

On April 6, 2019, Foresters Investment Management Company, Inc. (FIMCO), the investment adviser to the First Investors Funds, entered into an agreement with Macquarie Management Holdings, Inc. (MMHI), a leading global investment management company, whereby MMHI, on behalf of its affiliate Delaware Management Company (DMC), a series of Macquarie Investment Management Business Trust (Macquarie), would acquire FIMCO's asset management business (the "Transaction"). In connection with the Transaction, the Board of Trustees of the First Investors Trusts approved, pursuant to an Agreement and Plan of Reorganization (the "Agreement"), the transfer of all assets and liabilities of each First Investors Fund to a corresponding, newly formed fund (each, an "Acquiring Fund," and collectively, the "Acquiring Funds") in the Delaware Funds by Macquarie family of funds (each, a "Reorganization" and together, the "Reorganizations"). Following the requisite approval of each Reorganization from shareholders of each First Investors Fund, each Acquiring Fund will be managed by DMC and each Acquiring Fund will have the same or substantially the same investment objective and the same or similar principal investment strategies and principal risks as the corresponding First Investors Fund. The Transaction closed on Oct. 4, 2019 (the "Closing Date"). Information, including without limitation historical holdings and performance information, relating to the Acquiring Funds for periods prior to the Closing Date has been provided by FIMCO and is attributable to the Acquired Funds.

Portfolio holdings are as of the date noted below and are subject to change at any time. Holdings may not be representative of current or future investments and may not include the entire investment portfolio. Holdings information is made available to the public 30 calendar days after the most recent month-end.

Holdings data is for informational purposes only, and is not intended as a recommendation, offer, or solicitation for the purchase or sale of any specific security. By accessing the portfolio holdings, you agree not to reproduce, distribute or disseminate the portfolio holdings, in whole or part. In no event shall the Delaware Family of Funds or its affiliates have any liability relating to the use of the portfolio holdings.

Unlike the Fund's regulatory filings, the portfolio data and its presentation in this document is not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, it may differ from that provided in the complete portfolio of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete portfolio of investments filed in the first and third quarter on Form N-Q.

Fund Short Name	Nasdaq symbol/Rating	SEC description	# Holdings	Market value	Coupon rate	Maturity date	Portfolio %
TOTRET	T	AT&T, Inc.	138,500.00	\$4,883,510.00	0.00		0.57%
TOTRET	ABT	Abbott Laboratories	66,460.00	\$5,670,367.20	0.60		0.66%
TOTRET	ADBE	Adobe, Inc.	24,750.00	\$7,041,622.50	0.20		0.83%
TOTRET	AMD	Advanced Micro Devices, Inc.	106,700.00	\$3,355,715.00	0.00		0.39%
TOTRET	GOOGL	Alphabet, Inc.	4,700.00	\$5,595,491.00	0.00		0.66%
TOTRET	AMZN	Amazon.com, Inc.	1,650.00	\$2,930,878.50	0.00		0.34%
TOTRET	AXP	American Express Co.	42,320.00	\$5,094,058.40	0.90		0.60%
TOTRET	ANTM	Anthem, Inc.	12,900.00	\$3,373,608.00	0.00		0.40%
TOTRET	BP	BP, PLC (ADR)	122,973.00	\$4,543,852.35	0.00		0.53%
TOTRET	BAC	Bank of America Corp.	285,200.00	\$7,845,852.00	1.80		0.92%
TOTRET	BURL	Burlington Stores, Inc.	11,250.00	\$2,278,012.50	0.00		0.27%
TOTRET	CBS	CBS Corp.	105,875.00	\$4,453,102.50	0.00		0.52%
TOTRET	CNC	Centene Corp.	60,450.00	\$2,818,179.00	0.00		0.33%
TOTRET	CRL	Charles River Laboratories	29,650.00	\$3,890,080.00	0.00		0.46%
TOTRET	CVX	Chevron Corp.	62,850.00	\$7,398,702.00	0.00		0.87%
TOTRET	CSCO	Cisco Systems, Inc.	117,747.00	\$5,511,737.07	0.00		0.65%
TOTRET	C	Citigroup, Inc.	86,800.00	\$5,585,580.00	0.00		0.65%
TOTRET	KO	Coca-Cola Co.	145,340.00	\$7,999,513.60	0.60		0.94%
TOTRET	CMCSA	Comcast Corp.	131,300.00	\$5,811,338.00	0.00		0.68%
TOTRET	COP	ConocoPhillips	49,550.00	\$2,585,519.00	0.00		0.30%
TOTRET	GLW	Corning, Inc.	158,700.00	\$4,419,795.00	0.00		0.52%
TOTRET	CREE	Cree, Inc.	119,100.00	\$5,112,963.00	0.00		0.60%
TOTRET	DIS	Walt Disney Co.	36,500.00	\$5,009,990.00	0.21		0.59%
TOTRET	DOW	Dow, Inc.	27,216.00	\$1,160,218.08	0.00		0.14%
TOTRET	DD	DuPont de Nemours, Inc.	27,216.00	\$1,848,782.88	0.00		0.22%
TOTRET	EXAS	Exact Sciences Corp.	47,750.00	\$5,692,755.00	0.00		0.67%
TOTRET	XOM	ExxonMobil Corp.	69,752.00	\$4,776,616.96	0.00		0.56%
TOTRET	FIS	Fidelity Natl. Inform. Svcs.	30,507.00	\$4,155,663.54	0.00		0.49%
TOTRET	FISV	Fiserv, Inc.	66,200.00	\$7,079,428.00	0.00		0.83%

TOTRET	GDI	Gardner Denver Holdings, Inc.	79,700.00	\$2,285,796.00	0.00	0.27%
TOTRET	GS	Goldman Sachs Group, Inc.	26,100.00	\$5,322,051.00	0.00	0.62%
TOTRET	HLNE	Hamilton Lane, Inc.	65,400.00	\$4,063,956.00	0.00	0.48%
TOTRET	HRC	Hill-Rom Holdings, Inc.	57,150.00	\$6,153,912.00	0.00	0.72%
TOTRET	HD	Home Depot, Inc.	26,330.00	\$6,000,870.30	0.12	0.70%
TOTRET	HON	Honeywell International, Inc.	49,150.00	\$8,091,073.00	0.00	0.95%
TOTRET	INTC	Intel Corp.	124,875.00	\$5,920,323.75	0.16	0.69%
TOTRET	JPM	JPMorgan Chase & Co.	87,280.00	\$9,588,580.80	0.00	1.12%
TOTRET	JEC	Jacobs Engineering Group, Inc.	73,100.00	\$6,495,666.00	0.00	0.76%
TOTRET	JNJ	Johnson & Johnson	21,900.00	\$2,811,084.00	1.00	0.33%
TOTRET	KSU	Kansas City Southern, Inc.	40,300.00	\$5,069,740.00	0.00	0.59%
TOTRET	ADRNY	Koninklijke Ahold Delhaize NV	89,630.00	\$2,101,644.24	0.00	0.25%
TOTRET	PHG	Koninklijke Philips NV	65,950.00	\$3,104,926.00	0.00	0.36%
TOTRET	LLY	Eli Lilly & Co.	24,550.00	\$2,773,413.50	0.92	0.33%
TOTRET	LMT	Lockheed Martin Corp.	22,620.00	\$8,688,568.20	1.76	1.02%
TOTRET	LOW	Lowe's Cos., Inc.	30,950.00	\$3,472,590.00	0.12	0.41%
TOTRET	MPC	Marathon Petroleum Corp.	102,100.00	\$5,024,341.01	0.00	0.59%
TOTRET	MXIM	Maxim Integrated Prods, Inc	58,950.00	\$3,215,133.00	0.00	0.38%
TOTRET	MRK	Merck & Co., Inc.	74,795.00	\$6,467,523.65	0.00	0.76%
TOTRET	MET	MetLife, Inc.	81,200.00	\$3,597,160.00	0.00	0.42%
TOTRET	MSFT	Microsoft Corp.	64,185.00	\$8,848,544.10	0.00	1.04%
TOTRET	MDLZ	Mondelez International, Inc.	71,900.00	\$3,970,318.00	0.00	0.47%
TOTRET	MS	Morgan Stanley	95,180.00	\$3,949,018.20	0.96	0.46%
TOTRET	NTDOY	Nintendo Co., Ltd.	133,750.00	\$6,319,687.50	0.00	0.74%
TOTRET	NOC	Northrop Grumman Corp.	21,300.00	\$7,835,631.00	0.00	0.92%
TOTRET	NVDA	NVIDIA Corp.	20,250.00	\$3,392,077.50	0.00	0.40%
TOTRET	ORCL	Oracle Corp.	95,500.00	\$4,971,730.00	0.00	0.58%

