31300MH7	US31300MH718	25,452	103.01	0.00	26,366.33	USA
Fhlmc 7/1 Pool#849505 Var 01-oct-2044	31300MR2	US31300MR212	36,136	102.87	0.00	37,392.84	USA
Fhlmc 7/1 Pool#849506 Var 01-nov-2044	31300MR3	US31300MR394	236,629	103.11	0.01	245,407.05	USA
Fhlmc 7/1 Pool#849526 Var 01-aug-2044	31300MSP	US31300MSP94	203,514	102.71	0.01	210,164.22	USA
Fhlmc 7/1 Pool#849536 Var 01-nov-2044	31300MSZ	US31300MSZ76	22,676	102.73	0.00	23,427.19	USA
Fhlmc 7/1 Pool#849625 Var 01-jan-2045	31300MVS	US31300MVS96	14,034	102.70	0.00	14,493.48	USA
Fhlmc 7/1 Pool#849885 Var 01-dec-2045	31300M6W	US31300M6W82	101,177	102.40	0.00	104,171.88	USA
FHLMC MULTICLASS MTG 2957 VZ 5.000% 02/15/2035 DD 04/01/05	31395TLJ1	--	32,937	100.43	0.00	33,216.60	USA
Flagship Credit Auto Trust 2021-2 1.59% 15-jun-2027	33844WAG	US33844WAG50	4,000,000	95.54	0.16	3,824,457.20	USA
Flagship Credit Auto Trust 2022-2 5.8% 17-apr-2028	33844XAL	US33844XAL29	2,110,000	92.67	0.08	1,960,679.01	USA
Flex Ltd. 5.25% 15-jan-2032	33938XAF	US33938XAF24	400,000	98.39	0.02	401,126.88	USA
Florida Dev Fin Corp Rev Var 01-jul-2057	340618DX	US340618DX28	755,000	103.39	0.03	804,285.19	USA
Fmg Resources (august 2006) Pty Ltd. 6.125% 15-apr-2032	30251GBE	US30251GBE61	2,500,000	99.12	0.11	2,510,392.75	Australia
Fnma 10/1 Pool#888254 Var 01-nov-2036	31410FZT	US31410FZT55	5,167	100.74	0.00	5,236.57	USA
Fnma 10/1 Pool#ad0482 Var 01-dec-2039	31418MRC	US31418MRC81	9,401	101.58	0.00	9,602.16	USA
Fnma 10/1 Pool#al2733 Var 01-jul-2041	3138EKB	US3138EKB05	32,623	103.43	0.00	33,944.75	USA
Fnma 10/1 Pool#al8489 Var 01-may-2046	3138ETNF	US3138ETNF99	22,728	101.38	0.00	23,149.04	USA
Fnma 10/20yr Io Pool#ae0287 5.500% 01-feb-2038	31419AJ9	US31419AJ998	2,295	99.52	0.00	2,294.70	USA
Fnma 15yr Pool#al1900 4.500% 01-aug-2026	3138EJDE	US3138EJDE52	12,091	99.80	0.00	12,111.52	USA
Fnma 15yr Pool#al2442 5.000% 01-sep-2025	3138EJWC	US3138EJWC85	0	100.57	0.00	0.07	USA
Fnma 15yr Pool#al7205 3.500% 01-dec-2029	3138EQAF	US3138EQAF97	121,379	97.89	0.01	119,168.74	USA
Fnma 15yr Pool#al9063 3.500% 01-feb-2031	3138ERB9	US3138ERB905	338,298	97.56	0.01	331,021.63	USA
Fnma 15yr Pool#bt7339 2.000% 01-sep-2036	3140LWEM	US3140LWEM51	1,153,708	88.88	0.04	1,027,347.36	USA
Fnma 15yr Pool#cb1090 2.500% 01-jul-2036	3140QLF8	US3140QLF842	920,369	91.08	0.04	840,184.94	USA
Fnma 15yr Pool#fm2500 2.500% 01-mar-2035	3140X5X6	US3140X5X651	1,262,779	91.74	0.05	1,161,125.28	USA
Fnma 20yr Pool#310098 4.500% 01-jun-2036	31374CNP	US31374CNP76	18,330	96.56	0.00	17,766.89	USA
Fnma 20yr Pool#ab1763 4.000% 01-nov-2030	31416W5Z	US31416W5Z18	107,168	98.09	0.00	105,477.84	USA
Fnma 20yr Pool#ai8900 4.500% 01-sep-2031	3138AN3J	US3138AN3J00	29,192	99.08	0.00	29,033.74	USA
Fnma 20yr Pool#al4165 4.500% 01-jan-2031	3138ELTX	US3138ELTX16	64,090	98.93	0.00	63,643.94	USA
Fnma 20yr Pool#al4778 4.000% 01-oct-2032	3138EMJY	US3138EMJY81	35,956	97.75	0.00	35,268.83	USA
Fnma 20yr Pool#al5145 4.000% 01-oct-2033	3138EMWF	US3138EMWF46	38,321	96.72	0.00	37,191.98	USA
Fnma 20yr Pool#al5861 4.500% 01-jan-2031	3138ENQP	US3138ENQP74	5,336	98.95	0.00	5,300.38	USA
Fnma 20yr Pool#al6720 4.000% 01-jun-2034	3138EPPE	US3138EPPE84	483,781	97.07	0.02	471,222.04	USA
Fnma 20yr Pool#al8830 4.000% 01-oct-2034	3138ETY4	US3138ETY424	347,389	97.75	0.01	340,733.30	USA
Fnma 20yr Pool#as0901 4.000% 01-nov-2033	3138WAAB	US3138WAAB30	308,355	97.15	0.01	300,596.46	USA
Fnma 20yr Pool#ax3052 4.000% 01-oct-2034	3138Y4MA	US3138Y4MA42	57,058	96.84	0.00	55,446.48	USA
Fnma 20yr Pool#cb0469 2.500% 01-may-2041	3140QKQX	US3140QKQX95	821,086	85.58	0.03	704,417.13	USA
Fnma 20yr Pool#cb1842 2.500% 01-oct-2041	3140QMBL	US3140QMBL78	1,249,737	85.83	0.05	1,075,223.53	USA
Fnma 20yr Pool#fs6136 2.500% 01-mar-2043	3140XNZM	US3140XNZM74	1,657,225	85.08	0.06	1,413,445.09	USA
Fnma 20yr Pool#ma0587 4.000% 01-dec-2030	31417YJM	US31417YJM73	148,502	98.11	0.01	146,194.93	USA
Fnma 20yr Pool#ma0634 4.500% 01-jan-2031	31417YV4	US31417YV468	5,435	99.26	0.00	5,415.66	USA
Fnma 20yr Pool#ma0776 4.500% 01-jun-2031	31417Y2J	US31417Y2J56	8,667	99.18	0.00	8,628.45	USA
Fnma 20yr Pool#ma1814 4.000% 01-mar-2034	31418BAQ	US31418BAQ95	191,820	97.22	0.01	187,122.26	USA
Fnma 20yr Pool#ma2141 4.000% 01-jan-2035	31418BLX	US31418BLX28	860,502	96.87	0.04	836,416.59	USA
Fnma 20yr Pool#ma2455 4.000% 01-nov-2035	31418BWR	US31418BWR31	51,470	96.72	0.00	49,951.79	USA
Fnma 20yr Pool#ma2880 4.000% 01-jan-2037	31418CFW	US31418CFW91	275,686	96.40	0.01	266,671.75	USA
Fnma 20yr Pool#ma2962 3.500% 01-apr-2037	31418CJG	US31418CJG06	293,227	94.39	0.01	277,630.67	USA
Fnma 20yr Pool#ma3894 4.000% 01-sep-2031	31418DKG	US31418DKG69	102,696	97.82	0.00	100,802.79	USA
Fnma 20yr Pool#ma4631 2.500% 01-jun-2042	31418EED	US31418EED85	2,776,928	85.08	0.10	2,368,459.87	USA
Fnma 30yr Pool#190344 6.000% 01-dec-2033	31368HLZ	US31368HLZ46	2,386	102.08	0.00	2,447.72	USA
Fnma 30yr Pool#310048 6.500% 01-feb-2038	31374CLS	US31374CLS34	3,124	103.64	0.00	3,255.05	USA
Fnma 30yr Pool#545819 6.500% 01-aug-2032	31385JK8	US31385JK800	11,635	102.29	0.00	11,965.35	USA
Fnma 30yr Pool#545874 6.500% 01-aug-2032	31385JMX	US31385JMX36	3,726	102.12	0.00	3,825.35	USA
Fnma 30yr Pool#545996 7.000% 01-aug-2032	31385JRR	US31385JRR13	45,123	103.62	0.00	47,018.69	USA
Fnma 30yr Pool#555531 5.500% 01-jun-2033	31385XEC	US31385XEC74	24,923	100.82	0.00	25,242.61	USA
Fnma 30yr Pool#555798 6.500% 01-may-2033	31385XNP	US31385XNP86	1,708	102.30	0.00	1,756.02	USA
Fnma 30yr Pool#725019 6.000% 01-nov-2033	31402CPC	US31402CPC00	2,348	101.49	0.00	2,394.93	USA
Fnma 30yr Pool#725228 6.000% 01-mar-2034	31402CVV	US31402CVV17	131,173	102.19	0.01	134,708.38	USA
Fnma 30yr Pool#725484 7.000% 01-aug-2032	31402C6V	US31402C6V96	46,254	103.62	0.00	48,197.86	USA
Fnma 30yr Pool#735415 6.500% 01-dec-2032	31402RAQ	US31402RAQ20	6,395	103.68	0.00	6,665.09	USA
Fnma 30yr Pool#735417 6.500% 01-mar-2035	31402RAS	US31402RAS85	131,909	103.17	0.01	136,800.40	USA
Fnma 30yr Pool#735503 6.000% 01-apr-2035	31402RDG	US31402RDG11	30,631	102.71	0.00	31,614.00	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fnma 30yr Pool#735649 6.000% 01-dec-2032	31402RH2	US31402RH281	2,991	102.70	0.00	3,086.27	USA
Fnma 30yr Pool#735897 5.500% 01-oct-2035	31402RRS	US31402RRS03	38,683	100.66	0.00	39,116.24	USA
Fnma 30yr Pool#745329 6.000% 01-jul-2035	31403DA6	US31403DA664	3,692	102.45	0.00	3,800.66	USA
Fnma 30yr Pool#745869 6.000% 01-mar-2036	31403DT2	US31403DT250	142	102.90	0.00	146.94	USA
Fnma 30yr Pool#745942 6.000% 01-apr-2034	31403DWB	US31403DWB18	8,857	102.73	0.00	9,142.32	USA
Fnma 30yr Pool#865213 7.000% 01-nov-2029	31409AGW	US31409AGW36	26,432	103.62	0.00	27,543.10	USA
Fnma 30yr Pool#888560 6.000% 01-nov-2035	31410GES	US31410GE904	8,630	102.13	0.00	8,856.84	USA
Fnma 30yr Pool#888673 6.000% 01-apr-2035	31410GJS	US31410GJS30	6,987	102.72	0.00	7,211.71	USA
Fnma 30yr Pool#888891 6.500% 01-nov-2037	31410GRL	US31410GRL94	750	104.57	0.00	788.04	USA
Fnma 30yr Pool#888956 6.000% 01-mar-2036	31410GTM	US31410GTM59	5,324	102.67	0.00	5,493.00	USA
Fnma 30yr Pool#889072 6.500% 01-dec-2037	31410GW9	US31410GW906	11,907	104.56	0.00	12,515.19	USA
Fnma 30yr Pool#889241 6.500% 01-mar-2038	31410G5A	US31410G5A70	3,375	102.89	0.00	3,491.20	USA
Fnma 30yr Pool#889466 6.000% 01-may-2038	31410KFF	US31410KFF66	25,590	103.69	0.00	26,663.58	USA
Fnma 30yr Pool#889855 5.500% 01-nov-2033	31410KTL	US31410KTL88	4,489	100.69	0.00	4,540.64	USA
Fnma 30yr Pool#889886 7.000% 01-dec-2037	31410KJK	US31410KJK86	185	103.77	0.00	193.22	USA
Fnma 30yr Pool#889984 6.500% 01-oct-2038	31410KXM	US31410KX116	10,803	104.02	0.00	11,296.26	USA
Fnma 30yr Pool#938012 6.000% 01-jul-2037	31412XR9	US31412XR972	16,916	103.42	0.00	17,578.15	USA
Fnma 30yr Pool#976853 5.500% 01-nov-2029	31414UWN	US31414UWN44	3,132	101.27	0.00	3,185.89	USA
Fnma 30yr Pool#995051 6.000% 01-mar-2037	31416BL8	US31416BL899	8,253	103.72	0.00	8,601.54	USA
Fnma 30yr Pool#995487 6.000% 01-aug-2037	31416B2U	US31416B2U10	23,308	102.04	0.00	23,900.39	USA
Fnma 30yr Pool#995575 5.500% 01-sep-2036	31416B6L	US31416B6L74	7,447	100.71	0.00	7,533.54	USA
Fnma 30yr Pool#ad0130 6.500% 01-aug-2039	31418MEC	US31418MEC29	13,154	103.27	0.00	13,654.92	USA
Fnma 30yr Pool#ad0217 6.000% 01-aug-2037	31418MG3	US31418MG306	39,696	102.12	0.00	40,735.67	USA
Fnma 30yr Pool#ad0218 6.000% 01-sep-2036	31418MG4	US31418MG488	44,424	102.50	0.00	45,758.92	USA
Fnma 30yr Pool#ad0250 5.500% 01-apr-2035	31418MH4	US31418MH478	112,843	101.90	0.00	115,508.30	USA
Fnma 30yr Pool#ad9135 5.000% 01-aug-2040	31418XH7	US31418XH700	11,743	99.61	0.00	11,746.44	USA
Fnma 30yr Pool#ae0104 5.500% 01-apr-2037	31419ADJ	US31419ADJ34	37,566	100.69	0.00	37,996.71	USA
Fnma 30yr Pool#ae0493 6.500% 01-oct-2039	31419ARP	US31419ARP48	31,259	104.16	0.00	32,729.48	USA
Fnma 30yr Pool#ae0601 5.500% 01-apr-2037	31419AUP	US31419AUP391	49,801	100.70	0.00	50,380.80	USA
Fnma 30yr Pool#ai8716 4.500% 01-aug-2041	3138ANVJ	US3138ANVJ95	11,856	96.61	0.00	11,497.63	USA
Fnma 30yr Pool#aj5417 4.500% 01-nov-2041	3138AXAT	US3138AXAT88	21,751	96.81	0.00	21,138.98	USA
Fnma 30yr Pool#aj7670 4.500% 01-dec-2041	3138EQYF	US3138EQY87	24,111	96.66	0.00	23,395.40	USA
Fnma 30yr Pool#al0160 4.500% 01-may-2041	3138EGFA	US3138EGFA73	831,018	96.73	0.03	806,962.22	USA
Fnma 30yr Pool#al3598 6.000% 01-jul-2039	3138EK7L	US3138EK7L34	47,941	103.15	0.00	49,689.49	USA
Fnma 30yr Pool#al5362 5.000% 01-sep-2039	3138EM5Y	US3138EM5Y37	33,569	99.15	0.00	33,425.33	USA
Fnma 30yr Pool#al5441 4.500% 01-sep-2041	3138ENBK	US3138ENBK43	11,450	95.93	0.00	11,027.20	USA
Fnma 30yr Pool#al5749 4.500% 01-jul-2042	3138ENL7	US3138ENL721	164,167	96.92	0.01	159,723.37	USA
Fnma 30yr Pool#al6292 4.500% 01-oct-2044	3138EN7E	US3138EN7E37	23,158	96.05	0.00	22,330.08	USA
Fnma 30yr Pool#al7049 4.500% 01-feb-2045	3138EPZP	US3138EPZP22	175,017	96.05	0.01	168,763.86	USA
Fnma 30yr Pool#al7545 4.500% 01-jan-2042	3138EQL3	US3138EQL344	49,149	96.92	0.00	47,820.31	USA
Fnma 30yr Pool#al8387 4.000% 01-mar-2046	3138ETJ9	US3138ETJ987	3,160,221	92.96	0.13	2,948,344.72	USA
Fnma 30yr Pool#al8816 4.500% 01-sep-2045	3138ETYN	US3138ETYN05	41,664	96.05	0.00	40,175.37	USA
Fnma 30yr Pool#al9128 4.500% 01-feb-2046	3138EREA	US3138EREA48	51,031	96.58	0.00	49,477.17	USA
Fnma 30yr Pool#al9781 4.500% 01-feb-2046	3138ER2P	US3138ER2P48	54,865	96.57	0.00	53,191.40	USA
