



Harbor Core Plus Fund

Subadvisor: Income Research + Management - Since 02/02/2022

Portfolio Managers: William A. O'Malley, CFA, James E. Gubitosi, CFA, Bill O'Neill, CFA, Jake Remley, CFA, Matt Walker, CFA, Rachel Campbell

PORTFOLIO HOLDINGS

As of 06/30/2023

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	US TREASURY N/B 08/41 1.75	08/15/2041	74,081,000	70.33	52,099,778	5.18
	US TREASURY N/B 01/28 3.5	01/31/2028	31,353,000	97.12	30,450,377	3.03
	US TREASURY N/B 08/51 2	08/15/2051	31,207,000	68.20	21,284,149	2.12
	US TREASURY N/B 08/42 3.375	08/15/2042	19,242,000	90.82	17,474,893	1.74
	US TREASURY N/B 08/32 2.75	08/15/2032	15,507,000	91.69	14,218,889	1.41
	FNMA POOL FS0065 FN 12/50 FIXED VAR	12/01/2050	11,921,396	97.86	11,665,765	1.16
	FED HM LN PC POOL ZT1526 FR 11/48 FIXED 4	11/01/2048	12,037,539	95.62	11,510,191	1.14
	FNMA POOL FM4956 FN 08/50 FIXED VAR	08/01/2050	12,384,316	89.38	11,068,661	1.10
	FNMA POOL FM5397 FN 12/50 FIXED VAR	12/01/2050	12,300,960	89.28	10,982,143	1.09
	FED HM LN PC POOL RA5286 FR 05/51 FIXED 2.5	05/01/2051	12,823,341	85.12	10,915,113	1.09
	FNMA POOL FM8217 FN 03/50 FIXED VAR	03/01/2050	10,810,034	97.19	10,506,220	1.05
	FNMA POOL BV3088 FN 02/52 FIXED 2.5	02/01/2052	11,762,938	86.13	10,130,939	1.01
	FNMA POOL FM5547 FN 01/51 FIXED VAR	01/01/2051	10,721,879	91.83	9,846,270	0.98
	US TREASURY N/B 08/52 3	08/15/2052	11,543,000	85.06	9,818,764	0.98
	FNMA POOL AS8984 FN 03/47 FIXED 4.5	03/01/2047	9,424,722	98.20	9,254,680	0.92
	FNMA POOL FS0686 FN 11/50 FIXED VAR	11/01/2050	9,505,261	95.41	9,068,631	0.90
	FNMA POOL BP9250 FN 07/50 FIXED 2.5	07/01/2050	8,301,001	85.41	7,089,541	0.71
	FED HM LN PC POOL SD0257 FR 01/50 FIXED 3	01/01/2050	7,833,087	88.26	6,913,186	0.69
	US TREASURY N/B 02/52 2.25	02/15/2052	9,447,000	72.31	6,830,993	0.68
	FNMA POOL CA4122 FN 09/49 FIXED 3.5	09/01/2049	7,362,209	92.27	6,793,416	0.68
	WELLS FARGO COMMERCIAL MORTGAGE TRUST	01/15/2052	7,117,000	94.10	6,697,048	0.67
	FED HM LN PC POOL SD7521 FR 07/50 FIXED 2.5	07/01/2050	7,558,693	86.13	6,510,170	0.65
	FIRST FRANKLIN MTG LOAN ASSET FFML 2006 FF14 A6	10/25/2036	8,000,000	80.31	6,424,882	0.64

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BGCP4666919	FIRSTKEY HOMES 2020 SFR1 TRUST FKH 2021 SFR1 A 144A	08/17/2038	7,330,461	87.61	6,422,497	0.64
	ALIGNED DATA CENTERS ISSUER LL ADC 2021 1A A2 144A	08/15/2046	7,300,900	87.57	6,393,167	0.64
	GNMA POOL 784699 GN 04/48 FIXED 5	04/15/2048	6,442,397	98.91	6,372,415	0.63
	BGC PARTNERS INC.	07/24/2023	6,300,000	99.94	6,295,973	0.63
	COMM MORTGAGE TRUST COMM 2014 LC17 A5	10/10/2047	6,500,000	96.79	6,291,418	0.63
BAM5600533	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C23 A5	10/15/2057	6,450,000	96.29	6,210,910	0.62
	BROOKFIELD CAPITAL FIN BROOKFIELD CAPITAL FIN	06/14/2033	6,096,000	101.60	6,193,280	0.62
	STACK INFRASTRUCTURE ISSUER LL SIDC 2021 1A A2 144A	03/26/2046	7,000,000	87.64	6,134,455	0.61
	US TREASURY N/B 02/42 2.375	02/15/2042	7,730,000	77.90	6,021,851	0.60
	VB S1 ISSUER LLC VBTEL 2022 1A C2I 144A	02/15/2052	6,810,000	88.11	6,000,479	0.60
BX5599649	TACO BELL FUNDING, LLC BELL 2021 1A A2I 144A	08/25/2051	6,895,000	86.26	5,947,653	0.59
	GNMA POOL 785777 GN 01/49 FIXED 5	01/15/2049	5,804,826	101.92	5,916,133	0.59
	WENDYS FUNDING LLC WEN 2021 1A A2I 144A	06/15/2051	6,860,000	83.01	5,694,217	0.57
	CHENIERE ENERGY PARTNERS CHENIERE ENERGY PARTNERS	06/30/2033	5,589,000	100.42	5,612,250	0.56
	BROADCOM INC SR UNSECURED 144A 11/35 3.137	11/15/2035	6,904,000	76.74	5,298,249	0.53
MARUF5115684	AIRCRAFT LTD SR UNSECURED 144A 01/28 2.85	01/26/2028	6,200,000	85.15	5,279,379	0.53
BLK5124567	BLACKROCK TCP CAP CORP SR UNSECURED 02/26 2.85	02/09/2026	5,800,000	89.96	5,217,576	0.52
OWL5453574	FNMA POOL FM7479 FN 01/50 FIXED VAR	01/01/2050	5,283,226	98.10	5,183,014	0.52
	OWL ROCK CORE INCOME COR SR UNSECURED 02/27 4.7	02/08/2027	5,700,000	90.83	5,177,336	0.51
	TRICON RESIDENTIAL TCN 2023 SFR1 A	07/17/2040	5,177,000	97.77	5,061,668	0.50
	GOLUB CAPITAL BDC SR UNSECURED 08/26 2.5	08/24/2026	5,800,000	86.57	5,020,950	0.50
	SMALL BUSINESS ADMINISTRATION SBAP 2023 25E 1	05/01/2048	5,062,000	98.97	5,009,637	0.50
TCNRF4660279	AVIATION CAPITAL GROUP LLC	08/01/2025	5,300,000	93.46	4,953,488	0.49

