

PMC Core Fixed Income Fund
Schedule of Investments
November 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Value</u>
ASSET BACKED SECURITIES - 9.29%		
37 Capital CLO I		
2021-1, 5.279% (3 Month LIBOR USD + 1.200%), 10/15/2034 (b)(c)	\$ 1,000,000	\$ 966,890
AM Capital Funding LLC		
2018-1, 4.980%, 12/15/2023 (b)	760,000	748,831
Amur Equipment Finance Receivables XI LLC		
2022-2A, 5.300%, 06/21/2028 (b)	255,000	252,478
Angel Oak Mortgage Trust		
2021-3, 1.068%, 05/25/2066 (b)(d)	680,938	532,362
Aqua Finance Trust 2021-A		
2021-A, 1.540%, 07/17/2046 (b)	532,949	485,641
Avis Budget Rental Car Funding AESOP LLC		
2020-2A B, 2.960%, 02/20/2027 (b)	567,000	508,389
2021-2A A, 1.660%, 02/20/2028 (b)	1,592,000	1,367,989
2021-2A B, 1.900%, 02/20/2028 (b)	495,000	417,954
Beacon Container Finance II LLC		
2021-1A, 2.250%, 10/22/2046 (b)	946,950	800,806
BlueMountain CLO Ltd.		
2013-2R, 5.505% (3 Month LIBOR USD + 1.180%), 10/22/2030 (b)(c)	362,743	356,844
Cedar Funding VI CLO Ltd.		
2016-6A, 5.293% (3 Month LIBOR USD + 1.050%), 04/20/2034 (b)(c)	1,480,000	1,427,547
Crown Castle Towers LLC		
4.241%, 07/15/2048 (b)	439,000	399,234
Dryden 75 CLO Ltd.		
2019-75R2, 5.119% (3 Month LIBOR USD + 1.040%), 04/15/2034 (b)(c)	850,000	819,609
Fort Washington CLO Ltd.		
2021-2A, 5.463% (3 Month LIBOR USD + 1.220%), 10/20/2034 (b)(c)	2,000,000	1,939,922
GCAT Trust		
2019-NQM3, 2.686%, 11/25/2059 (b)(d)	117,125	108,891
2021-NQM5, 1.262%, 07/25/2066 (b)(d)	897,554	696,347
JPMorgan Chase Bank NA - CACLN		
2021-3, 0.760%, 02/26/2029 (b)	1,078,712	1,013,310
Madison Park Funding XXVI Ltd.		
2007-26, 5.615% (3 Month LIBOR USD + 1.200%), 07/29/2030 (b)(c)	2,295,000	2,259,930
Magnetite XXIII Ltd.		
2019-23R, 5.488% (3 Month LIBOR USD + 1.130%), 01/25/2035 (b)(c)	1,000,000	969,548
MetroNet Infrastructure Issuer LLC		
2022-1A, 6.350%, 10/20/2052 (b)	693,000	661,994
MVW 2021-1W LLC		
2021-1W, 1.440%, 01/22/2041 (b)	347,678	315,322
MVW 2021-2 LLC		
2021-2A A, 1.430%, 05/20/2039 (b)	811,351	716,931
2021-2A B, 1.830%, 05/20/2039 (b)	661,972	593,972
MVW 2022-1 LLC		
2022-1, 4.400%, 11/21/2039 (b)	295,876	288,902
Navient Private Education Refi Loan Trust		
2021-B, 0.940%, 07/15/2069 (b)	953,477	804,777
2021-C, 1.060%, 10/15/2069 (b)	607,371	524,507
2021-E, 0.970%, 12/16/2069 (b)	1,440,737	1,190,242
Navient Student Loan Trust		
2019-7, 4.544% (1 Month LIBOR USD + 0.500%), 01/25/2068 (b)(c)	168,869	168,589
PFS Financing Corp.		
2021-B, 0.770%, 08/15/2026 (b)	1,890,000	1,733,031
Prestige Auto Receivables Trust		
2021-1, 1.530%, 02/15/2028 (b)	599,000	549,325
RASC Trust		
2005-KS12, 4.734% (1 Month LIBOR USD + 0.460%), 01/25/2036 (c)	78,994	78,429
SBA Tower Trust		
2020-1-2, 2.328%, 01/15/2028 (b)	618,000	517,004
2021-3, 2.593%, 10/15/2031 (b)	1,243,000	965,355
Sierra Timeshare Receivables Funding LLC		
2019-2, 2.590%, 05/20/2036 (b)	349,125	335,858
2020-2, 3.510%, 07/20/2037 (b)	405,796	382,355
2021-2, 1.350%, 09/20/2038 (b)	309,494	285,472
Starwood Mortgage Residential Trust		
2021-3, 1.127%, 06/25/2056 (b)(d)	573,889	461,001
2021-6, 1.920%, 11/25/2066 (b)(d)	909,197	734,059

Taco Bell Funding LLC		
2021-1, 1.946%, 08/25/2051 (b)	1,384,020	1,171,354
Thayer Park CLO Ltd.		
2017-R, 5.283% (3 Month LIBOR USD + 1.040%), 04/20/2034 (b)(c)	500,000	485,085
Towd Point Mortgage Trust		
2017-5, 4.644% (1 Month LIBOR USD + 0.600%), 02/25/2057 (b)(c)	181,118	178,276
2017-2 A1, 2.750%, 04/25/2057 (b)(d)	11,704	11,543
2017-2 A2, 3.250%, 04/25/2057 (b)(d)	351,000	336,963
2017-4, 2.750%, 06/25/2057 (b)(d)	105,715	100,346
2017-3, 2.750%, 07/25/2057 (b)(d)	119,056	115,988
2022-4, 3.750%, 09/25/2062 (b)	899,395	837,290
TRESTLES CLO Ltd.		
2017-1, 5.348% (3 Month LIBOR USD + 0.990%), 04/25/2032 (b)(c)	500,000	488,198
TRESTLES CLO V Ltd.		
2021-5, 5.413% (3 Month LIBOR USD + 1.170%), 10/20/2034 (b)(c)	1,000,000	970,294
United Airlines Pass Through Trust		
2020-1, 5.875%, 10/15/2027	1,070,969	1,058,980
Vantage Data Centers Issuer LLC		
2019-1, 3.188%, 07/15/2044 (b)	1,273,230	1,199,734
2021-1, 2.165%, 10/15/2046 (b)	1,078,000	910,801
Verus Securitization Trust		
2021-3, 1.046%, 06/25/2066 (b)(d)	750,219	607,166
2021-6, 1.630%, 10/25/2066 (b)(d)	1,183,200	935,368
Voya CLO Ltd.		
2014-2A, 5.099% (3 Month LIBOR USD + 1.020%), 04/17/2030 (b)(c)	1,659,379	1,633,426
TOTAL ASSET BACKED SECURITIES (Cost \$42,317,918)		38,420,459
CORPORATE BONDS - 37.19%		
Accommodation - 0.07%		
Wyndham Hotels & Resorts, Inc.		
4.375%, 08/15/2028 (b)	165,000	147,706
Wynn Las Vegas LLC		
5.500%, 03/01/2025 (b)	125,000	120,429
		268,135
Administrative and Support Services - 1.03%		
ASGN, Inc.		
4.625%, 05/15/2028 (b)	350,000	312,954
Booking Holdings, Inc.		
3.550%, 03/15/2028	1,097,000	1,028,580
Korn Ferry		
4.625%, 12/15/2027 (b)	100,000	91,584
Live Nation Entertainment, Inc.		
4.750%, 10/15/2027 (b)	145,000	129,190
PayPal Holdings, Inc.		
2.400%, 10/01/2024	1,110,000	1,063,401
Visa, Inc.		
2.800%, 12/14/2022	1,639,000	1,638,231
		4,263,940
Air Transportation - 0.24%		
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.500%, 06/20/2027 (b)	190,000	189,286
Southwest Airlines Co.		
5.250%, 05/04/2025	800,000	804,111
		993,397
Ambulatory Health Care Services - 0.04%		
Acadia Healthcare Co, Inc.		
5.000%, 04/15/2029 (b)	195,000	180,207
Beverage and Tobacco Product Manufacturing - 1.77%		
Anheuser-Busch InBev Worldwide, Inc.		
4.700%, 02/01/2036	1,435,000	1,365,600
4.350%, 06/01/2040	1,006,000	906,119
4.600%, 04/15/2048	720,000	651,204
4.750%, 04/15/2058	510,000	464,597
5.800%, 01/23/2059	400,000	419,551
Philip Morris International, Inc.		
3.125%, 08/17/2027 (f)	2,654,000	2,452,043
5.750%, 11/17/2032	1,045,000	1,063,920
		7,323,034
Broadcasting (except Internet) - 1.85%		
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.250%, 02/01/2031 (b)	298,000	242,393
Charter Communications Operating LLC / Charter Communications Operating Capital		
5.250%, 04/01/2053	665,000	532,367

