	SHARES	VALUE		Shares	VALUE
COMMON STOCKS <sup>†</sup> - 0.09	6		JPMorgan Chase & Co.		
			3.65%	37,412,000	\$ 35,531,568
INDUSTRIAL - 0.0%			6.88%	9,200,000	9,519,905
YAK BLOCKER			Goldman Sachs Group, In		- , ,
2 LLC* <sup>,†††</sup>	44,094	\$ 88,385	3.80%	25,830,000	24,058,886
YAK BLOCKER			7.50%	11,800,000	12,529,724
2 LLC* <sup>,†††</sup>	40,754	81,692	3.65%	2,450,000	2,237,738
API Heat Transfer			Bank of America Corp.	2, 190,000	2,237,730
Intermediate* <sup>,†††</sup>	31	47,378	4.38%	27,700,000	25,967,157
BP Holdco LLC* <sup>,†††,1</sup>	532	645	6.13%	11,550,000	11,581,543
Vector Phoenix			Kuvare US Holdings, Inc.	11,550,000	11,501,55
Holdings, LP* <sup>,†††</sup>	532	3	0.	15 721 000	15 000 210
Total Industrial		218,103	7.00% due 02/17/51 <sup>3</sup>	15,731,000	15,888,310
			CNO Financial Group, Inc		15 500 057
<b>COMMUNICATIONS - 0.09</b>	6		5.13% due 11/25/60	715,225	15,599,057
Vacasa, Inc. —			Jackson Financial, Inc.		
Class A*	18,219	124,254	8.00%	472,000	12,541,040
			Selective Insurance Group	,	
FINANCIAL - 0.0%			4.60%	541,225	10,207,503
Pershing Square			Depository Trust & Cleari	0 1	
Tontine Holdings,			3.38% <sup>3</sup>	4,750,000	4,215,625
Ltd. — Class			State Street Corp.		
<b>A*</b> <sup>,†††,2</sup>	9,315,080	931	6.70%	2,645,000	2,683,940
Total Common Stocks			Assurant, Inc.		
(Cost \$3,675,744)		343,288	5.25% due 01/15/61	49,375	1,125,750
(0031 \$5,075,744)			First Republic Bank		
PREFERRED STOCKS <sup>††</sup> - 2.	9%		4.50%*	276,775	8,303
FINANCIAL - 2.7%			4.25%*	2,368,525	474
Markel Group, Inc.			Total Financial		635,988,502
6.00%	72,131,000	71,540,146	iotai i manciai		033,300,302
Citigroup, Inc.			COMMUNICATIONS - 0.2	!%	
3.88%	31,175,000	29,422,123	AT&T Mobility II LLC		
4.00%	26,571,000	25,474,848	6.80%* <sup>,†††</sup>	47,000	47,154,160
7.63%	14,300,000	15,013,098			
Equitable Holdings, Inc.	1,500,000	15,015,050	GOVERNMENT - 0.0%		
4.95%	71,314,000	69,694,409	CoBank ACB		
Wells Fargo & Co.	71,514,000	0,004,700	4.25%	3,300,000	2,818,708
3.90%	66,688,000	63,448,717	INDUSTRIAL - 0.0%		
5.90% 7.63%			YAK BLOCKER		
	4,100,000	4,381,703	2 LLC* <sup>,†††</sup>	2 422 450	2 200 222
Charles Schwab Corp.	72 (72 000	(2) 1 (1) 0 (2)		2,422,458	2,389,273
4.00%	73,673,000	62,161,940	Total Industrial		2,389,273
Bank of New York Mellon C		F0 7/0 007	Total Preferred Stocks		
3.75%	65,200,000	59,762,327			600 250 642
MetLife, Inc.			(Cost \$790,924,970)		688,350,643
3.85%	53,467,000	51,392,668			

	Shares	VALUE		Shares	VALUE
WARRANTS <sup>†</sup> - 0.0% Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26* Pershing Square Tontine Holdings, Ltd.	101,490	\$ 9,134	Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.17% <sup>4</sup> <b>Total Money Market Funds</b>	4,383,929	<u>\$ 4,383,928</u>
Expiring 07/24/25* <sup>,†††,2</sup>	1,035,008	104	(Cost \$267,871,015)		267,871,015
Total Warrants (Cost \$233,835)		9,238		Face Amount~	
MUTUAL FUNDS <sup>†</sup> - 0.9% Guggenheim Limited Duration Fund — Class R6 <sup>1</sup> Guggenheim Strategy Fund II <sup>1</sup>	5,228,407	125,952,330 29,468,438	CORPORATE BONDS <sup>††</sup> - 24 FINANCIAL - 11.9% Pershing Square Holdings Ltd. 3.25% due 10/01/31 <sup>3</sup>	<b>1.2%</b>	82,592,987
Guggenheim Ultra Short Duration Fund — Institutional			3.25% due 10/01/31 3.25% due 11/15/30 Reliance Standard Life Global Funding II 5.24% due 02/02/26 <sup>3</sup>	58,230,000 93,191,000	48,970,848 92,223,851
Class <sup>1</sup> Guggenheim Strategy Fund III <sup>1</sup>	2,942,994 648,054	29,165,074 15,987,497	Wilton RE Ltd. 6.00% <sup>3,5,6</sup> GLP Capital Limited	92,239,000	82,057,931
Total Mutual Funds (Cost \$198,985,539)		200,573,339	Partnership / GLP Financing II, Inc.		
MONEY MARKET FUNDS <sup>1</sup> Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.20% <sup>4</sup> Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.19% <sup>4</sup>	154,672,267 108,814,819	154,672,268 108,814,819	4.00% due 01/15/31 5.30% due 01/15/29 3.25% due 01/15/32 4.00% due 01/15/30 Jefferies Financial Group, Inc. 2.75% due 10/15/32 2.63% due 10/15/31 5.88% due 07/21/28 6.25% due 01/15/36 Morgan Stanley 6.63% due 11/01/34 <sup>6</sup> 5.94% due 02/07/39 <sup>6</sup> 2.51% due 10/20/32 <sup>6</sup> FS KKR Capital Corp.	54,748,000 20,867,000 4,150,000 475,000 40,642,000 27,400,000 3,700,000 31,480,000 23,310,000 1,200,000	48,852,533 20,518,187 3,493,585 433,655 33,013,372 22,576,692 3,766,528 1,034,929 34,442,468 23,169,396 992,602
			2.63% due 01/15/27 3.25% due 07/15/27	33,971,000 30,100,000	30,816,786 27,405,839

	Face			FACE	
	Αμουντ~	VALUE		Αμουντ~	VALUE
Safehold GL			Nippon Life		
Holdings LLC			Insurance Co.		
2.80% due 06/15/31	30,247,000	\$ 24,940,897	2.75% due		
2.85% due 01/15/32	27,008,000	21,937,953	01/21/51 <sup>3,6</sup>	45,350,000	\$ 37,746,868
6.10% due 04/01/34	10,480,000	10,412,606	2.90% due		
Host Hotels &			09/16/51 <sup>3,6</sup>	10,380,000	8,632,466
Resorts, LP			Nationwide Mutual		
3.50% due 09/15/30	44,753,000	39,795,568	Insurance Co.		
2.90% due 12/15/31	20,200,000	16,786,172	4.35% due 04/30/50 <sup>3</sup>	57,736,000	45,729,150
United Wholesale			Macquarie Group Ltd.		
Mortgage LLC			2.69% due		
5.50% due 04/15/29 <sup>3</sup>	32,712,000	30,938,974	06/23/32 <sup>3,6</sup>	31,550,000	26,280,156
5.50% due 11/15/25 <sup>3</sup>	23,739,000	23,524,998	2.87% due		
Maple Grove			01/14/33 <sup>3,6</sup>	17,431,000	14,497,680
Funding Trust I			1.63% due		
4.16% due 08/15/51 <sup>3</sup>	77,700,000	53,917,854	09/23/27 <sup>3,6</sup>	4,845,000	4,396,073
Liberty Mutual			1.34% due		
Group, Inc.			01/12/27 <sup>3,6</sup>	570,000	528,677
4.30% due 02/01/61 <sup>3</sup>	74,981,000	47,719,251	Blue Owl Capital		
4.13% due			GP LLC		
12/15/51 <sup>3,6</sup>	3,600,000	3,249,907	7.21% due		
3.95% due 05/15/60 <sup>3</sup>	4,064,000	2,947,916	08/22/43 <sup>†††</sup>	28,550,000	29,457,553
Macquarie Bank Ltd.			7.11% due		
3.62% due 06/03/30 <sup>3</sup>	59,035,000	52,423,787	08/22/43 <sup>†††</sup>	15,200,000	15,567,768
Fairfax Financial			Rocket Mortgage LLC		
Holdings Ltd.			/ Rocket Mortgage		
3.38% due 03/03/31	41,708,000	36,262,716	Company-Issuer, Inc.		
5.63% due 08/16/32	13,100,000	13,086,774	3.88% due 03/01/31 <sup>3</sup>	46,892,000	40,852,275
Global Atlantic			2.88% due 10/15/26 <sup>3</sup>	2,196,000	2,028,935
Finance Co.			Fidelity National		
4.70% due			Financial, Inc.		
10/15/51 <sup>3,6</sup>	35,662,000	32,139,445	3.40% due 06/15/30	43,590,000	38,702,618
7.95% due 06/15/33 <sup>3</sup>	5,424,000	6,019,146	2.45% due 03/15/31	2,540,000	2,090,410
3.13% due 06/15/31 <sup>3</sup>	6,871,000	5,690,152	Lazard Group LLC		
6.75% due 03/15/54 <sup>3</sup>	4,956,000	5,083,929	6.00% due 03/15/31	38,620,000	38,986,847
Ares Finance			Bain Capital, LP		
Company II LLC			3.41% due		
3.25% due 06/15/30 <sup>3</sup>	53,785,000	47,386,256	04/15/41 <sup>†††</sup>	36,000,000	24,622,354
First American			3.72% due		
Financial Corp.			04/15/42 <sup>†††</sup>	20,300,000	14,284,816
4.00% due 05/15/30	40,891,000	37,173,169	OneAmerica Financial		
2.40% due 08/15/31	11,875,000	9,393,491	Partners, Inc.		
			4.25% due 10/15/50 <sup>3</sup>	54,705,000	38,391,117

		Value			VALUE	
	Αμουντ~	VALUE		Αμουντ~	VALUE	
Jefferies Finance LLC			TPG Operating			
/ JFIN Company-			Group II, LP			
Issuer Corp.			5.88% due 03/05/34	28,630,000	\$ 29,034,532	
5.00% due 08/15/28 <sup>3</sup>	39,650,000	\$ 36,461,640	Brookfield Finance, Inc.			
Sumitomo Life			4.70% due 09/20/47	9,790,000	8,472,007	
Insurance Co.			3.50% due 03/30/51	9,526,000	6,866,001	
3.38% due			3.63% due 02/15/52	9,380,000	6,812,101	
04/15/81 <sup>3,6</sup>	39,900,000	34,525,589	5.97% due 03/04/54	4,425,000	4,577,237	
CBS Studio Center			6.35% due 01/05/34	1,640,000	1,744,646	
8.32% (1 Month			Societe Generale S.A.			
Term SOFR +			2.89% due			
3.00%, Rate			06/09/32 <sup>3,6</sup>	11,729,000	9,639,894	
Floor: 3.00%) due			6.07% due			
01/09/25 <sup>¢,†††</sup>	34,100,000	34,379,649	01/19/35 <sup>3,6</sup>	8,750,000	8,802,104	
Old Republic			3.34% due			
International Corp.			01/21/33 <sup>3,6</sup>	9,421,000	7,899,890	
5.75% due 03/28/34	33,750,000	33,897,419	1.79% due			
Prudential			06/09/27 <sup>3,6</sup>	1,630,000	1,493,016	
Financial, Inc.			Standard Chartered plc			
6.75% due 03/15/54 <sup>6</sup>	17,300,000	17,539,173	4.64% due			
3.70% due 10/01/50 <sup>6</sup>	17,139,000	14,981,092	04/01/31 <sup>3,6</sup>	28,908,000	27,773,399	
Assurant, Inc.			Iron Mountain, Inc.			
2.65% due 01/15/32	36,922,000	30,326,192	4.50% due 02/15/31 <sup>3</sup>	18,937,000	17,085,675	
6.75% due 02/15/34	1,450,000	1,537,647	5.63% due 07/15/32 <sup>3</sup>	8,431,000	7,963,792	
Belrose Funding Trust			4.88% due 09/15/27 <sup>3</sup>	1,938,000	1,873,738	
2.33% due 08/15/30 <sup>3</sup>	38,420,000	30,868,051	5.25% due 07/15/30 <sup>3</sup>	74,000	70,002	
National Australia			Capital One			
Bank Ltd.			Financial Corp.			
3.35% due			6.38% due 06/08/34 <sup>6</sup>	22,450,000	23,314,640	
01/12/37 <sup>3,6</sup>	14,550,000	12,306,001	6.05% due 02/01/35 <sup>6</sup>	2,570,000	2,616,536	
2.99% due 05/21/31 <sup>3</sup>	14,525,000	12,236,344	5.47% due 02/01/29 <sup>6</sup>	1,000,000	996,737	
2.33% due 08/21/30 <sup>3</sup>	7,498,000	6,174,949	Bank of America Corp.			
Stewart Information			2.59% due 04/29/31 <sup>6</sup>	28,440,000	24,519,469	
Services Corp.			1.73% due 07/22/27 <sup>6</sup>	1,650,000	1,521,217	
3.60% due 11/15/31	37,221,000	30,369,470	Americo Life, Inc.			
Credit Agricole S.A.			3.45% due 04/15/31 <sup>3</sup>	32,364,000	25,321,572	
5.37% due 03/11/34 <sup>3</sup>	22,200,000	22,264,815	Westpac Banking Corp.			
5.34% due			3.02% due 11/18/36 <sup>6</sup>	15,650,000	12,855,434	
01/10/30 <sup>3,6</sup>	7,780,000	7,757,824	2.96% due 11/16/40	12,214,000	8,620,314	
UBS Group AG			2.67% due 11/15/35 <sup>6</sup>	4,467,000	3,684,468	
3.09% due			LPL Holdings, Inc.		. ,	
05/14/32 <sup>3,6</sup>	33,400,000	28,408,992	4.00% due 03/15/29 <sup>3</sup>	17,588,000	16,170,395	
5.71% due			4.38% due 05/15/31 <sup>3</sup>	9,541,000	8,683,662	
01/12/27 <sup>3,6</sup>	1,000,000	1,003,087	1 1-		, ,	

	Face	v		Face	
	Αμουντ~	VALUE		Αμουντ~	Valu
Dyal Capital			BNP Paribas S.A.		
Partners III			5.50% due		
4.40% due			05/20/30 <sup>3,6</sup>	15,990,000	\$ 16,024,95
06/15/40 <sup>†††</sup>	26,750,000	\$ 23,494,457	1.32% due		
Trustage Financial			01/13/27 <sup>3,6</sup>	1,640,000	1,524,44
Group, Inc.			Horace Mann		
4.63% due 04/15/32 <sup>3</sup>	26,450,000	23,017,440	Educators Corp.		
Hunt Companies, Inc.			7.25% due 09/15/28	11,950,000	12,763,68
5.25% due 04/15/29 <sup>3</sup>	25,121,000	22,938,020	4.50% due 12/01/25	4,560,000	4,454,82
Aon North			ABN AMRO Bank N.V.		
America, Inc.			2.47% due		
5.45% due 03/01/34	22,300,000	22,557,405	12/13/29 <sup>3,6</sup>	18,000,000	15,766,43
NFP Corp.	,,	,,	Lincoln National Corp.	-,,-	-,, -
7.50% due 10/01/30 <sup>3</sup>	11,950,000	12,589,397	5.85% due 03/15/34	15,925,000	15,720,55
6.88% due 08/15/28 <sup>3</sup>	5,617,000	5,688,690	KKR Group Finance	,,	,,.
8.50% due 10/01/31 <sup>3</sup>	3,500,000	3,851,953	Company VIII LLC		
Manulife Financial	5,500,000	5,051,555	3.50% due 08/25/50 <sup>3</sup>	22,210,000	15,600,84
Corp.			QBE Insurance	22,210,000	15,000,0
2.48% due 05/19/27	17,800,000	16,518,845	Group Ltd.		
4.06% due 02/24/32 <sup>6</sup>	4,815,000	4,611,828	5.88% <sup>3,5,6</sup>	15,700,000	15,540,98
Reinsurance Group	4,015,000	4,011,020	Central Storage Safety	15,700,000	13,540,50
of America, Inc.			Project Trust		
3.15% due 06/15/30	21,830,000	19,466,552	4.82% due 02/01/38 <sup>7</sup>	16,878,880	14,572,09
PartnerRe Finance	21,830,000	19,400,332	AmFam Holdings, Inc.	10,070,000	17,572,05
BLLC			2.81% due 03/11/31 <sup>3</sup>	19,050,000	14,542,03
4.50% due 10/01/50 <sup>6</sup>	21,056,000	19,190,251	RGA Global Funding	19,090,000	17,372,03
Lloyds Banking	21,030,000	19,190,201	5.50% due 01/11/31 <sup>3</sup>	14,420,000	14,459,63
Group plc			GA Global Funding	14,420,000	14,439,03
5.46% due 01/05/28 <sup>6</sup>	17 200 000	17 202 702	Trust		
3.51% due 03/18/26 <sup>6</sup>	17,200,000 1,580,000	17,203,792 1,545,685	2.90% due 01/06/32 <sup>3</sup>	17 490 000	14 220 47
5.87% due 03/06/29 <sup>6</sup>	300,000		Kennedy-Wilson, Inc.	17,480,000	14,328,47
JPMorgan Chase & Co.	500,000	304,852	, .	15 662 000	10 000 00
, 0	17 276 000	15 101 040	4.75% due 03/01/29	15,662,000	12,893,35
2.96% due 05/13/31 <sup>6</sup>	17,276,000	15,101,949	4.75% due 02/01/30	81,000	64,61
6.55% (SOFR +			SLM Corp.	< 000 000	6 722 23
1.20%) due	1 050 000	1 900 715	4.20% due 10/29/25	6,900,000	6,733,31
01/23/28 <sup>¢</sup>	1,850,000	1,869,715	3.13% due 11/02/26	6,632,000	6,159,52
0.82% due 06/01/25 <sup>6</sup>	900,000	892,211	Athene Global Funding	0 750 000	0.010.00
2.07% due 06/01/29 <sup>6</sup>	900,000	798,348	5.58% due 01/09/29 <sup>3</sup>	9,750,000	9,813,32
Corebridge			2.67% due 06/07/31 <sup>3</sup>	1,550,000	1,284,06
Financial, Inc.	76 000 000	16 0 / 2 0 2 2	6.56% (SOFR		
6.88% due 12/15/52 <sup>6</sup>	16,030,000	16,049,213	Compounded		
3.90% due 04/05/32	1,950,000	1,753,875	Index + 1.21%)		
Brookfield Capital			due 03/25/27 <sup>¢,3</sup>	500,000	500,37
Finance LLC			2.65% due 10/04/31 <sup>3</sup>	400,000	326,36
6.09% due 06/14/33	16,800,000	17,597,074			

	FACE			FACE	
	Αμουντ~	VALUE		Αμουντ~	VAL
NatWest Group plc			Aretec Group, Inc.		
6.02% due 03/02/34 <sup>6</sup>	10,130,000	\$ 10,451,180	10.00% due		
4.45% due 05/08/30 <sup>6</sup>	1,100,000	1,047,564	08/15/30 <sup>3</sup>	8,200,000 \$	8,956,6
BPCE S.A.	,,	,- · ,	Accident Fund	-, -,	-,,-
7.00% due			Insurance Company		
10/19/34 <sup>3,6</sup>	10,000,000	10,885,585	of America		
CNO Financial			8.50% due 08/01/32 <sup>3</sup>	9,000,000	8,864,5
Group, Inc.			CBRE Services, Inc.		
5.25% due 05/30/29	11,125,000	10,838,099	5.95% due 08/15/34	8,500,000	8,723,3
Sumitomo Mitsui			Kemper Corp.		
Financial Group, Inc.			2.40% due 09/30/30	10,006,000	8,033,5
2.22% due 09/17/31	11,900,000	9,734,681	Fidelity & Guaranty		
5.71% due 01/13/30	1,000,000	1,031,968	Life Holdings, Inc.		
HSBC Holdings plc			5.50% due 05/01/25 <sup>3</sup>	8,050,000	7,982,1
6.16% due 03/09/29 <sup>6</sup>	10,340,000	10,623,914	American Equity		
Atlantic Marine			Investment Life		
Corporations			Holding Co.		
Communities LLC			5.00% due 06/15/27	8,142,000	7,923,8
5.34% due 12/01/50 <sup>3</sup>	10,860,779	9,787,951	Five Corners Funding		
5.37% due 12/01/50 <sup>3</sup>	737,388	642,551	Trust III		
Assured Guaranty US			5.79% due 02/15/33 <sup>3</sup>	7,550,000	7,783,7
Holdings, Inc.			CNO Global Funding		
3.60% due 09/15/51	13,861,000	10,033,822	1.75% due 10/07/26 <sup>3</sup>	7,400,000	6,744,3
6.13% due 09/15/28	300,000	311,012	VICI Properties Limited		
Mutual of Omaha			Partnership / VICI		
Insurance Co.			Note Company, Inc.		
6.14% due			4.63% due 12/01/29 <sup>3</sup>	3,500,000	3,310,0
01/16/64 <sup>3,6</sup>	10,150,000	10,296,028	4.13% due 08/15/30 <sup>3</sup>	3,600,000	3,273,5
KKR Group Finance			Cooperatieve		
Company X LLC			Rabobank UA		
3.25% due 12/15/51 <sup>3</sup>	15,150,000	10,192,420	4.66% due		
PennyMac Financial			08/22/28 <sup>3,6</sup>	6,200,000	6,069,6
Services, Inc.			Mid-Atlantic		
5.38% due 10/15/25 <sup>3</sup>	10,221,000	10,101,662	Military Family		
Penn Mutual Life			Communities LLC		
Insurance Co.			5.30% due 08/01/50 <sup>3</sup>	5,835,662	5,089,8
3.80% due 04/29/61 <sup>3</sup>	14,970,000	9,945,914	5.24% due 08/01/50 <sup>3</sup>	1,066,934	965,5
OneMain Finance Corp.			Ohana Military		
7.13% due 03/15/26	7,564,000	7,701,256	Communities LLC		
6.88% due 03/15/25	2,000,000	2,020,910	5.56% due 10/01/36 <sup>3</sup>	3,820,000	3,743,1
Western & Southern			5.78% due 10/01/36 <sup>3</sup>	2,200,000	2,204,6
Life Insurance Co.			Belvoir Land LLC		
3.75% due 04/28/61 <sup>3</sup>	13,360,000	9,025,706	5.60% due 12/15/35 <sup>3</sup>	5,600,000	5,319,9