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ELEEF5606035	FNMA POOL FM8503 FN 04/36 FIXED VAR	04/01/2036	5,355,242	92.49	4,952,916	0.49
	US TREASURY N/B 05/33 3.375	05/15/2033	5,128,000	96.45	4,946,116	0.49
	SMALL BUSINESS ADMINISTRATION SBAP 2023 25F 1	06/01/2048	4,942,000	99.99	4,941,642	0.49
	FNMA POOL CA5624 FN 04/35 FIXED 2.5	04/01/2035	5,379,194	91.53	4,923,721	0.49
	FNMA POOL FM3568 FN 09/49 FIXED VAR	09/01/2049	5,090,827	95.65	4,869,517	0.48
	ELEMENT FLEET MANAGEMENT SR UNSECURED 144A 06/26 6.271	06/26/2026	4,851,000	99.71	4,836,929	0.48
AXCA5120801	RESIDENTIAL ASSET SECURITIZATION TRUST	08/25/2037	17,457,012	27.63	4,823,703	0.48
	SIXTH STREET SPECIALTY SR UNSECURED 08/26 2.5	08/01/2026	5,500,000	87.68	4,822,139	0.48
AAUK5379443	FED HM LN PC POOL SD1100 FR 05/52 FIXED 2.5	05/01/2052	5,619,640	85.76	4,819,297	0.48
	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 03/29 3.875	03/16/2029	5,267,000	91.00	4,793,194	0.48
	FNMA POOL FS1938 FN 02/52 FIXED VAR	02/01/2052	5,587,457	85.50	4,777,515	0.48
	JP MORGAN MORTGAGE TRUST JPMMT 2023 4 1A4A 144A	11/25/2053	4,855,114	98.18	4,766,813	0.47
	FNMA POOL FS4050 FN 03/38 FIXED VAR	03/01/2038	4,878,135	97.08	4,735,906	0.47
	BENCHMARK MORTGAGE TRUST BMARK 2019 B9 A5	03/15/2052	5,200,000	90.90	4,727,011	0.47
CVS3305268	FEDERAL HOME LOAN MORTGAGE CORP.	12/01/2046	5,267,665	89.55	4,717,087	0.47
	SEQUOIA MORTGAGE TRUST SEMT 2023 1 A4 144A	01/25/2053	4,779,738	96.94	4,633,525	0.46
	BOEING CO. SR UNSECURED 05/30 5.15	05/01/2030	4,625,000	99.10	4,583,377	0.46
	CVS PASS THROUGH TRUST PASS THRU CE 144A 01/32 7.507	01/10/2032	4,391,395	104.36	4,582,666	0.46
	FERGUSON FINANCE PLC SR UNSECURED 144A 04/32 4.65	04/20/2032	4,800,000	94.39	4,530,698	0.45
	EQUINIX INC SR UNSECURED 09/25 1	09/15/2025	5,000,000	90.34	4,517,129	0.45
ASHT5531159	FNMA POOL FM8499 FN 07/51 FIXED VAR	07/01/2051	4,757,492	94.90	4,515,030	0.45
	FANNIE MAE FNR 2011 98 ZL	10/25/2041	4,839,039	92.52	4,476,947	0.45
	ASSTEAD CAPITAL INC ASSTEAD CAPITAL INC	05/30/2033	4,540,000	97.58	4,429,937	0.44



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NXPI5418360	NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/26 3.875	06/18/2026	4,600,000	96.10	4,420,672	0.44
GUGG5129940	SBL HOLDINGS INC SR UNSECURED 144A 02/31 5	02/18/2031	5,675,000	77.52	4,399,468	0.44
	CATAMARAN CLO LTD CRMN 2014 1A A1AR 144A	04/22/2030	4,410,355	99.40	4,383,981	0.44
	BAE SYSTEMS PLC SR UNSECURED 144A 02/31 1.9	02/15/2031	5,391,000	80.45	4,337,170	0.43
BXP4392360	BOSTON PROPERTIES LP	10/01/2026	4,905,000	88.37	4,334,688	0.43
	MARRIOTT INTERNATIONAL SR UNSECURED 10/32 3.5	10/15/2032	5,000,000	86.45	4,322,371	0.43
	SEQUOIA MORTGAGE TRUST SEMT 2023 2 A4 144A	03/25/2053	4,438,593	97.30	4,318,702	0.43
	FNMA POOL FS1590 FN 04/52 FIXED VAR	04/01/2052	5,046,452	85.36	4,307,899	0.43
	TRINITY RAIL LEASING L.P. TRL 2020 2A A2 144A	11/19/2050	5,000,000	85.63	4,281,268	0.43
	TOWD POINT MORTGAGE TRUST TPMT 2019 1 A1 144A	03/25/2058	4,520,865	94.03	4,251,195	0.42
BUD4835362	ANHEUSER-BUSCH COS. LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC	02/01/2046	4,441,000	95.66	4,248,406	0.42
NSCC5591546	NATIONAL SECS CLEARING SR UNSECURED 144A 05/28 5	05/30/2028	4,110,000	99.50	4,089,542	0.41
APC4878869	OCCIDENTAL PETROLEUM CORP.	10/10/2036	7,629,000	53.25	4,062,358	0.40
R5586194	RYDER SYSTEM INC SR UNSECURED 06/28 5.25	06/01/2028	4,077,000	98.81	4,028,605	0.40
	SPIRIT REALTY LP COMPANY GUAR 01/30 3.4	01/15/2030	4,700,000	85.05	3,997,511	0.40
HCA4665814	HCA INC.	09/01/2026	4,000,000	99.26	3,970,242	0.39
	BIRCH GROVE CLO LTD. BGCLO 19A AR 144A	06/15/2031	4,000,000	99.13	3,965,187	0.39
	ARES CLO LTD 04/31 1	04/22/2031	4,000,000	98.88	3,955,149	0.39
	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375	05/01/2047	4,775,000	82.75	3,951,447	0.39
	GENERAL MOTORS GFORT 2023 2 A 144A	06/17/2030	3,941,000	100.07	3,943,786	0.39
	T MOBILE USA INC T MOBILE USA INC	07/15/2033	4,000,000	98.23	3,929,272	0.39
C4993877	CITIGROUP INC.	06/03/2031	4,700,000	83.48	3,923,372	0.39
	APIDOS CLO APID 2017 26A A1AR 144A	07/18/2029	3,951,492	99.25	3,921,804	0.39

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GLPI4873380	FNMA POOL CA6738 FN 08/50 FIXED 3	08/01/2050	4,414,957	88.64	3,913,307	0.39
	GLP CAPITAL LP / GLP FINANCING II INC.	01/15/2030	4,500,000	86.76	3,904,010	0.39
	DC OFFICE TRUST	09/15/2045	4,900,000	79.21	3,881,468	0.39
LKQ5588223	LKQ CORP SR UNSECURED 144A 06/28 5.75	06/15/2028	3,875,000	99.73	3,864,646	0.38
	FNMA POOL FM7602 FN 06/35 FIXED VAR	06/01/2035	4,102,777	94.19	3,864,563	0.38
	PLANET FITNESS MASTER ISSUER L PLNT 2022 1A A21 144A	12/05/2051	4,322,287	89.14	3,853,091	0.38
	NEW ECONOMY ASSETS PHASE 1 ISS USRE 2021 1 A1 144A	10/20/2061	4,500,000	85.34	3,840,292	0.38
	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 01/52 3.2	01/30/2052	6,000,000	63.93	3,835,867	0.38
	AMERICAN MONEY MANAGEMENT 11/30 1	11/10/2030	3,861,105	99.26	3,832,496	0.38
	APTIV PLC / APTIV CORP 05/52 4.15	05/01/2052	5,000,000	76.22	3,810,845	0.38
	CROWN CASTLE INTERNATIONAL CORP.	06/15/2026	4,000,000	95.06	3,802,424	0.38
CCI4358651	FED HM LN PC POOL SD0717 FR 09/51 FIXED 2.5	09/01/2051	4,440,674	85.12	3,779,894	0.38
	FED HM LN PC POOL ZS7956 FR 02/33 FIXED 3	02/01/2033	4,010,764	94.20	3,778,146	0.38
	SERVICE CORP INTL SR UNSECURED 05/31 4	05/15/2031	4,400,000	85.70	3,770,888	0.38
SCI5182906	DIAMOND INFRASTRUCTURE FUNDING DNFRA 2021 1A A 144A	04/15/2049	4,375,000	85.98	3,761,800	0.37
	BENCHMARK MORTGAGE TRUST BMARK 2020 B21 A5	12/17/2053	4,730,000	78.95	3,734,338	0.37
	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/25 3.375	11/13/2025	4,000,000	93.08	3,723,218	0.37
	BX TRUST BX 2022 LP2 A 144A	02/15/2039	3,824,038	97.09	3,712,754	0.37
	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC30 A3	05/10/2050	3,888,418	94.68	3,681,574	0.37
JPM5260073	FNMA POOL CA5969 FN 06/50 FIXED 2.5	06/01/2050	4,179,333	85.70	3,581,623	0.36
	JPMORGAN CHASE + CO SR UNSECURED 09/27 VAR	09/22/2027	4,000,000	88.34	3,533,706	0.35
	VMWARE INC.	05/15/2027	3,600,000	97.22	3,499,806	0.35
	NEW YORK STATE URBAN DEVELOPMENT CORP.	03/15/2027	3,900,000	88.62	3,456,042	0.34

