

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
2020 Cash Mandatory Exchangeable Trust			110	119,180	0.091%
AbbVie	4.88	11/14/48	240,000	302,557	0.230%
AbbVie	3.2	11/21/29	250,000	274,864	0.209%
ABJA Investment Co Pte	5.45	1/24/28	200,000	194,254	0.148%
Acrisure LLC / Acrisure Finance	10.13	8/1/26	210,000	232,050	0.177%
Adani Ports & Special Economic Zone	4.38	7/3/29	250,000	252,040	0.192%
Adient Global Holdings	4.88	8/15/26	200,000	190,500	0.145%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	270,000	290,736	0.221%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	180,000	185,174	0.141%
Aes Gener	7.13	3/26/79	420,000	430,093	0.327%
Aker BP	3	1/15/25	165,000	165,413	0.126%
Aker BP	3.75	1/15/30	170,000	165,113	0.126%
Albany Molecular Research	4.25	8/30/24	125,000	123,099	0.094%
Albany Molecular Research	9.11	8/30/25	50,000	49,167	0.037%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	65,000	69,388	0.053%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	4.88	2/15/30	94,000	98,113	0.075%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	7.5	3/15/26	37,000	40,608	0.031%
Aldevron	5.25	10/12/26	283,762	283,643	0.216%
Alexandria Real Estate Equities	4.9	12/15/30	150,000	189,113	0.144%
Allegany Park CLO	3.97	1/20/33	250,000	248,092	0.189%
American Airlines 2016-3 Class AA Pass Through Trust	3	10/15/28	203,237	192,140	0.146%
American Campus Communities Operating Partnership	3.88	1/30/31	270,000	294,576	0.224%
American Electric Power			2,450	118,960	0.091%
American Electric Power			2,080	101,691	0.077%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	385,000	387,906	0.295%
Amwins	7.75	7/1/26	95,000	101,650	0.077%
Angel Oak Mortgage Trust 2020-6	2.81	5/25/65	515,000	514,699	0.392%
Angel Oak Mortgage Trust LLC 2020-5	2.97	5/25/65	250,000	251,286	0.191%
Apache	4.63	11/15/25	60,000	57,000	0.043%
Apex Tool	6.5	8/1/24	168,910	159,789	0.122%
Apex Tool Group LLC / BC Mountain Finance	9	2/15/23	70,000	64,750	0.049%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	250,000	231,643	0.176%
Applebee S Funding Llc / Ihop Funding	4.72	6/7/49	260,000	225,488	0.172%
Applied Systems	4.25	9/19/24	112,714	111,903	0.085%
Applied Systems	8	9/19/25	195,000	197,032	0.150%
Arconic	6.13	2/15/28	121,000	124,025	0.094%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	5.25	4/30/25	250,000	261,250	0.199%
Ascend Learning	4	7/12/24	147,992	145,772	0.111%
Ashford Hospitality Trust 2018-ASHF	1.55	4/15/35	190,000	171,546	0.131%
Asurion	3.15	8/4/22	156,126	154,141	0.117%
Asurion	6.65	8/4/25	620,000	620,130	0.472%
Atrium Hotel Portfolio Trust 2017-ATRM	1.8	12/15/36	190,000	171,262	0.130%
AT&T	4.5	3/9/48	370,000	422,334	0.321%
Avantor			1,535	111,375	0.085%
Avantor Funding	4.63	7/15/28	150,000	155,625	0.118%
Avis Budget Rental Car Funding AESOP	4.83	11/20/22	355,000	360,350	0.274%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	130,000	132,075	0.101%
Avis Budget Rental Car Funding AESOP	3.02	8/20/26	495,000	470,763	0.358%
Avis Budget Rental Car Funding AESOP	4.73	9/20/24	225,000	233,116	0.177%
Avolon Holdings Funding	5.5	1/15/26	75,000	75,469	0.057%
Banco De Bogota	4.38	8/3/27	225,000	236,894	0.180%
Bancolumbia	4.63	12/18/29	250,000	243,438	0.185%
Banco Mercantil del Norte SA/Grand Cayman	7.63	10/6/69	250,000	249,850	0.190%
Banco Santander	3.49	5/28/30	200,000	218,042	0.166%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	240,000	235,692	0.179%
BANK 2019-BNK21	2.5	10/17/52	290,000	230,710	0.176%
BANK 2019-BNK22	2.5	11/15/62	205,000	158,971	0.121%
Bank of America	1.9	7/23/31	310,000	309,893	0.236%
Barclays	2.85	5/7/26	275,000	286,235	0.218%
Barclays Commercial Mortgage Trust 2019-C4	3.47	8/15/52	265,000	243,806	0.186%
BAT Capital	3.56	8/15/27	250,000	270,146	0.206%
BAT International Finance	1.67	3/25/26	50,000	49,974	0.038%
Bausch Health	7.25	5/30/29	98,000	105,840	0.081%
Bausch Health Americas	8.5	1/31/27	212,000	232,670	0.177%
Bausch Health Americas	9.25	4/1/26	135,000	148,500	0.113%