TOTRET	PNC	PNC Financial Srvs Group, Inc	44,725.00	\$5,766,394.25	1.64	0.68%
TOTRET	PEP	PepsiCo, Inc.	60,560.00	\$8,280,368.80	0.52	0.97%
TOTRET	PFE	Pfizer, Inc.	131,479.00	\$4,674,078.45	0.88	0.55%
TOTRET	PM	Philip Morris Int'l, Inc.	68,260.00	\$4,920,863.40	0.00	0.58%
TOTRET	BPOP	Popular, Inc.	73,850.00	\$3,882,294.50	0.00	0.46%
TOTRET	PG	Procter & Gamble Co.	55,250.00	\$6,642,707.50	1.14	0.78%
TOTRET	QCOM	QUALCOMM, Inc.	72,220.00	\$5,616,549.40	0.00	0.66%
TOTRET	RSG	Republic Services, Inc.	72,450.00	\$6,466,162.50	0.00	0.76%
TOTRET	ROST	Ross Stores, Inc.	18,350.00	\$1,945,283.50	0.00	0.23%
TOTRET	CRM	salesforce.com, Inc.	8,850.00	\$1,381,219.50	0.00	0.16%
TOTRET	SNN	Smith & Nephew PLC (ADR)	136,000.00	\$6,522,560.00	0.00	0.76%
TOTRET	SWK	Stanley Black & Decker, Inc.	12,500.00	\$1,660,750.00	0.00	0.19%
TOTRET	SU	Suncor Energy, Inc.	63,660.00	\$1,860,781.80	0.00	0.22%
TOTRET	SNPS	Synopsys, Inc.	52,600.00	\$7,459,206.00	0.00	0.87%
TOTRET	SYF	Synchrony Financial	157,850.00	\$5,059,092.50	0.00	0.59%
TOTRET	TTWO	Take-Two Interactive Software	48,300.00	\$6,374,151.00	0.00	0.75%
TOTRET	TXN	Texas Instruments, Inc.	24,100.00	\$2,982,375.00	0.34	0.35%
TOTRET	TMO	Thermo Fisher Scientific, Inc.	17,745.00	\$5,093,879.70	0.00	0.60%
TOTRET	TRV	Travelers Cos., Inc.	42,150.00	\$6,194,364.00	0.00	0.73%
TOTRET	USB	U.S. Bancorp	124,945.00	\$6,583,352.05	0.00	0.77%
TOTRET	UNP	Union Pacific Corp.	32,450.00	\$5,255,602.00	0.80	0.62%
TOTRET	UTX	United Technologies Corp.	58,680.00	\$7,642,483.20	1.44	0.90%
TOTRET	VLO	Valero Energy Corp.	63,600.00	\$4,787,808.00	0.00	0.56%
TOTRET	VZ	Verizon Communications, Inc.	119,275.00	\$6,937,034.00	0.00	0.81%
TOTRET	VRTX	Vertex Pharmaceuticals, Inc.	30,150.00	\$5,427,603.00	0.00	0.64%
TOTRET	V	Visa, Inc.	51,400.00	\$9,294,148.00	0.00	1.09%
TOTRET	WMT	Walmart, Inc.	60,870.00	\$6,955,006.20	0.31	0.82%

TOTRET	WFC	Wells Fargo & Co.	92,770.00	\$4,320,298.90	0.74		0.51%
TOTRET	ZBH	Zimmer Biomet Holdings, Inc.	57,350.00	\$7,983,120.00	0.00		0.94%
TOTRET	ZTS	Zoetis, Inc.	35,065.00	\$4,432,917.30	0.00		0.52%
TOTRET	AON	Aon, PLC	24,850.00	\$4,842,022.50	0.00		0.57%
TOTRET	IR	Ingersoll-Rand, PLC	73,500.00	\$8,900,115.00	0.00		1.04%
TOTRET	LIN	Linde, PLC	25,830.00	\$4,879,545.30	0.00		0.57%
TOTRET	MDT	Medtronic, PLC	61,200.00	\$6,602,868.00	0.26		0.77%
TOTRET	CB	Chubb, Ltd.	52,500.00	\$8,204,700.00	0.00		0.96%
TOTRET	MLNX	Mellanox Technologies, Ltd.	54,100.00	\$5,791,405.00	0.00		0.68%
TOTRET		AT&T, Inc.	4,000,000.00	\$4,404,716.00	4.25	3/1/27	0.52%
TOTRET		AT&T, Inc.	1,000,000.00	\$1,055,029.00	3.60	7/15/25	0.12%
TOTRET		Alexandria Real Estate Eqlys.	2,300,000.00	\$2,510,268.30	3.95	1/15/28	0.29%
TOTRET		American Airlines	2,770,476.00	\$2,895,385.64	3.35	10/15/29	0.34%
TOTRET		Anheuser-Busch Cos., LLC	1,300,000.00	\$1,513,196.10	4.70	2/1/36	0.18%
TOTRET		Bank of America Corp.	2,400,000.00	\$3,444,780.00	5.88	2/7/42	0.40%
TOTRET		Bank of America Corp.	4,700,000.00	\$5,024,398.70	4.00	1/22/25	0.59%
TOTRET	BA	Boeing Co.	2,700,000.00	\$2,818,365.30	2.95	2/1/30	0.33%
TOTRET		Brookfield Finance, Inc.	4,700,000.00	\$5,016,352.30	4.00	4/1/24	0.59%
TOTRET		CVS Health Corp.	2,400,000.00	\$2,547,324.00	3.88	7/20/25	0.30%
TOTRET		CVS Health Corp.	5,000,000.00	\$5,832,785.00	5.05	3/25/48	0.68%
TOTRET	XEC	Cimarex Energy Co.	2,700,000.00	\$2,871,744.30	4.38	3/15/29	0.34%
TOTRET		Citigroup, Inc.	1,000,000.00	\$1,055,457.00	4.50	1/14/22	0.12%
TOTRET	C	Citigroup, Inc.	1,600,000.00	\$1,747,193.60	4.30	11/20/26	0.20%
TOTRET		Citigroup, Inc.	1,000,000.00	\$1,017,688.00	2.90	12/8/21	0.12%
TOTRET		Comcast Corp.	1,600,000.00	\$1,621,113.60	5.15	3/1/20	0.19%
TOTRET		Comcast Corp.	3,000,000.00	\$3,487,581.00	4.25	1/15/33	0.41%
TOTRET		Continental Resources, Inc.	2,700,000.00	\$2,725,925.40	5.00	9/15/22	0.32%
TOTRET		Corning, Inc.	4,300,000.00	\$5,323,382.80	7.25	8/15/36	0.62%
TOTRET		Crane Co.	3,245,000.00	\$3,453,624.30	4.20	3/15/48	0.40%
TOTRET		Diamond 1 Finance Corp.	3,000,000.00	\$3,094,839.00	4.42	6/15/21	0.36%

