



Account Name Series Fund - Total Return Portfolio
 Capability Core Plus
 Date March 31, 2021
 Market Value (USD) \$678,392,378.51

Portfolio Holdings

Name of Security	Identifier	Security Type	S & P Rating	Moody's Rating	Fitch Rating	Coupon Rate %	Maturity	Quantity	Price	Price Currency	Market Value	Cost of Investment \$	Unrealized Gain/Loss*	Accrued Income	Total Assets
United States Treasury Bill	912796C56	Government	-	-	-	0.00%	07/29/2021	62,165,000.00	100.00	USD	62,161,917.86	62,150,805.67	11,112.19	0.00	9.16%
United States Treasury Bill	9127964Z9	Government	-	-	-	0.00%	04/29/2021	47,434,000.00	100.00	USD	47,433,815.48	47,428,268.55	5,546.93	0.00	6.99%
United States Treasury Note/Bond	91282CBA8	Government	-	Aaa	AAA	0.13%	12/15/2023	37,153,000.00	99.57	USD	36,993,358.02	37,060,117.50	(66,759.48)	13,651.69	5.45%
United States Treasury Note/Bond	91282CAE1	Government	-	Aaa	AAA	0.63%	08/15/2030	27,436,000.00	90.64	USD	24,868,161.88	25,602,412.75	(734,250.87)	21,315.95	3.67%
United States Treasury Note/Bond	912810SR0	Government	-	Aaa	AAA	1.13%	05/15/2040	16,772,000.00	81.63	USD	13,690,800.11	14,927,336.56	(1,236,536.45)	71,408.41	2.02%
United States Treasury Note/Bond	91282CAZ4	Government	-	Aaa	AAA	0.38%	11/30/2025	13,425,000.00	97.83	USD	13,133,950.16	13,236,608.52	(102,658.36)	16,873.45	1.94%
United States Treasury Note/Bond	91282CBP5	Government	-	Aaa	AAA	1.13%	02/29/2028	10,040,000.00	98.27	USD	9,865,868.75	10,010,193.75	(144,325.00)	9,821.74	1.45%
United States Treasury Note/Bond	91282CAR2	Government	-	Aaa	AAA	0.13%	10/31/2022	8,113,000.00	100.00	USD	8,113,000.00	8,115,663.09	(2,663.09)	4,258.20	1.20%
Toyota Auto Receivables 2021-A Owner Trust	89240BAB4	Asset-Backed	-	Aaa	AAA	0.16%	07/17/2023	7,119,000.00	99.95	USD	7,115,762.99	7,118,941.62	(3,178.63)	506.24	1.05%
United States Treasury Note/Bond	912810SS8	Government	-	Aaa	AAA	1.63%	11/15/2050	7,321,000.00	83.36	USD	6,102,739.84	6,470,278.98	(367,539.14)	45,023.14	0.90%
Fannie Mae Pool	3140GQ6M3	POOL	-	-	-	3.50%	09/01/2047	5,496,788.82	107.28	USD	5,897,227.19	5,644,515.02	252,712.17	16,032.30	0.87%
American Express Credit Account Master Trust	02582JF8	Asset-Backed	-	Aaa	AAA	3.06%	02/15/2024	5,294,000.00	100.81	USD	5,337,051.87	5,293,197.43	43,854.44	7,199.84	0.79%
Wells Fargo & Co	95000U2S1	Corporate	BBB+	A2	A+	ADJ%	06/02/2028	5,043,000.00	102.55	USD	5,171,493.67	5,225,316.51	(53,822.84)	39,891.11	0.76%
Mercedes-Benz Auto Lease Trust 2021-A	58770GAB6	Asset-Backed	AAA	Aaa	-	0.18%	03/15/2023	5,155,000.00	99.93	USD	5,151,544.09	5,154,960.82	(3,416.73)	412.40	0.76%
Ford Credit Auto Lease Trust 2021-A	34532QAB4	Asset-Backed	-	Aaa	AAA	0.19%	07/15/2023	5,150,000.00	99.92	USD	5,145,837.77	5,149,639.50	(3,801.73)	434.89	0.76%
World Omni Auto Receivables Trust 2021-A	98164EAB1	Asset-Backed	AAA	-	AAA	0.17%	02/15/2024	5,053,000.00	99.98	USD	5,051,753.93	5,052,857.00	(1,103.07)	381.78	0.74%
Carmax Auto Owner Trust 2021-1	14316NAB5	Asset-Backed	AAA	-	AAA	0.22%	02/15/2024	5,000,000.00	99.97	USD	4,998,553.50	4,999,952.00	(1,398.50)	488.89	0.74%
Emera US Finance LP	29103DAJ5	Corporate	BBB-	Baa3	BBB	3.55%	06/15/2026	3,937,000.00	108.51	USD	4,272,048.11	4,424,806.63	(152,758.52)	41,152.59	0.63%
Santander Drive Auto Receivables Trust 2021-1	80286NAB2	Asset-Backed	-	Aaa	AAA	0.29%	11/15/2023	4,250,000.00	100.02	USD	4,250,811.75	4,249,887.80	923.95	547.78	0.63%
Fannie Mae Pool	3140QC5H5	POOL	-	-	-	3.50%	03/01/2050	3,273,706.16	107.53	USD	3,520,181.83	3,361,687.02	158,494.81	9,548.31	0.52%
World Financial Network Credit Card Master Trust	981464HC7	Asset-Backed	AAA	-	AAA	2.49%	04/15/2026	3,261,000.00	102.54	USD	3,343,930.49	3,318,322.27	25,608.22	3,608.84	0.49%
Boeing Co/The	097023CT0	Corporate	BBB-	Baa2	BBB-	4.88%	05/01/2025	2,981,000.00	111.43	USD	3,321,617.70	3,105,756.52	215,861.18	60,551.56	0.49%
Westpac Banking Corp	961214DF7	Corporate	BBB+	Baa1	A-	ADJ%	11/23/2031	2,917,000.00	110.51	USD	3,223,682.76	3,303,860.02	(80,177.26)	44,825.86	0.48%
Great Wolf Trust 2019-WOLF	39152TAA8	CMBS	-	Aaa	-	ADJ%	12/15/2036	3,216,000.00	100.01	USD	3,216,479.83	3,207,960.00	8,519.83	1,731.28	0.47%
Sabine Pass Liquefaction LLC	785592AV8	Corporate	BBB-	Baa3	BBB-	5.88%	06/30/2026	2,694,000.00	117.22	USD	3,157,926.68	3,152,915.70	5,010.98	40,007.77	0.47%
American Express Credit Account Master Trust	02582JN1	Asset-Backed	AA+	-	A+	2.20%	04/15/2025	3,068,000.00	102.68	USD	3,150,211.36	3,067,747.81	82,463.55	2,999.82	0.46%
Indonesia Government International Bond	455780CV6	Government	BBB	Baa2	BBB	1.85%	03/12/2031	3,160,000.00	96.19	USD	3,039,475.14	3,145,400.80	(105,925.66)	12,828.72	0.45%
Biogen Inc	09062XAH6	Corporate	A-	Baa1	-	2.25%	05/01/2030	3,106,000.00	97.09	USD	3,015,607.76	3,105,161.38	(89,553.62)	29,118.75	0.44%
Qatar Government International Bond	74727PAU5	Government	AA-	Aa3	AA-	3.25%	06/02/2026	2,755,000.00	108.82	USD	2,997,853.25	2,891,115.00	106,738.25	29,597.12	0.44%
CARLYLE US CLO 2021-1 LTD	14316MAA9	Collateralized Debt	AAA	-	-	ADJ%	04/15/2034	2,860,000.00	100.01	USD	2,860,359.50	2,860,000.00	359.50	1,691.75	0.42%
NiSource Inc	65473QBE2	Corporate	BBB+	Baa2	BBB	3.49%	05/15/2027	2,631,000.00	108.65	USD	2,858,692.45	2,762,102.73	96,589.72	34,688.27	0.42%
Glencore Funding LLC	378272AV0	Corporate	BBB+	Baa1	-	4.88%	03/12/2029	2,494,000.00	114.07	USD	2,844,934.08	2,920,874.41	(75,940.33)	6,416.85	0.42%
Westlake Automobile Receivables Trust 2020-2	96042PAB8	Asset-Backed	AAA	-	-	0.93%	02/15/2024	2,741,337.91	100.29	USD	2,749,230.22	2,741,195.64	8,034.58	1,133.09	0.41%
CIFC Funding 2021-1 Ltd	12563EAA1	Collateralized Debt	AAA	-	-	ADJ%	04/25/2033	2,690,000.00	99.98	USD	2,689,592.73	2,690,000.00	(407.27)	2,606.47	0.40%
Petroleos Mexicanos	71654QCK6	Corporate	BBB	Ba2	BB-	5.35%	02/12/2028	2,750,000.00	97.41	USD	2,678,775.00	2,423,390.00	255,385.00	20,025.35	0.39%
Cox Communications Inc	224044BV8	Corporate	BBB	Baa2	BBB+	8.38%	03/01/2039	1,646,000.00	162.32	USD	2,671,710.15	2,432,543.37	239,166.78	11,487.71	0.39%
Dryden 58 Clo Ltd	26245RAE0	Collateralized Debt	-	Aa2	NR	ADJ%	07/17/2031	2,650,000.00	100.08	USD	2,652,048.98	2,653,047.50	(998.52)	9,133.91	0.39%
Alcon Finance Corp	01400EAD5	Corporate	BBB	Baa2	-	2.60%	05/27/2030	2,490,000.00	100.39	USD	2,499,833.81	2,524,266.50	(24,432.69)	22,299.33	0.37%
BAT Capital Corp	05526DBN4	Corporate	BBB+	Baa2	BBB	4.91%	04/02/2030	2,104,000.00	114.30	USD	2,404,928.35	2,511,544.80	(106,616.45)	51,324.39	0.35%
General Electric Co	369604BQ5	Corporate	BBB-	Baa3	BB+	ADJ%	06/15/2199	2,512,000.00	94.63	USD	2,376,980.00	2,325,375.00	51,605.00	4,168.24	0.35%
HCA Inc	404119BX6	Corporate	BBB-	Baa3	BB+	4.13%	06/15/2029	2,089,000.00	110.93	USD	2,317,372.55	2,314,047.97	3,324.58	25,372.65	0.34%
CommonSpirit Health	20268JAB9	Corporate	BBB+	Baa1	BBB+	3.35%	10/01/2029	2,160,000.00	106.89	USD	2,308,727.71	2,184,776.58	123,951.13	36,147.60	0.34%
General Motors Financial Co Inc	37045XCY0	Corporate	BBB	Baa3	BBB-	3.60%	06/21/2030	2,135,000.00	105.60	USD	2,254,644.78	2,074,579.50	180,065.28	21,350.00	0.33%
CSMC Series 2019-UVIL	12656DAA1	CMBS	-	Aaa	-	3.16%	12/15/2041	2,183,000.00	102.69	USD	2,241,668.78	2,248,476.90	(6,808.12)	5,747.66	0.33%

Name of Security	Identifier	Security Type	S & P Rating	Moody's Rating	Fitch Rating	Coupon Rate %	Maturity	Quantity	Price	Price Currency	Market Value	Cost of Investment \$	Unrealized Gain/Loss*	Accrued Income	Total Assets
Kayne CLO 10 Ltd	48662LAA9	Collateralized Debt	AAA	-	AAA	ADJ%	04/23/2034	2,230,000.00	100.00	USD	2,230,016.28	2,230,000.00	16.28	1,100.72	0.33%
Boeing Co/The	097023CU7	Corporate	BBB-	Baa2	BBB-	5.04%	05/01/2027	1,942,000.00	114.10	USD	2,215,730.09	1,998,408.40	217,321.69	40,782.00	0.33%
nVent Finance Sarl	67078AD5	Corporate	BBB-	-	BBB-	4.55%	04/15/2028	2,040,000.00	106.02	USD	2,162,735.93	2,027,562.89	135,173.04	42,800.33	0.32%
SCF Equipment Leasing 2019-1 LLC	78397AAD6	Asset-Backed	-	Aa1	-	3.92%	11/20/2026	2,132,000.00	100.62	USD	2,145,176.61	2,131,239.30	13,937.31	2,553.66	0.32%
ME Funding LLC 2019-1	55282GAA5	Asset-Backed	-	-	-	6.45%	07/30/2049	1,986,850.00	104.19	USD	2,070,137.16	2,058,356.96	11,780.20	21,707.88	0.31%
Flagship Credit Auto Trust 2021-1	33843WAA9	Asset-Backed	AAA	-	-	0.31%	06/16/2025	2,039,119.06	99.92	USD	2,037,575.04	2,039,005.69	(1,430.65)	280.95	0.30%
Neuberger Berman Loan Advisers CLO 35 Ltd	64133CAA7	Collateralized Debt	AAA	-	AAA	ADJ%	01/19/2033	2,000,000.00	100.52	USD	2,010,401.80	1,995,400.00	15,001.80	6,253.52	0.30%
Ford Motor Co	345370CA6	Corporate	BB+	Ba2	BB+	7.45%	07/16/2031	1,589,000.00	126.27	USD	2,006,438.25	1,999,663.70	6,774.55	24,662.60	0.30%
VEREIT Operating Partnership LP	92340LAA7	Corporate	BBB	Baa2	BBB	4.88%	06/01/2026	1,738,000.00	114.58	USD	1,991,414.56	1,751,021.02	240,393.54	28,242.50	0.29%
Qatar Government International Bond	74727PBA8	Government	AA-	Aa3	AA-	4.00%	03/14/2029	1,725,000.00	113.77	USD	1,962,480.75	2,029,031.25	(66,550.50)	3,258.33	0.29%
Aadvantage Loyalty IP	999J54009	Corporate	-	-	-	0.00%	03/10/2028	1,907,430.00	102.58	USD	1,956,613.08	1,888,355.70	68,257.38	0.00	0.29%
DFLD 2019-DPLO	054970AN8	CMBS	-	-	NR	ADJ%	10/15/2034	1,910,000.00	99.35	USD	1,897,663.12	1,892,716.02	4,947.10	2,115.96	0.28%