BBCMS 2019-BWAY Mortgage Trust	2.31	11/25/34	365,000	337,737	0.257%
BBVA Bancomer SA/Texas	5.88	9/13/34	200,000	203,500	0.155%
BCP Raptor	5.25	6/24/24	132,236	103,035	0.078%
BCP Raptor II	4.9	11/3/25	103,688	72,236	0.055%
Becton Dickinson And	3.79	5/20/50	170,000	188,189	0.143%
Becton Dickinson And	3.36	6/6/24	115,000	123,974	0.094%
Bellring Brands	6	10/21/24	67,375	67,403	0.051%
Benchmark 2020-B16 Mortgage Trust	3.66	2/15/53	270,000	267,252	0.203%
Big River Steel LLC / BRS Finance	6.63	1/31/29	165,000	166,650	0.127%
Black Knight InfoServ	3.63	9/1/28	135,000	135,000	0.103%
Blackstone Cqp Holdco	3.73	9/30/24	128,375	125,454	0.095%
BLUEMOUNTAIN CLO 2012-2	1.3	11/20/28	295,000	293,489	0.223%
Boardwalk Pipelines	3.4	2/15/31	100,000	97,976	0.075%
Boardwalk Pipelines	5.95	6/1/26	115,000	132,815	0.101%
Boston Properties	3.25	1/30/31	125,000	134,683	0.103%
Boston Scientific			281	31,338	0.024%
Braskem Finance	7.38	1/4/69	200,000	200,861	0.153%
Brf	4.88	1/24/30	200,000	205,498	0.156%
Brixmor Operating Partnership	4.05	7/1/30	95,000	101,617	0.077%
Brookfield WEC Holdings	3.75	8/1/25	202,352	197,004	0.150%
Burlington Coat Factory Warehouse	6.25	4/15/25	55,000	57,888	0.044%
BX Commercial Mortgage Trust 2019-IMC	2.05	4/15/34	250,000	228,865	0.174%
BX Commercial Mortgage Trust 2020-BXLP	2.65	12/15/36	464,575	458,165	0.349%
Cablevision Lightpath	5.63	9/15/28	250,000	253,125	0.193%
Caesars Entertainment	8.13	7/1/27	120,000	126,600	0.096%
Caesars Resort Collection	2.91	12/23/24	199,487	186,405	0.142%
Caesars Resort Collection LLC / CRC Finco	5.25	10/15/25	192,000	184,800	0.141%
Camden Property Trust	2.8	5/15/30	250,000	271,367	0.207%
Camelot Finance	3.15	10/30/26	168,638	165,213	0.126%
Cameron LNG	3.7	1/15/39	85,000	95,448	0.073%
Canadian Natural Resources	2.95	7/15/30	180,000	180,363	0.137%
Cantor Commercial Real Estate Lending 2019-CF2	2.5	11/15/52	505,000	420,956	0.320%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	225,000	230,505	0.175%
Capital One Bank USA NA	3.38	2/15/23	250,000	264,338	0.201%
Cascades Inc/Cascades Usa	5.13	1/15/26	100,000	104,750	0.080%
CCC Information Services	4	4/29/24	261,461	259,228	0.197%
CCO Holdings LLC / CCO Holdings Capital	5	2/1/28	45,000	47,306	0.036%
CCO Holdings LLC / CCO Holdings Capital	4.25	2/1/31	85,000	87,550	0.067%
CCO Holdings LLC / CCO Holdings Capital	5.88	5/1/27	80,000	83,600	0.064%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	205,000	222,169	0.169%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management	5.38	6/1/24	60,000	58,800	0.045%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.5	5/1/25	125,000	127,813	0.097%
Centene	4.63	12/15/29	157,000	169,168	0.129%
Centrais Eletricas Brasileiras	4.63	2/4/30	200,000	200,500	0.153%
Charter NEX US	3.75	5/16/24	187,927	183,073	0.139%
Charter NEX US	3.4	5/16/24	97,587	95,046	0.072%
Cheniere Corpus Christi Holdings	3.7	11/15/29	90,000	93,263	0.071%
Cheniere Corpus Christi Holdings	5.88	3/31/25	430,000	489,663	0.373%
Cheniere Corpus Christi Holdings	5.13	6/30/27	45,000	49,950	0.038%
Cheniere Energy	4.25	3/15/45	225,000	162,405	0.124%
Chicago Transit Authority Sales Tax Receipts Fund	3.1	12/1/30	600,000	628,116	0.478%
China Evergrande	6.25	6/28/21	200,000	188,750	0.144%
Chobani	4.5	10/10/23	68,927	68,065	0.052%
Chobani Llc / Chobani Finance	7.5	4/15/25	60,000	62,250	0.047%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	270,000	271,421	0.207%
Citigroup Commercial Mortgage Trust 2019-C7	3.92	12/15/72	440,000	385,403	0.293%
Citigroup Commercial Mortgage Trust 2019-SST2	2.15	12/15/36	300,000	286,490	0.218%
CityCenter Holdings	3	4/18/24	169,126	161,980	0.123%
City of Houston TX Airport System Revenue	2.49	7/1/32	115,000	115,389	0.088%
Clarios Global	3.65	4/30/26	64,350	62,600	0.048%
Clarios Global Lp / Clarios Us Finance	6.25	5/15/26	65,000	68,250	0.052%
Clarios Global Lp / Clarios Us Finance	8.5	5/15/27	215,000	223,063	0.170%
Clear Channel Outdoor Holdings	3.76	8/21/26	109,723	99,601	0.076%
Clear Channel Outdoor Holdings			750	750	0.001%
Clear Channel Worldwide Holdings	9.25	2/15/24	43,000	41,495	0.032%
Cno Financial	5.25	5/30/25	115,000	131,675	0.100%
Colfax	6.38	2/15/26	88,000	93,720	0.071%
Cologix Holdings	4	3/20/24	97,728	95,326	0.073%
COLT 2020-3 Mortgage Loan Trust	3.36	4/27/65	160,000	162,797	0.124%
COMM 2014-CCRE19 Mortgage Trust	4.37	8/10/47	380,000	220,489	0.168%
COMM 2015-CCRE22 Mortgage Trust	4.24	3/10/48	295,000	299,145	0.228%
Comstock Resources	9.75	8/15/26	125,000	128,125	0.098%

Connecticut Avenue Securities Trust 2020-R01	2.2	1/25/40	185,000	181,269	0.138%
Continental Resources Inc/OK	4.38	1/15/28	65,000	56,063	0.043%
Continental Resources Inc/OK	4.5	4/15/23	75,000	71,438	0.054%
Continental Resources Inc/OK	4.9	6/1/44	85,000	64,175	0.049%
Country Garden Holdings	7.25	4/8/26	200,000	222,488	0.169%
CPI Holdco	4.4	11/4/26	189,050	187,632	0.143%
Credit Suisse	2.19	6/5/26	285,000	293,486	0.223%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.75	5/15/36	235,000	232,641	0.177%
CSAIL 2019-C18 Commercial Mortgage Trust	3.59	12/15/52	160,000	166,211	0.127%
Cushman & Wakefield US Borrower	6.75	5/15/28	155,000	160,813	0.122%
CVS Health	4.25	4/1/50	115,000	134,802	0.103%
C&W Senior Financing DAC	7.5	10/15/26	200,000	210,081	0.160%
Dallas Fort Worth International Airport	2.1	11/1/30	350,000	352,429	0.268%
Danaher			170	215,601	0.164%
Dcp Midstream Operating	8.13	8/16/30	87,000	97,440	0.074%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	22,186	22,426	0.017%
Deephaven Residential Mortgage Trust 2018-2	3.68	4/25/58	53,651	53,419	0.041%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	200,000	202,164	0.154%
Deephaven Residential Mortgage Trust 2019-1	4.4	1/25/59	210,000	211,278	0.161%
Deephaven Residential Mortgage Trust 2019-3	3.41	7/25/59	250,000	241,264	0.184%
Delta 2 Lux Sarl	3.5	2/1/24	229,252	221,897	0.169%
Delta Air Lines Inc / SkyMiles IP	4.75	10/20/28	190,000	197,363	0.150%
Diamondback Energy	2.88	12/1/24	145,000	146,813	0.112%
Diamond BC BV	3.26	9/6/24	114,705	106,963	0.081%
Diamond BC BV	6	9/6/24	70,000	69,825	0.053%
Domtar	6.25	9/1/42	90,000	98,915	0.075%
DRIVEN BRANDS FUNDING	4.64	4/20/49	182,225	192,745	0.147%
DRIVEN BRANDS FUNDING	3.79	7/20/50	195,000	201,386	0.153%
Dynasty Acquisition	3.72	4/6/26	218,248	191,903	0.146%
Eastern Power	4.75	10/2/25	102,529	101,568	0.077%
Eaton Vance CLO 2013-1	2.13	1/15/28	500,000	497,856	0.379%
ECI Macola/Max Holding	4.5	9/17/27	120,000	118,913	0.091%
Edison International	3.13	11/15/22	40,000	41,194	0.031%
Edison International	3.55	11/15/24	195,000	205,420	0.156%
Edison International	4.95	4/15/25	15,000	16,466	0.013%
EG America	4.22	2/7/25	144,261	141,127	0.107%
EG America	5.07	4/20/26	160,000	153,467	0.117%
eG Global Finance	8.5	10/30/25	200,000	208,750	0.159%
Elanco Animal Health			1,420	62,709	0.048%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	189,420	193,656	0.147%
Emirates Airline	4.5	2/6/25	85,712	85,943	0.065%
Enbridge	5.75	7/15/80	95,000	98,325	0.075%
Encapsys	4.25	11/7/24	127,419	124,870	0.095%
Endeavor Energy Resources LP / EER Finance	6.63	7/15/25	70,000	71,925	0.055%
Enel Finance International	4.75	5/25/47	445,000	552,983	0.421%
Energy Transfer Operating	4.05	3/15/25	238,000	249,305	0.190%
Energy Transfer Operating	5.25	4/15/29	115,000	123,481	0.094%
Energy Transfer Operating	2.9	5/15/25	125,000	125,469	0.095%
Energy Transfer Operating	5.5	6/1/27	85,000	93,394	0.071%
Energy Transfer Operating	6	6/15/48	15,000	15,019	0.011%
Energy Transfer Partners LP / Regency Energy Finance	4.5	11/1/23	177,000	187,142	0.142%
Engineered Machinery Holdings	8.25	7/18/25	25,000	24,500	0.019%
Epicor Software	5.25	7/30/27	100,000	99,764	0.076%
Epicor Software	8.75	7/31/28	140,000	143,500	0.109%
Expedia	6.25	5/1/25	70,000	77,020	0.059%
Expedia	7	5/1/25	60,000	64,618	0.049%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	185,302	183,170	0.139%
Fannie Mae Connecticut Avenue Securities	2.5	1/25/31	305,422	299,575	0.228%
Fannie Mae Connecticut Avenue Securities	4.7	2/25/25	141,923	143,348	0.109%
Fannie Mae Connecticut Avenue Securities	2.25	3/25/31	347,605	341,525	0.260%
Federal Home Loan Mortgage	3	1/1/48	262,707	275,126	0.209%
Federal Home Loan Mortgage	3.5	3/1/46	181,287	194,339	0.148%
Federal Home Loan Mortgage	3	4/1/47	84,592	88,719	0.068%
Federal National Mortgage Assn.	4	10/1/47	154,997	166,342	0.127%
Federal National Mortgage Assn.	4.5	10/1/48	26,229	28,626	0.022%
Federal National Mortgage Assn.	4	11/1/44	106,889	117,224	0.089%
Federal National Mortgage Assn.	4.5	11/1/47	266,665	294,979	0.225%
Federal National Mortgage Assn.	3	11/1/48	30,092	31,508	0.024%
Federal National Mortgage Assn.	4.5	11/1/48	13,385	14,516	0.011%
Federal National Mortgage Assn.	4	11/1/49	159,379	170,258	0.130%
Federal National Mortgage Assn.	3	1/1/27	(2,858,000)	(2,998,109)	(2.282%)
Federal National Mortgage Assn.	4.5	1/1/33	(16,645,000)	(18,003,259)	(13.703%)