	Face Amount~	VALUE		Face Amount~	VALUE
Deloitte LLP			Deutsche Bank AG NY		
7.33% due			3.55% due 09/18/316	1,990,000 \$	1,752,474
11/20/26†††	4,800,000	\$ 4,954,270	Skandinaviska Enskilda		
Brookfield Finance			Banken AB		
LLC / Brookfield			6.24% (SOFR +		
Finance, Inc.			0.89%) due		
3.45% due 04/15/50	6,852,000	4,801,388	03/05/27 <sup>¢,3</sup>	1,730,000	1,733,794
Cushman & Wakefield			Ares Finance		
US Borrower LLC			Company IV LLC		
6.75% due 05/15/28 <sup>3</sup>	4,710,000	4,651,046	3.65% due 02/01/52 <sup>3</sup>	2,450,000	1,719,942
Dyal Capital Partners			Danske Bank A/S		
III (B) LP			0.98% due		
6.55% due			09/10/25 <sup>3,6</sup>	1,660,000	1,623,068
06/15/44 <sup>†††</sup>	4,620,000	4,590,348	Brighthouse Financial		
HS Wildcat LLC			Global Funding		
3.83% due			1.00% due 04/12/24 <sup>3</sup>	1,620,000	1,617,773
12/31/50 <sup>†††</sup>	4,970,527	3,536,982	Transatlantic		
Commonwealth Bank			Holdings, Inc.		
of Australia			8.00% due 11/30/39	1,265,000	1,613,053
3.61% due			ING Groep N.V.		
09/12/34 <sup>3,6</sup>	3,550,000	3,196,695	1.73% due 04/01/27 <sup>6</sup>	1,360,000	1,262,308
Nationstar Mortgage			2.73% due 04/01/32 <sup>6</sup>	400,000	339,510
Holdings, Inc.			Jackson National Life		
5.00% due 02/01/26 <sup>3</sup>	2,780,000	2,720,520	, Global Funding		
Enstar Group Ltd.			1.75% due 01/12/25 <sup>3</sup>	1,650,000	1,600,318
3.10% due 09/01/31	1,670,000	1,386,494	Iron Mountain	,,	,,
4.95% due 06/01/29	1,250,000	1,220,927	Information		
KKR Group Finance			Management		
Company III LLC			Services, Inc.		
5.13% due 06/01/44 <sup>3</sup>	2,710,000	2,502,191	5.00% due 07/15/32 <sup>3</sup>	1,617,000	1,476,759
Aurora Military			Blackstone		
Housing LLC			Holdings Finance		
5.82% due 07/15/34 <sup>3</sup>	2,200,617	2,131,955	Company LLC		
Mitsubishi UFJ	_,,	_,,	3.20% due 01/30/52 <sup>3</sup>	2,150,000	1,464,814
Financial Group, Inc.			Selective Insurance	_,,	.,
4.08% due 04/19/28 <sup>6</sup>	1,580,000	1,534,182	Group, Inc.		
5.72% due 02/20/26 <sup>6</sup>	500,000	500,410	5.38% due 03/01/49	1,510,000	1,443,416
American National	500,000	500,410	Mizuho Financial	1,510,000	1,113,110
Group LLC			Group, Inc.		
6.14% due 06/13/32 <sup>3</sup>	2,000,000	1,887,598	5.41% due 09/13/28 <sup>6</sup>	1,400,000	1,411,806
Jackson Financial, Inc.	2,000,000	1,007,000	F&G Global Funding	1,-100,000	1,711,000
4.00% due 11/23/51	2,610,000	1,834,201	2.30% due 04/11/27 <sup>3</sup>	790,000	709,169
Apollo Global	2,010,000	1,034,201	2.00% due 04/11/27 2.00% due 09/20/28 <sup>3</sup>	800,000	680,509
			2.00% uue 05/20/28	000,000	000,005
Management, Inc.	1 640 000	1 764 112			
6.38% due 11/15/33	1,640,000	1,764,112			