Comcast Corp.		
3.150%, 02/15/2028	405,000	376,277
4.150%, 10/15/2028	1,708,000	1,655,647
CSC Holdings LLC		
4.625%, 12/01/2030 (b)(f)	435,000	276,552
3.375%, 02/15/2031 (b)	264,000	191,928
Discovery Communications LLC		
2.950%, 03/20/2023 (f)	566,000	562,269
DISH DBS Corp.		
5.875%, 11/15/2024	110,000	103,410
Fox Corp.		
5.576%, 01/25/2049	770,000	686,402
Magallanes, Inc.		
5.050%, 03/15/2042 (b)	1,545,000	1,223,868
5.141%, 03/15/2052 (b)	845,000	646,057
Paramount Global		
4.200%, 05/19/2032 (f)	970,000	802,891
Sirius XM Radio, Inc.		
4.125%, 07/01/2030 (b)	415,000	348,571
		<u>7,648,632</u>
Building Material and Garden Equipment and Supplies Dealers - 0.62%		
Home Depot, Inc.		
2.700%, 04/01/2023 (f)	1,202,000	1,194,254
4.500%, 09/15/2032 (f)	655,000	648,479
4.950%, 09/15/2052 (f)	715,000	701,626
		<u>2,544,359</u>
Chemical Manufacturing - 1.50%		
AbbVie, Inc.		
4.050%, 11/21/2039	270,000	233,748
4.700%, 05/14/2045	710,000	648,705
4.250%, 11/21/2049	485,000	412,595
Biogen, Inc.		
2.250%, 05/01/2030	2,894,000	2,383,000
Bristol-Myers Squibb Co.		
2.950%, 03/15/2032	785,000	691,277
3.550%, 03/15/2042	300,000	249,111
Merck & Co, Inc.		
2.750%, 12/10/2051 (f)	615,000	424,490
Roche Holdings, Inc.		
2.607%, 12/13/2051 (b)(f)	615,000	409,570
Viartis, Inc.		
4.000%, 06/22/2050	1,140,000	738,570
		<u>6,191,066</u>
Computer and Electronic Product Manufacturing - 2.55%		
Apple, Inc.		
1.800%, 09/11/2024	2,818,000	2,693,530
Broadcom, Inc.		
4.926%, 05/15/2037 (b)	705,000	615,454
Dell International LLC / EMC Corp.		
5.450%, 06/15/2023	289,000	289,151
6.200%, 07/15/2030	1,140,000	1,171,772
ILLUMINA, Inc.		
5.750%, 12/13/2027	670,000	674,036
Intel Corp.		
3.750%, 03/25/2027	1,144,000	1,112,546
Marvell Technology, Inc.		
2.950%, 04/15/2031	2,035,000	1,658,936
Microchip Technology, Inc.		
4.333%, 06/01/2023	690,000	687,145
QUALCOMM, Inc.		
6.000%, 05/20/2053	1,515,000	1,639,538
		<u>10,542,108</u>
Construction of Buildings - 0.03%		
Shea Homes LP / Shea Homes Funding Corp.		
4.750%, 02/15/2028	150,000	129,259
Credit Intermediation and Related Activities - 5.75%		
Bank of America Corp.		
3.875%, 08/01/2025 (f)	1,591,000	1,568,328
3.559% to 04/23/2026, then 3 Month LIBOR USD + 1.060%, 04/23/2027 (a)(f)	1,610,000	1,517,884
3.705% to 04/24/2027, then 3 Month LIBOR USD + 1.512%, 04/24/2028 (a)	660,000	614,094
3.970% to 03/05/2028, then 3 Month LIBOR USD + 1.070%, 03/05/2029 (a)	630,000	584,711
2.884% to 10/22/2029, then 3 Month LIBOR USD + 1.190%, 10/22/2030 (a)	743,000	631,074
2.496% to 02/13/2030, then 3 Month LIBOR USD + 0.990%, 02/13/2031 (a)	785,000	643,922

4.571% to 04/27/2032, then SOFR + 1.830%, 04/27/2033 (a)	725,000	673,827
Citigroup, Inc.		
3.200%, 10/21/2026	1,115,000	1,040,919
4.300%, 11/20/2026	890,000	867,547
1.122% to 01/28/2026, then SOFR + 0.765%, 01/28/2027 (a)	1,610,000	1,403,627
3.887% to 01/10/2027, then 3 Month LIBOR USD + 1.563%, 01/10/2028 (a)	835,000	784,337
3.520% to 10/27/2027, then 3 Month LIBOR USD + 1.151%, 10/27/2028 (a)	455,000	415,960
2.976% to 11/05/2029, then SOFR + 1.422%, 11/05/2030 (a)	495,000	421,432
Ford Motor Credit Co. LLC		
5.113%, 05/03/2029 (f)	310,000	285,065
General Motors Financial Co., Inc.		
5.100%, 01/17/2024	370,000	368,786
3.600%, 06/21/2030	700,000	598,777
GSK Consumer Healthcare Capital US LLC		
3.375%, 03/24/2029	920,000	835,213
3.625%, 03/24/2032	1,040,000	911,889
JPMorgan Chase & Co.		
2.700%, 05/18/2023	480,000	475,781
2.950%, 10/01/2026	1,658,000	1,562,848
2.580% to 04/22/2031, then SOFR + 1.250%, 04/22/2032 (a)	1,535,000	1,241,411
OneMain Finance Corp.		
3.500%, 01/15/2027 (f)	255,000	209,147
Synchrony Financial		
2.875%, 10/28/2031	920,000	689,378
Wells Fargo & Co.		
2.406% to 10/30/2024, then SOFR + 1.087%, 10/30/2025 (a)	900,000	848,095
2.393% to 06/02/2027, then SOFR + 2.100%, 06/02/2028 (a)	1,020,000	901,350
4.150%, 01/24/2029	1,563,000	1,471,667
2.572% to 02/11/2030, then SOFR + 1.262%, 02/11/2031 (a)	1,045,000	872,879
4.897% to 07/25/2032, then SOFR + 2.100%, 07/25/2033 (a)	1,025,000	984,362
5.013% to 04/04/2050, then SOFR + 4.502%, 04/04/2051 (a)	365,000	341,380
		<u>23,765,690</u>
Electrical Equipment, Appliance, and Component Manufacturing - 0.05%		
Energizer Holdings, Inc.		
4.375%, 03/31/2029 (b)	250,000	213,059
Electronics and Appliance Stores - 0.02%		
AMC Networks, Inc.		
4.250%, 02/15/2029 (f)	100,000	73,994
Food Manufacturing - 0.03%		
Post Holdings, Inc.		
4.625%, 04/15/2030 (b)	150,000	129,893
Food Services and Drinking Places - 0.54%		
Aramark Services, Inc.		
5.000%, 02/01/2028 (b)	235,000	219,858
McDonald's Corp.		
3.500%, 07/01/2027 (f)	1,622,000	1,548,416
Starbucks Corp.		
2.550%, 11/15/2030	530,000	452,031
		<u>2,220,305</u>
General Merchandise Stores - 0.28%		
Walmart, Inc.		
2.350%, 12/15/2022	1,142,000	1,141,337
Health and Personal Care Stores - 0.11%		
CVS Health Corp.		
4.125%, 04/01/2040	560,000	471,985
Hospitals - 0.24%		
HCA, Inc.		
5.250%, 06/15/2049	870,000	758,023
Tenet Healthcare Corp.		
6.125%, 10/01/2028 (b)(f)	265,000	233,942
		<u>991,965</u>
Insurance Carriers and Related Activities - 1.43%		
Berkshire Hathaway, Inc.		
2.750%, 03/15/2023	2,543,000	2,531,423
Cigna Corp.		
3.200%, 03/15/2040	690,000	529,185
Equitable Holdings, Inc.		
5.000%, 04/20/2048	545,000	472,206
MetLife, Inc.		
6.500%, 12/15/2032	2,137,000	2,357,654
		<u>5,890,468</u>
Machinery Manufacturing - 0.25%		
Deere & Co.		

5.375%, 10/16/2029	983,000	1,030,159
Management of Companies and Enterprises - 0.31%		
Abbott Laboratories		
3.400%, 11/30/2023	1,128,000	1,111,782
Park Intermediate Holdings LLC / PK Domestic Property LLC		
5.875%, 10/01/2028 (b)	195,000	180,843
		<u>1,292,625</u>
Merchant Wholesalers, Durable Goods - 0.51%		
CDW LLC / CDW Finance Corp.		
2.670%, 12/01/2026	328,000	291,324
3.276%, 12/01/2028	1,915,000	1,613,043
3.569%, 12/01/2031	265,000	216,539
		<u>2,120,906</u>
Merchant Wholesalers, Nondurable Goods - 0.43%		
Energy Transfer LP		
3.600%, 02/01/2023	600,000	598,131
Performance Food Group, Inc.		
5.500%, 10/15/2027 (b)	90,000	87,178
Sysco Corp.		
6.600%, 04/01/2050	764,000	847,164
Univar Solutions USA, Inc.		
5.125%, 12/01/2027 (b)	250,000	239,551
		<u>1,772,024</u>
Nonstore Retailers - 0.72%		
Amazon.com, Inc.		
3.800%, 12/05/2024	1,637,000	1,611,690
eBay, Inc.		
2.600%, 05/10/2031 (f)	1,680,000	1,371,966
		<u>2,983,656</u>
Oil and Gas Extraction - 0.92%		
CQP Holdco LP / BIP-V Chinook Holdco LLC		
5.500%, 06/15/2031 (b)	315,000	284,645
Dominion Energy, Inc.		
4.350%, 08/15/2032 (f)	1,415,000	1,327,237
Occidental Petroleum Corp.		
4.300%, 08/15/2039	260,000	211,042
Phillips 66		
1.300%, 02/15/2026	1,290,000	1,157,524
Pioneer Natural Resources Co.		
2.150%, 01/15/2031	997,000	803,918
		<u>3,784,366</u>
Other Information Services - 0.16%		
Meta Platforms, Inc.		
4.450%, 08/15/2052 (b)	815,000	664,421
Petroleum and Coal Products Manufacturing - 0.19%		
Marathon Petroleum Corp.		
4.700%, 05/01/2025	775,000	768,282
Pipeline Transportation - 0.89%		
Antero Midstream Partners LP / Antero Midstream Finance Corp.		
5.375%, 06/15/2029 (b)	225,000	207,823
Buckeye Partners LP		
3.950%, 12/01/2026	75,000	66,308
DT Midstream, Inc.		
4.125%, 06/15/2029 (b)	125,000	110,283
Energy Transfer LP		
6.625% to 02/15/2028, then 3 Month LIBOR USD + 4.155% (a)(h)	785,000	574,031
7.125% to 05/15/2030, then 5 Year CMT Rate + 5.306% (a)(h)	1,055,000	888,837
EQM Midstream Partners LP		
5.500%, 07/15/2028	350,000	324,730
MPLX LP		
4.700%, 04/15/2048	815,000	656,110
Plains All American Pipeline LP / PAA Finance Corp.		
4.650%, 10/15/2025	780,000	767,815
Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp.		
6.000%, 09/01/2031 (b)	110,000	98,236
		<u>3,694,173</u>
Plastics and Rubber Products Manufacturing - 0.03%		
Goodyear Tire & Rubber Co.		
5.250%, 04/30/2031	125,000	107,096
Professional, Scientific, and Technical Services - 0.38%		
Presidio Holdings, Inc.		
4.875%, 02/01/2027 (b)	120,000	112,176
ServiceNow, Inc.		