Drive Auto Receivables Trust 2017-B	26208DAG1	Asset-Backed	AAA	NR	-	5.30%	07/15/2024	1,857,331.43	100.53	USD	1,867,119.20	1,900,427.32	(33,308.12)	4,375.05	0.28%
Oracle Corp	68389XBV6	Corporate	A	Baa2	BBB+	2.95%	04/01/2030	1,809,000.00	103.19	USD	1,866,777.72	2,016,347.58	(149,569.86)	26,682.75	0.28%
Westlake Automobile Receivables Trust 2021-1	96043FAG8	Asset-Backed	BB	-	-	2.33%	08/17/2026	1,850,000.00	99.93	USD	1,848,651.72	1,850,077.90	(1,426.18)	1,676.31	0.27%
Lending Funding Trust 2020-2	51507KAA4	Asset-Backed	A	-	-	2.32%	04/21/2031	1,840,000.00	100.16	USD	1,842,906.10	1,839,832.19	3,073.91	1,304.36	0.27%
Kayne CLO 7 Ltd	48661CAA0	Collateralized Debt	AAA	-	AAA	ADJ%	04/17/2033	1,822,404.00	100.42	USD	1,830,101.47	1,822,404.00	7,697.47	5,187.95	0.27%
Dell International LLC / EMC Corp	25272KAA7	Corporate	BBB-	Baa3	BBB-	8.35%	07/15/2046	1,189,000.00	152.44	USD	1,812,458.75	1,480,240.95	332,217.80	20,959.43	0.27%
Exeter Automobile Receivables Trust 2020-3	30166NAJ5	Asset-Backed	BB	NR	-	3.44%	08/17/2026	1,750,000.00	103.16	USD	1,805,261.50	1,807,695.31	(2,433.81)	2,675.56	0.27%
Equinix Inc	29444UBL9	Corporate	BBB-	Baa3	BBB-	1.55%	03/15/2028	1,856,000.00	95.68	USD	1,775,842.65	1,854,311.04	(78,468.39)	1,278.58	0.26%
Wells Fargo Commercial Mortgage Trust 2017-C41	95001ABG0	CMBS	-	Aa3	AAA	ADJ%	11/15/2050	1,629,962.00	108.37	USD	1,766,372.38	1,734,264.48	32,107.90	5,141.17	0.26%
Anglo American Capital PLC	034863AR1	Corporate	BBB	Baa2	BBB	4.75%	04/10/2027	1,530,000.00	114.81	USD	1,756,616.56	1,541,251.53	215,365.03	34,520.63	0.26%
Ford Credit Auto Owner Trust 2020-B	34533GAB5	Asset-Backed	AAA	-	AAA	0.50%	02/15/2023	1,747,525.70	100.10	USD	1,749,292.80	1,747,448.81	1,843.99	388.34	0.26%
NVR Inc	62944TAF2	Corporate	BBB+	Baa1	BBB+	3.00%	05/15/2030	1,703,000.00	102.71	USD	1,749,187.64	1,747,222.98	1,964.66	19,300.67	0.26%
Octagon Investment Partners XV Ltd	67590EBE3	Collateralized Debt	-	Aaa	-	ADJ%	07/19/2030	1,720,000.00	100.00	USD	1,720,017.20	1,720,000.00	17.20	4,380.43	0.25%
BX Trust 2018-GW	12433UAA3	CMBS	-	-	AAA	ADJ%	05/15/2035	1,710,000.00	100.11	USD	1,711,871.77	1,708,318.13	3,553.64	731.60	0.25%
Dryden 61 Clo Ltd	26251CAQ7	Collateralized Debt	-	Aaa	-	ADJ%	01/17/2032	1,710,000.00	100.01	USD	1,710,168.26	1,710,000.00	168.26	414.11	0.25%
Shackleton 2019-XIV Clo Ltd	81880XAC6	Collateralized Debt	-	Aa2	NR	ADJ%	07/20/2030	1,687,000.00	100.04	USD	1,687,742.45	1,687,000.00	742.45	7,066.84	0.25%
One New York Plaza Trust 2020-1NYP	68249DAE9	CMBS	NR	-	-	ADJ%	01/15/2026	1,660,000.00	101.19	USD	1,679,736.74	1,660,000.00	19,736.74	1,258.93	0.25%
Kraft Heinz Foods Co	50077LAB2	Corporate	BB+	Baa3	BB	4.38%	06/01/2046	1,571,000.00	104.78	USD	1,646,033.30	1,541,691.28	104,342.02	22,910.42	0.24%
Netflix Inc	64110LAX4	Corporate	BB+	Ba3	-	6.38%	05/15/2029	1,326,000.00	124.13	USD	1,645,897.50	1,525,432.19	120,465.31	31,934.50	0.24%
JD.com Inc	47215PAE6	Corporate	BBB+	Baa1	-	3.38%	01/14/2030	1,585,000.00	103.25	USD	1,636,577.83	1,618,940.15	17,637.68	11,441.72	0.24%
Vistra Operations Co LLC	92840VAD4	Corporate	BBB-	Baa3	BBB-	3.55%	07/15/2024	1,550,000.00	104.71	USD	1,622,986.35	1,650,780.94	(27,794.59)	11,616.39	0.24%
Macquarie Group Ltd	55608JAN8	Corporate	BBB+	A3	A-	ADJ%	03/27/2029	1,431,000.00	112.92	USD	1,615,860.23	1,428,467.13	187,393.10	739.99	0.24%
Carvana Auto Receivables Trust 2020-NP1	14687PAJ4	Asset-Backed	-	NR	-	5.20%	07/15/2027	1,500,000.00	107.63	USD	1,614,498.60	1,631,923.83	(17,425.23)	3,466.67	0.24%
Anglo American Capital PLC	034863AT7	Corporate	BBB	Baa2	BBB	4.00%	09/11/2027	1,457,000.00	110.34	USD	1,607,639.06	1,388,076.11	219,562.95	3,237.78	0.24%
Anthem Inc	036752AN3	Corporate	A	Baa2	BBB	2.25%	05/15/2030	1,632,000.00	98.50	USD	1,607,474.26	1,661,579.44	(54,105.18)	13,872.00	0.24%
Starwood Mortgage Residential Trust 2020-3	85573MAA7	CMO	AAA	-	-	ADJ%	04/25/2065	1,557,743.73	101.20	USD	1,576,426.84	1,557,723.32	18,703.52	1,929.01	0.23%
Baker Hughes a GE Co LLC / Baker Hughes Co-Obligor Inc	05723KAE0	Corporate	A-	A3	-	3.34%	12/15/2027	1,460,000.00	107.14	USD	1,564,199.41	1,567,522.64	(3,323.23)	14,345.39	0.23%
UBS AG	BMJ6SQ4	Corporate	BBB+	-	A-	5.13%	05/15/2024	1,399,000.00	110.33	USD	1,543,453.75	1,397,416.25	146,037.50	62,935.57	0.23%
Toronto-Dominion Bank/The	891160MJ9	Corporate	A-	A2	-	ADJ%	09/15/2031	1,378,000.00	109.68	USD	1,511,385.62	1,394,999.21	116,386.41	2,220.11	0.22%
OCP CLO 2019-16 Ltd	67570QAK7	Collateralized Debt	AAA	-	-	ADJ%	04/10/2033	1,510,000.00	100.00	USD	1,510,000.00	1,510,000.00	0.00	0.00	0.22%
SCF Equipment Leasing 2019-2 LLC	784034AC4	Asset-Backed	-	Aa2	-	2.76%	08/20/2026	1,442,000.00	104.03	USD	1,500,076.55	1,441,824.80	58,251.75	1,216.09	0.22%
Westlake Automobile Receivables Trust 2020-3	96042QAN0	Asset-Backed	BB	-	-	3.34%	06/15/2026	1,450,000.00	103.15	USD	1,495,728.65	1,497,578.13	(1,849.48)	2,152.44	0.22%
Delta Air Lines Inc	247361ZX9	Corporate	BB+	Baa2	BBB-	7.00%	05/01/2025	1,287,000.00	115.28	USD	1,483,636.24	1,287,000.00	196,636.24	37,537.50	0.22%
Regeneron Pharmaceuticals Inc	75886FAE7	Corporate	BBB+	Baa3	-	1.75%	09/15/2030	1,599,000.00	92.60	USD	1,480,699.92	1,597,369.02	(116,669.10)	1,243.67	0.22%
Diamondback Energy Inc	25278XAR0	Corporate	BBB-	Ba1	BBB	3.13%	03/24/2031	1,479,000.00	99.92	USD	1,477,809.83	1,473,961.43	3,848.40	898.70	0.22%
Saudi Government International Bond	80413TAT6	Government	-	A1	A	3.25%	10/22/2030	1,400,000.00	105.43	USD	1,476,048.00	1,461,600.00	14,448.00	20,095.83	0.22%
ALM VII Ltd	00163GBC0	Collateralized Debt	AA	NR	-	ADJ%	07/15/2029	1,468,000.00	100.14	USD	1,470,042.87	1,468,000.00	2,042.87	6,481.02	0.22%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	00774MAC9	Corporate	BBB	Baa3	BBB-	3.50%	01/15/2025	1,388,000.00	104.93	USD	1,456,496.56	1,317,568.76	138,927.80	10,255.78	0.21%
Avolon Holdings Funding Ltd	05401AAL5	Corporate	BBB-	Baa3	BBB-	4.25%	04/15/2026	1,379,000.00	104.83	USD	1,445,674.08	1,474,008.95	(28,334.87)	20,838.22	0.21%
Laredo Petroleum Inc	516806AF3	Corporate	B	Ca1	-	9.50%	01/15/2025	1,499,000.00	96.35	USD	1,444,316.48	1,482,707.50	(38,391.02)	30,063.28	0.21%
Citigroup Inc	172967ME8	Corporate	BBB+	A3	A	ADJ%	03/20/2030	1,294,000.00	110.82	USD	1,434,010.68	1,294,000.00	140,010.68	1,573.65	0.21%
Wells Fargo Commercial Mortgage Trust 2015-C28	94989JBH8	CMBS	-	NR	-	ADJ%	05/15/2048	1,489,000.00	96.15	USD	1,431,658.16	1,274,141.49	157,516.67	5,080.38	0.21%

Name of Security	Identifier	Security Type	S & P Rating	Moody's Rating	Fitch Rating	Coupon Rate %	Maturity	Quantity	Price	Price Currency	Market Value	Cost of Investment \$	Unrealized Gain/Loss*	Accrued Income	Total Assets
Playtika Holding Corp	999H82012	Corporate	-	-	-	0.00%	03/05/2028	1,436,320.00	99.56	USD	1,430,036.10	1,429,138.40	897.70	0.00	0.21%
Verus Securitization Trust 2020-5	92538CAA9	CMO	AAA	-	-	ADJ%	05/25/2065	1,416,519.82	100.31	USD	1,420,972.23	1,416,510.62	4,461.61	1,437.77	0.21%
Ghana Government International Bond	37443GAG6	Government	B-	B3	B	6.38%	02/11/2027	1,455,000.00	96.89	USD	1,409,762.60	1,349,512.50	60,250.10	12,882.81	0.21%
Peruvian Government International Bond	715638DE9	Government	BBB+	A3	BBB+	2.39%	01/23/2026	1,366,000.00	103.12	USD	1,408,646.52	1,397,556.20	11,090.32	6,171.89	0.21%
FirstEnergy Corp	337932AH0	Corporate	BB	Ba1	BB+	4.40%	07/15/2027	1,299,000.00	107.61	USD	1,397,897.72	1,394,807.28	3,090.44	12,066.27	0.21%
WEA Finance LLC	92928QAH1	Corporate	BBB+	Baa2	-	2.88%	01/15/2027	1,400,000.00	99.54	USD	1,393,593.17	1,413,692.14	(20,098.97)	8,497.22	0.21%
HAT Holdings I LLC / HAT Holdings II LLC	418751AA1	Corporate	BB+	-	BB+	5.25%	07/15/2024	1,324,000.00	103.45	USD	1,369,651.52	1,356,631.25	13,020.27	14,674.33	0.20%
Galaxy Pipeline Assets Bidco Ltd	36321PAC4	Corporate	-	Aa2	AA	3.25%	09/30/2040	1,413,000.00	95.78	USD	1,353,323.57	1,413,000.00	(59,676.43)	127.56	0.20%
Freeport-McMoRan Inc	35671DCE3	Corporate	BB	Ba1	BB+	4.13%	03/01/2028	1,282,000.00	105.31	USD	1,350,042.15	1,277,425.00	72,617.15	4,406.88	0.20%
Rite Aid Corp	767754CL6	Corporate	CCC-	Caa1	BB-	8.00%	11/15/2026	1,278,000.00	105.13	USD	1,343,497.50	1,215,371.75	128,125.75	21,584.00	0.20%
Kohl's Corp	500255AV6	Corporate	BBB-	Baa2	BBB-	5.55%	07/17/2045	1,170,000.00	113.61	USD	1,329,189.62	1,339,634.64	(10,445.02)	13,347.75	0.20%
BX Trust 2019-OC11	05606FAA1	CMBS	-	Aaa	-	3.20%	12/09/2041	1,251,000.00	104.77	USD	1,310,629.92	1,288,463.82	22,166.10	3,338.09	0.19%
Citigroup Inc	172967LD1	Corporate	BBB+	A3	A	ADJ%	01/10/2028	1,186,000.00	110.00	USD	1,304,647.96	1,349,233.98	(44,586.02)	10,372.46	0.19%
Kayne CLO 5 Ltd	48661LAA0	Collateralized Debt	-	Aaa	AAA	ADJ%	07/24/2032	1,300,000.00	100.26	USD	1,303,337.36	1,298,050.00	5,287.36	3,736.47	0.19%
Nigeria Government International Bond	65412JAD5	Government	B-	B2	B	7.14%	02/23/2030	1,265,000.00	102.27	USD	1,293,658.58	1,194,462.50	99,196.08	9,537.89	0.19%
National Fuel Gas Co	636180BQ3	Corporate	BBB-	Baa3	BBB	5.50%	01/15/2026	1,122,000.00	114.38	USD	1,283,343.88	1,116,591.96	166,751.92	13,027.67	0.19%
Owens Corning	690742AJ0	Corporate	BBB	Baa3	BBB-	3.95%	08/15/2029	1,151,000.00	110.16	USD	1,267,966.12	1,304,382.26	(36,416.14)	5,809.35	0.19%