TOTRET		Digital Realty Trust, LP	2,886,000.00	\$3,203,913.11	4.75	10/1/25	0.38%
TOTRET		Digital Realty Trust, LP	2,250,000.00	\$2,399,591.25	3.70	8/15/27	0.28%
TOTRET		ERAC USA Finance, LLC	1,000,000.00	\$1,043,773.00	4.50	8/16/21	0.12%
TOTRET		Entergy Arkansas, Inc.	2,500,000.00	\$2,716,135.00	4.95	12/15/44	0.32%
TOTRET		Enterprise Products Operating	2,500,000.00	\$3,634,732.50	7.55	4/15/38	0.43%
TOTRET		Express Scripts Holding Co.	2,100,000.00	\$2,212,574.70	4.75	11/15/21	0.26%
TOTRET		Ford Motor Credit Co., LLC	2,500,000.00	\$2,552,397.50	8.13	1/15/20	0.30%
TOTRET		General Motors Fincl Co Inc	4,345,000.00	\$4,750,796.93	5.25	3/1/26	0.56%
TOTRET		Glencore Funding, LLC	3,000,000.00	\$3,184,350.00	4.63	4/29/24	0.37%
TOTRET	GS	Goldman Sachs Group, Inc.	1,650,000.00	\$1,760,251.35	3.85	7/8/24	0.21%
TOTRET		Goldman Sachs Group, Inc.	3,050,000.00	\$3,196,256.65	3.50	11/16/26	0.37%
TOTRET		Home Depot, Inc.	3,500,000.00	\$4,945,101.00	5.88	12/16/36	0.58%
TOTRET	HBMCN	HudBay Minerals, Inc.	25,000.00	\$25,499.50	7.63	1/15/25	0.00%
TOTRET	IBM	Int'l Business Machines Corp.	4,500,000.00	\$5,255,784.00	4.25	5/15/49	0.62%
TOTRET		JBS USA LLC/JBS USA Finance	25,000.00	\$25,796.88	5.88	7/15/24	0.00%
TOTRET	JPM	JPMorgan Chase & Co.	1,000,000.00	\$1,150,469.00	4.45	12/5/29	0.13%
TOTRET	JPM	JPMorgan Chase & Co.	1,800,000.00	\$1,967,734.80	3.70	5/6/30	0.23%
TOTRET		Johnson Controls Intl, PLC	1,100,000.00	\$1,115,353.80	5.00	3/30/20	0.13%
TOTRET		Key Bank NA	4,100,000.00	\$4,323,503.30	3.40	5/20/26	0.51%
TOTRET		Kinder Morgan Engy Partners LP	1,600,000.00	\$1,659,116.80	3.45	2/15/23	0.19%
TOTRET		Kinder Morgan, Inc.	3,000,000.00	\$3,350,211.00	5.63	11/15/23	0.39%
TOTRET		Lear Corp.	3,380,000.00	\$3,498,479.14	5.25	1/15/25	0.41%
TOTRET		Liberty Mutual Group, Inc.	2,000,000.00	\$2,126,972.00	4.95	5/1/22	0.25%
TOTRET		LyondellBasell Industries NV	2,100,000.00	\$2,249,440.20	6.00	11/15/21	0.26%

TOTRET		Magellan Midstream Partners LP	4,000,000.00	\$4,542,100.00	5.00	3/1/26	0.53%
TOTRET	MWXCAP	Midwest Connector Capital Co.	3,300,000.00	\$3,648,714.30	4.63	4/1/29	0.43%
TOTRET		Morgan Stanley	2,500,000.00	\$2,709,890.00	4.00	7/23/25	0.32%
TOTRET		Morgan Stanley	5,550,000.00	\$5,890,170.60	5.50	7/28/21	0.69%
TOTRET		Newmont Mining Corp.	1,500,000.00	\$1,502,821.50	5.13	10/1/19	0.18%
TOTRET		Ohio Power Co.	2,000,000.00	\$2,133,104.00	5.38	10/1/21	0.25%
TOTRET		Oklahoma Gas & Electric Co.	2,000,000.00	\$2,235,166.00	4.00	12/15/44	0.26%
TOTRET		Packaging Corp. of America	2,835,000.00	\$2,960,414.73	3.40	12/15/27	0.35%
TOTRET		Protective Life Corp.	1,000,000.00	\$1,005,462.00	7.38	10/15/19	0.12%
TOTRET		Realty Income Corp.	2,500,000.00	\$2,701,090.00	3.88	4/15/25	0.32%
TOTRET	COL	Rockwell Collins, Inc.	2,500,000.00	\$2,690,457.50	3.50	3/15/27	0.32%
TOTRET		Southwestern Energy Co.	50,000.00	\$44,000.00	6.70	1/23/25	0.01%
TOTRET		STORE Capital Corp.	3,700,000.00	\$4,040,995.70	4.50	3/15/28	0.47%
TOTRET		T-Mobile USA, Inc.	175,000.00	\$	0.00	3/1/23	0.00%
TOTRET		Andeavor Logistics, LP	5,000,000.00	\$5,259,170.00	5.25	1/15/25	0.62%
TOTRET		UBS AG	1,500,000.00	\$1,539,183.00	4.88	8/4/20	0.18%
TOTRET		UBS Group Funding Switzerland	3,000,000.00	\$3,319,716.00	4.25	3/23/28	0.39%
TOTRET		Verizon Communicatio ns, Inc.	1,800,000.00	\$2,065,840.20	4.27	1/15/36	0.24%
TOTRET		Wells Fargo & Co.	5,100,000.00	\$5,301,358.20	3.45	2/13/23	0.62%
TOTRET	WFC	Wells Fargo & Co.	3,000,000.00	\$3,127,272.00	3.20	6/17/27	0.37%
TOTRET		ADT Corp.	100,000.00	\$100,625.00	3.50	7/15/22	0.01%
TOTRET		AMC Networks, Inc.	100,000.00	\$103,250.00	5.00	4/1/24	0.01%
TOTRET		AMC Entertainment, Inc.	25,000.00	\$23,843.75	5.75	6/15/25	0.00%
TOTRET		ATS Automation Tooling Sys, In	175,000.00	\$181,343.75	6.50	6/15/23	0.02%
TOTRET		Acisure, LLC	25,000.00	\$26,984.38	8.13	2/15/24	0.00%
TOTRET		AECOM	225,000.00	\$236,142.00	5.13	3/15/27	0.03%