1.400%, 09/01/2030	1,894,000	1,461,674
		<u>1,573,850</u>
Publishing Industries (except Internet) - 1.33%		
Microsoft Corp.		
3.125%, 11/03/2025	2,676,000	2,600,787
Oracle Corp.		
2.875%, 03/25/2031	1,045,000	872,979
4.000%, 07/15/2046	615,000	452,441
6.900%, 11/09/2052	1,240,000	1,363,471
Ziff Davis, Inc.		
4.625%, 10/15/2030 (b)	255,000	221,759
		<u>5,511,437</u>
Real Estate - 0.63%		
Public Storage		
2.300%, 05/01/2031	2,787,000	2,301,026
RHP Hotel Properties LP / RHP Finance Corp.		
4.750%, 10/15/2027	140,000	128,058
Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital LLC		
7.875%, 02/15/2025 (b)	190,000	191,112
		<u>2,620,196</u>
Rental and Leasing Services - 0.17%		
Air Lease Corp.		
2.300%, 02/01/2025	655,000	609,621
Harsco Corp.		
5.750%, 07/31/2027 (b)	110,000	89,009
		<u>698,630</u>
Securities, Commodity Contracts, and Other Financial Investments and Related Activities - 4.28%		
BAT Capital Corp.		
3.222%, 08/15/2024	222,000	213,884
3.557%, 08/15/2027	220,000	200,526
3.734%, 09/25/2040	665,000	462,474
Charles Schwab Corp.		
2.300%, 05/13/2031	1,725,000	1,422,215
CME Group, Inc.		
3.000%, 03/15/2025	1,085,000	1,049,605
CommScope, Inc.		
8.250%, 03/01/2027 (b)(f)	377,000	324,220
Goldman Sachs Group, Inc.		
3.850%, 01/26/2027	1,375,000	1,320,179
3.800%, 03/15/2030	1,450,000	1,313,852
2.615% to 04/22/2031, then SOFR + 1.281%, 04/22/2032 (a)	1,040,000	839,357
2.383% to 07/21/2031, then SOFR + 1.248%, 07/21/2032 (a)	1,315,000	1,035,999
4.017% to 10/31/2037, then 3 Month LIBOR USD + 1.373%, 10/31/2038 (a)	250,000	209,981
Morgan Stanley		
0.791% to 01/22/2024, then SOFR + 0.509%, 01/22/2025 (a)(f)	1,300,000	1,222,568
6.250%, 08/09/2026	2,436,000	2,552,068
3.950%, 04/23/2027	935,000	899,310
3.591% to 07/22/2027, then 3 Month LIBOR USD + 1.340%, 07/22/2028 (a)	1,625,000	1,497,826
2.699% to 01/22/2030, then SOFR + 1.143%, 01/22/2031 (a)	1,190,000	995,549
2.239% to 07/21/2031, then SOFR + 1.178%, 07/21/2032 (a)	1,670,000	1,298,932
5.297% to 04/20/2032, then SOFR + 2.620%, 04/20/2037 (a)	480,000	445,825
MPH Acquisition Holdings LLC		
5.500%, 09/01/2028 (b)(f)	205,000	163,976
Prime Security Services Borrower LLC / Prime Finance, Inc.		
5.750%, 04/15/2026 (b)	230,000	225,788
		<u>17,694,134</u>
Support Activities for Mining - 0.82%		
ConocoPhillips Co.		
3.800%, 03/15/2052	475,000	382,878
Diamondback Energy, Inc.		
3.125%, 03/24/2031	1,310,000	1,099,541
6.250%, 03/15/2033	1,275,000	1,315,306
Hess Corp.		
5.600%, 02/15/2041	470,000	451,672
Hilcorp Energy I LP / Hilcorp Finance Co.		
6.250%, 11/01/2028 (b)	160,000	152,550
		<u>3,401,947</u>
Telecommunications - 2.62%		
AT&T, Inc.		
2.550%, 12/01/2033	1,100,000	860,096
3.650%, 06/01/2051	845,000	614,922
3.500%, 09/15/2053	265,000	185,473
3.550%, 09/15/2055	184,000	127,273

3.650%, 09/15/2059	1,018,000	698,766
Frontier Communications Holdings LLC		
5.875%, 10/15/2027 (b)	235,000	222,075
Lumen Technologies, Inc.		
4.500%, 01/15/2029 (b)	210,000	142,070
T-Mobile USA, Inc.		
2.875%, 02/15/2031	125,000	104,608
5.200%, 01/15/2033 (f)	650,000	650,286
4.375%, 04/15/2040	550,000	475,922
3.000%, 02/15/2041	1,186,000	853,151
4.500%, 04/15/2050	645,000	542,220
3.300%, 02/15/2051	350,000	241,730
Verizon Communications, Inc.		
4.329%, 09/21/2028	2,494,000	2,422,306
4.016%, 12/03/2029	400,000	376,708
2.355%, 03/15/2032	2,360,000	1,896,079
2.987%, 10/30/2056	660,000	415,620
		<u>10,829,305</u>
Transportation Equipment Manufacturing - 2.11%		
Boeing Co.		
4.875%, 05/01/2025 (f)	1,371,000	1,357,552
3.900%, 05/01/2049	185,000	130,651
5.805%, 05/01/2050	2,125,000	1,995,188
Ford Motor Co.		
4.750%, 01/15/2043	90,000	66,698
General Motors Co.		
6.125%, 10/01/2025	1,448,000	1,466,502
Lockheed Martin Corp.		
5.250%, 01/15/2033	375,000	388,996
5.900%, 11/15/2063	490,000	535,555
Raytheon Technologies Corp.		
7.500%, 09/15/2029	2,213,000	2,516,177
TransDigm, Inc.		
6.250%, 03/15/2026 (b)(f)	275,000	271,245
		<u>8,728,564</u>
Utilities - 2.19%		
American Electric Power Co, Inc.		
5.950%, 11/01/2032 (f)	940,000	983,707
Calpine Corp.		
4.500%, 02/15/2028 (b)	310,000	283,572
DTE Energy Co.		
3.400%, 06/15/2029	607,000	541,528
Exelon Corp.		
4.700%, 04/15/2050	475,000	417,613
Kinder Morgan Energy Partners LP		
4.150%, 02/01/2024	755,000	745,086
Kinder Morgan, Inc.		
5.550%, 06/01/2045	1,745,000	1,622,502
New Fortress Energy, Inc.		
6.500%, 09/30/2026 (b)	95,000	91,941
Pacific Gas and Electric Co.		
2.500%, 02/01/2031	1,405,000	1,098,979
Southern Co.		
2.950%, 07/01/2023 (f)	313,000	309,559
Vistra Operations Co. LLC		
4.375%, 05/01/2029 (b)	265,000	233,333
WEC Energy Group, Inc.		
5.150%, 10/01/2027	1,795,000	1,818,592
Wisconsin Electric Power Co.		
4.750%, 09/30/2032	905,000	893,937
		<u>9,040,349</u>
Warehousing and Storage - 0.09%		
Iron Mountain, Inc.		
5.250%, 03/15/2028 (b)	45,000	42,132
4.875%, 09/15/2029 (b)(f)	240,000	211,492
5.250%, 07/15/2030 (b)	150,000	135,190
		<u>388,814</u>
Wood Product Manufacturing - 0.01%		
Standard Industries, Inc.		
4.750%, 01/15/2028 (b)(f)	65,000	59,007
TOTAL CORPORATE BONDS (Cost \$174,053,416)		<u><u>153,746,774</u></u>
FOREIGN CORPORATE BONDS - 8.22%		