United States Treasury Note/Bond	912810SK5	Government	-	Aaa	AAA	2.38%	11/15/2049	1,271,000.00	99.39	USD	1,263,230.02	1,643,164.69	(379,934.67)	11,424.08	0.19%
MEG Energy Corp	552704AE8	Corporate	B-	B3	BB-	7.13%	02/01/2027	1,192,000.00	104.94	USD	1,250,855.00	1,222,162.50	28,692.50	14,155.00	0.18%
MHP Lux SA	59318YAB4	Corporate	B	-	B+	6.25%	09/19/2029	1,240,000.00	100.24	USD	1,242,957.15	1,161,125.00	81,832.15	2,583.33	0.18%
Transocean Guardian Ltd	893800AA0	Corporate	CCC+	Caa1	-	5.88%	01/15/2024	1,413,750.00	87.69	USD	1,239,682.03	1,244,012.99	(4,330.96)	17,534.43	0.18%
Ausgrid Finance Pty Ltd	052113AB3	Corporate	BBB	Baa1	-	4.35%	08/01/2028	1,118,000.00	110.49	USD	1,235,275.71	1,129,956.90	105,318.81	8,105.50	0.18%
CIFC Funding 2019-III Ltd	12554VAJ5	Collateralized Debt	-	Baa3	NR	ADJ%	07/16/2032	1,210,000.00	100.41	USD	1,214,924.22	1,214,235.00	689.22	9,494.58	0.18%
Octagon Investment Partners 48 Ltd	67577UAA3	Collateralized Debt	AAA	-	AAA	ADJ%	10/20/2031	1,200,000.00	100.49	USD	1,205,830.68	1,200,000.00	5,830.68	10,563.86	0.18%
Hardee's Funding LLC	411707AD4	Asset-Backed	BBB	-	-	4.96%	06/20/2048	1,140,750.00	105.60	USD	1,204,612.61	1,140,750.00	63,862.61	1,728.52	0.18%
Occidental Petroleum Corp	674599EF8	Corporate	BB-	Ba2	BB	6.13%	01/01/2031	1,086,000.00	110.61	USD	1,201,197.45	1,248,900.00	(47,702.55)	18,292.31	0.18%
SCF Equipment Leasing 2021-1 LLC	783897AF8	Asset-Backed	-	Baa3	-	1.93%	09/20/2030	1,210,000.00	98.88	USD	1,196,413.64	1,209,813.54	(13,399.90)	713.56	0.18%
New Jersey Transportation Trust Fund Authority	6461366S5	Municipal	BBB	Baa1	BBB+	4.13%	06/15/2042	1,140,000.00	104.91	USD	1,195,939.23	1,254,015.55	(58,076.32)	13,866.39	0.18%
OneMain Finance Corp	85172FAR0	Corporate	BB-	Ba3	-	5.38%	11/15/2029	1,093,000.00	106.63	USD	1,165,411.25	1,031,641.25	133,770.00	22,193.97	0.17%
PSEG Power LLC	69362BAJ1	Corporate	BBB	Baa1	WD	8.63%	04/15/2031	770,000.00	150.90	USD	1,161,891.52	1,075,974.09	85,917.43	30,623.54	0.17%
Oregon State University	68608WAL6	Municipal	AA	Aa3	-	3.42%	03/01/2060	1,147,000.00	100.44	USD	1,152,032.46	1,198,764.11	(46,731.65)	3,272.77	0.17%
Credit Suisse Mortgage Capital Certificates	12659LAA0	CMO	-	-	AAA	ADJ%	04/25/2065	1,141,413.43	100.70	USD	1,149,426.84	1,141,405.21	8,021.63	1,537.10	0.17%
Morgan Stanley	61746BEF9	Corporate	BBB+	A1	A	3.63%	01/20/2027	1,036,000.00	109.81	USD	1,137,648.90	1,168,094.58	(30,445.68)	7,406.68	0.17%
Marble Point CLO XVII Ltd	56606CAA1	Collateralized Debt	NR	Aaa	AAA	ADJ%	04/20/2033	1,134,614.00	100.02	USD	1,134,840.81	1,134,614.00	226.81	3,410.27	0.17%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	46645WAC7	CMBS	AA-	-	-	ADJ%	07/05/2033	1,130,000.00	100.21	USD	1,132,338.42	1,127,175.00	5,163.42	1,146.67	0.17%
Gracie Point International Funding 2020-B	38411DAB0	Asset-Backed	-	-	-	ADJ%	05/02/2023	1,124,466.00	100.24	USD	1,127,173.83	1,124,466.00	2,707.83	2,356.82	0.17%
Saudi Arabian Oil Co	80414L2C8	Corporate	-	A1	A	2.88%	04/16/2024	1,050,000.00	105.42	USD	1,106,941.98	1,040,959.50	65,982.48	13,835.94	0.16%
EPR Properties	26884UAE9	Corporate	BB+	Baa3	BB+	4.95%	04/15/2028	1,069,000.00	103.05	USD	1,101,578.26	1,174,723.21	(73,144.95)	24,399.93	0.16%
DBWF 2018-GLKS Mortgage Trust	23307GAA4	CMBS	-	-	AAA	ADJ%	12/19/2030	1,100,000.00	100.11	USD	1,101,253.56	1,088,744.00	12,509.56	452.83	0.16%
Navigent Corp	63938CAK4	Corporate	B+	Ba3	BB-	5.00%	03/15/2027	1,091,000.00	100.39	USD	1,095,233.08	1,091,000.00	4,233.08	2,424.44	0.16%
Barings CLO Ltd 2020-I	06762LAE8	Collateralized Debt	A	-	-	ADJ%	10/15/2032	1,090,000.00	100.41	USD	1,094,502.14	1,094,360.00	142.14	6,422.98	0.16%
COMM 2014-CCRE17 Mortgage Trust	12631DBB8	CMBS	-	Aaa	AAA	3.98%	05/10/2047	1,000,000.00	108.73	USD	1,087,325.20	1,010,937.50	76,387.70	3,314.17	0.16%
Westpac Banking Corp	961214EM1	Corporate	BBB+	Baa1	A-	ADJ%	02/04/2030	1,047,000.00	103.13	USD	1,079,729.22	1,088,534.49	(8,805.27)	4,797.53	0.16%
Egypt Government International Bond	03846JW71	Government	B	B2	B+	7.60%	03/01/2029	995,000.00	106.72	USD	1,061,878.93	1,028,407.50	33,471.43	6,301.92	0.16%
Sri Lanka Government International Bond	85227SAK2	Government	CCC+	Caa1	CCC	5.88%	07/25/2022	1,340,000.00	78.75	USD	1,055,250.00	944,366.24	110,883.76	14,432.92	0.16%
Nordstrom Inc	655664AT7	Corporate	BB+	Baa3	BBB-	4.38%	04/01/2030	1,027,000.00	102.48	USD	1,052,517.64	1,009,680.00	42,837.64	22,465.63	0.16%
Atrium Hotel Portfolio Trust 2018-ATRM	04965KAA8	CMBS	AAA	-	-	ADJ%	06/15/2035	1,050,000.00	100.12	USD	1,051,237.95	1,040,862.19	10,375.76	523.60	0.15%
Mountain View CLO 2017-1 LLC	62432HAJ9	Collateralized Debt	-	Aaa	AAA	ADJ%	10/16/2029	1,046,968.00	99.97	USD	1,046,659.46	1,046,968.00	(308.54)	2,750.13	0.15%
Zhenro Properties Group Ltd	BJ5JM53	Corporate	NR	B2	-	8.65%	01/21/2023	1,000,000.00	103.25	USD	1,032,472.99	1,025,000.00	7,472.99	16,819.44	0.15%
Octagon Investment Partners 29 Ltd	67591JAL6	Collateralized Debt	AAA	Aaa	-	ADJ%	01/24/2033	1,027,655.00	100.24	USD	1,030,104.83	1,027,655.00	2,449.83	2,633.41	0.15%
Continental Resources Inc/OK	212015AT8	Corporate	BB+	Ba1	BBB-	5.75%	01/15/2031	905,000.00	113.14	USD	1,023,880.80	1,016,993.75	6,887.05	18,213.13	0.15%
HCA Inc	404119BT5	Corporate	BBB-	Baa3	BB+	5.25%	06/15/2026	886,000.00	115.01	USD	1,018,976.20	902,249.20	116,727.00	13,696.08	0.15%
Country Garden Holdings Co Ltd	BYWC9H1	Corporate	-	Baa3	BBB-	4.75%	09/28/2023	993,000.00	102.29	USD	1,015,750.11	958,985.75	56,764.36	393.06	0.15%
Cikarang Listrindo Tbk PT	536576AD3	Corporate	BB+	Ba2	-	4.95%	09/14/2026	985,000.00	102.51	USD	1,009,674.25	1,021,550.00	(11,875.75)	2,302.44	0.15%
Murphy Oil Corp	626717AM4	Corporate	BB	Ba3	BB+	5.88%	12/01/2027	1,023,000.00	98.09	USD	1,003,501.62	1,026,975.00	(23,473.38)	20,033.75	0.15%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-LAQ	46649VAG6	CMBS	-	-	AA-	ADJ%	06/15/2032	995,200.01	100.20	USD	997,228.53	995,511.00	1,717.53	660.76	0.15%

Name of Security	Identifier	Security Type	S & P Rating	Moody's Rating	Fitch Rating	Coupon Rate %	Maturity	Quantity	Price	Price Currency	Market Value	Cost of Investment \$	Unrealized Gain/Loss*	Accrued Income	Total Assets
Morgan Stanley	6174468G7	Corporate	BBB+	A1	A	ADJ%	01/23/2030	870,000.00	114.58	USD	996,825.62	1,055,431.80	(58,606.18)	7,281.61	0.15%
Phosagro DAO Via Phosagro Bond Funding DAC	71922LAB5	Corporate	BBB-	Baa3	BBB-	3.95%	04/24/2023	960,000.00	103.51	USD	993,681.60	960,000.00	33,681.60	16,533.15	0.15%
Michigan Finance Authority	59447TXW8	Municipal	AA-	Aa3	AA-	3.08%	12/01/2034	940,000.00	105.10	USD	987,933.61	946,260.40	41,673.21	9,663.20	0.15%
Hilcorp Energy I LP / Hilcorp Finance Co	431318AU8	Corporate	BB-	Ba3	-	5.75%	02/01/2029	977,000.00	101.06	USD	987,380.63	989,915.00	(2,534.37)	10,767.35	0.15%
Western Midstream Operating LP	958667AC1	Corporate	BB	Ba2	BB	5.30%	02/01/2030	905,000.00	108.72	USD	983,929.58	838,847.50	145,082.08	7,994.17	0.15%
Carnival Corp	143658BC5	Corporate	BB-	Ba2	-	11.50%	04/01/2023	855,000.00	114.77	USD	981,287.78	846,450.00	134,837.78	49,162.50	0.14%
Levi Strauss & Co	52736RBJ0	Corporate	BB+	Ba2	BB	3.50%	03/01/2031	1,008,000.00	96.63	USD	973,980.00	1,035,720.00	(61,740.00)	4,116.00	0.14%
Prosus NV	74365PAE8	Corporate	BBB-	Baa3	-	3.83%	02/08/2051	1,100,000.00	88.05	USD	968,542.45	1,099,912.00	(131,369.55)	13,231.04	0.14%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	00774MAE5	Corporate	BBB	Baa3	BBB-	3.88%	01/23/2028	916,000.00	104.84	USD	960,368.40	886,843.72	73,524.68	6,704.61	0.14%
Globo Comunicacao e Participacoes SA	37959DAB0	Corporate	BB+	Ba1	-	4.88%	01/22/2030	950,000.00	101.04	USD	959,908.50	950,000.00	9,908.50	8,876.56	0.14%
Eskom Holdings SOC Ltd	29646AAA4	Corporate	CCC+	Caa2	-	6.75%	08/06/2023	925,000.00	103.58	USD	958,152.00	975,265.00	(17,113.00)	9,539.06	0.14%
Quicken Loans LLC / Quicken Loans Co-Issuer Inc	74841CAA9	Corporate	BB+	Ba1	-	3.63%	03/01/2029	993,000.00	96.44	USD	957,624.38	995,520.00	(37,895.62)	2,999.69	0.14%
SLC Student Loan Trust 2008-1	78444LAD5	Asset-Backed	AAA	Aa1	AA	ADJ%	12/15/2032	923,611.39	102.96	USD	950,991.11	953,628.11	(2,637.00)	778.04	0.14%
Petroleos Mexicanos	71654QBW1	Corporate	BBB	Ba2	BB-	4.50%	01/23/2026	956,000.00	99.46	USD	950,818.48	927,581.50	23,236.98	8,126.00	0.14%
Bayer US Finance II LLC	07274NAE3	Corporate	BBB	Baa1	BBB+	3.88%	12/15/2023	881,000.00	107.86	USD	950,281.64	894,179.76	56,101.88	10,051.97	0.14%
World Financial Network Credit Card Master Trust	981464GS3	Asset-Backed	AAA	-	AAA	3.46%	07/15/2025	936,000.00	101.44	USD	949,494.50	961,959.38	(12,464.88)	1,439.36	0.14%
Massachusetts School Building Authority	576000XQ1	Municipal	AA	Aa3	AA+	3.40%	10/15/2040	895,000.00	105.03	USD	940,034.97	906,563.40	33,471.57	14,010.98	0.14%
Tenet Healthcare Corp	88033GCX6	Corporate	CCC+	B1	B	6.25%	02/01/2027	885,000.00	105.73	USD	935,675.10	911,772.50	23,902.60	9,218.75	0.14%
Benchmark 2018-B5 Mortgage Trust	08160BAK0	CMBS	NR	-	A-	ADJ%	07/15/2051	850,000.00	109.18	USD	928,036.29	950,207.03	(22,170.74)	3,265.40	0.14%
Citigroup Commercial Mortgage Trust 2016-GC36	17324TAN9	CMBS	-	NR	BB	2.85%	02/10/2049	1,250,000.00	74.24	USD	927,999.38	744,637.38	183,362.00	2,968.75	0.14%
