

**PMC Core Fixed Income Fund**  
**Schedule of Investments**  
**November 30, 2021 (Unaudited)**

	<u>Principal Amount</u>	<u>Value</u>
<b>ASSET BACKED SECURITIES - 9.57%</b>		
37 Capital CLO I		
221-1A, 1.403% (3 Month LIBOR USD + 1.200%), 10/15/2034 (b)(c)	\$ 1,000,000	\$ 999,997
AM Capital Funding LLC		
2018-1, 4.980%, 12/15/2023 (b)	560,000	578,190
Angel Oak Mortgage Trust		
2021-3, 1.068%, 05/25/2066 (b)(d)	992,424	985,181
Aqua Finance Trust		
2021-A, 1.540%, 07/17/2046 (b)	778,918	776,622
Avis Budget Rental Car Funding AESOP LLC		
2021-2A A, 1.660%, 02/20/2028 (b)	2,191,000	2,184,094
2021-2A B, 1.900%, 02/20/2028 (b)	495,000	494,132
Beacon Container Finance II LLC		
2021-1A, 2.250%, 10/22/2046 (b)	1,062,000	1,064,091
BlueMountain CLO Ltd.		
2013-2A, 1.308% (3 Month LIBOR USD + 1.180%), 10/22/2030 (b)(c)	362,743	362,768
Cedar Funding VI CLO Ltd.		
2016-6A, 1.182% (3 Month LIBOR USD + 1.050%), 04/20/2034 (b)(c)	1,480,000	1,477,475
Citigroup Mortgage Loan Trust, Inc.		
2006-WFHE4, 0.512% (1 Month LIBOR USD + 0.420%), 11/25/2036 (c)	27,599	27,621
Dryden 75 CLO Ltd.		
2019-75R2, 1.164% (3 Month LIBOR USD + 1.040%), 04/15/2034 (b)(c)	850,000	850,512
Fort Washington CLO Ltd.		
2021-2A, 1.336% (3 Month LIBOR USD + 1.220%), 10/20/2034 (b)(c)	2,000,000	1,999,790
GCAT Trust		
2019-NQM2, 2.855%, 09/25/2059 (b)	289,367	289,156
2019-NQM3, 2.686%, 11/25/2059 (b)(d)	198,076	200,035
2021-NQM5, 1.262%, 07/25/2066 (b)(d)	1,157,992	1,147,667
JPMorgan Chase Bank NA		
2021-3, 0.760%, 02/26/2029 (b)	1,839,478	1,832,120
Madison Park Funding XVIII Ltd.		
2015-18, 1.320% (3 Month LIBOR USD + 1.190%), 10/21/2030 (b)(c)	2,000,000	2,002,826
Madison Park Funding XXVI Ltd.		
2007-26, 1.329% (3 Month LIBOR USD + 1.200%), 07/29/2030 (b)(c)	2,295,000	2,296,081
Magnetite XXIII Ltd.		
2019-23A, 0.000% (3 Month LIBOR USD + 1.130%), 01/25/2035 (b)(c)(j)	1,000,000	1,000,500
MVW LLC		
2021-2A A, 1.430%, 05/20/2039 (b)	1,070,000	1,065,992
2021-2A B, 1.830%, 05/20/2039 (b)	873,000	870,535
2021-1W, 1.440%, 01/22/2041 (b)	514,303	509,716
Navient Private Education Refi Loan Trust		
2021-B, 0.940%, 07/15/2069 (b)	846,372	840,294
2021-C, 1.060%, 10/15/2069 (b)	792,120	784,529
2021-E, 0.970%, 12/16/2069 (b)	1,792,130	1,769,227
Navient Student Loan Trust		
2019-7, 0.592% (1 Month LIBOR USD + 0.500%), 01/25/2068 (b)(c)	536,134	537,190
PFS Financing Corp.		
2021-B, 0.770%, 08/15/2026 (b)	1,890,000	1,866,744
Prestige Auto Receivables Trust		
2021-1, 1.530%, 02/15/2028 (b)	599,000	597,940
RASC Trust		
2005-KS12, 0.782% (1 Month LIBOR USD + 0.460%), 01/25/2036 (c)	202,241	202,603
SBA Tower Trust		
2020-1-2, 2.328%, 01/15/2028 (b)	618,000	632,865
2021-3, 2.593%, 10/15/2031 (b)	1,243,000	1,262,970
Sierra Timeshare Receivables Funding LLC		
2019-2, 2.590%, 05/20/2036 (b)	553,719	562,433
2020-2, 3.510%, 07/20/2037 (b)	657,561	671,699
2021-2, 1.350%, 09/20/2038 (b)	592,123	589,253
Starwood Mortgage Residential Trust		
2021-3, 1.127%, 06/25/2056 (b)(d)	884,877	878,063
Taco Bell Funding LLC		
2021-1, 1.946%, 08/25/2051 (b)	1,398,000	1,380,241
Thayer Park CLO Ltd.		
2017-1, 1.172% (3 Month LIBOR USD + 1.040%), 04/20/2034 (b)(c)	500,000	500,248
Towd Point Mortgage Trust		
2015-6, 3.500%, 04/25/2055 (b)(d)	2,919	2,923
2016-2, 2.750%, 08/25/2055 (b)(d)	8,561	8,599
2016-3, 2.250%, 04/25/2056 (b)(d)	3,630	3,637
2017-5, 0.692% (1 Month LIBOR USD + 0.600%), 02/25/2057 (b)(c)	316,462	316,448
2017-2, 2.750%, 04/25/2057 (b)(d)	31,372	31,728

2017-4, 2.750%, 06/25/2057 (b)(d)	155,756	158,902
2017-3, 2.750%, 07/25/2057 (b)(d)	228,885	231,897
<b>TRESTLES CLO Ltd.</b>		
2017-1, 1.114% (3 Month LIBOR USD + 0.990%), 04/25/2032 (b)(c)	500,000	500,329
2021-5, 1.301% (3 Month LIBOR USD + 1.170%), 10/20/2034 (b)(c)	1,000,000	1,000,020
<b>United Airlines Pass Through Trust</b>		
2020-1, 5.875%, 10/15/2027	1,223,971	1,339,721
<b>Vantage Data Centers Issuer LLC</b>		
2019-1, 3.188%, 07/15/2044 (b)	1,286,390	1,316,876
2021-1, 2.165%, 10/15/2046 (b)	1,078,000	1,077,826
<b>Verus Securitization Trust</b>		
2021-3, 1.046%, 06/25/2066 (b)(d)	1,103,387	1,095,688
2021-6, 1.630%, 10/25/2066 (b)(d)	1,523,351	1,529,882
<b>Voya CLO Ltd.</b>		
2014-2A, 1.142% (3 Month LIBOR USD + 1.020%), 04/17/2030 (b)(c)	1,739,040	1,740,109
<b>TOTAL ASSET BACKED SECURITIES (Cost \$46,421,576)</b>		<b>46,445,985</b>

#### **CORPORATE BONDS - 37.25%**

##### **Accommodation - 0.20%**

<b>Wyndham Hotels &amp; Resorts, Inc.</b>		
4.375%, 08/15/2028 (b)	410,000	414,690
<b>Wynn Las Vegas LLC</b>		
5.500%, 03/01/2025 (b)	415,000	416,334
5.250%, 05/15/2027 (b)(f)	132,000	130,002
		<u>961,026</u>

##### **Administrative and Support Services - 2.36%**

<b>ASGN, Inc.</b>		
4.625%, 05/15/2028 (b)	595,000	611,300
<b>Booking Holdings, Inc.</b>		
3.550%, 03/15/2028 (f)	1,034,000	1,141,820
<b>Imola Merger Corp.</b>		
4.750%, 05/15/2029 (b)	250,000	252,351
<b>Korn Ferry</b>		
4.625%, 12/15/2027 (b)	390,000	401,954
<b>Live Nation Entertainment, Inc.</b>		
4.750%, 10/15/2027 (b)(f)	645,000	645,729
<b>PayPal Holdings, Inc.</b>		
2.400%, 10/01/2024 (f)	1,102,000	1,140,386
<b>Verizon Communications, Inc.</b>		
4.329%, 09/21/2028 (f)	2,471,000	2,817,946
4.016%, 12/03/2029	400,000	449,056
2.355%, 03/15/2032 (b)(f)	2,360,000	2,342,150
<b>Visa, Inc.</b>		
2.800%, 12/14/2022 (f)	1,627,000	1,661,000
		<u>11,463,692</u>

##### **Air Transportation - 0.35%**

<b>Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.</b>		
6.500%, 06/20/2027 (b)(f)	570,000	609,492
<b>Southwest Airlines Co.</b>		
5.250%, 05/04/2025 (f)	800,000	889,697
<b>United Airlines Holdings, Inc.</b>		
4.875%, 01/15/2025 (f)	205,000	208,493
		<u>1,707,682</u>

##### **Ambulatory Health Care Services - 0.13%**

<b>DaVita, Inc.</b>		
4.625%, 06/01/2030 (b)(f)	625,000	616,797

##### **Beverage and Tobacco Product Manufacturing - 1.90%**

<b>Anheuser-Busch InBev Worldwide, Inc.</b>		
4.350%, 06/01/2040 (f)	1,006,000	1,197,097
4.600%, 04/15/2048	720,000	882,526
4.750%, 04/15/2058	655,000	833,653
5.800%, 01/23/2059	400,000	588,193
<b>PepsiCo, Inc.</b>		
3.100%, 07/17/2022	2,823,000	2,860,788
<b>Philip Morris International, Inc.</b>		
3.125%, 08/17/2027	2,634,000	2,837,670
		<u>9,199,927</u>

##### **Broadcasting (except Internet) - 2.37%**

<b>CCO Holdings LLC / CCO Holdings Capital Corp.</b>		
4.250%, 02/01/2031 (b)(f)	1,078,000	1,063,900
<b>Charter Communications Operating LLC / Charter Communications Operating Capital</b>		
4.800%, 03/01/2050	1,980,000	2,244,231
<b>Comcast Corp.</b>		
3.150%, 02/15/2028	405,000	434,078
4.150%, 10/15/2028 (f)	1,528,000	1,732,417
<b>CSC Holdings LLC</b>		
5.500%, 04/15/2027 (b)(f)	380,000	390,792
4.625%, 12/01/2030 (b)(f)	435,000	405,313