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JBLU5025287	JETBLUE AIRWAYS CORP.	05/15/2034	3,763,833	91.33	3,437,654	0.34
	CF HIPPOLYTA ISSUER LLC SORT 2021 1A A1 144A	03/15/2061	3,899,848	86.77	3,383,934	0.34
STX5593663	SEAGATE HDD CAYMAN COMPANY GUAR 144A 12/29 8.25	12/15/2029	3,225,000	104.54	3,371,318	0.34
	GA GLOBAL FUNDING TRUST SECURED 144A 09/28 1.95	09/15/2028	4,000,000	83.90	3,356,057	0.33
	BROADCOM INC SR UNSECURED 144A 04/34 3.469	04/15/2034	4,003,000	82.07	3,285,126	0.33
SCHW5589461	CHARLES SCHWAB CORP SR UNSECURED 05/29 VAR	05/19/2029	3,249,000	100.00	3,249,072	0.32
	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 A5	02/10/2048	3,389,844	95.37	3,233,029	0.32
M5372841	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/30 5.875	03/15/2030	3,612,000	89.22	3,222,590	0.32
HRB5025936	BLOCK FINANCIAL LLC CO.	08/15/2030	3,600,000	88.29	3,178,526	0.32
TXT5025275	TEXTRON INC. SR UNSECURED 03/31 2.45	03/15/2031	3,800,000	82.54	3,136,407	0.31
	NORFOLK SOUTHERN CORP SR UNSECURED 08/52 4.05	08/15/2052	3,800,000	82.45	3,132,957	0.31
	SBA TOWER TRUST ASSET BACKED 144A 11/52 6.559	01/15/2028	3,034,000	101.82	3,089,089	0.31
MD5355100	PEDIATRIX MEDICAL GROUP COMPANY GUAR 144A 02/30 5.375	02/15/2030	3,347,000	92.11	3,082,754	0.31
ENTG5432168	ENTEGRIS ESCROW CORP SR UNSECURED 144A 06/30 5.95	06/15/2030	3,210,000	95.96	3,080,403	0.31
	TRITON CONTAINER COMPANY GUAR 144A 04/26 2.05	04/15/2026	3,519,000	87.35	3,073,746	0.31
	ANGEL OAK MORTGAGE TRUST 12/66 1	12/25/2066	3,499,224	87.17	3,050,294	0.30
	AMERICAN TOWER TRUST I SR SECURED 144A 03/28 5.49	03/15/2028	3,029,000	100.22	3,035,622	0.30
NGG5505708	NEW ENGLAND POWER CO SR UNSECURED 144A 11/52 5.936	11/25/2052	2,877,000	104.66	3,011,020	0.30
	HSBC HOLDINGS PLC SR UNSECURED 11/28 VAR	11/03/2028	2,850,000	105.63	3,010,514	0.30
	HOME PARTNERS OF AMERICA TRUST HPA 2022 1 A 144A	04/17/2039	3,213,022	93.59	3,006,929	0.30
	PALMER SQUARE LOAN FUNDING LTD 10/29 1	10/15/2029	3,018,137	98.96	2,986,800	0.30
TEVA4608604	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV	03/01/2028	3,000,000	98.61	2,958,399	0.29
	FNMA POOL FS3669 FN 03/46 FIXED VAR	03/01/2046	3,064,854	96.22	2,948,894	0.29



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	GNMA POOL BS1740 GN 02/50 FIXED 4	02/15/2050	3,026,268	97.28	2,943,989	0.29
	ARES FINANCE CO IV LLC COMPANY GUAR 144A 02/52 3.65	02/01/2052	4,500,000	64.55	2,904,905	0.29
EXC4972599	EXELON CORP.	04/15/2030	3,100,000	93.56	2,900,416	0.29
NRG5550650	NRG ENERGY INC SR SECURED 144A 03/33 7	03/15/2033	2,865,000	100.96	2,892,590	0.29
ACDVF4575320	AIR CANADA 2017-1 CLASS AA PASS-THROUGH TRUST	07/15/2031	3,232,319	88.69	2,866,838	0.29
	SERVPRO MASTER ISSUER, LLC SPRO 2021 1A A2 144A	04/25/2051	3,430,000	82.47	2,828,554	0.28
	PFS FINANCING CORP. PFSFC 2023 B A 144A	05/15/2028	2,863,000	98.60	2,822,878	0.28
	US TREASURY N/B 01/26 3.875	01/15/2026	2,854,000	98.15	2,801,156	0.28
OMF4609015	SPRINGLEAF FINANCE CORP.	03/15/2025	2,800,000	99.10	2,774,930	0.28
ORCL4972630	ORACLE CORP.	04/01/2040	3,500,000	77.41	2,709,212	0.27
	BCAP LLC TRUST	05/25/2047	2,841,359	91.92	2,611,849	0.26
	MORGAN STANLEY BAML TRUST MSBAM 2014 C14 A5	02/15/2047	2,637,968	98.75	2,605,065	0.26
LAD5188206	LITHIA MOTORS INC SR UNSECURED 144A 06/29 3.875	06/01/2029	2,956,000	87.00	2,571,632	0.26
	CARLISLE COS INC SR UNSECURED 03/32 2.2	03/01/2032	3,250,000	78.99	2,567,083	0.26
GPI5025301	GROUP 1 AUTOMOTIVE INC. CO.	08/15/2028	2,900,000	88.15	2,556,389	0.25
	NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/32 FIXED 3.399	03/15/2032	2,845,000	89.76	2,553,618	0.25
	SERVICEMASTER BRANDS SERV 2021 1 A2I 144A	07/30/2051	3,109,459	81.81	2,543,910	0.25
	MORGAN STANLEY CAPITAL INC.	05/25/2037	2,911,953	87.08	2,535,766	0.25
	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/26 2.875	10/15/2026	2,856,000	88.61	2,530,573	0.25
	PARAMOUNT GLOBAL SR UNSECURED 01/26 4	01/15/2026	2,623,000	95.22	2,497,656	0.25
	GSMPS MORTGAGE LOAN TRUST	04/25/2036	3,033,760	82.12	2,491,406	0.25
	DEUTSCHE ALT-A SECURITIES INC. MORTGAGE LOAN TRUST	03/25/2037	2,581,636	94.35	2,435,861	0.24
HTGC5258269	HERCULES CAPITAL INC SR UNSECURED 09/26 2.625	09/16/2026	2,816,000	85.66	2,412,112	0.24