TOTRET		Albertson's Cos., LLC	25,000.00	\$27,937.50	7.50	3/15/26	0.00%
TOTRET		Albertson's Cos., LLC	25,000.00	\$26,409.00	5.88	2/15/28	0.00%
TOTRET		Albertson's Cos., LLC	25,000.00	\$25,750.00	5.75	3/15/25	0.00%
TOTRET		Allegheny Technologies, Inc.	75,000.00	\$80,718.75	7.88	8/15/23	0.01%
TOTRET		Altice Financing SA	200,000.00	\$206,750.00	6.63	2/15/23	0.02%
TOTRET		American Axle & Mfg., Inc.	175,000.00	\$165,152.75	6.25	4/1/25	0.02%
TOTRET	APU	AmeriGas Partners, LP	150,000.00	\$159,375.00	5.50	5/20/25	0.02%
TOTRET		Amsted Industries, Inc.	75,000.00	\$80,250.00	5.63	7/1/27	0.01%
TOTRET		Antero Resources Corp.	50,000.00	\$46,375.00	5.63	6/1/23	0.01%
TOTRET		Apergy Corp.	50,000.00	\$50,500.00	6.38	5/1/26	0.01%
TOTRET		Ardagh Holdings USA, Inc.	200,000.00	\$205,192.00	4.63	5/15/23	0.02%
TOTRET		Asbury Automotive Group, Inc.	50,000.00	\$51,937.50	6.00	12/15/24	0.01%
TOTRET		BCD Acquisition, Inc.	175,000.00	\$178,937.50	9.63	9/15/23	0.02%
TOTRET		Baytex Energy Corp.	25,000.00	\$24,875.00	5.13	6/1/21	0.00%
TOTRET		Belo Corp.	50,000.00	\$55,750.00	7.25	9/15/27	0.01%
TOTRET		Berry Global Escrow Corp.	50,000.00	\$52,625.00	4.88	7/15/26	0.01%
TOTRET		Berry Global Escrow Corp.	50,000.00	\$52,625.00	5.63	7/15/27	0.01%
TOTRET		Berry Global, Inc.	50,000.00	\$51,027.50	5.50	5/15/22	0.01%
TOTRET		Berry Global, Inc.	75,000.00	\$77,156.25	5.13	7/15/23	0.01%
TOTRET		Blue Cube Spinco, Inc.	75,000.00	\$84,562.50	10.00	10/15/25	0.01%
TOTRET		Blue Racer Midstream, LLC	175,000.00	\$176,750.00	6.13	11/15/22	0.02%
TOTRET		Blue Racer Midstream, LLC	25,000.00	\$24,734.50	6.63	7/15/26	0.00%
TOTRET		Bombardier, Inc.	100,000.00	\$99,750.00	6.00	10/15/22	0.01%
TOTRET		Boyd Gaming Corp.	50,000.00	\$52,051.50	6.88	5/15/23	0.01%
TOTRET		Brand Energy & Infrastructure	125,000.00	\$110,781.25	8.50	7/15/25	0.01%



TOTRET		Building Materials Corp.	75,000.00	\$77,437.50	5.38	11/15/24	0.01%
TOTRET		Building Materials Corp.	50,000.00	\$52,812.50	6.00	10/15/25	0.01%
TOTRET		BWAY Holding Co.	50,000.00	\$51,562.50	5.50	4/15/24	0.01%
TOTRET		CCO Holdings, LLC	175,000.00	\$178,281.25	5.13	2/15/23	0.02%
TOTRET		CCO Holdings, LLC	175,000.00	\$182,656.25	5.88	4/1/24	0.02%
TOTRET		CCO Holdings, LLC	25,000.00	\$26,781.25	5.38	6/1/29	0.00%
TOTRET	CBSOAM	Outdoor Americas Capital, LLC	125,000.00	\$129,687.50	5.88	3/15/25	0.02%
TOTRET		CF Industries, Inc.	50,000.00	\$49,312.50	4.95	6/1/43	0.01%
TOTRET		CHS/Community Health Systems	175,000.00	\$169,986.25	6.25	3/31/23	0.02%
TOTRET		CSC Holdings, LLC	200,000.00	\$206,052.00	5.38	7/15/23	0.02%
TOTRET		CRC Escrow Issuer, LLC	200,000.00	\$204,000.00	5.25	10/15/25	0.02%
TOTRET		Callon Petroleum Co.	50,000.00	\$48,750.00	6.38	7/1/26	0.01%
TOTRET		Calpine Corp.	175,000.00	\$177,843.75	5.25	6/1/26	0.02%
TOTRET		Cedar Fair, LP	25,000.00	\$25,843.75	5.38	6/1/24	0.00%
TOTRET	CNC	Centene Corp.	150,000.00	\$152,250.00	5.63	2/15/21	0.02%
TOTRET		Century Communities, Inc.	50,000.00	\$53,125.00	6.75	6/1/27	0.01%
TOTRET		Colfax Corp.	25,000.00	\$26,750.00	6.00	2/15/24	0.00%
TOTRET		Chemours Co.	50,000.00	\$44,625.00	5.38	5/15/27	0.01%
TOTRET		Chesapeake Energy Corp.	25,000.00	\$20,843.75	4.88	4/15/22	0.00%
TOTRET		Chesapeake Energy Corp.	100,000.00	\$72,751.00	8.00	6/15/27	0.01%
TOTRET		Chesapeake Energy Corp.	75,000.00	\$57,468.75	7.00	10/1/24	0.01%
TOTRET		CITGO Petroleum Corp.	75,000.00	\$75,656.25	6.25	8/15/22	0.01%
TOTRET		Clean Harbors, Inc.	25,000.00	\$26,500.00	4.88	7/15/27	0.00%
TOTRET		Clear Channel Worldwide Hldgs	200,000.00	\$204,334.00	6.50	11/15/22	0.02%
TOTRET		Clear Channel Worldwide Hldgs	42,000.00	\$46,147.50	9.25	2/15/24	0.01%