Federal National Mortgage Assn.	3	1/1/35	38,269	41,214	0.031%
Federal National Mortgage Assn.	3	1/1/35	87,626	94,367	0.072%
Federal National Mortgage Assn.	3.5	1/1/41	23,347,000	24,644,513	18.758%
Federal National Mortgage Assn.	3	1/1/42	1,138,000	1,192,099	0.907%
Federal National Mortgage Assn.	4	1/1/42	165,588	182,491	0.139%
Federal National Mortgage Assn.	2.5	1/1/44	465,000	487,705	0.371%
Federal National Mortgage Assn.	2.5	1/1/44	10,829,000	11,334,386	8.627%
Federal National Mortgage Assn.	3.5	1/1/48	103,316	111,357	0.085%
Federal National Mortgage Assn.	2	1/1/50	4,245,000	4,388,269	3.340%
Federal National Mortgage Assn.	4	1/1/50	273,638	291,616	0.222%
Federal National Mortgage Assn.	3.5	12/1/33	284,306	302,333	0.230%
Federal National Mortgage Assn.	4	12/1/40	24,947	27,481	0.021%
Federal National Mortgage Assn.	4	12/1/40	33,712	36,685	0.028%
Federal National Mortgage Assn.	5	12/1/47	186,096	211,784	0.161%
Federal National Mortgage Assn.	4	12/1/49	9,760	10,418	0.008%
Federal National Mortgage Assn.	4	2/1/41	23,535	25,981	0.020%
Federal National Mortgage Assn.	3	2/1/47	356,513	379,650	0.289%
Federal National Mortgage Assn.	4	2/1/50	145,487	155,904	0.119%
Federal National Mortgage Assn.	4	3/1/41	282,537	311,387	0.237%
Federal National Mortgage Assn.	3.5	3/1/45	268,164	295,718	0.225%
Federal National Mortgage Assn.	3.5	4/1/31	157,941	167,650	0.128%
Federal National Mortgage Assn.	3	4/1/40	24,190	26,081	0.020%
Federal National Mortgage Assn.	3	4/1/40	24,107	25,874	0.020%
Federal National Mortgage Assn.	3	4/1/40	9,611	10,268	0.008%
Federal National Mortgage Assn.	3	4/1/47	314,160	330,184	0.251%
Federal National Mortgage Assn.	3	5/1/31	138,872	148,759	0.113%
Federal National Mortgage Assn.	3	5/1/46	197,709	213,364	0.162%
Federal National Mortgage Assn.	4	5/1/47	42,816	45,999	0.035%
Federal National Mortgage Assn.	4.5	5/1/49	163,707	177,044	0.135%
Federal National Mortgage Assn.	4.5	5/1/50	43,805	47,611	0.036%
Federal National Mortgage Assn.	3.5	5/1/50	754,176	796,286	0.606%
Federal National Mortgage Assn.	3.5	6/1/33	134,423	142,760	0.109%
Federal National Mortgage Assn.	4.5	6/1/44	147,666	165,626	0.126%
Federal National Mortgage Assn.	3	6/1/50	39,610	41,534	0.032%
Federal National Mortgage Assn.	5	7/1/41	144,424	165,988	0.126%
Federal National Mortgage Assn.	3	7/1/46	401,645	421,833	0.321%
Federal National Mortgage Assn.	4	7/1/48	694,476	740,714	0.564%
Federal National Mortgage Assn.	4.5	7/1/49	185,462	200,387	0.153%
Federal National Mortgage Assn.	3.5	7/1/50	62,305	66,477	0.051%
Federal National Mortgage Assn.	4.5	8/1/48	15,488	16,746	0.013%
Federal Realty Investment Trust	3.5	6/1/30	275,000	296,249	0.225%
Filtration	3.16	3/31/25	206,478	202,123	0.154%
Fiserv Investment Solutions	5.02	2/18/27	134,663	133,541	0.102%
Flagstar Mortgage Trust 2017-2	4.11	10/25/47	258,128	273,017	0.208%
Flagstar Mortgage Trust 2019-1	3.5	10/25/49	255,551	263,737	0.201%
Flex Acquisition	4	12/29/23	105,965	103,449	0.079%
Florida Gas Transmission	2.55	7/1/30	60,000	62,603	0.048%
FOCUS Brands Funding	3.86	4/30/47	232,200	214,418	0.163%
Ford Motor	9	4/22/25	105,000	120,299	0.092%
Ford Motor Credit	5.13	6/16/25	200,000	206,253	0.157%
Four Seasons Hotels	2.16	11/30/23	121,801	118,299	0.090%
Freddie Mac REMICS	4.5	5/25/50	118,508	18,411	0.014%
Freddie Mac Stacr Remic Trust 2019-Hqa4	2.2	11/25/49	286,953	283,201	0.216%
Freddie Mac STACR REMIC Trust 2020-DNA4	3.9	8/25/50	160,000	161,930	0.123%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.25	3/25/50	359,530	359,171	0.273%
Freddie Mac STACR REMIC Trust 2020-HQA4	3.3	9/25/50	130,000	130,000	0.099%
Freddie Mac Stacr Trust 2019-HQA1	2.5	2/25/49	137,545	136,229	0.104%
Freddie Mac STACR Trust 2019-HQA2	2.2	4/25/49	163,778	161,161	0.123%
Freddie Mac Structured Agency Credit Risk debt Notes	3.81	5/25/48	124,002	122,959	0.094%
Freddie Mac Structured Agency Credit Risk debt Notes	2.45	9/25/30	380,344	374,124	0.285%
Freddie Mac Structured Agency Credit Risk debt Notes	3.99	9/25/47	236,966	235,536	0.179%
Freddie Mac Whole Loan Securities Trust	3.59	12/25/46	210,341	210,055	0.160%
Freeport-McMoRan	5.4	11/14/34	77,000	85,470	0.065%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	255,000	290,820	0.221%
Galton Funding Mortgage Trust 2017-1	3.95	7/25/56	174,811	181,164	0.138%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	365,000	359,424	0.274%
GCI	4.75	10/15/28	110,000	111,650	0.085%
General Electric	5	6/15/69	295,000	234,525	0.179%
General Motors Financial	3.2	7/6/21	330,000	334,821	0.255%
Genworth Mortgage Holdings	6.5	8/15/25	105,000	109,988	0.084%
GFL Environmental	8.5	5/1/27	24,000	26,040	0.020%
GFL Environmental	7	6/1/26	90,000	94,838	0.072%