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IQV5590164	IQVIA INC SR SECURED 144A 05/28 5.7	05/15/2028	2,400,000	99.13	2,379,000	0.24
GM5605612	GENERAL MOTORS FINL CO SR UNSECURED 06/28 5.8	06/23/2028	2,352,000	99.67	2,344,205	0.23
	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATION	10/23/2035	2,400,000	97.53	2,340,635	0.23
	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377	04/05/2040	2,925,000	76.84	2,247,640	0.22
FCFS5029934	FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625	09/01/2028	2,451,000	89.42	2,191,802	0.22
	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7	03/22/2061	2,915,000	72.78	2,121,675	0.21
LOW5472120	LOWE S COS INC SR UNSECURED 04/53 5.625	04/15/2053	2,113,000	100.02	2,113,419	0.21
	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625	02/25/2050	3,010,000	68.94	2,075,102	0.21
	ONslow BAY FINANCIAL LLC OBX 2018 1 A2 144A	06/25/2057	2,162,417	94.85	2,051,156	0.20
	TRICON AMERICAN HOMES TRUST	07/17/2038	2,316,436	88.37	2,047,140	0.20
	CMS ENERGY CORP JR SUBORDINA 12/50 VAR	12/01/2050	2,601,000	77.43	2,013,954	0.20
TRW5567722	ZF NA CAPITAL COMPANY GUAR 144A 04/28 6.875	04/14/2028	1,980,000	101.37	2,007,094	0.20
	BANC OF AMERICA ALTERNATIVE LOAN TRUST	10/25/2036	6,733,074	29.29	1,972,144	0.20
	KKR GROUP FIN CO X LLC COMPANY GUAR 144A 12/51 3.25	12/15/2051	3,000,000	64.25	1,927,605	0.19
	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/26 6.95	03/06/2026	1,900,000	100.63	1,911,959	0.19
	DB MASTER FINANCE LLC DNKN 2021 1A A2II 144A	11/20/2051	2,250,725	84.83	1,909,283	0.19
	METLIFE SECURITIZATION TRUST	03/25/2057	2,035,126	93.70	1,906,972	0.19
ALLE5426854	ALLEGION US HOLDING CO COMPANY GUAR 07/32 5.411	07/01/2032	1,927,000	98.90	1,905,723	0.19
NFE5033084	NEW FORTRESS ENERGY INC SR SECURED 144A 09/25 6.75	09/15/2025	2,020,000	93.91	1,897,043	0.19
	GNMA POOL BM5435 GN 05/49 FIXED 5	05/15/2049	1,794,201	100.72	1,807,076	0.18
ARE4880172	ALEXANDRIA REAL ESTATE EQUITIES INC.	12/15/2029	2,100,000	84.69	1,778,588	0.18
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2037	1,686,998	102.50	1,729,208	0.17
EPR4497659	EPR PROPERTIES	06/01/2027	1,900,000	89.82	1,706,631	0.17

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
NAVI4111070	GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 06/33 7.95	06/15/2033	1,687,000	100.58	1,696,759	0.17
	NAVIENT CORP. MTN	03/25/2024	1,704,000	99.31	1,692,203	0.17
FE4040677	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141	03/15/2052	2,000,000	81.49	1,629,822	0.16
	JERSEY CENTRAL PWR + LT SR UNSECURED 144A 04/24 4.7	04/01/2024	1,600,000	98.97	1,583,506	0.16
	FEDERAL NATIONAL MORTGAGE ASSOCIATION REMIC	06/25/2055	1,613,796	97.55	1,574,235	0.16
	US TREASURY N/B 05/53 3.625	05/15/2053	1,598,000	96.13	1,536,078	0.15
KBR5047251	U.S. TREASURY NOTES	08/15/2050	2,619,000	58.17	1,523,368	0.15
	EXELON CORP SR UNSECURED 06/35 5.625	06/15/2035	1,500,000	101.24	1,518,588	0.15
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2034	1,477,064	102.37	1,512,020	0.15
	KBR INC.	09/30/2028	1,642,000	91.11	1,495,960	0.15
OAK5183438	COUNTRYWIDE ALTERNATIVE LOAN TRUST	08/25/2037	2,854,135	52.23	1,490,773	0.15
	OAKTREE SPECIALTY LEND SR UNSECURED 01/27 2.7	01/15/2027	1,709,000	86.40	1,476,553	0.15
	BX TRUST BX 2021 VOLT A 144A	09/15/2036	1,429,000	96.89	1,384,538	0.14
	SAXON ASSET SECURITIES TRUST SAST 2006 3 A3	10/25/2046	1,428,113	96.69	1,380,822	0.14
AAL4288271	FANNIE MAE FNR 2020 44 AI	07/25/2050	7,023,459	19.53	1,371,894	0.14
	ARGENT SECURITIES INC.	05/25/2036	5,502,024	24.80	1,364,668	0.14
	WASHINGTON MUTUAL MORTGAGE PASS THROUGH CERTIFICATES TRUST	08/25/2046	1,501,800	89.71	1,347,316	0.13
	COUNTRYWIDE ALTERNATIVE LOAN TRUST	05/25/2036	1,668,654	78.21	1,305,123	0.13
AAL4288271	FEDERAL HOME LOAN MORTGAGE CORP. REMIC	08/15/2040	1,347,383	96.60	1,301,515	0.13
	AMER AIRLN 15 2 AA PTT PASS THRU CE 03/29 3.6	03/22/2029	1,396,289	93.12	1,300,223	0.13
	KLA CORP SR UNSECURED 11/34 5.65	11/01/2034	1,230,000	103.48	1,272,763	0.13
	TAKEDA PHARMACEUTICAL CO. LTD.	03/31/2030	1,500,000	83.16	1,247,347	0.12
	FEDERAL HOME LOAN MORTGAGE CORP. REMIC	10/15/2040	1,294,935	96.09	1,244,272	0.12



Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	GNMA POOL BL9271 GN 02/49 FIXED 5	02/15/2049	1,203,683	101.57	1,222,525	0.12
BA4983330	BOEING CO SR UNSECURED 05/50 5.805	05/01/2050	1,214,000	99.72	1,210,599	0.12
CP4287453	CANADIAN PACIFIC RAILWAY CO.	09/15/2115	1,145,000	103.55	1,185,702	0.12
	FANNIEMAE STRIP FNS 407 7	03/25/2041	5,439,815	21.79	1,185,427	0.12
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	02/20/2049	1,206,077	97.70	1,178,348	0.12
AGREC5029894	AGREE LP CO.	10/01/2030	1,400,000	83.43	1,168,057	0.12
	SOUND POINT CLO LTD 10/28 1	10/20/2028	1,142,325	99.91	1,141,248	0.11
	DOMINOS PIZZA MASTER ISSUER LL DPABS 2021 1A A2I 144A	04/25/2051	1,323,000	85.03	1,124,968	0.11
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2035	1,153,005	95.45	1,100,600	0.11
CSPE4870146	COMMONSPIRIT HEALTH SR SECURED 10/49 4.187	10/01/2049	1,325,000	81.23	1,076,273	0.11
AMT5389713	AMERICAN TOWER CORP SR UNSECURED 03/27 3.65	03/15/2027	1,118,000	93.72	1,047,829	0.10
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2048	1,097,412	95.40	1,046,977	0.10
	KINDER MORGAN INC COMPANY GUAR 02/46 5.05	02/15/2046	1,193,000	85.57	1,020,887	0.10
	HESS MIDSTREAM OPERATION COMPANY GUAR 144A 10/30 5.5	10/15/2030	1,094,000	92.62	1,013,231	0.10
	GSAA TRUST	12/25/2046	3,178,547	30.06	955,435	0.10
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2035	1,001,920	95.19	953,742	0.09
	SMALL BUSINESS ADMINISTRATION PARTICIPATION CERTIFICATES	08/01/2028	964,068	97.48	939,804	0.09
UAL4880184	UNITED AIR 2019 2 AA PTT PASS THRU CE 11/33 2.7	11/01/2033	1,116,696	84.02	938,253	0.09
NRX3996660	NATIONAL RURAL UTIL COOP SUBORDINATED 04/43 VAR	04/30/2043	916,000	97.46	892,734	0.09
FE4278158	JERSEY CENTRAL PWR + LT SR UNSECURED 144A 01/26 4.3	01/15/2026	900,000	96.78	871,002	0.09
	MORGAN STANLEY CAPITAL INC.	11/25/2036	1,528,911	55.08	842,097	0.08
	COUNTRYWIDE ALTERNATIVE LOAN TRUST	07/25/2035	1,217,380	68.87	838,431	0.08
	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 2 IC	01/16/2044	4,526,970	17.48	791,096	0.08