TOTRET		Clear Channel International	100,000.00	\$102,187.00	8.75	12/15/20	0.01%
TOTRET		Clear Channel Worldwide Hldgs	125,000.00	\$131,093.75	5.13	8/15/27	0.02%
TOTRET		Cleveland-Cliffs, Inc.	50,000.00	\$48,875.00	5.88	6/1/27	0.01%
TOTRET		Cloud Crane, LLC	50,000.00	\$53,875.00	10.13	8/1/24	0.01%
TOTRET		Commercial Metals Co.	175,000.00	\$182,003.50	4.88	5/15/23	0.02%
TOTRET		Commscope Finance LLC	25,000.00	\$25,587.50	6.00	3/1/26	0.00%
TOTRET		Consolidated Communications	50,000.00	\$47,000.00	6.50	10/1/22	0.01%
TOTRET	CPS	Cooper-Standard Automotive	50,000.00	\$43,125.00	5.63	11/15/26	0.01%
TOTRET	CVA	Covanta Holding Corp.	175,000.00	\$180,250.00	5.88	3/1/24	0.02%
TOTRET		Covey Park Energy, LLC	50,000.00	\$35,750.00	7.50	5/15/25	0.00%
TOTRET		Crestwood Midstream Partners	75,000.00	\$77,062.50	5.75	4/1/25	0.01%
TOTRET		Crown Americas, LLC	25,000.00	\$26,312.50	4.50	1/15/23	0.00%
TOTRET		CrownRock, LP	50,000.00	\$49,687.50	5.63	10/15/25	0.01%
TOTRET		DCP Midstream Operating, LP	50,000.00	\$50,750.00	3.88	3/15/23	0.01%
TOTRET		DCP Midstream Operating, LP	25,000.00	\$25,657.50	5.13	5/15/29	0.00%
TOTRET		DAE Funding, LLC	75,000.00	\$79,312.50	5.75	11/15/23	0.01%
TOTRET		Dana Holding Corp.	320,000.00	\$328,000.00	5.50	12/15/24	0.04%
TOTRET		DaVita, Inc.	125,000.00	\$127,463.75	5.13	7/15/24	0.01%
TOTRET		Diamond 1 Finance Corp.	50,000.00	\$50,843.86	5.88	6/15/21	0.01%
TOTRET		Diamond 1 Finance Corp.	50,000.00	\$52,711.26	7.13	6/15/24	0.01%
TOTRET		Diamond Sports Group, LLC	50,000.00	\$52,625.00	5.38	8/15/26	0.01%
TOTRET		Diamond Sports Group, LLC	100,000.00	\$105,000.00	6.63	8/15/27	0.01%
TOTRET		Diamondback Energy, Inc.	25,000.00	\$25,843.75	4.75	11/1/24	0.00%
TOTRET		DISH DBS Corp.	175,000.00	\$172,375.00	5.00	3/15/23	0.02%

TOTRET	Energizer Holdings, Inc.	25,000.00	\$26,406.25	6.38	7/15/26	0.00%
TOTRET	Energizer Holdings, Inc.	50,000.00	\$50,777.50	5.50	6/15/25	0.01%
TOTRET	EnLink Midstream Partners, LP	50,000.00	\$49,187.50	4.85	7/15/26	0.01%
TOTRET	EnLink Midstream Partners, LP	50,000.00	\$42,500.00	5.45	6/1/47	0.00%
TOTRET	Equinix, Inc.	175,000.00	\$179,156.25	5.38	4/1/23	0.02%
TOTRET	Exterran Partners, LP	170,000.00	\$173,136.50	6.00	10/1/22	0.02%
TOTRET	Frontier Communications Corp.	25,000.00	\$24,375.00	8.50	4/1/26	0.00%
TOTRET	GCI, Inc.	225,000.00	\$237,375.00	6.88	4/15/25	0.03%
TOTRET	Geo Group, Inc.	170,000.00	\$150,450.00	5.88	10/15/24	0.02%
TOTRET	GCI, LLC	50,000.00	\$53,500.00	6.63	6/15/24	0.01%
TOTRET	Ally Financial, Inc.	50,000.00	\$70,125.00	8.00	11/1/31	0.01%
TOTRET	Gannett Co., Inc.	75,000.00	\$77,287.50	6.38	10/15/23	0.01%
TOTRET	Genesis Energy, LP	50,000.00	\$48,875.00	6.50	10/1/25	0.01%
TOTRET	Global Partners, LP	50,000.00	\$50,687.50	7.00	6/15/23	0.01%
TOTRET	Global Partners, LP	50,000.00	\$50,750.00	7.00	8/1/27	0.01%
TOTRET	Golden Nugget, Inc.	50,000.00	\$52,562.50	8.75	10/1/25	0.01%
TOTRET	Graphic Packaging Intl, LLC	50,000.00	\$52,625.00	4.75	7/15/27	0.01%
TOTRET	Gray Television, Inc.	175,000.00	\$183,312.50	5.88	7/15/26	0.02%
TOTRET	Greif, Inc.	50,000.00	\$52,625.00	6.50	3/1/27	0.01%
TOTRET	Greystar Real Estate Partners,	200,000.00	\$205,570.00	5.75	12/1/25	0.02%
TOTRET	Griffon Corp.	100,000.00	\$101,221.00	5.25	3/1/22	0.01%
TOTRET	Grinding Media, Inc.	50,000.00	\$47,687.50	7.38	12/15/23	0.01%
TOTRET	GTCR (AP) Finance, Inc.	50,000.00	\$51,000.00	8.00	5/15/27	0.01%
TOTRET	Gulfport Energy Corp.	25,000.00	\$20,375.00	6.63	5/1/23	0.00%
TOTRET	Gulfport Energy Corp.	50,000.00	\$36,250.00	6.38	1/15/26	0.00%
TOTRET	HLF Financing Sarl, LLC	50,000.00	\$49,437.50	7.25	8/15/26	0.01%
TOTRET	HCA, Inc.	175,000.00	\$184,257.50	6.25	2/15/21	0.02%
TOTRET	HAT Holdings I, LLC	25,000.00	\$26,400.00	5.25	7/15/24	0.00%

TOTRET	HealthSouth Corp.	161,000.00	\$163,616.25	5.75	11/1/24	0.02%
TOTRET	Hilton Domestic Optg Co LLC	50,000.00	\$53,625.00	4.88	1/15/30	0.01%
TOTRET	HudBay Minerals, Inc.	175,000.00	\$181,317.50	7.25	1/15/23	0.02%
TOTRET	Hughes Satellite Systems Corp.	25,000.00	\$27,000.00	6.63	8/1/26	0.00%
TOTRET	IRB Holding Corp.	100,000.00	\$100,750.00	6.75	2/15/26	0.01%
TOTRET	Icahn Enterprises, LP	125,000.00	\$131,250.00	6.75	2/1/24	0.02%
TOTRET	Icahn Enterprises, LP	100,000.00	\$104,625.00	6.25	5/15/26	0.01%
TOTRET	iHeart Communications	75,000.00	\$81,281.25	8.38	5/1/27	0.01%
TOTRET	Rackspace Hosting, Inc.	50,000.00	\$46,125.00	8.63	11/15/24	0.01%
TOTRET	Intelsat Jackson Holdings SA	200,000.00	\$208,750.00	8.00	2/15/24	0.02%
TOTRET	Intelsat Jackson Holdings SA	50,000.00	\$49,750.00	8.50	10/15/24	0.01%
TOTRET	Syneos Health, Inc.	125,000.00	\$130,156.25	7.50	10/1/24	0.02%
TOTRET	Iron Mountain, Inc.	325,000.00	\$329,875.00	5.75	8/15/24	0.04%
TOTRET	JBS USA LUX SA	125,000.00	\$132,750.00	5.50	1/15/30	0.02%
TOTRET	Joseph T. Ryerson & Son, Inc.	50,000.00	\$52,515.65	11.00	5/15/22	0.01%
TOTRET	KFC Holding Co.	175,000.00	\$181,343.75	5.00	6/1/24	0.02%
TOTRET	KGA Escrow, LLC	25,000.00	\$26,156.25	7.50	8/15/23	0.00%
TOTRET	Koppers, Inc.	50,000.00	\$48,875.00	6.00	2/15/25	0.01%
TOTRET	Kraton Polymers, LLC	50,000.00	\$52,062.50	7.00	4/15/25	0.01%
TOTRET	LKQ Corp.	50,000.00	\$50,937.50	4.75	5/15/23	0.01%
TOTRET	Ladder Capital Fin Hldgs LLLP	175,000.00	\$178,937.50	5.25	10/1/25	0.02%
TOTRET	Laredo Petroleum, Inc.	25,000.00	\$23,562.50	5.63	1/15/22	0.00%
TOTRET	Laredo Petroleum, Inc.	50,000.00	\$45,500.00	6.25	3/15/23	0.01%