6.09% due 01/15/51 <sup>3</sup> 1,553,811       \$ 1,352,527       Total Financial       2,822,335         Fort Knox Military       Housing       CONSUMER, NON-CYCLICAL - 2.6%       Costar Group, Inc.       2,80% due 07/15/30 <sup>3</sup> 9,0,310,000       76,980         Term SOFR       -0.45%) due       //BS USA LUX S.A.       //BS USA Food       2,80% due 07/15/30 <sup>3</sup> 9,0,310,000       76,980         02/15/52 <sup>0,3</sup> 1,636,325       1,272,149       Company / JBS       2,80% due 05/15/32       29,206,000       23,81?         Midwest Family       5.05% due 01/01/51 <sup>3</sup> 1,269,879       1,103,408       5.13% due 02/02/52       12,630,000       9,17         S.8% due 01/01/51 <sup>3</sup> 1,269,879       1,103,408       5.13% due 02/02/52       12,630,000       9,17         S.90% due 03/05/54       1,060,000       1,073,078       2.90% due 03/15/30       19,810,000       17,200         Barclays plc       5.03% due 03/15/29       4,300,000       4,27       Smithfield Foods, Inc.       2,63% due 09/13/31       39,050,000       30,580         03/12/28°       1,000,000       1,005,960       3.00% due 03/05/50       25,185,000       20,020         S.05% due 02/01/43 <sup>3</sup> 1,000,000       968,610       4.45% due 05/06/50       25,185,000       20,020 <tr< th=""><th></th><th>Face Amount~</th><th>VALUE</th><th></th><th>Face Amount~</th><th></th><th>VALUE</th></tr<>		Face Amount~	VALUE		Face Amount~		VALUE
Communities LLC         2.38% due 03/15/31         57,000         §         4           6.09% due 01/15/51 <sup>3</sup> 1,553,811         \$         1,352,527         Total Financial         2,822,392           Fort Knox Military         CONSUMER, NON-CYCLICAL - 2.6%         Construct - 2.80% due 07/15/30 <sup>3</sup> 90,310,000         76,981           Frivatization Project         Construct - 2.80% due 07/15/30 <sup>3</sup> 90,310,000         76,981           S.77% (1 Month         2.80% due 07/15/30 <sup>3</sup> 90,310,000         76,981           Barco Santander S.A.         USA Finance, Inc.         6.94% due 11/07/33         1,000,000         1,04,541         3.00% due 07/15/30         12,550,000         2,361           Housing LLC         S.58% due 01/01/5/3         1,259,879         1,03,408         513% due 02/01/28         2,250,000         2,539           S.90% due 03/05/54         1,060,000         1,073,078         2,90% due 03/15/30         19,810,000         17,20           Barclays plc         S.30% due 03/05/54         1,060,000         1,073,078         2,90% due 09/13/31         39,050,000         30,88           03/12/28°         1,000,000         1,005,960         3.00% due 09/15/30 <sup>3</sup> 15,473,000         12,80           S.50% due 03/05/54         1,000,000         968,610<							
6.09% due 01/15/51 <sup>3</sup> 1,553,811       \$ 1,352,527       Total Financial       2,822,357         Fort Knox Military       Housing       Privatization Project       2,822,357         S.77% (1 Month       2.80% due 07/15/30 <sup>3</sup> 90,310,000       76,986         Yeix Term SOFR       JBS USA LUX S.A.       /JBS USA Food       2,822,357         0.43%) due       02/15/52 <sup>9,3</sup> 1,636,325       1,272,149       Company / JBS       2,827,357         Banco Santander S.A.       /JBS USA LUX S.A.       /JBS USA LUX S.A.       2,92,06,000       23,817         Housing LLC       5.05% due 01/01/51 <sup>3</sup> 1,269,879       1,103,408       5.13% due 02/02/52       12,630,000       9,17         S.80% due 01/01/51 <sup>3</sup> 1,269,879       1,103,408       5.13% due 02/01/28       2,250,000       22,539         S.90% due 03/05/54       1,060,000       1,073,078       2.90% due 13/15/30       19,810,000       17,200         Barclays plc       5.30% due 03/15/29       4,300,000       4,277       Simithfield Foods, Inc.       2,80%         KKR Group Finance       2.00% due 01/01/23 <sup>3</sup> 1,000,000       9,86,610       4.45% due 05/06/50       25,185,000       20,020         Syst% due 02/01/43 <sup>3</sup> 1,000,000       968,610       4.45% due 02/04/51<	Fort Moore Family			Brown & Brown, Inc.			
Fort Knox Military         Consumer, Consustance, Consumer, Consumer, Consustance, Consumer, C	Communities LLC			2.38% due 03/15/31	57,000	\$	47,239
Housing Privatization Project         CONSUMER, NON-CYCLICAL - 2.6%           5.77% (1 Month         2.80% due 07/15/30 <sup>3</sup> 90,310,000         76,980           Term SOFR         JBS USA LUX S.A.         / JBS USA Food         22,387           + 0.45%) due         / JBS USA Food         23,817           Banco Santander S.A.         USA Finance, Inc.         6.64% due 11/07/33         1,000,000         1,104,541         3.00% due 05/15/32         29,206,000         23,817           Midwest Family         5.58% due 01/01/51 <sup>3</sup> 1,269,879         1,103,408         4.38% due 02/02/52         12,630,000         9,172           S.138 due 02/01/28         2,250,000         2,217         Willis North         Clobal Payments, Inc.         2.90% due 01/01/218         2,250,000         2,217           S.00% due 03/05/54         1,660,000         1,073,078         2.90% due 03/15/30         19,810,000         17,202           Barclays plc         5.30% due 03/15/29         4,300,000         4,277         6.84% (SOFR +         Smithfield Foods, Inc.         2.138           1.49%) due         2.63% due 09/13/31 <sup>33</sup> 39,050,000         30,88         03/12/28°         1,000,000         9.68,610         4.45% due 05/06/50         25,185,000         2.028           2.41% due 10/30/256         <	, ,	1,553,811	\$ 1,352,527	Total Financial		2,	822,359,461
Costar Group, Inc.         Costar Group, Inc.           5.77% (1 Month         2.80% due 07/15/30 <sup>3</sup> 90,310,000         76,980           Term SOFR         JBS USA LUX S.A.         (JBS USA Food         02/15/52 <sup>0,3</sup> 1,636,325         1,272,149         Company / JBS           Banco Santander S.A.         USA Finance, Inc.         6.94% due 11/07/33         1,000,000         1,104,541         3.00% due 05/15/32         29,206,000         23,81'           Midwest Family         4.38% due 01/01/513         1,269,879         1,103,408         5.13% due 02/01/28         2,250,000         2,21'           Willis North         Clobal Payments, Inc.         2.90% due 03/05/54         1,660,000         1,073,078         2.90% due 03/15/31         30,265,000         25,39'           5.90% due 03/05/54         1,660,000         1,073,078         2.90% due 03/15/31         30,265,000         25,39'           5.90% due 03/05/54         1,660,000         1,073,078         2.90% due 03/15/31         39,050,000         30,38           03/12/28°         1,000,000         1,005,960         3.00% due 10/15/33         15,473,000         12,80           Company II LLC         Solow due 02/01/43 <sup>3</sup> 1,000,000         588,571         BAT Capital Corp.         2,92,92,000         2,92,92,000         2,9	/			CONSUMER NON-CYCLI	CAL - 2.6%		
5.77% (T Month       2.80% due 07/15/30 <sup>3</sup> 90,310,000       76,980         Term SOFR       JBS USA LUX S.A.       /         + 0.45%) due       / JBS USA Food       02/15/52 <sup>9,3</sup> 1,636,325       1,272,149       Company / JBS         Banco Santander S.A.       USA Finance, Inc.       6.94% due 11/07/33       1,000,000       1,104,541       3.00% due 05/15/32       29,206,000       23,811         Housing LLC       4.38% due 02/01/28       2,250,000       12,366         Housing LLC       4.38% due 02/01/28       2,250,000       2,539         5.90% due 03/05/54       1,060,000       1,073,078       2.90% due 03/15/30       19,810,000       17,202         5.90% due 03/05/54       1,060,000       1,073,078       2.90% due 03/15/30       19,810,000       17,202         6.84% (SOFR +       Smithfield Foods, Inc.       1.49%) due       2.63% due 03/15/30       12,800         03/12/28°       1,000,000       1,005,960       3.00% due 03/15/30       15,473,000       12,800         Vells Fargo & Co.       3.70% due 02/01/43 <sup>3</sup> 1,000,000       96,8610       4.45% due 02/20/34       55,080       02,020         Vells Fargo & Co.       3.70% due 02/01/513 <sup>3</sup> 1,652,000       29,99       5,00% due 02/15/36 <sup>3</sup> 03,02%	0			,	2.070		
Term SOFR         JBS USA LUX S.A.           + 0.45%) due         / JBS USA LUX S.A.           + 0.45%) due         / JBS USA LUX S.A.           - 0.45%) due         / JBS USA LUX S.A.           Banco Santander S.A.         USA Finance, Inc.           6.94% due 11/07/33         1,000,000         1,104,541         3.00% due 05/15/32         29,206,000         23,81           Midwest Family         5.50% due 01/15/30         12,550,000         12,36           Housing LLC         4.38% due 02/02/52         12,630,000         9,17           5.58% due 01/01/51 <sup>3</sup> 1,269,879         1,03,408         5.13% due 02/01/28         2,250,000         22,31           Willis North         Global Payments, Inc.         America, Inc.         2.90% due 05/15/30         19,810,000         17,202           Barclays plc         5.30% due 03/05/54         1,060,000         1,073,078         2.90% due 05/15/30         19,810,000         17,202           Barclays plc         5.20% due 04/01/29 <sup>3</sup> 15,473,000         12,802           Company II LLC         Altria Group, Inc.         5.50% due 02/01/43 <sup>3</sup> 1,900,000         1,005,960         3.00% due 02/04/51         25,038,000         17,499           2.41% due 10/30/25 <sup>6</sup> 600,000         588,571	,				90 310 000		76,986,085
+ 0.45%) due       / JBS USA Food         02/15/52 <sup>0.3</sup> 1,636,325       1,272,149       Company / JBS         Banco Santander S.A.       USA Finance, Inc.       6.94% due 11/07/33       1,000,000       1,104,541       3.00% due 05/15/32       29,206,000       23,81         Midwest Family       5.50% due 01/15/30       12,550,000       12,361       4.38% due 02/01/28       2,250,000       2,21         Willis North       Global Payments, Inc.       2.90% due 11/15/31       30,265,000       25,393         5.90% due 03/05/54       1,060,000       1,073,078       2.90% due 03/15/29       4,300,000       1,72,80         Barclays plc       5.30% due 03/15/29       4,300,000       1,025,960       3.00% due 03/15/29       4,300,000       12,80         KKR Group Finance       2.63% due 09/13/31       39,050,000       30,58       03/12/28°       1,000,000       968,610       4.45% due 05/06/50       25,185,000       20,02         Company II LLC       Altria Group, Inc.       5.50% due 02/01/43       1,000,000       968,610       4.45% due 05/06/50       25,185,000       20,02         2.41% due 10/30/256       600,000       588,571       BAT Capital Corp.       29,295       5,518,000       29,29         5.00% due 02/15/263       500,000	•			1 1	50,510,000		70,500,005
D2/15/52 <sup>0.3</sup> 1,636,325         1,272,149         Company / JBS           Banco Santander S.A.         USA Finance, Inc.         6.94% due 11/07/33         1,000,000         1,104,541         3.00% due 05/15/32         29,206,000         23,81!           Midwest Family         5.50% due 01/15/30         12,550,000         12,36i           Housing LLC         4.38% due 02/02/52         12,630,000         9,17           5.58% due 01/01/51 <sup>3</sup> 1,269,879         1,103,408         5.13% due 02/01/28         2,250,000         2,21!           Willis North         Global Payments, Inc.         2.90% due 01/15/31         19,80,000         7,20!           Barclays plc         5.30% due 08/15/29         4,300,000         4,27!           6.84% (SOFR +         Smithfield Foods, Inc.         1,49%) due         2.63% due 09/13/31 <sup>3</sup> 39,050,000         30,58           03/12/28°         1,000,000         1,005,960         3.00% due 05/06/50         25,185,000         81:           Company II LLC         Altria Group, Inc.         5.50% due 02/01/43 <sup>3</sup> 1,000,000         968,610         4.45% due 05/06/50         25,185,000         20,02           Yeafic Beacon LLC         3.98% due 09/25/50         41,652,000         29,29         5,51% due 07/15/36 <sup>3</sup> 500,000				,			
Banco Santander S.A.         USA Finance, Inc.           6.94% due 11/07/33         1,000,000         1,104,541         3.00% due 05/15/32         29,206,000         23,81           Midwest Family         5.50% due 01/15/30         12,550,000         12,36           Housing LLC         5.38% due 02/02/52         12,630,000         9,17           S.58% due 01/01/51 <sup>3</sup> 1,269,879         1,103,408         5.13% due 02/01/28         2,250,000         22,31           Willis North         Global Payments, Inc.         2.90% due 03/05/54         1,060,000         1,073,078         2.90% due 03/15/29         4,300,000         7,200           Barclays plc         5.30% due 03/15/29         4,300,000         7,200         5.30% due 03/15/13         39,050,000         30,58           03/12/28°         1,000,000         1,005,960         3.00% due 03/15/13         39,050,000         30,58           03/12/28°         1,000,000         1,005,960         3.00% due 03/15/13         39,050,000         817           Company II LLC         5.20% due 02/01/43 <sup>3</sup> 19,000,000         1,005,960         3.00% due 02/04/51         25,038,000         17,499           2.41% due 10/30/25 <sup>6</sup> 600,000         588,571         BAT Capital Corp.         25,038,000         17,499	,	1 636 325	1 272 1/0	1.7			
6.94% due 11/07/33       1,000,000       1,104,541       3.00% due 05/15/32       29,206,000       23,81         Midwest Family       5.50% due 01/15/30       12,550,000       12,36         Housing LLC       4.38% due 02/02/52       12,630,000       9,17         5.58% due 01/01/51 <sup>31</sup> 1,269,879       1,103,408       5.13% due 02/01/28       2,250,000       2,211         Willis North       Global Payments, Inc.       2.90% due 03/05/54       1,060,000       1,073,078       2.90% due 05/15/30       19,810,000       17,200         Barclays plc       5.30% due 03/15/34       1,060,000       1,073,078       2.90% due 05/15/30       19,810,000       17,200         Barclays plc       5.30% due 03/15/34       3,000,000       1,005,960       3.00% due 07/15/30       15,473,000       12,860         03/12/28°       1,000,000       1,005,960       3.00% due 01/15/30 <sup>31</sup> 15,473,000       12,860         Company II LLC       Altria Group, Inc.       5.50% due 02/01/43 <sup>31</sup> 30,900,000       17,99         2.41% due 10/30/25 <sup>6</sup> 600,000       588,571       BAT Capital Corp.       25,038,000       17,49         Suifs Fargo & Co.       3.076 due 02/20/34       5,925,000       5,99       5,99       5,50% due 09/02/50       39,920,000	, ,	1,050,525	1,272,149	1 111			
Notester 1, 10, 10       1, 10, 10, 10       1, 10, 10, 10       12, 560, 000       12, 366         Housing LLC       4, 38% due 02/02/52       12, 630, 000       9, 17         5, 58% due 01/01/51 <sup>3</sup> 1, 269, 879       1, 103, 408       5, 13% due 02/01/28       2, 250, 000       2, 211         Willis North       Global Payments, Inc.       2, 90% due 03/05/54       1, 060, 000       1, 073, 078       2, 90% due 05/15/30       19, 810, 000       17, 20         Barclays plc       5, 30% due 05/15/30       19, 810, 000       17, 20       6, 84% (SOFR +       Smithfield Foods, Inc.       1, 149%) due       2, 63% due 09/13/31 <sup>3</sup> 39, 050, 000       30, 58         03/12/28°       1, 000, 000       1, 005, 960       3, 00% due 10/15/30 <sup>3</sup> 15, 473, 000       12, 860         Company II LLC       Altria Group, Inc.       5, 50% due 02/01/43 <sup>3</sup> 1, 000, 000       968, 610       4, 45% due 05/06/50       25, 185, 000       20, 02         Wells Fargo & Co.       3, 70% due 02/20/34       5, 925, 000       5, 999       5, 51% due 07/15/36 <sup>3</sup> 500, 000       588, 571       BAT Capital Corp.         Pacific Beacon LLC       3, 98% due 09/22/50       41, 652, 000       29, 291       5, 51% due 09/02/50       39, 920, 000       27, 500         5,00% due       1,017		1 000 000	1 104 541		29 206 000		23,819,271
Housing LLĆ4.38% due 02/02/5212,630,0009,175.58% due 01/01/51³1,269,8791,103,4085.13% due 02/01/282,250,0002,21Willis NorthGlobal Payments, Inc.2.90% due 11/15/3130,265,00025,395.90% due 03/05/541,060,0001,073,0782.90% due 05/15/3019,810,00017,200Barclays plc5.30% due 08/15/294,300,0004,276.84% (SOFR +Smithfield Foods, Inc.2.63% due 09/13/31³39,050,00030,58003/12/28°1,000,0001,005,9603.00% due 01/15/30³15,473,00012,800KKR Group Finance5.20% due 04/01/29³850,000817Company II LLCAltria Group, Inc.3.70% due 02/04/5125,038,00017,4992.41% due 10/30/256600,000588,571BAT Capital Corp.74Pacific Beacon LLC3.98% due 09/25/5041,652,00029,2925.51% due 07/15/36³500,000477,7576.00% due 02/20/345,925,0005.00% due 11/01/47350,000291,000Triton Container1.20% due 09/02/5039,920,000Markel Group, Inc.International Ltd.4.30% due 11/01/47350,000237,605Management Corp.Peachtree Corners6.32% due 12/04/28³23,260,00024,022Yale-New Haven Health3.98% due 02/15/23³215,000210,919Services Corp.41as Mara Ltd.2.50% due 07/01/5032,350,00019,6444.57% due 02/15/253215,000210,919Services Corp.At	, ,	1,000,000	1,104,541	, ,			12,368,221
5.58% due 01/01/5131,269,8791,103,4085.13% due 02/01/282,250,0002,211Willis NorthGlobal Payments, Inc.America, Inc.2.90% due 11/15/3130,265,00025,3935.90% due 03/05/541,060,0001,073,0782.90% due 05/15/3019,810,00017,202Barclays plc5.30% due 08/15/294,300,0004,2796.84% (SOFR +Smithfield Foods, Inc.1.49%) due2.63% due 09/13/3139,050,00030,58803/12/28°1,000,0001,005,9603.00% due 10/15/30315,473,00012,802Company II LLCAltria Group, Inc.5.20% due 04/01/293850,000813Company II LLC3.70% due 02/04/5125,038,00017,4992.41% due 10/30/25 <sup>6</sup> 600,000588,571BAT Capital Corp.Pacific Beacon LLC3.98% due 09/25/5041,652,00029,2925.51% due 07/15/363500,000477,7576.00% due 02/20/345,925,0005.00% due11/01/47350,000291,000Triton ContainerMarkel Group, Inc.International Ltd.4.30% due 11/01/47350,000291,0005.00% due 02/15/26320,000291,000Triton ContainerMarkel Group, Inc.International Ltd.4.30% due 02/15/293250,000284,6453.15% due 06/15/31334,821,000280,779.00% due11/01/47350,000237,605Management Corp.9.00% due 02/15/293215,000210,919Services Corp.23,250,0009.98% due 02/15/25	,						9,171,921
Wills North       Global Payments, Inc.         America, Inc.       2.90% due 03/05/54       1,060,000       1,073,078       2.90% due 05/15/30       19,810,000       17,203         Barclays plc       5.30% due 08/15/29       4,300,000       4,275         6.84% (SOFR +       Smithfield Foods, Inc.         1.49%) due       2.63% due 09/13/13 <sup>33</sup> 39,050,000       30,588         03/12/28°       1,000,000       1,005,960       3.00% due 04/01/29 <sup>3</sup> 850,000       817         Company II LLC       Altria Group, Inc.       5.50% due 02/01/43 <sup>3</sup> 1,000,000       968,610       4.45% due 05/06/50       25,185,000       20,022         Wells Fargo & Co.       3.70% due 02/04/51       25,038,000       17,499         2.41% due 10/30/25 <sup>6</sup> 600,000       588,571       BAT Capital Corp.       Pacific Beacon LLC       3.98% due 09/25/50       41,652,000       29,292         5.51% due 07/15/36 <sup>3</sup> 500,000       477,757       6.00% due 09/02/25       1,875,000       1,760         Sums Re Finance       Royalty Pharma plc       1.20% due 09/02/50       39,920,000       27,500         S.00% due       1.20% due 09/02/50       39,920,000       27,500       5,786       3.15% due 06/15/31 <sup>3</sup> 34,821,000       28,077      <	•	1 260 970	1 102 409				2,215,702
America, Inc.       2.90% due 11/15/31       30,265,000       25,394         5.90% due 03/05/54       1,060,000       1,073,078       2.90% due 05/15/30       19,810,000       17,200         Barclays plc       5.30% due 08/15/29       4,300,000       4,279         6.84% (SOFR +       Smithfield Foods, Inc.       2.63% due 09/13/313       39,050,000       30,588         03/12/28°       1,000,000       1,005,960       3.00% due 04/01/293       850,000       811         Company II LLC       Altria Group, Inc.       5.20% due 02/01/433       15,473,000       12,800         S.50% due 02/01/433       1,000,000       968,610       4.45% due 05/06/50       25,185,000       20,022         Wells Fargo & Co.       3.70% due 02/04/51       25,038,000       17,499         2.41% due 10/30/256       600,000       588,571       BAT Capital Corp.         Pacific Beacon LLC       3.98% due 09/25/50       41,652,000       29,293         5.51% due 07/15/363       500,000       477,757       6.00% due 09/02/25       1,875,000       1,760         Sowids Re Finance       Royalty Pharma plc       1.20% due 09/02/25       1,875,000       1,760         Luxembourg S.A.       3.55% due 02/15/203       39,920,000       27,500       5,796	, ,	1,209,679	1,103,406		2,250,000		2,215,702
S.90% due 03/05/541,060,0001,073,0782.90% due 05/15/3019,810,00017,203Barclays plc5.30% due 08/15/294,300,0004,2736.84% (SOFR +Smithfield Foods, Inc.2.63% due 09/13/31339,050,00030,58403/12/28°1,000,0001,005,9603.00% due 10/15/30315,473,00012,803KKR Group Finance5.20% due 04/01/293850,000813Company II LLCAltria Group, Inc.5.50% due 02/01/4331,000,000968,6104.45% due 05/06/5025,185,00020,022Vells Fargo & Co.3.70% due 02/04/5125,038,00017,4912.41% due 10/30/256600,000588,571BAT Capital Corp.Pacific Beacon LLC3.98% due 09/25/5041,652,00029,2925.51% due 07/15/363500,000477,7576.00% due 09/02/5039,920,00027,5005.00% due1.20% due 09/02/251,875,0001,764Uxembourg S.A.3.55% due 09/02/5039,920,00027,5005.00% due11/01/47350,000284,6453.15% due 06/15/31334,821,000Varkel Group, Inc.International Ltd.4.30% due 11/01/47350,000237,605Management Corp.Peachtree Corners6.32% due 02/15/293250,000237,605Management Corp.Peachtree Corners6.32% due 02/15/28323,260,00024,022Funding Trust215,000210,919Services Corp.2.50% due 07/01/5032,350,0003.98% due 02/15/253215,000210,919Services				,	30 265 000		25,398,358
Barclays plc       5.30% due 08/15/29       4,300,000       4,279         6.84% (SOFR +       Smithfield Foods, Inc.       1.49%) due       2.63% due 09/13/31 <sup>3</sup> 39,050,000       30,580         03/12/28°       1,000,000       1,005,960       3.00% due 10/15/30 <sup>3</sup> 15,473,000       12,800         KKR Group Finance       5.20% due 04/01/29 <sup>3</sup> 850,000       817         Company II LLC       Altria Group, Inc.       5.50% due 02/01/43 <sup>3</sup> 1,000,000       968,610       4.45% due 05/06/50       25,185,000       20,022         Wells Fargo & Co.       3.70% due 02/04/51       25,038,000       17,292       2,41% due 10/30/25 <sup>6</sup> 600,000       588,571       BAT Capital Corp.       Pacific Beacon LLC       3.98% due 09/25/50       41,652,000       29,292       5,999         Swiss Re Finance       Royalty Pharma plc       1.20% due 09/02/25       1,875,000       1,764         Luxembourg S.A.       3.55% due 09/02/50       39,920,000       27,500       5,099         So0% due       1/01/47       350,000       284,645       3.15% due 06/15/31 <sup>3</sup> 34,821,000       28,077         Pine Street Trust I       Element Fleet       4.32% due 10/20/28 <sup>3</sup> 23,260,000       24,022         Peachtree Corners       6.32% due 12/04/28 <sup>3</sup>	,	1 060 000	1 072 079				17,203,136
6.84% (SOFR +       Smithfield Foods, Inc.         1.49%) due       2.63% due 09/13/31 <sup>3</sup> 39,050,000       30,580         03/12/28 <sup>6</sup> 1,000,000       1,005,960       3.00% due 10/15/30 <sup>3</sup> 15,473,000       12,809         KKR Group Finance       5.20% due 04/01/29 <sup>3</sup> 850,000       811         Company II LLC       Altria Group, Inc.       5.50% due 02/01/43 <sup>3</sup> 1,000,000       968,610       4.45% due 05/06/50       25,185,000       20,022         Wells Fargo & Co.       3.70% due 02/04/51       25,038,000       17,490         2.41% due 10/30/25 <sup>6</sup> 600,000       588,571       BAT Capital Corp.         Pacific Beacon LLC       3.98% due 09/25/50       41,652,000       29,292         5.51% due 07/15/36 <sup>3</sup> 500,000       477,757       6.00% due 02/20/34       5,925,000       5,999         Swiss Re Finance       Royalty Pharma plc       1.20% due 09/02/25       1,875,000       1,760         Uxembourg S.A.       3.55% due 06/15/31 <sup>3</sup> 34,821,000       28,077         Pine Street Trust I       Element Fleet       4.57% due 02/15/29 <sup>3</sup> 250,000       237,605       Management Corp.         Peachtree Corners       6.32% due 12/04/28 <sup>3</sup> 23,260,000       24,027         Funding Trust <td>, ,</td> <td>1,000,000</td> <td>1,0/3,0/6</td> <td></td> <td></td> <td></td> <td>4,279,491</td>	, ,	1,000,000	1,0/3,0/6				4,279,491
1.4% 0 due2.63% due $09/13/31^3$ 39,050,00030,58 30,58 30,000 due $10/15/30^3$ 15,473,00012,80 12,80KKR Group Finance5.20% due $04/01/29^3$ 850,00081 81 850,00081 850,000Company II LLCAltria Group, Inc.5.50% due $02/01/43^3$ 1,000,000968,6104.45% due $05/06/50$ 25,185,00020,022 20,022Wells Fargo & Co.3.70% due $02/04/51$ 25,038,00017,49 2,41% due $10/30/25^6$ 600,000588,571BAT Capital Corp.Pacific Beacon LLC3.98% due $09/25/50$ 41,652,00029,292 5,51% due $07/15/36^3$ 500,000477,7576.00% due $02/20/34$ 5,925,000Swiss Re FinanceRoyalty Pharma plcLuxembourg S.A.3.55% due $09/02/50$ 39,920,00027,5005.00% due1.20% due $09/02/25$ 1,875,0001,76 04/02/49^{3.6}300,000291,000Triton ContainerInternational Ltd.4.30% due 11/01/47350,000284,6453.15% due $06/15/31^3$ 34,821,00028,073Pine Street Trust IElement Fleet4.57% due $02/15/29^3$ 250,000237,605Management Corp.Peachtree Corners6.32% due $12/04/28^3$ 23,260,00024,022Funding Trust215,000210,919Services Corp.3.98% due $02/15/25^3$ 215,000210,919Services Corp.Atlas Mara Ltd.2.50% due 07/01/5032,350,00019,6438.00% dueUniversal Health12/31/21 <sup>1†17,78</sup> 595,75854,349 <td></td> <td></td> <td></td> <td></td> <td>4,500,000</td> <td></td> <td>7,275,751</td>					4,500,000		7,275,751
03/12/28°         1,000,000         1,005,960         3.00% due 10/15/30³         15,473,000         12,80%           KKR Group Finance         5.20% due 04/01/29³         850,000         817           Company II LLC         Altria Group, Inc.         5.50% due 02/01/43³         1,000,000         968,610         4.45% due 05/06/50         25,185,000         20,022           Wells Fargo & Co.         3.70% due 02/04/51         25,038,000         17,499           2.41% due 10/30/256         600,000         588,571         BAT Capital Corp.           Pacific Beacon LLC         3.98% due 09/25/50         41,652,000         29,292           5.51% due 07/15/36³         500,000         477,757         6.00% due 02/20/34         5,925,000         5,995           Swiss Re Finance         Royalty Pharma plc         1.20% due 09/02/25         1,875,000         1,766           04/02/49 <sup>3,6</sup> 300,000         291,000         Triton Container         1         1         1           Markel Group, Inc.         International Ltd.         4.30% due 02/15/29³         250,000         237,605         Management Corp.           Peachtree Trust I         Element Fleet         4.57% due 02/15/25³         215,000         210,919         Services Corp.         23,260,000         24,022	``				39 050 000		30,580,815
KKR Group Finance       5.20% due 04/01/29 <sup>3</sup> 850,000       817         Company II LLC       Altria Group, Inc.       5.50% due 02/01/43 <sup>3</sup> 1,000,000       968,610       4.45% due 05/06/50       25,185,000       20,022         Wells Fargo & Co.       3.70% due 02/04/51       25,038,000       17,499         2.41% due 10/30/25 <sup>6</sup> 600,000       588,571       BAT Capital Corp.         Pacific Beacon LLC       3.98% due 09/25/50       41,652,000       29,292         5.51% due 07/15/36 <sup>3</sup> 500,000       477,757       6.00% due 02/20/34       5,925,000       5,995         Swiss Re Finance       Royalty Pharma plc       1.20% due 09/02/50       39,920,000       27,500         5.00% due       1.20% due 09/02/25       1,875,000       1,766         04/02/49 <sup>3,6</sup> 300,000       291,000       Triton Container         Markel Group, Inc.       International Ltd.       4.30% due 11/01/47       350,000       284,645       3.15% due 06/15/31 <sup>3</sup> 34,821,000       28,077         Pine Street Trust I       Element Fleet       4.57% due 02/15/29 <sup>3</sup> 250,000       237,605       Management Corp.         Peachtree Corners       6.32% due 12/04/28 <sup>3</sup> 23,260,000       24,027         Funding Trust       2.50% due 07/01	,	1 000 000	1 005 060				12,809,440
Company II LLC         Altria Group, Inc.           5.50% due 02/01/43 <sup>3</sup> 1,000,000         968,610         4.45% due 05/06/50         25,185,000         20,022           Wells Fargo & Co.         3.70% due 02/04/51         25,038,000         17,499           2.41% due 10/30/25 <sup>6</sup> 600,000         588,571         BAT Capital Corp.           Pacific Beacon LLC         3.98% due 09/25/50         41,652,000         29,292           5.51% due 07/15/36 <sup>3</sup> 500,000         477,757         6.00% due 02/20/34         5,925,000         5,995           Swiss Re Finance         Royalty Pharma plc         1.20% due 09/02/50         39,920,000         27,500           5.00% due         1.20% due 09/02/25         1,875,000         1,766         04/02/49 <sup>3,6</sup> 300,000         291,000         Triton Container           Markel Group, Inc.         International Ltd.         4.30% due 11/01/47         350,000         284,645         3.15% due 06/15/31 <sup>3</sup> 34,821,000         28,077           Pine Street Trust I         Element Fleet         4.57% due 02/15/29 <sup>3</sup> 250,000         237,605         Management Corp.           Peachtree Corners         6.32% due 12/04/28 <sup>3</sup> 23,260,000         24,027           Funding Trust         215,000         210,919		1,000,000	1,005,900				817,651
5.50% due 02/01/43³       1,000,000       968,610       4.45% due 05/06/50       25,185,000       20,022         Wells Fargo & Co.       3.70% due 02/04/51       25,038,000       17,490         2.41% due 10/30/25 <sup>6</sup> 600,000       588,571       BAT Capital Corp.         Pacific Beacon LLC       3.98% due 09/25/50       41,652,000       29,292         5.51% due 07/15/36³       500,000       477,757       6.00% due 02/20/34       5,925,000       5,995         Swiss Re Finance       Royalty Pharma plc       3.55% due 09/02/50       39,920,000       27,500       5,995         Suo% due       1.20% due 09/02/25       1,875,000       1,766       04/02/49 <sup>3,6</sup> 300,000       291,000       Triton Container         Markel Group, Inc.       International Ltd.       4.30% due 11/01/47       350,000       284,645       3.15% due 06/15/31³       34,821,000       28,077         Pine Street Trust I       Element Fleet       4.57% due 02/15/29³       250,000       237,605       Management Corp.         Peachtree Corners       6.32% due 12/04/28³       23,260,000       24,027         Funding Trust       215,000       210,919       Services Corp.       24,027         Atlas Mara Ltd.       2.50% due 07/01/50       32,350,000       19,648				1 1	850,000		017,001
Wells Fargo & Co.       3.70% due 02/04/51       25,038,000       17,49         2.41% due 10/30/25 <sup>6</sup> 600,000       588,571       BAT Capital Corp.       29,29         Pacific Beacon LLC       3.98% due 09/25/50       41,652,000       29,29         5.51% due 07/15/36 <sup>3</sup> 500,000       477,757       6.00% due 02/20/34       5,925,000       5,999         Swiss Re Finance       Royalty Pharma plc       1.20% due 09/02/50       39,920,000       27,500         5.00% due       1.20% due 09/02/25       1,875,000       1,766         04/02/49 <sup>3,6</sup> 300,000       291,000       Triton Container         Markel Group, Inc.       International Ltd.       4.30% due 11/01/47       350,000       284,645       3.15% due 06/15/31 <sup>3</sup> 34,821,000       28,077         Pine Street Trust I       Element Fleet       4.57% due 02/15/29 <sup>3</sup> 250,000       237,605       Management Corp.         Peachtree Corners       6.32% due 12/04/28 <sup>3</sup> 23,260,000       24,027         Funding Trust       215,000       210,919       Services Corp.       24,027         Atlas Mara Ltd.       2.50% due 07/01/50       32,350,000       19,643         8.00% due       Universal Health       12/31/21 <sup>1††,7.8</sup> 595,758       54,349		1 000 000	968 610	•	25 185 000		20,025,277
2.41% due 10/30/25 <sup>6</sup> 600,000       588,571       BAT Capital Corp.         Pacific Beacon LLC       3.98% due 09/25/50       41,652,000       29,29         5.51% due 07/15/36 <sup>3</sup> 500,000       477,757       6.00% due 02/20/34       5,925,000       5,999         Swiss Re Finance       Royalty Pharma plc       1.20% due 09/02/50       39,920,000       27,500         5.00% due       1.20% due 09/02/25       1,875,000       1,760         04/02/49 <sup>3,6</sup> 300,000       291,000       Triton Container         Markel Group, Inc.       International Ltd.       4.30% due 11/01/47       350,000       284,645       3.15% due 06/15/31 <sup>3</sup> 34,821,000       28,077         Pine Street Trust I       Element Fleet       4.57% due 02/15/29 <sup>3</sup> 250,000       237,605       Management Corp.         Peachtree Corners       6.32% due 12/04/28 <sup>3</sup> 23,260,000       24,027         Funding Trust       215,000       210,919       Services Corp.       24,027         Atlas Mara Ltd.       2.50% due 07/01/50       32,350,000       19,648         8.00% due       Universal Health       12/31/21 <sup>1††,7.8</sup> 595,758       54,349       Services, Inc.		1,000,000	908,010	, ,			17,496,917
Pacific Beacon LLC       3.98% due 09/25/50       41,652,000       29,292         5.51% due 07/15/36 <sup>3</sup> 500,000       477,757       6.00% due 02/20/34       5,925,000       5,995         Swiss Re Finance       Royalty Pharma plc       3.55% due 09/02/50       39,920,000       27,500         Luxembourg S.A.       3.55% due 09/02/25       1,875,000       1,766         04/02/49 <sup>3,6</sup> 300,000       291,000       Triton Container         Markel Group, Inc.       International Ltd.       4.30% due 11/01/47       350,000       284,645       3.15% due 06/15/31 <sup>3</sup> 34,821,000       28,077         Pine Street Trust I       Element Fleet       4.57% due 02/15/29 <sup>3</sup> 250,000       237,605       Management Corp.         Peachtree Corners       6.32% due 12/04/28 <sup>3</sup> 23,260,000       24,027         Funding Trust       Yale-New Haven Health       3.98% due 02/15/25 <sup>3</sup> 215,000       210,919       Services Corp.         Atlas Mara Ltd.       2.50% due 07/01/50       32,350,000       19,648         8.00% due       Universal Health       12/31/21 <sup>1††,7.8</sup> 595,758       54,349       Services, Inc.	ů (	600 000	500 571	, ,	23,030,000		17,00,017
5.51% due 07/15/36 <sup>3</sup> 500,000       477,757       6.00% due 02/20/34       5,925,000       5,995         Swiss Re Finance       Royalty Pharma plc       3.55% due 09/02/50       39,920,000       27,500         Luxembourg S.A.       3.55% due 09/02/50       39,920,000       27,500         5.00% due       1.20% due 09/02/25       1,875,000       1,760         04/02/49 <sup>3,6</sup> 300,000       291,000       Triton Container         Markel Group, Inc.       International Ltd.       4.30% due 11/01/47       350,000       284,645       3.15% due 06/15/31 <sup>3</sup> 34,821,000       28,077         Pine Street Trust I       Element Fleet       4.57% due 02/15/29 <sup>3</sup> 250,000       237,605       Management Corp.         Peachtree Corners       6.32% due 12/04/28 <sup>3</sup> 23,260,000       24,027         Funding Trust       Yale-New Haven Health       3.98% due 02/15/25 <sup>3</sup> 215,000       210,919       Services Corp.         Atlas Mara Ltd.       2.50% due 07/01/50       32,350,000       19,643         8.00% due       Universal Health       12/31/21 <sup>1†17,78</sup> 595,758       54,349       Services, Inc.	1 1	000,000	J00,J71		11 652 000		29,293,770
Swiss Re Finance         Royalty Pharma plc           Luxembourg S.A.         3.55% due 09/02/50         39,920,000         27,500           5.00% due         1.20% due 09/02/25         1,875,000         1,760           04/02/49 <sup>3.6</sup> 300,000         291,000         Triton Container           Markel Group, Inc.         International Ltd.         4.30% due 11/01/47         350,000         284,645         3.15% due 06/15/31 <sup>3</sup> 34,821,000         28,073           Pine Street Trust I         Element Fleet         4.57% due 02/15/29 <sup>3</sup> 250,000         237,605         Management Corp.           Peachtree Corners         6.32% due 12/04/28 <sup>3</sup> 23,260,000         24,022           Funding Trust         Yale-New Haven Health         3.98% due 02/15/25 <sup>3</sup> 215,000         210,919         Services Corp.           Atlas Mara Ltd.         2.50% due 07/01/50         32,350,000         19,643           8.00% due         Universal Health         12/31/21 <sup>†††,7.8</sup> 595,758         54,349         Services, Inc.		500.000	177 757	, ,			5,999,331
Luxembourg S.A.       3.55% due 09/02/50       39,920,000       27,500         5.00% due       1.20% due 09/02/25       1,875,000       1,760         04/02/49 <sup>3.6</sup> 300,000       291,000       Triton Container         Markel Group, Inc.       International Ltd.       4.30% due 11/01/47       350,000       284,645       3.15% due 06/15/31 <sup>3</sup> 34,821,000       28,073         Pine Street Trust I       Element Fleet       4.57% due 02/15/29 <sup>3</sup> 250,000       237,605       Management Corp.         Peachtree Corners       6.32% due 12/04/28 <sup>3</sup> 23,260,000       24,022         Funding Trust       Yale-New Haven Health       3.98% due 02/15/25 <sup>3</sup> 215,000       210,919       Services Corp.         Atlas Mara Ltd.       2.50% due 07/01/50       32,350,000       19,643         8.00% due       Universal Health       12/31/21 <sup>†††.7.8</sup> 595,758       54,349       Services, Inc.		500,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, ,	5,525,000		5,55,551
5.00% due       1.20% due 09/02/25       1,875,000       1,76         04/02/49 <sup>3,6</sup> 300,000       291,000       Triton Container         Markel Group, Inc.       International Ltd.         4.30% due 11/01/47       350,000       284,645       3.15% due 06/15/31 <sup>3</sup> 34,821,000       28,073         Pine Street Trust I       Element Fleet       4.57% due 02/15/29 <sup>3</sup> 250,000       237,605       Management Corp.         Peachtree Corners       6.32% due 12/04/28 <sup>3</sup> 23,260,000       24,022         Funding Trust       Yale-New Haven Health       3.98% due 02/15/25 <sup>3</sup> 215,000       210,919       Services Corp.         Atlas Mara Ltd.       2.50% due 07/01/50       32,350,000       19,643         8.00% due       Universal Health       12/31/21 <sup>1†17,78</sup> 595,758       54,349       Services, Inc.				, , ,	39 920 000		27,502,735
04/02/49 <sup>3,6</sup> 300,000         291,000         Triton Container           Markel Group, Inc.         International Ltd.         1           4.30% due 11/01/47         350,000         284,645         3.15% due 06/15/31 <sup>3</sup> 34,821,000         28,073           Pine Street Trust I         Element Fleet         4.57% due 02/15/29 <sup>3</sup> 250,000         237,605         Management Corp.           Peachtree Corners         6.32% due 12/04/28 <sup>3</sup> 23,260,000         24,022           Funding Trust         Yale-New Haven Health         3.98% due 02/15/25 <sup>3</sup> 215,000         210,919         Services Corp.           Atlas Mara Ltd.         2.50% due 07/01/50         32,350,000         19,643           8.00% due         Universal Health         12/31/21 <sup>†††,7.8</sup> 595,758         54,349         Services, Inc.	0			, ,			1,764,824
Markel Group, Inc.         International Ltd.           4.30% due 11/01/47         350,000         284,645         3.15% due 06/15/31 <sup>3</sup> 34,821,000         28,073           Pine Street Trust I         Element Fleet         4.57% due 02/15/29 <sup>3</sup> 250,000         237,605         Management Corp.           Peachtree Corners         6.32% due 12/04/28 <sup>3</sup> 23,260,000         24,022           Funding Trust         Yale-New Haven Health         3.98% due 02/15/25 <sup>3</sup> 215,000         210,919         Services Corp.           Atlas Mara Ltd.         2.50% due 07/01/50         32,350,000         19,643           8.00% due         Universal Health         12/31/21 <sup>†††,7.8</sup> 595,758         54,349         Services, Inc.		300.000	201 000		1,07 5,000		1,704,024
4.30% due 11/01/47       350,000       284,645       3.15% due 06/15/31 <sup>3</sup> 34,821,000       28,073         Pine Street Trust I       Element Fleet       4.57% due 02/15/29 <sup>3</sup> 250,000       237,605       Management Corp.         Peachtree Corners       6.32% due 12/04/28 <sup>3</sup> 23,260,000       24,022         Funding Trust       Yale-New Haven Health       3.98% due 02/15/25 <sup>3</sup> 215,000       210,919         Services Corp.       Atlas Mara Ltd.       2.50% due 07/01/50       32,350,000       19,643         8.00% due       Universal Health       12/31/21 <sup>†††,7.8</sup> 595,758       54,349       Services, Inc.		500,000	291,000				
Pine Street Trust I     Element Fleet       4.57% due 02/15/29 <sup>3</sup> 250,000     237,605     Management Corp.       Peachtree Corners     6.32% due 12/04/28 <sup>3</sup> 23,260,000     24,022       Funding Trust     Yale-New Haven Health       3.98% due 02/15/25 <sup>3</sup> 215,000     210,919     Services Corp.       Atlas Mara Ltd.     2.50% due 07/01/50     32,350,000     19,648       8.00% due     Universal Health       12/31/21 <sup>1††,7,8</sup> 595,758     54,349     Services, Inc.		350.000	284 645	-	34 821 000		28,073,402
4.57% due 02/15/29 <sup>3</sup> 250,000       237,605       Management Corp.         Peachtree Corners       6.32% due 12/04/28 <sup>3</sup> 23,260,000       24,022         Funding Trust       Yale-New Haven Health       3.98% due 02/15/25 <sup>3</sup> 215,000       210,919       Services Corp.         Atlas Mara Ltd.       2.50% due 07/01/50       32,350,000       19,648         8.00% due       Universal Health         12/31/21 <sup>†††,7.8</sup> 595,758       54,349       Services, Inc.	, ,	550,000	204,043	, ,	54,021,000		20,07 3,402
Peachtree Corners         6.32% due 12/04/28 <sup>3</sup> 23,260,000         24,022           Funding Trust         Yale-New Haven Health         3.98% due 02/15/25 <sup>3</sup> 215,000         210,919         Services Corp.           Atlas Mara Ltd.         2.50% due 07/01/50         32,350,000         19,648           8.00% due         Universal Health         12/31/21 <sup>111,7,8</sup> 595,758         54,349		250 000	227 605				
Funding Trust         Yale-New Haven Health           3.98% due 02/15/25 <sup>3</sup> 215,000         210,919         Services Corp.           Atlas Mara Ltd.         2.50% due 07/01/50         32,350,000         19,644           8.00% due         Universal Health         12/31/21 <sup>111,7,8</sup> 595,758         54,349         Services, Inc.	, ,	230,000	237,005	· · ·	23 260 000		24,023,930
3.98% due 02/15/25 <sup>3</sup> 215,000       210,919       Services Corp.         Atlas Mara Ltd.       2.50% due 07/01/50       32,350,000       19,64%         8.00% due       Universal Health         12/31/21 <sup>111,7,8</sup> 595,758       54,349       Services, Inc.				1 1	23,200,000		27,023,330
Atlas Mara Ltd.         2.50% due 07/01/50         32,350,000         19,64           8.00% due         Universal Health           12/31/21 <sup>1††,7,8</sup> 595,758         54,349         Services, Inc.		215 000	210 010				
8.00% due Universal Health 12/31/21 <sup>†††,7,8</sup> 595,758 54,349 Services, Inc.	, ,	213,000	210,212		32 350 000		19,648,014
12/31/21 <sup>†††,7,8</sup> 595,758 54,349 Services, Inc.					52,550,000		10,010,014
		505 750	54 340				
	12/31/21	22,120	J7,J47	2.65% due 10/15/30	18,757,000		15,904,936
							1,750,763