Vista Point Securitization Trust 2020-2	92838TAA9	CMO	AAA	-	-	ADJ%	04/25/2065	921,882.12	100.56	USD	927,073.51	921,872.26	5,201.25	1,133.15	0.14%
FirstEnergy Corp	337932AL1	Corporate	BB	Ba1	BB+	2.65%	03/01/2030	973,000.00	95.24	USD	926,719.12	1,015,539.56	(88,820.44)	2,148.71	0.14%
Healthcare Trust of America Holdings LP	42225UAG9	Corporate	BBB	Baa2	-	3.10%	02/15/2030	895,000.00	103.35	USD	924,996.60	891,939.10	33,057.50	3,545.19	0.14%
Global Aircraft Leasing Co Ltd	37960JAA6	Corporate	A-	B1	-	6.50%	09/15/2024	962,293.00	95.74	USD	921,261.90	936,563.01	(15,301.11)	2,779.96	0.14%
KKR CLO 18 Ltd	48251JAE3	Collateralized Debt	-	Aa2	NR	ADJ%	07/18/2030	920,000.00	100.12	USD	921,124.98	906,660.00	14,464.98	3,543.16	0.14%
HCA Inc	404119BU2	Corporate	BBB-	Baa3	BB+	4.50%	02/15/2027	820,000.00	112.24	USD	920,397.59	938,867.20	(18,469.61)	4,715.00	0.14%
Advocate Health & Hospitals Corp	007589AD6	Corporate	AA	Aa3	AA	2.21%	06/15/2030	883,000.00	99.37	USD	877,392.97	931,856.39	(54,463.42)	5,748.48	0.13%
Prosus NV	62856RAC9	Corporate	BBB-	Baa3	WD	5.50%	07/21/2025	770,000.00	113.74	USD	875,767.20	789,817.00	85,950.20	8,234.72	0.13%
Ball Corp	058498AW6	Corporate	BB+	Ba1	-	2.88%	08/15/2030	894,000.00	96.45	USD	862,263.00	894,000.00	(31,737.00)	3,284.21	0.13%
Oracle Corp	68389XCE3	Corporate	A	Baa2	BBB+	2.88%	03/25/2031	846,000.00	101.88	USD	861,899.63	844,688.70	17,210.93	472.94	0.13%
Suzano Austria GmbH	86964WAJ1	Corporate	BBB-	-	BBB-	3.75%	01/15/2031	821,000.00	103.06	USD	846,110.29	826,127.50	19,982.79	6,499.58	0.12%
Wachovia Corp	337358BH7	Corporate	BBB	A3	A-	ADJ%	08/01/2026	660,000.00	127.89	USD	844,061.83	848,911.84	(4,850.01)	8,331.40	0.12%
Eaton Vance CLO 2019-1 Ltd	27830XAJ5	Collateralized Debt	-	Baa3	NR	ADJ%	04/15/2031	830,000.00	100.14	USD	831,127.80	832,241.00	(1,113.20)	6,993.56	0.12%
Citigroup Inc	172967ML2	Corporate	BBB+	A3	A	ADJ%	01/29/2031	816,000.00	100.59	USD	820,818.56	820,773.60	44.96	3,746.62	0.12%
Life 2021-BMR Mortgage Trust	53218CAJ9	CMBS	-	-	-	ADJ%	03/15/2038	800,000.00	100.39	USD	803,135.04	800,000.00	3,135.04	82.49	0.12%
CPS Auto Receivables Trust 2020-C	12597TAC4	Asset-Backed	-	A1	-	1.71%	08/17/2026	785,000.00	101.87	USD	799,692.22	784,983.59	14,708.63	596.60	0.12%
Empresa Nacional del Petroleo	29245JAJ1	Corporate	BB+	Baa3	A-	3.75%	08/05/2026	750,000.00	105.43	USD	790,730.93	775,865.00	14,865.93	4,375.00	0.12%
Diamondback Energy Inc	25278XAN9	Corporate	BBB-	Ba1	BBB	3.50%	12/01/2029	756,000.00	103.86	USD	785,184.16	521,640.00	263,544.16	8,820.00	0.12%
Seattle Children's Hospital	81257VAB7	Corporate	-	Aa2	AA	2.72%	10/01/2050	853,000.00	91.81	USD	783,140.42	853,000.00	(69,859.58)	3,221.26	0.12%
New York City Transitional Finance Authority Future Tax Secured Revenue	64971XQY7	Municipal	AAA	Aa1	AAA	1.95%	08/01/2034	835,000.00	93.07	USD	777,139.43	839,767.85	(62,628.42)	2,713.75	0.11%
Frontier Communications Corp	35906ABF4	Corporate	B+	B3	-	5.00%	05/01/2028	759,000.00	102.03	USD	774,373.55	759,000.00	15,373.55	13,282.50	0.11%
Verus Securitization Trust 2020-1	92536PA22	CMO	AAA	-	-	ADJ%	01/25/2060	764,313.88	101.20	USD	773,474.64	758,651.18	14,823.46	1,539.46	0.11%
Apache Corp	037411BE4	Corporate	BB+	Ba1	BB+	4.38%	10/15/2028	763,000.00	99.85	USD	761,855.50	658,617.50	103,238.00	15,392.47	0.11%
Apidos CLO XXXV	03768UAA7	Collateralized Debt	AAA	-	-	ADJ%	04/20/2034	760,000.00	100.00	USD	760,000.00	760,000.00	0.00	158.21	0.11%
Equinor ASA	656531AD2	Corporate	AA-	Aa2	-	7.15%	11/15/2025	605,000.00	125.12	USD	756,988.18	740,677.30	16,310.88	16,341.72	0.11%
PetSmart Inc / PetSmart Finance Corp	71677KAA6	Corporate	BB-	B1	-	4.75%	02/15/2028	739,000.00	102.40	USD	756,706.44	739,000.00	17,706.44	4,777.84	0.11%
CSAIL 2019-C18 Commercial Mortgage Trust	12597DAH8	CMBS	AA+	-	AAA	3.32%	12/15/2052	708,895.00	106.45	USD	754,607.53	730,155.47	24,452.06	1,962.10	0.11%
Longtrain Leasing III LLC 2015-1	543190AB8	Asset-Backed	A	-	-	4.06%	01/15/2045	738,083.28	101.45	USD	748,820.47	757,573.30	(8,752.83)	1,331.83	0.11%
Turkey Government International Bond	900123CJ7	Government	-	B2	BB-	4.25%	04/14/2026	820,000.00	91.10	USD	747,022.46	789,250.00	(42,227.54)	16,166.53	0.11%
American Airlines Inc	023771S58	Corporate	B	Ba3	B	11.75%	07/15/2025	602,000.00	123.82	USD	745,420.48	646,397.50	99,022.98	14,932.94	0.11%
Vertical US Newco Inc	92537RAA7	Corporate	B	B1	B+	5.25%	07/15/2027	702,000.00	104.88	USD	736,222.50	702,000.00	34,222.50	7,780.50	0.11%
COMM 2015-PC1 Mortgage Trust	12593GAK8	CMBS	-	NR	-	ADJ%	07/10/2050	730,000.00	100.54	USD	733,914.26	713,490.63	20,423.63	2,630.95	0.11%
Flagship Credit Auto Trust 2018-3	33844PAC9	Asset-Backed	AA+	-	-	3.59%	12/16/2024	725,000.00	101.11	USD	733,079.11	724,873.56	8,205.55	1,156.78	0.11%
American Axle & Manufacturing Inc	02406PAU4	Corporate	B	B2	WD	6.50%	04/01/2027	705,000.00	103.88	USD	732,318.75	636,262.50	96,056.25	22,912.50	0.11%

Name of Security	Identifier	Security Type	S & P Rating	Moody's Rating	Fitch Rating	Coupon Rate %	Maturity	Quantity	Price	Price Currency	Market Value	Cost of Investment \$	Unrealized Gain/Loss*	Accrued Income	Total Assets
Time Warner Entertainment Co LP	88731EAJ9	Corporate	BBB-	Ba1	BBB-	8.38%	07/15/2033	502,000.00	144.92	USD	727,481.51	658,786.94	68,694.57	8,875.64	0.11%
TransDigm Inc	893647BB2	Corporate	B-	B3	WD	6.38%	06/15/2026	702,000.00	103.56	USD	727,008.75	687,365.00	39,643.75	13,177.13	0.11%
Hardee's Funding LLC	411707AF9	Asset-Backed	BBB	-	-	5.71%	06/20/2048	649,289.56	111.44	USD	723,591.14	682,625.59	40,965.55	1,132.83	0.11%
Meituan	58533EAC7	Corporate	BBB-	Baa3	BBB	3.05%	10/28/2030	740,000.00	97.38	USD	720,627.13	738,986.20	(18,359.07)	9,592.25	0.11%
Radiology Partners Inc	75041VA2	Corporate	CCC	Caa3	-	9.25%	02/01/2028	657,000.00	109.13	USD	716,951.25	682,073.75	34,877.50	10,128.75	0.11%
Newell Brands Inc	651229AX4	Corporate	BB+	Ba1	BB	5.88%	04/01/2036	580,000.00	123.00	USD	713,400.00	656,820.73	56,579.27	17,037.50	0.11%
L Brands Inc	501797AW4	Corporate	BB-	B2	-	6.63%	10/01/2030	619,000.00	114.37	USD	707,934.83	673,162.50	34,772.33	20,618.29	0.10%
MND Holdings III Corp	55292TAE7	Corporate	-	-	-	ADJ%	06/19/2024	727,858.38	97.08	USD	706,630.39	704,084.07	2,546.32	90.98	0.10%
Dominican Republic International Bond	25714PEF1	Government	BB-	Ba3	BB-	4.88%	09/23/2032	691,000.00	102.25	USD	706,547.50	691,000.00	15,547.50	748.58	0.10%
Signature Aviation US Holdings Inc	05545MAC6	Corporate	BB	Ba3	-	4.00%	03/01/2028	693,000.00	101.86	USD	705,896.73	694,245.00	11,651.73	2,310.00	0.10%
Rent-A-Center Inc/TX	76009NAL4	Corporate	B	B2	-	6.38%	02/15/2029	660,000.00	106.25	USD	701,250.00	689,707.50	11,542.50	5,142.50	0.10%
L Brands Inc	501797AL8	Corporate	BB-	B2	WD	6.88%	11/01/2035	587,000.00	119.33	USD	700,461.23	692,691.25	7,769.98	16,815.10	0.10%
Neuberger Berman Group LLC / Neuberger Berman Finance Corp	64128XAE0	Corporate	BBB+	Baa2	-	4.88%	04/15/2045	677,000.00	103.25	USD	699,005.97	658,742.03	40,263.94	15,218.40	0.10%
Party City Holdings Inc	702150AG8	Corporate	CCC+	Caa1	CCC	8.75%	02/15/2026	672,000.00	103.19	USD	693,420.00	687,960.00	5,460.00	6,860.00	0.10%
ESH Hospitality Inc	26907YAB0	Corporate	BB-	Ba3	-	4.63%	10/01/2027	654,000.00	105.89	USD	692,514.06	622,075.00	70,439.06	15,123.75	0.10%
MGM Resorts International	552953CF6	Corporate	B+	Ba3	BB	5.50%	04/15/2027	643,000.00	107.64	USD	692,128.42	659,075.00	33,053.42	16,307.19	0.10%
Brazos Delaware II LLC	10620UAB8	Corporate	CCC+	Caa1	CCC+	ADJ%	05/29/2025	737,039.01	93.69	USD	690,513.42	685,723.82	4,789.60	843.65	0.10%
Learning Care Group US No 2 Inc	52201CAC5	Corporate	CCC+	B3	-	ADJ%	03/13/2025	700,973.73	98.23	USD	688,562.99	667,677.48	20,885.51	0.00	0.10%
Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd	84859BA9	Corporate	-	Ba3	BB+	8.00%	09/20/2025	607,000.00	113.24	USD	687,375.91	672,252.50	15,123.41	9,577.11	0.10%
PG&E Corp	69331CAH1	Corporate	BB-	B1	BB	5.00%	07/01/2028	649,000.00	105.78	USD	686,512.20	697,498.50	(10,986.30)	8,112.50	0.10%
Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer	70052LAB9	Corporate	BB-	B1	-	5.88%	10/01/2028	644,000.00	106.21	USD	684,008.50	668,150.00	15,858.50	20,283.76	0.10%
Heartland Dental LLC	42236WAH0	Corporate	CCC+	B3	-	ADJ%	04/30/2025	693,553.10	98.57	USD	683,621.42	669,278.74	14,342.68	69.52	0.10%
Newark BSL CLO 1 Ltd	65023TAM4	Collateralized Debt	-	Baa3	NR	ADJ%	12/21/2029	700,000.00	97.63	USD	683,427.99	673,050.00	10,377.99	3,998.25	0.10%
DISH DBS Corp	25470XAY1	Corporate	B-	B2	WD	7.75%	07/01/2026	618,000.00	110.50	USD	682,890.00	665,122.50	17,767.50	11,973.75	0.10%
Cleveland-Cliffs Inc	185899AH4	Corporate	CCC	B3	B	5.88%	06/01/2027	659,000.00	103.63	USD	682,888.75	682,065.00	823.75	12,905.42	0.10%
GS Mortgage Securities Corp Trust 2018-RIVR	36255WAA3	CMBS	AAA	-	-	ADJ%	07/15/2035	681,825.60	100.03	USD	682,042.15	681,825.60	216.55	340.00	0.10%
Tesla Inc	88160RAE1	Corporate	BB	B1	-	5.30%	08/15/2025	656,000.00	103.89	USD	681,485.60	577,447.50	104,038.10	4,442.58	0.10%
Cvent, Inc.	99919006	Corporate	-	-	-	0.00%	11/29/2024	698,165.97	97.58	USD	681,294.79	682,932.64	(1,637.85)	0.00	0.10%