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
EPR4620722	SPECIALTY UNDERWRITING + RESID SURF 2006 BC4 A2B	09/25/2037	2,336,945	33.67	786,855	0.08
	FANNIE MAE FNR 2020 27 IM	05/25/2035	8,141,154	9.42	766,682	0.08
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2038	736,145	102.69	755,935	0.08
	FREDDIE MAC FHR 4118 IO	10/15/2042	4,305,643	16.53	711,818	0.07
	JP MORGAN MORTGAGE TRUST	10/25/2036	910,487	74.30	676,530	0.07
	DSLA MORTGAGE LOAN TRUST	03/19/2046	806,368	81.49	657,117	0.07
	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 4 DI	03/20/2041	4,509,569	14.19	639,781	0.06
	ARGENT SECURITIES INC.	11/25/2034	651,282	98.07	638,702	0.06
	IXIS REAL ESTATE CAPITAL TRUST	06/25/2035	625,469	100.13	626,298	0.06
	SMALL BUSINESS ADMINISTRATION PARTICIPATION CERTIFICATES	01/01/2029	634,935	97.77	620,797	0.06
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2038	586,046	103.70	607,701	0.06
	PLANET FITNESS MASTER ISSUER L PLNT 2018 1A A2II 144A	09/05/2048	609,600	95.70	583,383	0.06
	BCAP LLC TRUST	02/26/2036	1,226,322	44.60	546,922	0.05
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2035	531,477	102.69	545,749	0.05
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2038	525,012	102.69	539,125	0.05
	EPR PROPERTIES	04/15/2028	600,000	89.45	536,671	0.05
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2039	492,388	102.52	504,796	0.05
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	11/15/2049	555,774	89.66	498,326	0.05
	INDYMAC INDEX MORTGAGE LOAN TRUST	01/25/2036	553,707	86.14	476,969	0.05
	GNMA POOL BP1508 GN 09/49 FIXED 4	09/15/2049	477,466	95.83	457,570	0.05
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2039	433,634	103.90	450,540	0.04
	FANNIE MAE FNR 2015 30 EI	05/25/2045	2,723,745	16.07	437,745	0.04
	JPMORGAN MORTGAGE ACQUISITION CORP.	05/25/2035	654,037	65.72	429,812	0.04



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CVS3305267	AMERICAN MONEY MANAGEMENT CORP 04/29 1	04/17/2029	428,287	100.05	428,501	0.04
	FANNIE MAE FNR 2017 70 AS	09/25/2057	10,458,566	3.98	416,501	0.04
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/15/2038	410,895	100.84	414,354	0.04
	FEDERAL HOME LOAN MORTGAGE CORP.	04/01/2048	426,760	95.51	407,610	0.04
	BANC OF AMERICA FUNDING 2007-C TRUST	05/20/2047	435,520	89.41	389,406	0.04
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2034	378,373	102.38	387,394	0.04
	CVS PASS-THROUGH TRUST	01/10/2030	374,225	101.94	381,487	0.04
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2031	390,603	97.64	381,403	0.04
	FEDERAL HOME LOAN MORTGAGE CORP.	04/01/2037	362,092	104.02	376,634	0.04
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2038	366,164	101.88	373,051	0.04
	FANNIE MAE FNR 2011 59 YI	07/25/2041	2,220,105	16.71	371,046	0.04
	FREDDIEMAC STRIP FHS 304 C45	12/15/2027	8,544,260	4.25	362,990	0.04
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2041	351,991	102.55	360,951	0.04
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2038	346,846	103.27	358,203	0.04
	FREDDIE MAC FHR 4628 CI	05/15/2035	4,012,870	8.89	356,831	0.04
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/15/2040	348,265	100.17	348,862	0.03
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2035	329,667	102.49	337,873	0.03
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2038	324,819	102.61	333,286	0.03
	FED HM LN PC POOL A69654	12/01/2037	315,026	103.54	326,175	0.03
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2039	311,727	102.67	320,044	0.03
	GNMA POOL BR6050 GN 11/49 FIXED 4	11/15/2049	330,643	95.96	317,273	0.03
	FNMA POOL 828377 FN 06/35 FIXED 5.5	06/01/2035	298,852	102.51	306,369	0.03
	FANNIE MAE FNR 2016 33 NI	07/25/2034	1,819,033	16.60	301,869	0.03



Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2038	296,903	98.34	291,983	0.03
	SERVICEMASTER BRANDS SERV 2020 1 A2II 144A	01/30/2051	357,338	78.96	282,137	0.03
	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 41 SM	07/20/2037	3,596,432	7.09	254,965	0.03
	COUNTRYWIDE ASSET-BACKED CERTIFICATES	06/25/2036	250,006	99.03	247,583	0.02
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2035	246,431	98.28	242,200	0.02
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2027	219,464	100.94	221,524	0.02
	FEDERAL HOME LOAN MORTGAGE CORP.	11/01/2037	210,396	103.85	218,504	0.02
	GNMA POOL 783724 GN 05/39 FIXED 5	05/15/2039	215,217	100.35	215,969	0.02
	FANNIE MAE FNR 2016 102 JI	02/25/2046	3,164,078	6.66	210,687	0.02
	FED HM LN PC POOL G04602 FG 02/38 FIXED 5.5	02/01/2038	202,379	102.91	208,264	0.02
	BANK5 2023 5YR2 BANK5 2023 5YR2 A3	06/15/2028	195,000	103.28	201,398	0.02
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2033	208,741	95.87	200,117	0.02
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2025	203,662	97.64	198,862	0.02
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2035	194,636	101.71	197,966	0.02
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	04/15/2041	193,118	100.78	194,619	0.02
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2041	192,767	99.65	192,094	0.02
	FEDERAL NATIONAL MORTGAGE ASSOCIATION REMIC	04/25/2033	193,089	98.02	189,266	0.02
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2041	175,717	102.65	180,369	0.02
	GNMA POOL BF3031 GN 07/48 FIXED 5	07/15/2048	174,783	100.10	174,963	0.02
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2035	167,494	102.45	171,598	0.02
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2037	164,322	102.58	168,566	0.02
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2041	170,535	98.82	168,515	0.02
	SUNTRUST ADJUSTABLE RATE MORTGAGE LOAN TRUST	01/25/2037	225,783	74.38	167,934	0.02

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	MERRILL LYNCH ALTERNATIVE NOTE ASSET TRUST	03/25/2037	422,564	39.44	166,652	0.02
	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 47 SK	07/20/2037	4,391,018	3.76	164,891	0.02
	FNMA POOL AI8548	08/01/2041	159,041	98.17	156,125	0.02
	BCAP LLC TRUST	03/26/2037	152,690	96.65	147,573	0.01
	WASHINGTON MUTUAL MORTGAGE PASS THROUGH CERTIFICATES TRUST	04/25/2045	147,938	97.80	144,680	0.01
	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 163 IE	02/20/2039	750,801	18.74	140,736	0.01
	GSR MORTGAGE LOAN TRUST	05/25/2035	187,711	74.09	139,068	0.01
	FEDERAL HOME LOAN MORTGAGE CORP.	07/01/2038	134,875	102.85	138,715	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2041	141,479	97.19	137,510	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2034	140,571	97.39	136,903	0.01
	CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP.	11/25/2035	186,621	72.97	136,180	0.01
	GNMA POOL BC9126 GN 12/47 FIXED 5	12/15/2047	136,302	99.27	135,312	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2035	129,263	102.49	132,481	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2038	125,502	103.19	129,511	0.01
	FNMA POOL AL0586 FN 07/26 FIXED VAR	07/01/2026	130,045	98.60	128,221	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2036	121,486	103.90	126,222	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2033	127,486	97.19	123,903	0.01
	GNMA POOL BW0889 GN 06/50 FIXED 5	06/15/2050	124,328	99.31	123,473	0.01
	FNMA POOL 850538 FN 05/36 FIXED 5.5	05/01/2036	122,688	99.96	122,644	0.01
	GNMA POOL BC9135 GN 01/48 FIXED 5	01/15/2048	121,680	99.36	120,900	0.01
	BEAR STEARNS ADJUSTABLE RATE MORTGAGE TRUST	04/25/2034	130,865	91.87	120,221	0.01
	FED HM LN PC POOL G04614 FG 02/34 FIXED 6	02/01/2034	114,924	103.43	118,870	0.01
	FEDERAL HOME LOAN MORTGAGE CORP.	12/01/2047	124,070	95.51	118,502	0.01