	Face Amount~	VALUE		Face Amount~	V
	AMOONT	VALUE		AMOUNT	•
QVIA, Inc.			Tyson Foods, Inc.		
5.00% due 05/15/27 <sup>3</sup>	9,374,000	\$ 9,153,014	5.70% due 03/15/34	4,900,000	\$ 4,964,
5.00% due 10/15/26 <sup>3</sup>	6,950,000	6,800,493	Graham Holdings Co.		
5.70% due 05/15/28	1,000,000	1,013,869	5.75% due 06/01/26 <sup>3</sup>	4,767,000	4,721,
Z Battery	,,	,,	WW International, Inc.	, ,	, ,
Property LLC			4.50% due 04/15/29 <sup>3</sup>	11,651,000	4,601,
6.73% due			Children's Hospital	.,	.,,
02/20/46 <sup>†††</sup>	16,480,000	16,714,282	Corp.		
alvoline, Inc.	,,,	10,7 1 1,202	2.59% due 02/01/50	7,100,000	4,533,
3.63% due 06/15/31 <sup>3</sup>	18,300,000	15,774,776	APi Group DE, Inc.	7,100,000	1,555,
atalent Pharma	10,500,000	15,771,770	4.13% due 07/15/29 <sup>3</sup>	4,150,000	3,739,
Solutions, Inc.			Central Garden	4,150,000	5,755,
3.50% due 04/01/30 <sup>3</sup>	9,500,000	9,047,892	& Pet Co.		
3.13% due 02/15/29 <sup>3</sup>	6,654,000	6,358,423	4.13% due 04/30/31 <sup>3</sup>	3,854,000	3,396,
rime Security Services	0,004,000	0,550,425	Darling Ingredients,	3,037,000	5,550,
Borrower LLC /			Inc.		
Prime Finance, Inc.			6.00% due 06/15/30 <sup>3</sup>	3,394,000	3,363,
5.75% due 04/15/26 <sup>3</sup>	14,437,000	14,394,886	Sotheby's/Bidfair	3,394,000	5,505,
/illiams Scotsman,	14,457,000	14,554,000	Holdings, Inc.		
Inc.			5.88% due 06/01/29 <sup>3</sup>	3,900,000	3,277,
6.13% due 06/15/25 <sup>3</sup>	14,075,000	14,009,562	Wisconsin Alumni	3,900,000	5,277,
ICA, Inc.	14,075,000	14,009,302	Research Foundation		
6.00% due 04/01/54	8,960,000	9,094,234	3.56% due 10/01/49	3,775,000	2,919,
5.88% due 02/15/26	2,775,000	9,094,234 2,786,856	Boost Newco	3,773,000	2,919,
1 1	, ,		Borrower LLC		
3.50% due 09/01/30 ransurban Finance	1,600,000	1,446,971	_	2 (00 000	2 721
			7.50% due 01/15/31 <sup>3</sup> Providence St.	2,600,000	2,721,
Company Pty Ltd. 2.45% due 03/16/31 <sup>3</sup>	14 400 000	12 002 007			
, ,	14,400,000	12,062,967	Joseph Health		
1edline Borrower			Obligated Group	4 250 000	2 (04)
Limited Partnership/ Medline Company-			2.70% due 10/01/51	4,250,000	2,604,
Issuer, Inc.			Medline Borrower, LP	2 800 000	2 5 40
6.25% due 04/01/29 <sup>3</sup>	8,875,000	8,914,740	3.88% due 04/01/29 <sup>3</sup>	2,800,000	2,548,
, ,	8,873,000	0,914,740	Tenet Healthcare Corp.	2 000 000	1.005
hioHealth Corp.	0 100 000	6 491 105	4.63% due 06/15/28	2,096,000	1,995,
3.04% due 11/15/50	9,100,000	6,481,195	Cardinal Health, Inc.	2 100 000	1.000
riNet Group, Inc.	F 2F0 000	F 490 CO2	4.50% due 11/15/44	2,100,000	1,806,
7.00% due 08/15/31 <sup>3</sup>	5,350,000	5,489,603	Beth Israel Lahey		
Ibertsons Companies			Health, Inc.	2 700 000	1 745
Incorporated /			3.08% due 07/01/51	2,700,000	1,745,
Safeway Inc / New			Quanta Services, Inc.	1 ((0.000	1 (10)
Albertsons Limited			0.95% due 10/01/24	1,660,000	1,619,
Partnership /			Molina Healthcare, Inc.	1 000 000	
Albertsons LLC	F (00 000	F 426 102	4.38% due 06/15/283	1,290,000	1,212,
3.25% due 03/15/26 <sup>3</sup>	5,690,000	5,426,102			

	Face Amount~	VALUE		Face Αμούντ~	VALUE
Triton Container			Hillenbrand, Inc.		
International Limited			3.75% due 03/01/31	7,650,000	\$ 6,638,766
/ TAL International			6.25% due 02/15/29	4,250,000	4,286,461
, Container Corp.			5.75% due 06/15/25	2,091,000	2,087,884
3.25% due 03/15/32	1,050,000	\$ 852,088	TransDigm, Inc.		
DaVita, Inc.			6.63% due 03/01/32 <sup>3</sup>	7,300,000	7,375,124
3.75% due 02/15/31 <sup>3</sup>	149,000	124,752	6.88% due 12/15/30 <sup>3</sup>	5,375,000	5,479,248
4.63% due 06/01/30 <sup>3</sup>	76,000	68,042	Weir Group plc		
Total Consumer, Non-cycli	cal	604,920,923	2.20% due 05/13/26 <sup>3</sup>	13,015,000	12,081,024
rotal consumer, iton cych	cui		TFI International, Inc.		
INDUSTRIAL - 2.2%			3.35% due		
Builders FirstSource,			01/05/33 <sup>†††</sup>	14,000,000	11,310,092
Inc.			Textron, Inc.		
6.38% due 03/01/34 <sup>3</sup>	52,000,000	52,214,656	6.10% due 11/15/33	10,000,000	10,483,564
FLNG Liquefaction			Crown Americas	-,,	-,,
3 LLC			LLC / Crown		
3.08% due			, Americas Capital		
06/30/39 <sup>†††</sup>	62,179,170	48,001,779	Corporation VI		
Vontier Corp.			4.75% due 02/01/26	9,770,000	9,607,752
2.95% due 04/01/31	36,612,000	30,603,813	Berry Global, Inc.		
2.40% due 04/01/28	19,150,000	16,908,031	5.65% due 01/15/34 <sup>3</sup>	9,050,000	9,000,568
TD SYNNEX Corp.			Masonite International	-,,	-,,
2.65% due 08/09/31	34,240,000	27,590,709	Corp.		
2.38% due 08/09/28	21,781,000	19,238,231	3.50% due 02/15/30 <sup>3</sup>	8,760,000	7,750,158
Flowserve Corp.			Norfolk Southern Corp.	-, -,,	.,,
3.50% due 10/01/30	22,421,000	19,905,966	4.10% due 05/15/21	9,100,000	6,636,220
2.80% due 01/15/32	19,800,000	16,276,365	Penske Truck Leasing	-,,	-,,
Dyal Capital			Company Lp / PTL		
Partners IV			Finance Corp.		
3.65% due			5.35% due 03/30/29 <sup>3</sup>	6,000,000	6,004,104
02/22/41 <sup>†††</sup>	41,800,000	34,623,692	Dyal Capital Partners	-,,	-,,-
Mauser Packaging			III (A) LP		
Solutions			6.55% due		
Holding Co.			06/15/44 <sup>†††</sup>	5,880,000	5,842,261
7.88% due 08/15/26 <sup>3</sup>	23,759,000	24,204,505	Westinghouse Air Brake	-,,	-,- , -
Cliffwater Corporate			Technologies Corp.		
Lending Fund			5.61% due 03/11/34	5,650,000	5,723,085
6.77% due			Virgin Media	-,,	-,,
08/04/28 <sup>†††</sup>	22,700,000	22,615,303	Vendor Financing		
Smurfit Kappa			Notes III DAC		
Treasury ULC			4.88% due 07/15/28	GBP 5,000,000	5,648,421
5.44% due 04/03/34 <sup>3</sup>	22,000,000	22,008,379		_,,-30	-,,
Stadco LA LLC					
3.75% due					
05/15/56 <sup>†††</sup>	31,000,000	21,284,233			

	Face			Face	N
	Αμουντ~	VALUE		Amount~	VALUE
Fortune Brands			CONSUMER, CYCLICAL - 2	2.1%	
Innovations, Inc.			Delta Air Lines, Inc.		
5.88% due 06/01/33	4,200,000	\$ 4,285,188	7.00% due 05/01/25 <sup>3</sup>	46,883,000	\$ 47,498,129
4.50% due 03/25/52	1,500,000	1,232,202	Hyatt Hotels Corp.		
Enpro, Inc.			5.75% due 04/23/30	24,039,000	24,649,494
5.75% due 10/15/26	5,007,000	4,990,610	5.38% due 04/23/25	18,928,000	18,875,304
EnerSys			Alt-2 Structured Trust		
6.63% due 01/15/32 <sup>3</sup>	4,725,000	4,759,299	2.95% due		
Mueller Water			05/14/31 <sup>¢,†††</sup>	46,347,232	41,437,594
Products, Inc.			Choice Hotels		
4.00% due 06/15/29 <sup>3</sup>	5,216,000	4,731,076	International, Inc.		
Sealed Air Corporation/			3.70% due 01/15/31	39,961,000	35,013,829
Sealed Air Corp US			Delta Air Lines, Inc.		
6.13% due 02/01/28 <sup>3</sup>	4,293,000	4,301,908	/ SkyMiles IP Ltd.		
Sealed Air Corp.			4.50% due 10/20/25 <sup>3</sup>	26,374,250	26,106,022
5.50% due 09/15/25 <sup>3</sup>	4,150,000	4,134,932	4.75% due 10/20/28 <sup>3</sup>	3,800,000	3,716,617
Trinity Industries, Inc.			Mileage Plus Holdings		
7.75% due 07/15/28 <sup>3</sup>	3,250,000	3,337,467	LLC / Mileage		
Ball Corp.			Plus Intellectual		
6.88% due 03/15/28	2,350,000	2,412,259	Property Assets Ltd.		
GrafTech Global			6.50% due 06/20/27 <sup>3</sup>	25,436,626	25,576,935
Enterprises, Inc.			Walgreens Boots		
9.88% due 12/15/28 <sup>3</sup>	3,100,000	2,301,122	Alliance, Inc.		
GATX Corp.			3.45% due 06/01/26	11,825,000	11,277,476
3.50% due 06/01/32	1,650,000	1,442,166	4.10% due 04/15/50	15,203,000	11,147,979
4.70% due 04/01/29	400,000	392,149	Ferguson Finance plc		
nVent Finance SARL			3.25% due 06/02/30 <sup>3</sup>	17,904,000	16,016,234
2.75% due 11/15/31	1,300,000	1,070,517	4.65% due 04/20/32 <sup>3</sup>	6,300,000	6,009,021
Ryder System, Inc.			Air Canada		
6.30% due 12/01/28	1,000,000	1,046,663	3.88% due 08/15/26 <sup>3</sup>	20,329,000	19,402,420
Masco Corp.			Whirlpool Corp.		
4.50% due 05/15/47	1,200,000	1,021,484	4.60% due 05/15/50 <sup>9</sup>	13,326,000	10,923,750
Owens Corning			5.75% due 03/01/34	8,070,000	8,095,646
7.00% due 12/01/36	900,000	1,012,551	CD&R Smokey		
Adevinta ASA			Buyer, Inc.		
3.00% due 11/15/27	EUR 417,000	452,185	6.75% due 07/15/25 <sup>3</sup>	17,620,000	17,457,768
Virgin Media Inc.			International Game		
4.00% due 01/31/29	GBP 150,000	165,655	Technology plc		
Standard Industries,			4.13% due 04/15/26 <sup>3</sup>	17,834,000	17,288,358
Inc.			Clarios Global, LP		
4.38% due 07/15/30 <sup>3</sup>	101,000	90,753	6.75% due 05/15/25 <sup>3</sup>	17,071,000	17,086,193
3.38% due 01/15/31 <sup>3</sup>	81,000	67,915			
Total Industrial		514,678,495			