KUEHG Corp	48244EAJ3	Corporate	CCC+	B3	-	ADJ%	02/21/2025	694,863.44	98.03	USD	681,160.73	660,120.26	21,040.47	91.68	0.10%
WP CPP Holdings LLC	92937JAM5	Corporate	CCC+	B3	-	ADJ%	04/30/2025	698,288.83	97.52	USD	680,978.25	682,577.33	(1,599.08)	0.00	0.10%
Cemex SAB de CV	151290BV4	Corporate	BB	-	BB-	5.45%	11/19/2029	620,000.00	109.74	USD	680,397.30	661,285.00	19,112.30	12,389.67	0.10%
Caesars Entertainment Inc	28470RAK8	Corporate	CCC+	Caa1	-	8.13%	07/01/2027	616,000.00	110.41	USD	680,094.80	654,182.50	25,912.30	12,512.50	0.10%
Garda World Security Corp	36257BAA7	Corporate	CCC+	Caa2	B-	9.50%	11/01/2027	612,000.00	110.86	USD	678,438.72	631,890.00	46,548.72	24,225.00	0.10%
Continental Resources Inc/OK	212015AN1	Corporate	BB+	Ba1	BBB-	3.80%	06/01/2024	660,000.00	102.69	USD	677,737.50	471,900.00	205,837.50	8,360.00	0.10%
Cedar Fair LP	150190AE6	Corporate	CCC	-	-	5.25%	07/15/2029	657,000.00	102.96	USD	676,434.06	658,116.90	18,317.16	7,281.75	0.10%
Scientific Games International Inc	80874YBE9	Corporate	B-	Caa2	-	7.25%	11/15/2029	622,000.00	108.67	USD	675,921.18	674,092.50	1,828.68	17,035.89	0.10%
Uber Technologies Inc	90353TAC4	Corporate	B-	B3	-	8.00%	11/01/2026	622,000.00	108.44	USD	674,481.25	674,092.50	388.75	20,733.33	0.10%
Foothill-Eastern Transportation Corridor Agency	345105JE1	Municipal	A-	Baa2	BBB	4.09%	01/15/2049	646,000.00	104.27	USD	673,558.55	653,112.46	20,446.09	5,583.31	0.10%
Playa Resorts Holding BV	72812NAD8	Corporate	CCC+	Caa1	-	ADJ%	04/27/2024	698,189.68	96.36	USD	672,803.50	672,007.57	795.93	72.73	0.10%
Spring Education Group Inc	78482HAE5	Corporate	CCC+	B3	-	ADJ%	07/30/2025	701,958.22	95.77	USD	672,272.41	668,615.20	3,657.21	86.82	0.10%
Csail 2015-C2 Commercial Mortgage Trust	12634NAZ1	CMBS	-	NR	-	ADJ%	06/15/2057	700,000.00	96.00	USD	671,966.61	693,216.30	(21,249.69)	2,444.01	0.10%
Amern Trailer World Corp	999J38002	Corporate	-	-	-	0.00%	02/17/2028	675,000.00	99.50	USD	671,628.38	674,519.23	(2,890.85)	24.04	0.10%
Diamondback Energy Inc	25278XAP4	Corporate	BBB-	Ba1	BBB	4.75%	05/31/2025	599,000.00	111.85	USD	669,996.15	641,870.66	28,125.49	9,563.20	0.10%
GUSAP III LP	36258GAA5	Corporate	BBB-	-	BBB-	4.25%	01/21/2030	635,000.00	105.43	USD	669,461.45	660,400.00	9,061.45	5,247.57	0.10%
CCO Holdings LLC / CCO Holdings Capital Corp	1248EPCD3	Corporate	BB	B1	BB+	4.75%	03/01/2030	645,000.00	103.75	USD	669,187.50	677,391.90	(8,204.40)	2,553.13	0.10%
Legacy LifePoint Health LLC	53219LAT6	Corporate	B	B1	-	6.75%	04/15/2025	628,000.00	106.50	USD	668,820.00	672,322.50	(3,502.50)	19,546.50	0.10%
Banco do Brasil SA/Cayman	05959LAF0	Corporate	BB-	Ba2	BB-	4.63%	01/15/2025	630,000.00	106.07	USD	668,212.65	667,012.50	1,200.15	6,151.25	0.10%
XPO Logistics Inc	983793AH3	Corporate	BB-	Ba3	-	6.25%	05/01/2025	620,000.00	107.73	USD	667,950.80	637,012.50	30,938.30	16,145.83	0.10%
Live Nation Entertainment Inc	538034AR0	Corporate	B-	B3	-	4.75%	10/15/2027	660,000.00	100.91	USD	665,982.90	658,350.00	7,632.90	14,455.83	0.10%
JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc	46590XAA4	Corporate	BB+	Ba2	-	6.50%	04/15/2029	588,000.00	113.16	USD	665,351.40	643,167.50	22,183.90	17,623.67	0.10%
Mascot Bidco Oy	934TEDII7	Corporate	-	-	-	0.00%	03/01/2026	571,996.00	99.09	EUR	664,674.61	674,208.79	(9,534.18)	0.00	0.10%
Greenko Solar Mauritius Ltd	39530VAB4	Corporate	-	Ba1	BB	5.95%	07/29/2026	620,000.00	107.18	USD	664,485.00	636,275.00	28,210.00	6,353.28	0.10%
Onvinty Inc	292505AG9	Corporate	BBB-	Ba1	BB+	6.50%	02/01/2038	549,000.00	121.01	USD	664,349.60	682,132.50	(17,782.90)	5,947.50	0.10%

Name of Security	Identifier	Security Type	S & P Rating	Moody's Rating	Fitch Rating	Coupon Rate %	Maturity	Quantity	Price	Price Currency	Market Value	Cost of Investment \$	Unrealized Gain/Loss*	Accrued Income	Total Assets
Watco Cos LLC / Watco Finance Corp	941130AB2	Corporate	B-	Caa1	-	6.50%	06/15/2027	629,000.00	105.59	USD	664,145.38	669,885.00	(5,739.62)	12,038.36	0.10%
Clear Channel Outdoor Holdings Inc	18453HAC0	Corporate	CCC	Caa2	-	7.75%	04/15/2028	670,000.00	99.09	USD	663,886.25	685,075.00	(21,188.75)	6,346.39	0.10%
Southwestern Energy Co	845467AN9	Corporate	BB-	Ba3	BB	7.75%	10/01/2027	620,000.00	107.06	USD	663,787.50	655,225.00	8,562.50	24,025.00	0.10%
Hecla Mining Co	422704AH9	Corporate	B	Caa1	-	7.25%	02/15/2028	618,000.00	107.38	USD	663,577.50	610,275.00	53,302.50	5,725.08	0.10%
Buckeye Partners LP	118230AS0	Corporate	B+	B2	B+	ADJ%	01/22/2078	825,000.00	80.43	USD	663,543.38	624,937.50	38,605.88	10,080.47	0.10%
Forterra Finance LLC / FRTA Finance Corp	34962WAA2	Corporate	B	B2	-	6.50%	07/15/2025	616,000.00	107.69	USD	663,355.00	656,512.50	6,842.50	8,452.89	0.10%
Liberty Utilities Finance GP 1	531546AB5	Corporate	BBB	-	BBB+	2.05%	09/15/2030	704,000.00	93.89	USD	660,996.29	702,169.60	(41,173.31)	641.42	0.10%
Wells Fargo Commercial Mortgage Trust 2015-SG1	94989QBA7	CMBS	-	NR	AA-	ADJ%	09/15/2048	650,000.00	101.13	USD	657,374.38	658,810.55	(1,436.17)	2,417.32	0.10%
LogMeIn Inc	541056AA5	Corporate	B-	B2	BB-	5.50%	09/01/2027	627,000.00	104.81	USD	657,177.51	647,377.50	9,800.01	2,873.75	0.10%
NRG Energy Inc	629377CP5	Corporate	BBB-	Baa3	-	2.45%	12/02/2027	659,000.00	99.46	USD	655,424.63	658,070.81	(2,646.18)	5,336.98	0.10%
PVH Corp	718592AB4	Corporate	BBB-	Baa3	-	7.75%	11/15/2023	561,000.00	116.65	USD	654,389.27	673,401.25	(19,011.98)	16,424.83	0.10%
BBCMS 2019-BWAY Mortgage Trust	05492NAA1	CMBS	-	-	AAA	ADJ%	11/15/2034	655,000.00	99.75	USD	653,389.29	650,578.75	2,810.54	328.48	0.10%
William Carter Co/The	96926JAE7	Corporate	BB+	Ba2	-	5.50%	05/15/2025	611,000.00	106.84	USD	652,804.62	626,863.75	25,940.87	12,695.22	0.10%
Royal Caribbean Cruises Ltd	780153AZ5	Corporate	BB-	Ba2	-	11.50%	06/01/2025	558,000.00	116.75	USD	651,465.00	577,335.00	74,130.00	13,547.00	0.10%
Ally Financial Inc	36186CBY8	Corporate	BBB-	Ba1	BBB-	8.00%	11/01/2031	467,000.00	139.43	USD	651,134.23	623,412.94	27,721.29	15,566.67	0.10%
Cedar Funding VI CLO Ltd	15032DAK7	Collateralized Debt	AA	NR	-	ADJ%	10/20/2028	650,000.00	100.02	USD	650,144.04	650,000.00	144.04	2,338.27	0.10%
Carvana Co	146869AD4	Corporate	CCC+	Caa2	-	5.88%	10/01/2028	633,000.00	102.63	USD	649,616.25	675,727.50	(26,111.25)	18,491.07	0.10%
Surgery Center Holdings Inc	86881WAD4	Corporate	CCC	Caa2	-	10.00%	04/15/2027	588,000.00	110.44	USD	649,372.50	606,330.00	43,042.50	27,113.33	0.10%
Innovative Chemical Products	999J16008	Corporate	-	-	-	0.00%	12/01/2023	698,177.08	92.28	USD	644,298.75	644,941.08	(642.33)	0.00	0.09%
Nigeria Government International Bond	65412ACD2	Government	B-	-	B	6.38%	07/12/2023	600,000.00	107.38	USD	644,250.00	651,900.00	(7,650.00)	8,393.75	0.09%
DaVita Inc	23918KAT5	Corporate	B+	Ba3	-	3.75%	02/15/2031	673,000.00	95.56	USD	643,122.17	673,000.00	(29,877.83)	3,224.79	0.09%
Antofagasta PLC	03718NAA4	Corporate	BBB	-	BBB+	2.38%	10/14/2030	656,000.00	97.95	USD	642,581.52	657,802.00	(15,220.48)	7,227.39	0.09%
Toll Brothers Finance Corp	88947EAT7	Corporate	BB+	Ba1	BBB-	4.35%	02/15/2028	588,000.00	108.48	USD	637,868.28	593,880.00	43,988.28	3,268.30	0.09%
NRG Energy Inc	629377CE0	Corporate	BB+	Ba2	-	5.75%	01/15/2028	598,000.00	106.44	USD	636,496.25	651,476.54	(14,980.29)	7,259.06	0.09%
Gap Inc/The	364760AM0	Corporate	BB	Ba2	-	8.63%	05/15/2025	564,000.00	112.13	USD	632,385.00	593,610.00	38,775.00	18,377.00	0.09%
Penn National Gaming Inc	707569AS8	Corporate	B	B3	-	5.63%	01/15/2027	608,000.00	103.74	USD	630,727.04	626,240.00	4,487.04	7,220.00	0.09%
PFP 2019-6 Ltd	69346WAA5	CMBS	-	Aaa	-	ADJ%	04/14/2037	628,044.35	100.25	USD	629,614.34	628,044.35	1,569.99	343.29	0.09%
Pennsylvania Electric Co	708696BZ1	Corporate	BB+	Baa1	BBB	3.60%	06/01/2029	597,000.00	105.24	USD	628,272.26	595,859.73	32,412.53	7,164.00	0.09%
Nationstar Mortgage Holdings Inc	63861CAC3	Corporate	B	B2	-	5.50%	08/15/2028	624,000.00	100.59	USD	627,697.20	645,840.00	(18,142.80)	4,385.33	0.09%
Delta Air Lines Inc / SkyMiles IP Ltd	830867AB3	Corporate	B-	Baa1	BBB	4.75%	10/20/2028	576,000.00	108.83	USD	626,845.13	576,000.00	50,845.13	5,396.00	0.09%
Griffon Corp	398433AP7	Corporate	B+	B2	WD	5.75%	03/01/2028	587,000.00	106.50	USD	625,155.00	587,000.00	38,155.00	2,812.71	0.09%
Scripps Escrow Inc	81104PAA7	Corporate	CCC+	Caa1	B-	5.88%	07/15/2027	603,000.00	103.63	USD	624,858.75	610,537.50	14,321.25	7,478.88	0.09%
United Rentals North America Inc	911365BG8	Corporate	BB	Ba3	-	4.88%	01/15/2028	592,000.00	105.46	USD	624,335.04	606,800.00	17,535.04	6,092.67	0.09%
Mountain View CLO X Ltd	62432CAU5	Collateralized Debt	AA	NR	-	ADJ%	10/13/2027	623,000.00	99.74	USD	621,352.66	623,968.59	(2,615.93)	2,125.31	0.09%
Sprint Capital Corp	852060AD4	Corporate	BB	B1	BB+	6.88%	11/15/2028	492,000.00	126.28	USD	621,319.74	477,758.75	143,560.99	12,778.33	0.09%
IRB Holding Corp	44988MAC9	Corporate	B	B2	-	7.00%	06/15/2025	576,000.00	107.82	USD	621,057.60	599,402.50	21,655.10	11,872.00	0.09%
Honda Auto Receivables 2020-2 Owner Trust	43813DAB4	Asset-Backed	AAA	Aaa	-	0.74%	11/15/2022	613,446.33	100.18	USD	614,552.25	613,400.45	1,151.80	201.76	0.09%
Century Communities Inc	156504AL6	Corporate	B+	B1	-	6.75%	06/01/2027	576,000.00	106.58	USD	613,926.72	601,970.00	11,956.72	12,960.00	0.09%