Fnma 30yr Pool#as0564 4.500% 01-sep-2043	3138W9TW	US3138W9TW06	6,466	96.05	0.00	6,234.57	USA
Fnma 30yr Pool#bj9262 4.500% 01-jun-2048	3140HBJG	US3140HBJG48	243,012	95.41	0.01	232,765.76	USA
Fnma 30yr Pool#bm1106 4.500% 01-feb-2046	3140J5GQ	US3140J5GQ63	406,932	96.92	0.02	395,919.53	USA
Fnma 30yr Pool#bm1357 4.500% 01-jan-2043	3140J5QK	US3140J5QK83	444,624	95.97	0.02	428,394.55	USA
Fnma 30yr Pool#bm3899 4.000% 01-apr-2048	3140J8KM	US3140J8KM43	381,619	93.55	0.02	358,270.16	USA
Fnma 30yr Pool#bm3900 4.000% 01-apr-2048	3140J8KN	US3140J8KN26	1,054,347	92.60	0.04	979,799.72	USA
Fnma 30yr Pool#bm5704 5.000% 01-dec-2048	3140JAKS	US3140JAKS65	133,524	98.40	0.01	131,943.77	USA
Fnma 30yr Pool#br2619 2.000% 01-feb-2051	3140L04D	US3140L04D60	1,126,415	79.13	0.04	893,201.02	USA
Fnma 30yr Pool#bu8845 3.500% 01-may-2052	3140MAZK	US3140MAZK38	0	100.00	0.00	0.03	USA
Fnma 30yr Pool#bv3091 2.500% 01-feb-2052	3140MGNH	US3140MGNH07	1,537,559	82.58	0.05	1,272,893.44	USA
Fnma 30yr Pool#ca6271 2.500% 01-jul-2050	3140QD6H	US3140QD6H28	4,937,741	82.48	0.17	4,082,720.97	USA
Fnma 30yr Pool#ca6329 2.500% 01-jul-2050	3140QEA7	US3140QEA772	481,897	82.79	0.02	399,942.71	USA
Fnma 30yr Pool#ca6401 2.500% 01-jul-2050	3140QEDF	US3140QEDF66	1,982,301	82.48	0.07	1,639,043.77	USA
Fnma 30yr Pool#ca6417 3.000% 01-jul-2050	3140QEDX	US3140QEDX72	986,829	86.04	0.04	851,543.21	USA
Fnma 30yr Pool#ca6662 2.000% 01-aug-2050	3140QEML	US3140QEML34	680,438	78.92	0.02	538,145.97	USA
Fnma 30yr Pool#ca7224 2.000% 01-oct-2050	3140QFA2	US3140QFA258	1,633,052	78.80	0.05	1,289,625.82	USA
Fnma 30yr Pool#ca8099 2.000% 01-dec-2050	3140QF7M	US3140QF7M58	473,268	79.02	0.02	374,753.06	USA
Fnma 30yr Pool#ca8440 2.000% 01-jan-2051	3140QGLW	US3140QGLW55	259,933	79.02	0.01	205,819.57	USA
Fnma 30yr Pool#ca8473 2.000% 01-jan-2051	3140QGMX	US3140QGMX20	2,642,175	79.01	0.09	2,092,106.58	USA
Fnma 30yr Pool#cb3332 3.500% 01-apr-2052	3140QNV2	US3140QNV258	6,665,436	89.18	0.25	5,963,615.21	USA
Fnma 30yr Pool#cb3576 3.000% 01-may-2052	3140QNV6	US3140QNV678	894,061	85.77	0.03	769,093.67	USA
Fnma 30yr Pool#cb3605 3.500% 01-may-2052	3140QPAF	US3140QPAF41	1,097,916	88.88	0.04	979,048.75	USA
Fnma 30yr Pool#cb4038 5.000% 01-jun-2052	3140QPPY	US3140QPPY74	1,344,260	96.80	0.06	1,306,848.96	USA
Fnma 30yr Pool#cb7109 5.500% 01-sep-2053	3140QS3T	US3140QS3T66	1,916,406	99.21	0.08	1,910,005.71	USA
Fnma 30yr Pool#fm1769 4.500% 01-jul-2047	3140X46F	US3140X46F80	75,089	96.38	0.00	72,655.35	USA
Fnma 30yr Pool#fm4184 2.500% 01-jul-2050	3140X7UJ	US3140X7UJ63	1,303,923	83.32	0.05	1,089,088.72	USA
Fnma 30yr Pool#fm4334 3.000% 01-apr-2050	3140X7Y8	US3140X7Y861	1,499,253	86.34	0.06	1,298,151.73	USA
Fnma 30yr Pool#fm4422 2.500% 01-oct-2050	3140X74G	US3140X74G19	1,660,029	83.00	0.06	1,381,316.64	USA
Fnma 30yr Pool#fm4714 2.500% 01-oct-2050	3140X8GY	US3140X8GY79	5,542,817	82.79	0.20	4,600,188.22	USA
Fnma 30yr Pool#fm4877 2.500% 01-nov-2050	3140X8M3	US3140X8M385	4,840,750	82.86	0.17	4,021,269.05	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fnma 30yr Pool#fm4879 2.500% 01-nov-2050	3140X8M5	US3140X8M534	518,263	82.54	0.02	428,837.68	USA
Fnma 30yr Pool#fm6708 2.500% 01-jan-2051	3140XAN2	US3140XAN241	1,100,511	83.15	0.04	917,366.30	USA
Fnma 30yr Pool#fm7737 2.500% 01-feb-2051	3140XB53	US3140XB5354	1,718,412	82.54	0.06	1,421,902.14	USA
Fnma 30yr Pool#fm8348 2.500% 01-aug-2051	3140XCH2	US3140XCH272	1,000,704	82.85	0.04	831,159.30	USA
Fnma 30yr Pool#fm8595 2.500% 01-aug-2051	3140XCRR	US3140XCRR10	1,928,598	82.67	0.07	1,598,422.70	USA
Fnma 30yr Pool#fm8601 2.500% 01-aug-2051	3140XCX8	US3140XCX872	1,917,014	81.59	0.07	1,568,089.18	USA
Fnma 30yr Pool#fm8617 2.000% 01-sep-2051	3140XCX9	US3140XCX962	1,505,447	79.14	0.05	1,193,855.95	USA
Fnma 30yr Pool#fm8857 2.000% 01-oct-2051	3140XCZP	US3140XCZ955	1,761,882	79.36	0.06	1,401,234.24	USA
Fnma 30yr Pool#fm9419 3.000% 01-oct-2051	3140XDPP	US3140XDPP25	2,530,657	85.42	0.09	2,168,017.71	USA
Fnma 30yr Pool#fs0328 4.000% 01-oct-2051	3140XFLJ	US3140XFLJ88	1,350,821	91.97	0.05	1,246,796.54	USA
Fnma 30yr Pool#fs0980 3.000% 01-mar-2052	3140XGCS	US3140XGCS61	1,457,318	85.75	0.05	1,253,274.13	USA
Fnma 30yr Pool#fs1077 3.000% 01-nov-2051	3140XGFT	US3140XGFT18	1,995,017	86.07	0.07	1,722,142.96	USA
Fnma 30yr Pool#fs1395 4.000% 01-apr-2052	3140XGRR	US3140XGRR24	1,484,595	92.27	0.06	1,374,800.88	USA
Fnma 30yr Pool#fs1626 2.500% 01-apr-2052	3140XGYG	US3140XGY919	4,538,176	82.33	0.16	3,745,777.20	USA
Fnma 30yr Pool#fs1931 2.500% 01-feb-2052	3140XHED	US3140XHED57	2,648,460	83.07	0.09	2,205,591.26	USA
Fnma 30yr Pool#fs2572 2.000% 01-nov-2051	3140XH2E	US3140XH2E63	3,310,607	78.50	0.11	2,604,433.44	USA
Fnma 30yr Pool#fs2847 4.000% 01-aug-2052	3140XJEV	US3140XJEV12	1,188,584	91.63	0.05	1,093,113.72	USA
Fnma 30yr Pool#fs3088 3.000% 01-aug-2050	3140XJNE	US3140XJNE95	1,623,657	87.15	0.06	1,419,085.47	USA
Fnma 30yr Pool#fs3218 2.500% 01-mar-2052	3140XJSG	US3140XJSG98	1,581,095	82.65	0.06	1,310,096.34	USA
Fnma 30yr Pool#fs3298 2.500% 01-oct-2051	3140XJUY	US3140XJUY76	1,621,580	81.60	0.06	1,326,568.35	USA
Fnma 30yr Pool#fs3381 2.500% 01-feb-2052	3140XJXK	US3140XJXK46	1,255,748	82.03	0.04	1,032,659.26	USA
Fnma 30yr Pool#fs3382 2.000% 01-aug-2051	3140XJXL	US3140XJXL29	1,670,361	78.10	0.06	1,307,335.75	USA
Fnma 30yr Pool#fs3427 4.000% 01-oct-2052	3140XJYZ	US3140XJYZ06	2,381,990	91.85	0.09	2,195,747.15	USA
Fnma 30yr Pool#fs3549 2.500% 01-jan-2052	3140XJ5K	US3140XJ5K50	4,187,859	82.02	0.15	3,443,649.18	USA
Fnma 30yr Pool#fs4140 3.000% 01-apr-2052	3140XK56	US3140XK5686	2,940,627	86.12	0.11	2,539,789.64	USA
Fnma 30yr Pool#fs4269 2.000% 01-oct-2051	3140XKW7	US3140XKW712	1,305,713	79.14	0.04	1,035,489.54	USA
Fnma 30yr Pool#fs9797 5.000% 01-nov-2054	3140XR3F	US3140XR3F03	2,025,777	97.11	0.08	1,975,599.57	USA
Fnma 30yr Pool#ma3617 5.000% 01-mar-2049	31418DAT	US31418DAT90	159,207	98.06	0.01	156,780.71	USA
Fnma 30yr Pool#ma4157 1.500% 01-oct-2050	31418DTP	US31418DTP77	1,709,260	74.05	0.05	1,267,918.40	USA
Fnma 30yr Pool#ma4379 2.500% 01-jul-2051	31418D2M	US31418D2M38	2,570,582	82.17	0.09	2,117,509.59	USA
Fnma 30yr Pool#ma4465 2.000% 01-nov-2051	31418D6B	US31418D6B37	3,038,287	78.25	0.10	2,382,635.38	USA
Fnma 30yr Pool#ma4468 3.500% 01-nov-2051	31418D6E	US31418D6E75	1,128,806	88.80	0.04	1,005,651.22	USA
Fnma 30yr Pool#ma4492 2.000% 01-dec-2051	31418D7E	US31418D7E66	1,554,112	78.08	0.05	1,216,050.62	USA
Fnma 30yr Pool#ma4514 3.500% 01-jan-2052	31418EAQ	US31418EAQ35	1,953,904	89.08	0.07	1,746,334.14	USA
Fnma 30yr Pool#ma4565 3.500% 01-mar-2052	31418ECB	US31418ECB48	1,720,383	88.81	0.07	1,532,941.12	USA
Fnma 30yr Pool#ma4600 3.500% 01-may-2052	31418EDE	US31418EDE77	2,827,066	88.59	0.11	2,512,841.39	USA
Fnma 30yr Pool#ma4700 4.000% 01-aug-2052	31418EGJ	US31418EGJ38	2,576,241	91.57	0.10	2,367,592.04	USA
Fnma 30yr Pool#ma4732 4.000% 01-sep-2052	31418EHJ	US31418EHJ29	2,095,221	91.57	0.08	1,925,527.24	USA
Fnma 30yr Pool#ma4869 5.000% 01-jan-2053	31418EMT	US31418EMT46	13,238,502	98.75	0.56	13,133,723.66	USA
Fnma 30yr Pool#ma5271 5.000% 01-feb-2054	31418E2D	US31418E2D11	3,533,064	98.72	0.15	3,503,897.57	USA
Fnma 30yr Pool#ma5497 5.000% 01-oct-2054	31418FDB	US31418FDB04	11,233,647	98.72	0.47	11,140,903.47	USA
Fnma 40yr Pool#al0778 6.500% 01-jan-2049	3138EG2L	US3138EG2L78	4,980	104.74	0.00	5,243.08	USA
Fnma 40yr Pool#bf0045 4.500% 01-mar-2052	3140FXBP	US3140FXBP66	310,852	94.32	0.01	294,352.86	USA
Fnma 40yr Pool#bf0171 4.000% 01-jan-2057	3140FXFM	US3140FXFM99	5,498,237	91.64	0.22	5,056,941.47	USA
Fnma 5/1 Pool#745603 Var 01-may-2035	31403DKQ	US31403DKQ15	17,057	103.03	0.00	17,671.69	USA
Fnma 5/1 Pool#773521 Var 01-sep-2034	31404NLA	US31404NLA27	359	102.54	0.00	370.04	USA
Fnma 5/1 Pool#788165 Var 01-aug-2034	31405FTW	US31405FTW22	238	102.30	0.00	244.96	USA
Fnma 5/1 Pool#821697 Var 01-jun-2035	31406V3E	US31406V3E42	2,505	101.96	0.00	2,569.63	USA
Fnma 5/1 Pool#889721 Var 01-jun-2038	31410KPE	US31410KPE81	3,417	103.27	0.00	3,548.78	USA
Fnma 5/1 Pool#al4002 Var 01-aug-2043	3138ELNU	US3138ELNU31	2,864	101.95	0.00	2,935.73	USA
Fnma 5/1 Pool#al4831 Var 01-feb-2044	3138EMLM	US3138EMLM16	7,629	102.59	0.00	7,865.22	USA
Fnma 5/1 Pool#al5281 Var 01-may-2044	3138EM2P	US3138EM2P56	49,339	102.60	0.00	50,895.10	USA
Fnma 5/1 Pool#al6208 Var 01-apr-2044	3138EN3S	US3138EN3S68	59,011	103.26	0.00	61,269.06	USA
Fnma 5/1 Pool#al8749 Var 01-jan-2045	3138ETWK	US3138ETWK83	17,239	102.66	0.00	17,795.73	USA
Fnma 5/1 Pool#ao2296 Var 01-feb-2044	3138LSRS	US3138LSRS19	629	101.43	0.00	641.62	USA
Fnma 5/1 Pool#ao4105 Var 01-jun-2042	3138LUR3	US3138LUR314	5,727	101.81	0.00	5,862.22	USA
Fnma 7/1 Pool#735765 Var 01-aug-2034	31402RMM	US31402RMM60	7,579	102.76	0.00	7,834.09	USA
Fnma 7/1 Pool#al4657 Var 01-jan-2044	3138EME7	US3138EME728	51,780	101.44	0.00	52,800.23	USA
Fnma 7/1 Pool#al4980 Var 01-feb-2044	3138EMRA	US3138EMRA14	13,632	102.72	0.00	14,071.17	USA
Fnma 7/1 Pool#al5407 Var 01-jun-2044	3138ENAH	US3138ENAH23	38,802	102.80	0.00	40,119.95	USA
Fnma 7/1 Pool#al5525 Var 01-jul-2044	3138END7	US3138END710	85,210	103.01	0.00	88,298.51	USA
Fnma 7/1 Pool#al5975 Var 01-oct-2044	3138ENT9	US3138ENT906	115,638	102.55	0.01	119,246.30	USA
Fnma 7/1 Pool#al6872 Var 01-may-2045	3138EPT6	US3138EPT612	170,170	102.58	0.01	175,496.90	USA
Fnma 7/1 Pool#at7040 Var 01-sep-2044	3138WUZE	US3138WUZE67	1,006	102.58	0.00	1,038.16	USA
Fnma 7/1 Pool#aw4314 Var 01-apr-2044	3138XTYL	US3138XTYL38	79,848	102.71	0.00	82,460.67	USA
Fnma 7/1 Pool#ax0875 Var 01-nov-2044	3138Y16M	US3138Y16M23	12,741	102.41	0.00	13,117.61	USA
Fnma 7/1 Pool#ax3246 Var 01-dec-2044	3138Y4TC	US3138Y4TC35	99,288	102.61	0.00	102,410.33	USA
Fnma 7/1 Pool#ax8474 Var 01-dec-2044	3138YAMY	US3138YAMY86	16,839	102.43	0.00	17,334.94	USA
Fnma 7/1 Pool#bh9347 Var 01-oct-2047	3140GYLS	US3140GYLS62	89,138	101.62	0.00	91,108.26	USA
Fnma 7/1 Pool#bj0420 Var 01-sep-2047	3140H1PE	US3140H1PE49	93,594	102.95	0.00	96,917.82	USA
Fnma 7/1 Pool#bk7907 Var 01-nov-2048	3140HMYD	US3140HMYD07	222,281	100.70	0.01	224,518.51	USA
Fnma 7/1 Pool#bm4873 Var 01-oct-2048	3140J9MX	US3140J9MX62	89,495	101.28	0.00	90,873.33	USA
Fnma 7/1 Pool#bm7080 Var 01-oct-2052	3140JB2N	US3140JB2N56	3,079,810	96.16	0.13	2,971,026.83	USA
Fnma Remic Trust 2021-m1g 1.469% 25-nov-2030	3136BFRV	US3136BFRV70	3,100,000	82.95	0.11	2,571,349.56	USA

Source: FactSet. Excludes cash.



Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Fnma Remic Trust 2021-m3g 1.245% 25-jan-2031	31368G3C	US31368G3C37	2,000,000	81.84	0.07	1,636,816.40	USA
FNW02006,2A	31392DH70	--	4,486	99.60	0.00	4,488.08	USA
FORD CREDIT AUTO OWNER TRUST 2021-REV1FORDR 2021-1 D2.310000% 10/17/2033	345340AD5	--	1,750,000	96.01	0.07	1,681,961.40	USA
Ford Credit Auto Owner Trust 2024-b 5.1% 15-apr-2029	34531QAD	US34531QAD16	1,082,000	100.93	0.05	1,094,519.50	USA
Ford Foundation 2.815% 01-jun-2070	34531XAC	US34531XAC83	5,065,000	56.18	0.12	2,857,245.72	USA
Ford Motor Company 3.25% 12-feb-2032	345370DA	US345370DA55	2,500,000	83.12	0.09	2,109,326.75	USA
Ford Motor Company 6.1% 19-aug-2032	345370DB	US345370DB39	1,000,000	99.51	0.04	1,017,473.00	USA
Ford Motor Credit Company Llc 3.375% 13-nov-2025	345397B2	US345397B280	450,000	98.47	0.02	445,132.98	USA
Ford Motor Credit Company Llc 4.134% 04-aug-2025	345397XL	US345397XL24	400,000	99.36	0.02	404,187.64	USA
Ford Motor Credit Company Llc 5.125% 16-jun-2025	345397A6	US345397A605	350,000	99.89	0.01	350,371.49	USA
Ford Motor Credit Company Llc 5.303% 06-sep-2029	345397G2	US345397G230	1,130,000	98.03	0.05	1,126,851.48	USA
Ford Motor Credit Company Llc 6.8% 12-may-2028	345397C9	US345397C924	1,125,000	103.26	0.05	1,172,045.81	USA
Ford Motor Credit Company Llc 7.35% 04-nov-2027	345397C3	US345397C353	525,000	104.71	0.02	555,831.62	USA
FREDDIE MAC MULTICLASS CERTIFICATES SERIES 2024-POFHMR 2024-P016 A24.605967% 09/	3137HDIJ5	--	2,500,000	96.28	0.10	2,416,475.43	USA
FREDDIE MAC REMICSFHR 2084 ZC6.500000% 08/15/2028	3133TGSU9	--	20,736	101.84	0.00	21,229.81	USA
FREDDIE MAC REMICSFHR 2295 BD6.000000% 03/15/2031	3133TRQM0	--	7,016	101.99	0.00	7,190.38	USA
FREDDIE MAC REMICSFHR 2676 PZ5.500000% 09/15/2033	31394JPJ0	--	31,091	101.97	0.00	31,846.53	USA
FREDDIE MAC REMICSFHR 2944 OH5.500000% 03/15/2035	31395PCL4	--	121,349	102.37	0.01	124,783.90	USA
FREDDIE MAC REMICSFHR 3143 BC5.500000% 02/15/2036	31396NG75	--	95,748	102.47	0.00	98,551.58	USA
FREDDIE MAC REMICSFHR 3185 GT6.000000% 07/15/2026	31396UBX7	--	10,957	100.38	0.00	11,053.47	USA
FREDDIE MAC REMICSFHR 3330 GZ5.500000% 06/15/2037	313971FK5	--	2,393	98.86	0.00	2,376.58	USA
FREDDIE MAC REMICSFHR 4283 EW4.500000% 12/15/2043	3137B6GQ8	--	99,354	96.56	0.00	96,311.34	USA
FREDDIE MAC REMICSFHR 4319 MA4.500000% 03/15/2044	3137B8LR6	--	179,279	97.08	0.01	174,717.24	USA
FREDDIE MAC REMICSFHR 4440 ZD2.500000% 02/15/2045	3137BGGC7	--	3,374,858	86.85	0.12	2,938,123.37	USA
FREDDIE MAC REMICSFHR 5092 BC2.500000% 06/25/2036	3137FYAY2	--	135,729	98.97	0.01	134,614.74	USA
FREDDIE MAC REMICSFHR 5133 BD3.000000% 07/25/2041	3137H1MA1	--	2,279,101	90.39	0.09	2,065,858.67	USA
FREDDIE MAC STRIPSFHS 299 F1Variable Rate 01/15/2043SOFOR30A + 61.448 BPS	3132HTKA3	--	131,602	98.51	0.01	129,946.86	USA
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-41 2A4.691987% 07/25/2032	31392MEM0	--	17,476	91.61	0.00	16,077.39	USA
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-48 1A4.372570% 07/25/2033	31392UZ56	--	159,328	94.40	0.01	150,933.43	USA
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-51 1A6.500000% 09/25/2043	31392W7B0	--	107,069	101.41	0.00	109,156.52	USA
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-51 2A7.500000% 08/25/2042	31392W7D6	--	40,260	102.32	0.00	41,446.13	USA
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-54 3A7.000000% 02/25/2043	31393LFM0	--	312,924	102.50	0.01	322,568.04	USA
FREDDIE MAC STRUCTURED PASS-THROUGH CERTIFICATESFSPC T-57 1A27.000000% 07/25/204	31394JD95	--	18,235	103.33	0.00	18,948.21	USA
Freeport-mcmoran, Inc. 5.25% 01-sep-2029	35671DCD	US35671DCD57	1,532,000	100.02	0.07	1,559,191.16	USA
Fremf 2017-k69 Mortgage Trust 3.854% 25-oct-2049	30305KAJ	US30305KAJ34	2,788,000	95.50	0.11	2,662,677.17	USA
Fremf 2018-k83 Mortgage Trust 4.42% 25-nov-2051	302958AQ	US302958AQ69	2,890,000	95.46	0.12	2,758,851.80	USA
Fremf 2019-k100 Mortgage Trust 3.614% 25-sep-2029	30313PAU	US30313PAU75	130,000	90.91	0.01	118,186.68	USA
Fremf 2019-k96 Mortgage Trust 3.942% 25-aug-2056	30314DAG	US30314DAG43	1,910,000	92.46	0.08	1,766,028.02	USA
Fremf 2020-k737 Mortgage Trust 3.416% 25-jan-2053	30300SAU	US30300SAU69	640,000	96.01	0.03	614,463.30	USA
Frete 2021-ml08 Tr 1.877% 25-jul-2037	30318LAB	US30318LAB36	1,613,436	77.90	0.05	1,257,447.16	USA
Frete 2021-ml12 Tr @na 25-jul-2041	35833TAB	US35833TAB17	9,837,113	9.07	0.04	892,292.96	USA
Frontier Issuer Llc 11.5% 20-aug-2053	35910EAC	US35910EAC84	1,000,000	106.65	0.05	1,069,966.10	USA
Frontier Issuer Llc 6.19% 20-jun-2054	35910EAA	US35910EAA01	880,000	101.70	0.04	896,607.89	USA
Frontier Issuer Llc 6.6% 20-aug-2053	35910EAA	US35910EAA29	1,625,000	101.77	0.07	1,657,100.90	USA
Fs Kkr Capital Corp. 6.125% 15-jan-2030	302635AP	US302635AP20	845,000	99.88	0.04	849,840.75	USA
Fs Kkr Capital Corp. 6.875% 15-aug-2029	302635AN	US302635AN71	540,000	103.14	0.02	578,071.35	USA
Ga Global Funding Trust 4.4% 23-sep-2027	36143L2N	US36143L2N47	1,425,000	98.46	0.06	1,420,122.94	USA
Gallatin Cnty Mont Indl Dev Rev 11.5% 01-sep-2027	363671BM	US363671BM94	500,000	102.42	0.02	513,273.15	USA
Gallatin Cnty Mont Indl Dev Rev 11.5% 01-sep-2027	363671BN	US363671BN77	500,000	102.42	0.02	531,273.15	USA
General Mills, Inc. 4.875% 30-jan-2030	370334DA	US370334DA90	1,060,000	99.28	0.04	1,058,156.51	USA
Genuine Parts Company 2.75% 01-feb-2032	372460AC	US372460AC93	760,000	84.30	0.03	649,368.93	USA
Genuine Parts Company 4.95% 15-aug-2029	372460AF	US372460AF25	830,000	99.58	0.04	842,707.30	USA
Georgia Power Company 3.25% 15-mar-2051	373334KP	US373334KP56	3,368,000	67.38	0.10	2,301,676.72	USA
Glencore Funding Llc 5.893% 04-apr-2054	378272BV	US378272BV94	1,930,000	96.96	0.08	1,898,720.68	USA
Glencore Funding Llc 6.375% 06-oct-2030	378272BP	US378272BP27	390,000	104.95	0.02	415,174.66	USA
Gls Auto Receivables Issuer Trust 2021-1 7.01% 16-jan-2029	36266XAE	US36266XAE04	1,415,000	102.40	0.06	1,453,313.96	USA
Gls Auto Receivables Issuer Trust 2021-4 2.48% 15-oct-2027	36263DAD	US36263DAD93	5,825,000	97.85	0.24	5,706,383.78	USA
Gls Auto Receivables Issuer Trust 2022-2 6.15% 15-apr-2028	36265NAE	US36265NAE31	2,500,000	100.98	0.11	2,531,286.75	USA
Gls Auto Receivables Issuer Trust 2023-2 6.31% 15-mar-2029	379928AJ	US379928AJ30	2,341,000	101.42	0.10	2,380,710.85	USA
Gls Auto Receivables Issuer Trust 2024-1 5.95% 17-dec-2029	36269HAF	US36269HAF91	1,210,000	101.06	0.05	1,226,020.76	USA
Gls Auto Receivables Issuer Trust 2024-3 5.08% 16-jan-2029	37989AAG	US37989AAG94	365,000	100.41	0.02	367,331.18	USA
Gls Auto Receivables Issuer Trust 2024-4 0.0% 17-jul-2028	36270YAE	US36270YAE23	320,000	100.04	0.01	320,789.79	USA
Gls Auto Select Receivables Trust 2024-4 4.43% 17-dec-2029	36271BAC	US36271BAC54	395,000	99.56	0.02	394,058.52	USA
Gnma I 30yr Pool#781029 6.500% 15-may-2029	36225BEA	US36225BEA26	783	102.68	0.00	808.09	USA
Gnma I 30yr Pool#781120 7.000% 15-dec-2029	36225BG5	US36225BG519	478	103.35	0.00	496.45	USA
Gnma II 30yr Pool#786100 2.500% 20-mar-2052	3622ABUZ	US3622ABUZ36	1,538,374	83.06	0.05	1,280,949.66	USA
Gnma II 30yr Pool#786266 2.500% 20-mar-2052	3622ABZ7	US3622ABZ701	1,429,711	83.06	0.05	1,190,564.63	USA
Gnma II 30yr Pool#787155 6.000% 20-nov-2053	3622ACZU	US3622ACZU76	1,957,488	101.41	0.08	1,994,830.27	USA
Gnma II 30yr Pool#bs3713 3.500% 20-jan-2050	3617MEDS	US3617MEDS93	878,644	90.88	0.03	801,030.85	USA
Gnma II 30yr Pool#bt1891 2.500% 20-dec-2050	3617MQC4	US3617MQC463	1,455,322	81.60	0.05	1,190,616.32	USA
Gnma II 30yr Pool#bz4054 2.000% 20-dec-2050	3617YQYF	US3617YQYF53	1,451,127	79.00	0.05	1,148,855.55	USA
Gnma II 30yr Pool#cm4722 3.500% 20-oct-2049	3617YQG7	US3617YQG725	2,610,288	89.03	0.10	2,331,532.68	USA
Gnma II 30yr Pool#co8601 4.000% 20-dec-2048	3617FLRW	US3617FLRW75	1,200,210	92.85	0.05	1,118,370.65	USA
Gnma II 30yr Pool#ma6994 2.000% 20-nov-2050	36179VXX	US36179VXX36	7,287,190	80.17	0.25	5,853,981.71	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Gnma Ii 30yr Pool#ma7135 2.000% 20-jan-2051	36179V4U	US36179V4U15	2,046,631	80.05	0.07	1,641,766.87	USA
Gnma Ii 30yr Pool#ma7255 2.500% 20-mar-2051	36179WBY	US36179WBY30	2,615,228	83.57	0.09	2,191,053.36	USA
Gnma Ii 30yr Pool#ma7367 2.500% 20-may-2051	36179WFG	US36179WFG87	747,419	83.64	0.03	626,699.68	USA
Gnma Ii 30yr Pool#ma7368 3.000% 20-may-2051	36179WFH	US36179WFH60	1,090,771	86.91	0.04	950,747.33	USA
Gnma Ii 30yr Pool#ma7420 3.500% 20-jun-2051	36179WGS	US36179WGS14	1,379,017	89.95	0.05	1,244,428.68	USA
Gnma Ii 30yr Pool#ma7473 3.000% 20-jul-2051	36179WJS	US36179WJS89	2,380,165	86.84	0.09	2,072,945.65	USA
Gnma Ii 30yr Pool#ma7534 2.500% 20-aug-2051	36179WLP	US36179WLP13	1,445,146	83.57	0.05	1,210,727.02	USA
Gnma Ii 30yr Pool#ma7648 2.000% 20-oct-2051	36179WP9	US36179WP937	1,607,348	80.06	0.05	1,289,588.90	USA
Gnma Ii 30yr Pool#ma7650 3.000% 20-oct-2051	36179WQB	US36179WQB71	1,702,224	86.82	0.06	1,482,144.98	USA
Gnma Ii 30yr Pool#ma7768 3.000% 20-dec-2051	36179WTZ	US36179WTZ13	5,130,084	86.76	0.19	4,463,496.85	USA
Gnma Ii 30yr Pool#ma7828 3.000% 20-jan-2052	36179WVV	US36179WVV70	2,953,158	86.74	0.11	2,568,855.71	USA
Gnma Ii 30yr Pool#ma7829 3.500% 20-jan-2052	36179WVW	US36179WVW53	1,398,764	89.53	0.05	1,256,392.57	USA
Gnma Ii 30yr Pool#ma7830 4.000% 20-jan-2052	36179WVX	US36179WVX37	1,131,934	92.41	0.04	1,049,785.16	USA
Gnma Ii 30yr Pool#ma7883 3.500% 20-feb-2052	36179WXL	US36179WXL70	1,320,528	89.44	0.05	1,184,905.01	USA
Gnma Ii 30yr Pool#ma7884 4.000% 20-feb-2052	36179WXM	US36179WXM53	1,472,937	92.29	0.06	1,364,218.20	USA
Gnma Ii 30yr Pool#ma7937 3.000% 20-mar-2052	36179WZA	US36179WZA97	1,927,146	86.76	0.07	1,676,855.35	USA
Gnma Ii 30yr Pool#ma7938 3.500% 20-mar-2052	36179WZB	US36179WZB70	1,812,866	89.44	0.07	1,626,671.31	USA
Gnma Ii 30yr Pool#ma7939 4.000% 20-mar-2052	36179WZC	US36179WZC53	105,330	92.16	0.00	97,425.11	USA
Gnma Ii 30yr Pool#ma7987 2.500% 20-apr-2052	36179WZU	US36179WZU15	2,348,026	83.52	0.08	1,965,978.99	USA
Gnma Ii 30yr Pool#ma7989 3.500% 20-apr-2052	36179WZW	US36179WZW70	4,043,368	89.37	0.15	3,625,447.51	USA
Gnma Ii 30yr Pool#ma7990 4.000% 20-apr-2052	36179WZX	US36179WZX53	101,977	92.25	0.00	94,417.17	USA
Gnma Ii 30yr Pool#ma8147 2.500% 20-jul-2052	36179XBQ	US36179XBQ88	1,364,063	83.52	0.05	1,142,117.32	USA
Gnma Ii 30yr Pool#ma8149 3.500% 20-jul-2052	36179XBS	US36179XBS45	1,710,856	89.37	0.07	1,534,021.03	USA
Gnma Ii 30yr Pool#ma8199 3.500% 20-aug-2052	36179XDC	US36179XDC74	12,795,402	89.44	0.49	11,481,162.40	USA
Gnma Ii 30yr Pool#ma8200 4.000% 20-aug-2052	36179XDD	US36179XDD57	9,478,969	92.13	0.37	8,764,719.99	USA
Gnma Ii 30yr Pool#ma8201 4.500% 20-aug-2052	36179XDE	US36179XDE31	5,683,122	94.76	0.23	5,406,651.00	USA
Gnma Ii 30yr Pool#ma8267 4.000% 20-sep-2052	36179XFG	US36179XFG60	1,957,357	92.19	0.08	1,811,083.93	USA
Gnma Ii 30yr Pool#ma8268 4.500% 20-sep-2052	36179XFH	US36179XFH44	2,303,366	94.72	0.09	2,190,417.24	USA
Gnma Ii 30yr Pool#ma8347 4.500% 20-oct-2052	36179XHY	US36179XHY58	4,500,091	94.73	0.18	4,279,784.56	USA
Gnma Ii 30yr Pool#ma8428 5.000% 20-nov-2052	36179XLH	US36179XLH79	3,074,504	97.35	0.13	3,005,902.61	USA
Gnma Ii 30yr Pool#ma8489 4.500% 20-dec-2052	36179XNE	US36179XNE21	2,104,746	94.72	0.09	2,001,489.48	USA