Air Transportation - 0.82%		
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.500%, 10/20/2025 (b)	3,500,000	3,409,385
Chemical Manufacturing - 0.04%		
NOVA Chemicals Corp.		
4.875%, 06/01/2024 (b)	120,000	116,924
5.250%, 06/01/2027 (b)	75,000	67,412
		184,336
Computer and Electronic Product Manufacturing - 0.39%		
AerCap Ireland Capital DAC / AerCap Global Aviation Trust		
4.450%, 10/01/2025	800,000	767,592
NXP BV / NXP Funding LLC / NXP USA, Inc.		
5.000%, 01/15/2033	905,000	856,218
		1,623,810
Credit Intermediation and Related Activities - 4.76%		
ABN AMRO Bank NV		
3.324% to 03/13/2032, then 5 Year CMT Rate + 1.900%, 03/13/2037 (a)(b)	600,000	433,570
AerCap Ireland Capital DAC / AerCap Global Aviation Trust		
3.300%, 01/30/2032	880,000	698,526
Banco Santander SA		
1.849%, 03/25/2026	1,600,000	1,409,206
5.294%, 08/18/2027	1,400,000	1,359,616
3.490%, 05/28/2030	400,000	335,735
Barclays PLC		
2.852% to 05/07/2025, then SOFR + 2.714%, 05/07/2026 (a)	2,145,000	1,977,071
3.564% to 09/23/2030, then 5 Year CMT Rate + 2.900%, 09/23/2035 (a)	1,000,000	757,956
BAT International Finance PLC		
1.668%, 03/25/2026	1,590,000	1,408,466
BNP Paribas SA		
2.219% to 06/09/2025, then SOFR + 2.074%, 06/09/2026 (a)(b)	1,015,000	931,688
3.052% to 01/13/2030, then SOFR + 1.507%, 01/13/2031 (a)(b)	615,000	509,100
Credit Suisse Group AG		
3.800%, 06/09/2023	860,000	821,314
2.997% to 12/14/2022, then 3 Month LIBOR USD + 1.200%, 12/14/2023 (a)(b)	1,145,000	1,133,563
6.537% to 08/12/2032, then SOFR + 3.920%, 08/12/2033 (a)(b)(f)	950,000	830,619
9.016% to 11/15/2032, then SOFR + 5.020%, 11/15/2033 (a)(b)	770,000	777,607
HSBC Holdings PLC		
2.633% to 11/07/2024, then SOFR + 1.402%, 11/07/2025 (a)	1,417,000	1,317,286
2.099% to 06/04/2025, then SOFR + 1.929%, 06/04/2026 (a)	200,000	181,223
4.950%, 03/31/2030	285,000	272,688
6.000% to 05/22/2027, then 5 Year Mid Swap Rate USD + 3.746% (a)(h)	910,000	807,807
Intesa Sanpaolo SpA		
4.198% to 06/01/2031, then 1 Year CMT Rate + 2.600%, 06/01/2032 (a)(b)	770,000	566,713
8.248% to 11/21/2032, then 1 Year CMT Rate + 4.400%, 11/21/2033 (a)(b)	710,000	725,023
Virgin Media Vendor Financing Notes IV DAC		
5.000%, 07/15/2028 (b)	350,000	300,494
UBS Group AG		
4.751% to 05/12/2027, then 1 Year CMT Rate + 1.750%, 05/12/2028 (a)(b)	1,170,000	1,123,156
Westpac Banking Corp.		
2.668% to 11/15/2030, then 5 Year CMT Rate + 1.750%, 11/15/2035 (a)	1,370,000	1,006,885
		19,685,312
Food Manufacturing - 0.15%		
Grupo Bimbo SAB de CV		
4.700%, 11/10/2047 (b)	730,000	631,317
Management of Companies and Enterprises - 1.44%		
Altice France SA		
5.500%, 01/15/2028 (b)	405,000	338,106
Carnival Corp.		
10.500%, 02/01/2026 (b)	95,000	96,287
7.625%, 03/01/2026 (b)(f)	340,000	287,115
Credit Suisse Group AG		
3.869% to 01/12/2028, then 3 Month LIBOR USD + 1.410%, 01/12/2029 (a)(b)	250,000	199,428
4.194% to 04/01/2030, then SOFR + 3.730%, 04/01/2031 (a)(b)	560,000	423,248
3.091% to 05/14/2031, then SOFR + 1.730%, 05/14/2032 (a)(b)	830,000	564,331
Lloyds Banking Group PLC		
1.627% to 05/11/2026, then 1 Year CMT Rate + 0.850%, 05/11/2027 (a)	1,610,000	1,385,846
7.953% to 11/15/2032, then 1 Year CMT Rate + 3.750%, 11/15/2033 (a)	430,000	451,799
3.369% to 12/14/2041, then 5 Year CMT Rate + 1.500%, 12/14/2046 (a)	920,000	596,700
Natwest Group PLC		
3.032% to 11/28/2030, then 5 Year CMT Rate + 2.350%, 11/28/2035 (a)(f)	2,170,000	1,590,760
		5,933,620
Mining (except Oil and Gas) - 0.03%		
Hudbay Minerals, Inc.		

6.125%, 04/01/2029 (b)	125,000	<u>112,060</u>
Oil and Gas Extraction - 0.21%		
Canadian Natural Resources Ltd.		
6.250%, 03/15/2038	850,000	<u>865,387</u>
Securities, Commodity Contracts, and Other Financial Investments and Related Activities - 0.18%		
Societe Generale SA		
3.337% to 01/21/2032, then 1 Year CMT Rate + 1.600%, 01/21/2033 (a)(b)	975,000	<u>761,630</u>
Support Activities for Transportation - 0.06%		
American Airlines Inc/AAdvantage Loyalty IP Ltd.		
5.500%, 04/20/2026 (b)	235,000	<u>227,803</u>
Telecommunications - 0.10%		
Vodafone Group PLC		
4.875%, 06/19/2049	500,000	<u>424,661</u>
Water Transportation - 0.04%		
Royal Caribbean Cruises Ltd.		
5.500%, 04/01/2028 (b)	205,000	<u>167,569</u>
TOTAL FOREIGN CORPORATE BONDS (Cost \$38,968,957)		<u>34,026,890</u>
FOREIGN GOVERNMENT AGENCY ISSUES - 1.31%		
Asian Development Bank		
3.125%, 04/27/2032	960,000	895,709
Development Bank of Japan, Inc.		
1.000%, 08/27/2030 (b)	260,000	201,613
European Investment Bank		
3.250%, 11/15/2027	235,000	227,417
International Bank for Reconstruction & Development		
3.125%, 06/15/2027	640,000	617,276
3.625%, 09/21/2029	640,000	627,595
International Finance Corp.		
3.625%, 09/15/2025	660,000	649,199
Japan International Cooperation Agency		
3.250%, 05/25/2027	790,000	749,056
Kreditanstalt fuer Wiederaufbau		
3.000%, 05/20/2027	740,000	710,844
Province of Ontario Canada		
2.125%, 01/21/2032	865,000	<u>726,047</u>
TOTAL FOREIGN GOVERNMENT AGENCY ISSUES (Cost \$5,778,044)		<u>5,404,756</u>
FOREIGN GOVERNMENT NOTES/BONDS - 1.03%		
Colombia Government International Bond		
4.000%, 02/26/2024	590,000	573,746
3.000%, 01/30/2030	570,000	426,966
Dominican Republic International Bond		
6.875%, 01/29/2026 (b)	330,000	334,234
6.850%, 01/27/2045 (b)	560,000	487,900
Hungary Government International Bond		
7.625%, 03/29/2041	360,000	393,199
Indonesia Government International Bond		
4.350%, 01/08/2027 (b)	550,000	544,480
Mexico Government International Bond		
4.350%, 01/15/2047	740,000	582,200
Republic of South Africa Government International Bond		
5.000%, 10/12/2046	150,000	108,556
Romanian Government International Bond		
6.125%, 01/22/2044 (b)	505,000	462,712
Saudi Government International Bond		
4.500%, 10/26/2046 (b)	400,000	<u>352,527</u>
TOTAL FOREIGN GOVERNMENT NOTES/BONDS (Cost \$5,075,815)		<u>4,266,520</u>
NON-AGENCY MORTGAGE BACKED SECURITIES - 4.83%		
Angel Oak Mortgage Trust		
2019-6, 2.620%, 11/25/2059 (b)(d)	83,452	79,159
Bank		
2021-BNK31, 1.739%, 02/15/2054	454,000	383,439
2022-BNK39, 2.928%, 02/15/2055	179,000	151,112
BBCMS Mortgage Trust		
2021-C11, 1.502%, 09/15/2054 (d)(e)	7,966,713	620,284
BB-UBS Trust		
2012-SHOW, 3.430%, 11/05/2036 (b)	1,646,000	1,529,285
Benchmark Mortgage Trust		
2020-B21, 1.978%, 12/17/2053	251,000	199,890
2021-B23, 1.766%, 02/15/2054	612,000	517,075
2021-B26, 0.998%, 06/15/2054 (d)(e)	9,536,759	476,323

2021-B31 D, 2.250%, 12/15/2054 (b)	278,000	157,662
2021-B31 C, 3.195%, 12/15/2054 (d)	415,000	298,309
BX Commercial Mortgage Trust		
2021-VOLT, 5.525% (1 Month LIBOR USD + 1.650%), 09/15/2036 (b)(c)	1,085,000	1,014,575
BX Trust		
2019-OC11, 3.202%, 12/09/2041 (b)	971,000	818,839
BXP Trust		
2017-GM, 3.379%, 06/13/2039 (b)	331,000	296,633
CAMB Commercial Mortgage Trust		
2019-LIFE, 5.123% (1 Month LIBOR USD + 1.250%), 12/15/2037 (b)(c)	978,000	948,060
Citigroup Commercial Mortgage Trust		
2013-GCJ11, 3.732%, 04/10/2046 (d)	455,000	450,595
2013-GC17, 5.095%, 11/10/2046 (d)	145,000	140,009
2014-GC25, 1.096%, 10/10/2047 (d)(e)	1,286,214	16,857
2015-GC27, 1.460%, 02/10/2048 (d)(e)	930,098	19,900
2022-GC48, 4.743%, 05/15/2054 (d)	619,207	588,463
COMM Mortgage Trust		
2012-CCRE4, 3.251%, 10/15/2045	476,000	458,303
2014-UBS2, 3.472%, 03/10/2047	186,566	183,660
2014-CR16, 1.102%, 04/10/2047 (d)(e)	1,217,592	11,988
2014-LC15, 1.216%, 04/10/2047 (d)(e)	1,189,742	11,053
2014-CR17, 1.111%, 05/10/2047 (d)(e)	1,030,940	9,941
2014-UBS3, 1.216%, 06/10/2047 (d)(e)	862,488	9,287
2014-UBS6, 0.985%, 12/10/2047 (d)(e)	1,399,773	17,861
2014-CCRE21, 3.987%, 12/10/2047	281,514	266,540
Connecticut Avenue Securities Trust		
2021-R01, 5.071% (SOFR30A + 1.550%), 10/25/2041 (b)(c)	480,000	461,306
2022-R01, 5.421% (SOFR30A + 1.900%), 12/25/2041 (b)(c)	1,070,000	997,845
2022-R03, 7.021% (SOFR30A + 3.500%), 03/25/2042 (b)(c)	1,065,000	1,049,098
2022-R07, 6.497% (SOFR30A + 2.950%), 06/25/2042 (b)(c)	596,833	600,566
CSAIL Commercial Mortgage Trust		
2019-C17, 3.016%, 09/15/2029	850,000	730,146
2015-C1, 4.044%, 04/15/2050 (d)	450,000	412,463
2015-C2, 0.857%, 06/15/2057 (d)(e)	1,410,730	18,453
GS Mortgage Securities Trust		
2014-GC18, 1.192%, 01/10/2047 (d)(e)	3,195,758	25,031
2014-GC26, 1.086%, 11/10/2047 (d)(e)	1,805,817	26,133
2015-GC34, 3.278%, 10/10/2048	76,158	73,317
2020-GC47, 2.377%, 05/12/2053	73,000	60,248
Hilton USA Trust		
2016-HHV, 3.719%, 11/05/2038 (b)	283,000	257,990
Hudson Yards Mortgage Trust		
2019-55HY, 3.041%, 12/10/2041 (b)(d)	865,000	735,087
J.P. Morgan Chase Commercial Mortgage Securities Trust		
2022-OPO, 3.377%, 01/05/2039 (b)	501,000	410,842
Morgan Stanley Bank of America Merrill Lynch Trust		
2013-C9, 2.657%, 05/15/2046	21,297	21,229
Morgan Stanley Capital I Trust		
2015-MS1, 3.779%, 05/15/2048 (d)	200,000	190,684
2018-L1, 4.879%, 10/15/2051 (d)	325,000	294,756
2020-HR8, 2.041%, 07/15/2053	335,000	269,589
New Residential Mortgage Loan Trust		
2019-NQM5, 2.710%, 11/25/2059 (b)(d)	149,372	133,772
OBX Trust		
2021-NQM3, 1.054%, 07/25/2061 (b)(d)	783,435	590,482
Taubman Centers Commercial Mortgage Trust		
2022-DPM, 6.726% (TSFR1M + 2.932%), 05/15/2037 (b)(c)	1,045,000	1,006,025
UBS Commercial Mortgage Trust		
2017-C2, 3.487%, 08/15/2050	1,025,000	939,412
2017-C4, 3.836%, 10/15/2050 (d)	200,000	180,153
Verus Securitization Trust		
2019-4, 2.642%, 11/25/2059 (b)	43,080	41,013
Wells Fargo Commercial Mortgage Trust		
2015-C29, 3.637%, 06/15/2048	130,000	123,500
2018-C48, 4.302%, 01/15/2052	333,945	317,171
WFRBS Commercial Mortgage Trust		
2014-LC14, 1.416%, 03/15/2047 (d)(e)	644,544	6,073
2014-C22 XA, 0.937%, 09/15/2057 (d)(e)	2,813,513	28,095
2014-C22 AS, 4.069%, 09/15/2057 (d)	290,000	275,990
TOTAL NON-AGENCY MORTGAGE BACKED SECURITIES (Cost \$23,446,505)		19,951,571