Calpine Corp	131347CN4	Corporate	B+	B2	BB-	5.13%	03/15/2028	609,000.00	100.61	USD	612,693.59	612,806.25	(112.66)	1,387.17	0.09%
Centene Corp	15135BAV3	Corporate	BBB-	Ba1	BB+	3.38%	02/15/2030	605,000.00	101.09	USD	611,615.68	605,000.00	6,615.68	2,609.06	0.09%
CF Industries Inc	12527GAD5	Corporate	BB+	Ba2	BB+	4.95%	06/01/2043	531,000.00	114.72	USD	609,165.86	513,047.50	96,118.36	8,761.50	0.09%
Jamestown CLO VII Ltd	47048BAR1	Collateralized Debt	-	A2	NR	ADJ%	07/25/2027	611,000.00	99.63	USD	608,744.55	611,000.00	(2,255.45)	3,156.35	0.09%
Select Medical Corp	816196AT6	Corporate	B-	B3	-	6.25%	08/15/2026	571,000.00	106.43	USD	607,715.30	603,832.50	3,882.80	4,560.07	0.09%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	013092AE1	Corporate	BB-	B1	-	4.88%	02/15/2030	590,000.00	102.90	USD	607,110.00	602,110.00	5,000.00	3,675.21	0.09%
Delta Air Lines Inc / SkyMiles IP Ltd	830867AA5	Corporate	-	Baa1	BBB	4.50%	10/20/2025	568,000.00	106.80	USD	606,641.22	568,000.00	38,641.22	5,041.00	0.09%
CSMC 2020-AFC1 Trust	12597MAA3	CMO	AAA	-	-	ADJ%	02/25/2050	594,313.78	101.61	USD	603,887.40	594,312.29	9,575.11	1,109.39	0.09%
JPMorgan Chase & Co	46647PAF3	Corporate	A-	A2	AA-	ADJ%	05/01/2028	553,000.00	108.95	USD	602,518.81	557,107.46	45,411.35	8,156.75	0.09%
Warrior Met Coal Inc	93627CAA9	Corporate	BB	B2	-	8.00%	11/01/2024	586,000.00	102.58	USD	601,107.08	613,796.25	(12,689.17)	19,533.33	0.09%
Neuberger Berman Group LLC / Neuberger Berman Finance Corp	64128XAG5	Corporate	BBB+	Baa2	-	4.50%	03/15/2027	541,000.00	110.81	USD	599,457.19	541,479.97	57,977.22	1,082.00	0.09%
CPS Auto Receivables Trust 2019-B	22412AAE3	Asset-Backed	BB-	-	-	5.00%	03/17/2025	575,000.00	103.95	USD	597,706.29	601,481.45	(3,775.16)	1,277.78	0.09%
Aegea Finance Sarl	00775CAA4	Corporate	-	Ba2	BB	5.75%	10/10/2024	574,000.00	103.91	USD	596,431.92	547,040.00	49,391.92	15,677.38	0.09%
Calpine Corp	131347CM6	Corporate	BB+	Ba2	BB+	4.50%	02/15/2028	588,000.00	100.99	USD	593,821.20	595,350.00	(1,528.80)	3,381.00	0.09%
Zayo Group Holdings Inc	98919VAA3	Corporate	B	B1	-	4.00%	03/01/2027	602,000.00	98.38	USD	592,250.61	595,382.50	(3,131.89)	2,006.67	0.09%
CSC Holdings LLC	126307AQ0	Corporate	BB	Ba3	WD	5.50%	04/15/2027	563,000.00	105.14	USD	591,910.05	595,372.50	(3,462.45)	14,278.31	0.09%
Egypt Government International Bond	03846JW48	Government	B	B2	B+	6.59%	02/21/2028	575,000.00	102.83	USD	591,255.25	585,781.25	5,474.00	4,209.00	0.09%
Carmax Auto Owner Trust 2019-4	14315WAB6	Asset-Backed	AAA	-	AAA	2.01%	03/15/2023	582,536.58	100.42	USD	584,968.44	588,225.42	(3,256.98)	520.40	0.09%

Name of Security	Identifier	Security Type	S & P Rating	Moody's Rating	Fitch Rating	Coupon Rate %	Maturity	Quantity	Price	Price Currency	Market Value	Cost of Investment \$	Unrealized Gain/Loss*	Accrued Income	Total Assets
TerraForm Power Operating LLC	88104LAG8	Corporate	BB-	Ba3	BB	4.75%	01/15/2030	562,000.00	104.05	USD	584,772.24	590,100.00	(5,327.76)	5,635.61	0.09%
Hudsons Bay Simon JV Trust 2015-HBS	44422PBC5	CMBS	BBB+	-	-	4.67%	08/05/2034	668,000.00	87.16	USD	582,233.21	688,039.33	(105,806.12)	2,597.52	0.09%
Sound Point Clo XV Ltd	83609RAE1	Collateralized Debt	-	A2	NR	ADJ%	01/23/2029	570,000.00	100.07	USD	570,422.94	568,575.00	1,847.94	2,840.05	0.08%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	00774MAK1	Corporate	BBB	Baa3	BBB-	4.88%	01/16/2024	523,000.00	108.87	USD	569,390.34	538,276.83	31,113.51	5,311.72	0.08%
Cleveland-Cliffs Inc	185899AK7	Corporate	-	B3	B	4.63%	03/01/2029	567,000.00	99.96	USD	566,744.85	567,000.00	(255.15)	3,205.13	0.08%
Sound Point CLO XI Ltd	83609JAL3	Collateralized Debt	-	Aaa	AAA	ADJ%	07/20/2028	562,964.62	100.13	USD	563,709.65	562,964.62	745.03	1,470.03	0.08%
COMM 2015-PC1 Mortgage Trust	12593GAH5	CMBS	-	Aa2	-	ADJ%	07/10/2050	510,000.00	110.31	USD	562,563.46	544,982.81	17,580.65	1,823.25	0.08%
State of California	13063BFR8	Municipal	AA-	Aa2	AA	7.63%	03/01/2040	350,000.00	160.55	USD	561,919.79	565,075.00	(3,155.21)	2,223.96	0.08%
MED ParentCo LP	58401DAC8	Corporate	B-	B2	-	ADJ%	08/31/2026	552,527.77	99.37	USD	549,030.27	538,714.58	10,315.69	66.89	0.08%
BAT Capital Corp	05526DBP9	Corporate	BBB+	Baa2	BBB	4.70%	04/02/2027	487,000.00	112.71	USD	548,895.60	487,000.00	61,895.60	11,380.92	0.08%
J.P. Morgan Chase Commercial Mortgage SecuritiesTrust 2018-MINN	46650GAA8	CMBS	-	Aaa	-	ADJ%	11/15/2035	542,000.00	100.05	USD	542,261.14	542,000.00	261.14	517.01	0.08%
SK Hynix Inc	78392BAC1	Corporate	BBB-	Baa2	-	2.38%	01/19/2031	570,000.00	94.76	USD	540,153.57	564,231.60	(24,078.03)	2,707.50	0.08%
Minerva Luxembourg SA	603374AE9	Corporate	BB	-	BB	5.88%	01/19/2028	503,000.00	106.15	USD	533,934.50	497,589.50	36,345.00	5,910.25	0.08%
Brightsphere Investment Group Inc	10948WAA1	Corporate	BBB-	Baa2	-	4.80%	07/27/2026	489,000.00	108.43	USD	530,215.99	488,449.31	41,766.68	4,172.80	0.08%
Navient Private Education Refi Loan Trust 2018-D	63940UAB0	Asset-Backed	AAA	-	-	4.00%	12/15/2059	495,523.68	106.90	USD	529,716.80	493,783.34	35,933.46	880.93	0.08%
Global Payments Inc	37940XAB8	Corporate	BBB-	Baa3	-	3.20%	08/15/2029	501,000.00	105.43	USD	528,225.03	525,559.02	2,666.01	2,048.53	0.08%
ReadyCap Commercial Mortgage Trust 2019-6	75575QAA7	CMBS	-	Aaa	-	2.83%	10/25/2052	514,610.70	101.96	USD	524,721.00	514,609.97	10,111.03	243.02	0.08%
Stericycle Inc	858912AG3	Corporate	BB-	-	BB	3.88%	01/15/2029	528,000.00	98.88	USD	522,060.00	528,000.00	(5,940.00)	7,217.83	0.08%
Ford Credit Auto Owner Trust 2019-C	34531KAB8	Asset-Backed	AAA	Aaa	-	1.88%	07/15/2022	517,240.96	100.18	USD	518,168.11	515,867.04	2,301.07	432.18	0.08%
Avid Automobile Receivables Trust 2019-1	05369DAC9	Asset-Backed	BBB+	-	-	3.14%	07/15/2026	500,000.00	102.70	USD	513,481.10	499,896.80	13,584.30	697.78	0.08%
Avid Automobile Receivables Trust 2019-1	05369DAB1	Asset-Backed	A-	-	-	2.82%	07/15/2026	500,000.00	102.45	USD	512,233.75	499,930.65	12,303.10	626.67	0.08%
Tronox Inc	897051AC2	Corporate	B	B3	-	4.63%	03/15/2029	509,000.00	100.25	USD	510,272.50	509,000.00	1,272.50	1,046.28	0.08%
Turkey Government International Bond	900123CF5	Government	-	B2	BB-	5.75%	03/22/2024	510,000.00	99.29	USD	506,386.65	572,220.00	(65,833.35)	733.13	0.07%
Shackleton 2016-IX CLO Ltd	81882LAE6	Collateralized Debt	AA	-	-	ADJ%	10/20/2028	499,000.00	100.13	USD	499,666.56	500,746.50	(1,079.94)	2,090.31	0.07%
Baidu Inc	056752AT5	Corporate	-	A3	A	2.38%	10/09/2030	510,000.00	96.85	USD	493,955.93	510,000.00	(16,044.07)	5,787.08	0.07%
Towd Point Asset Trust 2018-SL1	89174UAA4	Asset-Backed	-	Aaa	-	ADJ%	01/25/2046	493,803.15	99.42	USD	490,935.39	491,817.18	(881.79)	68.04	0.07%
COMM 2015-PC1 Mortgage Trust	12593GAL6	CMBS	-	NR	-	ADJ%	07/10/2050	574,000.00	84.12	USD	482,848.34	434,760.16	48,088.18	2,068.72	0.07%
Barings CLO Ltd 2018-III	06760PAJ0	Collateralized Debt	BBB-	NR	-	ADJ%	07/20/2029	500,000.00	96.07	USD	480,372.25	488,500.00	(8,127.75)	3,080.61	0.07%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	46645WBC6	CMBS	A-	-	-	4.95%	07/05/2033	453,000.00	105.59	USD	478,342.45	466,589.09	11,753.36	1,868.55	0.07%
ACC Trust 2019-1	00085MAB5	Asset-Backed	-	Baa3	-	4.47%	10/20/2022	469,000.00	101.46	USD	475,854.48	468,985.88	6,868.60	640.58	0.07%
Planet Fitness Master Issuer LLC	72703PAC7	Asset-Backed	BBB-	-	-	3.86%	12/05/2049	493,750.00	96.16	USD	474,786.05	493,750.00	(18,963.95)	1,375.75	0.07%
Race Point IX CLO Ltd	74981HCJ7	Collateralized Debt	BB+	-	NR	ADJ%	10/15/2030	500,000.00	94.81	USD	474,065.75	476,250.00	(2,184.25)	3,632.43	0.07%
Tengizchevroil Finance Co International Ltd	88034QAC1	Corporate	BBB-	Baa2	-	3.25%	08/15/2030	470,000.00	99.91	USD	469,588.28	465,013.30	4,574.98	1,951.81	0.07%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-WIKI	46646JAF8	CMBS	BBB-	-	-	ADJ%	10/05/2031	450,000.00	98.44	USD	442,997.42	424,406.25	18,591.17	1,503.38	0.07%
Hudsons Bay Simon JV Trust 2015-HBS	44422PBG6	CMBS	B+	-	-	ADJ%	08/05/2034	629,000.00	69.31	USD	435,978.58	616,001.09	(180,022.51)	2,704.18	0.06%
Deephaven Residential Mortgage Trust 2019-4	24381MAA8	CMO	AAA	-	-	ADJ%	10/25/2059	430,209.80	101.22	USD	435,477.55	426,983.22	8,494.33	1,000.60	0.06%
CPS Auto Receivables Trust 2018-B	12595PAD2	Asset-Backed	A-	-	-	4.26%	03/15/2024	417,000.00	102.99	USD	429,461.71	414,900.66	14,561.05	789.52	0.06%
Carnival Corp	143658BL5	Corporate	B+	B2	-	7.63%	03/01/2026	397,000.00	107.56	USD	426,993.35	397,000.00	29,993.35	2,522.60	0.06%
Turkiye Ihracat Kredi Bankasi AS	90015LAF4	Government	-	B2	B+	8.25%	01/24/2024	400,000.00	104.46	USD	417,837.20	399,196.00	18,641.20	6,141.67	0.06%
Wells Fargo Commercial Mortgage Trust 2016-NXS5	95000CAJ2	CMBS	-	NR	BBB-	ADJ%	01/15/2059	434,000.00	95.61	USD	414,942.63	282,795.70	132,146.93	1,804.34	0.06%
Boyd Gaming Corp	103304BU4	Corporate	B	Caa1	-	4.75%	12/01/2027	406,000.00	102.11	USD	414,568.63	292,320.00	122,248.63	6,428.33	0.06%
Kaisa Group Holdings Ltd	48300TAD4	Corporate	-	B2	B	11.95%	10/22/2022	390,000.00	105.36	USD	410,913.75	416,812.50	(5,898.75)	20,583.88	0.06%
Cheniere Corpus Christi Holdings LLC	16412XAJ4	Corporate	BBB-	Baa3	BBB-	3.70%	11/15/2029	384,000.00	105.58	USD	405,430.83	383,712.00	21,718.83	5,367.47	0.06%