	Face	N		Face Amount~	Maria
	Αμουντ~	VALUE		AMOUNT	VALUE
Cedar Fair, LP			Live Nation		
/ Canada's			Entertainment, Inc.		
Wonderland			6.50% due 05/15/27 <sup>3</sup>	4,635,000	\$ 4,685,656
Co. / Magnum			LKQ Corp.		
Management			6.25% due 06/15/33	3,412,000	3,552,711
Corp. / Millennium			Brunswick Corp.		
Operations LLC			5.10% due 04/01/52	2,030,000	1,666,561
5.50% due 05/01/25 <sup>3</sup>	17,013,000	\$ 16,942,501	PulteGroup, Inc.		
British Airways Class A			6.38% due 05/15/33	1,400,000	1,485,956
Pass Through Trust			IB Poindexter &	.,,	.,,
2.90% due 03/15/35 <sup>3</sup>	14,008,814	12,097,093	Company, Inc.		
4.25% due 11/15/32 <sup>3</sup>	4,761,902	4,440,606	8.75% due 12/15/31 <sup>3</sup>	1,230,000	1,271,366
American Airlines	, ,	, ,,	NVR, Inc.	1,230,000	1,271,500
Class AA Pass			3.00% due 05/15/30	1,200,000	1,065,619
Through Trust			Mattel, Inc.	1,200,000	1,005,015
3.35% due 10/15/29	7,890,651	7,218,429	3.75% due 04/01/29 <sup>3</sup>	1,100,000	1,012,639
3.20% due 06/15/28	4,991,300	4,583,391	JetBlue Class A Pass	1,100,000	1,012,035
3.00% due 10/15/28	3,586,383	3,265,597	Through Trust		
3.15% due 02/15/32	144,855	129,413	4.00% due 11/15/32	120,553	111,701
Polaris, Inc.		129,110		120,333	
6.95% due 03/15/29	13,000,000	13,827,996	Total Consumer, Cyclical		505,384,098
Hilton Domestic	13,000,000	15,027,550	COMMUNICATIONS - 1.7	%	
Operating			Level 3 Financing, Inc.		
Company, Inc.			10.75% due		
6.13% due 04/01/32 <sup>3</sup>	12,925,000	12,979,984	12/15/30 <sup>3</sup>	20,300,000	20,807,500
United Airlines, Inc.	12,525,000	12,575,501	3.88% due 10/15/30 <sup>3</sup>	34,939,000	20,614,010
4.38% due 04/15/26 <sup>3</sup>	12,700,000	12,277,576	11.00% due	5 1,555,000	20,01.,010
Clarios Global Limited	12,700,000	12,277,570	11/15/29 <sup>3</sup>	19,567,314	20,350,007
Partnership / Clarios			4.50% due 04/01/30 <sup>3</sup>	26,815,000	16,625,300
US Finance Co.			4.00% due 04/15/31 <sup>3</sup>	13,950,000	8,439,750
6.25% due 05/15/26 <sup>3</sup>	10,527,000	10,521,659	British	13,330,000	0,155,750
1011778 BC ULC / New	10,527,000	10,521,055	Telecommunications		
Red Finance, Inc.			plc		
5.75% due 04/15/25 <sup>3</sup>	9,968,000	9,943,779	4.88% due		
Warnermedia	9,908,000	9,943,779	11/23/81 <sup>3,6</sup>	47,450,000	42,160,051
Holdings, Inc.			4.25% due	47,450,000	42,100,001
6.41% due 03/15/26	9,250,000	9,250,158	11/23/81 <sup>3,6</sup>	8,250,000	7,772,719
Beacon Roofing	9,200,000	9,230,138	9.63% due 12/15/30	2,391,000	2,932,874
0			Vodafone Group plc	2,351,000	2,752,074
Supply, Inc.	6 100 000	5 016 110	4.13% due 06/04/81 <sup>6</sup>	40,537,000	34,915,487
4.50% due 11/15/26 <sup>3</sup>	6,120,000	5,946,418	Sirius XM Radio, Inc.	40,337,000	34,713,46/
6.50% due 08/01/30 <sup>3</sup>	1,925,000	1,953,359		21 225 000	22 205 012
United Airlines			3.13% due 09/01/26 <sup>3</sup>	24,325,000	22,785,823
2023-1 Class A Pass			4.13% due 07/01/30 <sup>3</sup>	12,010,000	10,498,760
Through Trust	7 450 000	7 575 1/3	Paramount Global	20 640 000	17 311 653
5.80% due 01/15/36	7,450,000	7,575,161	5.90% due 10/15/40	20,648,000	17,311,653

	FACE	v		FACE	
	Αμουντ~	VALUE		Αμουντ~	VALUE
4.90% due 08/15/44	6,518,000	\$ 4,659,829	Interpublic Group of		
5.25% due 04/01/44	5,731,000	4,261,760	Companies, Inc.		
4.85% due 07/01/42	4,496,000	3,293,431	3.38% due 03/01/41	1,950,000	\$ 1,455,343
4.60% due 01/15/45	2,403,000	1,655,383	Koninklijke KPN N.V.		
Rogers			, 8.38% due 10/01/30	1,140,000	1,336,370
Communications,			Match Group		
Inc.			Holdings II LLC		
4.55% due 03/15/52	29,725,000	25,011,492	4.13% due 08/01/30 <sup>3</sup>	1,250,000	1,112,179
Cogent			Virgin Media		
Communications			Finance plc		
Group, Inc.			5.00% due 07/15/30 <sup>3</sup>	1,050,000	888,466
3.50% due 05/01/26 <sup>3</sup>	16,765,000	15,958,121	Motorola Solutions,		
7.00% due 06/15/27 <sup>3</sup>	8,285,000	8,248,369	Inc.		
Discovery			5.50% due 09/01/44	360,000	354,804
Communications			Sunrise FinCo I BV		
LLC			4.88% due 07/15/31 <sup>3</sup>	200,000	178,495
5.20% due 09/20/47	27,282,000	22,921,740	CCO Holdings LLC		
Fox Corp.			/ CCO Holdings		
6.50% due 10/13/33	19,400,000	20,548,151	, Capital Corp.		
Virgin Media Secured			4.25% due 02/01/31 <sup>3</sup>	20,000	16,333
Finance plc			Total Communications		394,406,239
4.50% due 08/15/30 <sup>3</sup>	17,850,000	15,392,928	Total Communications		554,400,255
Charter			ENERGY - 1.5%		
Communications			BP Capital Markets plc		
Operating			4.88% <sup>5,6</sup>	75,020,000	71,570,618
LLC / Charter			Venture Global		
Communications			LNG, Inc.		
Operating Capital			9.50% due 02/01/29 <sup>3</sup>	29,800,000	32,120,317
3.90% due 06/01/52	21,690,000	13,794,103	9.88% due 02/01/32 <sup>3</sup>	10,300,000	11,100,763
Altice France S.A.			ITT Holdings LLC		
5.13% due 07/15/29 <sup>3</sup>	17,800,000	12,033,398	6.50% due 08/01/29 <sup>3</sup>	38,518,000	35,151,504
5.13% due 01/15/29 <sup>3</sup>	2,290,000	1,568,203	Galaxy Pipeline		
Go Daddy Operating			Assets Bidco Ltd.		
Company LLC / GD			3.25% due 09/30/40 <sup>3</sup>	43,921,000	33,422,756
Finance Co., Inc.			Targa Resources Corp.		
3.50% due 03/01/29 <sup>3</sup>	8,203,000	7,398,281	6.50% due 03/30/34	15,800,000	16,976,693
CSC Holdings LLC			6.50% due 02/15/53	1,000,000	1,071,583
4.13% due 12/01/30 <sup>3</sup>	5,772,000	4,127,269	Midwest Connector		
Outfront Media Capital			Capital Company		
LLC / Outfront			LLC		
Media Capital Corp.			4.63% due 04/01/29 <sup>3</sup>	16,048,000	15,492,499
7.38% due 02/15/31 <sup>3</sup>	1,450,000	1,518,765	ONEOK, Inc.		
McGraw-Hill			6.05% due 09/01/33	11,350,000	11,837,527
Education, Inc.			3.95% due 03/01/50	1,600,000	1,179,925
Luucation, mc.					

	Face			FACE	
	Αμουντ~	VALUE		Αμουντ~	VALUE
4.50% due 03/15/50	850,000	\$ 693,107	Valero Energy Corp.		
Energy Transfer, LP			7.50% due 04/15/32	1,350,000	\$ 1,549,778
7.38% due 02/01/31 <sup>3</sup>	7,610,000	7,960,212	Enbridge Energy		
5.50% due 06/01/27	3,175,000	3,194,653	Partners, LP		
6.13% due 12/15/45	1,190,000	1,196,123	7.38% due 10/15/45	1,040,000	1,220,039
5.55% due 05/15/34	500,000	501,523	MPLX, LP		
NuStar Logistics, LP			5.50% due 02/15/49	1,100,000	1,047,155
6.38% due 10/01/30	10,560,000	10,628,281	DCP Midstream		
5.63% due 04/28/27	1,880,000	1,860,674	Operating, LP		
Greensaif Pipelines			6.45% due 11/03/36 <sup>3</sup>	1,000,000	1,046,998
Bidco SARL			Eastern Gas		
6.51% due 02/23/42 <sup>3</sup>	6,500,000	6,755,032	Transmission &		
6.13% due 02/23/38 <sup>3</sup>	5,550,000	5,643,331	Storage, Inc.		
TransCanada			4.60% due 12/15/44	500,000	429,567
PipeLines Ltd.			Total Energy		361,977,940
6.20% due 03/09/26	10,900,000	10,902,038	0,		
4.88% due 05/15/48	1,200,000	1,067,137	TECHNOLOGY - 1.0%		
Viper Energy, Inc.			Broadcom, Inc.		
7.38% due 11/01/31 <sup>3</sup>	11,300,000	11,747,212	4.93% due 05/15/37 <sup>3</sup>	33,182,000	31,491,915
Cheniere Energy, Inc.			3.19% due 11/15/36 <sup>3</sup>	3,135,000	2,494,995
5.65% due 04/15/34 <sup>3</sup>	11,550,000	11,632,476	2.60% due 02/15/33 <sup>3</sup>	1,660,000	1,348,187
Kinetik Holdings, LP			Fiserv, Inc.		
6.63% due 12/15/28 <sup>3</sup>	9,625,000	9,795,882	5.35% due 03/15/31	20,920,000	21,163,900
Cheniere Energy			2.65% due 06/01/30	7,920,000	6,895,723
Partners, LP			5.60% due 03/02/33	3,523,000	3,591,760
5.95% due 06/30/33	8,845,000	9,042,889	5.63% due 08/21/33	2,300,000	2,349,642
Parkland Corp.			Leidos, Inc.		
4.63% due 05/01/30 <sup>3</sup>	8,000,000	7,375,186	2.30% due 02/15/31	20,050,000	16,572,647
Boardwalk			5.75% due 03/15/33	9,550,000	9,790,253
Pipelines, LP			4.38% due 05/15/30	2,650,000	2,511,001
5.63% due 08/01/34	6,675,000	6,677,967	Oracle Corp.		
CQP Holdco Limited			3.95% due 03/25/51	33,794,000	25,748,864
Partnership / BIP-V			Qorvo, Inc.		
Chinook Holdco LLC			4.38% due 10/15/29	14,751,000	13,826,161
7.50% due 12/15/33 <sup>3</sup>	5,000,000	5,146,085	3.38% due 04/01/31 <sup>3</sup>	8,675,000	7,460,620
Kinder Morgan, Inc.			MSCI, Inc.		
5.20% due 06/01/33	4,700,000	4,628,662	3.63% due 09/01/30 <sup>3</sup>	17,718,000	15,726,155
Buckeye Partners, LP			3.88% due 02/15/31 <sup>3</sup>	1,769,000	1,577,748
3.95% due 12/01/26	4,250,000	4,063,113	3.63% due 11/01/31 <sup>3</sup>	1,780,000	1,544,817
DT Midstream, Inc.		-	Booz Allen		
4.30% due 04/15/32 <sup>3</sup>	3,250,000	2,947,014	Hamilton, Inc.		
4.13% due 06/15/29 <sup>3</sup>	550,000	505,633	5.95% due 08/04/33	10,470,000	10,831,288
Marathon Petroleum	,	,	3.88% due 09/01/28 <sup>3</sup>	4,550,000	4,262,178
Corp.			Fair Isaac Corp.		
6.50% due 03/01/41	1,650,000	1,794,026	5.25% due 05/15/26 <sup>3</sup>	13,640,000	13,487,835
	,,,,	, . ,	. ,		

	Face Amount~	VALUE		Face Amount~	
	AMOUNT	VALUE		AMOUNT	
GI, Inc.			4.27% due 03/15/48 <sup>3</sup>	1,300,000	\$ 99
2.30% due 09/14/31	16,050,000	\$ 12,920,786	Alexander Funding	1,500,000	μ ))
Constellation	10,050,000	Ψ 12,520,700	Trust II		
Software, Inc.			7.47% due 07/31/28 <sup>3</sup>	6,560,000	6,93
5.16% due 02/16/29 <sup>3</sup>	8,250,000	8,241,232	Black Hills Corp.	0,000,000	0,75
5.46% due 02/16/34 <sup>3</sup>	4,425,000	4,453,884	5.95% due 03/15/28	5,050,000	5,21
oundry JV Holdco LLC	4,423,000	4,433,004	4.20% due 09/15/46	1,200,000	94
5.88% due 01/25/34 <sup>3</sup>	11,525,000	11,542,374	Appalachian Power Co.	1,200,000	54
	11,525,000	11,042,074		4 150 000	4.15
CI Worldwide, Inc.	6 072 000	( 055 001	5.80% due 10/01/35	4,150,000	4,15
5.75% due 08/15/26 <sup>3</sup>	6,973,000	6,855,981	Terraform Global		
loud Software			Operating, LP		
Group, Inc.		6 000 500	6.13% due 03/01/26 <sup>3</sup>	3,000,000	2,95
6.50% due 03/31/29 <sup>3</sup>	7,200,000	6,832,523	Constellation Energy		
Broadridge Financial			Generation LLC		
Solutions, Inc.			5.75% due 10/01/41	1,800,000	1,79
2.90% due 12/01/29	1,200,000	1,062,613	Entergy Texas, Inc.		
NXP BV / NXP Funding			1.50% due 09/01/26	1,650,000	1,49
LLC / NXP USA, Inc.			Nevada Power Co.		
3.13% due 02/15/42	1,400,000	1,009,508	6.65% due 04/01/36	1,180,000	1,28
DW LLC / CDW			Southern Power Co.		
Finance Corp.			5.25% due 07/15/43	1,350,000	1,27
3.25% due 02/15/29	1,100,000	995,953	Consolidated Edison		
otal Technology		246,590,543	Company of New		
			York, Inc.		
JTILITIES - 0.6%			5.10% due 06/15/33	1,080,000	1,05
ES Corp.			Tampa Electric Co.		
3.95% due 07/15/30 <sup>3</sup>	28,124,000	25,578,502	4.45% due 06/15/49	1,200,000	1,02
3.30% due 07/15/253	3,750,000	3,632,742	Duke Energy Ohio, Inc.		
IRG Energy, Inc.			4.30% due 02/01/49	1,200,000	99
2.45% due 12/02/27 <sup>3</sup>	26,000,000	23,370,425	Arizona Public		
iberty Utilities Co.			Service Co.		
5.58% due 01/31/29 <sup>3</sup>	16,600,000	16,689,560	3.75% due 05/15/46	1,300,000	98
5.87% due 01/31/34 <sup>3</sup>	6,450,000	6,515,779	Washington Gas		
meriGas Partners			Light Co.		
Limited Partnership			3.80% due 09/15/46	1,300,000	98
/ AmeriGas			Louisville Gas and		
Finance Corp.			Electric Co.		
5.50% due 05/20/25	7,482,000	7,484,955	4.25% due 04/01/49	1,100,000	92
5.88% due 08/20/26	6,975,000	6,963,447	Total Utilities		147,67
nel Finance			iotal otilities		147,07
International N.V.			BASIC MATERIALS - 0.6%		
5.00% due 06/15/32 <sup>3</sup>	13,690,000	13,268,014	Anglo American		
Brooklyn Union			Capital plc		
Gas Co.			5.63% due 04/01/30 <sup>3</sup>	21,300,000	21,58
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	FACE			FACE	
	Αμουντ~	VALUE		Αμουντ~	VALUE
3.95% due 09/10/50 <sup>3</sup>	14,140,000	\$ 10,631,207	5.00% due 09/01/52	29,476,818	\$ 28,803,857
Alcoa Nederland	14,140,000	\$ 10,031,207	5.00% due 03/01/52	23,832,171	23,251,208
Holding BV			due 12/25/43 <sup>10</sup>	9,928,269	7,456,486
4.13% due 03/31/29 <sup>3</sup>	8,600,000	7,895,601	3.05% due 03/01/50	5,821,518	4,579,411
5.50% due 12/15/27 <sup>3</sup>	6,525,000	6,460,697	2.51% due 10/01/46		
		, ,	, ,	5,446,524	4,175,843
7.13% due 03/15/31 <sup>3</sup>	3,200,000	3,259,693	4.07% due 05/01/49	4,560,794	4,107,345
6.13% due 05/15/28 <sup>3</sup>	2,800,000	2,804,183	due 10/25/43 <sup>10</sup>	5,016,550	3,796,018
International Flavors			2.49% due 12/01/39	4,107,245	3,199,860
& Fragrances, Inc.			3.50% due 02/01/48	3,584,996	3,062,216
1.23% due 10/01/25 <sup>3</sup>	21,520,000	20,142,711	4.24% due 08/01/48	3,371,865	3,016,896
Minerals Technologies,			3.42% due 09/01/47	3,459,794	2,914,322
Inc.			2.54% due 12/01/39	3,582,632	2,804,489
5.00% due 07/01/28 <sup>3</sup>	18,748,000	17,925,900	3.00% due 01/01/52	2,916,873	2,513,767
Yamana Gold, Inc.			2.42% due 10/01/51	3,344,727	2,426,518
2.63% due 08/15/31	14,431,000	12,027,448	3.42% due 10/01/47	2,656,083	2,256,943
4.63% due 12/15/27	3,000,000	2,868,503	3.26% due 11/01/46	2,276,981	1,900,779
Steel Dynamics, Inc.			2.17% due 10/01/50	2,628,945	1,858,113
2.40% due 06/15/25	5,950,000	5,729,431	2.69% due 02/01/52	2,417,524	1,799,128
Novelis Corp.			2.92% due 03/01/50	2,281,766	1,784,325
3.25% due 11/15/26 <sup>3</sup>	5,923,000	5,518,934	2.49% due 09/01/51	2,450,569	1,756,835
Axalta Coating Systems	-,,		2.17% due 09/01/50	2,361,844	1,670,923
Dutch Holding B BV			2.62% due 12/01/51	2,261,742	1,666,531
7.25% due 02/15/31 <sup>3</sup>	2,000,000	2,080,416	2.93% due 03/01/52	2,025,820	1,568,257
Southern Copper Corp.	2,000,000	2,000,410	2.68% due 04/01/50	1,845,457	1,308,237
7.50% due 07/27/35	1,250,000	1,445,509	3.46% due 08/01/49		
Carpenter Technology	1,230,000	1,443,309	, ,	1,618,177	1,361,682
			2.51% due 07/01/50	1,730,821	1,280,829
Corp.	170 000	177 700	2.43% due 12/01/51	1,900,000	1,202,383
6.38% due 07/15/28	178,000	177,700	3.74% due 02/01/48	1,203,973	1,052,437
Total Basic Materials		135,874,950	4.05% due 09/01/48	1,114,902	1,004,626
Total Corporate Bonds			2.32% due 07/01/50	1,325,163	953,923
(Cost \$6,413,598,732)		5,738,453,582	2.34% due 09/01/39	1,235,841	921,847
(COST \$0,413,396,732)		<u>J,7 30,433,302</u>	2.25% due 10/01/50	1,219,710	865,418
COLLATERALIZED MORT	GAGE OBLIGA	TIONS <sup>††</sup> - 21.9%	3.00% due 05/01/52	952,480	827,494
GOVERNMENT AGENCY			3.96% due 06/01/49	927,037	810,763
Fannie Mae			3.60% due 10/01/47	889,782	764,284
5.00% due 06/01/53	315,973,918	308,285,865	2.65% due 12/01/51	967,797	712,750
5.00% due 05/01/53	288,234,335	281,600,891	3.63% due 01/01/37	690,811	624,993
5.50% due 05/01/53	186,358,104	185,504,587	2.34% due 03/01/51	851,035	613,694
5.00% due 04/01/53	178,804,154	174,621,582	3.50% due 12/01/46	641,158	584,628
5.50% due 06/01/53	154,716,264	154,205,184	3.91% due 07/01/49	650,608	568,205
4.00% due 06/01/52	102,939,153	96,147,780	5.32% due 06/01/33	530,000	544,238
, ,			2.50% due 01/25/52	846,240	528,862
5.00% due 08/01/53	81,356,781	79,454,737	2.75% due 11/01/31	592,752	526,801
5.00% due 12/01/53 4.00% due 07/01/52	77,729,290	75,834,500	3.18% due 09/01/42	627,704	524,623
// 1111% /110 11//01/5/	81,106,010	75,498,632	5	521,104	52 1,025