3.375%, 02/15/2031 (b)(f)	264,000	241,676
Discovery Communications LLC		
2.950%, 03/20/2023 (f)	566,000	580,912
DISH DBS Corp.		
5.875%, 11/15/2024	185,000	187,448
Fox Corp.		
5.576%, 01/25/2049 (f)	1,330,000	1,826,849
Sirius XM Radio, Inc.		
4.125%, 07/01/2030 (b)(f)	840,000	821,906
ViacomCBS, Inc.		
4.950%, 01/15/2031 (f)	410,000	485,948
4.200%, 05/19/2032 (f)	970,000	1,098,925
		<u>11,514,395</u>
<b>Building Material and Garden Equipment and Supplies Dealers - 0.36%</b>		
Home Depot, Inc.		
3.350%, 04/15/2050 (f)	465,000	518,377
2.700%, 04/01/2023 (f)	1,194,000	1,222,494
		<u>1,740,871</u>
<b>Chemical Manufacturing - 1.37%</b>		
Abbott Laboratories		
3.400%, 11/30/2023 (f)	1,120,000	1,177,123
AbbVie, Inc.		
4.050%, 11/21/2039 (f)	270,000	310,050
4.700%, 05/14/2045	710,000	884,008
4.250%, 11/21/2049 (f)	485,000	585,796
Biogen, Inc.		
2.250%, 05/01/2030 (f)	2,870,000	2,805,803
Viatis, Inc.		
4.000%, 06/22/2050	820,000	887,029
		<u>6,649,809</u>
<b>Computer and Electronic Product Manufacturing - 2.77%</b>		
Apple, Inc.		
1.800%, 09/11/2024 (f)	2,797,000	2,864,570
Broadcom, Inc.		
5.000%, 04/15/2030	1,000,000	1,166,252
4.150%, 11/15/2030	1,350,000	1,480,239
3.419%, 04/15/2033 (b)(f)	1,700,000	1,750,768
3.500%, 02/15/2041 (b)	1,170,000	1,167,859
Dell International LLC / EMC Corp.		
5.450%, 06/15/2023 (f)	651,000	691,011
6.200%, 07/15/2030 (f)	1,140,000	1,454,051
Intel Corp.		
3.750%, 03/25/2027 (f)	1,022,000	1,126,594
Microchip Technology, Inc.		
4.333%, 06/01/2023 (f)	690,000	722,965
ON Semiconductor Corp.		
3.875%, 09/01/2028 (b)	980,000	1,000,879
		<u>13,425,188</u>
<b>Construction of Buildings - 0.08%</b>		
Shea Homes LP / Shea Homes Funding Corp.		
4.750%, 02/15/2028 (b)	405,000	404,753
<b>Credit Intermediation and Related Activities - 5.24%</b>		
Bank of America Corp.		
3.875%, 08/01/2025 (f)	1,611,000	1,753,095
3.559% to 04/23/2026, then 3 Month LIBOR USD + 1.060%, 04/23/2027 (a)	1,610,000	1,719,063
3.705% to 04/24/2027, then 3 Month LIBOR USD + 1.512%, 04/24/2028 (a)	660,000	713,655
3.970% to 03/05/2028, then 3 Month LIBOR USD + 1.070%, 03/05/2029 (a)	630,000	693,151
2.884% to 10/22/2029, then 3 Month LIBOR USD + 1.190%, 10/22/2030 (a)	1,018,000	1,055,996
2.496% to 02/13/2030, then 3 Month LIBOR USD + 0.990%, 02/13/2031 (a)	785,000	786,845
BNP Paribas SA		
3.052% to 01/13/2030, then SOFR + 1.507%, 01/13/2031 (a)(b)	615,000	637,722
Citigroup, Inc.		
3.200%, 10/21/2026	1,064,000	1,130,603
4.300%, 11/20/2026	890,000	982,355
1.122% to 01/28/2026, then SOFR + 0.765%, 01/28/2027 (a)(f)	1,610,000	1,566,681
3.887% to 01/10/2027, then 3 Month LIBOR USD + 1.563%, 01/10/2028 (a)	835,000	906,373
3.520% to 10/27/2027, then 3 Month LIBOR USD + 1.151%, 10/27/2028 (a)	455,000	488,552
2.976% to 11/05/2029, then SOFR + 1.422%, 11/05/2030 (a)	495,000	516,340
Ford Motor Credit Co. LLC		
4.063%, 11/01/2024 (f)	360,000	375,930
5.113%, 05/03/2029 (f)	310,000	343,650
General Motors Financial Co., Inc.		
5.100%, 01/17/2024 (f)	370,000	398,462
3.600%, 06/21/2030 (f)	700,000	742,814
JPMorgan Chase & Co.		
2.700%, 05/18/2023 (f)	480,000	492,318
2.950%, 10/01/2026 (f)	1,645,000	1,735,984
2.956% to 05/13/2030, then SOFR + 2.515%, 05/13/2031 (a)	400,000	413,276

2.580% to 04/22/2031, then SOFR + 1.250%, 04/22/2032 (a)	1,535,000	1,549,840
<b>OneMain Finance Corp.</b>		
3.500%, 01/15/2027 (f)	435,000	420,484
<b>Wells Fargo &amp; Co.</b>		
2.406% to 10/30/2024, then SOFR + 1.087%, 10/30/2025 (a)	900,000	924,966
2.393% to 06/02/2027, then SOFR + 2.100%, 06/02/2028 (a)	1,020,000	1,033,795
4.150%, 01/24/2029	1,551,000	1,734,056
2.572% to 02/11/2030, then SOFR + 1.262%, 02/11/2031 (a)(f)	1,765,000	1,791,786
5.013% to 04/04/2050, then SOFR + 4.502%, 04/04/2051 (a)(f)	365,000	507,807
		<u>25,415,599</u>
<b>Electrical Equipment, Appliance, and Component Manufacturing - 0.08%</b>		
<b>Energizer Holdings, Inc.</b>		
4.375%, 03/31/2029 (b)	430,000	407,864
<b>Electronics and Appliance Stores - 0.04%</b>		
<b>AMC Networks, Inc.</b>		
4.250%, 02/15/2029 (f)	175,000	170,729
<b>Fabricated Metal Product Manufacturing - 0.06%</b>		
<b>JELD-WEN, Inc.</b>		
4.875%, 12/15/2027 (b)	275,000	281,765
<b>Food Manufacturing - 0.15%</b>		
<b>Post Holdings, Inc.</b>		
4.625%, 04/15/2030 (b)(f)	745,000	736,801
<b>Food Services and Drinking Places - 0.56%</b>		
<b>Aramark Services, Inc.</b>		
5.000%, 02/01/2028 (b)(f)	945,000	951,568
<b>McDonald's Corp.</b>		
3.500%, 07/01/2027 (f)	1,610,000	1,745,960
		<u>2,697,528</u>
<b>General Merchandise Stores - 0.24%</b>		
<b>Walmart, Inc.</b>		
2.350%, 12/15/2022	1,134,000	1,154,992
<b>Health and Personal Care Stores - 0.40%</b>		
<b>CVS Health Corp.</b>		
4.125%, 04/01/2040 (f)	560,000	641,055
5.050%, 03/25/2048	980,000	1,298,959
		<u>1,940,014</u>
<b>Hospitals - 0.35%</b>		
<b>HCA, Inc.</b>		
5.250%, 06/15/2049	870,000	1,130,461
<b>Tenet Healthcare Corp.</b>		
6.125%, 10/01/2028 (b)	540,000	554,850
		<u>1,685,311</u>
<b>Insurance Carriers and Related Activities - 1.33%</b>		
<b>Berkshire Hathaway, Inc.</b>		
2.750%, 03/15/2023	1,121,000	1,148,506
<b>Cigna Corp.</b>		
3.200%, 03/15/2040	690,000	712,568
<b>Equitable Holdings, Inc.</b>		
5.000%, 04/20/2048 (f)	545,000	698,919
<b>MetLife, Inc.</b>		
6.500%, 12/15/2032	2,001,000	2,812,301
<b>UnitedHealth Group, Inc.</b>		
3.250%, 05/15/2051	980,000	1,067,608
		<u>6,439,902</u>
<b>Machinery Manufacturing - 0.23%</b>		
<b>Deere &amp; Co.</b>		
5.375%, 10/16/2029	904,000	1,131,051
<b>Management of Companies and Enterprises - 0.12%</b>		
<b>Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer</b>		
5.875%, 10/01/2028 (b)(f)	570,000	589,212
<b>Merchant Wholesalers, Durable Goods - 0.40%</b>		
<b>CDW LLC / CDW Finance Corp.</b>		
3.276%, 12/01/2028	1,915,000	1,947,048
<b>Merchant Wholesalers, Nondurable Goods - 0.44%</b>		
<b>Performance Food Group, Inc.</b>		
5.500%, 10/15/2027 (b)(f)	405,000	417,956
<b>Sysco Corp.</b>		
6.600%, 04/01/2050 (f)	764,000	1,203,239
<b>Univar Solutions USA, Inc.</b>		
5.125%, 12/01/2027 (b)	510,000	533,924
		<u>2,155,119</u>
<b>Motor Vehicle and Parts Dealers - 0.29%</b>		
<b>Lithia Motors, Inc.</b>		
3.875%, 06/01/2029 (b)	675,000	684,166
<b>Volkswagen Group of America Finance LLC</b>		
3.350%, 05/13/2025 (b)	675,000	712,680
		<u>1,396,846</u>
<b>Nonstore Retailers - 0.71%</b>		