AGENCY MORTGAGE BACKED SECURITIES - 30.93%

Fannie Mae Connecticut Avenue Securities

2017-C03, 7.016% (1 Month LIBOR USD + 3.000%), 10/25/2029 (c)	1,026,067	1,033,294
2017-C04, 6.866% (1 Month LIBOR USD + 2.850%), 11/25/2029 (c)	238,486	242,314
2017-C05, 6.216% (1 Month LIBOR USD + 2.200%), 01/25/2030 (c)	521,239	523,298
2017-C06, 6.816% (1 Month LIBOR USD + 2.800%), 02/25/2030 (c)	1,124,779	1,120,193
2017-C07 1M2, 6.444% (1 Month LIBOR USD + 2.400%), 05/25/2030 (c)	522,621	519,152
2017-C07 2M2, 6.544% (1 Month LIBOR USD + 2.500%), 05/25/2030 (c)	500,656	505,537
2018-C01, 6.266% (1 Month LIBOR USD + 2.250%), 07/25/2030 (c)	1,158,849	1,143,847
2018-C02, 6.216% (1 Month LIBOR USD + 2.200%), 08/25/2030 (c)	1,111,132	1,094,087
2018-C03, 6.166% (1 Month LIBOR USD + 2.150%), 10/25/2030 (c)	777,913	769,802
2018-C04, 6.566% (1 Month LIBOR USD + 2.550%), 12/25/2030 (c)	1,612,491	1,591,975
Fannie Mae Interest Strip		
4.000%, 08/25/2043 (c)	1,304,720	245,710
Fannie Mae Pool		
MA0096, 4.500%, 06/01/2029	2,947	2,981
AB3000, 4.500%, 05/01/2031	8,369	8,464
AB1389, 4.500%, 08/01/2040	25,085	25,102
MA0510, 4.500%, 09/01/2040	276	276
AE8714, 3.500%, 11/01/2040	9,506	8,953
890310, 4.500%, 12/01/2040	5,978	5,982
AH3952, 4.000%, 01/01/2041	75,607	73,575
AL0791, 4.000%, 02/01/2041	26,288	25,581
AE0954, 4.500%, 02/01/2041	21,155	21,170
AS7001, 3.000%, 04/01/2041	506,012	463,143
AL0245, 4.000%, 04/01/2041	5,492	5,334
AL0065, 4.500%, 04/01/2041	9,972	9,979
AH7395, 4.500%, 06/01/2041	2,277	2,254
AB3194, 4.500%, 06/01/2041	6,819	6,824
FM0040, 3.000%, 10/01/2041	94,034	86,067
AL1547, 4.500%, 11/01/2041	3,884	3,886
AJ9278, 3.500%, 12/01/2041	5,033	4,743
AJ6346, 3.500%, 12/01/2041	16,326	15,385
AK6744, 4.000%, 03/01/2042	31,279	30,460
AO1214, 3.500%, 04/01/2042	57,678	54,353
AK6568, 3.500%, 04/01/2042	20,735	19,540
AK9393, 3.500%, 04/01/2042	10,097	9,515
AL4029, 4.500%, 04/01/2042	29,146	29,166
AL7306, 4.500%, 09/01/2042	16,987	16,830
AP8743, 3.500%, 10/01/2042	160,358	151,097
AL2897, 3.500%, 01/01/2043	22,548	21,239
AL3714, 3.500%, 01/01/2043	14,816	13,954
AQ9330, 3.500%, 01/01/2043	20,220	19,044
AB7965, 3.500%, 02/01/2043	12,715	11,973
AT1001, 3.500%, 04/01/2043	14,690	13,825
AT2021, 3.500%, 04/01/2043	13,354	12,583
AB9046, 3.500%, 04/01/2043	39,621	37,314
AB9260, 3.500%, 05/01/2043	35,756	33,633
AU0949, 3.500%, 08/01/2043	31,648	29,822
AS0212, 3.500%, 08/01/2043	34,857	32,802
AU3751, 4.000%, 08/01/2043	65,182	63,569
AS0531, 4.000%, 09/01/2043	30,765	30,004
AU6857, 4.000%, 09/01/2043	27,255	26,538
AU4658, 4.500%, 09/01/2043	5,567	5,517
MA1600, 3.500%, 10/01/2043	14,949	14,062
AS1042, 4.000%, 11/01/2043	25,319	24,692
AS1333, 4.500%, 12/01/2043	10,688	10,696
AL4450, 4.500%, 12/01/2043	11,834	11,842
AS1559, 4.000%, 01/01/2044	17,275	16,848
AS2516, 4.500%, 05/01/2044	12,035	12,043
MA1926, 4.500%, 06/01/2044	12,491	12,499
AS2751, 4.500%, 06/01/2044	14,641	14,651
AL6223, 4.500%, 08/01/2044	14,485	14,495
AX0118, 4.000%, 09/01/2044	109,292	106,286
AS3467, 4.000%, 10/01/2044	9,436	9,203
AX2491, 4.000%, 10/01/2044	7,385	7,202
AL6432, 4.000%, 01/01/2045	23,414	22,835
AL6520, 4.000%, 02/01/2045	84,017	81,938
AZ0862, 3.500%, 07/01/2045	45,160	42,294
AZ0814, 3.500%, 07/01/2045	26,459	24,785
BM1953, 3.500%, 08/01/2045	57,030	53,734
AZ4775, 3.500%, 10/01/2045	11,266	10,549
AZ4788, 4.000%, 10/01/2045	241,003	234,699
AS6311, 3.500%, 12/01/2045	16,433	15,375
CA2929, 3.500%, 12/01/2045	91,926	86,036

AS6405, 4.000%, 12/01/2045	189,191	183,920
AS6464, 3.500%, 01/01/2046	21,977	20,555
BC4114, 3.500%, 02/01/2046	130,669	122,242
AL8219, 4.000%, 02/01/2046	194,518	190,502
BC0305, 4.000%, 03/01/2046	48,408	47,046
AS6795, 4.000%, 03/01/2046	41,816	40,568
AL8387, 4.000%, 03/01/2046	482,703	470,945
FM1370, 3.000%, 04/01/2046	32,944	30,015
BC0793, 3.500%, 04/01/2046	110,038	103,107
BC0835, 4.000%, 04/01/2046	102,765	99,873
AS7248, 4.000%, 05/01/2046	55,872	54,265
AS7200, 4.500%, 05/01/2046	6,445	6,390
AS7388, 3.500%, 06/01/2046	458,800	430,649
AL8735, 4.000%, 06/01/2046	113,200	110,175
AS7401, 4.000%, 06/01/2046	39,809	38,652
AL9282, 4.000%, 06/01/2046	75,748	73,616
AS7580, 3.000%, 07/01/2046	103,974	93,737
AS7492, 4.000%, 07/01/2046	20,038	19,468
AS7801, 3.500%, 08/01/2046	97,478	91,050
MA2737, 3.000%, 09/01/2046	581,691	524,206
MA2771, 3.000%, 10/01/2046	88,200	79,452
AS8056, 3.000%, 10/01/2046	57,694	51,930
BM3932, 3.500%, 10/01/2046	82,169	76,787
AS8269, 3.000%, 11/01/2046	74,079	66,678
AS8661, 4.000%, 01/01/2047	68,060	65,891
AS8659, 4.000%, 01/01/2047	24,016	23,251
BE2975, 4.000%, 01/01/2047	98,432	95,268
AS8699, 4.000%, 01/01/2047	20,674	20,001
MA2872, 4.500%, 01/01/2047	60,222	59,736
AS8700, 4.500%, 01/01/2047	23,949	23,766
AL9879, 3.500%, 02/01/2047	1,368,458	1,278,505
BE5475, 3.500%, 02/01/2047	37,167	34,677
AL9916, 4.000%, 02/01/2047	112,145	109,020
AS8966, 4.000%, 03/01/2047	19,358	18,689
FM4894, 4.000%, 03/01/2047	435,994	424,467
AS8982, 4.500%, 03/01/2047	8,221	8,151
CA5843, 3.000%, 04/01/2047	114,782	103,875
FM1000, 3.000%, 04/01/2047	209,691	188,230
MA2959, 3.500%, 04/01/2047	79,664	74,009
BM5348, 3.500%, 05/01/2047	45,305	42,327
BM5347, 3.500%, 05/01/2047	90,406	84,482
AS9536, 3.500%, 05/01/2047	40,662	37,972
BM5784, 3.500%, 05/01/2047	100,921	94,318
BE3619, 4.000%, 05/01/2047	85,983	83,244
MA3008, 4.500%, 05/01/2047	16,519	16,254
AS9829, 3.500%, 06/01/2047	37,045	34,583
BE3702, 4.000%, 06/01/2047	48,370	46,744
AS9664, 4.000%, 06/01/2047	21,420	20,744
AS9831, 4.000%, 06/01/2047	53,908	52,154
BM5179, 3.000%, 07/01/2047	67,175	60,634
BE3767, 3.500%, 07/01/2047	46,826	43,718
CA0062, 4.000%, 07/01/2047	42,122	40,611
MA3121, 4.000%, 09/01/2047	500,754	482,822
FM4019, 3.500%, 10/01/2047	425,927	395,961
CA0559, 4.500%, 10/01/2047	50,069	49,612
FM1467, 3.000%, 12/01/2047	65,817	59,764
BH7058, 3.500%, 12/01/2047	118,282	110,155
MA3210, 3.500%, 12/01/2047	109,681	102,131
FM2897, 3.000%, 02/01/2048	208,105	187,521
CA4140, 3.000%, 02/01/2048	67,757	60,766
CA1535, 3.500%, 02/01/2048	22,518	21,005
BJ8783, 3.500%, 02/01/2048	68,445	63,839
CA1218, 4.500%, 02/01/2048	36,269	35,733
MA3278, 4.500%, 02/01/2048	214,707	211,841
BM3590, 3.500%, 03/01/2048	91,346	85,180
BJ0650, 3.500%, 03/01/2048	49,294	45,977
BJ0648, 3.500%, 03/01/2048	46,316	43,200
FM5923, 3.500%, 03/01/2048	579,154	540,338
BM3900, 4.000%, 04/01/2048	89,011	85,693
CA1710, 4.500%, 05/01/2048	62,921	62,159
FM2385, 3.000%, 09/01/2048	127,297	114,109
FM1572, 3.000%, 09/01/2048	209,841	189,208
FM2915, 3.000%, 11/01/2048	455,838	413,446