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2036	112,785	102.01	115,055	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2034	111,396	102.38	114,052	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2041	111,748	100.78	112,618	0.01
	GNMA POOL BB3738 GN 11/47 FIXED 5	11/15/2047	112,820	99.47	112,221	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2036	106,510	103.01	109,721	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2034	112,412	97.33	109,408	0.01
	FEDERAL HOME LOAN MORTGAGE CORP.	07/01/2034	114,308	95.39	109,041	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2041	106,747	99.76	106,492	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2039	105,291	100.78	106,109	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2047	110,929	95.41	105,843	0.01
	FIRST HORIZON ASSET SECURITIES INC.	02/25/2036	115,218	89.61	103,245	0.01
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	02/20/2032	104,617	98.58	103,136	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2034	98,925	102.39	101,285	0.01
	FNMA POOL AA7171	05/01/2039	102,356	98.82	101,144	0.01
	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 180 CI	12/16/2045	600,389	16.80	100,881	0.01
	FEDERAL HOME LOAN MORTGAGE CORP.	04/01/2034	103,753	96.96	100,596	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2026	101,141	97.62	98,731	0.01
	GNMA POOL BU4173 GN 05/50 FIXED 5	05/15/2050	99,281	99.06	98,347	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2038	93,032	102.56	95,416	0.01
	RESIDENTIAL FUNDING MORTGAGE SECURITIES I	02/25/2037	134,829	68.64	92,552	0.01
	GNMA POOL BG7319 GN 07/48 FIXED 5	07/15/2048	91,945	100.20	92,128	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2040	93,353	97.42	90,948	0.01
	FED HM LN PC POOL SB8033 FR 02/35 FIXED 3.5	02/01/2035	94,300	95.37	89,937	0.01

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2040	85,831	103.61	88,933	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2037	86,577	101.56	87,931	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/25/2042	92,796	94.60	87,785	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2029	89,045	96.85	86,242	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2024	87,561	98.34	86,108	0.01
	FEDERAL HOME LOAN MORTGAGE CORP.	09/01/2041	85,623	98.93	84,706	0.01
	FNMA POOL 900343	09/01/2036	82,137	102.51	84,198	0.01
	GNMA POOL BQ7187 GN 10/49 FIXED 4	10/15/2049	87,049	95.64	83,253	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2036	81,678	101.13	82,604	0.01
	GNMA POOL BR6084 GN 12/49 FIXED 4	12/15/2049	86,306	95.64	82,542	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2038	80,269	102.57	82,335	0.01
	FED HM LN PC POOL A57796	02/01/2037	79,357	102.01	80,955	0.01
	FNMA POOL 816669 FN 04/35 FIXED 5.5	04/01/2035	79,268	101.04	80,095	0.01
	FNMA POOL AI6086 FN 06/41 FIXED 4.5	06/01/2041	79,290	98.44	78,052	0.01
	FEDERAL HOME LOAN MORTGAGE CORP.	10/01/2038	74,474	103.52	77,093	0.01
	FED HM LN PC POOL G06066	05/01/2040	73,626	103.98	76,554	0.01
	FEDERAL HOME LOAN MORTGAGE CORP.	04/01/2038	73,317	102.83	75,390	0.01
	FED HM LN PC POOL G03493	10/01/2037	71,766	103.98	74,620	0.01
	FED HM LN PC POOL G03349	10/01/2037	71,353	103.94	74,162	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2037	72,651	101.86	74,002	0.01
	FNMA POOL AI8442 FN 07/41 FIXED 5	07/01/2041	74,032	99.42	73,603	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2044	70,053	99.51	69,707	0.01
	GNMA POOL BP1218 GN 09/49 FIXED 4	09/15/2049	72,685	95.83	69,657	0.01



Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2035	67,533	102.44	69,183	0.01
	STRUCTURED ADJUSTABLE RATE MOR SARM 2005 7 3A1	04/25/2035	70,340	97.41	68,518	0.01
	WASHINGTON MUTUAL MORTGAGE PASS THROUGH CERTIFICATES TRUST	10/25/2045	71,284	94.47	67,346	0.01
	FED HM LN PC POOL A95313	12/01/2040	66,078	98.93	65,371	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2040	60,299	102.67	61,908	0.01
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	04/15/2039	59,672	100.18	59,781	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2036	59,443	99.59	59,201	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2036	58,208	101.41	59,030	0.01
	FEDERAL HOME LOAN MORTGAGE CORP.	03/01/2025	59,628	97.81	58,324	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2041	58,907	98.81	58,209	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2036	53,449	103.01	55,061	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2039	54,466	99.11	53,980	0.01
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	10/15/2038	51,310	100.96	51,805	0.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2040	50,166	99.74	50,036	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	04/15/2038	48,347	99.69	48,199	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2040	48,840	98.17	47,944	0.00
	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 IA	10/20/2038	343,103	13.89	47,640	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	01/20/2049	47,854	99.52	47,624	0.00
	FNMA POOL 898493	10/01/2036	46,747	101.04	47,236	0.00
	FNMA POOL 878335 FN 06/36 FIXED 6	06/01/2036	45,406	101.25	45,973	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2035	42,956	102.48	44,020	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2041	43,647	98.81	43,130	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2031	42,910	100.04	42,926	0.00

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/15/2038	42,799	99.21	42,462	0.00
	FEDERAL HOME LOAN MORTGAGE CORP. STRUCTURED PASS THROUGH SEC	02/25/2045	43,705	96.35	42,111	0.00
	FNMA POOL 988684 FN 09/38 FIXED 6	09/01/2038	39,524	103.21	40,791	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2035	40,140	99.65	40,001	0.00
	FNMA POOL 750985 FN 11/33 FIXED 5.5	11/01/2033	38,953	102.38	39,883	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2036	38,639	102.60	39,645	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2038	37,355	100.78	37,646	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2036	36,746	101.13	37,161	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2033	35,936	100.67	36,178	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2025	36,140	98.71	35,675	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/15/2039	34,703	100.84	34,995	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2040	32,776	103.74	34,001	0.00
	JP MORGAN MORTGAGE TRUST JPMMT 2006 S1 3A1	04/25/2036	35,484	95.52	33,894	0.00
	FNMA POOL 895652	08/01/2036	32,309	103.89	33,567	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2039	34,217	96.91	33,161	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2041	33,130	98.69	32,695	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2041	32,681	98.29	32,124	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2039	31,483	99.65	31,373	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	04/15/2039	29,518	99.90	29,488	0.00
	GNMA POOL BS1755 GN 03/50 FIXED 4	03/15/2050	30,706	95.96	29,467	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2026	29,851	98.62	29,440	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2036	28,131	102.56	28,852	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2025	28,901	98.76	28,545	0.00

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2037	26,511	102.01	27,045	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2025	26,574	98.66	26,219	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2034	25,218	102.39	25,820	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2041	25,582	97.62	24,974	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2034	24,357	100.95	24,588	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2039	23,338	103.90	24,248	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2027	23,967	99.59	23,871	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2036	23,508	101.38	23,833	0.00
	FNMA POOL MA0534 FN 10/30 FIXED 4	10/01/2030	24,376	97.65	23,803	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2024	23,993	98.38	23,605	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2024	23,720	98.38	23,336	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2029	23,785	97.66	23,228	0.00
	FNMA POOL 931252	05/01/2024	23,538	98.34	23,148	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2041	23,622	97.53	23,038	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2029	22,741	100.94	22,954	0.00
	FEDERAL NATL MTG ASSN SER 2006 5 CL 3A2	05/25/2035	22,527	101.75	22,921	0.00
	FNMA POOL 928252 FN 04/27 FIXED 5.5	04/01/2027	22,675	99.59	22,584	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	11/20/2029	23,520	95.44	22,448	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2033	21,306	102.38	21,814	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2036	20,096	103.90	20,880	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	01/15/2039	20,656	100.75	20,811	0.00
	FNMA POOL AB1477	09/01/2039	20,659	99.56	20,569	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2036	19,981	102.64	20,510	0.00