Amazon.com, Inc. 3.800%, 12/05/2024	1,625,000	1,748,577
eBay, Inc. 2.600%, 05/10/2031 (f)	1,667,000	1,690,671
		<u>3,439,248</u>
<b>Oil and Gas Extraction - 1.24%</b>		
Continental Resources, Inc. 2.268%, 11/15/2026 (b)	3,050,000	3,010,365
CQP Holdco LP / BIP-V Chinook Holdco LLC 5.500%, 06/15/2031 (b)(f)	565,000	573,582
Occidental Petroleum Corp. 3.200%, 08/15/2026 (f)	700,000	689,108
4.300%, 08/15/2039 (f)	260,000	254,154
PDC Energy, Inc. 5.750%, 05/15/2026 (f)	205,000	207,436
Phillips 66 1.300%, 02/15/2026 (f)	1,290,000	1,266,293
		<u>6,000,938</u>
<b>Performing Arts, Spectator Sports, and Related Industries - 0.05%</b>		
Churchill Downs, Inc. 5.500%, 04/01/2027 (b)	235,000	242,466
<b>Petroleum and Coal Products Manufacturing - 0.35%</b>		
Marathon Petroleum Corp. 4.500%, 05/01/2023	820,000	857,298
4.700%, 05/01/2025	775,000	849,200
		<u>1,706,498</u>
<b>Pipeline Transportation - 1.24%</b>		
Antero Midstream Partners LP / Antero Midstream Finance Corp. 5.375%, 06/15/2029 (b)	385,000	389,999
Buckeye Partners LP 3.950%, 12/01/2026	280,000	275,257
DT Midstream, Inc. 4.125%, 06/15/2029 (b)(f)	425,000	422,546
Energy Transfer LP 3.600%, 02/01/2023	600,000	614,237
6.625% to 02/15/2028, then 3 Month LIBOR USD + 4.155% (a)(h)	785,000	736,424
7.125% to 05/15/2030, then 5 Year CMT Rate + 5.306% (a)(h)	1,055,000	1,080,847
EQM Midstream Partners LP 4.750%, 07/15/2023	105,000	108,352
5.500%, 07/15/2028 (f)	600,000	637,263
MPLX LP 4.700%, 04/15/2048 (f)	815,000	944,096
Plains All American Pipeline LP / PAA Finance Corp. 4.650%, 10/15/2025	780,000	852,098
		<u>6,061,119</u>
<b>Professional, Scientific, and Technical Services - 0.50%</b>		
Nielsen Finance LLC / Nielsen Finance Co. 5.625%, 10/01/2028 (b)	115,000	117,632
5.875%, 10/01/2030 (b)	545,000	568,171
ServiceNow, Inc. 1.400%, 09/01/2030 (f)	1,881,000	1,757,145
		<u>2,442,948</u>
<b>Publishing Industries (except Internet) - 0.58%</b>		
Microsoft Corp. 3.125%, 11/03/2025	2,656,000	2,837,029
<b>Real Estate - 0.39%</b>		
Public Storage 2.300%, 05/01/2031 (f)	1,107,000	1,116,748
RHP Hotel Properties LP / RHP Finance Corp. 4.750%, 10/15/2027	240,000	241,057
Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital LLC 7.875%, 02/15/2025 (b)(f)	515,000	539,172
		<u>1,896,977</u>
<b>Rental and Leasing Services - 0.14%</b>		
Air Lease Corp. 2.300%, 02/01/2025 (f)	655,000	665,570
<b>Securities, Commodity Contracts, and Other Financial Investments and Related Activities - 4.48%</b>		
BAT Capital Corp. 3.222%, 08/15/2024	222,000	231,440
3.557%, 08/15/2027	220,000	230,736
3.734%, 09/25/2040 (f)	1,185,000	1,148,011
5.282%, 04/02/2050	800,000	927,313
Charles Schwab Corp. 2.300%, 05/13/2031 (f)	1,713,000	1,740,248
CME Group, Inc. 3.000%, 03/15/2025	1,078,000	1,137,183
CommScope, Inc. 8.250%, 03/01/2027 (b)(f)	642,000	630,293

Goldman Sachs Group, Inc.		
3.850%, 01/26/2027	1,375,000	1,477,290
3.800%, 03/15/2030 (f)	1,017,000	1,116,520
2.615% to 04/22/2031, then SOFR + 1.281%, 04/22/2032 (a)	1,040,000	1,042,745
2.383% to 07/21/2031, then SOFR + 1.248%, 07/21/2032 (a)	1,315,000	1,292,874
4.017% to 10/31/2037, then 3 Month LIBOR USD + 1.373%, 10/31/2038 (a)	250,000	286,006
Morgan Stanley		
0.791% to 01/22/2024, then SOFR + 0.509%, 01/22/2025 (a)	1,300,000	1,286,889
6.250%, 08/09/2026 (f)	2,279,000	2,737,597
3.950%, 04/23/2027 (f)	935,000	1,023,330
3.591% to 07/22/2027, then 3 Month LIBOR USD + 1.340%, 07/22/2028 (a)	1,625,000	1,750,667
3.772% to 01/24/2028, then 3 Month LIBOR USD + 1.140%, 01/24/2029 (a)	875,000	955,842
2.699% to 01/22/2030, then SOFR + 1.143%, 01/22/2031 (a)	1,190,000	1,225,722
3.734% to 01/18/2022, then 3 Month LIBOR USD + 3.610% (a)(f)(h)	320,000	320,787
Prime Security Services Borrower LLC / Prime Finance, Inc.		
5.750%, 04/15/2026 (b)	585,000	619,971
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC		
4.000%, 10/15/2027 (b)(f)	600,000	576,783
		<u>21,758,247</u>
<b>Support Activities for Mining - 0.17%</b>		
ConocoPhillips		
4.875%, 10/01/2047 (b)	295,000	393,571
Hilcorp Energy I LP / Hilcorp Finance Co.		
6.250%, 11/01/2028 (b)(f)	435,000	442,504
		<u>836,075</u>
<b>Telecommunications - 1.64%</b>		
AT&T, Inc.		
2.550%, 12/01/2033 (f)	1,100,000	1,064,609
3.650%, 06/01/2051 (f)	845,000	878,584
3.550%, 09/15/2055	184,000	186,423
3.650%, 09/15/2059	1,018,000	1,032,690
Frontier Communications Holdings LLC		
5.875%, 10/15/2027 (b)	400,000	413,712
5.000%, 05/01/2028 (b)(f)	363,000	364,688
J2 Global, Inc.		
4.625%, 10/15/2030 (b)	435,000	439,126
Level 3 Financing, Inc.		
4.625%, 09/15/2027 (b)	160,000	162,300
Lumen Technologies, Inc.		
4.500%, 01/15/2029 (b)(f)	360,000	339,109
T-Mobile USA, Inc.		
2.875%, 02/15/2031 (f)	215,000	208,417
4.375%, 04/15/2040	550,000	627,342
3.000%, 02/15/2041 (f)	1,186,000	1,141,830
4.500%, 04/15/2050	645,000	757,687
3.300%, 02/15/2051 (f)	350,000	341,388
		<u>7,957,905</u>
<b>Transportation Equipment Manufacturing - 2.11%</b>		
Boeing Co.		
4.875%, 05/01/2025 (f)	1,371,000	1,504,068
3.900%, 05/01/2049	185,000	194,552
5.805%, 05/01/2050	1,365,000	1,854,578
Ford Motor Co.		
9.625%, 04/22/2030	305,000	443,424
4.750%, 01/15/2043 (f)	150,000	160,789
General Motors Co.		
6.125%, 10/01/2025 (f)	1,448,000	1,672,158
Raytheon Technologies Corp.		
7.500%, 09/15/2029	2,006,000	2,757,055
Spirit AeroSystems, Inc.		
5.500%, 01/15/2025 (b)	115,000	118,686
7.500%, 04/15/2025 (b)	110,000	115,213
Stellantis Finance US, Inc.		
2.691%, 09/15/2031 (b)	920,000	906,767
TransDigm, Inc.		
6.250%, 03/15/2026 (b)	470,000	488,302
		<u>10,215,592</u>
<b>Utilities - 1.61%</b>		
Calpine Corp.		
4.500%, 02/15/2028 (b)	530,000	528,089
Cheniere Energy Partners LP		
4.500%, 10/01/2029 (f)	395,000	415,861
DTE Energy Co.		
3.400%, 06/15/2029	607,000	647,584
Exelon Corp.		
4.700%, 04/15/2050 (f)	475,000	612,811
Kinder Morgan Energy Partners LP		
4.150%, 02/01/2024	755,000	798,652