BM5024, 3.000%, 11/01/2048	55,745	49,893
FM1239, 3.500%, 11/01/2048	73,366	68,413
FM5108, 3.500%, 11/01/2048	599,593	560,179
CA2922, 3.000%, 12/01/2048	182,930	163,593
FM2239, 3.000%, 12/01/2048	112,359	101,012
FM1051, 4.500%, 05/01/2049	150,952	149,123
FM4895, 4.000%, 06/01/2049	381,589	367,897
CA3683, 4.500%, 06/01/2049	56,165	55,446
BO2201, 3.000%, 09/01/2049	158,345	140,745
CA4571, 4.000%, 11/01/2049	366,646	348,877
BO8947, 3.000%, 01/01/2050	83,985	74,901
BO6164, 3.000%, 01/01/2050	68,420	60,899
FM3619, 4.500%, 01/01/2050	96,671	94,609
BP2099, 3.000%, 02/01/2050	341,150	303,671
BP1424, 3.000%, 03/01/2050	129,507	114,999
FM7592, 3.500%, 03/01/2050	585,140	540,722
CA5519, 3.000%, 04/01/2050	75,292	66,954
FM4334, 3.000%, 04/01/2050	178,855	159,598
CA5559, 3.500%, 04/01/2050	594,359	548,283
MA3992, 3.500%, 04/01/2050	146,925	135,578
CA5670, 3.000%, 05/01/2050	120,684	107,156
CA5668, 3.000%, 05/01/2050	291,180	258,873
CA6086, 3.000%, 06/01/2050	1,162,717	1,037,470
CA6291, 3.000%, 07/01/2050	82,817	73,644
BP6466, 3.000%, 07/01/2050	185,946	165,199
BP6481, 4.500%, 07/01/2050	34,814	34,147
BQ0239, 2.500%, 08/01/2050	195,782	169,595
BQ0188, 3.000%, 08/01/2050	99,985	88,808
BP6716, 2.500%, 09/01/2050	346,268	297,439
BK3044, 2.500%, 09/01/2050	324,769	279,222
MA4121, 3.000%, 09/01/2050	559,468	499,503
FM9143, 4.500%, 09/01/2050	132,682	130,911
MA4160, 3.000%, 10/01/2050	473,658	420,712
MA4170, 4.500%, 10/01/2050	294,141	287,789
FM7475, 4.500%, 10/01/2050	22,533	22,258
MA4208, 2.000%, 12/01/2050	2,420,859	1,998,612
FM5316, 2.000%, 12/01/2050	191,582	158,076
MA4237, 2.000%, 01/01/2051	203,183	167,696
BR1269, 2.500%, 01/01/2051	776,984	671,866
MA4256, 2.500%, 02/01/2051	683,167	586,296
MA4282, 2.500%, 03/01/2051	435,034	373,853
MA4306, 2.500%, 04/01/2051	280,272	240,307
BR7795, 2.500%, 04/01/2051	709,305	607,939
MA4307, 3.000%, 04/01/2051	821,604	728,656
MA4325, 2.000%, 05/01/2051	702,561	579,100
BT2488, 2.500%, 05/01/2051	435,731	373,371
MA4326, 2.500%, 05/01/2051	462,922	396,814
FM7189, 2.500%, 05/01/2051	499,023	427,760
MA4356, 2.500%, 06/01/2051	921,195	789,546
FM7738, 2.500%, 06/01/2051	500,959	429,633
BT0417, 2.500%, 06/01/2051	302,848	259,504
MA4378, 2.000%, 07/01/2051	661,745	545,116
FS1550, 2.500%, 07/01/2051	349,559	300,400
MA4379, 2.500%, 07/01/2051	363,323	311,362
CB1027, 2.500%, 07/01/2051	263,432	225,663
CB1038, 2.500%, 07/01/2051	325,328	279,068
BT1339, 2.500%, 07/01/2051	769,912	659,631
FM8178, 2.500%, 07/01/2051	800,230	685,417
MA4380, 3.000%, 07/01/2051	906,887	803,169
MA4399, 2.500%, 08/01/2051	2,405,065	2,060,750
BT3273, 2.500%, 08/01/2051	777,361	665,940
FM8422, 2.500%, 08/01/2051	770,644	660,343
FM8360, 2.500%, 08/01/2051	362,641	311,341
MA4401, 3.500%, 08/01/2051	236,962	217,288
BT7263, 2.500%, 09/01/2051	466,391	399,486
MA4437, 2.000%, 10/01/2051	347,866	286,429
MA4465, 2.000%, 11/01/2051	93,689	77,107
CB2852, 2.000%, 11/01/2051	1,354,277	1,114,983
MA4493, 2.500%, 12/01/2051	441,361	377,465
FS0121, 2.000%, 01/01/2052	781,671	645,165
CB2548, 2.500%, 01/01/2052	141,191	120,803
BU1350, 3.000%, 02/01/2052	84,917	75,027
BV4139, 2.500%, 03/01/2052	212,961	182,661

MA4600, 3.500%, 05/01/2052	1,548,876	1,418,379
BU8667, 4.000%, 05/01/2052	569,963	538,746
CB3622, 4.000%, 05/01/2052	486,429	459,689
MA4626, 4.000%, 06/01/2052	702,994	664,055
CB3914, 4.000%, 06/01/2052	527,793	498,558
BV2558, 5.000%, 06/01/2052	703,377	699,414
BV2634, 4.000%, 07/01/2052	536,714	506,984
BV2623, 4.500%, 07/01/2052	269,099	261,536
MA4656, 4.500%, 07/01/2052	338,936	329,516
BW0036, 4.500%, 07/01/2052	414,330	404,379
FS2603, 4.500%, 08/01/2052	696,236	676,670
BV7959, 5.000%, 08/01/2052	736,017	731,956
CB4404, 5.000%, 08/01/2052	719,837	716,251
BV8055, 4.500%, 09/01/2052	709,907	689,956
BW6232, 5.000%, 09/01/2052	896,916	891,871
BW1201, 5.000%, 09/01/2052	790,310	785,840
MA4785, 5.000%, 10/01/2052	741,061	736,892
Fannie Mae Principal Strip 0.000%, 07/15/2037	1,370,000	706,362
Fannie Mae REMICS		
2012-70, 1.984% (1 Month LIBOR USD + 6.000%), 07/25/2042 (c)(e)	933,482	110,534
2012-68, 2.034% (1 Month LIBOR USD + 6.050%), 07/25/2042 (c)(e)	1,530,112	170,020
2013-6, 2.084% (1 Month LIBOR USD + 6.100%), 02/25/2043 (c)(e)	984,796	121,439
2013-18, 2.084% (1 Month LIBOR USD + 6.100%), 03/25/2043 (c)(e)	1,065,176	119,341
2014-90, 2.134% (1 Month LIBOR USD + 6.150%), 01/25/2045 (c)(e)	1,498,888	188,422
2015-32, 2.184% (1 Month LIBOR USD + 6.200%), 05/25/2045 (c)(e)	957,389	117,322
2016-03, 4.000%, 02/25/2046 (e)	448,111	80,298
2016-40, 1.834% (1 Month LIBOR USD + 5.850%), 07/25/2046 (c)(e)	616,820	65,041
2018-07, 4.000%, 02/25/2048 (e)	1,226,235	235,447
2020-52, 4.500%, 08/25/2050 (e)	1,120,172	238,684
Freddie Mac Gold Pool		
G1-3122, 5.000%, 04/01/2023	26	26
G1-4953, 3.500%, 01/01/2029	15,154	14,956
A8-6315, 4.500%, 05/01/2039	14,186	14,171
A8-6521, 4.500%, 05/01/2039	28,405	28,456
A9-3617, 4.500%, 08/01/2040	2,406	2,410
Q0-0285, 4.500%, 04/01/2041	3,704	3,710
Q0-0876, 4.500%, 05/01/2041	23,656	23,699
Q0-2173, 4.500%, 07/01/2041	16,195	16,223
Q0-3705, 4.000%, 10/01/2041	16,920	16,597
C0-3795, 3.500%, 04/01/2042	113,784	107,343
Q0-9004, 3.500%, 06/01/2042	10,595	9,995
C0-9004, 3.500%, 07/01/2042	11,283	10,644
Q0-9896, 3.500%, 08/01/2042	14,674	13,843
Q1-1348, 3.500%, 09/01/2042	29,729	28,033
Q1-8305, 3.500%, 05/01/2043	12,418	11,700
Q1-9475, 3.500%, 06/01/2043	21,097	19,877
G6-0030, 3.500%, 07/01/2043	66,653	62,865
Q2-0780, 3.500%, 08/01/2043	26,091	24,575
Q2-0857, 3.500%, 08/01/2043	16,882	15,915
G0-7459, 3.500%, 08/01/2043	13,430	12,659
G0-8541, 3.500%, 08/01/2043	23,621	22,256
V8-0509, 4.000%, 10/01/2043	14,060	13,727
G0-8558, 4.000%, 11/01/2043	15,533	15,165
Q2-6367, 4.000%, 05/01/2044	4,312	4,210
Q2-6513, 4.500%, 06/01/2044	11,849	11,750
Q2-9916, 4.000%, 11/01/2044	17,388	16,976
Q4-5219, 3.500%, 01/01/2045	79,668	74,825
G0-7961, 3.500%, 03/01/2045	18,256	17,154
G0-8633, 4.000%, 03/01/2045	35,020	34,191
G0-8636, 3.500%, 04/01/2045	21,263	19,935
G0-8637, 4.000%, 04/01/2045	17,575	17,158
Q3-3869, 4.000%, 06/01/2045	11,779	11,500
Q3-5225, 3.500%, 08/01/2045	10,687	10,015
G0-8659, 3.500%, 08/01/2045	58,225	54,553
G0-8660, 4.000%, 08/01/2045	69,759	68,086
V8-1873, 4.000%, 08/01/2045	15,396	15,023
V8-1992, 4.000%, 10/01/2045	214,396	207,743
G0-8672, 4.000%, 10/01/2045	11,674	11,383
G0-8676, 3.500%, 11/01/2045	25,380	23,793
G6-0480, 4.500%, 11/01/2045	10,437	10,457
G0-8681, 3.500%, 12/01/2045	18,827	17,632
G0-8682, 4.000%, 12/01/2045	23,420	22,812