	Face			Face	
	Αμουντ~	VALUE		Αμουντ~	VALUE
3.50% due 11/01/47	486,913	\$ 443,976	3.26% due 09/01/45	2,089,665	\$ 1,762,367
2.51% due 02/01/48	563,404	426,174	4.50% due 08/01/52	1,102,574	1,059,237
3.00% due 07/01/46	445,476	389,747	1.96% due 05/01/50	1,514,493	1,029,158
4.00% due 01/01/46	386,265	365,850	3.50% due 01/01/44	577,619	531,769
4.00% due 12/01/38	358,643	343,200	2.00% due 10/25/51	840,982	438,699
3.50% due 10/01/45	338,818	310,760	3.00% due 08/01/46	474,725	418,463
3.51% due 11/01/47	358,079	307,041	4.00% due 02/01/46	284,062	266,396
4.33% due 09/01/48	320,851	298,321	4.00% due 01/01/46	263,665	250,040
4.00% due 11/01/38	301,934	288,956	4.00% due 05/25/52	270,000	222,499
4.22% due 04/01/49	315,000	280,740	4.50% due 06/01/48	211,429	204,989
4.50% due 02/01/45	282,612	275,765	3.50% due 12/01/45	179,695	164,049
2.50% due 11/01/51	329,627	274,245	4.00% due 11/01/45	159,790	151,532
2.50% due 11/25/50	460,569	270,032	4.00% due 11/01/45	144,695	137,217
4.50% due 03/01/48	270,877	262,518	4.00% due 09/01/45	137,215	130,124
3.77% due 08/01/45	282,889	202,518	2.50% due 02/25/52	137,228	82,112
4.23% due 07/01/39	265,813	241,255	Uniform MBS 15 Year	137,220	02,112
4.50% due 04/01/48	205,815	222,878	due 05/02/24 <sup>17</sup>	23,050,000	23,018,998
4.30% due 04/01/48 5.00% due 12/01/44	231,080	222,878	Fannie Mae-Aces	23,030,000	23,010,990
3.00% due 03/01/52	222,219	205,505			
3.50% due 12/01/45	237,113	203,303 186,431	1.49% (WAC) due 03/25/35 <sup>¢,11</sup>	201,004,601	19,246,472
3.50% due 08/01/43	204,432 195,978	179,907	Ginnie Mae	201,004,001	19,240,472
, ,	336,393	179,907	6.00% due 06/20/47	15,630,279	15,648,114
2.00% due 10/25/51 3.95% due 06/01/49	187,805	171,890	Freddie Mac Seasoned	13,030,279	13,040,114
, ,	187,803	150,217	Credit Risk		
3.18% due 08/01/42	,	,	Transfer Trust		
4.50% due 05/01/47	153,730	150,003	2.00% due 11/25/59	10,777,650	8,471,440
4.00% due 10/01/45	123,532	117,041	, ,	8,825,543	6,9471,440 6,947,758
5.00% due 05/01/44	110,963	110,453	2.00% due 05/25/60	8,823,343	0,947,738
2.06% due 09/01/36	140,000	102,408	FARM Mortgage Trust		
3.50% due 04/01/48	109,186	99,558	2.18% (WAC) due 01/25/51 <sup>¢,3</sup>	10 162 029	7 0 42 012
5.00% due 04/01/44	70,160	69,179	Freddie Mac	10,162,028	7,942,013
2.28% due 01/01/51	67,591	48,629	Multifamily		
3.50% due 06/01/46	12,693	11,574	Structured Pass		
Freddie Mac	202 (22 107	202 010 777	Through Certificates		
5.50% due 09/01/53	202,433,197	203,818,777	0.50% (WAC) due		
5.00% due 04/01/53	195,489,629	190,858,644	12/25/24 <sup>¢,11</sup>	40,223,466	104,734
5.00% due 06/01/53	175,020,374	170,749,593		40,225,400	
5.50% due 06/01/53	170,498,068	170,049,782	Total Government Agency		2,769,333,416
4.00% due 02/01/53	122,274,488	114,440,565	RESIDENTIAL MORTGAG	F-BACKED SEC	URITIES - 8 2%
5.00% due 09/01/52	79,325,553	77,519,871	BRAVO Residential	L'DACKED JEC	.0.0.11123 - 0.270
5.00% due 03/01/53	68,631,253	67,033,326	Funding Trust		
4.00% due 10/01/52	45,942,968	42,801,159	2022-R1, 3.13% due		
4.00% due 04/01/52	30,460,632	28,508,844	01/29/70 <sup>3,12</sup>	79,114,452	74,078,042
5.00% due 01/01/54	24,696,961	24,093,882	2021-C, 1.62% due	, J, I I T, TJZ	77,070,072
5.50% due 02/01/53	12,808,529	12,820,589	03/01/61 <sup>3,12</sup>	58,808,603	55,600,611
5.00% due 08/01/53	9,677,184	9,519,046	05/01/01	50,000,000	33,000,011

	Face			Face		
	Αμουντ~	VALUE		Αμουντ~	VAL	
2023-NQM2, 4.50%			2024-NQM3, 6.13%			
due 05/25/62 <sup>3,12</sup>	29,814,377	\$ 28,924,739	due 12/25/63 <sup>3,12</sup>	7,300,000	\$ 7,303,98	
2024-NQM3, 6.19%			2024-NQM3, 6.33%			
due 03/25/64 <sup>3,12</sup>	14,400,000	14,394,917	due 12/25/63 <sup>3,12</sup>	6,050,000	6,053,3	
2024-NQM1, 6.40%			2023-NQM9, 7.66%			
due 12/01/63 <sup>3,12</sup>	7,577,399	7,579,287	due 10/25/63 <sup>3,12</sup>	5,834,518	5,937,1	
2021-HE1, 6.82% (30			2023-NQM2, 6.32%			
Day Average SOFR			due 01/25/62 <sup>3,12</sup>	5,692,703	5,695,6	
+ 1.50%, Rate			2024-NQM4, 6.22%			
Floor: 0.00%)			due 01/25/64 <sup>3,12</sup>	4,200,000	4,197,9	
due 01/25/70 <sup>\$,3</sup>	7,500,000	7,465,696	2024-NQM2, 6.18%			
2024-NOM3, 6.50%			due 12/25/63 <sup>3,12</sup>	3,897,044	3,879,90	
due 03/25/64 <sup>3,12</sup>	6,650,000	6,643,510	2022-NQM8, 6.10%	-,,	-,,-	
2023-NQM6, 7.06%	0,000,000	0,010,010	due 09/25/62 <sup>3,12</sup>	3,573,994	3,528,4	
due 09/25/63 <sup>3,12</sup>	6,195,796	6,228,768	2023-NQM2, 6.72%	5,575,577	5,520, 1	
2023-NOM5, 7.01%	0,155,750	0,220,700	due 01/25/62 <sup>3,12</sup>	3,311,402	3,322,1	
due 06/25/63 <sup>3,12</sup>	4,132,375	4,156,334	2024-NQM3, 6.43%	5,511,402	5,522,1	
2024-NQM3, 6.39%	ч, тэх, эт э	ч,150,554		1 000 000	1 001 0	
	2 420 000	2 426 772	due 12/25/63 <sup>3,12</sup>	1,900,000	1,901,0	
due 03/25/64 <sup>3,12</sup>	2,439,000	2,436,773	PRPM LLC			
CSMC Trust			2021-5, 1.79% due			
2020-RPL5, 4.68%			06/25/26 <sup>3,12</sup>	53,748,977	52,555,7	
(WAC) due			2021-8, 1.74% (WAC)			
08/25/60 <sup>¢,3</sup>	59,931,689	59,363,537	due 09/25/26 <sup>♦,3</sup>	28,622,524	27,483,9	
2021-RPL4, 1.80%			2023-1, 6.88%			
(WAC) due			(WAC) due			
12/27/60 <sup>¢,3</sup>	58,354,050	56,578,657	02/25/28 <sup>¢,3</sup>	18,805,424	18,904,6	
2021-RPL7, 1.93%			2022-1, 3.72% due			
(WAC) due			02/25/27 <sup>3,12</sup>	10,048,406	9,759,8	
07/27/61 <sup>¢,3</sup>	52,165,632	49,921,733	2023-RCF1, 4.00%			
2021-RPL1, 4.04%			due 06/25/53 <sup>3,12</sup>	4,416,414	4,244,2	
(WAC) due			Legacy Mortgage			
09/27/60 <sup>¢,3</sup>	24,148,165	23,319,238	Asset Trust			
DBX Trust			2021-GS2, 1.75%			
2024-NQM5, due			due 04/25/61 <sup>3,12</sup>	35,326,581	34,234,7	
03/25/28 <sup>3,12,17</sup>	22,550,000	22,549,617	2021-GS3, 1.75%			
2024-NQM5, due			due 07/25/61 <sup>3,12</sup>	32,245,763	31,179,0	
03/25/28 <sup>3,12,17</sup>	18,250,000	18,249,884	2021-GS5, 2.25%	,,,	.,,.	
2024-NQM4, 6.07%	-,,	-, -,	due 07/25/67 <sup>3,12</sup>	20,387,563	19,671,1	
due 01/25/64 <sup>3,12</sup>	16,700,000	16,707,206	2021-GS4, 1.65%	20,507,505	12,071,1	
2024-NQM5, due	,,		due 11/25/60 <sup>3,12</sup>	4,913,348	4,752,1	
03/25/28 <sup>3,12,17</sup>	11,250,000	11,249,881	Angel Oak Mortgage	0דע,עוע,ד	י,7 גע, ד	
2022-NQM9, 6.45%	11,230,000	11,273,001	Trust			
• • • • • • • • • • • • • • • • • • • •	10 814 004	10 828 110				
due 09/25/62 <sup>3,12</sup>	10,814,094	10,838,110	2023-2, 4.65% due	21 012 240	21 267 0	
2024-NQM4, 6.32%	0 100 000	0.005.453	10/25/67 <sup>3,12</sup>	21,813,240	21,267,8	
due 01/25/64 <sup>3,12</sup>	9,100,000	9,095,453				

	Face Amount~	VALUE		<b>Γ</b> ΑCE <b>Α</b> ΜΟUΝΤ <sup>~</sup>	Valu	
	AMOUNT	VALUE		AMOUNT	VA	
2023-1, 4.75% due			2006-HE4, 5.92%			
09/26/67 <sup>3,12</sup>	21,983,052	\$ 21,053,620	(1 Month Term			
2024-2, 5.99% due			SOFR + 0.59%,			
01/25/69 <sup>3,12</sup>	19,815,805	19,746,067	Rate Floor: 0.48%)			
2024-2, 6.19% due			due 06/25/36	7,986,091 \$	4,151,3	
01/25/69 <sup>3,12</sup>	9,709,744	9,664,361	2006-HE5, 5.94%			
2024-2, 6.25% due			(1 Month Term			
01/25/69 <sup>3,12</sup>	8,955,753	8,885,697	SOFR + 0.61%,			
2024-3, 4.80% due			Rate Floor: 0.50%)			
11/26/68 <sup>3,12</sup>	8,150,000	7,838,974	due 08/25/36°	7,663,214	3,833,1	
owd Point	-, - ,		2007-HE2, 5.53% (1			
Revolving Trust			Month Term SOFR			
4.83% due 09/25/64 <sup>7</sup>	81,500,000	81,051,750	+ 0.20%, Rate			
lorgan Stanley			Floor: 0.09%)			
ABS Capital I			due 01/25/37 <sup>6</sup>	8,232,331	3,794,	
Incorporated Trust			2007-HE2, 5.57%			
2006-NC5, 5.59%			(1 Month Term			
(1 Month Term			SOFR + 0.24%,			
SOFR + 0.26%,			Rate Floor: 0.13%)			
Rate Floor: 0.15%)			, due 01/25/37 <sup>¢</sup>	7,822,358	3,605,	
due 10/25/36 <sup>¢</sup>	25,038,347	13,152,283	2007-HE2, 5.65%			
2007-HE5, 5.78%	-,,-	-, - ,	(1 Month Term			
(1 Month Term			SOFR + 0.32%,			
SOFR + 0.45%,			Rate Floor: 0.21%)			
Rate Floor: 0.34%)			, due 01/25/37 <sup>¢</sup>	6,159,337	2,838,6	
due 03/25/37 <sup>¢</sup>	26,138,543	11,084,781	2007-NC3, 5.63%			
2006-HE6, 5.92%			(1 Month Term			
(1 Month Term			SOFR + 0.30%,			
SOFR + 0.59%,			Rate Floor: 0.19%)			
Rate Floor: 0.48%)			, due 05/25/37 <sup>♦</sup>	3,148,171	2,332,2	
due 09/25/36 <sup>¢</sup>	22,813,166	7,897,576	2007-HE6, 5.50%			
2006-HE5, 5.72%		.,	(1 Month Term			
(1 Month Term			SOFR + 0.17%,			
SOFR + 0.39%,			Rate Floor: 0.06%)			
Rate Floor: 0.28%)			due 05/25/37 <sup>◊</sup>	2,289,563	2,000,3	
due 08/25/36 <sup>\$</sup>	12,789,234	6,397,392	2007-HE3, 5.57%			
2007-HE3, 5.55%	12,703,251	0,000	(1 Month Term			
(1 Month Term			SOFR + 0.24%,			
SOFR + 0.22%,			Rate Floor: 0.13%)			
Rate Floor: 0.11%)			due 12/25/36 <sup>¢,7</sup>	1,965,677	1,191,	
due 12/25/36 <sup>°</sup>	10,717,388	5,314,817	2006-HE6, 5.74% (1		. ,	
, -,	.,,	-,- ,	Month Term SOFR			
			+ 0.41%, Rate			
			Floor: 0.30%)			
			due 09/25/36 <sup>¢</sup>	2,891,810	1,001,0	

	Face			Face		
	Amount~	VALUE		Αμουντ~	VALUE	
COLT Mortgage Loan Trust			2006-WMC3, 5.92% (1 Month Term			
2023-3, 7.18% due 09/25/68 <sup>3,12</sup> 2023-3, 7.58% due	41,306,293	\$ 42,081,641	SOFR + 0.59%, Rate Floor: 0.48%) due 08/25/36 <sup>¢</sup>	1,751,173	\$ 1,252,097	
09/25/68 <sup>3,12</sup> 2023-4, 7.62% due	9,297,548	9,416,612	Home Equity Loan Trust			
10/25/68 <sup>3,12</sup> 2021-2, 2.38% (WAC) due	5,739,023	5,819,245	2007-FRE1, 5.63% (1 Month Term SOFR + 0.30%,			
08/25/66 <sup>¢,3</sup> 2024-1, 6.14% due	7,108,000	4,661,056	Rate Floor: 0.19%) due 04/25/37 <sup>◇</sup> Verus Securitization	46,341,911	43,196,375	
02/25/69 <sup>3,12</sup> NYMT Loan Trust 2022-SP1, 5.25% due 07/25/62 <sup>3,12</sup>	4,664,422	4,630,329	Trust 2023-7, 7.42% due 10/25/68 <sup>3,12</sup>	18,956,132	19,201,574	
GCAT Trust 2022-NQM5, 5.71%	61,136,742	59,656,566	2022-8, 6.13% due 09/25/67 <sup>3,7,12</sup>	14,069,221	13,942,575	
due 08/25/67 <sup>3,12</sup> 2023-NQM3, 6.89%	21,499,293	21,270,455	2024-1, 6.12% due 01/25/69 <sup>3,12</sup>	3,929,613	3,911,912	
due 08/25/68 <sup>3,12</sup> 2022-NQM3, 4.35%	18,823,184	19,097,445	2023-2, 6.85% due 03/25/68 <sup>3,12</sup>	3,525,957	3,543,385	
(WAC) due 04/25/67 <sup>¢,3</sup> 2023-NQM3, 7.34%	11,048,642	10,201,201	GSAMP Trust 2007-NC1, 5.57% (1 Month Term			
due 08/25/68 <sup>3,12</sup> 2023-NQM2, 6.24%	4,787,131	4,829,646	SOFR + 0.24%, Rate Floor: 0.13%)			
due 11/25/67 <sup>3,12</sup> OSAT Trust 2021-RPL1, 2.12%	2,779,175	2,774,833	due 12/25/46° 2006-HE8, 5.67% (1 Month Term	24,593,896	12,670,377	
due 05/25/65 <sup>3,12</sup> JP Morgan Mortgage Acquisition Trust	56,708,659	55,213,093	SOFR + 0.34%, Rate Floor: 0.23%) due 01/25/37 <sup>6</sup> 2006-NC2 5 74% (1	10,107,000	8,215,667	
2006-WMC4, 5.57% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36 <sup>¢</sup> 2006-WMC4, 5.56% (1 Month Term SOFR + 0.23%,	59,589,055	36,023,032	2006-NC2, 5.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36° 2007-NC1, 5.59% (1 Month Term SOFR + 0.26%,	11,548,152	6,486,122	
Rate Floor: 0.12%) due 12/25/36 <sup>¢</sup>	12,291,361	6,449,194	Rate Floor: 0.15%) due 12/25/46 <sup>¢</sup>	7,035,303	3,434,540	

	Face Amount~	Value		Face Amount~	VALUE
LSTAR Securities Investment Ltd.			Imperial Fund Mortgage Trust		
2024-1, 8.42% (30 Day Average SOFR			2022-NQM2, 4.02% (WAC) due		
+ 3.10%, Rate			03/25/67 <sup>¢,3</sup>	12,333,918	\$ 11,307,385
Floor: 3.10%) due 01/01/29 <sup>¢,†††,3</sup>	26,434,331	\$ 26,472,607	2022-NQM2, 4.20% (WAC) due		
Soundview Home Loan Trust			03/25/67 <sup>¢,3</sup> Citigroup Mortgage	12,124,334	11,159,671
2006-OPT5, 5.72%			Loan Trust, Inc.		
(1 Month Term SOFR + 0.39%,			2007-AMC1, 5.76% (1 Month Term		
Rate Floor: 0.28%)			SOFR + 0.43%,		
due 07/25/36° Alternative Loan Trust	25,532,774	24,143,607	Rate Floor: 0.32%) due 12/25/36 <sup>¢,3</sup>	20,086,792	10,850,244
2007-OA4, 5.78%			2006-WF1, 4.98%		
(1 Month Term SOFR + 0.45%,			due 03/25/36 2007-AMC3, 5.62%	13,522,384	6,624,524
Rate Floor: 0.34%)	14 100 405	11 001 272	(1 Month Term		
due 05/25/47 <sup>☆</sup> 2007-OH3, 6.02%	14,180,485	11,901,273	SOFR + 0.29%, Rate Floor: 0.18%)		
(1 Month Term SOFR + 0.69%,			due 03/25/37 <sup>¢</sup> Saluda Grade	5,702,715	4,687,178
Rate Cap/Floor:			Alternative		
10.00%/0.58%) due 09/25/47 <sup>◊</sup>	6,083,538	5,420,692	Mortgage Trust 2023-FIG4, 6.72%		
2006-43CB, 6.00%			(WAC) due		07 5 40 444
(1 Month Term SOFR + 0.61%,			11/25/53 <sup>¢,3</sup> NovaStar Mortgage	21,130,188	21,542,664
Rate Cap/Floor: 6.00%/6.00%)			Funding Trust Series		
due 02/25/37 <sup>¢</sup>	5,896,143	3,229,777	2007-2, 5.64% (1 Month Term		
2007-OA7, 5.80% (1 Month Term			SOFR + 0.31%, Rate Cap/Floor:		
SOFR + 0.47%,			11.00%/0.20%)		
Rate Floor: 0.36%) due 05/25/47 <sup>◊</sup>	2,170,374	1,973,970	due 09/25/37 <sup>☆</sup> 2007-1, 5.70% (1	19,456,862	18,684,459
2007-OH3, 5.88%	_,,	.,	Month Term		
(1 Month Term SOFR + 0.55%,			SOFR + 0.37%, Rate Cap/Floor:		
Rate Cap/Floor:			11.00%/0.26%)	2 ( ( 7 403	1 (22.030
10.00%/0.44%) due 09/25/47 <sup>◊</sup>	604,725	553,908	due 03/25/37 <sup>◇</sup>	2,665,401	1,622,919