JPMBB Commercial Mortgage Securities Trust 2015-C30	46644UBG2	CMBS	-	NR	-	ADJ%	07/15/2048	374,000.00	106.35	USD	397,760.37	341,747.73	56,012.64	1,330.03	0.06%
Turkey Government International Bond	900123CY4	Government	-	B2	BB-	5.25%	03/13/2030	445,000.00	89.07	USD	396,348.15	438,133.65	(41,785.50)	1,168.13	0.06%
Qatar Government International Bond	74727PAY7	Government	AA-	Aa3	AA-	5.10%	04/23/2048	310,000.00	126.72	USD	392,843.16	310,000.00	82,843.16	6,942.92	0.06%
MHP Lux SA	59318YAA6	Corporate	B	-	B+	6.95%	04/03/2026	370,000.00	105.32	USD	389,684.00	373,700.00	15,984.00	12,714.64	0.06%
Akbank TAS	00971YAD2	Corporate	-	B2	B+	5.00%	10/24/2022	385,000.00	100.50	USD	386,943.48	384,037.50	2,905.98	8,395.14	0.06%
Clarios Global LP / Clarios US Finance Co	69867DAC2	Corporate	CCC+	Caa1	CCC+	8.50%	05/15/2027	352,000.00	107.79	USD	379,420.80	357,720.00	21,700.80	11,303.11	0.06%
Murphy Oil USA Inc	626738AE8	Corporate	BB+	Ba2	-	4.75%	09/15/2029	357,000.00	105.23	USD	375,676.46	378,472.34	(2,795.88)	753.67	0.06%
ALM VII Ltd	00163GBG1	Collateralized Debt	BBB-	NR	-	ADJ%	07/15/2029	373,217.00	100.02	USD	373,306.16	375,642.91	(2,336.75)	2,987.14	0.06%
CoStar Group Inc	22160NAA7	Corporate	BB+	Baa3	BBB	2.80%	07/15/2030	381,000.00	97.93	USD	373,106.69	380,699.01	(7,592.32)	2,252.13	0.05%
MEG Energy Corp	552704AF5	Corporate	B-	B3	BB-	5.88%	02/01/2029	365,000.00	100.50	USD	366,825.00	365,000.00	1,825.00	3,514.39	0.05%

Name of Security	Identifier	Security Type	S & P Rating	Moody's Rating	Fitch Rating	Coupon Rate %	Maturity	Quantity	Price	Price Currency	Market Value	Cost of Investment \$	Unrealized Gain/Loss*	Accrued Income	Total Assets
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	46645WAA1	CMBS	AAA	-	-	ADJ%	07/05/2033	364,894.38	100.15	USD	365,442.16	363,982.14	1,460.02	288.18	0.05%
Massachusetts Educational Financing Authority	57563NAA6	Asset-Backed	AA+	Aaa	AAA	ADJ%	04/25/2038	363,946.47	100.30	USD	365,044.90	366,122.45	(1,077.55)	779.16	0.05%
Deephaven Residential Mortgage Trust 2020-1	24381RAA7	CMO	AAA	-	-	ADJ%	01/25/2060	359,009.37	101.27	USD	363,568.50	359,007.87	4,560.63	699.77	0.05%
Abu Dhabi Crude Oil Pipeline LLC	00401MAB2	Corporate	AA	-	AA	4.60%	11/02/2047	320,000.00	113.19	USD	362,219.20	320,000.00	42,219.20	3,720.89	0.05%
Regents of the University of California Medical Center Pooled Revenue	913366KB5	Municipal	AA-	Aa3	AA-	3.01%	05/15/2050	375,000.00	96.23	USD	360,876.30	375,000.00	(14,123.70)	4,258.50	0.05%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	46645WBA0	CMBS	AA-	-	-	4.55%	07/05/2033	340,000.00	105.71	USD	359,400.60	350,198.98	9,201.62	1,288.80	0.05%
State of California	13063A7D0	Municipal	AA-	Aa2	AA	7.30%	10/01/2039	235,000.00	152.62	USD	358,660.64	360,734.40	(2,073.76)	8,577.50	0.05%
California Health Facilities Financing Authority	13032UVM7	Municipal	AA-	Aa3	AA-	3.03%	06/01/2034	350,000.00	102.16	USD	357,563.15	351,743.00	5,820.15	3,539.67	0.05%
American Airlines Group Inc	02376RAC6	Corporate	CCC	Caa1	CCC	5.00%	06/01/2022	362,000.00	98.38	USD	356,117.50	341,185.00	14,932.50	6,033.33	0.05%
Starwood Mortgage Residential Trust 2020-1	85573AAA3	CMO	AAA	-	-	ADJ%	02/25/2050	347,086.36	101.97	USD	353,933.05	347,081.80	6,851.25	658.02	0.05%
California Resources Corp	13057QAH0	Corporate	B+	B2	-	7.13%	02/01/2026	342,000.00	101.90	USD	348,484.32	342,000.00	6,484.32	4,805.81	0.05%
SM Energy Co	78454LAN0	Corporate	B	Caa1	CCC+	6.75%	09/15/2026	376,000.00	92.59	USD	348,129.00	315,840.00	32,289.00	1,128.00	0.05%
Ashland LLC	044209AM6	Corporate	BB+	Ba1	-	6.88%	05/15/2043	272,000.00	125.43	USD	341,168.24	283,937.80	57,230.44	7,064.44	0.05%
Murphy Oil USA Inc	626738AF5	Corporate	BB+	Ba2	-	3.75%	02/15/2031	342,000.00	98.48	USD	336,801.60	346,275.00	(9,473.40)	2,208.75	0.05%
Temasek Financial I Ltd	87973PAW4	Corporate	AAA	Aaa	-	2.50%	10/06/2070	380,000.00	87.66	USD	333,096.19	377,309.60	(44,213.41)	4,618.06	0.05%
Tri Pointe Homes Inc	87265HAF6	Corporate	BB-	Ba3	-	5.25%	06/01/2027	310,000.00	107.36	USD	332,803.60	315,037.50	17,766.10	5,425.00	0.05%
Viper Energy Partners LP	92763MAA3	Corporate	BBB-	B1	BB-	5.38%	11/01/2027	318,000.00	104.19	USD	331,316.25	328,335.00	2,981.25	7,121.88	0.05%
Freeport-McMoRan Inc	35671DCF0	Corporate	BB	Ba1	BB+	4.25%	03/01/2030	307,000.00	106.59	USD	327,243.58	335,397.50	(8,153.92)	1,087.29	0.05%
Ukraine Government International Bond	903724AR3	Government	B	B3	B	7.75%	09/01/2024	299,000.00	108.35	USD	323,962.02	306,475.00	17,487.02	1,931.04	0.05%
Aviation Capital Group LLC	05369AAK7	Corporate	BBB-	Baa2	-	1.95%	01/30/2026	332,000.00	97.50	USD	323,690.06	328,826.08	(5,136.02)	1,366.73	0.05%
Avery Point IV CLO Ltd	05363UAU7	Collateralized Debt	AAA	-	NR	ADJ%	04/25/2026	322,000.00	100.02	USD	322,059.05	322,193.20	(134.15)	1,073.08	0.05%
United Rentals North America Inc	911365BN3	Corporate	BB	Ba3	-	4.00%	07/15/2030	316,000.00	101.90	USD	322,004.00	331,800.00	(9,796.00)	2,668.44	0.05%
Kaisa Group Holdings Ltd	BYW5T47	Corporate	B	B2	-	9.38%	06/30/2024	330,000.00	96.24	USD	317,603.43	327,112.50	(9,509.07)	7,820.31	0.05%
Match Group Holdings II LLC	57665RAG1	Corporate	BB	Ba3	-	5.00%	12/15/2027	302,000.00	105.11	USD	317,420.12	318,987.50	(1,567.38)	4,446.11	0.05%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	61690QAF6	CMBS	-	Aaa	AAA	ADJ%	07/15/2050	15,077,420.38	2.08	USD	313,782.23	743,600.27	(429,818.04)	7,093.10	0.05%
PulteGroup Inc	745867AW1	Corporate	BB+	Baa3	BBB	5.50%	03/01/2026	266,000.00	116.87	USD	310,860.90	294,595.00	16,265.90	1,219.17	0.05%
Match Group Holdings II LLC	57665RAJ5	Corporate	BB	Ba3	-	5.63%	02/15/2029	287,000.00	107.50	USD	308,525.00	311,395.00	(2,870.00)	2,062.81	0.05%
Avid Automobile Receivables Trust 2019-1	05369DAA3	Asset-Backed	A	-	-	2.62%	02/15/2024	305,364.77	100.76	USD	307,697.15	305,356.83	2,340.32	355.58	0.05%
Gray Television Inc	389284AA8	Corporate	B+	B3	BB-	7.00%	05/15/2027	280,000.00	108.88	USD	304,850.00	307,300.00	(2,450.00)	7,404.44	0.04%
Freddie Mac Multifamily Structured Pass Through Certificates	3137BEWS9	CMBS	AAA	-	-	ADJ%	02/25/2032	2,635,397.27	11.55	USD	304,388.38	529,111.38	(224,723.00)	4,714.45	0.04%
British Airways 2020-1 Class A Pass Through Trust	11044MAA4	Corporate	A	-	A-	4.25%	11/15/2032	285,493.05	105.15	USD	300,203.31	285,493.05	14,710.26	1,550.39	0.04%
Time Warner Cable LLC	88732JAN8	Corporate	BBB-	Ba1	BBB-	7.30%	07/01/2038	211,000.00	139.21	USD	293,723.60	259,548.18	34,175.42	3,850.75	0.04%
Adani Ports & Special Economic Zone Ltd	00652MAD4	Corporate	BBB-	Baa3	BBB-	4.00%	07/30/2027	275,000.00	105.74	USD	290,777.32	272,602.00	18,175.32	1,863.89	0.04%
BBCMS 2019-BWAY Mortgage Trust	05492NAC7	CMBS	-	-	AA-	ADJ%	11/15/2034	288,000.00	99.37	USD	286,193.95	286,126.42	67.53	192.58	0.04%
Al Candelaria Spain SLU	001355AA4	Corporate	BB-	-	BB+	7.50%	12/15/2028	250,000.00	113.01	USD	282,516.25	284,750.00	(2,233.75)	5,520.83	0.04%
SM Energy Co	78454LAL4	Corporate	B	Caa1	CCC+	5.63%	06/01/2025	304,000.00	92.71	USD	281,833.84	269,800.00	12,033.84	5,700.00	0.04%
Boyd Gaming Corp	103304BQ3	Corporate	B	Caa1	-	6.00%	08/15/2026	268,000.00	104.37	USD	279,705.11	280,395.00	(689.89)	2,054.67	0.04%
Dell International LLC / EMC Corp	25272KAG8	Corporate	BBB-	Baa3	BBB-	5.45%	06/15/2023	251,000.00	109.33	USD	274,413.67	274,704.38	(290.71)	4,027.85	0.04%
GCAT 2019-NQM2 Trust	36167FAA7	CMO	AAA	-	-	ADJ%	01/25/2060	266,659.63	102.15	USD	272,383.11	266,655.21	5,727.90	499.32	0.04%
SURA Asset Management SA	78486LAA0	Corporate	-	Baa1	BBB	4.38%	04/11/2027	247,000.00	109.50	USD	270,465.00	262,437.50	8,027.50	5,102.95	0.04%
Cedar Funding II CLO Ltd	15032TBA3	Collateralized Debt	BBB	-	-	ADJ%	06/09/2030	270,000.00	100.04	USD	270,113.43	267,300.00	2,813.43	652.98	0.04%
Minejesa Capital BV	602736AA8	Corporate	-	Baa3	BBB-	4.63%	08/10/2030	250,000.00	104.48	USD	261,202.50	250,000.00	11,202.50	1,638.02	0.04%
UBS-BAMLL Trust	90269PAN1	CMBS	CCC	-	B	ADJ%	06/10/2030	595,000.00	43.44	USD	258,477.58	508,810.36	(250,332.78)	2,101.34	0.04%
Flagship Credit Auto Trust 2020-2	33844QAA1	Asset-Backed	AAA	-	-	1.49%	07/15/2024	251,496.96	100.61	USD	253,033.15	251,476.36	1,556.79	166.55	0.04%
Angel Oak Mortgage Trust 2020-1	03464RAA1	CMO	AAA	-	-	ADJ%	12/25/2059	250,256.36	100.76	USD	252,161.34	250,251.81	1,909.53	514.28	0.04%
DRB Prime Student Loan Trust 2015-D	23341KAB1	Asset-Backed	-	Aaa	-	3.20%	01/25/2040	246,034.39	100.55	USD	247,393.63	247,898.66	(505.03)	131.22	0.04%
Halcyon Loan Advisors Funding 2015-2 Ltd	40538KAQ5	Collateralized Debt	-	A1	NR	ADJ%	07/25/2027	250,000.00	98.90	USD	247,260.53	250,000.00	(2,739.47)	1,085.22	0.04%
Yuzhou Group Holdings Co Ltd	BDQDSP0	Corporate	-	B2	BB-	6.00%	10/25/2023	270,000.00	89.37	USD	241,304.29	267,637.50	(26,333.21)	7,020.00	0.04%
Exeter Automobile Receivables Trust 2020-2	30167YAA9	Asset-Backed	AAA	Aaa	-	1.13%	08/15/2023	236,984.34	100.22	USD	237,505.14	236,970.92	534.22	119.02	0.04%
New Residential Mortgage Loan Trust 2020-NQM1	64830VAA1	CMO	-	-	AAA	ADJ%	01/26/2060	233,455.72	101.49	USD	236,941.96	233,455.72	3,486.24	479.39	0.03%
Country Garden Holdings Co Ltd	BZ56320	Corporate	-	-	BBB-	4.75%	01/17/2023	226,000.00	102.50	USD	231,643.80	206,790.00	24,853.80	2,206.64	0.03%