Gnma Ii 30yr Pool#ma8570 5.500% 20-jan-2053	36179XQX	US36179XQX74	7,256,015	99.56	0.31	7,257,459.91	USA
Gnma Ii 30yr Pool#ma8647 5.000% 20-feb-2053	36179XTC	US36179XTC01	605,510	97.32	0.03	591,797.24	USA
Gnma Ii 30yr Pool#ma8648 5.500% 20-feb-2053	36179XTD	US36179XTD83	6,065,732	99.48	0.26	6,062,121.28	USA
Gnma Ii 30yr Pool#ma8720 2.500% 20-mar-2053	36179XVM	US36179XVM54	3,736,023	83.66	0.13	3,133,184.51	USA
Gnma Ii 30yr Pool#ma8801 5.500% 20-apr-2053	36179XXL	US36179XXL68	4,286,366	99.48	0.18	4,283,709.71	USA
Gnma Ii 30yr Pool#ma8879 5.500% 20-may-2053	36179X2L	US36179X2L97	4,750,741	99.46	0.20	4,746,823.40	USA
Gnma Ii 30yr Pool#ma8948 5.500% 20-jun-2053	36179X5H	US36179X5H58	6,252,283	99.37	0.27	6,241,545.28	USA
Gnma Ii 30yr Pool#ma9171 5.500% 20-sep-2053	36179YFL	US36179YFL39	10,572,760	99.38	0.45	10,555,380.71	USA
Gnma Ii 30yr Pool#ma9361 5.000% 20-dec-2053	36179YMJ	US36179YMJ00	8,388,543	97.17	0.35	8,186,501.52	USA
Gnma Ii 30yr Pool#ma9606 6.000% 20-apr-2054	36179YU7	US36179YU776	5,061,347	100.74	0.22	5,124,230.67	USA
Gnma Ii 30yr Pool#ma9668 5.500% 20-may-2054	36179YW5	US36179YW590	3,360,007	99.29	0.14	3,351,558.47	USA
Gnma Ii 30yr Pool#ma9669 6.000% 20-may-2054	36179YW6	US36179YW673	8,039,730	100.84	0.35	8,147,449.96	USA
Gnma Ii 30yr Pool#ma9726 6.000% 20-jun-2054	36179YYX	US36179YYX65	3,248,120	100.74	0.14	3,288,430.73	USA
Gnma Ii 30yr Pool#ma9780 6.000% 20-jul-2054	36179Y2M	US36179Y2M52	18,720,363	100.74	0.81	18,952,693.49	USA
Gnma Ii 30yr Pool#ma9852 6.000% 20-aug-2054	36179Y5M	US36179Y5M26	15,510,152	100.74	0.67	15,702,642.35	USA
Gnma Ii 30yr Pool#ma9906 5.500% 20-sep-2054	36180AAF	US36180AAF03	16,977,846	99.23	0.72	16,925,594.64	USA
Gnma Ii 30yr Pool#ma9907 6.000% 20-sep-2054	36180AAG	US36180AAG85	19,119,918	100.76	0.82	19,360,534.86	USA
Gnma Ii 30yr Pool#ma9966 6.000% 20-oct-2054	36180ACB	US36180ACB70	4,437,116	100.74	0.19	4,492,183.10	USA
Goldman Sachs Group, Inc. 4.017% 31-oct-2038	38148YAA	US38148YAA64	2,310,000	84.65	0.08	1,971,174.86	USA
Goldman Sachs Group, Inc. 4.387% 15-jun-2027	38141GZT	US38141GZT48	2,500,000	99.38	0.11	2,489,452.00	USA
Goldman Sachs Group, Inc. 5.049% 23-jul-2030	38141GB2	US38141GB292	1,610,000	99.47	0.07	1,637,075.21	USA
Golub Capital Bdc, Inc. 2.5% 24-aug-2026	38173MAB	US38173MAB81	3,530,000	95.28	0.14	3,394,577.90	USA
Golub Capital Bdc, Inc. 6.0% 15-jul-2029	38173MAE	US38173MAE21	810,000	99.81	0.04	830,903.10	USA
Goodleap Sustainable Home Solutions Trust 2021-5 2.56% 20-oct-2048	38237HAB	US38237HAB33	2,201,879	76.25	0.07	1,680,747.03	USA
Goodleap Sustainable Home Solutions Trust 2023-1 5.52% 22-feb-2055	38237VAA	US38237VAA44	1,569,047	95.19	0.06	1,496,237.75	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2012-182 BM4.902380% 08/20/2042	38375GD24	--	179,387	99.84	0.01	179,835.05	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2015-142 KI4.500000% 04/20/2045	38379QWD3	--	1,929,819	16.98	0.01	334,911.70	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2016-84 IB4.500000% 11/16/2045	38379XFT2	--	1,900,541	20.18	0.02	390,684.35	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2017-H17 FQVariable Rate 09/20/2067T	38375UK66	--	1,129,293	100.18	0.05	1,133,209.84	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2017-H22 FHVariable Rate 11/20/2067T	38375UY20	--	717,245	99.62	0.03	715,540.67	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2017-H24 FQVariable Rate 11/20/2067T	38375UB4	--	732,992	99.83	0.03	732,860.93	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2018-H04 FVVariable Rate 03/20/2068T	38380VPG0	--	784,199	99.26	0.03	779,702.43	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2018-H05 CFVariable Rate 03/20/2068T	38380LAE3	--	898,030	99.30	0.04	893,291.86	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2018-H05 FEVariable Rate 02/20/2068T	38380LAY9	--	313,081	99.71	0.01	312,718.60	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2019-20 IC5.000000% 02/20/2049	38381RAQ2	--	1,755,875	21.57	0.02	385,985.45	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2019-H09 FVVariable Rate 05/20/2069T	38380LUC5	--	318,859	100.37	0.01	320,632.11	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2019-H16 CFVariable Rate 10/20/2069T	38380LF65	--	282,449	99.51	0.01	281,538.87	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2020-H01 FVVariable Rate 01/20/2070T	38380LY72	--	3,417,154	99.32	0.14	3,399,589.80	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2020-H02 FBVariable Rate 01/20/2070T	38380LT78	--	441,794	99.96	0.02	442,335.23	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2022-H04 FVVariable Rate 02/20/2067S	38382YMF7	--	1,524,087	99.77	0.06	1,522,991.11	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2022-H08 FEVariable Rate 03/20/2072S	38382YST1	--	1,919,770	99.21	0.08	1,907,665.40	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2022-H09 FVVariable Rate 04/20/2072S	38382YQX4	--	1,978,916	98.86	0.08	1,959,456.33	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2022-H11 EFVariable Rate 05/20/2072S	38382YTX1	--	2,420,715	100.25	0.10	2,430,958.18	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2023-H04 FCVariable Rate 01/20/2073S	38382YS46	--	1,966,136	99.59	0.08	1,961,347.08	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2023-H13 FJVariable Rate 02/20/2073S	38382Y7H0	--	1,207,394	101.58	0.05	1,228,664.63	USA
GOVERNMENT NATIONAL MORTGAGE ASSOCIATIONGNR 2024-29 AE3.500000% 05/16/2064	38381KAJ3	--	2,937,329	94.82	0.12	2,793,729.61	USA
Government Of Brazil 6.125% 22-jan-2032	1057566K	US1057566CK49	1,500,000	95.61	0.06	1,481,082.38	Brazil
Government Of Colombia 8.75% 14-nov-2053	195325EM	US195325EM30	1,375,000	101.03	0.06	1,404,813.30	Colombia
Government Of Serbia 6.0% 12-jun-2034	817477AJ	US817477AJ18	850,000	98.36	0.04	838,722.40	Serbia
Government Of The Dominican Republic 6.6% 01-jun-2036	25714PEZ	US25714PEZ71	650,000	99.15	0.03	648,050.03	Dominican Republ
Government Of The United States Of America 0.75% 31-jan-2028	91282CBJ	US91282CBJ99	1,450,000	89.84	0.06	1,307,172.04	USA
Government Of The United States Of America 1.125% 15-aug-2040	912810SQ	US912810SQ22	1,255,000	59.69	0.03	754,411.06	USA
Government Of The United States Of America 1.125% 15-feb-2031	91282CBL	US91282CBL46	2,385,000	82.51	0.08	1,977,945.99	USA
Government Of The United States Of America 1.125% 29-feb-2028	91282CBP	US91282CBP59	3,775,000	90.70	0.15	3,438,472.87	USA
Government Of The United States Of America 1.25% 15-aug-2031	91282CCS	US91282CCS89	1,060,000	81.61	0.04	870,064.11	USA
Government Of The United States Of America 1.25% 15-may-2050	912810SN	US912810SN90	19,980,000	47.50	0.40	9,522,925.54	USA
Government Of The United States Of America 1.375% 15-aug-2050	912810SP	US912810SP49	12,530,000	48.84	0.26	6,185,197.93	USA
Government Of The United States Of America 1.375% 15-nov-2031	91282CDJ	US91282CDJ71	7,000,000	81.70	0.24	5,731,715.50	USA
Government Of The United States Of America 1.5% 15-aug-2050	912810TP	US912810TP30	2,342,000	85.23	0.09	2,010,232.05	USA
Government Of The United States Of America 1.625% 15-may-2031	91282CCB	US91282CCB54	8,150,000	84.36	0.29	6,892,484.34	USA
Government Of The United States Of America 1.625% 15-nov-2050	912810SS	US912810SS87	9,615,000	52.23	0.21	5,042,621.36	USA
Government Of The United States Of America 1.75% 15-aug-2041	912810TA	US912810TA60	9,530,000	64.81	0.27	6,239,624.55	USA
Government Of The United States Of America 1.875% 15-feb-2041	912810SW	US912810SW99	935,000	67.05	0.03	633,510.19	USA
Government Of The United States Of America 1.875% 15-feb-2051	912810SU	US912810SU34	325,000	55.70	0.01	183,336.89	USA
Government Of The United States Of America 1.875% 15-nov-2051	912810TB	US912810TB44	3,200,000	55.23	0.08	1,775,289.92	USA
Government Of The United States Of America 2.0% 15-aug-2051	912810SZ	US912810SZ21	6,755,000	57.23	0.17	3,917,211.67	USA
Government Of The United States Of America 2.0% 15-feb-2050	912810SL	US912810SL35	4,745,000	58.16	0.12	2,795,359.69	USA
Government Of The United States Of America 2.0% 15-nov-2041	912810TC	US912810TC27	1,305,000	67.22	0.04	880,593.38	USA
Government Of The United States Of America 2.25% 15-aug-2046	912810RT	US912810RT79	1,805,000	64.63	0.05	1,181,821.40	USA
Government Of The United States Of America 2.25% 15-feb-2052	912810TD	US912810TD00	5,235,000	60.73	0.14	3,223,934.96	USA
Government Of The United States Of America 2.375% 15-feb-2042	912810TF	US912810TF57	870,000	71.25	0.03	627,679.60	USA
Government Of The United States Of America 2.375% 31-mar-2029	91282CEE	US91282CEE75	10,145,000	92.28	0.40	9,423,492.67	USA
Government Of The United States Of America 2.5% 15-feb-2045	912810RK	US912810RK60	15,310,000	69.45	0.46	10,777,845.00	USA
Government Of The United States Of America 2.5% 15-feb-2046	912810RQ	US912810RQ31	1,775,000	68.42	0.05	1,231,249.52	USA
Government Of The United States Of America 2.5% 15-may-2046	912810RS	US912810RS96	990,000	68.17	0.03	678,114.95	USA
Government Of The United States Of America 2.75% 31-may-2029	91282CES	US91282CES61	9,035,000	93.48	0.36	8,468,156.21	USA
Government Of The United States Of America 3.0% 15-aug-2052	912810TJ	US912810TJ79	81,812,000	71.88	2.54	59,729,427.68	USA
Government Of The United States Of America 3.0% 15-feb-2049	912810SF	US912810SF66	615,000	72.86	0.02	455,054.04	USA
Government Of The United States Of America 3.375% 15-aug-2042	912810TK	US912810TK43	8,500,000	82.61	0.30	7,130,154.45	USA
Government Of The United States Of America 3.5% 30-sep-2026	91282CLP	US91282CLP40	8,610,000	98.75	0.36	8,579,031.55	USA
Government Of The United States Of America 3.5% 30-sep-2029	91282CLN	US91282CLN91	11,390,000	96.22	0.47	11,061,168.76	USA
Government Of The United States Of America 3.5% 31-jan-2030	91282CGJ	US91282CGJ45	8,465,000	95.92	0.35	8,243,771.46	USA
Government Of The United States Of America 3.625% 15-may-2053	912810TR	US912810TR95	460,000	81.45	0.02	376,849.37	USA
Government Of The United States Of America 3.625% 30-sep-2031	91282CLM	US91282CLM19	14,825,000	95.03	0.60	14,225,686.92	USA
Government Of The United States Of America 3.625% 31-mar-2030	91282CGS	US91282CGS44	9,625,000	96.38	0.40	9,365,237.61	USA
Government Of The United States Of America 3.75% 15-aug-2027	91282CLG	US91282CLG41	27,500,000	98.73	1.17	27,541,477.55	USA
Government Of The United States Of America 3.75% 31-aug-2026	91282CLH	US91282CLH24	3,690,000	99.21	0.16	3,707,900.56	USA
Government Of The United States Of America 3.75% 31-may-2030	91282CHF	US91282CHF14	3,410,000	96.78	0.14	3,311,482.20	USA
Government Of The United States Of America 3.875% 15-aug-2033	91282CHT	US91282CHT18	31,560,000	95.20	1.30	30,508,036.71	USA
Government Of The United States Of America 3.875% 15-aug-2034	91282CLF	US91282CLF67	47,875,000	94.59	1.96	45,987,485.04	USA
Government Of The United States Of America 3.875% 15-may-2043	912810TS	US912810TS78	3,615,000	88.14	0.14	3,204,471.06	USA
Government Of The United States Of America 4.0% 28-feb-2030	91282CGQ	US91282CGQ87	1,520,000	98.15	0.06	1,512,514.76	USA
Government Of The United States Of America 4.0% 29-feb-2028	91282CGP	US91282CGP05	3,130,000	99.09	0.13	3,144,174.52	USA