TOTRET		Level 3 Financing, Inc.	175,000.00	\$178,500.00	5.38	1/15/24	0.02%
TOTRET		LIN Television Corp.	50,000.00	\$51,000.00	5.88	11/15/22	0.01%
TOTRET		MGM Resorts International	50,000.00	\$55,125.00	6.00	3/15/23	0.01%
TOTRET		MGM Growth Pptys Op Ptnsp LP	50,000.00	\$55,260.00	5.75	2/1/27	0.01%
TOTRET		MPH Operating Ptnshp, LP	50,000.00	\$44,940.50	7.13	6/1/24	0.01%
TOTRET		MPT Oper Partnership, LP	50,000.00	\$52,093.75	4.63	8/1/29	0.01%
TOTRET		MTS Systems Corp	25,000.00	\$26,187.50	5.75	8/15/27	0.00%
TOTRET		Mallinckrodt Finance SB	125,000.00	\$73,125.00	5.75	8/1/22	0.01%
TOTRET		Manitowoc Co., Inc.	75,000.00	\$74,812.50	9.00	4/1/26	0.01%
TOTRET		Matador Resources Co.	25,000.00	\$24,343.75	5.88	9/15/26	0.00%
TOTRET		MEDNAX, Inc.	25,000.00	\$24,562.50	6.25	1/15/27	0.00%
TOTRET		Mercer International, Inc.	50,000.00	\$51,625.00	7.38	1/15/25	0.01%
TOTRET		Midcontinent Comm & Fin	75,000.00	\$78,039.75	5.38	8/15/27	0.01%
TOTRET	MOH	Molina Healthcare, Inc.	175,000.00	\$179,156.25	4.88	6/15/25	0.02%
TOTRET		Murphy Oil Corp.	50,000.00	\$43,750.00	5.88	12/1/42	0.01%
TOTRET		Murphy Oil Corp.	50,000.00	\$50,860.00	5.75	8/15/25	0.01%
TOTRET		NRG Yield Operating, LLC	150,000.00	\$152,625.00	5.00	9/15/26	0.02%
TOTRET		National CineMedia, LLC	25,000.00	\$25,281.25	6.00	4/15/22	0.00%
TOTRET		Nationstar Mortgage, LLC	25,000.00	\$25,093.75	6.50	7/1/21	0.00%
TOTRET		Navient Corp.	150,000.00	\$157,687.50	5.88	3/25/21	0.02%
TOTRET		Neon Holdings, Inc.	50,000.00	\$49,125.00	10.13	4/1/26	0.01%
TOTRET		CSC Holdings, LLC	200,000.00	\$227,375.00	10.88	10/15/25	0.03%
TOTRET		Netflix, Inc.	75,000.00	\$82,968.75	5.88	2/15/25	0.01%

TOTRET	New Enterprise Stone & Lime Co	50,000.00	\$51,400.00	6.25	3/15/26	0.01%
TOTRET	Nexstar Broadcasting, Inc.	125,000.00	\$130,312.50	5.63	8/1/24	0.02%
TOTRET	Nextera Energy Operating Ptnrs	75,000.00	\$77,250.00	4.25	7/15/24	0.01%
TOTRET	Nexstar Escrow, Inc.	25,000.00	\$26,125.00	5.63	7/15/27	0.00%
TOTRET	Nielsen Finance LLC	50,000.00	\$50,500.00	5.00	4/15/22	0.01%
TOTRET	Northern Oil and Gas, Inc.	25,124.00	\$25,971.93	8.50	5/15/23	0.00%
TOTRET	Northwest Acquisitions, ULC	50,000.00	\$31,375.00	7.13	11/1/22	0.00%
TOTRET	Novelis, Inc.	100,000.00	\$105,875.00	5.88	9/30/26	0.01%
TOTRET	Nuance Communications, Inc.	75,000.00	\$78,281.25	6.00	7/1/24	0.01%
TOTRET	Altice France SA	200,000.00	\$214,000.00	7.38	5/1/26	0.03%
TOTRET	Oasis Petroleum, Inc.	175,000.00	\$159,250.00	6.88	1/15/23	0.02%
TOTRET	Oasis Petroleum, Inc.	50,000.00	\$40,562.50	6.25	5/1/26	0.00%
TOTRET	1011778 B.C., ULC	100,000.00	\$100,625.00	4.63	1/15/22	0.01%
TOTRET	Owens-Brockway Glass Container	25,000.00	\$26,718.75	5.88	8/15/23	0.00%
TOTRET	Panther BF Aggregador 2, LP	75,000.00	\$73,312.50	8.50	5/15/27	0.01%
TOTRET	Par Pharmaceutical, Inc.	25,000.00	\$23,375.00	7.50	4/1/27	0.00%
TOTRET	Parkland Fuel Corp.	75,000.00	\$79,031.25	6.00	4/1/26	0.01%
TOTRET	Parkland Fuel Corp.	50,000.00	\$52,625.00	5.88	7/15/27	0.01%
TOTRET	Parsley Energy, LLC	75,000.00	\$76,500.00	5.25	8/15/25	0.01%
TOTRET	J.C. Penney Co., Inc.	50,000.00	\$25,125.00	8.63	3/15/25	0.00%
TOTRET	J.B. Poindexter & Co.	75,000.00	\$77,062.50	7.13	4/15/26	0.01%
TOTRET	Post Holdings, Inc.	175,000.00	\$186,812.50	5.75	3/1/27	0.02%
TOTRET	Post Holdings, Inc.	50,000.00	\$53,048.00	5.50	12/15/29	0.01%