Kinder Morgan, Inc. 5.550%, 06/01/2045 (f)	1,745,000	2,231,290
New Fortress Energy, Inc. 6.500%, 09/30/2026 (b)(f)	295,000	279,561
Pacific Gas and Electric Co. 2.500%, 02/01/2031	1,405,000	1,344,603
Southern Co. 2.950%, 07/01/2023	313,000	321,514
Vistra Operations Co. LLC 5.000%, 07/31/2027 (b)(f)	200,000	202,426
4.375%, 05/01/2029 (b)(f)	455,000	447,299
		<u>7,829,690</u>
<b>Warehousing and Storage - 0.22%</b>		
Iron Mountain, Inc. 5.250%, 03/15/2028 (b)	620,000	638,504
4.875%, 09/15/2029 (b)(f)	410,000	416,531
		<u>1,055,035</u>
<b>TOTAL CORPORATE BONDS (Cost \$178,140,969)</b>		<u><b>180,779,258</b></u>
<b>FOREIGN CORPORATE BONDS - 6.71%</b>		
<b>Administrative and Support Services - 0.04%</b>		
Intelligent Packaging Ltd Finco, Inc. / Intelligent Packaging Ltd Co-Issuer LLC 6.000%, 09/15/2028 (b)	200,000	203,000
<b>Air Transportation - 0.76%</b>		
Delta Air Lines, Inc. / SkyMiles IP Ltd. 4.500%, 10/20/2025 (b)	3,500,000	3,669,653
<b>Chemical Manufacturing - 0.09%</b>		
NOVA Chemicals Corp. 4.875%, 06/01/2024 (b)	205,000	212,861
5.250%, 06/01/2027 (b)(f)	230,000	241,060
		<u>453,921</u>
<b>Credit Intermediation and Related Activities - 4.36%</b>		
AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.450%, 10/01/2025	800,000	865,914
3.300%, 01/30/2032	880,000	886,620
Banco Santander SA 1.849%, 03/25/2026	1,600,000	1,598,282
3.490%, 05/28/2030 (f)	400,000	423,370
Barclays PLC 2.852% to 05/07/2025, then SOFR + 2.714%, 05/07/2026 (a)(f)	2,145,000	2,215,822
3.564% to 09/23/2030, then 5 Year CMT Rate + 2.900%, 09/23/2035 (a)	1,670,000	1,719,696
BAT International Finance PLC 1.668%, 03/25/2026 (f)	1,590,000	1,567,979
BNP Paribas SA 2.219% to 06/09/2025, then SOFR + 2.074%, 06/09/2026 (a)(b)	1,015,000	1,031,288
Credit Suisse Group AG 3.800%, 06/09/2023	860,000	896,510
2.997%, then 12/14/2022, then 3 Month LIBOR USD + 1.200%, 12/14/2023 (a)(b)	1,145,000	1,167,515
3.869% to 01/12/2028, then 3 Month LIBOR USD + 1.410%, 01/12/2029 (a)(b)	250,000	268,026
4.194% to 04/01/2030, then SOFR + 3.730%, 04/01/2031 (a)(b)	560,000	615,854
3.091% to 05/14/2031, then SOFR + 1.730%, 05/14/2032 (a)(b)	830,000	843,809
HSBC Holdings PLC 2.633% to 11/07/2024, then SOFR + 1.402%, 11/07/2025 (a)(f)	1,417,000	1,458,698
2.099% to 06/04/2025, then SOFR + 1.929%, 06/04/2026 (a)	200,000	201,418
4.950%, 03/31/2030 (f)	285,000	335,543
6.000% to 05/22/2027, then 5 Year Mid Swap Rate USD + 3.746% (a)(h)	910,000	966,875
Lloyds Banking Group PLC 1.627% then 05/11/2026, then 1 Year CMT Rate + 0.850%, 05/11/2027 (a)(f)	1,610,000	1,585,917
Natwest Group PLC 3.032% to 11/28/2030, then 5 Year CMT Rate + 2.350%, 11/28/2035 (a)	2,170,000	2,150,467
Virgin Media Vendor Financing Notes IV DAC 5.000%, 07/15/2028 (b)	350,000	345,408
		<u>21,145,011</u>
<b>Food Manufacturing - 0.18%</b>		
Grupo Bimbo SAB de CV 4.700%, 11/10/2047 (b)	730,000	890,855
<b>Management of Companies and Enterprises - 0.39%</b>		
Altice France SA 5.500%, 01/15/2028 (b)	760,000	753,692
Carnival Corp. 10.500%, 02/01/2026 (b)(f)	160,000	182,626
7.625%, 03/01/2026 (b)	580,000	595,828
Credit Suisse Group AG EverArc Escrow Sarl 5.000%, 10/30/2029 (b)(f)	350,000	341,665
		<u>1,873,811</u>
<b>Mining (except Oil and Gas) - 0.06%</b>		
Hudbay Minerals, Inc.		

6.125%, 04/01/2029 (b)(f)	260,000	270,077
<b>Oil and Gas Extraction - 0.23%</b>		
Canadian Natural Resources Ltd.		
6.250%, 03/15/2038	850,000	1,126,254
<b>Paper Manufacturing - 0.13%</b>		
Intertape Polymer Group, Inc.		
4.375%, 06/15/2029 (b)	635,000	629,742
<b>Securities, Commodity Contracts, and Other Financial Investments and Related Activities - 0.17%</b>		
KazMunayGas National Co. JSC		
5.375%, 04/24/2030 (b)	705,000	810,372
<b>Support Activities for Transportation - 0.08%</b>		
American Airlines Inc/AAAdvantage Loyalty IP Ltd.		
5.500%, 04/20/2026 (b)	405,000	414,481
<b>Telecommunications - 0.13%</b>		
Vodafone Group PLC		
4.875%, 06/19/2049 (f)	500,000	627,716
<b>Water Transportation - 0.09%</b>		
Royal Caribbean Cruises Ltd.		
5.500%, 04/01/2028 (b)(f)	460,000	448,399
<b>TOTAL FOREIGN CORPORATE BONDS (Cost \$32,140,099)</b>		<b>32,563,292</b>
<b>FOREIGN GOVERNMENT AGENCY ISSUES - 0.49%</b>		
Development Bank of Japan, Inc.		
1.000%, 08/27/2030 (b)	260,000	246,668
European Investment Bank		
0.625%, 10/21/2027 (f)	165,000	158,615
International Bank for Reconstruction & Development		
0.750%, 11/24/2027	655,000	632,676
0.750%, 08/26/2030	425,000	400,948
Japan Bank for International Cooperation		
0.625%, 07/15/2025	585,000	574,288
Southern Gas Corridor CJSC		
6.875%, 03/24/2026 (b)	300,000	346,578
<b>TOTAL FOREIGN GOVERNMENT AGENCY ISSUES (Cost \$2,432,488)</b>		<b>2,359,773</b>
<b>FOREIGN GOVERNMENT NOTES/BONDS - 4.88%</b>		
Abu Dhabi Government International Bond		
4.125%, 10/11/2047 (b)	600,000	717,056
Brazilian Government International Bond		
5.625%, 02/21/2047	800,000	774,776
Colombia Government International Bond		
4.000%, 02/26/2024 (f)	590,000	608,588
3.875%, 04/25/2027	150,000	150,996
3.000%, 01/30/2030	570,000	520,304
Croatia Government International Bond		
6.000%, 01/26/2024 (b)	545,000	599,594
Dominican Republic International Bond		
5.875%, 04/18/2024 (b)	440,000	458,920
6.875%, 01/29/2026 (b)	330,000	375,378
6.850%, 01/27/2045 (b)	560,000	603,406
Hungary Government International Bond		
7.625%, 03/29/2041	560,000	915,405
Indonesia Government International Bond		
4.350%, 01/08/2027 (b)	550,000	615,277
5.250%, 01/17/2042 (b)	410,000	504,088
Kazakhstan Government International Bond		
5.125%, 07/21/2025 (b)	550,000	620,772
Mexico Government International Bond		
4.150%, 03/28/2027	200,000	220,795
4.350%, 01/15/2047 (f)	940,000	959,806
Morocco Government International Bond		
4.250%, 12/11/2022 (b)	200,000	204,909
5.500%, 12/11/2042 (b)	150,000	162,332
Namibia International Bonds		
5.250%, 10/29/2025 (b)	550,000	578,479
Nigeria Government International Bond		
7.875%, 02/16/2032 (b)	535,000	510,898
Oman Government International Bond		
5.375%, 03/08/2027 (b)	1,280,000	1,318,268
Panama Government International Bond		
3.750%, 03/16/2025	800,000	846,680
Paraguay Government International Bond		
4.700%, 03/27/2027 (b)	715,000	781,145
Peruvian Government International Bond		
2.392%, 01/23/2026	480,000	487,848
8.750%, 11/21/2033	380,000	586,747
Philippine Government International Bond		
3.950%, 01/20/2040	640,000	703,619



Qatar Government International Bond 4.625%, 06/02/2046 (b)	780,000	976,735
Republic of Azerbaijan International Bond 4.750%, 03/18/2024 (b)	720,000	764,120
Republic of South Africa Government International Bond 4.875%, 04/14/2026 (f)	200,000	211,510
4.850%, 09/27/2027 (f)	1,418,000	1,471,175
4.300%, 10/12/2028	150,000	149,383
5.000%, 10/12/2046	150,000	129,162
Romanian Government International Bond 6.125%, 01/22/2044 (b)	975,000	1,240,884
Saudi Government International Bond 4.500%, 10/26/2046 (b)	755,000	877,786
Sri Lanka Government International Bond 6.750%, 04/18/2028 (b)	295,000	163,480
Trinidad & Tobago Government International Bond 4.500%, 08/04/2026 (b)	800,000	820,008
Turkey Government International Bond 6.000%, 01/14/2041	515,000	429,330
Ukraine Government International Bond 7.253%, 03/15/2033 (b)	690,000	644,870
Uruguay Government International Bond 4.375%, 01/23/2031 (f)	505,000	580,578
5.100%, 06/18/2050	305,000	395,480
<b>TOTAL FOREIGN GOVERNMENT NOTES/BONDS (Cost \$23,733,044)</b>		<b>23,680,587</b>
<b>NON-AGENCY MORTGAGE BACKED SECURITIES - 4.94%</b>		
Angel Oak Mortgage Trust 2019-6, 2.620%, 11/25/2059 (b)(d)	187,718	187,869
BANK 2021-BNK31 2021-BNK31, 1.739%, 02/15/2054	454,000	452,963
BBCMS Mortgage Trust 2021-C11 2021-C11, 1.510%, 09/15/2054 (d)(e)	8,003,111	824,148
BB-UBS Trust 2012-SHOW, 3.430%, 11/05/2036 (b)	1,646,000	1,713,091
Benchmark Mortgage Trust 2021-B23, 1.766%, 02/15/2054	612,000	610,787
2021-B26, 0.999%, 06/15/2054 (d)(e)	9,541,432	628,347
BX Commercial Mortgage Trust 2021-VOLT, 1.740% (1 Month LIBOR USD + 1.650%), 09/15/2036 (b)(c)	1,085,000	1,080,862
BX Trust 2021-SDMF, 1.677% (1 Month LIBOR USD + 1.587%), 09/15/2034 (b)(c)	653,000	643,386
2019-OC11, 3.202%, 12/09/2041 (b)	971,000	1,025,887
Citigroup Commercial Mortgage Trust 2013-GCJ11, 3.732%, 04/10/2046 (d)	455,000	466,425
2013-GC17, 5.095%, 11/10/2046 (d)	145,000	152,014
2014-GC25, 1.109%, 10/10/2047 (d)(e)	1,367,411	31,401
2015-GC27, 1.480%, 02/10/2048 (d)(e)	1,024,343	35,611
2018-C6, 4.412%, 11/10/2051	445,000	512,639
COMM Mortgage Trust 2012-CR4, 3.251%, 10/15/2045	476,000	480,153
2014-UBS2, 3.472%, 03/10/2047	351,849	362,075
2014-CR16, 1.115%, 04/10/2047 (d)(e)	1,262,730	25,031
2014-LC15, 1.230%, 04/10/2047 (d)(e)	1,233,771	24,553
2014-CR17, 1.121%, 05/10/2047 (d)(e)	1,058,049	20,522
2014-UBS3, 1.224%, 06/10/2047 (d)(e)	880,939	19,146
2014-UBS6, 1.011%, 12/10/2047 (d)(e)	1,569,412	33,798
2014-CR21, 3.987%, 12/10/2047	281,514	296,853
2015-LC21, 3.708%, 07/10/2048	100,000	107,166
2015-CR25, 3.759%, 08/10/2048	340,000	364,828
2017-COR2, 2.111%, 09/10/2050	66,549	66,804
Connecticut Avenue Securities Trust 2021-R01 2021-R01, 1.600% (SOFR30A + 1.550%), 10/25/2041 (b)(c)	480,000	482,852
CSAIL Commercial Mortgage Trust 2019-C17, 3.016%, 09/15/2029	850,000	900,066
2016-C7, 3.502%, 11/15/2049	275,000	295,341
2015-C1, 4.044%, 04/15/2050 (d)	450,000	458,163
2015-C2, 0.883%, 06/15/2057 (d)(e)	1,514,557	31,490
GS Mortgage Securities Trust 2012-GCJ7, 4.740%, 05/10/2045	405,000	409,882
2012-GCJ9, 3.747%, 11/10/2045 (b)	345,000	351,899
2014-GC18, 1.142%, 01/10/2047 (d)(e)	3,634,101	63,180
2014-GC26, 1.105%, 11/10/2047 (d)(e)	2,090,229	48,411
2015-GC34, 3.278%, 10/10/2048	111,907	116,283
Hilton USA Trust 2016-HHV, 3.719%, 11/05/2038 (b)	283,000	302,951
Hudson Yards Mortgage Trust 2019-5SHY, 3.041%, 12/10/2041 (b)(d)	865,000	913,480