orporation         (1 Mon           Iome Equity Loan         SOFR +           rust Series         Rate Fl           006-NC1, 6.06%         due 01/           (1 Month Term         IXIS Real Es           SOFR + 0.73%,         Capital Tr           Rate Floor: 0.62%)         2007-HE1           due 12/25/35°         15,151,779 \$ 13,939,442           007-ASP1, 5.84%         SOFR +           SOFR + 0.51%,         due 05/           Rate Floor: 0.40%)         2006-HE1           due 03/25/37°         8,057,972         3,288,761	th Term - 0.28%, oor: 0.17%) (25/37 <sup>°</sup> 95,949 tate ust , 5.55% th Term - 0.22%, oor: 0.11%) (25/37 <sup>°</sup> 31,844,420 I, 6.04% (1 Term SOFR	\$
Corporation         (1 Mon           Home Equity Loan         SOFR +           Trust Series         Rate Fl           2006-NC1, 6.06%         due 01/           (1 Month Term         IXIS Real Es           SOFR + 0.73%,         Capital Tr           Rate Floor: 0.62%)         2007-HE1           due 12/25/35°         15,151,779           13,939,442         (1 Mon           2007-ASP1, 5.84%         SOFR +           (1 Month Term         Rate Fl           SOFR + 0.51%,         due 05/           Rate Floor: 0.40%)         2006-HE1           due 03/25/37°         8,057,972         3,288,761           Month         207-WM2, 5.65%         + 0.719	th Term - 0.28%, oor: 0.17%) (25/37 <sup>°</sup> 95,949 tate ust , 5.55% th Term - 0.22%, oor: 0.11%) (25/37 <sup>°</sup> 31,844,420 I, 6.04% (1 Term SOFR	\$
Corporation         (1 Mon           Home Equity Loan         SOFR +           Trust Series         Rate Fl           2006-NC1, 6.06%         due 01/           (1 Month Term         IXIS Real Es           SOFR + 0.73%,         Capital Tr           Rate Floor: 0.62%)         2007-HE1           due 12/25/35°         15,151,779           13,939,442         (1 Mon           2007-ASP1, 5.84%         SOFR +           2007-ASP1, 5.84%         SOFR +           SOFR + 0.51%,         due 05/           Rate Floor: 0.40%)         2006-HE1           due 03/25/37°         8,057,972         3,288,761           Month         2007-WM2, 5.65%         + 0.719	th Term - 0.28%, oor: 0.17%) (25/37 <sup>°</sup> 95,949 tate ust , 5.55% th Term - 0.22%, oor: 0.11%) (25/37 <sup>°</sup> 31,844,420 I, 6.04% (1 Term SOFR	\$
Home Equity Loan         SOFR +           Trust Series         Rate Fl           2006-NC1, 6.06%         due 01/           (1 Month Term         IXIS Real Es           SOFR + 0.73%,         Capital Tr           Rate Floor: 0.62%)         2007-HE1           due 12/25/35°         15,151,779 \$ 13,939,442           2007-ASP1, 5.84%         SOFR +           (1 Month Term         Rate Fl           SOFR + 0.51%,         due 05/           Rate Floor: 0.40%)         2006-HE1           due 03/25/37°         8,057,972         3,288,761           2007-WM2, 5.65%         + 0.719	- 0.28%, oor: 0.17%) (25/37 <sup>°</sup> 95,949 tate ust , 5.55% th Term - 0.22%, oor: 0.11%) (25/37 <sup>°</sup> 31,844,420 I, 6.04% (1 Term SOFR	\$
Trust Series         Rate Fl           2006-NC1, 6.06%         due 01/           (1 Month Term         IXIS Real Es           SOFR + 0.73%,         Capital Tr           Rate Floor: 0.62%)         2007-HE1           due 12/25/35°         15,151,779 \$ 13,939,442           10 Month Term         Rate Floor: 0.62%)           2007-ASP1, 5.84%         SOFR +           (1 Month Term         Rate Fl           SOFR + 0.51%,         due 05/           Rate Floor: 0.40%)         2006-HE1           due 03/25/37°         8,057,972         3,288,761           2007-WM2, 5.65%         + 0.719	oor: 0.17%) /25/37 <sup>°</sup> 95,949 tate ust , 5.55% th Term - 0.22%, oor: 0.11%) /25/37 <sup>°</sup> 31,844,420 I, 6.04% (1 Term SOFR	\$
2006-NC1, 6.06%         due 01/,           (1 Month Term         IXIS Real Es           SOFR + 0.73%,         Capital Tr           Rate Floor: 0.62%)         2007-HE1           due 12/25/35°         15,151,779 \$ 13,939,442         (1 Mon           2007-ASP1, 5.84%         SOFR +           (1 Month Term         Rate Fl           SOFR + 0.51%,         due 05,           Rate Floor: 0.40%)         2006-HE1           due 03/25/37°         8,057,972         3,288,761           2007-WM2, 5.65%         + 0.719	<ul> <li>1/25/37<sup>°</sup> 95,949</li> <li>tate</li> <li>ust</li> <li>, 5.55%</li> <li>th Term</li> <li>0.22%,</li> <li>oor: 0.11%)</li> <li>1/25/37<sup>°</sup> 31,844,420</li> <li>I, 6.04% (1</li> <li>Term SOFR</li> </ul>	\$
(1 Month Term         IXIS Real Es           SOFR + 0.73%,         Capital Tr           Rate Floor: 0.62%)         2007-HE1           due 12/25/35°         15,151,779         \$ 13,939,442         (1 Mon           2007-ASP1, 5.84%         SOFR +         (1 Month Term         Rate Fl           SOFR + 0.51%,         due 05,         Rate Floor: 0.40%)         2006-HE1           due 03/25/37°         8,057,972         3,288,761         Month           2007-WM2, 5.65%         + 0.719         \$ 0.719	tate ust , 5.55% th Term - 0.22%, oor: 0.11%) /25/37° 31,844,420 I, 6.04% (1 Term SOFR	
SOFR + 0.73%,         Capital Tr           Rate Floor: 0.62%)         2007-HE1           due 12/25/35°         15,151,779         \$ 13,939,442         (1 Mon           2007-ASP1, 5.84%         SOFR +         (1 Mont         2007-ASP1, 5.84%         SOFR +           (1 Month Term         Rate Fl         SOFR + 0.51%,         due 05,         Rate Floor: 0.40%)         2006-HE1           due 03/25/37°         8,057,972         3,288,761         Month           2007-WM2, 5.65%         + 0.719         \$ 0.719	ust , 5.55% th Term • 0.22%, oor: 0.11%) /25/37 <sup>¢</sup> 31,844,420 I, 6.04% (1 Term SOFR	
Rate Floor: 0.62%)         2007-HE1           due 12/25/35°         15,151,779         13,939,442         (1 Mon           2007-ASP1, 5.84%         SOFR         GOT         SOFR         (1 Mon           2007-ASP1, 5.84%         SOFR         GOT         <	, 5.55% th Term • 0.22%, oor: 0.11%) /25/37° 31,844,420 I, 6.04% (1 Term SOFR	
due 12/25/35         15,151,779         13,939,442         (1 Mon           2007-ASP1, 5.84%         SOFR         GOR         GOR           (1 Month Term         Rate Fl         SOFR + 0.51%,         due 05,           Rate Floor: 0.40%)         2006-HET         due 03/25/37         8,057,972         3,288,761           2007-WM2, 5.65%         + 0.719         40.719         13,939,442         10.719	+ 0.22%, oor: 0.11%) /25/37 <sup>°</sup> 31,844,420 I, 6.04% (1 Term SOFR	
2007-ASP1, 5.84%         SOFR +           (1 Month Term         Rate Fl           SOFR + 0.51%,         due 05,           Rate Floor: 0.40%)         2006-HET           due 03/25/37°         8,057,972         3,288,761           2007-WM2, 5.65%         + 0.719	oor: 0.11%) /25/37° 31,844,420 I, 6.04% (1 Term SOFR	
SOFR + 0.51%,         due 05,           Rate Floor: 0.40%)         2006-HET           due 03/25/37°         8,057,972         3,288,761           2007-WM2, 5.65%         + 0.719	/25/37 <sup>°</sup> 31,844,420 I, 6.04% (1 Term SOFR	
Rate Floor: 0.40%)         2006-HE           due 03/25/37 <sup>¢</sup> 8,057,972         3,288,761         Month           2007-WM2, 5.65%         + 0.719	l, 6.04% (1 Term SOFR	
due 03/25/37 <sup>◊</sup> 8,057,972         3,288,761         Month           2007-WM2, 5.65%         + 0.719	Term SOFR	
2007-WM2, 5.65% + 0.719		
	6, Rate	
(1 Month Term Floor: (		
,	).60%)	
SOFR + 0.32%, due 03,	/25/36 <sup>¢</sup> 11,151,263	
Rate Floor: 0.21%) 2007-HE1	, 5.67%	
due 02/25/37 <sup>◇</sup> 6,085,897 2,532,034 (1 Mon	th Term	
PS Servicer Advance SOFR +	- 0.34%,	
	oor: 0.23%)	
-	/25/37° 6,043,616	
due 11/15/55 <sup>3</sup> 20,000,000 18,738,550 2007-HE1	, 5.60%	
· ·	th Term	
·	- 0.27%,	
	oor: 0.16%)	
	/25/37 <sup>°</sup> 5,676,058	
merican Home 2007-HE1		
- 0·0-	th Term	
	- 0.17%,	
·	oor: 0.06%) /25/37 <sup>¢</sup>	
05/25/47 <sup>11</sup> 123,146,355 17,665,886 due 05, tructured Asset Securitized	1	
	eceivables	
Corporation LLC Trust		
Mortgage Loan Trust 2006-WM		
5 5	th Term	
	- 0.27%,	
	oor: 0.16%)	
,	′25/36 <sup>¢</sup> 29,679,962	
due 11/25/37 <sup>◇</sup> 16,602,026 15,735,350 2007-BR2		
	th Term	
	- 0.47%,	
SOFR + 0.45%, Rate Fl	oor: 0.36%)	
Rate Floor: 0.34%) due 02,	/25/37 <sup>¢,3</sup> 9,531,878	
due 12/25/36 <sup>◊</sup> 1,612,830 1,539,401		

	Face Amount~	Value		Face Amount~	VALUE
2006-HE2, 5.74% (1			Starwood Mortgage		
Month Term SOFR			Residential Trust		
+ 0.41%, Rate			2020-1, 2.56%		
Floor: 0.30%)			(WAC) due		
due 07/25/36 <sup>♦</sup>	3,211,090	\$ 1,274,194	02/25/50 <sup>¢,3</sup>	8,965,227	\$ 8,362,484
Washington Mutual			2020-1, 2.41% (WAC)		
Mortgage Pass-			due 02/25/50 <sup>¢,3</sup>	6,896,328	6,437,525
Through Certificates			American Home		
WMALT Series Trust			Mortgage		
2006-AR9, 5.92%			Assets Trust		
(1 Year CMT Rate			2007-5, 5.82% (1		
+ 0.83%, Rate			Month Term		
Floor: 0.83%)	0 20 4 0 45	6 700 507	SOFR + 0.49%,		
due 11/25/46°	8,394,045	6,799,597	Rate Cap/Floor:		
2006-AR10, 5.78%			99.00%/0.19%)	0.016.453	7 001 001
(1 Month Term			due 06/25/47°	9,016,451	7,801,201
SOFR + 0.45%,			2006-4, 5.63% (1		
Rate Floor: 0.34%) due 12/25/36 <sup>¢</sup>	7,195,054	5,605,715	Month Term SOFR + 0.30%, Rate		
2006-AR9, 5.93% (1	7,195,054	5,005,715	Floor: 0.30%)		
Year CMT Rate			due 10/25/46 <sup>¢</sup>	6,542,149	3,407,865
+ 0.84%, Rate			2006-6, 5.63% (1	0,542,145	5,707,005
Floor: 0.84%)			Month Term		
due 11/25/46 <sup>°</sup>	3,611,957	2,879,135	SOFR + 0.30%,		
2006-7, 4.05%			Rate Floor: 0.19%)		
due 09/25/36	5,232,112	1,444,275	, due 12/25/46 <sup>♦</sup>	2,016,712	1,673,645
2006-8, 4.15%			Merrill Lynch		
due 10/25/36	333,759	111,114	Mortgage Investors		
Citigroup Mortgage			Trust Series		
Loan Trust			2007-HE2, 5.96%		
2022-A, 6.17% due			(1 Month Term		
09/25/62 <sup>3,12</sup>	16,645,337	16,639,456	SOFR + 0.63%,		
Credit Suisse Mortgage			Rate Floor: 0.52%)		
Capital Certificates			due 02/25/37 <sup>◇</sup>	31,053,826	8,878,699
2021-RPL9, 2.44%			2006-HE6, 4.48%		
(WAC) due			(1 Month Term		
02/25/61 <sup>¢,3</sup>	16,803,230	16,229,637	SOFR + 0.39%,		
WaMu Asset-Backed			Rate Floor: 0.28%)		
Certificates WaMu			due 11/25/37°	7,707,217	3,669,834
Series Trust			RALI Series Trust		
2007-HE1, 5.59%			2007-QO4, 5.82%		
(1 Month Term			(1 Month Term		
SOFR + 0.26%,			SOFR + 0.49%, Rate Floor: 0.38%)		
Rate Floor: 0.26%)	32,634,196	15,009,521	due 05/25/47 <sup>0</sup>	3,911,528	3,388,671
due 01/25/37 <sup>◊</sup>	52,034,170	13,003,321	uue 03/23/4/	5,511,520	3,300,071

	FACE			Face	
	Αμουντ~	VALUE		Αμουντ~	V
2006-QO2, 5.88%			2023-CES2, 6.81%		
(1 Month Term			(WAC) due		
SOFR + 0.55%,			09/25/43 <sup>¢,3</sup>	4,614,104	\$ 4,668
Rate Floor: 0.44%)			Master Asset-Backed		
, due 02/25/46	16,536,210	\$ 2,934,547	Securities Trust		
2007-QO2, 5.59%			2006-WMC4, 5.59%		
(1 Month Term			(1 Month Term		
SOFR + 0.26%,			SOFR + 0.26%,		
Rate Floor: 0.15%)			Rate Floor: 0.15%)		
, due 02/25/47	7,409,529	2,529,733	, due 10/25/36 <sup>◇</sup>	10,467,532	3,421
2006-QO6, 5.62%			2006-NC2, 5.92%		
(1 Month Term			(1 Month Term		
SOFR + 0.47%,			SOFR + 0.59%,		
Rate Floor: 0.36%)			Rate Floor: 0.48%)		
, due 06/25/46	4,715,292	1,085,832	, due 08/25/36 <sup>♦</sup>	7,500,725	2,860
2006-QO2, 5.98%			2006-WMC3, 5.76%		
(1 Month Term			(1 Month Term		
SOFR + 0.65%,			SOFR + 0.43%,		
Rate Floor: 0.54%)			Rate Floor: 0.32%)		
due 02/25/46 <sup>◇</sup>	5,362,610	971,659	, due 08/25/36°	5,593,797	1,942
2007-QO3, 5.76%			2007-WMC1, 5.76%		
(1 Month Term			(1 Month Term		
SOFR + 0.43%,			SOFR + 0.43%,		
Rate Floor: 0.32%)			Rate Floor: 0.32%)		
due 03/25/47 <sup>¢</sup>	773,515	657,455	due 01/25/37	5,748,450	1,626
2006-QO2, 6.12%			ABFC Trust		
(1 Month Term			2007-WMC1, 6.69%		
SOFR + 0.79%,			(1 Month Term		
Rate Floor: 0.68%)			SOFR + 1.36%,		
due 02/25/46 <sup>¢</sup>	1,105,132	205,699	Rate Floor: 1.25%)		
meriquest Mortgage			due 06/25/37	14,506,321	9,821
Securities Trust			HarborView Mortgage		
2006-M3, 5.60%			Loan Trust		
(1 Month Term			2006-14, 5.74% (1		
SOFR + 0.27%,			Month Term SOFR		
Rate Floor: 0.16%)			+ 0.41%, Rate		
due 10/25/36 <sup>¢</sup>	26,222,717	7,622,564	Floor: 0.30%)		
2006-M3, 5.54%			due 01/25/47 <sup>◇</sup>	5,973,125	5,274
(1 Month Term			2006-12, 5.82%		
SOFR + 0.21%,			(1 Month Term		
Rate Floor: 0.10%)			SOFR + 0.49%,		
due 10/25/36	11,015,302	3,202,044	Rate Floor: 0.38%)		
CKT Mortgage Trust			due 01/19/38 <sup>♦</sup>	4,510,887	3,907
2023-CES1, 6.52%					
(WAC) due					
06/25/43 <sup>¢,3</sup>	5,513,575	5,526,051			

2005-4, 6.22% (1         (W           Month Term         06           SOFR + 0.89%,         CFMT I           Rate Cap/Floor:         2022           14.00%/0.78%)         (W           due 02/25/36°         7,137,967 \$ 6,899,200         09           2005-1, 3.70% (1         Merrill           Month Term         Alter	2-HB9, 3.25% WAC) due ∂/25/37 <sup>¢,7</sup> 8,091,733	Value \$ 1,589,259 7,739,784
2005-4, 6.22% (1         (W           Month Term         06           SOFR + 0.89%,         CFMT I           Rate Cap/Floor:         2022           14.00%/0.78%)         (W           due 02/25/36°         7,137,967         \$ 6,899,200           2005-1, 3.70% (1         Merrill           Month Term         Alter	VAC) due 5/25/69 <sup>0,7</sup> 1,625,661 LLC 2-HB9, 3.25% VAC) due 0/25/37 <sup>0,7</sup> 8,091,733 Lynch rnative Note et Trust Series	
Month Term         06           SOFR + 0.89%,         CFMT I           Rate Cap/Floor:         2022           14.00%/0.78%)         (W           due 02/25/36°         7,137,967         \$ 6,899,200         09           2005-1, 3.70% (1         Merrill           Month Term         Alter	5/25/69 <sup>0,7</sup> 1,625,661 LLC 2-HB9, 3.25% WAC) due D/25/37 <sup>0,7</sup> 8,091,733 Lynch rnative Note et Trust Series	
Month Term         06           SOFR + 0.89%,         CFMT I           Rate Cap/Floor:         2022           14.00%/0.78%)         (W           due 02/25/36°         7,137,967         \$ 6,899,200         09           2005-1, 3.70% (1         Merrill           Month Term         Alter	5/25/69 <sup>0,7</sup> 1,625,661 LLC 2-HB9, 3.25% WAC) due D/25/37 <sup>0,7</sup> 8,091,733 Lynch rnative Note et Trust Series	
SOFR + 0.89%,         CFMT L           Rate Cap/Floor:         2022           14.00%/0.78%)         (W           due 02/25/36°         7,137,967         6,899,200         09           2005-1, 3.70% (1         Merrill           Month Term         Alter	LLC 2-HB9, 3.25% WAC) due 0/25/37 <sup>¢,7</sup> 8,091,733 Lynch rnative Note 1t Trust Series	
Rate Cap/Floor:         2022           14.00%/0.78%)         (W           due 02/25/36 <sup>°</sup> 7,137,967         6,899,200         09           2005-1, 3.70% (1         Merrill           Month Term         Alter	VAC) due 9/25/37 <sup>¢,7</sup>	7,739,784
14.00%(0.78%)     (W       due 02/25/36 <sup>¢</sup> 7,137,967     \$ 6,899,200     09       2005-1, 3.70% (1     Merrill       Month Term     Alter	VAC) due 9/25/37 <sup>¢,7</sup>	7,739,784
due 02/25/36° 7,137,967 \$ 6,899,200 09 2005-1, 3.70% (1 Merrill Month Term Alter	9/25/37 <sup>0,7</sup> 8,091,733 Lynch rnative Note et Trust Series	7,739,784
2005-1, 3.70% (1 Merrill Month Term Alter	Lynch rnative Note et Trust Series	
	t Trust Series	
SOFR + 0.57%, Asse	/-A1, 5.90%	
Rate Cap/Floor: 2007		
	Month Term	
due 05/25/35 2,037,753 1,773,573 SC	OFR + 0.57%,	
	ate Floor: 0.46%)	
	ue 01/25/37 <sup>°</sup> 18,814,732	5,315,218
2006-Е, 5.56% (1 2007	7-A1, 5.74% (1	
Month Term M	onth Term SOFR	
SOFR + 0.23%, + (	0.41%, Rate	
Rate Floor: 0.12%) Flo	oor: 0.30%)	
due 01/25/37 <sup>¢</sup> 11,331,064 5,066,899 du	ue 01/25/37 <sup>♦</sup> 7,134,860	2,006,266
	Securities	
Month Term Inco	rporated	
SOFR + 0.26%, Asse	t-Backed	
Rate Floor: 0.15%) Pass	-Through	
due 11/25/36 <sup>4</sup> 10,213,531 3,538,962 Certi	ificates Series	
First Franklin Mortgage 2005	5-W4, 6.20%	
Loan Trust (1	Month Term	
2006-FF16, 5.72% SC	OFR + 0.87%,	
(1 Month Term Ra	ate Floor: 0.76%)	
SOFR + 0.39%, du	ue 02/25/36 <sup>◇</sup> 9,288,611	7,105,833
Rate Floor: 0.28%) Asset-B	Backed Securities	
due 12/25/36 <sup>◇</sup> 19,626,360 8,028,092 Corp	ooration Home	
Bear Stearns Equit	ty Loan Trust	
Asset-Backed Serie	es AEG	
Securities I Trust 2006	5-HE1, 4.20% (1	
2006-HE9, 5.72% M	onth Term SOFR	
(1 Month Term + (	0.71%, Rate	
•	oor: 0.60%)	
	µe 01/25/36 <sup>◇</sup> 7,294,223	6,984,384
due 11/25/36 <sup>◇</sup> 7,978,036 7,791,305		
Cascade Funding		
Mortgage Trust		
2018-RM2, 4.00%		
(WAC) due		
10/25/68 <sup>¢,7</sup> 6,258,941 6,184,871		

	Face Amount~	Value		Face Amount~	VALUE
			2006 1001 5 860/		
Long Beach Mortgage			2006-10N, 5.86%		
Loan Trust			(1 Month Term		
2006-8, 5.76% (1			SOFR + 0.53%,		
Month Term SOFR			Rate Floor: 0.42%)	282,514	¢ 252.215
+ 0.43%, Rate			due 07/25/46° WaMu Assat Baskad	202,314	\$ 253,315
Floor: 0.32%)	14,369,544	\$ 3,886,480	WaMu Asset-Backed Certificates		
due 09/25/36° 2006-6, 5.94% (1	14,309,344	\$ 3,000,400	WaMu Series		
Month Term SOFR			2007-HE4, 5.61%		
+ 0.61%, Rate			(1 Month Term		
Floor: 0.50%)			SOFR + 0.28%,		
due 07/25/36 <sup>\$</sup>	4,491,124	1,716,414	Rate Floor: 0.28%)		
2006-8, 5.62% (1	7,771,127	1,710,414	due 07/25/47 <sup>◊</sup>	4,739,593	3,361,616
Month Term			2007-HE4, 5.69%	4,739,393	5,501,010
SOFR + 0.29%,			(1 Month Term		
Rate Floor: 0.18%)			SOFR + 0.36%,		
due 09/25/36 <sup>°</sup>	3,834,963	1,034,689	Rate Floor: 0.36%)		
Towd Point	5,05 1,505	1,051,005	due 07/25/47 <sup>\circ</sup>	3,263,405	1,916,103
Mortgage Trust			CWABS Asset-Backed	5,205,105	1,910,109
2023-CES1, 6.75%			Certificates Trust		
(WAC) due			2006-12, 5.70%		
07/25/63 <sup>¢,3</sup>	6,537,554	6,586,916	(1 Month Term		
Option One Mortgage	-,,	-,,-	SOFR + 0.37%,		
Loan Trust			Rate Floor: 0.26%)		
2007-5, 5.66% (1			, due 12/25/36 <sup>¢</sup>	5,757,446	5,198,650
Month Term SOFR			WaMu Mortgage Pass-		
+ 0.33%, Rate			Through Certificates		
Floor: 0.22%)			Series Trust		
due 05/25/37 🌣	6,739,442	3,976,777	2007-OA6, 5.90%		
2007-2, 5.69% (1			(1 Year CMT Rate		
Month Term SOFR			+ 0.81%, Rate		
+ 0.36%, Rate			Floor: 0.81%)		
Floor: 0.25%)			due 07/25/47 <sup>◇</sup>	4,336,776	3,421,551
due 03/25/37 <sup>◊</sup>	4,767,983	2,337,629	2006-AR13, 5.97%		
Lehman XS Trust Series			(1 Year CMT Rate		
2007-2N, 5.62%			+ 0.88%, Rate		
(1 Month Term			Floor: 0.88%)		
SOFR + 0.29%,			due 10/25/46 <sup>◇</sup>	1,339,971	1,105,274
Rate Floor: 0.18%)			2006-AR11, 6.01%		
due 02/25/37 <sup>◊</sup>	4,518,513	4,070,799	(1 Year CMT Rate		
2007-15N, 5.94% (1			+ 0.92%, Rate		
Month Term SOFR			Floor: 0.92%)		
+ 0.61%, Rate			due 09/25/46 <sup>◇</sup>	595,257	501,061
Floor: 0.00%)					
due 08/25/37°	1,184,712	1,088,566			