Q3-8470, 4.000%, 01/01/2046	13,030	12,688
Q3-8473, 4.000%, 01/01/2046	23,361	22,781
G0-8694, 4.000%, 02/01/2046	13,482	13,125
Q3-9434, 3.500%, 03/01/2046	3,920	3,674
Q3-9644, 3.500%, 03/01/2046	85,879	80,428
G0-8693, 3.500%, 03/01/2046	4,203	3,936
Q3-9438, 4.000%, 03/01/2046	72,876	70,923
G0-8699, 4.000%, 03/01/2046	36,444	35,468
G0-8702, 3.500%, 04/01/2046	43,192	40,432
Q4-0375, 3.500%, 05/01/2046	28,002	26,210
G0-8706, 3.500%, 05/01/2046	19,889	18,772
Q4-0718, 3.500%, 05/01/2046	123,769	115,835
G0-8708, 4.500%, 05/01/2046	28,561	28,483
Q4-1208, 3.500%, 06/01/2046	61,982	58,110
Q4-5458, 4.000%, 08/01/2046	60,970	59,336
G0-8721, 3.000%, 09/01/2046	42,283	38,144
G0-8735, 4.500%, 10/01/2046	38,510	38,245
G0-8741, 3.000%, 01/01/2047	773,307	696,214
G0-8743, 4.000%, 01/01/2047	34,575	33,552
Q4-6279, 3.500%, 02/01/2047	48,505	45,376
Q4-6283, 4.000%, 02/01/2047	37,610	36,463
G0-8752, 4.000%, 03/01/2047	16,893	16,509
Q4-6539, 4.500%, 03/01/2047	3,458	3,395
G0-8757, 3.500%, 04/01/2047	7,961	7,443
G0-8759, 4.500%, 04/01/2047	12,910	12,817
V8-3204, 4.500%, 05/01/2047	31,221	30,800
Q4-9100, 4.000%, 07/01/2047	79,100	76,504
Q4-9394, 4.500%, 07/01/2047	67,652	67,025
Q4-9888, 3.500%, 08/01/2047	41,248	38,553
Q5-0035, 3.500%, 08/01/2047	60,177	56,257
Q5-0109, 3.500%, 08/01/2047	8,669	8,102
G6-1228, 4.000%, 08/01/2047	116,138	112,632
G0-8779, 3.500%, 09/01/2047	170,807	157,481
G0-8785, 4.000%, 10/01/2047	87,962	84,606
Q5-2319, 3.500%, 11/01/2047	131,581	122,888
G6-1631, 3.500%, 11/01/2047	157,159	146,987
G6-1467, 4.000%, 11/01/2047	113,890	109,694
G6-1281, 3.500%, 01/01/2048	74,058	69,164
G0-8800, 3.500%, 02/01/2048	100,818	94,094
Q5-4463, 4.000%, 02/01/2048	55,852	54,062
G6-7710, 3.500%, 03/01/2048	140,737	131,017
Freddie Mac Multifamily Structured Pass Through Certificates		
K-098, 1.517%, 08/25/2029 (d)(e)	1,985,000	152,928
Freddie Mac Pool		
ZS-9972, 3.000%, 03/01/2042	715,573	654,879
ZM-0630, 4.000%, 01/01/2046	240,656	234,085
ZT-0390, 4.000%, 03/01/2046	91,823	89,552
ZM-1590, 3.000%, 08/01/2046	519,751	467,099
SD-0035, 3.000%, 04/01/2047	463,794	420,031
ZM-4908, 3.500%, 11/01/2047	210,530	196,398
ZA-5250, 4.000%, 01/01/2048	189,674	182,800
ZS-4759, 3.500%, 03/01/2048	128,819	120,144
ZM-6197, 4.000%, 04/01/2048	461,060	443,542
SD-0298, 3.000%, 11/01/2048	326,757	294,384
ZN-2103, 4.500%, 12/01/2048	30,480	30,076
ZA-7141, 3.000%, 06/01/2049	65,250	58,085
SD-8005, 3.500%, 08/01/2049	598,497	554,122
SD-8013, 4.500%, 09/01/2049	90,697	89,372
SI-2009, 3.000%, 10/01/2049	395,081	351,802
QA-5549, 3.000%, 12/01/2049	212,499	188,989
QA-7325, 3.000%, 02/01/2050	168,337	150,187
QA-6750, 3.000%, 02/01/2050	123,291	110,108
QA-8311, 3.000%, 03/01/2050	190,862	171,743
SD-8068, 3.000%, 06/01/2050	541,629	481,404
RA-2970, 2.500%, 07/01/2050	180,457	155,540
SD-8074, 3.000%, 07/01/2050	79,732	70,930
SD-8075, 3.500%, 07/01/2050	463,817	428,011
QB-2682, 2.500%, 08/01/2050	134,317	115,417
SD-8084, 3.000%, 08/01/2050	232,711	206,649
SD-8086, 4.000%, 08/01/2050	171,052	162,883
RA-3484, 3.000%, 09/01/2050	271,593	241,078
SD-8098, 2.000%, 10/01/2050	2,349,230	1,939,442
QB-4785, 2.500%, 10/01/2050	191,191	164,213