JP Morgan Chase Commercial Mortgage Securities Trust 2012-HSBC		
2012-HSBC B, 3.722%, 07/05/2032 (b)	805,000	812,779
2012-HSBC C, 4.021%, 07/05/2032 (b)	631,000	637,387
JPMBB Commercial Mortgage Securities Trust		
2015-C31, 3.801%, 08/15/2048	318,678	339,720
Morgan Stanley Bank of America Merrill Lynch Trust		
2013-C9, 2.657%, 05/15/2046	199,416	201,539
Morgan Stanley Capital I Trust		
2015-MS1, 3.779%, 05/15/2048 (d)	200,000	213,679
2018-L1, 4.881%, 10/15/2051 (d)	325,000	366,897
New Residential Mortgage Loan Trust		
2019-NQM5, 2.710%, 11/25/2059 (b)(d)	255,864	258,024
OBX Trust		
2019-EXP3, 0.992% (1 Month LIBOR USD + 0.900%), 10/25/2059 (b)(c)	55,717	55,918
2021-NQM3, 1.054%, 07/25/2061 (b)(d)	986,390	978,239
Starwood Mortgage Residential Trust		
2019-INV1, 2.610%, 09/27/2049 (b)(d)	136,838	138,056
UBS Commercial Mortgage Trust		
2017-C2, 3.487%, 08/15/2050	1,025,000	1,104,163
2017-C4 A4, 3.563%, 10/15/2050	460,500	498,166
2017-C4 AS, 3.836%, 10/15/2050 (d)	200,000	214,647
2018-C14, 3.379%, 12/15/2051	422,604	429,504
UBS-Barclays Commercial Mortgage Trust		
2013-C6, 2.788%, 04/10/2046	85,357	86,133
Verus Securitization Trust		
2019-4, 2.642%, 11/25/2059 (b)	97,451	98,799
VNDO Mortgage Trust		
2012-6AVE, 3.448%, 11/15/2030 (b)(d)	620,000	627,708
Wells Fargo Commercial Mortgage Trust		
2015-C29, 3.637%, 06/15/2048	130,000	138,730
2016-LC24, 2.942%, 10/15/2049	280,000	294,453
2017-C39, 3.418%, 09/15/2050	260,000	281,033
2017-C40, 2.110%, 10/15/2050	29,625	29,674
2018-C46, 4.152%, 08/15/2051	160,000	179,903
2018-C48, 4.302%, 01/15/2052	625,000	711,944
2016-LC25, 3.640%, 12/15/2059	315,000	341,425
WFRBS Commercial Mortgage Trust		
2014-LC14, 1.425%, 03/15/2047 (d)(e)	736,268	16,150
2014-C22 XA, 0.940%, 09/15/2057 (d)(e)	3,060,334	54,314
2014-C22 AS, 4.069%, 09/15/2057 (d)	290,000	307,275
<b>TOTAL NON-AGENCY MORTGAGE BACKED SECURITIES (Cost \$24,696,113)</b>		<b>23,956,616</b>

#### AGENCY MORTGAGE BACKED SECURITIES - 29.89%

Fannie Mae Connecticut Avenue Securities		
2017-C03, 3.092% (1 Month LIBOR USD + 3.000%), 10/25/2029 (c)	1,577,438	1,615,812
2017-C04, 2.942% (1 Month LIBOR USD + 2.850%), 11/25/2029 (c)	304,446	313,698
2017-C05, 2.292% (1 Month LIBOR USD + 2.200%), 01/25/2030 (c)	1,040,071	1,061,111
2017-C06, 2.892% (1 Month LIBOR USD + 2.800%), 02/25/2030 (c)	1,416,319	1,445,224
2017-C07 1M2, 2.492% (1 Month LIBOR USD + 2.400%), 05/25/2030 (c)	716,321	726,316
2017-C07 2M2, 2.592% (1 Month LIBOR USD + 2.500%), 05/25/2030 (c)	612,159	621,695
2018-C01, 2.342% (1 Month LIBOR USD + 2.250%), 07/25/2030 (c)	1,723,050	1,744,765
2018-C02, 2.292% (1 Month LIBOR USD + 2.200%), 08/25/2030 (c)	1,473,106	1,483,835
2018-C03, 2.242% (1 Month LIBOR USD + 2.150%), 10/25/2030 (c)	1,075,262	1,086,962
2018-C04, 2.642% (1 Month LIBOR USD + 2.550%), 12/25/2030 (c)	1,927,587	1,955,589
Fannie Mae Interest Strip		
4.000%, 08/25/2043 (e)	1,606,982	264,759
Fannie Mae Pool		
MA0096, 4.500%, 06/01/2029	3,932	4,227
AB3000, 4.500%, 05/01/2031	10,112	10,975
BT1825, 2.000%, 06/01/2036	485,267	498,196
AB1389, 4.500%, 08/01/2040	32,504	35,954
MA0510, 4.500%, 09/01/2040	357	395
AE8714, 3.500%, 11/01/2040	12,054	13,019
890310, 4.500%, 12/01/2040	7,287	8,080
#TBA, 3.500%, 12/15/2040	320,000	336,475
AH3952, 4.000%, 01/01/2041	96,232	105,531
AL0791, 4.000%, 02/01/2041	32,063	35,281
AE0954, 4.500%, 02/01/2041	26,468	29,351
AS7001, 3.000%, 04/01/2041	654,272	689,815
AL0245, 4.000%, 04/01/2041	6,979	7,680
AL0065, 4.500%, 04/01/2041	12,298	13,597
AH7395, 4.500%, 06/01/2041	3,004	3,242
AB3194, 4.500%, 06/01/2041	8,272	9,097
FM0040, 3.000%, 10/01/2041	112,761	119,375
AL1547, 4.500%, 11/01/2041	4,923	5,411
AJ6346, 3.500%, 12/01/2041	19,531	21,012
AJ9278, 3.500%, 12/01/2041	6,183	6,672
AK6744, 4.000%, 03/01/2042	39,906	43,917