Globo Comunicacao E Participacoes	4.88	1/22/30	250,000	247,163	0.188%
GMF Floorplan Owner Revolving Trust	3.06	4/15/24	100,000	102,550	0.078%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	765,000	764,810	0.582%
Government National Mortgage Assn.	5	10/20/47	54,003	59,798	0.046%
Government National Mortgage Assn.	5	11/20/40	30,234	34,512	0.026%
Government National Mortgage Assn.	5	11/20/47	58,099	64,344	0.049%
Government National Mortgage Assn.	4.5	1/1/36	(16,771,000)	(17,987,553)	(13.691%)
Government National Mortgage Assn.	4	1/1/40	(5,955,000)	(6,332,305)	(4.820%)
Government National Mortgage Assn.	3.5	1/1/41	5,782,000	6,092,105	4.637%
Government National Mortgage Assn.	3	1/1/42	13,854,000	14,499,077	11.036%
Government National Mortgage Assn.	2.5	1/1/43	3,748,000	3,928,226	2.990%
Government National Mortgage Assn.	2	1/1/50	(1,846,000)	(1,913,783)	(1.457%)
Government National Mortgage Assn.	4.5	1/20/49	32,680	35,114	0.027%
Government National Mortgage Assn.	3.5	12/20/45	78,051	83,362	0.063%
Government National Mortgage Assn.	4	3/20/45	185,932	201,297	0.153%
Government National Mortgage Assn.	3.5	3/20/46	152,110	162,468	0.124%
Government National Mortgage Assn.	4.5	3/20/47	164,829	179,336	0.136%
Government National Mortgage Assn.	3	3/20/50	460,717	473,279	0.360%
Government National Mortgage Assn.	3.5	4/20/46	120,001	128,382	0.098%
Government National Mortgage Assn.	3.5	5/20/46	94,557	100,944	0.077%
Government National Mortgage Assn.	5	5/20/48	29,755	32,462	0.025%
Government National Mortgage Assn.	4.5	5/20/49	185,667	198,800	0.151%
Government National Mortgage Assn.	3.5	6/20/46	44,175	47,610	0.036%
Government National Mortgage Assn.	4.5	6/20/48	94,582	102,138	0.078%
Government National Mortgage Assn.	5	6/20/49	62,678	68,157	0.052%
Government National Mortgage Assn.	3.5	7/20/46	18,403	19,652	0.015%
Government National Mortgage Assn.	5	7/20/47	171,769	190,228	0.145%
Government National Mortgage Assn.	3.5	8/20/46	70,224	77,150	0.059%
Government National Mortgage Assn.	3.5	9/20/43	97,368	105,802	0.081%
Government National Mortgage Assn.	3.5	9/20/45	56,530	61,100	0.047%
Government National Mortgage Association	3.5	3/20/43	279,832	23,951	0.018%
Gray Oak Pipeline	2.6	10/15/25	40,000	40,132	0.031%
Gray Oak Pipeline	3.45	10/15/27	15,000	15,348	0.012%
Gray Oak Pipeline	2	9/15/23	15,000	15,083	0.011%
Great Lakes Water Authority Sewage Disposal System Revenue	2.62	7/1/36	450,000	475,146	0.362%
Great Wolf Trust 2019-WOLF	1.19	12/15/36	300,000	289,285	0.220%
Great Wolf Trust 2019-WOLF	2.09	12/15/36	185,000	169,347	0.129%
GS Mortgage Securities Corp Trust 2016-RENT	4.2	2/10/29	202,000	200,596	0.153%
GS Mortgage Securities Corp Trust 2019-SOHO	1.75	6/15/36	235,000	224,496	0.171%
Hardee s Funding	4.25	6/20/48	191,100	192,042	0.146%
Hasbro	3.55	11/19/26	150,000	158,753	0.121%
Hat Holdings I Llc / Hat Holdings li	6	4/15/25	95,000	101,056	0.077%
HCA	5.38	9/1/26	75,000	82,875	0.063%
Healthpeak Properties	4.25	11/15/23	10,000	10,913	0.008%
Hess	7.88	10/1/29	15,000	18,450	0.014%
Hess	5.6	2/15/41	5,000	5,419	0.004%
Hess	7.13	3/15/33	20,000	24,075	0.018%
Hess	7.3	8/15/31	20,000	24,125	0.018%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	106,144	106,750	0.081%
Hilton Grand Vacations Trust 2020	6.42	2/25/39	127,538	139,631	0.106%
Hilton Orlando Trust 2018-ORL	1.2	12/15/34	410,000	386,394	0.294%
Homeward Opportunities Fund I Trust 2020-2	2.64	5/25/65	250,000	256,472	0.195%
Howard Hughes	5.38	3/15/25	155,000	155,388	0.118%
Howard Hughes	5.38	8/1/28	180,000	178,650	0.136%
HPS Loan Management 11-2017	2.05	5/6/30	415,000	407,860	0.310%
HPS Loan Management 11-2017	2.45	5/6/30	420,000	408,321	0.311%
HUB International	3.26	4/25/25	171,862	165,880	0.126%
HUB International	5.69	4/25/25	338,447	336,860	0.256%
HUB International	7	5/1/26	317,000	328,491	0.250%
Hudbay Minerals	7.63	1/15/25	173,000	176,363	0.134%
Hudbay Minerals	6.13	4/1/29	165,000	163,969	0.125%
Humana	4.88	4/1/30	88,000	109,425	0.083%
Hyland Software	4	7/1/24	319,186	317,523	0.242%
Hyland Software	7.75	7/7/25	195,000	193,619	0.147%
Hyundai Capital America	1.8	10/15/25	70,000	69,522	0.053%
ICTSI Treasury BV	5.88	9/17/25	200,000	221,576	0.169%
iHeartCommunications	6.38	5/1/26	20,121	20,926	0.016%
iHeartCommunications	8.38	5/1/27	44,281	43,617	0.033%
iHeartMedia			624	5,067	0.004%
iHeartMedia, Inc.			282	1,974	0.002%
Intelligent Packaging Ltd Finco Inc / Intelligent Packaging Ltd Co-Issuer	6	9/15/28	170,000	172,338	0.131%
Intelsat Jackson Holdings	8	11/27/23	230,000	230,798	0.176%