QB-6037, 2.500%, 11/01/2050	139,442	119,711
SD-8122, 2.500%, 01/01/2051	408,245	350,482
SD-8129, 2.500%, 02/01/2051	550,806	473,367
RA-4527, 2.500%, 02/01/2051	279,381	240,134
SD-8135, 2.500%, 03/01/2051	197,505	169,778
QC-0945, 2.500%, 04/01/2051	796,795	682,973
SD-8147, 2.500%, 05/01/2051	461,615	395,626
QC-2565, 2.000%, 06/01/2051	544,306	448,459
QC-4235, 2.500%, 07/01/2051	705,381	604,113
QC-3907, 2.500%, 07/01/2051	457,547	391,945
SD-8156, 2.500%, 07/01/2051	429,409	367,933
SD-8160, 2.000%, 08/01/2051	820,570	675,800
QC-5978, 2.500%, 08/01/2051	612,561	524,802
QC-6209, 2.500%, 08/01/2051	385,069	329,910
SD-8167, 2.500%, 09/01/2051	1,115,951	955,954
RA-5855, 2.500%, 09/01/2051	735,727	629,657
SD-8169, 3.500%, 09/01/2051	108,414	99,489
SD-0780, 2.500%, 12/01/2051	502,539	430,438
SD-8189, 2.500%, 01/01/2052	445,409	380,207
RA-6686, 4.000%, 01/01/2052	232,619	219,951
QD-7594, 2.500%, 02/01/2052	680,587	584,911
SD-8214, 3.500%, 05/01/2052	482,788	442,113
SD-1883, 4.000%, 06/01/2052	650,000	614,400
QE-5195, 4.000%, 06/01/2052	636,639	601,467
QE-4039, 4.000%, 06/01/2052	1,226,795	1,158,843
QE-5474, 4.000%, 07/01/2052	344,539	325,529
SD-1060, 4.000%, 07/01/2052	340,441	321,654
QE-6058, 4.500%, 07/01/2052	910,108	884,625
SD-8231, 4.500%, 07/01/2052	339,358	329,926
SD-8233, 5.000%, 07/01/2052	673,306	669,623
SD-1382, 4.000%, 08/01/2052	836,676	790,278
QE-6925, 4.500%, 08/01/2052	265,132	257,708
SD-1576, 5.000%, 08/01/2052	944,177	938,866
QE-9381, 4.000%, 09/01/2052	889,960	840,670
SD-1709, 5.500%, 09/01/2052	837,925	849,892
SD-8258, 5.000%, 10/01/2052	690,144	686,262
SD-1719, 5.500%, 10/01/2052	873,929	885,655
SD-8268, 5.500%, 11/01/2052	397,977	402,483
Freddie Mac REMICS		
4121, 2.327% (1 Month LIBOR USD + 6.200%), 10/15/2042 (c)(e)	939,831	105,136
4122, 4.000%, 10/15/2042 (c)	966,777	182,742
4159, 2.277% (1 Month LIBOR USD + 6.150%), 01/15/2043 (c)(e)	1,316,649	163,572
4459, 4.000%, 08/15/2043 (c)	1,955,792	361,147
4385, 4.500%, 09/15/2044 (c)	193,240	34,476
4572, 2.177% (1 Month LIBOR USD + 6.050%), 04/15/2046 (c)(e)	428,728	46,788
4583, 2.127% (1 Month LIBOR USD + 6.000%), 05/15/2046 (c)(e)	440,382	50,227
4616, 2.127% (1 Month LIBOR USD + 6.000%), 09/15/2046 (c)(e)	1,027,160	122,896
4623, 2.127% (1 Month LIBOR USD + 6.000%), 10/15/2046 (c)(e)	952,336	121,812
4648, 2.127% (1 Month LIBOR USD + 6.000%), 01/15/2047 (c)(e)	407,481	45,889
Freddie Mac STACR REMIC Trust		
2022-HQA1, 7.021% (SOFR30A + 3.500%), 03/25/2042 (b)(c)	309,000	298,746
2022-DNA3, 6.421% (SOFR30A + 2.900%), 04/25/2042 (b)(c)	506,000	484,841
Freddie Mac Structured Agency Credit Risk Debt Notes		
2017-HQA3, 6.366% (1 Month LIBOR USD + 2.350%), 04/25/2030 (c)	694,167	686,151
2018-DNA1, 5.816% (1 Month LIBOR USD + 1.800%), 07/25/2030 (c)	312,390	304,108
2018-HQA1, 6.316% (1 Month LIBOR USD + 2.300%), 09/25/2030 (c)	650,357	635,633
2019-CS03, 4.016% (1 Month LIBOR USD + 0.000%), 10/25/2032 (b)(c)	177,631	177,140
2021-DNA7, 4.371% (SOFR30A + 0.850%), 11/25/2041 (b)(c)	1,881,687	1,835,575
2022-DNA2, 5.921% (SOFR30A + 2.400%), 02/25/2042 (b)(c)	1,650,000	1,553,438
Ginnie Mae		
#TBA, 4.500%, 12/15/2041	4,225,000	4,127,462
#TBA, 5.000%, 12/15/2048	1,420,000	1,415,563
#TBA, 5.500%, 12/15/2052	1,160,000	1,171,691
Ginnie Mae II Pool		
MA0699M, 3.500%, 01/20/2043	24,172	22,978
MA0783M, 3.500%, 02/20/2043	32,981	31,350
MA0934M, 3.500%, 04/20/2043	23,533	22,369
MA3663M, 3.500%, 05/20/2046	40,584	38,336
MA3803M, 3.500%, 07/20/2046	15,742	14,839
MA4510M, 3.500%, 06/20/2047	64,054	60,218
MA4586M, 3.500%, 07/20/2047	88,435	82,900
MA4652M, 3.500%, 08/20/2047	59,420	55,857
MA4900M, 3.500%, 12/20/2047	44,964	42,298

MA6542M, 3.500%, 03/20/2050	243,120	228,918
MA6600M, 3.500%, 04/20/2050	18,088	16,931
MA6601M, 4.000%, 04/20/2050	81,502	78,325
MA7138M, 3.500%, 01/20/2051	234,740	219,628
MA7192M, 2.000%, 02/20/2051	293,396	250,442
MA7193M, 2.500%, 02/20/2051	296,162	260,922
MA7254M, 2.000%, 03/20/2051	299,009	255,171
MA7255M, 2.500%, 03/20/2051	733,761	646,301
MA7311M, 2.000%, 04/20/2051	852,021	726,927
MA7312M, 2.500%, 04/20/2051	811,108	714,910
MA7367M, 2.500%, 05/20/2051	298,189	262,391
MA7418M, 2.500%, 06/20/2051	623,090	548,011
MA7472M, 2.500%, 07/20/2051	408,639	359,227
MA7589M, 2.500%, 09/20/2051	914,517	803,551
MA7648M, 2.000%, 10/20/2051	297,641	253,433
MA7766M, 2.000%, 12/20/2051	375,435	319,453
MA7828M, 3.000%, 01/20/2052	605,759	546,651
MA8045M, 4.000%, 05/20/2052	662,952	632,017
MA8099M, 3.500%, 06/20/2052	614,309	569,598
MA8151M, 4.500%, 07/20/2052	915,286	895,305
MA8200M, 4.000%, 08/20/2052	595,426	567,640
MA8201M, 4.500%, 08/20/2052	595,643	582,620
MA8267M, 4.000%, 09/20/2052	572,463	545,748
MA8268M, 4.500%, 09/20/2052	896,110	876,518
Government National Mortgage Association		
2013-23, 3.500%, 02/20/2043 (e)	587,919	106,855
2015-162, 2.811% (1 Month LIBOR USD + 6.750%), 11/20/2045 (c)(e)	882,433	122,756
2018-007, 2.261% (1 Month LIBOR USD + 6.200%), 01/20/2048 (c)(e)	987,291	105,114
2020-173, 2.500%, 11/20/2050 (e)	2,332,125	307,310
2021-116, 2.500%, 06/20/2051 (e)	2,592,556	350,036
Uniform Mortgage Backed Securities		
#TBA, 5.500%, 12/15/2040	2,660,000	2,686,392
#TBA, 4.500%, 12/15/2040	1,170,000	1,135,814
#TBA, 5.000%, 12/15/2040	2,215,000	2,199,426
#TBA, 6.000%, 12/15/2040	830,000	847,832
TOTAL AGENCY MORTGAGE BACKED SECURITIES (Cost \$139,000,503)		127,891,566
U.S. GOVERNMENT AGENCY ISSUES - 0.45%		
Federal Home Loan Mortgage Corp.		
0.375%, 09/23/2025	225,000	202,326
Federal National Mortgage Association		
0.500%, 11/07/2025	255,000	228,980
0.750%, 10/08/2027	745,000	641,702
0.875%, 08/05/2030	575,000	455,376
Tennessee Valley Authority		
5.250%, 09/15/2039	320,000	334,055
TOTAL U.S. GOVERNMENT AGENCY ISSUES (Cost \$2,180,540)		1,862,439
U.S. GOVERNMENT NOTES/BONDS - 5.56%		
United States Treasury Note/Bond		
4.125%, 10/31/2027 (f)	1,655,000	1,673,683
2.875%, 05/15/2032	230,000	214,798
4.125%, 11/15/2032	880,000	910,937
4.250%, 11/15/2040	775,000	807,271
1.750%, 08/15/2041	500,000	347,051
3.125%, 11/15/2041	2,540,000	2,236,291
3.250%, 05/15/2042	4,515,000	4,033,518
3.375%, 08/15/2042	95,000	86,465
3.375%, 05/15/2044	1,380,000	1,239,520
3.125%, 08/15/2044	2,040,000	1,755,277
3.000%, 11/15/2044	1,003,300	844,183
3.000%, 05/15/2047	2,420,000	2,024,103
3.125%, 05/15/2048	470,000	403,741
3.375%, 11/15/2048	1,985,000	1,791,540
2.250%, 02/15/2052	795,000	569,574
2.875%, 05/15/2052	1,870,000	1,542,750
3.000%, 08/15/2052	2,000,000	1,699,688
4.000%, 11/15/2052	790,000	815,305
TOTAL U.S. GOVERNMENT NOTES/BONDS (Cost \$24,624,803)		22,995,695
U.S. TREASURY BILLS - 4.00%		
United States Treasury Bill		
3.698%, 12/22/2022 (i)	16,560,000	16,525,766

TOTAL U.S. TREASURY BILLS (Cost \$16,525,702)		<u>16,525,766</u>
	<u>Shares</u>	
EXCHANGE TRADED FUNDS - 0.02%		
iShares Core U.S. Aggregate Bond ETF	817	<u>80,303</u>
TOTAL EXCHANGE TRADED FUNDS (Cost \$85,062)		<u>80,303</u>
INVESTMENTS PURCHASED WITH COLLATERAL FROM SECURITIES LENDING - 4.57%		
Money Market Fund - 4.57%		
Mount Vernon Liquid Assets Portfolio, LLC, 4.010% (g)	18,915,311	<u>18,915,311</u>
TOTAL INVESTMENTS PURCHASED WITH COLLATERAL FROM SECURITIES LENDING (Cost \$18,915,311)		<u>18,915,311</u>
SHORT-TERM INVESTMENTS - 0.52%		
First American Government Obligations Fund, Class X, 3.664% (g)	2,131,998	<u>2,131,998</u>
TOTAL SHORT-TERM INVESTMENTS (Cost \$2,131,998)		<u>2,131,998</u>
Total Investments (Cost \$493,104,574) - 107.92%		446,220,048
Liabilities in Excess of Other Assets - (7.92)%		<u>(32,765,240)</u>
TOTAL NET ASSETS - 100.00%		<u>\$ 413,454,808</u>

Percentages are stated as a percent of net assets.

- (a) Variable rate security; the rate shown represents the rate at November 30, 2022.
- (b) Securities issued under Rule 144A under the Securities Act of 1933. Such securities are deemed to be liquid.
- (c) Floating rate security; the rate shown represents the rate at November 30, 2022. The coupon is based on an underlying pool of loans and other conditions at the time the loans are securitized.
- (d) Variable rate security; the rate shown represents the rate at November 30, 2022. The coupon is based on an underlying pool of loans and other conditions at the time the loans are securitized.
- (e) Represents an interest-only security that entitles holders to receive only interest payments on underlying mortgages.
- (f) All or portion of this security is out on loan as of November 30, 2022. Total value of securities out on loan is \$18,617,768.
- (g) The rate shown represents the seven day yield at November 30, 2022.
- (h) Perpetual maturity. The date referenced is the next call date.
- (i) Rate shown is the effective yield based on purchase price. The calculation assumes the security is held to maturity.

Abbreviations

#TBA Pool number to be announced