AK6568, 3.500%, 04/01/2042	25,860	27,833
AK9393, 3.500%, 04/01/2042	11,961	12,873
AO1214, 3.500%, 04/01/2042	66,207	71,421
AL4029, 4.500%, 04/01/2042	36,432	40,400
AL7306, 4.500%, 09/01/2042	20,773	22,839
AP8743, 3.500%, 10/01/2042	186,812	200,976
AL2897, 3.500%, 01/01/2043	27,477	29,690
AQ9330, 3.500%, 01/01/2043	24,335	26,190
AL3714, 3.500%, 01/01/2043	17,724	19,018
AB7965, 3.500%, 02/01/2043	15,144	16,359
AT2021, 3.500%, 04/01/2043	16,311	17,621
AB9046, 3.500%, 04/01/2043	46,409	50,145
AT1001, 3.500%, 04/01/2043	18,124	19,583
AB9260, 3.500%, 05/01/2043	47,541	51,339
AS0212, 3.500%, 08/01/2043	39,080	42,202
AU0949, 3.500%, 08/01/2043	40,033	43,557
AU3751, 4.000%, 08/01/2043	81,619	89,836
AU6857, 4.000%, 09/01/2043	38,089	41,924
AS0531, 4.000%, 09/01/2043	36,631	40,130
AU4658, 4.500%, 09/01/2043	5,765	6,254
MA1600, 3.500%, 10/01/2043	18,205	19,654
AS1042, 4.000%, 11/01/2043	31,297	34,340
AL4450, 4.500%, 12/01/2043	15,663	17,354
AS1333, 4.500%, 12/01/2043	14,914	16,432
AS1559, 4.000%, 01/01/2044	20,527	22,631
AS2516, 4.500%, 05/01/2044	15,156	16,770
AS2751, 4.500%, 06/01/2044	19,020	20,911
MA1926, 4.500%, 06/01/2044	17,800	19,754
AL6223, 4.500%, 08/01/2044	17,865	19,855
AX0118, 4.000%, 09/01/2044	138,903	151,013
AX2491, 4.000%, 10/01/2044	10,312	11,256
AS3467, 4.000%, 10/01/2044	13,439	14,668
AL6432, 4.000%, 01/01/2045	27,971	30,768
AL6520, 4.000%, 02/01/2045	111,700	122,428
AZ0814, 3.500%, 07/01/2045	33,538	35,841
AZ0862, 3.500%, 07/01/2045	55,513	59,422
BM1953, 3.500%, 08/01/2045	69,091	74,602
AZ4775, 3.500%, 10/01/2045	14,511	15,499
AZ4788, 4.000%, 10/01/2045	330,910	361,164
AS6311, 3.500%, 12/01/2045	20,734	22,129
CA2929, 3.500%, 12/01/2045	124,498	133,252
AS6405, 4.000%, 12/01/2045	248,956	269,829
AS6464, 3.500%, 01/01/2046	25,715	27,512
BC4114, 3.500%, 02/01/2046	154,970	165,283
AL8219, 4.000%, 02/01/2046	287,216	313,142
BC0305, 4.000%, 03/01/2046	58,241	63,102
AL8387, 4.000%, 03/01/2046	630,541	689,012
AS6795, 4.000%, 03/01/2046	65,883	71,124
FM1370, 3.000%, 04/01/2046	41,101	43,370
BC0793, 3.500%, 04/01/2046	150,051	160,338
BC0835, 4.000%, 04/01/2046	128,589	139,465
AS7248, 4.000%, 05/01/2046	66,652	72,158
AS7200, 4.500%, 05/01/2046	8,951	9,682
AS7388, 3.500%, 06/01/2046	654,544	700,092
AS7401, 4.000%, 06/01/2046	55,388	60,049
AL8735, 4.000%, 06/01/2046	143,791	156,328
AL9282, 4.000%, 06/01/2046	104,207	112,767
AS7580, 3.000%, 07/01/2046	131,282	137,863
AS7492, 4.000%, 07/01/2046	30,611	33,061
AS7801, 3.500%, 08/01/2046	138,478	146,912
MA2737, 3.000%, 09/01/2046	721,060	756,979
MA2771, 3.000%, 10/01/2046	109,997	115,885
AS8056, 3.000%, 10/01/2046	70,670	74,358
BM3932, 3.500%, 10/01/2046	106,950	113,867
AS8269, 3.000%, 11/01/2046	91,224	95,966
BE2975, 4.000%, 01/01/2047	127,685	137,744
AS8659, 4.000%, 01/01/2047	38,933	41,881
AS8699, 4.000%, 01/01/2047	28,204	30,339
AS8661, 4.000%, 01/01/2047	94,158	101,404
MA2872, 4.500%, 01/01/2047	84,540	91,862
AS8700, 4.500%, 01/01/2047	34,419	37,445
BE5475, 3.500%, 02/01/2047	55,461	58,635
AL9879, 3.500%, 02/01/2047	1,670,066	1,798,209
AL9916, 4.000%, 02/01/2047	158,116	172,026
FM4894, 4.000%, 03/01/2047	585,616	636,118
AS8966, 4.000%, 03/01/2047	29,599	31,791
AS8982, 4.500%, 03/01/2047	11,640	12,623
FM1000, 3.000%, 04/01/2047	257,601	270,193

CA5843, 3.000%, 04/01/2047	147,229	153,116
MA2959, 3.500%, 04/01/2047	101,286	107,720
AS9536, 3.500%, 05/01/2047	53,201	56,364
BM5784, 3.500%, 05/01/2047	134,369	142,746
BM5348, 3.500%, 05/01/2047	58,397	61,953
BM5347, 3.500%, 05/01/2047	118,175	125,559
BE3619, 4.000%, 05/01/2047	119,267	128,357
MA3008, 4.500%, 05/01/2047	23,643	25,496
AS9829, 3.500%, 06/01/2047	48,450	51,276
AS9831, 4.000%, 06/01/2047	70,487	75,777
AS9664, 4.000%, 06/01/2047	31,237	33,583
BE3702, 4.000%, 06/01/2047	64,150	68,818
BM5179, 3.000%, 07/01/2047	81,092	85,423
BE3767, 3.500%, 07/01/2047	59,259	62,734
CA0062, 4.000%, 07/01/2047	62,918	67,471
MA3121, 4.000%, 09/01/2047	699,722	750,637
FM4019, 3.500%, 10/01/2047	553,394	585,891
CA0559, 4.500%, 10/01/2047	74,185	80,328
FM1467, 3.000%, 12/01/2047	81,582	86,290
BH7058, 3.500%, 12/01/2047	153,596	162,074
MA3210, 3.500%, 12/01/2047	142,117	150,407
FM2897, 3.000%, 02/01/2048	255,813	268,797
CA4140, 3.000%, 02/01/2048	79,969	83,682
CA1535, 3.500%, 02/01/2048	30,351	32,090
BJ8783, 3.500%, 02/01/2048	91,236	96,638
CA1218, 4.500%, 02/01/2048	57,508	61,786
MA3278, 4.500%, 02/01/2048	313,992	339,073
BM3590, 3.500%, 03/01/2048	121,439	129,827
FM5923, 3.500%, 03/01/2048	749,836	792,313
BJ0648, 3.500%, 03/01/2048	60,455	63,909
BJ0650, 3.500%, 03/01/2048	63,039	66,648
BM3900, 4.000%, 04/01/2048	122,253	131,035
CA1710, 4.500%, 05/01/2048	91,976	99,177
FM2385, 3.000%, 09/01/2048	158,682	165,717
FM1572, 3.000%, 09/01/2048	249,033	262,138
BM5024, 3.000%, 11/01/2048	70,527	73,498
FM2915, 3.000%, 11/01/2048	560,178	592,136
FM1239, 3.500%, 11/01/2048	95,387	100,660
FM5108, 3.500%, 11/01/2048	779,005	826,535
FM2239, 3.000%, 12/01/2048	138,699	145,661
CA2922, 3.000%, 12/01/2048	261,748	272,878
FM1051, 4.500%, 05/01/2049	245,918	264,888
FM4895, 4.000%, 06/01/2049	529,148	566,279
CA3683, 4.500%, 06/01/2049	101,445	109,270
BO2201, 3.000%, 09/01/2049	202,330	210,538
CA4571, 4.000%, 11/01/2049	556,197	592,441
BO8947, 3.000%, 01/01/2050	120,896	125,698
BO6164, 3.000%, 01/01/2050	87,806	91,439
BP2099, 3.000%, 02/01/2050	472,207	492,471
BP1424, 3.000%, 03/01/2050	174,780	182,252
FM7592, 3.500%, 03/01/2050	837,923	879,819
CA5519, 3.000%, 04/01/2050	102,324	106,656
FM4334, 3.000%, 04/01/2050	230,585	240,624
MA3992, 3.500%, 04/01/2050	212,737	223,828
CA5559, 3.500%, 04/01/2050	871,332	916,683
CA5670, 3.000%, 05/01/2050	170,601	177,213
CA5668, 3.000%, 05/01/2050	376,317	391,860
CA6086, 3.000%, 06/01/2050	1,602,935	1,664,311
CA6291, 3.000%, 07/01/2050	116,871	121,780
BP6466, 3.000%, 07/01/2050	230,483	240,311
BP6481, 4.500%, 07/01/2050	42,000	45,341
BQ0239, 2.500%, 08/01/2050	237,612	244,921
BQ0188, 3.000%, 08/01/2050	132,739	138,415
BK3044, 2.500%, 09/01/2050	385,521	395,792
BP6716, 2.500%, 09/01/2050	392,178	402,529
MA4121, 3.000%, 09/01/2050	728,945	756,856
FM9143, 4.500%, 09/01/2050	209,120	224,474
MA4160, 3.000%, 10/01/2050	617,378	641,612
MA4170, 4.500%, 10/01/2050	553,710	594,161
FM7475, 4.500%, 10/01/2050	35,000	37,557
FM5316, 2.000%, 12/01/2050	217,396	218,026
MA4208, 2.000%, 12/01/2050	2,707,994	2,713,076
MA4237, 2.000%, 01/01/2051	226,558	226,983
BR1269, 2.500%, 01/01/2051	915,556	939,752
MA4256, 2.500%, 02/01/2051	823,505	845,242
FM6289, 3.000%, 02/01/2051	654,852	683,966
MA4282, 2.500%, 03/01/2051	516,001	529,621
MA4306, 2.500%, 04/01/2051	321,705	330,196