Intelsat Jackson Holdings	8.75	1/2/24	135,000	135,844	0.103%
Intelsat Jackson Holdings	8.63	1/2/24	125,000	126,094	0.096%
Intelsat Jackson Holdings	6.5	7/13/22	121,713	123,640	0.094%
Intelsat Jackson Holdings	9.5	9/30/22	190,000	207,100	0.158%
Intercontinental Exchange	3	9/15/60	200,000	202,156	0.154%
Jack in the Box Funding	3.98	8/25/49	243,163	249,268	0.190%
Jack in the Box Funding	4.97	8/25/49	230,260	243,680	0.185%
Jaguar Holding Co li / Ppd Development	5	6/15/28	120,000	125,100	0.095%
Joseph T Ryerson & Son	8.5	8/1/28	90,000	94,725	0.072%
JPMorgan Chase	2.96	5/13/31	105,000	112,231	0.085%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	195,000	201,213	0.153%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	1.75	9/15/29	280,000	267,175	0.203%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	182,592	188,441	0.143%
JP Morgan Mortgage Trust 2020-INV2	3	10/25/50	559,334	569,581	0.434%
Kansas City Southern	3.5	5/1/50	155,000	160,080	0.122%
Kernel Holding	8.75	1/31/22	250,000	259,500	0.198%
K-MAC Holdings	6.9	3/16/26	125,000	118,698	0.090%
L Brands	6.63	10/1/30	95,000	96,663	0.074%
L Brands	6.88	7/1/25	25,000	26,844	0.020%
L Brands	9.38	7/1/25	135,000	154,913	0.118%
LCPR Senior Secured Financing DAC	6.75	10/15/27	200,000	208,004	0.158%
Liberty Broadband	2.75	9/30/50	29,000	31,214	0.024%
Liberty Latin America	2	7/15/24	300,000	247,047	0.188%
LifePoint Health	3.9	11/16/25	174,638	169,399	0.129%
LifePoint Health	6.75	4/15/25	195,000	205,238	0.156%
Life Time	3.75	6/10/22	134,653	121,973	0.093%
Listrindo Capital BV	4.95	9/14/26	200,000	206,500	0.157%
Loire Finco Luxembourg Sarl	3.65	1/24/27	284,288	275,759	0.210%
Lucid Energy Group II Borrower	4	2/17/25	74,808	68,262	0.052%
Magnetite XVI	1.47	1/18/28	285,000	279,815	0.213%
Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance	6	8/1/26	100,000	97,500	0.074%
Manila Water	4.38	7/30/30	200,000	195,002	0.148%
Marriott International Inc/MD	5.75	5/1/25	155,000	172,438	0.131%
Maryland Economic development	4.25	6/1/31	350,000	379,068	0.289%
Maryland Stadium Authority	2.01	5/1/29	475,000	478,662	0.364%
Matador Resources	5.88	9/15/26	122,000	101,870	0.078%
Mauser Packaging Solutions Holding	8.5	4/15/24	100,000	103,500	0.079%
Mauser Packaging Solutions Holding	7.25	4/15/25	185,000	174,131	0.133%
MDC Partners	6.5	5/1/24	62,000	56,730	0.043%
Meritor	6.25	6/1/25	95,000	99,513	0.076%
Methanex	5.13	10/15/27	107,000	106,465	0.081%
Methanex	5.65	12/1/44	64,000	57,339	0.044%
Methanex	5.25	12/15/29	15,000	14,850	0.011%
Metropolitan Pier & Exposition Authority	4.11	12/15/27	730,000	729,752	0.555%
Metropolitan Transportation Authority	5	5/15/22	600,000	617,112	0.470%
MGIC Investment	5.25	8/15/28	65,000	67,275	0.051%
Milano Acquisition	4.75	10/1/27	200,000	197,500	0.150%
Mileage Plus Holdings	6.25	6/21/27	215,000	218,345	0.166%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	115,000	119,600	0.091%
Molina Healthcare	5.38	11/15/22	72,000	74,880	0.057%
Molina Healthcare	4.38	6/15/28	115,000	116,725	0.089%
Mong Duong Finance Holdings BV	5.13	5/7/29	250,000	255,956	0.195%
Montgomery County IDA/PA	2.94	11/15/27	615,000	612,159	0.466%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.56	4/15/48	290,000	313,375	0.239%
MVV 2020-1	4.21	10/20/37	106,472	110,573	0.084%
MVV Owner Trust 2019-1	3.33	11/20/36	140,232	141,763	0.108%
Nationwide Building Society	4.36	8/1/24	235,000	254,107	0.193%
Natwest	5.13	5/28/24	100,000	109,338	0.083%
Navient	7.25	1/25/22	23,000	23,575	0.018%
Navient	7.25	9/25/23	122,000	126,270	0.096%
Navient Private Education Loan Trust 2017	3.91	12/16/58	175,000	178,333	0.136%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	290,000	300,116	0.228%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	233,547	239,066	0.182%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	600,000	585,318	0.446%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	140,000	141,741	0.108%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	110,428	111,830	0.085%
Navient Private Education Refi Loan Trust 2020-F	2.69	7/15/69	400,000	400,130	0.305%
Navistar International	6.63	11/1/25	95,000	97,613	0.074%
Navistar International	9.5	5/1/25	137,000	153,783	0.117%
Netflix	5.38	11/15/29	85,000	99,450	0.076%
Netflix	6.38	5/15/29	205,000	252,919	0.193%
Neuberger Berman CLO XVII	2.26	4/22/29	395,000	384,999	0.293%