TOTRET	Rain CII Carbon, LLC	100,000.00	\$94,500.00	7.25	4/1/25	0.01%
TOTRET	Range Resources Corp.	25,000.00	\$20,625.00	4.88	5/15/25	0.00%
TOTRET	Range Resources Corp.	50,000.00	\$46,875.00	5.00	8/15/22	0.01%
TOTRET	Realogy Group/Co- Issuer	50,000.00	\$43,500.00	9.38	4/1/27	0.01%
TOTRET	Reynolds Group Holdings, Inc.	96,910.77	\$97,274.19	5.75	10/15/20	0.01%
TOTRET	Reynolds Group Holdings, Inc.	175,000.00	\$180,346.25	5.13	7/15/23	0.02%
TOTRET	SRS Distribution, Inc.	75,000.00	\$73,687.50	8.25	7/1/26	0.01%
TOTRET	Schweitzer- Mauduit Intl., Inc.	50,000.00	\$51,625.00	6.88	10/1/26	0.01%
TOTRET	Scientific Games Intl., Inc.	50,000.00	\$53,125.00	8.25	3/15/26	0.01%
TOTRET	Simmons Foods, Inc.	25,000.00	\$23,812.50	5.75	11/1/24	0.00%
TOTRET	Sinclair Television Group, Inc	75,000.00	\$77,437.50	5.63	8/1/24	0.01%
TOTRET	Sirius XM Radio, Inc.	75,000.00	\$78,468.75	4.63	7/15/24	0.01%
TOTRET	Solera, LLC	100,000.00	\$106,500.00	10.50	3/1/24	0.01%
TOTRET	Springleaf Finance Corp.	125,000.00	\$134,687.50	5.63	3/15/23	0.02%
TOTRET	Springleaf Finance Corp.	25,000.00	\$28,406.25	6.88	3/15/25	0.00%
TOTRET	Springleaf Finance Corp.	50,000.00	\$57,118.75	7.13	3/15/26	0.01%
TOTRET	Sprint Capital Corp.	50,000.00	\$62,749.00	8.75	3/15/32	0.01%
TOTRET	Sprint Corp.	125,000.00	\$140,937.50	7.88	9/15/23	0.02%
TOTRET	Sprint Corp.	150,000.00	\$166,194.00	7.13	6/15/24	0.02%
TOTRET	Sprint Corp.	50,000.00	\$56,312.50	7.63	3/1/26	0.01%
TOTRET	Standard Industries, Inc.	50,000.00	\$51,375.00	5.00	2/15/27	0.01%
TOTRET	Stars Group Holdings BV	50,000.00	\$53,187.50	7.00	7/15/26	0.01%
TOTRET	Suburban Propane Partners, LP	25,000.00	\$25,500.00	5.50	6/1/24	0.00%
TOTRET	Suburban Propane Partners, LP	50,000.00	\$50,812.50	5.88	3/1/27	0.01%

TOTRET	SXCP	SunCoke Energy Partners, LP	145,000.00	\$137,840.63	7.50	6/15/25	0.02%
TOTRET		Sunoco, LP	75,000.00	\$76,875.00	4.88	1/15/23	0.01%
TOTRET		Symantec Corp.	50,000.00	\$50,365.26	5.00	4/15/25	0.01%
TOTRET		T-Mobile USA, Inc.	175,000.00	\$178,500.00	6.00	3/1/23	0.02%
TOTRET		Talen Energy Supply, LLC	25,000.00	\$24,937.50	7.25	5/15/27	0.00%
TOTRET		Talen Energy Supply, LLC	25,000.00	\$24,312.50	6.63	1/15/28	0.00%
TOTRET		Targa Resources Partners, LP	100,000.00	\$100,250.00	4.25	11/15/23	0.01%
TOTRET		Taylor Morrison Cmnty, Inc.	25,000.00	\$26,625.00	5.75	1/15/28	0.00%
TOTRET	TELSAT	Telesat Canada	50,000.00	\$54,218.50	8.88	11/15/24	0.01%
TOTRET		Tenneco, Inc.	50,000.00	\$39,094.00	5.00	7/15/26	0.00%
TOTRET		TransDigm, Inc.	50,000.00	\$51,812.50	6.50	7/15/24	0.01%
TOTRET		TransDigm, Inc.	25,000.00	\$27,030.75	6.25	3/15/26	0.00%
TOTRET		Transocean Pontus, Ltd.	22,250.00	\$22,670.53	6.13	8/1/25	0.00%
TOTRET		Tribune Media Co.	100,000.00	\$101,469.00	5.88	7/15/22	0.01%
TOTRET		Triumph Group, Inc.	50,000.00	\$49,875.00	5.25	6/1/22	0.01%
TOTRET		Tronox, Inc.	50,000.00	\$47,687.50	6.50	4/15/26	0.01%
TOTRET		United Rentals, Inc.	175,000.00	\$180,635.00	4.63	10/15/25	0.02%
TOTRET		Qwest Corp.	75,000.00	\$84,746.10	7.25	9/15/25	0.01%
TOTRET		USA Compression Prtnrs, LP	50,000.00	\$51,679.00	6.88	9/1/27	0.01%
TOTRET		Bausch Health Cos., Inc.	21,000.00	\$21,288.75	5.50	3/1/23	0.00%
TOTRET		Bausch Health Cos., Inc.	175,000.00	\$181,396.25	6.50	3/15/22	0.02%
TOTRET		Bausch Health Cos., Inc.	100,000.00	\$112,500.00	9.00	12/15/25	0.01%
TOTRET		Bausch Health Cos., Inc.	25,000.00	\$27,812.00	8.50	1/31/27	0.00%
TOTRET		VeriSign, Inc.	25,000.00	\$26,531.25	4.75	7/15/27	0.00%
TOTRET		Verscend Holding Corp.	50,000.00	\$53,716.50	9.75	8/15/26	0.01%
TOTRET		Viking Cruises, Ltd.	200,000.00	\$208,000.00	6.25	5/15/25	0.02%
TOTRET		VistaJet Malta Finance, PLC	75,000.00	\$73,875.00	10.50	6/1/24	0.01%