BR7795, 2.500%, 04/01/2051	816,587	838,140
MA4307, 3.000%, 04/01/2051	1,034,006	1,077,658
MA4325, 2.000%, 05/01/2051	767,406	768,846
MA4326, 2.500%, 05/01/2051	536,258	550,413
BT2488, 2.500%, 05/01/2051	492,194	505,185
FM7189, 2.500%, 05/01/2051	553,702	569,978
FM7738, 2.500%, 06/01/2051	569,422	584,452
BT0417, 2.500%, 06/01/2051	334,989	343,831
MA4356, 2.500%, 06/01/2051	1,046,836	1,074,467
MA4357, 3.000%, 06/01/2051	832,213	865,727
MA4378, 2.000%, 07/01/2051	717,152	718,498
BT1339, 2.500%, 07/01/2051	828,308	851,124
CB1027, 2.500%, 07/01/2051	284,593	292,105
MA4379, 2.500%, 07/01/2051	410,664	421,503
FM8178, 2.500%, 07/01/2051	838,466	860,597
CB1038, 2.500%, 07/01/2051	368,196	377,914
MA4380, 3.000%, 07/01/2051	1,134,073	1,179,946
MA4399, 2.500%, 08/01/2051	778,588	799,138
FM8360, 2.500%, 08/01/2051	395,350	406,835
BT3273, 2.500%, 08/01/2051	844,299	867,245
MA4437, 2.000%, 10/01/2051	669,898	671,155
Fannie Mae REMICS		
2012-70, 5.908% (1 Month LIBOR USD + 6.000%), 07/25/2042 (c)(e)	636,238	121,391
2012-68, 5.958% (1 Month LIBOR USD + 6.050%), 07/25/2042 (c)(e)	1,924,034	396,749
2013-6, 6.008% (1 Month LIBOR USD + 6.100%), 02/25/2043 (c)(e)	1,247,240	243,743
2013-18, 6.008% (1 Month LIBOR USD + 6.100%), 03/25/2043 (c)(e)	771,589	145,736
2014-90, 6.058% (1 Month LIBOR USD + 6.150%), 01/25/2045 (c)(e)	557,083	108,887
2015-32, 6.108% (1 Month LIBOR USD + 6.200%), 05/25/2045 (c)(e)	1,237,512	261,398
2016-03, 4.000%, 02/25/2046 (e)	573,387	88,967
2016-40, 5.758% (1 Month LIBOR USD + 5.850%), 07/25/2046 (c)(e)	784,630	132,840
2018-07, 4.000%, 02/25/2048 (e)	1,602,587	233,188
2020-52, 4.500%, 08/25/2050 (e)	1,386,055	264,428
Freddie Mac Gold Pool		
G1-3122, 5.000%, 04/01/2023	123	127
G1-4953, 3.500%, 01/01/2029	21,060	22,382
A8-6315, 4.500%, 05/01/2039	16,661	18,445
A8-6521, 4.500%, 05/01/2039	32,447	36,029
A9-3617, 4.500%, 08/01/2040	3,454	3,835
Q0-0285, 4.500%, 04/01/2041	4,606	5,098
Q0-0876, 4.500%, 05/01/2041	29,816	33,013
Q0-2173, 4.500%, 07/01/2041	19,027	20,930
Q0-3705, 4.000%, 10/01/2041	17,493	18,681
C0-3795, 3.500%, 04/01/2042	147,098	158,943
Q0-9004, 3.500%, 06/01/2042	13,498	14,532
C0-9004, 3.500%, 07/01/2042	14,061	15,138
Q0-9896, 3.500%, 08/01/2042	17,771	19,183
Q1-1348, 3.500%, 09/01/2042	37,026	40,003
Q1-8305, 3.500%, 05/01/2043	15,012	16,226
Q1-9475, 3.500%, 06/01/2043	27,638	29,864
G6-0030, 3.500%, 07/01/2043	82,379	89,088
Q2-0780, 3.500%, 08/01/2043	31,217	33,706
Q2-0857, 3.500%, 08/01/2043	20,109	21,732
G0-7459, 3.500%, 08/01/2043	16,369	17,689
G0-8541, 3.500%, 08/01/2043	29,227	31,548
V8-0509, 4.000%, 10/01/2043	17,058	18,781
G0-8558, 4.000%, 11/01/2043	20,150	22,117
Q2-6367, 4.000%, 05/01/2044	5,340	5,878
Q2-6513, 4.500%, 06/01/2044	13,098	14,094
Q2-9916, 4.000%, 11/01/2044	22,822	25,112
Q4-5219, 3.500%, 01/01/2045	88,748	95,440
G0-7961, 3.500%, 03/01/2045	22,310	23,930
G0-8633, 4.000%, 03/01/2045	44,556	49,011
G0-8636, 3.500%, 04/01/2045	27,334	29,200
G0-8637, 4.000%, 04/01/2045	24,295	26,600
Q3-3869, 4.000%, 06/01/2045	14,362	15,692
Q3-5225, 3.500%, 08/01/2045	13,942	14,892
G0-8659, 3.500%, 08/01/2045	75,217	80,315
G0-8660, 4.000%, 08/01/2045	92,022	100,471
V8-1873, 4.000%, 08/01/2045	20,702	22,606
V8-1992, 4.000%, 10/01/2045	291,778	317,738
G0-8672, 4.000%, 10/01/2045	15,567	16,963
G0-8676, 3.500%, 11/01/2045	32,830	35,075
G6-0480, 4.500%, 11/01/2045	14,548	16,071
G0-8681, 3.500%, 12/01/2045	24,345	25,988
G0-8682, 4.000%, 12/01/2045	30,352	33,034
Q3-8470, 4.000%, 01/01/2046	17,066	18,555
Q3-8473, 4.000%, 01/01/2046	32,520	35,253
G0-8694, 4.000%, 02/01/2046	18,513	20,125

Q3-9434, 3.500%, 03/01/2046	5,051	5,396
Q3-9644, 3.500%, 03/01/2046	108,701	116,035
G0-8693, 3.500%, 03/01/2046	5,550	5,924
Q3-9438, 4.000%, 03/01/2046	94,771	102,656
G0-8699, 4.000%, 03/01/2046	48,959	53,000
G0-8702, 3.500%, 04/01/2046	57,869	61,749
Q4-0375, 3.500%, 05/01/2046	32,273	34,445
G0-8706, 3.500%, 05/01/2046	26,419	28,360
Q4-0718, 3.500%, 05/01/2046	158,737	169,266
G0-8708, 4.500%, 05/01/2046	39,043	42,617
Q4-1208, 3.500%, 06/01/2046	79,872	85,263
Q4-5458, 4.000%, 08/01/2046	78,671	85,273
G0-8721, 3.000%, 09/01/2046	52,786	55,424
G0-8735, 4.500%, 10/01/2046	55,825	60,803
G0-8741, 3.000%, 01/01/2047	949,901	1,004,439
G0-8743, 4.000%, 01/01/2047	47,302	51,229
Q4-6279, 3.500%, 02/01/2047	68,582	72,768
Q4-6283, 4.000%, 02/01/2047	61,562	66,198
G0-8752, 4.000%, 03/01/2047	23,003	24,929
Q4-6539, 4.500%, 03/01/2047	3,529	3,792
G0-8757, 3.500%, 04/01/2047	10,424	11,043
G0-8759, 4.500%, 04/01/2047	18,522	20,107
V8-3204, 4.500%, 05/01/2047	42,420	45,754
Q4-9100, 4.000%, 07/01/2047	131,885	141,791
Q4-9394, 4.500%, 07/01/2047	91,789	99,866
Q4-9888, 3.500%, 08/01/2047	52,298	55,358
Q5-0035, 3.500%, 08/01/2047	80,002	84,717
Q5-0109, 3.500%, 08/01/2047	13,756	14,590
G6-1228, 4.000%, 08/01/2047	153,367	164,835
G0-8779, 3.500%, 09/01/2047	226,415	239,366
G0-8785, 4.000%, 10/01/2047	119,340	127,441
Q5-2319, 3.500%, 11/01/2047	169,478	179,218
G6-1631, 3.500%, 11/01/2047	199,273	212,324
G6-1467, 4.000%, 11/01/2047	169,709	181,607
G6-1281, 3.500%, 01/01/2048	94,591	100,868
G0-8800, 3.500%, 02/01/2048	135,423	142,979
Q5-4463, 4.000%, 02/01/2048	78,621	84,652
G6-7710, 3.500%, 03/01/2048	177,066	189,074
Freddie Mac Multifamily Structured Pass Through Certificates		
K-098, 1.515%, 08/25/2029 (d)(e)	1,985,000	198,394
Freddie Mac Pool		
SB-0525, 2.000%, 05/01/2036	451,483	463,512
RC-1914, 2.000%, 06/01/2036	482,223	495,071
ZS-9972, 3.000%, 03/01/2042	909,631	963,084
ZM-0630, 4.000%, 01/01/2046	670,488	730,743
ZT-0390, 4.000%, 03/01/2046	112,509	123,751
ZM-1590, 3.000%, 08/01/2046	642,970	675,572
SD-0035, 3.000%, 04/01/2047	577,217	609,548
ZM-4908, 3.500%, 11/01/2047	271,165	286,659
ZA-5250, 4.000%, 01/01/2048	269,597	289,058
ZS-4759, 3.500%, 03/01/2048	173,093	182,874
ZM-6197, 4.000%, 04/01/2048	662,744	710,800
SD-0298, 3.000%, 11/01/2048	403,276	423,457
ZN-2103, 4.500%, 12/01/2048	52,119	56,068
ZA-7141, 3.000%, 06/01/2049	79,290	82,432
SD-8005, 3.500%, 08/01/2049	839,233	881,765
SD-8013, 4.500%, 09/01/2049	133,369	143,507
SI-2009, 3.000%, 10/01/2049	491,187	512,962
QA-5549, 3.000%, 12/01/2049	313,937	326,965
QA-7325, 3.000%, 02/01/2050	199,594	208,077
QA-6750, 3.000%, 02/01/2050	175,864	183,713
QA-8311, 3.000%, 03/01/2050	237,003	247,836
SD-8068, 3.000%, 06/01/2050	701,641	728,987
RA-2970, 2.500%, 07/01/2050	217,386	223,765
SD-8074, 3.000%, 07/01/2050	102,568	106,507
SD-8075, 3.500%, 07/01/2050	617,004	649,012
QB-2682, 2.500%, 08/01/2050	158,419	162,601
SD-8084, 3.000%, 08/01/2050	302,682	314,301
SD-8098, 2.000%, 10/01/2050	2,623,715	2,628,639
QB-4785, 2.500%, 10/01/2050	223,384	229,342
QB-6037, 2.500%, 11/01/2050	164,203	168,565
SD-8122, 2.500%, 01/01/2051	485,332	498,142
SD-8123, 3.000%, 01/01/2051	704,065	735,110
RA-4527, 2.500%, 02/01/2051	340,400	349,385
SD-8129, 2.500%, 02/01/2051	659,285	676,686
SD-8135, 2.500%, 03/01/2051	236,511	242,754
QC-0945, 2.500%, 04/01/2051	903,057	926,950
SD-8147, 2.500%, 05/01/2051	534,900	549,018