NextEra Energy			2,771	130,070	0.099%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	53,000	35,311	0.027%
NGL Energy Partners LP / NGL Energy Finance	7.5	4/15/26	87,000	53,070	0.040%
Nissan Motor	3.04	9/15/23	200,000	202,668	0.154%
Nustar Logistics	5.75	10/1/25	115,000	118,450	0.090%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	30,000	32,478	0.025%
OBX 2019-EXP1 Trust	4	1/25/59	175,464	182,242	0.139%
OBX 2019-EXP2 Trust	4	6/25/59	161,083	166,771	0.127%
OBX 2020-EXP2 Trust	3	5/25/60	191,435	195,620	0.149%
OBX 2020-EXP3 Trust	3	1/25/60	700,000	716,750	0.546%
Occidental Petroleum	6.95	7/1/24	5,000	4,844	0.004%
Occidental Petroleum	8.5	7/15/27	95,000	95,713	0.073%
Occidental Petroleum	8.88	7/15/30	225,000	230,625	0.176%
Occidental Petroleum	5.88	9/1/25	95,000	87,044	0.066%
Octagon Investment Partners XXIII	1.48	7/15/27	250,000	242,105	0.184%
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics	7.25	2/1/28	10,000	10,400	0.008%
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics	7.38	6/1/25	112,000	114,240	0.087%
Pacific Gas & Electric	4.55	7/1/30	160,000	172,864	0.132%
Pacific Gas & Electric	4.95	7/1/50	160,000	171,082	0.130%
Pactiv	7.95	12/15/25	150,000	165,000	0.126%
Pactiv	8.38	4/15/27	57,000	62,843	0.048%
Palmer Square CLO 2015-1	2.5	5/21/29	250,000	247,685	0.189%
Pathway Vet Alliance	4.16	3/31/27	323,497	318,079	0.242%
Perrigo Finance Unlimited	3.9	12/15/24	200,000	216,768	0.165%
PetVet Care Centers	6.4	2/13/26	90,000	87,413	0.067%
PetVet Care Centers	3.4	2/14/25	74,430	72,756	0.055%
PetVet Care Centers	5.25	2/14/25	69,824	69,649	0.053%
PG&E	5.5	6/23/25	124,688	121,986	0.093%
PG&E	5	7/1/28	80,000	77,600	0.059%
Pike	5.5	9/1/28	140,000	140,175	0.107%
Planet Fitness Master Issuer	4.26	9/5/48	196,000	196,037	0.149%
Pra	7.38	9/1/25	100,000	104,250	0.079%
Prairie Eci Acquiror	4.91	3/11/26	157,125	141,020	0.107%
Presidio Holdings	8.25	2/1/28	55,000	57,338	0.044%
Puerto Rico Commonwealth Aqueduct & Sewer Authority	5.35	7/1/27	500,000	481,250	0.366%
Refinitiv US Holdings	3.4	10/1/25	299,471	296,210	0.225%
Refinitiv US Holdings	8.25	11/15/26	269,000	294,891	0.224%
Regionalcare Hospital Partners Holdings Inc / Lifepoint Health	9.75	12/1/26	95,000	100,700	0.077%
Reynolds Group Holdings	3.98	2/5/23	152,811	150,768	0.115%
RHP Hotel Properties LP / RHP Finance	5	4/15/23	82,000	80,053	0.061%
Romanian Government International Bond	3.62	5/26/30	240,000	318,906	0.243%
Ross Stores	4.8	4/15/30	55,000	66,783	0.051%
Ross Stores	5.45	4/15/50	90,000	117,280	0.089%
Royal Caribbean Cruises	11.5	6/1/25	90,000	104,288	0.079%
Ryan Specialty	4.5	9/1/27	150,000	148,407	0.113%
Sabine Pass Liquefaction	5.75	5/15/24	235,000	266,020	0.202%
Sabine Pass Liquefaction	4.5	5/15/30	55,000	61,930	0.047%
Sabre GBLB	9.25	4/15/25	60,000	66,000	0.050%
Santander Consumer Auto Receivables Trust 2020	3.71	2/17/26	125,000	133,951	0.102%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	250,000	257,155	0.196%
Santander Retail Auto Lease Trust 2019	2.88	6/20/24	550,000	559,126	0.426%
Scientific Games International	8.25	3/15/26	170,000	177,225	0.135%
Scientific Games International	3.46	8/14/24	109,719	102,983	0.078%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	113,815	113,527	0.086%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	320,000	321,007	0.244%
SeaWorld Parks & Entertainment	3.75	4/1/24	169,561	157,408	0.120%
SeaWorld Parks & Entertainment	9.5	8/1/25	145,000	149,713	0.114%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	107,510	109,972	0.084%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	213,893	214,789	0.163%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	66,875	69,757	0.053%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	63,714	65,677	0.050%
Seven Generations Energy	5.38	9/30/25	115,000	109,250	0.083%
Shimao Group Holdings	5.6	7/15/26	200,000	218,761	0.167%
Shutterfly	7	10/1/26	50,000	45,235	0.034%
Sierra Timeshare 2016-3 Receivables Funding	2.63	10/20/33	104,721	104,986	0.080%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	118,846	120,173	0.091%
Sirius XM Radio	4.63	7/15/24	50,000	51,625	0.039%
Six Flags theme Parks	7	7/1/25	20,000	21,250	0.016%
SkyMiles IP	4.75	10/20/27	205,000	206,355	0.157%
Smb Private Education Loan Trust 2020	3	8/15/45	190,000	193,212	0.147%
Solera	2.94	3/3/23	74,031	72,407	0.055%
Solera LLC / Solera Finance	10.5	3/1/24	110,000	114,675	0.087%