Government Of The United States Of America 4.0% 30-jun-2028	91282CHK	US91282CHK09	3,325,000	98.95	0.14	3,290,558.99	USA
Government Of The United States Of America 4.0% 31-jul-2029	91282CLC	US91282CLC37	11,660,000	98.41	0.50	11,660,258.47	USA
Government Of The United States Of America 4.0% 31-oct-2029	91282CFT	US91282CFT36	4,922,000	98.32	0.21	4,873,045.54	USA
Government Of The United States Of America 4.125% 15-aug-2044	912810UD	US912810UD80	11,220,000	90.63	0.44	10,342,941.91	USA
Government Of The United States Of America 4.125% 15-aug-2053	912810TT	US912810TT51	14,732,000	89.23	0.57	13,375,545.21	USA
Government Of The United States Of America 4.125% 30-nov-2029	91282CMA	US91282CMA61	10,892,000	98.87	0.46	10,808,112.54	USA
Government Of The United States Of America 4.125% 30-nov-2031	91282CLZ	US91282CLZ22	8,020,000	97.86	0.33	7,877,405.20	USA
Government Of The United States Of America 4.125% 31-jul-2031	91282CLD	US91282CLD10	5,825,000	98.00	0.25	5,809,052.55	USA
Government Of The United States Of America 4.125% 31-oct-2029	91282CLR	US91282CLR06	12,720,000	98.85	0.54	12,663,784.60	USA
Government Of The United States Of America 4.25% 15-aug-2054	912810UC	US912810UC08	2,590,000	91.50	0.10	2,411,427.27	USA
Government Of The United States Of America 4.25% 15-feb-2054	912810TV	US912810TV63	8,434,000	91.39	0.33	7,843,276.23	USA
Government Of The United States Of America 4.25% 15-nov-2034	91282CLW	US91282CLW90	10,695,000	97.42	0.45	10,478,284.01	USA
Government Of The United States Of America 4.25% 30-jun-2029	91282CKX	US91282CKX82	36,470,000	99.45	1.54	36,271,987.96	USA
Government Of The United States Of America 4.25% 30-jun-2031	91282CKW	US91282CKW00	20,325,000	98.74	0.85	20,071,736.27	USA
Government Of The United States Of America 4.25% 30-nov-2026	91282CLY	US91282CLY56	5,730,000	99.98	0.24	5,750,289.93	USA
Government Of The United States Of America 4.375% 15-aug-2043	912810TU	US912810TU25	3,160,000	94.20	0.13	3,029,038.22	USA
Government Of The United States Of America 4.375% 15-may-2034	91282CKQ	US91282CKQ32	18,331,000	98.50	0.77	18,160,160.58	USA
Government Of The United States Of America 4.375% 30-nov-2028	91282CJN	US91282CJN20	3,995,000	100.03	0.17	4,011,613.61	USA
Government Of The United States Of America 4.375% 30-nov-2030	91282CJM	US91282CJM47	2,650,000	99.63	0.11	2,650,461.90	USA
Government Of The United States Of America 4.5% 15-feb-2044	912810TZ	US912810TZ12	17,198,000	95.56	0.71	16,727,158.32	USA
Government Of The United States Of America 4.5% 15-nov-2054	912810UE	US912810UE63	1,830,000	95.50	0.07	1,758,341.87	USA
Government Of The United States Of America 4.625% 15-may-2044	912810UB	US912810UB25	19,110,000	97.06	0.79	18,663,395.48	USA
Government Of The United States Of America 4.625% 15-may-2054	912810UA	US912810UA42	3,100,000	97.34	0.13	3,036,271.13	USA
Government Of The United States Of America 4.625% 15-nov-2044	912810UF	US912810UF39	6,323,000	97.06	0.26	6,175,230.23	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Government Of The United States Of America 4.625% 30-apr-2029	91282CKP	US91282CKP58	16,105,000	100.96	0.70	16,387,330.31	USA
Government Of The United States Of America 4.75% 15-nov-2043	912810TW	US912810TW80	7,165,000	98.84	0.30	7,126,341.96	USA
Government Of The United States Of America 4.75% 15-nov-2053	912810TV	US912810TV08	3,323,000	99.09	0.14	3,313,378.59	USA
Government Of The United States Of America Frn 30-apr-2026	91282CKM	US91282CKM28	44,310,000	100.02	1.90	44,665,414.94	USA
Government Of The United States Of America Frn 31-oct-2025	91282CJD	US91282CJD48	46,210,000	100.04	1.98	46,595,631.69	USA
Government Of The United States Of America Frn 31-oct-2026	91282CLT	US91282CLT61	11,800,000	100.12	0.51	11,907,912.18	USA
Gps Blue Financing Designated Activity Company 5.645% 09-nov-2041	38403FAA	US38403FAA75	2,500,000	97.32	0.10	2,453,286.75	Ireland
GREENSKY HOME IMPROVEMENT ISSUER TRUST 2024-2GSKY 2024-2 A45.150000% 10/27/2059	39571XAD6	--	145,000	99.90	0.01	144,972.79	USA
GREENSKY HOME IMPROVEMENT TRUST 2024-1GSKY 2024-1 A35.550000% 06/25/2059	39571MAC2	--	365,000	100.94	0.02	368,763.37	USA
Gs Mortgage Securities Corp. 2013-pemb 3.55% 07-mar-2033	36197VAA	US36197VAA61	110,000	82.11	0.00	90,644.31	USA
Ha Sustainable Infrastructure Capital, Inc. 6.375% 01-jul-2034	41068XAE	US41068XAE04	2,500,000	97.59	0.11	2,519,324.75	USA
Hat Holdings I Llc 3.75% 15-sep-2030	418751AD	US418751AD59	1,000,000	88.10	0.04	895,169.60	USA
Hawaii St Dept Business Economic Dev & Tourism Green Energy Mkt Securizitat 3.242% 01-jan-2031	41980UAB	US41980UAB70	823,467	96.54	0.03	794,966.36	USA
Helmerich & Payne, Inc. 5.5% 01-dec-2034	423452AK	US423452AK78	840,000	95.01	0.03	811,416.82	USA
Hertz Vehicle Financing Iii Llc 5.44% 25-jan-2029	42806MCK	US42806MCK36	1,115,000	100.59	0.05	1,122,534.39	USA
Hertz Vehicle Financing Iii Llc 5.57% 25-sep-2029	42806MBW	US42806MBW82	2,000,000	100.60	0.09	2,013,914.80	USA
Hertz Vehicle Financing Iii Series 2022-2 2.33% 25-jun-2028	42806MAN	US42806MAN92	1,235,000	93.91	0.05	1,160,227.85	USA
Hewlett Packard Enterprise Company 5.6% 15-oct-2054	42824CBW	US42824CBW82	760,000	94.23	0.03	727,353.36	USA
Honolulu Hawaii City & Cnty 4.97% 01-jul-2035	438687D7	US438687D775	840,000	99.61	0.04	854,964.77	USA
Host Hotels & Resorts, L.p. 5.7% 01-jul-2034	44107TBB	US44107TBB17	1,525,000	99.78	0.06	1,521,693.25	USA
Hotwire Funding 2024-1 5.893% 20-jun-2054	44148JAH	US44148JAH23	1,820,000	101.01	0.08	1,841,580.47	USA
Hsbc Holdings Plc 5.13% 19-nov-2028	404280EM	US404280EM70	1,430,000	99.94	0.06	1,437,636.63	UK
Hudson Yards 2016-10hy Mortgage Trust 2.835% 12-aug-2038	44421LAA	US44421LAA08	1,750,000	96.21	0.07	1,687,750.75	USA
Hudson Yards 2019-55hy Mortgage Trust 2.943% 12-dec-2041	44421MAA	US44421MAA80	1,000,000	88.96	0.04	892,097.30	USA
Huntington Bancshares Incorporated 5.272% 15-jan-2031	446150BE	US446150BE30	570,000	99.93	0.02	573,190.40	USA
Hyatt Hotels Corporation 5.375% 15-dec-2031	448579AT	US448579AT90	720,000	99.42	0.03	720,251.86	USA
Hyundai Capital America, Inc. 4.75% 26-sep-2031	44891ADH	US44891ADH77	315,000	95.94	0.01	306,155.72	USA
Hyundai Capital America, Inc. 4.875% 01-nov-2027	44891ADK	US44891ADK07	1,020,000	99.69	0.04	1,025,093.78	USA
Hyundai Capital America, Inc. 6.1% 21-sep-2028	44891ACN	US44891ACN54	1,005,000	102.84	0.04	1,050,605.29	USA
Illinois St 5.1% 01-jun-2033	4521511F	US4521511F83	1,741,176	98.49	0.07	1,722,227.70	USA
Intel Corporation 4.15% 05-aug-2032	458140CA	US458140CA64	2,500,000	90.91	0.10	2,314,949.25	USA
Inter-american Development Bank 1.125% 13-jan-2031	4581X0DS	US4581X0DS49	2,500,000	82.05	0.09	2,064,334.75	USA
Inter-american Development Bank 3.5% 12-apr-2033	4581X0EJ	US4581X0EJ31	2,500,000	92.11	0.10	2,321,833.50	USA
Inter-american Development Bank Frn 12-apr-2027	4581X0ED	US4581X0ED60	1,500,000	100.05	0.06	1,516,992.75	USA
International Bank For Reconstruction & Development 0.0% 31-mar-2027	45906M3A	US45906M3A71	2,500,000	93.44	0.10	2,336,087.50	USA
International Bank For Reconstruction & Development 0.75% 26-aug-2030	459058JG	US459058JG93	2,500,000	81.45	0.09	2,042,718.08	USA
International Bank For Reconstruction & Development 1.0% 31-jul-2033	U4586HL7	XS28840111011	2,500,000	96.76	0.10	2,419,093.85	USA
International Development Association 0.375% 23-sep-2025	U4592BEU	XS2233265953	2,500,000	97.09	0.10	2,429,922.75	USA
International Development Association 0.875% 28-apr-2026	45939EAD	US45939EAD22	1,000,000	95.48	0.04	956,318.14	USA
International Development Association 4.375% 27-nov-2029	45939E2C	US45939E2C37	2,125,000	99.29	0.09	2,118,614.44	USA
International Finance Facility For Immunisation Company 1.0% 21-apr-2026	G4888VBN	XS2333299324	2,500,000	95.45	0.10	2,391,204.38	UK
Inversiones Cmpc S.a. 6.125% 23-jun-2033	46128MAS	US46128MAS08	1,060,000	100.27	0.05	1,064,337.73	Chile
Iowa Fin Auth Multi Family Rev 7.0% 01-nov-2027	46246JNP	US46246JNP65	415,000	100.06	0.02	418,068.34	USA
Jackson Park Trust 2019-lic 2.766% 14-oct-2039	46868RAA	US46868RAA23	1,000,000	88.73	0.04	889,647.80	USA
Japan Bank For International Cooperation 4.375% 05-oct-2027	471048CU	US471048CU09	1,000,000	99.57	0.04	1,006,174.40	Japan
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015-C2JPMBB 2015-C28 C4.066875% 10/1	46644FAK7	--	5,170,000	93.81	0.21	4,867,594.29	USA
Jpmorgan Chase & Co. 2.522% 22-apr-2031	46647PBL	US46647PBL94	725,000	87.98	0.03	641,341.24	USA
Jpmorgan Chase & Co. 2.956% 13-may-2031	46647PBP	US46647PBP09	4,200,000	89.37	0.16	3,769,937.01	USA
Jpmorgan Chase & Co. 3.328% 22-apr-2052	46647PCE	US46647PCE43	2,075,000	68.32	0.06	1,430,894.06	USA
Jpmorgan Chase & Co. 4.032% 24-jul-2048	46647PAK	US46647PAK21	830,000	78.51	0.03	666,203.65	USA
Jpmorgan Chase & Co. 4.946% 22-oct-2035	46647PER	US46647PER38	1,235,000	96.33	0.05	1,201,356.87	USA
Jpmorgan Chase & Co. 5.294% 22-jul-2035	46647PEK	US46647PEK84	1,205,000	98.79	0.05	1,218,636.38	USA
Jpmorgan Chase & Co. 5.717% 14-sep-2033	46647PDK	US46647PDK93	725,000	101.80	0.03	750,380.95	USA
Kbc Group Nv 4.932% 16-oct-2030	48241FAD	US48241FAD69	430,000	98.23	0.02	426,826.34	Belgium
Keycorp 2.25% 06-apr-2027	49326EEK	US49326EEK55	4,865,000	94.33	0.20	4,615,214.36	USA
Kfw 1.75% 14-sep-2029	500769JD	US500769JD71	2,500,000	88.67	0.09	2,229,813.25	Germany
Kfw 4.375% 28-feb-2034	500769KD	US500769KD52	2,500,000	97.97	0.11	2,486,655.13	Germany
Kinder Morgan Energy Partners, L.p. 5.5% 01-mar-2044	494550BU	US494550BU93	370,000	92.58	0.01	349,321.37	USA
Kinder Morgan Energy Partners, L.p. 6.5% 01-sep-2039	494550BD	US494550BD78	50,000	104.39	0.00	53,277.61	USA
Kinder Morgan, Inc. 5.95% 01-aug-2054	49456BBA	US49456BBA89	845,000	97.57	0.04	845,550.94	USA
Kyndryl Holdings, Inc. 3.15% 15-oct-2031	50155QAL	US50155QAL41	1,725,000	86.68	0.06	1,506,618.45	USA
Lad Auto Receivables Trust 2024-3 4.52% 15-mar-2029	505709AC	US505709AC99	330,000	99.52	0.01	329,070.36	USA
Ld Celulose International Gmbh 7.95% 26-jan-2032	50206BAA	US50206BAA08	375,000	100.29	0.02	383,371.28	Austria
Lg Chem Ltd 4.375% 14-jul-2025	501955AE	US501955AE89	575,000	99.56	0.02	584,162.22	South Korea
Liberty Utilities Finance Gp1 2.05% 15-sep-2030	531546AB	US531546AB51	2,500,000	83.75	0.09	2,108,810.75	USA
Lloyds Banking Group Plc 4.65% 24-mar-2026	53944YAB	US53944YAB92	1,000,000	99.39	0.04	1,006,422.90	UK
Lloyds Banking Group Plc 5.087% 26-nov-2028	53944YBC	US53944YBC66	920,000	100.12	0.04	925,657.26	UK
Los Angeles Calif 4.75% 01-sep-2038	544351RY	US544351RY78	2,000,000	95.25	0.08	1,950,349.00	USA
Los Angeles Calif 5.0% 01-sep-2042	544351RH	US544351RH46	2,500,000	96.63	0.10	2,457,341.75	USA
Los Angeles Calif Dept Arpts Customer Fac Chargerev 3.158% 15-may-2029	54445CAA	US54445CAA18	1,000,000	93.19	0.04	935,905.20	USA
Los Angeles Calif Dept Arpts Customer Fac Chargerev 3.258% 15-may-2030	54445CAB	US54445CAB90	2,250,000	91.89	0.09	2,076,914.36	USA
Los Angeles Calif Uni Sch Dist 4.85% 01-jan-2025	544647JN	US544647JN18	500,000	100.00	0.02	505,591.00	USA
Low Income Investment Fund 3.711% 01-jul-2029	54750AAB	US54750AAB26	2,500,000	92.43	0.10	2,357,156.88	USA
Lyb International Finance Iii Llc 2.25% 01-oct-2030	50249AAG	US50249AAG85	100,000	85.27	0.00	85,827.83	USA

Source: FactSet. Excludes cash.



Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Lyb International Finance Iii Llc 3.375% 01-oct-2040	50249AAH	US50249AAH68	1,255,000	73.01	0.04	926,803.32	USA
M&t Bank Corporation 5.385% 16-jan-2036	55261FAV	US55261FAV67	3,375,000	97.13	0.14	3,285,049.84	USA
Macquarie Group Limited 1.34% 12-jan-2027	55608JAR	US55608JAR95	825,000	96.35	0.03	800,085.08	Australia
Main Street Capital Corporation 6.5% 04-jun-2027	56035LAJ	US56035LAJ35	815,000	101.79	0.04	833,523.16	USA
Marex Group Plc 6.404% 04-nov-2029	566539AA	US566539AA08	635,000	100.98	0.03	647,634.66	UK
Markel Group Inc. 6.0% 16-may-2054	570535AY	US570535AY06	1,080,000	99.18	0.05	1,079,203.28	USA
Martin Marietta Materials, Inc. 5.5% 01-dec-2054	573284BB	US573284BB17	1,005,000	94.39	0.04	957,329.73	USA
Maryland St Economic Dev Corp Rev 5.433% 31-may-2056	574205JJ	US574205JJ07	500,000	95.92	0.02	481,935.50	USA
Maryland St Economic Dev Corp Rev 5.942% 31-may-2057	574205HW	US574205HW36	2,250,000	99.75	0.10	2,255,879.48	USA
Massachusetts Higher Education Assistance Corp. 2.673% 01-jul-2031	575674AA	US575674AA46	500,000	83.65	0.02	424,915.73	USA
Massachusetts Institute Of Technology 3.959% 01-jul-2038	575718AE	US575718AE16	3,181,000	88.64	0.12	2,819,596.09	USA
Mastercard Incorporated 1.9% 15-mar-2031	57636QAS	US57636QAS30	2,500,000	84.40	0.09	2,124,043.85	USA
Mather Foundation Ltd. 2.675% 01-oct-2031	576722AA	US576722AA04	2,500,000	84.26	0.09	2,123,192.40	Australia
Mercedes-benz Finance North America Llc 4.9% 15-nov-2027	58769JAZ	US58769JAZ03	1,415,000	99.90	0.06	1,422,443.18	USA
Meta Platforms, Inc. 4.45% 15-aug-2052	30303M8J	US30303M8J41	2,665,000	84.12	0.10	2,286,634.23	USA
Meta Platforms, Inc. 5.4% 15-aug-2054	30303M8V	US30303M8V78	725,000	96.93	0.03	718,211.22	USA
Methanex Us Operations Inc. 6.25% 15-mar-2032	59151LAA	US59151LAA44	640,000	98.88	0.03	637,176.64	USA
Metlife, Inc. 5.3% 15-dec-2034	59156RCN	US59156RCN61	220,000	99.70	0.01	219,867.09	USA
Metropolitan Life Global Funding I 0.95% 02-jul-2025	59217GEJ	US59217GEJ40	1,000,000	98.20	0.04	986,719.00	USA
Metropolitan Transn Auth N Y Rev 5.175% 15-nov-2049	59261A2P	US59261A2P16	265,000	87.37	0.01	233,290.76	USA
Microchip Technology Incorporated 5.05% 15-feb-2030	595017BL	US595017BL79	610,000	99.40	0.03	607,634.48	USA
Midamerican Energy Company 2.7% 01-aug-2052	595620AW	US595620AW50	2,588,000	60.45	0.07	1,593,639.24	USA
Midamerican Energy Company 3.95% 01-aug-2047	595620AR	US595620AR65	2,500,000	77.86	0.08	1,987,694.25	USA
Midamerican Energy Company 4.25% 15-jul-2049	595620AU	US595620AU94	1,240,000	81.23	0.04	1,031,580.09	USA
Midamerican Energy Company 5.3% 01-feb-2055	595620AZ	US595620AZ81	1,050,000	94.29	0.04	1,013,191.94	USA
Midamerican Energy Company 5.85% 15-sep-2054	595620AY	US595620AY17	975,000	101.87	0.04	1,010,054.66	USA
Mileage Plus Holdings Llc 6.5% 20-jun-2027	599191AA	US599191AA16	3,980,000	100.65	0.17	4,013,961.74	USA
Minnesota St Hsg Fin Agy 5.897% 01-aug-2049	60416UGK	US60416UGK51	1,400,000	98.03	0.06	1,410,301.20	USA
Minnesota St Hsg Fin Agy 5.947% 01-aug-2054	60416UGL	US60416UGL35	1,200,000	96.58	0.05	1,191,728.52	USA
MISSION LANE CREDIT CARD MASTER TRUST/MLANE 2024-B A5.880000% 01/15/2030	60510MBE7	--	610,000	99.90	0.03	614,890.92	USA
Mitsubishi Hc Finance America Llc 5.15% 24-oct-2029	606790AC	US606790AC79	1,305,000	99.63	0.06	1,312,641.17	USA
Mizuho Financial Group, Inc. 5.748% 06-jul-2034	60687YDB	US60687YDB20	1,650,000	101.93	0.07	1,727,977.19	Japan
Molina Healthcare, Inc. 6.25% 15-jan-2033	60855RAM	US60855RAM25	790,000	98.89	0.03	787,156.87	USA
Morgan Stanley 2.239% 21-jul-2032	61747YED	US61747YED31	1,700,000	82.76	0.06	1,423,819.97	USA
Morgan Stanley 3.125% 27-jul-2026	61761J3R	US61761J3R84	250,000	97.69	0.01	247,564.73	USA
Morgan Stanley 3.217% 22-apr-2042	61772BAC	US61772BAC72	940,000	73.99	0.03	701,274.06	USA
Morgan Stanley 4.431% 23-jan-2030	6174468G	US6174468G77	475,000	97.41	0.02	471,918.50	USA
Morgan Stanley 4.654% 18-oct-2030	61747YFU	US61747YFU47	1,380,000	97.87	0.06	1,363,671.51	USA
Morgan Stanley 5.466% 18-jan-2035	61747YFL	US61747YFL48	1,585,000	99.42	0.07	1,615,077.12	USA
Morgan Stanley 5.516% 19-nov-2055	61747YFV	US61747YFV20	1,380,000	96.60	0.06	1,341,764.20	USA
MOSAIC SOLAR LOAN TRUST 2022-1MSAIC 2022-1A B3.160000% 01/20/2053	61946QAB7	--	1,066,927	75.67	0.03	808,361.81	USA
Mplx Lp 5.5% 15-feb-2049	55336VAT	US55336VAT70	1,635,000	91.68	0.07	1,532,904.88	USA
Mww 20241 Llc 6.2% 20-feb-2043	62847RAC	US62847RAC16	850,717	100.93	0.04	860,208.82	USA
National Australia Bank Limited 4.5% 26-oct-2027	632525CA	US632525CA77	775,000	99.66	0.03	775,727.18	Australia
National Bank Of Canada 4.5% 10-oct-2029	63307A3B	US63307A3B99	935,000	97.24	0.04	918,685.50	Canada
National Community Renaissance Of California 3.27% 01-dec-2032	63548MAA	US63548MAA62	1,000,000	83.33	0.04	836,057.20	USA
National Fin Auth N H Indl Dev Rev Var 01-feb-2029	63609FAD	US63609FAD15	5,500,000	100.00	0.23	5,521,297.65	USA
National Fin Auth N H Indl Dev Rev Var 01-jul-2033	63609FAC	US63609FAC32	850,000	100.00	0.04	853,177.22	USA
National Fin Auth N H Rev 5.694% 01-nov-2045	63607YCG	US63607YCG35	1,000,000	98.64	0.04	997,323.50	USA
National Rural Utilities Cooperative Finance Corporation 4.15% 15-dec-2032	63743Z2N	US63743Z2N43	5,220,000	93.23	0.21	4,876,225.42	USA
Nationstar Mortgage Holdings Inc. 6.5% 01-aug-2029	63861CAG	US63861CAG42	1,290,000	99.81	0.06	1,322,547.09	USA
Nationwide Building Society 5.127% 29-jul-2029	63861VAK	US63861VAK35	1,075,000	100.09	0.05	1,099,248.45	UK
Nature Conservancy Ltd. 3.957% 01-mar-2052	63902HBF	US63902HBF55	2,485,000	80.17	0.09	2,024,910.70	Australia
Natwest Group Plc 1.642% 14-jun-2027	639057AC	US639057AC29	1,750,000	95.38	0.07	1,670,545.80	UK
Natwest Group Plc 4.964% 15-aug-2030	639057AS	US639057AS70	1,155,000	98.42	0.05	1,158,412.10	UK
Natwest Group Plc 5.778% 01-mar-2035	639057AN	US639057AN83	1,910,000	100.56	0.08	1,957,518.13	UK
Natwest Group Plc 5.808% 13-sep-2029	639057AK	US639057AK45	3,355,000	101.94	0.15	3,478,704.22	UK
NAVIENT STUDENT LOAN TRUST 2016-1NAVSL 2016-1A AVariable Rate 02/25/2070SOF30A	63940EAA8	--	269,609	99.42	0.01	268,247.64	USA
Navient Student Loan Trust 2016-5 6.694% 25-jun-2065	63939QAA	US63939QAA40	2,375,272	100.90	0.10	2,398,556.31	USA
Navient Student Loan Trust 2018-2 5.599% 25-mar-2067	63941DAC	US63941DAC56	3,983,857	99.71	0.17	3,975,136.81	USA
Navient Student Loan Trust 2021-1 10.942% 26-dec-2069	63942NAB	US63942NAB47	3,652,841	99.27	0.15	3,628,745.27	USA
Nederlandse Waterschapsbank N.v. 1.0% 28-may-2030	63983TBU	US63983TBU88	2,500,000	82.88	0.09	2,074,262.35	Netherlands
NEUBERGER BERMAN LOAN ADVISERS CLO 47 LTDNEUB 2022-47A CVariable Rate 04/14/2035	64135DAE5	--	6,000,000	99.88	0.26	6,078,637.20	USA
New Economy Assets - Phase 1 Llc @na @na	643821AA	US643821AA93	1,090,000	92.20	0.04	1,005,598.90	USA
New Jersey Economic Dev Auth St Lease Rev 4.934% 01-mar-2025	64578EMJ	US64578EMJ37	750,000	100.03	0.03	762,595.95	USA
New Jersey St Hsg & Mtg Fin Agy Multi-family Rev 3.1% 01-nov-2040	646108Q3	US646108Q376	3,100,000	71.34	0.09	2,227,618.46	USA
New Jersey St Tpk Auth Tpk Rev 7.102% 01-jan-2041	646139X8	US646139X831	925,000	111.91	0.04	1,035,124.21	USA
New Jersey St Tpk Auth Tpk Rev 7.414% 01-jan-2040	646139W3	US646139W353	275,000	115.38	0.01	317,303.25	USA
New Mountain Finance Corporation 6.2% 15-oct-2027	647551AG	US647551AG52	550,000	99.91	0.02	558,477.76	USA
New York Life Global Funding 4.6% 05-dec-2029	64952WFK	US64952WFK45	1,065,000	99.08	0.05	1,058,791.90	USA
New York N Y 5.094% 01-oct-2049	64966SHM	US64966SHM17	1,000,000	95.41	0.04	964,692.90	USA
New York N Y City Hsg Dev Corp Rev 5.448% 01-aug-2054	64966WJK	US64966WJK52	850,000	90.47	0.03	781,206.67	USA
New York St Energy Resh & Dev Auth Residential Clean Energy & Energy Efficci 4.871% 01-apr-2037	64985VAH	US64985VAH96	2,382,000	88.41	0.09	2,134,939.08	USA
New York State Electric & Gas Corporation 5.85% 15-aug-2033	649840CV	US649840CV58	2,500,000	102.21	0.11	2,610,517.25	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
New York Transn Dev Corp Rev 6.971% 30-jun-2051	65012EAA	US65012EAA64	2,500,000	98.48	0.10	2,462,434.18	USA
Nextera Energy Capital Holdings, Inc. 4.625% 15-jul-2027	65339KCH	US65339KCH14	100,000	99.85	0.00	101,981.34	USA
Nextera Energy Capital Holdings, Inc. 4.9% 15-mar-2029	65339KCT	US65339KCT51	1,125,000	99.72	0.05	1,138,060.35	USA
Nextera Energy Capital Holdings, Inc. 5.749% 01-sep-2025	65339KBS	US65339KBS87	200,000	100.59	0.01	205,009.46	USA
Nextera Energy Capital Holdings, Inc. 6.051% 01-mar-2025	65339KBP	US65339KBP49	975,000	100.14	0.04	995,992.63	USA
Nfe Financing Llc 12.0% 15-nov-2029	62909BAA	US62909BAA52	3,549,600	105.07	0.16	3,775,652.73	USA
Nhp Foundation 6.0% 01-dec-2033	62925MAB	US62925MAB90	1,000,000	105.31	0.04	1,058,137.00	USA
Niagara Mohawk Power Corporation 1.96% 27-jun-2030	65364UAN	US65364UAN63	3,500,000	84.71	0.13	2,965,575.55	USA
Nissan Motor Acceptance Co. Llc 5.55% 13-sep-2029	65480CAH	US65480CAH88	665,000	98.56	0.03	666,528.97	USA
Noble Finance Ii Llc 8.0% 15-apr-2030	65505PAA	US65505PAA57	1,345,000	100.90	0.06	1,379,874.10	USA
Nordea Bank Abp 4.375% 10-sep-2029	65558RAJ	US65558RAJ86	1,400,000	97.48	0.06	1,383,626.58	Finland
Nordstrom, Inc. 6.95% 15-mar-2028	655664AH	US655664AH33	865,000	102.23	0.04	901,970.62	USA
Norfolk Southern Corporation 2.3% 15-may-2031	655844CK	US655844CK21	2,500,000	85.54	0.09	2,145,840.50	USA
Nrg Energy, Inc. 7.0% 15-mar-2033	629377CT	US629377CT71	2,035,000	107.67	0.09	2,233,127.60	USA
Nstar Electric Company 3.1% 01-jun-2051	67021CAQ	US67021CAQ06	175,000	65.30	0.00	114,733.19	USA
NW RE-REMIC TRUST 2021-FRR1NW 2021-FRR1 AK882.759000% 12/18/2051	62955LAA	--	2,500,000	85.77	0.09	2,149,960.85	USA
Oaktree Strategic Credit Fund 8.4% 14-nov-2028	67403AAA	US67403AAA79	1,575,000	107.04	0.07	1,703,074.28	USA
OBX 2021-NQM4 TRUSTOXB 2021-NQM4 M13.248000% 10/25/2061	67115DAD4	--	1,750,000	65.92	0.05	1,158,344.95	USA
OBX 2022-NQM1 TRUSTOXB 2022-NQM1 M13.504000% 11/25/2061	67114VAD5	--	1,010,000	69.71	0.03	707,011.97	USA
Occidental Petroleum Corporation 5.2% 01-aug-2029	674599EJ	US674599EJ04	910,000	99.30	0.04	923,995.53	USA
Occidental Petroleum Corporation 6.05% 01-oct-2054	674599EM	US674599EM33	650,000	94.10	0.03	628,579.41	USA
Occidental Petroleum Corporation 6.625% 01-sep-2030	674599ED	US674599ED34	1,300,000	104.72	0.06	1,390,084.67	USA
Octane Receivables Trust 2023-1 6.37% 20-sep-2029	67571BAC	US67571BAC72	895,000	101.57	0.04	917,764.53	USA
Octane Receivables Trust 2023-2 6.24% 20-jun-2031	67571QAD	US67571QAD25	3,580,000	101.30	0.15	3,633,271.12	USA
Octane Receivables Trust 2024-2 6.19% 20-jul-2032	67578YAE	US67578YAE68	1,560,000	100.79	0.07	1,575,329.81	USA
Octane Receivables Trust 2024-3 5.86% 20-oct-2031	67571GAE	US67571GAE26	1,950,000	99.55	0.08	1,944,654.27	USA
OCTANE RECIEVABLES TRUST 2024-RPT1OCTL 2024-RPT1 R16.680000% 02/22/2030	67578QAA1	--	1,824,000	100.00	0.08	1,827,037.32	USA
Omers Finance Trust 3.5% 19-apr-2032	C68012AF	USC68012AF72	5,000,000	90.70	0.19	4,570,199.25	Canada
Omers Finance Trust 4.0% 19-apr-2052	682142AH	US682142AH70	3,345,000	76.77	0.11	2,594,828.22	Canada
Oncor Electric Delivery Company Llc 0.55% 01-oct-2025	68233JBZ	US68233JBZ66	2,584,000	97.07	0.11	2,511,860.40	USA
One Bryant Park Trust 2019-obp 2.516% 13-sep-2054	68236JAA	US68236JAA97	3,385,000	87.32	0.13	2,962,765.93	USA
One Market Plaza Trust 2017-1mkt 3.845% 10-feb-2032	68245HAC	US68245HAC88	400,000	89.93	0.02	361,016.12	USA
Onemain Finance Corporation 6.625% 15-may-2029	682691AH	US682691AH34	850,000	101.22	0.04	869,324.24	USA
Onemain Financial Issuance Trust 2023-1 5.5% 14-jun-2038	682691AE	US682691AE10	2,050,000	101.67	0.09	2,089,572.79	USA
Opec Fund For International Development 4.5% 26-jan-2026	AG571TAB	XS2578939105	1,500,000	99.68	0.06	1,524,223.50	Austria
Opec Fund For International Development 4.5% 26-jan-2026	683483AA	US683483AA98	1,000,000	99.66	0.04	1,015,938.90	Austria
Oracle Corporation 3.6% 01-apr-2040	68389XBW	US68389XBW48	495,000	78.04	0.02	390,777.65	USA
Oracle Corporation 3.9% 15-may-2035	68389XBE	US68389XBE40	2,445,000	87.40	0.09	2,149,148.03	USA