Egypt Government International Bond	038461AK5	Government	-	B2	B+	6.13%	01/31/2022	220,000.00	102.92	USD	226,424.44	228,828.00	(2,403.56)	2,283.26	0.03%

Name of Security	Identifier	Security Type	S & P Rating	Moody's Rating	Fitch Rating	Coupon Rate %	Maturity	Quantity	Price	Price Currency	Market Value	Cost of Investment \$	Unrealized Gain/Loss*	Accrued Income	Total Assets
Ally Auto Receivables Trust 2019-4	02007TAB1	Asset-Backed	AAA	Aaa	-	1.93%	10/17/2022	223,585.27	100.11	USD	223,829.81	223,565.62	264.19	191.79	0.03%
Wells Fargo Commercial Mortgage Trust 2016-C35	95000FAZ9	CMBS	-	NR	A-	ADJ%	07/15/2048	213,000.00	97.93	USD	208,599.25	211,751.95	(3,152.70)	741.24	0.03%
GS Mortgage Securities Trust 2015-GC32	36250PAL9	CMBS	-	NR	A-	ADJ%	07/10/2048	195,000.00	106.70	USD	208,067.26	188,891.02	19,176.24	718.66	0.03%
UBS-Barclays Commercial Mortgage Trust 2012-C3	90349DAN2	CMBS	-	Aa2	-	ADJ%	08/10/2049	200,000.00	103.99	USD	207,987.32	206,773.44	1,213.88	727.50	0.03%
Egypt Government International Bond	03846JW97	Government	B	B2	B+	4.55%	11/20/2023	200,000.00	102.53	USD	205,054.00	200,000.00	5,054.00	3,311.39	0.03%
County of Miami-Dade FL	59333NV67	Municipal	A+	-	A+	2.79%	10/01/2037	210,000.00	96.70	USD	203,068.59	210,756.00	(7,687.41)	1,365.14	0.03%
Sunac China Holdings Ltd	BN4PY54	Corporate	BB-	B1	BB	5.95%	04/26/2024	200,000.00	101.22	USD	202,441.59	199,200.00	3,241.59	2,148.61	0.03%
New York and Presbyterian Hospital/The	649322AF1	Corporate	-	Aa2	AA	3.95%	08/01/2119	189,000.00	107.02	USD	202,267.25	192,623.13	9,644.12	1,245.51	0.03%
Fannie Mae Pool	3138ELS95	ARM	-	-	-	ADJ%	03/01/2042	190,690.18	105.89	USD	201,928.09	201,207.92	720.17	17.36	0.03%
Drive Auto Receivables Trust 2017-A	26208CAN8	Asset-Backed	AAA	Aaa	-	4.16%	05/15/2024	199,700.67	100.65	USD	201,000.50	199,696.29	1,304.21	369.22	0.03%
Foursight Capital Automobile Receivables Trust 2018-1	35105DAE1	Asset-Backed	-	Aaa	-	3.68%	08/15/2023	194,000.00	101.69	USD	197,284.38	193,945.08	3,339.30	317.30	0.03%
Diamond Resorts Owner Trust	25272XAB1	Asset-Backed	BBB	-	-	4.11%	10/22/2029	191,951.96	101.65	USD	195,110.49	191,920.88	3,189.61	241.06	0.03%
Wells Fargo Commercial Mortgage Trust 2013-LC12	94988QAU5	CMBS	-	NR	CCC	ADJ%	07/15/2046	364,000.00	52.66	USD	191,667.69	297,276.06	(105,608.37)	1,296.49	0.03%
COMM 2015-PC1 Mortgage Trust	12593GAJ1	CMBS	-	NR	-	ADJ%	07/10/2050	178,000.00	107.17	USD	190,771.34	178,739.22	12,032.12	641.52	0.03%
Live Nation Entertainment Inc	538034AX7	Corporate	B+	B1	-	3.75%	01/15/2028	192,000.00	98.81	USD	189,720.00	192,000.00	(2,280.00)	1,740.00	0.03%
Egypt Government International Bond	03846JW55	Government	B	B2	B+	7.90%	02/21/2048	200,000.00	94.45	USD	188,893.20	200,000.00	(11,106.80)	1,756.22	0.03%
Dell International LLC / EMC Corp	25272KAK9	Corporate	BBB-	Baa3	BBB-	6.02%	06/15/2026	158,000.00	118.49	USD	187,211.03	157,924.16	29,286.87	2,800.64	0.03%
Foursight Capital Automobile Receivables Trust 2018-1	35105DAD3	Asset-Backed	-	Aaa	-	3.53%	04/17/2023	180,895.56	100.51	USD	181,817.73	180,845.43	972.30	283.81	0.03%
New Jersey Transportation Trust Fund Authority	6461366R7	Municipal	BBB	Baa1	BBB+	4.08%	06/15/2039	170,000.00	105.50	USD	179,355.81	190,461.20	(11,105.39)	2,042.77	0.03%
Pennsylvania Higher Education Assistance Agency	708788AD6	Asset-Backed	AA+	Aaa	AAA	ADJ%	04/25/2038	184,681.65	95.63	USD	176,612.52	177,027.46	(414.94)	165.14	0.03%
Westgate Resorts 2018-1 LLC	96033WAA6	Asset-Backed	-	-	-	3.38%	12/20/2031	172,724.92	101.10	USD	174,616.28	172,421.31	2,194.97	486.51	0.03%
Residential Mortgage Loan Trust 2020-1	76119CAA9	CMO	AAA	-	-	ADJ%	02/25/2024	171,417.55	101.31	USD	173,668.67	171,417.05	2,251.62	339.41	0.03%
Government National Mortgage Association	38379KLT3	CMBS	-	-	-	ADJ%	02/16/2053	160,778.31	103.97	USD	167,156.59	162,354.71	4,801.88	388.55	0.02%
International Lease Finance Corp	459745GN9	Corporate	BBB	Baa3	BBB-	5.88%	08/15/2022	156,000.00	106.96	USD	166,861.57	167,405.16	(543.59)	1,171.08	0.02%
Ford Credit Auto Owner Trust 2020-A	34528GAJ5	Asset-Backed	-	Aaa	AAA	1.03%	10/15/2022	142,871.63	100.21	USD	143,167.19	142,864.98	302.21	65.40	0.02%
MED ParentCo LP	58401DAD6	Corporate	B-	B2	-	ADJ%	08/31/2026	138,558.19	99.37	USD	137,681.12	135,094.23	2,586.89	16.78	0.02%
Mattel Inc	577081BB7	Corporate	BB	Ba2	BB	6.75%	12/31/2025	116,000.00	105.25	USD	122,084.20	119,770.00	2,314.20	1,979.25	0.02%
Popular Inc	733174AK2	Corporate	BB-	B1	BB	6.13%	09/14/2023	107,000.00	108.36	USD	115,950.02	107,000.00	8,950.02	309.48	0.02%
TCF Auto Receivables Owner Trust 2016-PT1	87226VAB2	Asset-Backed	AAA	Aaa	-	2.92%	10/17/2022	115,313.09	100.09	USD	115,422.08	114,898.44	523.64	149.65	0.02%
Kimberly-Clark de Mexico SAB de CV	494386AB1	Corporate	BBB+	-	A	3.80%	04/08/2024	100,000.00	106.95	USD	106,950.00	99,728.00	7,222.00	1,826.11	0.02%
Santander Retail Auto Lease Trust 2019-B	80281GAB2	Asset-Backed	AAA	Aaa	-	2.29%	04/20/2022	103,008.27	100.20	USD	103,218.99	103,559.53	(340.54)	72.08	0.02%
Carmax Auto Owner Trust 2019-3	14315PAB1	Asset-Backed	AAA	-	AAA	2.21%	12/15/2022	102,343.60	100.24	USD	102,584.83	102,319.61	265.22	100.52	0.02%
Drive Auto Receivables Trust 2016-C	26208BAN0	Asset-Backed	AA+	Aaa	-	4.18%	03/15/2024	97,860.97	100.42	USD	98,272.89	98,659.88	(386.99)	181.80	0.01%
American Credit Acceptance Receivables Trust 2019-2	02530DAB2	Asset-Backed	AAA	-	-	3.05%	05/12/2023	98,094.38	100.09	USD	98,185.47	98,083.75	101.72	157.90	0.01%
Hyundai Auto Receivables Trust 2019-B	44891JAB4	Asset-Backed	AAA	-	AAA	1.93%	07/15/2022	95,259.15	100.16	USD	95,413.26	95,050.76	362.50	81.71	0.01%
Mountain Hawk III CLO Ltd	62405CAN4	Collateralized Debt	AAA	Aaa	-	ADJ%	04/18/2025	83,950.67	100.14	USD	84,065.38	84,152.15	(86.77)	238.99	0.01%
Mercedes-Benz Auto Lease Trust 2019-A	58772TAC4	Asset-Backed	AAA	Aaa	-	3.10%	11/15/2021	65,168.60	100.18	USD	65,287.15	65,468.99	(181.84)	89.79	0.01%
CPS Auto Receivables Trust 2018-A	12595MAC1	Asset-Backed	AAA	-	-	3.05%	12/15/2023	39,237.75	100.32	USD	39,363.93	39,228.31	135.62	53.19	0.01%
Flagship Credit Auto Trust 2018-3	33844PA3	Asset-Backed	AAA	-	-	3.07%	02/15/2023	28,262.90	100.12	USD	28,296.03	28,260.76	35.27	38.56	0.00%
Chesapeake Funding II LLC	165183AR5	Asset-Backed	-	Aaa	AAA	1.91%	08/15/2029	26,769.09	100.06	USD	26,783.99	26,457.48	326.51	22.72	0.00%
COMM 2014-CCRE19 Mortgage Trust	12592GBE2	CMBS	-	NR	AAA	ADJ%	08/10/2047	494,746.93	2.59	USD	12,810.14	41,231.27	(28,421.13)	400.22	0.00%
Enterprise Fleet Financing LLC	29373LAB7	Asset-Backed	AAA	-	AAA	2.87%	10/20/2023	8,109.21	100.23	USD	8,127.90	8,107.62	20.28	7.11	0.00%
New Century Home Equity Loan Trust Series 2005-A	64352VMA6	Asset-Backed	CCC	-	C	ADJ%	08/25/2035	7,423.60	100.28	USD	7,444.28	7,218.97	225.31	29.16	0.00%
Merrill Lynch Mortgage Investors Trust Series 2006-AF2	59023NAP3	CMO	NR	WR	-	6.25%	10/25/2036	10,130.79	66.56	USD	6,742.65	9,225.33	(2,482.68)	52.76	0.00%
Structured Asset Securities Corp Series 2006-3H	86359DYK7	CMO	-	WR	CCC	5.75%	12/25/2035	4,889.56	103.04	USD	5,038.11	4,822.32	215.79	23.43	0.00%
Meritage Mortgage Loan Trust 2004-2	59001FBG5	Asset-Backed	CCC	WR	C	ADJ%	01/25/2035	1,954.26	107.78	USD	2,106.28	1,824.79	281.49	0.41	0.00%
-	X202001F04U	Undefined	-	-	-	-	-	0.00	106.30	USD	0.00	0.00	0.00	0.00	0.00%
US 10YR NOTE (CBT)JUN21	TYM1	Futures	-	-	-	-	06/30/2021	(29.00)	130.94	USD	0.00	49.88	(49.88)	0.00	0.00%
US 10YR ULTRA FUT JUN21	UXYM1	Futures	-	-	-	-	06/30/2021	(400.00)	143.69	USD	0.00	688.00	(688.00)	0.00	0.00%
US 2YR NOTE (CBT) JUN21	TUM1	Futures	-	-	-	-	07/06/2021	703.00	110.36	USD	0.00	1,209.16	(1,209.16)	0.00	0.00%

Name of Security	Identifier	Security Type	S & P Rating	Moody's Rating	Fitch Rating	Coupon Rate %	Maturity	Quantity	Price	Price Currency	Market Value	Cost of Investment \$	Unrealized Gain/Loss*	Accrued Income	Total Assets	
US 5YR NOTE (CBT) JUN21	FVM1	Futures	-	-	-	-	07/06/2021	444.00	123.40	USD	0.00	763.68	(763.68)	0.00	0.00%	
US LONG BOND(CBT) JUN21	USM1	Futures	-	-	-	-	06/30/2021	205.00	154.59	USD	0.00	352.60	(352.60)	0.00	0.00%	
US ULTRA BOND CBT JUN21	WNM1	Futures	-	-	-	-	06/30/2021	212.00	181.22	USD	0.00	364.64	(364.64)	0.00	0.00%	
Ginnie Mae	21H022648	TBA	-	-	-	2.50%	04/01/2051	13,100,000.00	103.19	USD	(24,050.65)	0.00	(24,050.65)	0.00	0.00%	
Fannie Mae or Freddie Mac	01F022642	TBA	-	-	-	2.50%	04/01/2051	9,356,000.00	102.63	USD	(62,495.07)	0.00	(62,495.07)	0.00	(0.01)%	
Fannie Mae or Freddie Mac	01F030645	TBA	-	-	-	3.00%	04/01/2051	18,883,000.00	104.17	USD	(178,452.60)	0.00	(178,452.60)	0.00	(0.03)%	
Fannie Mae or Freddie Mac	01F032641	TBA	-	-	-	3.50%	04/01/2051	37,800,000.00	105.64	USD	(263,854.07)	0.00	(263,854.07)	0.00	(0.04)%	
SECURITIES(EXCLUDING CASH EQUIVALENTS)											\$670,267,746.83				98.80%	
CURRENCY FORWARD(UNREALIZED GAIN/LOSS)											\$3,316.42				0.00%	
CASH EQUIVALENTS											\$0.00				0.00%	
ACCRUED INCOME											\$3,534,164.08				0.52%	
CASH											\$4,587,151.18				0.68%	
											<hr/>				<hr/>	100.00%
											\$678,392,378.51					

*Does not include amortization of premium or accretion of discount.