Sonic Capital	3.85	1/20/50	298,250	315,396	0.240%
Sonic Capital	4.03	2/20/48	107,983	112,095	0.085%
Sophia	4.5	10/6/27	135,000	134,021	0.102%
Southwick Park CLO	1.57	7/20/32	250,000	248,749	0.189%
Sprint	7.63	2/15/25	90,000	105,750	0.080%
Sprint	7.88	9/15/23	100,000	114,625	0.087%
Standard Chartered	4.64	4/1/31	215,000	248,056	0.189%
Starwood Mortgage Residential Trust 2018-IMC1	3.79	3/25/48	152,748	153,653	0.117%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	173,342	175,457	0.134%
Starwood Mortgage Residential Trust 2020-1	2.88	2/25/50	235,000	233,053	0.177%
State of Illinois	5.1	6/1/33	600,000	606,354	0.462%
Synchrony Credit Card Master Note Trust	3.36	3/15/24	230,000	231,188	0.176%
Tacala Investment	7.65	2/4/28	250,000	234,063	0.178%
Taco Bell Funding	4.32	11/25/48	319,313	326,053	0.248%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	7.5	10/1/25	105,000	105,000	0.080%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	6	3/1/27	125,000	115,000	0.088%
Targa Resources			360	379,901	0.289%
Tenet Healthcare	6.13	10/1/28	290,000	282,025	0.215%
Tenet Healthcare	6.88	11/15/31	10,000	9,700	0.007%
Tenet Healthcare	7.5	4/1/25	128,000	138,240	0.105%
Tenneco	3.16	10/1/25	149,619	134,565	0.102%
Tesla	5.3	8/15/25	160,000	165,800	0.126%
Teva Pharmaceutical Finance Netherlands III BV	6.75	3/1/28	200,000	209,000	0.159%
Times China Holdings	6.75	7/16/23	200,000	204,759	0.156%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	345,000	356,085	0.271%
Tower Bersama Infrastructure	4.25	1/21/25	200,000	200,992	0.153%
Townsquare Media	6.5	4/1/23	105,000	96,206	0.073%
TransDigm	8	12/15/25	70,000	75,950	0.058%
TransDigm	7.5	3/15/27	15,000	15,525	0.012%
TRP Government Reserve	0.09		7,627,787	7,627,787	5.806%
Truist Bank	2.25	3/11/30	290,000	298,638	0.227%
Turk Telekomunikasyon	4.88	6/19/24	200,000	194,855	0.148%
Ubs	1.36	1/30/27	310,000	309,546	0.236%
UFC Holdings	4.25	4/29/26	393,522	386,143	0.294%
Ultimate Software	7.5	5/3/27	560,000	569,335	0.433%
Ultimate Software	4.75	5/4/26	255,000	254,077	0.193%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	70,000	65,464	0.050%
United Airlines Holdings	5	2/1/24	135,000	118,463	0.090%
Unitedhealth	2.9	5/15/50	210,000	218,354	0.166%
Univision Communications	9.5	5/1/25	45,000	48,150	0.037%
U.S. Treasury Bonds	2.88	11/15/46	1,015,000	1,341,386	1.021%
U.S. Treasury Bonds	2.38	11/15/49	425,000	518,898	0.395%
U.S. Treasury Bonds	1.5	2/15/30	500,000	539,297	0.410%
U.S. Treasury Bonds	3.13	2/15/43	800,000	1,083,750	0.825%
U.S. Treasury Bonds	3	2/15/49	580,000	792,697	0.603%
U.S. Treasury Bonds	0.63	5/15/30	550,000	548,023	0.417%
U.S. Treasury Bonds	4.38	5/15/41	175,000	276,965	0.211%
U.S. Treasury Bonds	1.25	5/15/50	1,550,000	1,468,625	1.118%
U.S. Treasury Bonds	6.88	8/15/25	700,000	922,688	0.702%
U.S. Treasury Bonds	0.63	8/15/30	3,100,000	3,082,078	2.346%
U.S. Treasury Bonds	1.38	8/15/50	505,000	494,190	0.376%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	932,215	1,097,246	0.835%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	2,924,037	3,110,444	2.367%
U.S. Treasury Notes	2.5	1/31/21	1,250,000	1,259,766	0.959%
U.S. Treasury Notes	1.38	1/31/22	2,400,000	2,439,750	1.857%
U.S. Treasury Notes	2.38	1/31/23	1,035,000	1,088,691	0.829%
U.S. Treasury Notes	2.5	1/31/24	475,000	511,590	0.389%
U.S. Treasury Notes	2.63	2/28/23	555,000	588,127	0.448%
U.S. Treasury Notes	2.13	3/31/24	2,015,000	2,151,013	1.637%
U.S. Treasury Notes	1.75	6/30/24	2,410,000	2,549,328	1.940%
Vereit Operating Partnership	4.63	11/1/25	65,000	71,691	0.055%
Vereit Operating Partnership	4.6	2/6/24	255,000	273,429	0.208%
Veritas US Inc / Veritas Bermuda	10.5	2/1/24	200,000	188,000	0.143%
Verizon Communications	5.25	3/16/37	235,000	324,267	0.247%
Versant Health Holdco	7.75	12/1/25	270,000	269,776	0.205%
Versant Health Holdco	4	12/2/24	127,132	126,656	0.096%
Verscend Escrow	9.75	8/15/26	200,000	217,000	0.165%
Vertical Holdco GmbH	7.63	7/15/28	390,000	410,475	0.312%
Vertical US Newco	4.42	7/30/27	200,000	198,108	0.151%
Verus Securitization Trust 2018-2	3.83	6/1/58	84,796	85,528	0.065%
Verus Securitization Trust 2018-3	4.6	10/25/58	202,000	203,460	0.155%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	87,659	87,994	0.067%

Verus Securitization Trust 2018-INV2	4.15	10/25/58	113,248	114,835	0.087%
Vista Point Securitization Trust 2020-1	5.38	3/25/65	330,000	333,806	0.254%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	180,000	180,832	0.138%
Vista Point Securitization Trust 2020-2	4.9	4/25/65	170,000	170,755	0.130%
Vistra Operations	3.7	1/30/27	140,000	147,000	0.112%
Vistra Operations	3.55	7/15/24	360,000	381,600	0.290%
Waco Educational Finance	1.79	3/1/29	100,000	100,616	0.077%
Waco Educational Finance	1.89	3/1/30	110,000	110,474	0.084%
Waco Educational Finance	2.06	3/1/31	110,000	110,991	0.084%
Wand NewCo 3	3.15	2/5/26	118,629	114,292	0.087%
Watco Cos LLC / Watco Finance	6.5	6/15/27	150,000	152,625	0.116%
Welbilt	2.65	10/23/25	85,000	77,164	0.059%
Welbilt	9.5	2/15/24	163,000	167,075	0.127%
Wellfleet CLO 2017-2A	1.33	10/20/29	270,000	266,018	0.202%
Wells Fargo	2.88	10/30/30	250,000	266,777	0.203%
Wells Fargo Commercial Mortgage Trust 2019-C50	4.19	5/15/52	190,000	198,095	0.151%
Wells Fargo Commercial Mortgage Trust 2020-C55	3.54	2/15/53	475,000	448,885	0.342%
Western Union	2.85	1/10/25	125,000	131,918	0.100%
Williams	3.9	1/15/25	430,000	468,595	0.357%
WPX Energy	8.25	8/1/23	104,000	117,260	0.089%
Wynn Macau	5.5	10/1/27	200,000	194,500	0.148%
Ypf	8.5	3/23/21	225,000	211,781	0.161%
Yum Brands	7.75	4/1/25	50,000	55,250	0.042%