Oracle Corporation 5.375% 27-sep-2054	68389XCU	US68389XCU72	2,410,000	92.17	0.10	2,255,070.62	USA
OWN EQUIPMENT FUND I LLCQS 2024-2M A5.700000% 12/20/2032	69121NAA6	--	900,000	100.08	0.04	902,431.17	USA
OWS CRE FUNDING I LLC 144AVARIABLE RATE 09/15/2025	67114QAA2	--	3,125,941	100.11	0.13	3,153,900.80	USA
Paccar Financial Corp. 4.45% 06-aug-2027	69371RT3	US69371RT304	1,940,000	99.89	0.08	1,972,729.55	USA
Pacific Gas And Electric Company 4.95% 01-jul-2050	694308JN	US694308JN86	1,980,000	86.76	0.07	1,717,843.92	USA
Pacific Gas And Electric Company 6.7% 01-apr-2053	694308KK	US694308KK29	5,000,000	108.48	0.23	5,507,751.50	USA
PAGAYA AI DEBT GRANTOR TRUST 2024-10PAID 2024-10 D6.429000% 06/15/2032	69544MAD1	--	3,450,000	100.10	0.15	3,487,795.79	USA
PAGAYA AI DEBT TRUST 2024-3PAID 2024-3 C7.297000% 10/15/2031	69547XAC6	--	2,148,387	100.63	0.09	2,168,923.30	USA
Patterson-uti Energy, Inc. 7.15% 01-oct-2033	703481AD	US703481AD36	1,525,000	104.82	0.07	1,625,714.66	USA
Peco Energy Company 3.0% 15-sep-2049	693304AX	US693304AX55	1,005,000	65.38	0.03	665,942.15	USA
Peco Energy Company 4.15% 01-oct-2044	693304AS	US693304AS60	1,015,000	82.36	0.04	846,438.48	USA
Penfed Auto Receivables Owner Trust 2024-a 4.7% 15-jun-2029	70687FAC	US70687FAC32	340,000	99.88	0.01	340,306.44	USA
Pepsico, Inc. 2.875% 15-oct-2049	713448EP	US713448EP96	3,340,000	64.98	0.09	2,190,484.89	USA
Pepsico, Inc. 3.9% 18-jul-2032	713448FM	US713448FM56	3,000,000	93.41	0.12	2,855,394.00	USA
Pg&e Recovery Funding Llc 5.231% 01-jun-2040	71710TAH	US71710TAH14	1,000,000	99.35	0.04	1,015,263.40	USA
Pg&e Recovery Funding Llc 5.529% 01-jun-2049	71710TAJ	US71710TAJ79	2,500,000	99.28	0.11	2,539,509.00	USA
Philadelphia Pa Redev Auth Rev 5.226% 01-sep-2040	717868KC	US717868KC61	275,000	97.41	0.01	268,356.55	USA
Phillips 66 Company 4.95% 15-mar-2035	718547AY	US718547AY80	1,420,000	94.58	0.06	1,364,526.14	USA
Port Lions Alaska Rev 7.5% 01-oct-2052	734707AB	US734707AB80	3,025,000	104.51	0.14	3,218,046.73	USA
Principal Life Global Funding Ii 4.6% 19-aug-2027	74256LFA	US74256LFA26	485,000	99.64	0.02	491,455.06	USA
Prosus N.v. 3.061% 13-jul-2031	74365PAF	US74365PAF53	1,940,000	83.96	0.07	1,656,609.17	Netherlands
Prosus N.v. 3.68% 21-jan-2030	74365PAA	US74365PAA66	200,000	90.26	0.01	183,794.03	Netherlands
Prosus N.v. 4.85% 06-jul-2027	62856RAD	US62856RAD70	500,000	98.07	0.02	502,114.20	Netherlands
Protective Life Global Funding 4.772% 09-dec-2029	74368CCA	US74368CCA09	965,000	99.12	0.04	959,338.73	USA
Prudential Financial, Inc. 1.5% 10-mar-2026	74432QCH	US74432QCH65	2,500,000	96.51	0.10	2,424,197.35	USA
Public Fin Auth Wis Rev 5.292% 01-jul-2029	74442PG2	US74442PG257	550,000	99.75	0.02	548,603.00	USA
Public Service Electric And Gas Company 3.1% 15-mar-2032	74456QCJ	US74456QCJ31	4,500,000	88.44	0.17	4,020,650.55	USA
Public Service Electric And Gas Company 4.65% 15-mar-2033	74456QCL	US74456QCL86	2,595,000	96.79	0.11	2,547,104.60	USA
Public Service Electric And Gas Company 5.125% 15-mar-2053	74456QCM	US74456QCM69	1,250,000	92.97	0.05	1,181,040.63	USA
Raizen Fuels Finance Sa 5.7% 17-jan-2035	75102XAD	US75102XAD84	855,000	92.58	0.03	805,595.28	Luxembourg
Raizen Fuels Finance Sa 6.45% 05-mar-2034	75102XAB	US75102XAB29	575,000	98.84	0.02	580,288.97	Luxembourg
Realty Income Corporation 3.4% 15-jan-2030	756109CC	US756109CC68	1,570,000	92.93	0.06	1,483,543.02	USA
Relx Capital, Inc. 3.0% 22-may-2030	74949LAD	US74949LAD47	50,000	90.61	0.00	45,465.24	USA
RENEW 2024-2RENEW 2024-2A A5.326000% 11/20/2060	75975DAA2	--	1,034,071	93.65	0.04	974,635.03	USA
REPUBLIC FINANCE ISSUANCE TRUST 2024-AREPS 2024-A A5.910000% 08/20/2032	76041RAA9	--	405,000	101.00	0.02	409,798.32	USA
RFM REREMIC TRUST 2024-FRR2RFM 2024-FRR2 A1232.011378% 02/27/2054	74983PAL4	--	2,800,000	79.65	0.10	2,234,822.69	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Rockefeller Foundation 2.492% 01-oct-2050	77310VAA	US77310VAA26	1,000,000	60.67	0.03	612,974.05	USA
Rogers Communications Inc. 3.8% 15-mar-2032	775109CH	US775109CH22	1,705,000	89.82	0.07	1,550,531.09	Canada
Royal Bank Of Canada 4.969% 02-aug-2030	78016HZ	US78016HZ262	1,000,000	99.33	0.04	1,013,906.40	Canada
Rwe Finance Us, Llc 5.875% 16-apr-2034	749983AA	US749983AA01	700,000	100.25	0.03	710,303.09	USA
San Diego Gas & Electric Company 2.95% 15-aug-2051	797440CA	US797440CA05	2,500,000	64.46	0.07	1,639,263.33	USA
San Diego Gas & Electric Company 4.95% 15-aug-2028	797440CE	US797440CE27	1,000,000	100.37	0.04	1,022,430.90	USA
San Francisco Calif City & Cnty Cmnty Facs Distno 2014-1 Sp L Tax 3.482% 01-sep-2050	79772EEB	US79772EEB11	2,500,000	70.64	0.08	1,795,060.00	USA
San Francisco Calif City & Cnty Cmnty Facs Distno 2014-1 Sp L Tax 6.332% 01-sep-2051	79772EJU	US79772EJU91	1,250,000	103.32	0.06	1,317,945.88	USA
Santander Drive Auto Receivables Trust 2023-1 5.09% 15-may-2030	80287GAE	US80287GAE08	4,340,000	100.35	0.19	4,365,135.98	USA
SANTANDER DRIVE AUTO RECEIVABLES TRUST 2023-S1SDART 2023-S1 R18.140000% 04/18/20	80286QAA7	--	2,028,153	101.57	0.09	2,067,406.91	USA
Santander Drive Auto Receivables Trust 2024-2 6.28% 15-aug-2031	80286YAF	US80286YAF97	3,730,000	102.74	0.16	3,842,740.37	USA
Santander Drive Auto Receivables Trust 2024-3 5.97% 15-oct-2031	80287LAF	US80287LAF67	3,200,000	101.76	0.14	3,264,828.48	USA
Santander Drive Auto Receivables Trust 2024-4 4.85% 16-jan-2029	802919AC	US802919AC47	450,000	100.21	0.02	451,934.64	USA
SANTANDER DRIVE AUTO RECEIVABLES TRUST 2024-S1SDART 2024-S1 R16.530000% 03/16/20	80286UAA8	--	6,260,600	100.39	0.27	6,303,079.92	USA
SANTANDER DRIVE AUTO RECEIVABLES TRUST 2024-S2SDART 2024-S2 R15.800000% 12/16/20	80287MAB3	--	6,210,208	100.14	0.27	6,234,978.11	USA
SANTANDER DRIVE AUTO RECEIVABLES TRUST 2024-S3SDART 2024-S3 R25.980000% 10/16/20	80288CAC2	--	2,000,000	100.09	0.09	2,007,133.00	USA
Santander Holdings Usa, Inc. 3.244% 05-oct-2026	80282KAZ	US80282KAZ93	3,020,000	97.08	0.13	2,955,220.40	USA
Santander Holdings Usa, Inc. 5.353% 06-sep-2030	80282KBM	US80282KBM71	2,125,000	98.72	0.09	2,134,170.65	USA
Saudi Arabian Oil Company 5.25% 17-jul-2034	80414L2N	US80414L2N47	300,000	98.64	0.01	303,109.41	Saudi Arabia
Sbl Holdings, Inc. 7.2% 30-oct-2034	78397DAD	US78397DAD03	835,000	97.29	0.03	822,580.08	USA
Sbna Auto Lease Trust 2024-c 4.56% 22-feb-2028	78398DAC	US78398DAC11	195,000	99.96	0.01	195,187.47	USA
Sbna Auto Receivables Trust 2024-a 6.04% 15-apr-2030	78437PAG	US78437PAG81	2,155,000	101.37	0.09	2,190,215.50	USA
Sce Recovery Funding Llc 5.112% 15-dec-2047	78433LAH	US78433LAH96	300,000	94.06	0.01	282,855.99	USA
Seb Funding Llc 7.386% 30-apr-2054	78433DAC	US78433DAC83	30,000	102.25	0.00	31,043.70	USA
Sempre 6.55% 01-apr-2055	816851BV	US816851BV01	1,035,000	99.27	0.04	1,035,020.49	USA
Sfave Commercial Mortgage Securities Trust 2015-5ave 3.872% 08-jan-2043	78413MAA	US78413MAA62	3,045,000	84.25	0.11	2,575,289.96	USA
Sfave Commercial Mortgage Securities Trust 2015-5ave 4.144% 08-jan-2043	78413MAE	US78413MAE84	5,447,000	85.62	0.20	4,682,791.56	USA
Sfave Commercial Mortgage Securities Trust 2015-5ave 4.388% 08-jan-2043	78413MAN	US78413MAN83	2,565,000	81.28	0.09	2,094,243.24	USA
Sfs Auto Receivables Securitization Trust 2024-3 4.55% 20-jun-2030	78436XAC	US78436XAC11	265,000	99.84	0.01	264,943.25	USA
Shops At Crystals Trust 2016-cstl 3.731% 08-jul-2036	82510WAJ	US82510WAJ99	2,800,000	96.64	0.12	2,714,600.84	USA
Sierra Timeshare 2024-1 Receivables Funding Llc 5.94% 20-jan-2043	826935AC	US826935AC20	1,184,547	100.21	0.05	1,189,211.66	USA
Sierra Timeshare 2024-2 Receivables Funding Llc 5.14% 20-jun-2041	82650DAA	US82650DAA00	1,083,870	99.84	0.05	1,083,880.53	USA
Siriuspoint Ltd. 7.0% 05-apr-2029	82969BAA	US82969BAA08	755,000	102.72	0.03	788,191.31	Bermuda
Sitios Latinoamerica, S.a.b. De C.v. 6.0% 25-nov-2029	82983PAA	US82983PAA12	655,000	99.42	0.03	655,098.25	Mexico
Sixth Street Lending Partners 5.75% 15-jan-2030	829932AC	US829932AC68	70,000	97.92	0.00	69,720.52	USA
Sixth Street Lending Partners 6.5% 11-mar-2029	829932AA	US829932AA03	765,000	101.19	0.03	789,265.65	USA
SLG OFFICE TRUST 2021-OVASLG 2021-OVA C2.850610% 07/15/2041	78449RAG	--	2,500,000	82.93	0.09	2,079,153.50	USA
SLM STUDENT LOAN TRUST 2004-3SLMA 2004-3A A6BVariable Rate 10/25/2064SOF90A + 8	78442GLL8	--	2,176,956	100.01	0.09	2,201,568.26	USA
Sm Energy Company 6.75% 01-aug-2029	78454LAX	US78454LAX82	880,000	99.00	0.04	896,911.22	USA
SMALL BUSINESS ADMINISTRATIONSAP 2007-20C 13/1/2027	83162CQX4	--	652	100.22	0.00	665.00	USA
Smb Private Education Loan Trust 2017-b 2.82% 15-oct-2035	83189DAB	US83189DAB64	33,089	98.36	0.00	32,587.31	USA
Smb Private Education Loan Trust 2018-a 3.5% 15-feb-2036	78449PAB	US78449PAB58	426,843	98.35	0.02	420,472.00	USA
Smb Private Education Loan Trust 2023-b 4.99% 16-oct-2056	78449HAA	US78449HAA59	1,401,362	98.94	0.06	1,389,553.19	USA
Smb Private Education Loan Trust 2024-a 5.24% 15-mar-2056	831943AA	US831943AA30	1,703,145	99.65	0.07	1,701,185.30	USA
Smurfit Kappa Treasury Unlimited Company 5.438% 03-apr-2034	83272GAC	US83272GAC50	2,250,000	99.62	0.10	2,271,407.63	Ireland
Smurfit Westrock Financing Designated Activity Company 5.418% 15-jan-2035	83272YAA	US83272YAA01	800,000	99.64	0.03	801,306.80	Ireland
Societe Generale Sa 5.25% 19-feb-2027	83368RBZ	US83368RBZ47	1,175,000	100.09	0.05	1,183,237.46	France
Societe Generale Sa 6.221% 15-jun-2033	83368RBL	US83368RBL50	1,540,000	99.53	0.07	1,537,008.09	France
Solar Star Funding Llc 3.95% 30-jun-2035	83416WAB	US83416WAB90	855,090	89.40	0.03	764,487.01	USA
South Dakota Hsg Dev Auth 5.46% 01-may-2053	83756CY9	US83756CY904	260,000	100.11	0.01	262,642.48	USA
Southern California Edison Company 2.75% 01-feb-2032	842400HM	US842400HM81	2,500,000	85.32	0.09	2,161,590.60	USA
Southern California Edison Company 3.45% 01-feb-2052	842400HN	US842400HN64	2,530,000	67.70	0.07	1,749,114.24	USA
Southern California Edison Company 3.65% 01-jun-2051	842400HF	US842400HF31	3,000,000	70.86	0.09	2,134,967.70	USA
Southern Company 3.75% 15-sep-2051	842587DJ	US842587DJ36	1,450,000	95.75	0.06	1,404,427.81	USA
Southern Company 4.85% 15-jun-2028	842587DQ	US842587DQ78	500,000	100.06	0.02	501,391.40	USA
Southern Power Company 0.9% 15-jan-2026	843646AW	US843646AW05	1,160,000	96.04	0.05	1,118,841.66	USA
Standard Building Solutions Inc. 6.5% 15-aug-2032	853191AA	US853191AA25	745,000	100.16	0.03	765,692.60	USA
Standard Chartered Plc 5.005% 15-oct-2030	85325CAU	US85325CA93	1,030,000	98.13	0.04	1,021,592.08	UK
Starbucks Corporation 4.45% 15-aug-2049	855244AA	US855244AA31	2,500,000	81.77	0.09	2,086,307.50	USA
Starwood Property Trust, Inc. 6.5% 01-jul-2030	85571BBB	US85571BBB64	505,000	100.26	0.02	506,684.68	USA
Starwood Property Trust, Inc. 7.25% 01-apr-2029	85571BBB	US85571BBB09	750,000	102.51	0.03	782,428.95	USA
State Street Bank And Trust Company 4.782% 23-nov-2029	857449AE	US857449AE22	950,000	99.60	0.04	950,728.65	USA
State Street Corporation 4.53% 20-feb-2029	857477CN	US857477CN16	470,000	98.86	0.02	472,397.00	USA
STWD 2021-LIH MORTGAGE TRUSTSTWD 2021-LIH ASVariable Rate 11/15/2036TSFR1M + 137	78486EAG3	--	1,000,000	99.31	0.04	995,678.00	USA
Sunnova Helios Xi Issuer Llc 5.3% 20-may-2050	86746AAA	US86746AAA34	907,315	96.67	0.04	878,569.02	USA
Sunnova Helios Xii Issuer Llc 5.3% 22-aug-2050	86745YAA	US86745YAA29	891,655	96.40	0.04	860,984.86	USA
Sunnova Hestia I Issuer Llc 5.75% 20-dec-2050	86746BAA	US86746BAA17	1,081,648	101.18	0.05	1,096,355.31	USA
Sunnova Hestia Ii Issuer Llc 5.63% 20-jul-2051	86746FAA	US86746FAA21	1,097,723	100.60	0.05	1,106,167.50	USA
SUNRUN JULIUS ISSUER 2023-2 LLCUNRN 2023-2A A16.600000% 01/30/2059	86772JAA1	--	1,242,895	99.10	0.05	1,245,417.05	USA
Sweihan Pv Power Co. Pjsc 3.625% 31-jan-2049	870674AA	US870674AA66	2,359,775	81.24	0.08	1,952,827.44	UAE
Synchrony Financial 5.935% 02-aug-2030	87165BAV	US87165BAV53	540,000	100.88	0.02	558,029.84	USA
Sysco Corporation 2.4% 15-feb-2030	871829BK	US871829BK24	2,500,000	88.18	0.09	2,227,045.50	USA
T-mobile Usa, Inc. 3.5% 15-apr-2031	87264ABW	US87264ABW45	550,000	90.65	0.02	502,662.93	USA
T-mobile Usa, Inc. 3.875% 15-apr-2030	87264ABF	US87264ABF12	1,835,000	94.08	0.07	1,741,408.12	USA

Source: FactSet. Excludes cash.

Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Tapestry, Inc. 5.5% 11-mar-2035	876030AL	US876030AL10	365,000	97.34	0.02	356,402.72	USA
TCO COMMERCIAL MORTGAGE TRUST 2024-DPMTCO 2024-DPM AVariable Rate 12/15/2039TSFR	87231EAA5	--	510,000	99.94	0.02	510,738.94	USA
Telecom Italia Capital Sa 7.2% 18-jul-2036	87927VAR	US87927VAR96	175,000	100.76	0.01	182,033.55	Luxembourg
Telecom Italia Capital Sa 7.721% 04-jun-2038	87927VAV	US87927VAV09	1,345,000	103.74	0.06	1,403,032.72	Luxembourg
Tencent Holdings Limited 3.975% 11-apr-2029	88032WAN	US88032WAN65	2,000,000	96.25	0.08	1,942,619.08	China
Tesla Auto Lease Trust 2023-b 6.13% 21-sep-2026	88167QAC	US88167QAC06	1,500,000	100.68	0.06	1,513,076.70	USA
Tesla Auto Lease Trust 2023-b 6.57% 20-aug-2027	88167QAE	US88167QAE61	870,000	101.48	0.04	884,652.63	USA
Tesla Auto Lease Trust 2024-a 5.3% 21-jun-2027	88166VAD	US88166VAD82	1,170,000	100.58	0.05	1,178,705.97	USA
Tesla Electric Vehicle Trust 2023-1 5.38% 20-feb-2029	881943AE	US881943AE49	900,000	101.23	0.04	912,525.21	USA
Tesla Electric Vehicle Trust 2023-1 5.54% 21-dec-2026	881943AB	US881943AB00	634,883	100.38	0.03	638,399.94	USA
Tesla Sustainable Energy Trust 2024-1 5.29% 21-jun-2050	88164AAC	US88164AAC80	1,335,000	98.77	0.06	1,320,777.11	USA
Time Warner Cable Inc. 6.75% 15-jun-2039	88732IAU	US88732IAU25	800,000	98.01	0.03	786,474.85	USA
Toledo Lucas Cnty Ohio Port Auth Dev Rev 5.85% 15-nov-2044	889251JM	US889251JM72	1,350,000	97.43	0.06	1,321,056.14	USA
Topaz Solar Farms Llc 5.75% 30-sep-2039	89054XAC	US89054XAC92	4,829,987	97.46	0.20	4,777,359.61	USA
Toronto-dominion Bank 4.568% 17-dec-2026	89115A3A	US89115A3A89	9,100,000	99.81	0.39	9,098,993.54	Canada
Toronto-dominion Bank 4.783% 17-dec-2029	89115A3C	US89115A3C46	1,290,000	98.66	0.05	1,275,082.26	Canada
Toronto-dominion Bank 5.146% 10-sep-2034	89116CQJ	US89116CQJ98	2,080,000	97.92	0.09	2,069,736.14	Canada
Totalenergies Capital Sa 5.275% 10-sep-2054	89157XAE	US89157XAE13	680,000	92.72	0.03	641,547.84	France
Transcanada Pipelines Limited 4.625% 01-mar-2034	89352HAM	US89352HAM16	1,345,000	93.07	0.05	1,272,542.29	Canada
Tuolumne Wind Proj Auth Calif Rev 6.918% 01-jan-2034	89978KAV	US89978KAV89	1,850,000	108.44	0.09	2,006,232.50	USA
Tyco Electronics Group Sa 4.625% 01-feb-2030	902133BA	US902133BA46	1,025,000	99.00	0.04	1,034,364.09	Luxembourg
U.S. Bancorp 4.839% 01-feb-2034	91159HJL	US91159HJL50	1,438,000	95.56	0.06	1,403,134.97	USA
U.S. Bank 4.507% 22-oct-2027	90331HPP	US90331HPP28	1,405,000	99.41	0.06	1,408,845.20	USA
U.S. International Development Finance Corp. 1.79% 15-oct-2029	90376PAD	US90376PAD33	304,931	92.78	0.01	284,062.95	USA
Ubs Group Ag 1.494% 10-aug-2027	902613AH	US902613AH15	495,000	94.57	0.02	470,995.32	Switzerland
Ubs Group Ag 5.959% 12-jan-2034	902613AV	US902613AV09	2,050,000	102.03	0.09	2,148,992.66	Switzerland
Ubs Group Ag 6.301% 22-sep-2034	225401BG	US225401BG25	725,000	104.36	0.03	769,137.13	Switzerland
Unicredit S.p.a. 7.296% 02-apr-2034	904678AQ	US904678AQ20	2,400,000	104.33	0.11	2,547,229.68	Italy
Union Electric Company 3.9% 01-apr-2052	906548CU	US906548CU41	2,195,000	76.58	0.07	1,702,334.36	USA
Union Pacific Railroad 2005-1 Pass Through 5.082% 02-jan-2029	90783VAA	US90783VAA35	22,680	99.22	0.00	23,075.58	USA
Union Pacific Railroad 2007-3 Pass Through 6.176% 02-jan-2031	90783XAA	US90783XAA90	13,610	102.13	0.00	14,317.44	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2005-20A 14.860000% 01/01/2025	83162CPG2	--	105	100.00	0.00	107.93	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2005-20E 14.840000% 05/01/2025	83162CPN7	--	80	99.65	0.00	80.43	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2005-20G 14.750000% 07/01/2025	83162CPR8	--	796	99.79	0.00	813.06	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2005-20H 15.110000% 08/01/2025	83162CPS6	--	1,401	99.83	0.00	1,428.70	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2005-20J 15.090000% 10/01/2025	83162CPV9	--	1,879	99.52	0.00	1,894.06	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2006-20B 15.350000% 02/01/2026	83162CQB2	--	595	99.60	0.00	605.59	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2006-20C 15.570000% 03/01/2026	83162CQD8	--	527	99.89	0.00	536.35	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2006-20F 15.820000% 06/01/2026	83162CQH9	--	248	99.64	0.00	248.27	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2006-20G 16.070000% 07/01/2026	83162CQK2	--	1,001	99.94	0.00	1,030.35	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2006-20H 15.700000% 08/01/2026	83162CQL0	--	641	99.96	0.00	655.70	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2007-20D 15.320000% 04/01/2027	83162CQY2	--	2,326	99.14	0.00	2,337.07	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2007-20E 15.310000% 05/01/2027	83162CRA3	--	845	99.29	0.00	846.68	USA
UNITED STATES SMALL BUSINESS ADMINISTRATIONSBP 2007-20F 15.710000% 06/01/2027	83162CRB1	--	1,902	100.40	0.00	1,919.14	USA
Univ Calif Regts Med Ctr Pooled Rev 4.563% 15-may-2053	913366KW	US913366KW93	600,000	86.06	0.02	519,833.82	USA
Unum Corp. 6.75% 15-dec-2028	903192AA	US903192AA01	465,000	105.31	0.02	491,104.36	USA
US 5YR NOTE (CBT) MAR25FINANCIAL COMMODITY FUTURE.BOND	FVHS_FUT	--	1,080	10,630,469.00	4.88	114,809,065.20	--
Usaa Capital Corporation 2.125% 01-may-2030	90327QD5	US90327QD552	5,000,000	86.50	0.18	4,342,472.25	USA
VENDEE MORTGAGE TRUST 1995-2VENDE 1995-2C 3A8.792500% 06/15/2025	911760GJ9	--	357	100.45	0.00	360.84	USA
VENDEE MORTGAGE TRUST 2011-2VENDE 2011-2 DZ3.750000% 10/15/2041	92262BAF2	--	1,289,378	91.56	0.05	1,184,579.06	USA
Verizon Communications Inc. 1.5% 18-sep-2030	92343VFL	US92343VFL36	2,500,000	82.94	0.09	2,084,185.00	USA
Verizon Communications Inc. 2.55% 21-mar-2031	92343VGL	US92343VGL70	525,000	86.13	0.02	455,912.15	USA
Verizon Communications Inc. 2.65% 20-nov-2040	92343VFT	US92343VFT61	1,905,000	68.24	0.06	1,305,706.05	USA
Verizon Communications Inc. 2.85% 03-sep-2041	92343VGL	US92343VGL27	2,500,000	69.02	0.07	1,748,835.15	USA
Verizon Communications Inc. 3.55% 22-mar-2051	92343VGB	US92343VGB45	895,000	70.51	0.03	639,780.28	USA
Verizon Communications Inc. 3.875% 01-mar-2052	92343VGP	US92343VGP31	3,500,000	73.86	0.11	2,630,189.10	USA
Verizon Communications Inc. 4.4% 01-nov-2034	92343VCQ	US92343VCQ59	3,130,000	92.50	0.12	2,918,332.19	USA
VERUS SECURITIZATION TRUST 2021-1VERUS 2021-1 A10.815000% 01/25/2066	92537QAA9	--	2,279,104	87.84	0.09	2,003,589.76	USA
VERUS SECURITIZATION TRUST 2021-2VERUS 2021-2 M12.187000% 02/25/2066	92538FAD6	--	2,910,000	76.32	0.09	2,226,153.49	USA
VERUS SECURITIZATION TRUST 2021-4VERUS 2021-4 M12.195000% 07/25/2066	92538HAD2	--	1,400,000	68.45	0.04	960,877.64	USA
VERUS SECURITIZATION TRUST 2021-5VERUS 2021-5 A21.218000% 09/25/2066	92538KAB9	--	1,986,149	84.25	0.07	1,675,319.48	USA
VERUS SECURITIZATION TRUST 2021-R3VERUS 2021-R3 M12.411000% 04/25/2064	92538EAD9	--	2,745,000	83.53	0.10	2,298,441.04	USA
Videotron Ltee 5.7% 15-jan-2035	92660FAT	US92660FAT12	1,120,000	97.98	0.05	1,106,729.23	Canada
VIVINT SOLAR FINANCING V LLCVSLR 2018-1A B7.370000% 04/30/2048	92854VAB1	--	366,526	93.04	0.01	345,518.71	USA
VIVINT SOLAR FINANCING VII LLCVSLR 2020-1A A2.210000% 07/31/2051	92855HAA3	--	1,233,402	88.38	0.05	1,101,481.22	USA
Vmware Llc 1.4% 15-aug-2026	928563AJ	US928563AJ42	525,000	94.72	0.02	500,061.92	USA
VOLOFIN FINANCE DESIGNATED ACTIVITY COVFIN 2024-1A A5.935000% 06/15/2037	92873RAA9	--	709,528	100.18	0.03	712,705.00	USA
Warnermedia Holdings, Inc. 3.755% 15-mar-2027	55903VBA	US55903VBA08	675,000	96.34	0.03	657,752.74	USA
Waste Management, Inc. 5.35% 15-oct-2054	94106LFC	US94106LFC40	1,325,000	95.91	0.05	1,282,062.63	USA
Wb Commercial Mortgage Trust 2024-hq 5.936% 16-mar-2040	92943PAA	US92943PAA93	500,000	100.30	0.02	504,051.55	USA
Wells Fargo & Company 3.35% 02-mar-2033	95000U2U	US95000U2U64	525,000	87.54	0.02	465,372.50	USA
Wells Fargo & Company 4.54% 15-aug-2026	95000U3C	US95000U3C57	1,500,000	99.78	0.06	1,522,482.45	USA
Wells Fargo & Company 4.897% 25-jul-2033	95000U3B	US95000U3B74	600,000	96.61	0.03	592,365.50	USA
Wells Fargo & Company 5.198% 23-jan-2030	95000U3J	US95000U3J01	1,425,000	100.32	0.06	1,462,076.08	USA

Source: FactSet. Excludes cash.



Security Name	CUSIP	ISIN	Shares	Price	Portfolio Weight	Market Value	Country of Issuer
Wells Fargo & Company 5.211% 03-dec-2035	95000U3N	US95000U3N13	1,665,000	97.37	0.07	1,627,907.91	USA
Wells Fargo & Company 6.303% 23-oct-2029	95000U3G	US95000U3G61	580,000	103.90	0.03	609,536.91	USA
Wells Fargo Commercial Mortgage Trust 2018-c47 4.919% 16-sep-2061	95002DBX	US95002DBX66	1,295,000	88.74	0.05	1,149,119.67	USA
Wells Fargo Commercial Mortgage Trust 2019-c52 3.561% 16-aug-2052	95002MBC	US95002MBC29	1,100,000	80.70	0.04	887,723.21	USA
Wells Fargo Commercial Mortgage Trust 2022-c62 4.0% 16-apr-2055	95003MBS	US95003MBS61	420,000	92.12	0.02	386,884.26	USA
Wells Fargo Commercial Mortgage Trust 2024-sven 6.011% 11-jun-2037	949937AA	US949937AA46	1,650,000	102.05	0.07	1,692,117.74	USA
Westlake Automobile Receivables Trust 2015-3 7.01% 15-nov-2028	959926AG	US959926AG18	2,340,000	102.60	0.10	2,408,180.11	USA
Westlake Automobile Receivables Trust 2022-1 3.49% 15-mar-2027	96042WAG	US96042WAG24	345,000	99.14	0.01	342,552.54	USA
Westlake Automobile Receivables Trust 2023-1 6.79% 15-nov-2028	96042XAG	US96042XAG07	1,925,000	102.53	0.08	1,979,469.61	USA
Westlake Automobile Receivables Trust 2024-1 6.02% 15-oct-2029	96043RAG	US96043RAG20	2,010,000	101.83	0.09	2,052,152.31	USA
Westlake Automobile Receivables Trust 2024-2 5.91% 15-apr-2030	96042YAG	US96042YAG89	1,005,000	101.12	0.04	1,018,878.65	USA
Westlake Automobile Receivables Trust 2024-3 4.71% 17-apr-2028	96043CAD	US96043CAD20	480,000	99.97	0.02	480,858.43	USA
Wheels Fleet Lease Funding 1 Llc 4.8% 19-sep-2039	96328GBZ	US96328GBZ90	700,000	99.88	0.03	700,392.21	USA
Wheels Fleet Lease Funding 1 Llc 4.87% 21-jun-2039	96328GBT	US96328GBT31	460,000	100.12	0.02	461,376.27	USA
Whirlpool Corporation 2.4% 15-may-2031	963320AY	US963320AY28	2,500,000	82.24	0.09	2,063,672.50	USA
World Omni Auto Receivables Trust 2024-c 4.43% 17-dec-2029	98164NAD	US98164NAD75	500,000	99.55	0.02	498,720.25	USA
World Omni Select Auto Trust 2024-a 4.98% 15-feb-2030	98164LAD	US98164LAD10	460,000	100.43	0.02	462,979.05	USA
ZF North America Capital, Inc. 7.125% 14-apr-2030	98877DAE	US98877DAE58	320,000	98.16	0.01	318,998.64	USA
Ziply Fiber Issuer, Llc 6.64% 20-apr-2054	98979QAA	US98979QAA13	1,340,000	102.47	0.06	1,375,857.06	USA
Zoetis Inc. 4.5% 13-nov-2025	98978VAK	US98978VAK98	600,000	99.85	0.03	602,679.54	USA