TOTRET		Wand Merger Corp.	25,000.00	\$25,952.00	8.13	7/15/23	0.00%
TOTRET		Whiting Petroleum Corp.	175,000.00	\$164,316.25	5.75	3/15/21	0.02%
TOTRET		Whiting Petroleum Corp.	75,000.00	\$54,652.50	6.63	1/15/26	0.01%
TOTRET		William Lyon Homes, Inc.	50,000.00	\$52,125.00	6.00	9/1/23	0.01%
TOTRET		William Lyon Homes, Inc.	50,000.00	\$50,250.00	6.63	7/15/27	0.01%
TOTRET		Wynn Las Vegas, LLC	50,000.00	\$52,875.00	5.50	3/1/25	0.01%
TOTRET		Zayo Group, LLC	175,000.00	\$180,687.50	6.38	5/15/25	0.02%
TOTRET		Zayo Group, LLC	75,000.00	\$77,728.50	6.00	4/1/23	0.01%
TOTRET		U.S. Treasury Bonds	5,000,000.00	\$6,166,115.00	3.13	8/15/44	0.72%
TOTRET	T	U.S. Treasury Bonds	4,300,000.00	\$5,280,099.00	3.00	8/15/48	0.62%
TOTRET	T	U.S. Treasury Bonds	18,000,000.00	\$23,674,914.00	3.38	11/15/48	2.77%
TOTRET	T	U.S. Treasury Notes	10,500,000.00	\$11,956,056.00	3.13	11/15/28	1.40%
TOTRET	T	U.S. Treasury Notes	1,400,000.00	\$1,470,683.20	2.63	12/31/23	0.17%
TOTRET		U.S. Treasury Notes	1,500,000.00	\$1,527,099.00	2.00	11/30/22	0.18%
TOTRET		U.S. Treasury Notes	2,000,000.00	\$2,074,688.00	2.00	11/15/26	0.24%
TOTRET	T	U.S. Treasury Notes	1,600,000.00	\$1,650,156.80	2.13	3/31/24	0.19%
TOTRET	AMCAR	AmeriCredit Automobile Receiva	1,200,000.00	\$1,226,866.80	3.13	2/18/25	0.14%
TOTRET	BMWLT	BMW Vehicle Lease Trust	1,022,978.00	\$1,023,871.58	2.07	10/20/20	0.12%
TOTRET	HERTZ	Hertz Corp., LLC	9,500,000.00	\$9,592,169.00	2.96	10/25/21	1.12%
TOTRET		Verizon Owner Trust	2,681,525.00	\$2,679,401.58	1.92	12/20/21	0.31%
TOTRET	VZOT	Verizon Owner Trust	1,670,000.00	\$1,707,170.86	3.23	4/20/23	0.20%
TOTRET		FHLMC	421,377.20	\$440,257.88	3.50	9/1/32	0.05%
TOTRET		FGLMC	167,982.10	\$189,170.66	5.50	5/1/38	0.02%
TOTRET		FHLMC	438,435.00	\$471,874.47	4.50	4/1/44	0.06%
TOTRET		FHLMC	1,543,382.00	\$1,672,186.79	4.50	12/1/43	0.20%
TOTRET		FGLMC	3,312,136.00	\$3,470,085.16	3.50	5/1/33	0.41%
TOTRET		FHLMC	319,586.20	\$333,932.46	3.50	8/1/26	0.04%
TOTRET		FGLMC	122,310.10	\$137,666.10	5.50	9/1/39	0.02%
TOTRET		FGLMC	217,389.90	\$235,375.82	5.50	10/1/39	0.03%
TOTRET		FGLMC	519,267.80	\$564,660.62	4.50	10/1/40	0.07%
TOTRET		FGLMC	121,606.40	\$130,826.38	4.50	5/1/44	0.02%
TOTRET		FHLMC	443,550.30	\$469,496.62	4.00	7/1/44	0.06%

TOTRET		FHLMC	490,142.00	\$515,569.10	3.50	7/1/44	0.06%
TOTRET		Freddie Mac	241,359.90	\$255,377.57	4.00	4/1/45	0.03%
TOTRET		FNMA	4,625,000.00	\$4,969,858.50	3.09	12/25/27	0.58%
TOTRET	FNA	Fannie Mae	2,700,000.00	\$2,949,866.10	3.27	1/25/29	0.35%
TOTRET		FNMA	74,851.98	\$84,734.54	5.50	10/1/33	0.01%
TOTRET	#K076 A1	FHMS	8,283,615.00	\$9,070,923.30	3.73	12/25/27	1.06%
TOTRET	FHMS	FHLMC Multifamily Structured	2,800,000.00	\$3,134,171.60	3.42	2/25/52	0.37%
TOTRET		FNMA	173,217.90	\$185,187.07	4.00	12/1/40	0.02%
TOTRET		FNMA	445,808.30	\$476,666.70	4.00	2/1/41	0.06%
TOTRET		FNMA	195,943.70	\$209,533.71	4.00	10/1/41	0.02%
TOTRET		FNMA	264,520.30	\$272,527.34	3.00	3/1/27	0.03%
TOTRET		FNMA	213,444.00	\$235,654.17	5.00	11/1/40	0.03%
TOTRET		FNMA	219,276.20	\$251,494.87	6.00	10/1/40	0.03%
TOTRET		FNMA	639,644.20	\$701,461.33	5.00	3/1/42	0.08%
TOTRET		FNMA	856,558.90	\$878,672.66	3.00	5/1/29	0.10%
TOTRET		FNMA	3,074,617.00	\$3,262,377.19	4.00	5/1/45	0.38%
TOTRET		FNMA	651,858.80	\$671,529.29	3.00	2/1/31	0.08%
TOTRET		FNMA	1,129,140.00	\$1,162,580.96	3.00	11/1/30	0.14%
TOTRET		Fannie Mae	2,951,708.00	\$3,125,253.29	4.00	2/1/46	0.37%
TOTRET		Fannie Mae	4,418,992.00	\$4,668,187.50	4.00	7/1/46	0.55%
TOTRET		FNMA	360,478.40	\$376,900.02	3.50	11/1/28	0.04%
TOTRET		FNMA	466,937.00	\$480,905.45	3.00	6/1/30	0.06%
TOTRET		Fannie Mae	743,797.20	\$781,931.69	4.00	3/1/47	0.09%
TOTRET		FNMA	347,061.50	\$364,037.32	4.00	4/1/47	0.04%
TOTRET		FNMA	199,934.00	\$222,056.89	7.00	3/1/32	0.03%
TOTRET		FNMA	279,448.50	\$300,297.03	7.00	8/1/32	0.04%
TOTRET		FNMA	52,160.84	\$58,591.59	5.50	5/1/33	0.01%
TOTRET		FNMA	92,892.68	\$105,120.52	5.50	12/1/34	0.01%
TOTRET		FNMA	124,477.50	\$138,013.94	6.50	11/1/33	0.02%
TOTRET		FNMA	50,891.03	\$57,317.40	5.50	9/1/35	0.01%
TOTRET		FNMA	59,306.82	\$65,797.84	6.00	5/1/36	0.01%
TOTRET		FNMA	39,063.85	\$43,480.02	6.50	6/1/36	0.01%
TOTRET		FNMA	2,602,563.00	\$2,719,626.44	3.50	12/1/47	0.32%
TOTRET		FNMA	2,233,124.00	\$2,340,289.61	4.00	8/1/47	0.27%
TOTRET		FNMA	65,927.97	\$74,437.56	5.50	1/1/37	0.01%
TOTRET		FNMA	16,807.95	\$19,216.45	6.00	6/1/37	0.00%
TOTRET		FNMA	24,121.23	\$27,582.29	6.00	7/1/37	0.00%
TOTRET		FNMA	25,581.67	\$29,267.99	6.00	8/1/37	0.00%
TOTRET		FNMA	392,772.80	\$420,016.34	4.00	7/1/41	0.05%
TOTRET		FNMA	302,899.60	\$312,083.19	3.00	7/1/27	0.04%
TOTRET		Fannie Mae	6,626,968.00	\$6,981,755.96	4.50	8/1/48	0.82%
TOTRET		FNMA	108,566.80	\$122,183.14	5.50	10/1/39	0.01%
TOTRET		FNMA	521,054.70	\$576,610.55	5.00	4/1/40	0.07%
TOTRET		FNMA	456,200.00	\$494,398.04	4.50	9/1/40	0.06%

TOTRET	FNMA	559,280.10	\$607,760.75	4.50	9/1/40	0.07%
TOTRET	Fannie Mae	25,000,000.00	\$24,981,400.00	0.00	9/16/19	2.93%