Total Investments in Securities **153,792,122**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BANK OF AMERICA	RON	1,350,000	USD	(312,790)	10/16/2020	11,593	0.009%
Barclays Bank PLC - Wholesale (SING)	INR	16,616,828	USD	(223,120)	01/22/2021	(38)	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	225,711	INR	(16,616,828)	10/09/2020	489	0.000%
Barclays Bank PLC - Wholesale (SING)	MXN	3,295,000	USD	(156,226)	10/16/2020	(7,491)	-0.006%
Barclays Bank PLC - Wholesale (SING)	CAD	460,000	USD	(348,142)	10/23/2020	(2,655)	-0.002%
BNP PARIBAS SECURITIES CORP	INR	8,233,112	USD	(110,239)	01/22/2021	291	0.000%
BNP PARIBAS SECURITIES CORP	USD	111,501	INR	(8,233,112)	10/09/2020	(89)	0.000%
BANK OF AMERICA	PHP	21,667,500	USD	(445,238)	12/11/2020	702	0.001%
JP MORGAN CHASE BANK	INR	25,575,000	USD	(346,620)	10/09/2020	19	0.000%
JP MORGAN CHASE BANK	USD	276,485	INR	(20,495,000)	10/09/2020	(1,300)	-0.001%
JP MORGAN CHASE BANK	USD	374,701	PEN	(1,330,000)	10/13/2020	5,625	0.004%
JP MORGAN CHASE BANK	RON	1,250,000	USD	(303,027)	10/16/2020	(2,673)	-0.002%
JP MORGAN CHASE BANK	USD	135,129	MXN	(2,960,000)	10/16/2020	1,516	0.001%
JP MORGAN CHASE BANK	USD	249,996	RON	(1,035,000)	10/16/2020	1,303	0.001%
JP MORGAN CHASE BANK	AUD	310,000	USD	(226,012)	10/23/2020	(3,963)	-0.003%
JP MORGAN CHASE BANK	USD	187,664	AUD	(260,000)	10/23/2020	1,429	0.001%
JP MORGAN CHASE BANK	USD	276,619	CAD	(365,000)	10/23/2020	2,483	0.002%
JP MORGAN CHASE BANK	EUR	300,000	USD	(354,457)	11/20/2020	(2,351)	-0.002%
JP MORGAN CHASE BANK	USD	306,371	EUR	(260,000)	11/20/2020	1,212	0.001%
JP MORGAN CHASE BANK	BRL	280,000	USD	(49,776)	12/02/2020	(8)	0.000%
JP MORGAN CHASE BANK	USD	107,926	BRL	(585,000)	12/02/2020	3,946	0.003%
JP MORGAN CHASE BANK	USD	127,838	COP	(485,015,000)	12/11/2020	1,581	0.001%
JP MORGAN CHASE BANK	USD	436,237	PHP	(21,325,000)	12/11/2020	(2,654)	-0.002%
JP MORGAN CHASE BANK	ZAR	2,710,000	USD	(164,173)	12/18/2020	(3,902)	-0.003%
CITIBANK N A	CAD	800,000	USD	(590,388)	10/23/2020	10,459	0.008%
CITIBANK N A	EUR	525,000	USD	(623,865)	11/20/2020	(7,680)	-0.006%
CITIBANK N A	USD	289,755	EUR	(243,837)	11/20/2020	3,567	0.003%
CITIBANK N A	COP	1,104,365,000	USD	(300,287)	12/11/2020	(12,805)	-0.010%
DEUTSCHE BANK	RON	945,000	USD	(218,090)	10/16/2020	8,978	0.007%
DEUTSCHE BANK	COP	643,535,000	USD	(172,830)	12/11/2020	(5,309)	-0.004%
DEUTSCHE BANK	PHP	27,180,000	USD	(559,294)	12/11/2020	99	0.000%
GOLDMAN SACHS & CO	INR	8,121,431	USD	(108,633)	01/22/2021	397	0.000%
GOLDMAN SACHS & CO	USD	109,890	INR	(8,121,431)	10/09/2020	(186)	0.000%
GOLDMAN SACHS & CO	PEN	1,825,000	USD	(516,266)	10/13/2020	(9,828)	-0.007%
GOLDMAN SACHS & CO	BRL	1,120,000	USD	(199,331)	12/02/2020	(258)	0.000%
GOLDMAN SACHS & CO	BRL	780,000	USD	(147,893)	12/02/2020	(9,253)	-0.007%
HSBC SECURITIES INC	INR	27,230,000	USD	(358,101)	10/09/2020	10,969	0.008%
HSBC SECURITIES INC	INR	18,615,000	USD	(246,687)	10/09/2020	5,617	0.004%
HSBC SECURITIES INC	MXN	2,505,000	USD	(109,679)	10/16/2020	3,395	0.003%
HSBC SECURITIES INC	AUD	287,500	USD	(201,170)	10/23/2020	4,763	0.004%
MORGAN STANLEY & COMPANY LLC	PEN	1,290,000	USD	(366,124)	10/13/2020	(8,148)	-0.006%
MORGAN STANLEY & COMPANY LLC	PEN	1,800,000	USD	(510,870)	10/13/2020	(11,370)	-0.009%
MORGAN STANLEY & COMPANY LLC	PHP	26,482,500	USD	(542,369)	12/11/2020	2,669	0.002%
NATWEST BANK PLC	MXN	3,775,000	USD	(163,439)	10/16/2020	6,962	0.005%
STATE STREET GLOBAL MARKETS LLC	AUD	287,500	USD	(201,276)	10/23/2020	4,656	0.004%

UBS SECURITIES LLC	ZAR	2,565,000	USD	(152,980)	12/18/2020	(1,285)	-0.001%
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Total Forward Currency Exchange Contracts **1,474**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD IRS 07/17/2028 PAY FIX	(475,000)	(86,433)	(0.066%)
USD IRS 04/05/2028 PAY FIX	(800,000)	(136,010)	(0.104%)
DEVON ENERGY CORP CDS 12/20/2024	(15,000)	(443)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(30,000)	(885)	(0.001%)
DEVON ENERGY CORP CDS 12/20/2024	(20,000)	(590)	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(5,000)	5	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(95,000)	92	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(65,000)	63	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(5,000)	5	0.000%
USD IRS 08/11/2027 PAY FIX	(450,000)	(52,327)	(0.040%)
TESLA INC CDS 06/20/2021	(22,000)	(3)	0.000%
TESLA INC CDS 06/20/2021	(33,000)	(4)	0.000%
UNITED CONTINENTAL CDS 06/20/2021	(60,000)	(1,355)	(0.001%)
USD IRS 12/10/2028 PAY FIX	(238,000)	(45,859)	(0.035%)
USD IRS 09/20/2021 PAY FIX	(8,000,000)	(116,224)	(0.088%)
USD IRS 03/17/2022 PAY FIX	(14,000,000)	(67,886)	(0.052%)
CDX IG CDSI S34 5Y 06/20/2025	(3,940,000)	27,903	0.021%

Total Swap Contracts **(479,951)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ0 5YR US NOTE FUT DEC 20	(17)	12/31/2020	(2,142,531)	374	(1.631%)
TUZ0 2YR US NOTE FUT DEC 20	(2)	12/31/2020	(441,922)	(64)	(0.336%)
TYZ0 UST 10YR FUT DEC 20	66	12/21/2020	9,209,063	5,062	7.009%
USZ0 UST 30YR FUT DEC 20	106	12/21/2020	18,685,813	(88,265)	14.222%
UXYZ0 UST 10YR ULTRA FUT DEC 20	(98)	12/21/2020	(15,672,344)	(28,858)	(11.929%)
WNZ0 ULTRA US BOND FUT DEC 20	10	12/21/2020	2,218,125	(14,970)	1.688%

Total Futures Contracts **(126,720)**

NET ASSETS **131,382,140**

NET ASSET VALUE PER SHARE

Total Return Fund Shares **10.56**
(\$119,333,839 / 11,302,407 Shares Outstanding)

Total Return Fund - Advisor Class Shares **10.56**
(\$249,986 / 23,671 Shares Outstanding)

Total Return Fund - I Class Shares **10.56**
(\$11,798,316 / 1,116,624 Shares Outstanding)

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority
- HEFA Health & Education Facility Authority
- HFA Health Facility Authority
- HFC Housing Finance Corp
- HFFA Health Facility Financing Authority
- HHEFA Health & Higher Education Facility Authority
- IDA Industrial Development Authority/Agency
- IDB Industrial Development Bond
- IDC Industrial Development Corp
- IDRB Industrial Development Revenue Bond
- IO Interest Only security for which the fund receives interest on notional principal (par)
- PCR Pollution Control Revenue
- PFA Public Finance Authority
- PIK Payment-in-kind
- PTC Pass-Through Certificate
- RAC Revenue Anticipation Certificate
- RAN Revenue Anticipation Note
- RAW Revenue Anticipation Warrant
- REIT Real Estate Investment Trust
- RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
- STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
- TAN Tax Anticipation Note

TAW Tax Anticipation Warrant
TBA To Be Announced purchase commitment
TDFA Trade & Deposit Facility Agreement
TECP Tax-Exempt Commercial Paper
TRAN Tax Revenue Anticipation Note
VR Variable Rate; rate shown is effective rate at period end
VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyanan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvnai
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.