QC-2565, 2.000%, 06/01/2051	576,741	577,824
QC-3907, 2.500%, 07/01/2051	488,745	502,918
QC-4235, 2.500%, 07/01/2051	838,709	860,847
SD-8156, 2.500%, 07/01/2051	482,841	495,586
SD-8160, 2.000%, 08/01/2051	882,654	884,311
QC-6209, 2.500%, 08/01/2051	416,195	427,180
RA-5855, 2.500%, 09/01/2051	780,660	801,265
SD-8169, 3.500%, 09/01/2051	144,910	152,456
<b>Freddie Mac REMICS</b>		
4122, 4.000%, 10/15/2042 (e)	1,276,621	200,705
4121, 6.111% (1 Month LIBOR USD + 6.200%), 10/15/2042 (c)(e)	618,881	123,529
4159, 6.061% (1 Month LIBOR USD + 6.150%), 01/15/2043 (c)(e)	1,315,205	275,679
4459, 4.000%, 08/15/2043 (e)	2,098,845	311,325
4385, 4.500%, 09/15/2044 (e)	248,049	37,794
4572, 5.961% (1 Month LIBOR USD + 6.050%), 04/15/2046 (c)(e)	528,719	107,413
4583, 5.911% (1 Month LIBOR USD + 6.000%), 05/15/2046 (c)(e)	563,950	95,388
4616, 5.911% (1 Month LIBOR USD + 6.000%), 09/15/2046 (c)(e)	1,420,579	272,224
4623, 5.911% (1 Month LIBOR USD + 6.000%), 10/15/2046 (c)(e)	1,138,008	264,117
4648, 5.911% (1 Month LIBOR USD + 6.000%), 01/15/2047 (c)(e)	535,450	107,354
<b>Freddie Mac Structured Agency Credit Risk Debt Notes</b>		
2017-DNA2, 3.542% (1 Month LIBOR USD + 3.450%), 10/25/2029 (c)	930,000	961,196
2017-HQA2, 2.742% (1 Month LIBOR USD + 2.650%), 12/26/2029 (c)	448,352	458,602
2017-DNA3, 2.592% (1 Month LIBOR USD + 2.500%), 03/25/2030 (c)	285,000	291,616
2017-HQA3, 2.442% (1 Month LIBOR USD + 2.350%), 04/25/2030 (c)	915,228	930,326
2018-DNA1, 1.892% (1 Month LIBOR USD + 1.800%), 07/25/2030 (c)	478,066	480,267
2018-HQA1, 2.392% (1 Month LIBOR USD + 2.300%), 09/25/2030 (c)	742,560	750,712
2019-CS03, 0.092% (1 Month LIBOR USD + 0.000%), 10/25/2032 (b)(c)	938,477	937,712
2021-DNA7, 0.898% (SOFR30A + 0.850%), 11/25/2041 (b)(c)	1,987,000	1,988,944
<b>Ginnie Mae</b>		
#TBA, 3.000%, 12/15/2042	8,370,000	8,674,393
#TBA, 2.500%, 12/01/2050	1,860,000	1,911,877
#TBA, 2.000%, 12/15/2050	2,200,000	2,228,273
<b>Ginnie Mae II Pool</b>		
MA0699M, 3.500%, 01/20/2043	29,842	32,090
MA0783M, 3.500%, 02/20/2043	40,964	44,050
MA0934M, 3.500%, 04/20/2043	28,933	31,115
MA3663M, 3.500%, 05/20/2046	54,646	57,760
MA3803M, 3.500%, 07/20/2046	21,336	22,563
MA4510M, 3.500%, 06/20/2047	87,868	92,691
MA4586M, 3.500%, 07/20/2047	121,148	127,606
MA4652M, 3.500%, 08/20/2047	81,378	85,810
MA4900M, 3.500%, 12/20/2047	62,533	65,933
MA6542M, 3.500%, 03/20/2050	368,191	384,860
MA6600M, 3.500%, 04/20/2050	25,978	27,210
MA6601M, 4.000%, 04/20/2050	119,380	126,622
MA7138M, 3.500%, 01/20/2051	316,855	331,393
MA7192M, 2.000%, 02/20/2051	347,279	352,201
MA7193M, 2.500%, 02/20/2051	372,697	383,632
MA7254M, 2.000%, 03/20/2051	354,579	359,604
MA7255M, 2.500%, 03/20/2051	916,490	943,381
MA7311M, 2.000%, 04/20/2051	999,706	1,013,873
MA7312M, 2.500%, 04/20/2051	993,632	1,022,786
MA7367M, 2.500%, 05/20/2051	360,080	370,645
MA7418M, 2.500%, 06/20/2051	729,111	750,504
MA7472M, 2.500%, 07/20/2051	465,798	479,465
MA7589M, 2.500%, 09/20/2051	1,091,110	1,123,125
MA7648M, 2.000%, 10/20/2051	324,110	328,703
<b>Government National Mortgage Association</b>		
2013-23, 3.500%, 02/20/2043 (e)	712,551	119,523
2015-162, 6.659% (1 Month LIBOR USD + 6.750%), 11/20/2045 (c)(e)	1,109,555	270,987
2018-007, 6.109% (1 Month LIBOR USD + 6.200%), 01/20/2048 (c)(e)	1,309,823	265,074
<b>Uniform Mortgage Backed Securities</b>		
#TBA, 2.000%, 12/15/2035	585,000	600,014
#TBA, 3.000%, 12/15/2042	6,060,000	6,292,695
#TBA, 2.500%, 12/15/2046	10,565,000	10,830,776
#TBA, 2.000%, 12/15/2050	1,885,000	1,886,767
<b>TOTAL AGENCY MORTGAGE BACKED SECURITIES (Cost \$144,397,304)</b>		<b>145,065,790</b>
<b>MUNICIPAL BONDS - 0.14%</b>		
California State University		
2.965%, 11/01/2039	360,000	369,012
3.065%, 11/01/2042	315,000	322,335
<b>TOTAL MUNICIPAL BONDS (Cost \$675,000)</b>		<b>691,347</b>
<b>U.S. GOVERNMENT AGENCY ISSUES - 0.45%</b>		
Federal Home Loan Mortgage Corp.		
0.375%, 09/23/2025	225,000	219,260
Federal National Mortgage Association		

0.500%, 11/07/2025	255,000	249,536
0.750%, 10/08/2027	745,000	720,494
0.875%, 08/05/2030	575,000	543,180
Tennessee Valley Authority		
5.250%, 09/15/2039	320,000	461,014
<b>TOTAL U.S. GOVERNMENT AGENCY ISSUES (Cost \$2,183,434)</b>		<b>2,193,484</b>
<b>U.S. GOVERNMENT NOTES/BONDS - 9.71%</b>		
United States Treasury Note/Bond		
0.625%, 08/15/2030 (f)	1,000	937
1.250%, 08/15/2031	10,000	9,841
3.125%, 02/15/2043	640,000	782,675
3.625%, 08/15/2043	1,305,000	1,719,388
3.625%, 02/15/2044	2,120,000	2,803,700
3.125%, 08/15/2044	1,255,000	1,550,072
3.000%, 11/15/2044	1,813,300	2,201,460
3.000%, 02/15/2048	1,880,000	2,352,497
2.375%, 05/15/2051 (f)	5,260,000	5,973,388
1.500%, 01/15/2023	4,230,000	4,288,493
0.125%, 01/31/2023 (f)	8,470,000	8,454,780
1.375%, 11/15/2031	3,625,000	3,603,475
3.125%, 02/15/2042 (f)	4,710,000	5,750,432
2.000%, 08/15/2051 (f)	7,300,000	7,654,734
<b>TOTAL U.S. GOVERNMENT NOTES/BONDS (Cost \$46,131,549)</b>		<b>47,145,872</b>
<b>U.S. TREASURY BILLS - 1.57%</b>		
United States Treasury Bill		
0.035%, 01/27/2022 (f)(i)	3,165,000	3,164,800
0.036%, 02/10/2022 (f)(i)	3,165,000	3,164,725
0.040%, 02/24/2022 (i)	1,265,000	1,264,876
<b>TOTAL U.S. TREASURY BILLS (Cost \$7,594,481)</b>		<b>7,594,401</b>
<b>EXCHANGE-TRADED FUNDS - 0.12%</b>		
Shares		
iShares Core U.S. Aggregate Bond ETF	5,038	578,211
<b>TOTAL EXCHANGE-TRADED FUNDS (Cost \$581,470)</b>		<b>578,211</b>
<b>INVESTMENTS PURCHASED WITH COLLATERAL FROM SECURITIES LENDING - 19.64%</b>		
<b>Money Market Fund - 19.64%</b>		
Mount Vernon Liquid Assets Portfolio, LLC , 0.100% (g)	95,320,774	95,320,774
<b>TOTAL INVESTMENTS PURCHASED WITH COLLATERAL FROM SECURITIES LENDING (Cost \$95,320,774)</b>		<b>95,320,774</b>
<b>SHORT-TERM INVESTMENTS - 1.02%</b>		
First American Government Obligations Fund, Class X, 0.026% (g)	4,946,498	4,946,498
<b>TOTAL SHORT-TERM INVESTMENTS (Cost \$4,946,498)</b>		<b>4,946,498</b>
<b>Total Investments (Cost \$609,394,799) - 126.38%</b>		<b>613,321,888</b>
<b>Liabilities in Excess of Other Assets - (26.38)%</b>		<b>(128,031,540)</b>
<b>TOTAL NET ASSETS - 100.00%</b>		<b>\$ 485,290,348</b>

Percentages are stated as a percent of net assets.

- (a) Variable rate security; the rate shown represents the rate at November 30, 2021.
- (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, 2021. 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, 2021. 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, 2021. Total value of securities out on loan is \$93,707,552.
- (g) The rate shown represents the seven day yield at November 30, 2021.
- (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.
- (j) Represents an illiquid security. The total market value of these securities were \$1,000,500, representing 0.21% of net assets.

Abbreviations

#TBA Pool number to be announced