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2026	20,018	98.58	19,734	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2035	19,364	101.00	19,557	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2041	19,589	99.14	19,421	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2042	19,539	98.81	19,308	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2028	19,274	99.59	19,196	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2041	18,993	100.77	19,140	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2036	18,922	101.00	19,111	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/15/2038	19,143	99.58	19,063	0.00
	FNMA POOL 888893 FN 08/37 FIXED VAR	08/01/2037	18,498	102.64	18,987	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2027	18,845	99.59	18,769	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2036	18,273	102.58	18,746	0.00
	FNMA POOL 738507	09/01/2033	18,051	100.99	18,230	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	05/15/2038	18,156	100.30	18,211	0.00
	FEDERAL HOME LOAN MORTGAGE CORP.	05/01/2035	17,521	103.31	18,101	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2036	18,140	99.66	18,078	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2025	18,394	97.64	17,961	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2038	17,672	101.63	17,961	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2026	18,210	98.58	17,953	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2038	17,971	99.65	17,908	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/15/2041	18,038	99.21	17,895	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2035	18,113	98.48	17,837	0.00
	FNMA POOL AD7859 FN 06/40 FIXED 5	06/01/2040	17,627	100.78	17,765	0.00
	GNMA POOL 685394 GN 12/38 FIXED 5	12/15/2038	17,732	99.58	17,659	0.00

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FNMA POOL 940639 FN 08/37 FIXED 6	08/01/2037	16,952	103.65	17,571	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2034	17,203	101.13	17,398	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2036	17,052	101.25	17,265	0.00
	FNMA POOL AH5968	03/01/2026	17,606	97.67	17,197	0.00
	GNMA POOL AZ7322 GN 10/47 FIXED 5	10/15/2047	16,687	99.21	16,555	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2041	16,565	98.99	16,397	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2025	16,533	98.72	16,321	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2039	15,326	101.01	15,481	0.00
	GNMA POOL 675374 GN 05/38 FIXED 5	05/15/2038	15,218	99.81	15,190	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2039	14,578	103.61	15,106	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2037	13,897	103.90	14,440	0.00
	FEDERAL HOME LOAN MORTGAGE CORP.	09/01/2038	13,788	103.64	14,290	0.00
	FED HM LN PC POOL ZK2904 FR 01/26 FIXED 3.5	01/01/2026	14,424	97.40	14,050	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2037	13,356	103.60	13,838	0.00
	FNMA POOL AC8594 FN 01/25 FIXED 4.5	01/01/2025	13,867	98.72	13,690	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2036	13,235	102.38	13,551	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2026	13,614	97.63	13,291	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2036	13,070	101.37	13,250	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2038	12,762	103.65	13,229	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2026	13,141	98.79	12,983	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2025	13,144	98.76	12,982	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2038	12,674	102.42	12,980	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2024	13,006	98.74	12,844	0.00

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FNMA POOL 901147	10/01/2036	12,105	101.04	12,231	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2025	12,351	98.74	12,196	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2034	12,177	99.66	12,136	0.00
	FNMA POOL MA0603 FN 11/25 FIXED 4.5	11/01/2025	12,115	98.63	11,950	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2039	12,307	97.01	11,939	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2039	12,104	98.17	11,882	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2035	11,508	102.54	11,801	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2040	11,415	98.98	11,300	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2038	11,037	102.27	11,288	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2025	11,383	98.71	11,237	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	07/20/2027	11,451	97.31	11,143	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2034	10,362	99.59	10,320	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	10/15/2039	10,019	100.57	10,077	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2025	10,214	98.63	10,075	0.00
	FEDERAL HOME LOAN MORTGAGE CORP. STRUCTURED PASS THROUGH SEC	08/15/2032	10,166	96.77	9,838	0.00
	FNMA POOL AA8966 FN 07/24 FIXED 4.5	07/01/2024	9,738	98.71	9,613	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2034	9,159	99.59	9,122	0.00
	BEAR STEARNS ADJUSTABLE RATE MORTGAGE TRUST	11/25/2030	9,543	94.26	8,996	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2038	8,647	103.61	8,959	0.00
	FNMA POOL 485447	02/01/2029	8,920	99.59	8,885	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2037	8,632	102.58	8,855	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2042	9,116	96.73	8,818	0.00
	FNMA POOL AI7225 FN 07/26 FIXED 4	07/01/2026	8,904	98.58	8,777	0.00

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2038	8,443	103.63	8,750	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2033	8,663	100.14	8,676	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2038	8,633	99.83	8,618	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2025	8,638	99.69	8,611	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2034	8,581	99.65	8,552	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2031	8,542	97.65	8,342	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2034	8,124	102.38	8,318	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2040	8,460	97.19	8,223	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2026	8,094	98.62	7,983	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2037	7,852	101.19	7,946	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2036	7,748	101.56	7,870	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	04/15/2038	7,771	99.68	7,747	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2041	7,882	97.97	7,723	0.00
	FNMA POOL 753943 FN 12/33 FIXED 5.5	12/01/2033	7,327	102.38	7,503	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2031	6,971	102.99	7,180	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2033	7,050	101.55	7,160	0.00
	FNMA POOL 889692 FN 05/38 FIXED VAR	05/01/2038	6,945	102.71	7,134	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2026	7,188	98.63	7,090	0.00
	FNMA POOL 888222 FN 02/37 FIXED VAR	02/01/2037	6,644	103.90	6,903	0.00
	FNMA POOL 257367 FN 09/28 FIXED 5.5	09/01/2028	6,876	99.59	6,849	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2025	6,717	98.66	6,628	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2033	6,644	99.73	6,627	0.00
	FNMA POOL AE6406 FN 10/25 FIXED 4	10/01/2025	6,613	98.59	6,520	0.00



Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2040	6,410	100.24	6,425	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2035	6,373	100.42	6,400	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2035	6,115	103.90	6,354	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2025	6,261	98.78	6,185	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2035	5,707	102.39	5,844	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2034	5,834	99.83	5,825	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2024	5,827	98.79	5,757	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2025	5,765	98.72	5,692	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2030	5,590	97.65	5,459	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2025	5,420	98.78	5,354	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2037	5,103	103.90	5,302	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2034	5,098	102.10	5,205	0.00
	FNMA POOL MA0838 FN 07/26 FIXED 4.5	07/01/2026	5,245	98.54	5,169	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2024	5,198	98.73	5,133	0.00
	GNMA II POOL 008747	11/20/2025	5,093	96.63	4,921	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	01/15/2038	4,905	99.81	4,896	0.00
	GNMA POOL 697958 GN 03/39 FIXED 5	03/15/2039	4,868	100.54	4,894	0.00
	FNMA POOL AC8968	12/01/2024	4,952	98.77	4,892	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	09/20/2024	4,908	99.02	4,860	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2040	4,772	100.78	4,810	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2034	4,690	102.38	4,802	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2036	4,597	103.90	4,776	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2034	4,572	99.73	4,560	0.00

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2030	4,600	98.21	4,518	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2024	4,494	98.77	4,439	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2034	4,289	99.64	4,274	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2034	4,078	102.39	4,176	0.00
	FNMA POOL 762083	01/01/2034	4,188	99.64	4,173	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2024	4,191	98.80	4,141	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2034	4,132	99.62	4,117	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2034	3,924	102.39	4,018	0.00
	FNMA POOL 257252 FN 06/28 FIXED 6	06/01/2028	3,976	100.94	4,014	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2035	3,816	100.55	3,837	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	05/15/2038	3,647	99.62	3,633	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2042	3,668	98.29	3,606	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2037	3,450	103.43	3,569	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2034	3,349	102.46	3,432	0.00
	FED HM LN PC POOL G04491 FG 08/38 FIXED 6	08/01/2038	3,274	103.44	3,388	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2026	3,421	97.61	3,339	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2034	3,343	99.65	3,331	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2031	3,369	98.21	3,309	0.00
	FNMA POOL 735141 FN 01/35 FIXED VAR	01/01/2035	3,178	102.42	3,256	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2027	2,979	100.94	3,008	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2036	2,911	102.32	2,978	0.00
	FNMA POOL 770858 FN 04/34 FIXED 5.5	04/01/2034	2,924	99.70	2,916	0.00
	FEDERAL HOME LOAN MORTGAGE CORP.	08/01/2035	2,950	97.58	2,880	0.00



Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2035	2,783	102.56	2,854	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2025	2,855	98.77	2,821	0.00
	FNMA POOL 931135 FN 05/39 FIXED 4.5	05/01/2039	2,810	98.81	2,777	0.00
	FEDERAL HOME LOAN MORTGAGE CORP.	05/01/2031	2,711	101.15	2,743	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2041	2,647	102.25	2,707	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2028	2,651	99.59	2,641	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2036	2,387	102.77	2,454	0.00
	FNMA POOL AH8167 FN 04/26 FIXED 4	04/01/2026	2,484	97.64	2,426	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2040	2,393	100.78	2,412	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2037	2,306	103.60	2,390	0.00
	GNMA POOL 698103 GN 04/39 FIXED 5	04/15/2039	2,375	100.45	2,386	0.00
	GNMA POOL BQ1005 GN 10/49 FIXED 4	10/15/2049	2,419	95.64	2,314	0.00
	FNMA POOL AB1019 FN 05/40 FIXED 4.5	05/01/2040	2,264	98.73	2,235	0.00
	FNMA POOL AA5995 FN 05/24 FIXED 4	05/01/2024	2,272	98.33	2,234	0.00
	GNMA POOL 688012 GN 10/38 FIXED 5	10/15/2038	2,215	99.77	2,210	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2035	2,160	101.83	2,200	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2035	2,134	102.50	2,188	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2034	2,139	99.59	2,131	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2041	2,147	96.99	2,083	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2026	2,109	98.58	2,079	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2041	2,114	98.17	2,075	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2025	2,075	98.77	2,050	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	05/15/2039	2,050	99.26	2,035	0.00



Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FED HM LN PC POOL G04624 FG 02/33 FIXED 6	02/01/2033	1,946	101.77	1,981	0.00
	SMALL BUSINESS ADMINISTRATION SBAP 2003 20I 1	09/01/2023	1,987	99.59	1,979	0.00
	FNMA POOL AC5445	11/01/2039	1,964	100.51	1,975	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2035	1,971	100.11	1,974	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2036	1,886	103.90	1,960	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2036	1,889	102.66	1,940	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2035	1,891	102.58	1,940	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2038	1,874	102.73	1,925	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	01/20/2025	1,827	97.61	1,784	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2038	1,705	102.32	1,745	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2034	1,688	102.38	1,729	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2039	1,677	102.82	1,724	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/15/2035	1,714	99.17	1,700	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2040	1,675	99.29	1,663	0.00
	FNMA POOL 825376 FN 07/35 FIXED 6	07/01/2035	1,625	100.95	1,640	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2035	1,610	100.61	1,620	0.00
	INDYMAC ARM TRUST	01/25/2032	1,733	92.39	1,602	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2038	1,536	103.61	1,592	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2036	1,542	102.64	1,583	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2035	1,397	102.60	1,434	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2034	1,400	102.37	1,433	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2034	1,364	100.45	1,371	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2037	1,283	102.69	1,318	0.00



Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2035	1,300	101.16	1,316	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	12/20/2026	1,345	97.19	1,307	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2036	1,250	102.77	1,285	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2036	1,257	100.95	1,270	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2034	1,264	99.83	1,262	0.00
	FNMA POOL 555967 FN 11/33 FIXED VAR	11/01/2033	1,185	102.38	1,214	0.00
	FEDERAL HOME LOAN MORTGAGE CORP.	05/01/2033	1,164	101.25	1,179	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	10/20/2025	1,207	97.45	1,176	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/01/2025	1,181	97.16	1,148	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2026	1,138	98.57	1,122	0.00
	FNMA POOL 965051	09/01/2038	1,105	100.95	1,116	0.00
	FNMA POOL 885395 FN 06/36 FIXED 6	06/01/2036	1,096	101.04	1,108	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2033	1,064	102.90	1,095	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2024	1,000	98.80	989	0.00
	FNMA POOL 903313	10/01/2036	948	100.95	957	0.00
	FNMA POOL 925655	09/01/2037	922	101.05	932	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2026	937	98.42	922	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2038	898	102.58	922	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2036	897	102.45	920	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2036	890	102.66	915	0.00
	FNMA POOL 892902	08/01/2036	892	101.59	906	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2033	886	99.73	884	0.00
	FNMA POOL 900526 FN 09/36 FIXED 6	09/01/2036	848	101.04	857	0.00

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FNMA POOL AC0453	11/01/2024	845	98.78	835	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2026	811	98.59	800	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2033	740	101.83	754	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2033	702	99.87	701	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	10/20/2025	683	96.58	661	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2024	611	98.83	604	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2038	566	101.73	576	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2037	554	103.86	576	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2035	566	100.20	568	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2034	534	102.42	548	0.00
	FED HM LN PC POOL G04613 FG 10/37 FIXED 6	10/01/2037	520	104.00	541	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	04/15/2035	519	101.09	525	0.00
	FNMA POOL 753724	12/01/2033	507	99.65	506	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	11/15/2038	488	100.93	493	0.00
	FEDERAL HOME LOAN MORTGAGE CORP.	01/01/2029	480	101.05	486	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2035	447	101.19	453	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2035	437	102.56	449	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2037	399	103.55	414	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	08/15/2033	414	99.55	413	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2024	414	98.79	410	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2035	397	102.58	407	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2034	396	102.10	405	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2036	387	103.90	403	0.00

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/ Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FNMA POOL 986761	07/01/2038	393	102.27	402	0.00
	FNMA POOL 725948 FN 10/34 FIXED VAR	10/01/2034	379	102.38	388	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/01/2025	373	98.77	368	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2036	350	101.03	354	0.00
	FIRST NATIONWIDE TRUST FNT 2001 3 1A1	08/21/2031	320	95.44	305	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2024	304	98.78	301	0.00
	FNMA POOL AC6514	12/01/2024	295	98.78	292	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/01/2025	257	98.86	255	0.00
	FNMA POOL AC2996 FN 09/24 FIXED 4.5	09/01/2024	213	98.74	211	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2025	210	98.77	208	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/01/2025	209	98.73	207	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/01/2034	197	101.89	201	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2040	190	100.94	193	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2025	181	98.73	179	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	09/20/2023	172	99.63	171	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2024	160	98.64	158	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2035	148	99.64	148	0.00
	FEDERAL HOME LOAN MORTGAGE CORP. REMIC	11/15/2030	136	99.71	136	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2024	129	98.73	128	0.00
	FNMA POOL AA4274	05/01/2024	119	98.71	118	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/01/2023	77	99.54	77	0.00
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	07/20/2024	74	99.27	74	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2024	16	99.53	16	0.00

Ticker Symbol	Asset Description	Maturity Date	Shares/Par/Contracts	Current Base Price \$	Base Market Value \$	% of Total Net Assets
	FEDERAL HOME LOAN MORTGAGE CORP.	06/01/2024	6	99.09	7	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/01/2023	3	99.54	3	0.00
	JPMORGAN MORTGAGE ACQUISITION CORP.	01/25/2036	0	100.00	0	0.00
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/01/2023	0	0.00	0	0.00
Total			1,215,013,668		994,900,218	98.96
Cash and Other Assets Less Liabilities						1.04
Total New Assets						100.00



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There is no guarantee that the investment objective of the Fund will be achieved. Fixed income investments are affected by interest rate changes and the creditworthiness of the issues held by the Fund. As interest rates rise, the values of fixed income securities held by the Fund are likely to decrease and reduce the value of the Fund's portfolio.

There may be a greater risk that the Fund could lose money due to prepayment and extension risks because the Fund invests, at times, in mortgage-related and/or asset backed securities.

Investors should carefully consider the investment objectives, risks, charges and expenses of a fund before investing. To obtain a summary prospectus or prospectus for this and other information, visit harborcapital.com or call 800-422-1050. Read it carefully before investing.

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