	<b>Γ</b> ΑCE <b>Α</b> ΜΟUNT~	VALUE		Face Amount~	Value
Credit-Based Asset			Impac Secured Assets		
Servicing and			CMN Owner Trust		
Securitization LLC			2005-2, 5.94% (1		
2006-CB2, 3.64%			Month Term SOFR		
(1 Month Term			+ 0.61%, Rate		
SOFR + 0.49%,			Floor: 0.50%)		
Rate Floor: 0.38%)			due 03/25/36 <sup>°</sup>	4,398,287	\$ 3,958,163
, due 12/25/36 <sup>♦</sup>	5,366,129	\$ 5,016,326	GSAA Trust		
Deutsche Alt-A	, ,		2007-3, 5.78% (1		
Securities Mortgage			Month Term SOFR		
Loan Trust Series			+ 0.45%, Rate		
2006-AR4, 5.70%			Floor: 0.34%)		
(1 Month Term			due 03/25/47 <sup>\$</sup>	10,668,003	2,900,121
SOFR + 0.37%,			ASG Resecuritization	-,,	,,
Rate Floor: 0.26%)			Trust		
due 12/25/36 <sup>◊</sup>	9,324,886	3,059,149	2010-3, 4.91% (1		
2007-OA2, 5.86%	, ,		Month Term		
(1 Year CMT Rate			SOFR + 0.40%,		
+ 0.77%, Rate			Rate Cap/Floor:		
Floor: 0.77%)			10.50%/0.29%)		
, due 04/25/47 <sup>◊</sup>	2,001,235	1,694,741	due 12/28/45 <sup>¢,3</sup>	2,177,557	1,992,566
Morgan Stanley	, ,		C-BASS Mortgage	, ,	,,
IXIS Real Estate			Loan Trust		
Capital Trust			2007-CB2, 3.57%		
2006-2, 5.59% (1			due 02/25/37	2,551,112	1,526,235
Month Term			Morgan Stanley Capital	,,	,,
SOFR + 0.26%,			I Incorporated Trust		
Rate Floor: 0.15%)			2006-HE1, 6.02%		
due 11/25/36 <sup>¢</sup>	14,916,631	4,747,958	(1 Month Term		
GSAA Home			SOFR + 0.69%,		
Equity Trust			Rate Floor: 0.58%)		
2006-5, 5.80% (1			due 01/25/36 <sup>♦</sup>	1,561,044	1,485,591
Month Term SOFR			Securitized Asset	,,-	,,
+ 0.47%, Rate			Backed Receivables		
Floor: 0.36%)			LLC Trust		
due 03/25/36 <sup>♦</sup>	12,175,560	4,041,223	2006-WM4, 5.76%		
2007-7, 5.98% (1			(1 Month Term		
Month Term SOFR			SOFR + 0.43%,		
+ 0.65%, Rate			Rate Floor: 0.32%)		
Floor: 0.54%)			due 11/25/36 <sup>¢</sup>	5,208,794	1,371,607
due 07/25/37 🌣	123,728	114,346			

	Face Amount~	VALUE		Face Amount~		VALUE
Countrywide Asset-			Alliance Bancorp Trust			
Backed Certificates			2007-OA1, 5.92%			
2005-15, 3.64%			(1 Month Term			
(1 Month Term			SOFR + 0.59%,			
SOFR + 0.79%,			Rate Floor: 0.48%)			
Rate Floor: 0.68%)			due 07/25/37 <sup>◊</sup>	513,704	\$	429,157
due 03/25/36 <sup>◇</sup>	779,207	\$ 752,913	Morgan Stanley			
Residential Mortgage			Re-REMIC Trust			
Loan Trust			2010-R5, 4.12%			
2020-1, 2.68%			due 06/26/36 <sup>7</sup>	100,147		86,920
(WAC) due			GreenPoint Mortgage			
01/26/60 <sup>¢,7</sup>	601,574	569,068	Funding Trust			
Structured Asset			2006-AR1, 6.02%			
Investment			(1 Month Term			
Loan Trust			SOFR + 0.69%,			
2004-BNC2, 6.64%			Rate Cap/Floor:			
(1 Month Term			10.50%/0.58%)			
SOFR + 1.31%,			due 02/25/36 <sup>◇</sup>	88,691		74,651
Rate Floor: 1.20%)			UCFC Manufactured			
due 12/25/34 <sup>¢</sup>	320,241	316,349	Housing Contract			
2006-3, 5.74% (1			1997-2, 7.38%			
Month Term SOFR			due 10/15/28	56,867		56,484
+ 0.41%, Rate			Irwin Home Equity			
Floor: 0.30%)			Loan Trust			
due 06/25/36 <sup>◇</sup>	235,300	218,470	2007-1, 6.35% due			
Impac Secured			08/25/37 <sup>7</sup>	94		93
Assets Trust			Total Residential Mortgage-			
2006-2, 5.78% (1			Backed Securities		1 96	3,973,124
Month Term					.,,,,,	5,575,121
SOFR + 0.45%,			COMMERCIAL MORTGAGE	-BACKED SE	CURIT	TES - 1.3%
Rate Cap/Floor:			BX Commercial			
11.50%/0.34%)			Mortgage Trust			
due 08/25/36 <sup>♦</sup>	474,637	460,046	2021-VOLT, 7.44% (1			
Nomura			Month Term SOFR			
Resecuritization			+ 2.11%, Rate			
Trust			Floor: 2.00%)			
2015-4R, 3.04%			due 09/15/36 <sup>¢,3</sup>	60,050,000	59	9,186,781
(1 Month Term						
SOFR + 0.54%,						
Rate Floor: 0.43%)						
due 03/26/36 <sup>¢,7</sup>	478,455					

2021-VOLT, 7.09%         2021-BMR, 7.19%           (1 Month Term         (1 Month Term           SOFR + 1.76%,         SOFR + 1.86%,           Rate Floor: 1.55%)         due 09/15/36°-3           2022-LP2, 7.29%         Extended Stay           (1 Month Term         America Trust           SOFR + 1.96%,         2021-ESH, 7.69%           Rate Floor: 1.96%)         (1 Month Term           Gle 07/15/38°-3         5,072,017         5,002,277           SOFR + 1.36%,         2021-ESH, 7.69%           Rate Floor: 1.96%)         (1 Month Term           Gle 07/15/38°-3         5,072,017         5,002,277           SOFR + 1.36%,         2021-ESH, 7.49%           Rate Floor: 1.96%)         (1 Month Term           SOFR + 1.95%,         (1 Month Term           SOFR + 1.95%,         (1 Month Term           SOFR + 1.37%,         (1 Month Term           SOFR + 1.37%,         (1 Month Term           SOFR + 1.37%,         (1 Month Term           SOFR + 1.95%,         (1 Month Term           Rate Floor: 1.95%)         (1 Month Term           Commercial         Chirgroup Commercial           Mortgage         Soff + 1.37%,           SOFR + 1.95%,         2019-CC41, 1.04%		FACE			FACE	
(1 Month Term       (1 Month Term         SOFR + 1.76%,       SOFR + 1.86%,         Rate Floor: 1.55%)       52,000,000 \$ 51,238,585       due 03/15/38°-3       5,160,593 \$ 5,044,4         2022-LP2, 7.29%       Extended Stay       201         (1 Month Term       America Trust       SOFR + 1.86%,         SOFR + 1.96%,       2021-ESH, 7.69%       2021-ESH, 7.69%         Rate Floor: 1.96%)       (1 Month Term       due 02/15/38°-3         022-MINI, 7.28%       (1 Month Term       2021-ESH, 7.14%         2022-MINI, 7.28%       (1 Month Term       2021-ESH, 7.14%         SOFR + 1.95%,       (1 Month Term       2021-ESH, 7.14%         SOFR + 1.95%,       (1 Month Term       2021-ESH, 7.14%         SOFR + 1.95%,       (1 Month Term       2021-ESH, 7.14%         Cornmercial       Cittigroup Commercial       5,896,950         Mortgage       Mortgage Trust       2019-CC43, 0.62%         2021-NYAH, 7.27%       (WAC) due       (WAC) due         (WAC) due       (WAC) due       (WAC) due         (Month Term       (WAC) due       30,054,890       837,11         2016-173,3.42%       2016-C21, 1.66%       2016-C21, 1.66%       2016-C21, 1.66%         (1 Month Term       (WAC) due       2016-C21		Amount~	VALUE		Αμουντ~	Valu
SOFR + 1.76%,         SOFR + 1.86%,           Rate Floor: 1.65%)         Rate Floor: 1.75%)           due 09/15/36 <sup>0,3</sup> 52,000,000         \$ 51,238,585         due 03/15/38 <sup>0,3</sup> 5,160,593         \$ 5,044,4           2022-LP2, 7.29%         Extended Stay         America Trust         SOFR + 1.96%,         2021-ESH, 7.69%           Rate Floor: 1.96%)         (1 Month Term         America Trust         SOFR + 1.86%,           SOFR + 1.96%,         (1 Month Term         Mareica Trust         SOFR + 1.86%,           2022-MINI, 7.28%         (1 Month Term         Mareica Trust         SOFR + 1.86%,           2022-MINI, 7.28%         (1 Month Term         SOFR + 1.81%,         Mareica Trust         SOFR + 1.81%,           2021-NTAH Ferm         201-ESH, 7.14%         SOFR + 1.81%,         Mareica Trust         SOFR + 1.81%,           Commercial         Citigroup Commercial         Soff + 1.81%,         Soff + 1.81%,         Soff + 1.81%,           Mortgage         Mortgage Trust         Soff + 1.81%,         Soff + 1.81%,         Soff + 1.81%,         Soff + 1.81%,           Mortgage         Mortgage Trust         2019-Cc41, 1.04%         Soff + 2.36%,						
Rate Floor: 1.65%) due 09/15/36°.3         Rate Floor: 1.75%) due 03/15/38°.3         S,160,593         \$         S,044,4           2022-LP2, 7.29%         Extended Stay         America Trust         2021-ESH, 7.69%         Item and the state floor: 1.96%, 2021-ESH, 7.69%         Item and the state floor: 2.15%, 7.69%         Item and the state floor: 1.70%, 7.70%         Item and th				`		
due 09/15/36°.3         52,000,000         \$ 51,238,585         due 03/15/38°.3         5,160,593         \$ 5,044,4           2022-LP2, 7.29%         Extended Stay         America Trust         2021-ESH, 7.69%         1000000000000000000000000000000000000						
2022-LP2, 7.29%         Extended Stay           (1 Month Term         America Trust           SOFR + 1.96%,         2021-ESH, 7.69%           Rate Floor: 1.96%)         (1 Month Term           due 02/15/39°.3         5,072,017         5,002,277           SOFR + 2.36%,         (1 Month Term           due 02/15/39°.3         5,072,017         5,002,277           SOFR + 1.95%,         (1 Month Term           2022-MINI, 7.28%         (1 Month Term           SOFR + 1.95%,         (1 Month Term           Rate Floor: 1.95%)         SOFR + 1.31%,           due 01/15/39°.3         32,500,000         31,928,799           PMorgan Chase         due 07/15/38°.3         5,896,950           Commercial         Citigroup Commercial           Mortgage         Mortgage Trust         2019-GC43, 0.62%           2021-NYAH, 7.27%         (WAC) due         (WAC) due           (1 Month Term         11/10/52°.11         217,614,461         5,780,2           2016-IP3, 3.42%         2019-GC41, 1.04%         3,761,3           2016-J93, 3.42%         2016-C2, 1.66%         (WAC) due           (WAC) due         (WAC) due         30,054,890         837,11           2016-J93, 3.42%         2016-C2, 1.66% <t< td=""><td></td><td>52 000 000</td><td>\$ 51 238 585</td><td></td><td>5 160 593</td><td>\$ 5 044 48</td></t<>		52 000 000	\$ 51 238 585		5 160 593	\$ 5 044 48
(1 Month Term         America Trust           SOFR + 1.96%,         2021-ESH, 7.69%           Rate Floor: 1.96%)         (1 Month Term           due 02/15/39 <sup>0,3</sup> 5,072,017         5,002,277         SOFR + 2.36%,           MRT         Rate Floor: 2.25%)         2022-MINI, 7.28%         due 07/15/38 <sup>0,3</sup> 11,428,197         11,413,9           (1 Month Term         2021-ESH, 7.14%         SOFR + 1.95%,         (1 Month Term         Rate Floor: 1.70%)           P Morgan Chase         (1 Month Term         2021-ESH, 7.14%         SOFR + 1.81%,         due 07/15/38 <sup>0,3</sup> 5,896,950         5,891,4           Commercial         Citigroup Commercial         Gitigroup Commercial         Mortgage         Securities Trust         2019-CC43, 0.62%         2021-NYAH, 7.27%         (WAC) due         11/10/52 <sup>0,11</sup> 217,614,461         5,780,2           SOFR + 1.95%,         2019-CC43, 0.62%         2019-CC41, 1.04%         Rate Floor: 1.84%)         (WAC) due         08/10/49 <sup>0,11</sup> 102,931,162         3,761,3           2016-JP3, 3.42%         2016-C2, 1.66%         (WAC) due         08/10/49 <sup>0,11</sup> 20,725,696         859,3           2021-NYAH, 7.62%         2016-C2, 1.66%         (WAC) due         2016-C2, 1.66%         2016-C2, 1.66%         2016-C2, 1.66%         2016-D2		52,000,000	\$ 51,250,505		5,100,555	\$ 3,044,40
SOFR + 1.96%, Rate Floor: 1.96%) due 02/15/39 <sup>0,3</sup> 2021-ESH, 7.69% (1 Month Term due 02/15/38 <sup>0,3</sup> )           MRT         Rate Floor: 2.25%)           2022-MINI, 7.28%         due 07/15/38 <sup>0,3</sup> (1 Month Term Rate Floor: 1.95%) due 07/15/38 <sup>0,3</sup> 11,428,197           (1 Month Term Rate Floor: 1.95%) due 07/15/38 <sup>0,3</sup> 32,500,000           Morgan Chase         Citigroup Commercial           Mortgage         Mortgage Trust           Securities Trust         2019-CG43, 0.62%           2021-NYAH, 7.27%         (WAC) due           (1 Month Term         217,614,461           SOFR + 1.83%, due 06/15/38 <sup>0,3</sup> 14,350,000           2021-NYAH, 7.27%         (WAC) due           (1 Month Term         11/10/52 <sup>0,11</sup> 2019-GC41, 1.04%         217,614,461           due 06/15/38 <sup>0,3</sup> 14,350,000           2021-NYAH, 7.27%         (WAC) due           (WAC) due         (WAC) due           08/15/49°         10,290,000           8,531,324         2016-P4, 1.88%           (WAC) due         (WAC) due           08/15/49°         10,290,000           2015-C23, 4.35%         2015-C23, 4.35%           2016-P3, 1.33%         00/10/49 <sup>0,11</sup> 2016-P3, 1.33%	· · · ·			/		
due 02/15/39°.3         5,072,017         5,002,277         SOFR + 2.36%, Rate Floor: 2.25%)           2022-MINI, 7.28%         due 07/15/38°.3         11,428,197         11,413,9           (1 Month Term         2021-ESH, 7.14%         SOFR + 1.95%, (1 Month Term         SOFR + 1.81%, due 01/15/38°.3         11,428,197         11,413,9           P Morgan Chase         SOFR + 1.81%, due 01/15/38°.3         S,896,950         5,891,4           Commercial         Citigroup Commercial         Mortgage Trust           Mortgage         Mortgage Trust         2019-GC43, 0.62%           2021-NYAH, 7.27%         (WAC) due         (WAC) due           (1 Month Term         11/10/52°.11         217,614,461         5,780,2           SOFR + 1.95%, Rate Floor: 1.84%)         (WAC) due         (WAC) due         08/15/38°.3         14,350,000         12,336,171         08/10/56°.11         102,931,162         3,761,3           2016-F93, 3.42%         2016-C4, 1.88%         (WAC) due         08/13/49°         10,299,000         8,531,324         07/10/49°.11         27,725,696         859,3           2021-NYAH, 7.62%         2016-C2, 1.66%         08/10/49°.11         27,725,696         859,3         2021-SCR + 2.30%,         830,054,890         837,11           Rate Floor: 2.19%)         2015-GC3, 1.33%				2021-ESH, 7.69%		
MRT         Rate Floor: 2.25%)           2022-MINI, 7.28%         due 07/15/38°.3         11,428,197         11,413,9           (1 Month Term         2021-ESH, 7.14%         1         11,428,197         11,413,9           SOFR + 1.95%,         (1 Month Term         SOFR + 1.81%,         1	Rate Floor: 1.96%)			(1 Month Term		
2022-MINI, 7.28%         due 07/15/38 <sup>6,3</sup> 11,428,197         11,413,9           (1 Month Term         2021-ESH, 7.14%         SOFR + 1.95%,         (1 Month Term           Rate Floor: 1.95%)         Gue 07/15/38 <sup>6,3</sup> 5,896,950         5,891,4           Gormercial         Citigroup Commercial         Gue 07/15/38 <sup>6,3</sup> 5,896,950         5,891,4           Mortgage         Mortgage Trust         2019-GC43, 0.62%         2019-GC43, 0.62%         2019-GC41, 1.04%           SOFR + 1.95%,         2019-GC43, 0.62%         2019-GC41, 1.04%         3,761,3         5,780,2           SOFR + 1.95%,         2019-GC41, 1.04%         Kate Floor: 1.84%)         (WAC) due         4,00/10/56 <sup>0,11</sup> 102,931,162         3,761,3           2016-JP3, 3.42%         2016-C41, 1.04%         810,679         659,3         2016-C42, 1.66%         4,00/49 <sup>0,11</sup> 20,725,696         859,3           2021-NYAH, 7,62%         2016-C2, 1.66%         10,004,9 <sup>0,11</sup> 20,054,890         837,11           2015-J94 <sup>0</sup> 10,290,000         8,531,324         07/10/49 <sup>0,11</sup> 27,725,696         859,3           2021-NYAH, 7,62%         2016-C2, 1.66%         10,004,984         40,079         40,005,4890         837,11           Rate Floor: 2.19%)         2015-GC35,	due 02/15/39 <sup>¢,3</sup>	5,072,017	5,002,277	SOFR + 2.36%,		
(1 Month Term       2021-ESH, 7.14%         SOFR + 1.95%,       (1 Month Term         Rate Floor: 1.95%)       SOFR + 1.81%,         due 01/15/39°.3       32,500,000       31,928,799         P Morgan Chase       due 07/15/38°.3       5,896,950         Commercial       Citigroup Commercial         Mortgage       Mortgage Trust         Securities Trust       2019-GC43, 0.62%         2021-NYAH, 7.27%       (WAC) due         (1 Month Term       11/10/52°.11         SOFR + 1.95%,       2019-GC41, 1.04%         Rate Floor: 1.84%)       (WAC) due         due 06/15/38°.3       14,350,000       12,336,171       08/10/56°.11       102,931,162       3,761,3         2016-IP3, 3.42%       2016-C2, 1.66%       (WAC) due       08/10/49°.11       27,725,696       859,3         2021-NYAH, 7.62%       2016-C2, 1.66%       (UAC) due       08/10/49°.11       30,054,890       837,11         2015-GC35, 4.35%       08/10/49°.11       30,054,890       837,11       Rate Floor: 2.19%)       2015-GC35, 4.35%       08/10/49°.11       30,054,890       837,11         Rate Floor: 2.19%)       2015-GC35, 4.35%       08/10/49°.11       30,054,890       837,11         Rate Floor: 2.19%)       2016-F5, 1.38% <td>MRT</td> <td></td> <td></td> <td></td> <td></td> <td></td>	MRT					
SOFR + 1.95%, Rate Floor: 1.95%)         (1 Month Term           Rate Floor: 1.95%)         SOFR + 1.81%, due 01/15/39 <sup>0,3</sup> 32,500,000         31,928,799         Rate Floor: 1.70%)           P Morgan Chase         due 07/15/38 <sup>0,3</sup> 5,896,950         5,891,41           Commercial         Citigroup Commercial         Mortgage Trust           Securities Trust         2019-GC43, 0.62%         2021-NYAH, 7.27%         (WAC) due           (1 Month Term         11/10/52 <sup>0,11</sup> 217,614,461         5,780,2           SOFR + 1.95%,         2019-GC41, 1.04%         Rate Floor: 1.84%)         (WAC) due           due 06/15/38 <sup>0,33</sup> 14,350,000         12,336,171         08/10/56 <sup>0,111</sup> 102,931,162         3,761,3           2016-IP3, 3.42%         (WAC) due         (WAC) due         (WAC) due         07/10/49 <sup>0,111</sup> 27,725,696         859,3           2021-NYAH, 7.62%         2016-C2, 1.66%         (I Month Term         (WAC) due         2016-IP3, 1.33%         07/10/49 <sup>0,111</sup> 30,054,890         837,11           Rate Floor: 2.19%)         2015-GC35, 4.35%         08/10/49 <sup>0,111</sup> 30,054,890         837,11           Rate Floor: 2.19%)         2016-IP5, 1.38%         08/10/49 <sup>0,111</sup> 30,054,890         837,11           Rate Floor: 2.19%	2022-MINI, 7.28%				11,428,197	11,413,91
Rate Floor: 1.95%)         SOFR + 1.81%,           due 01/15/39 <sup>0,3</sup> 32,500,000         31,928,799         Rate Floor: 1.70%)           P Morgan Chase         due 07/15/38 <sup>0,3</sup> 5,896,950         5,891,4           Commercial         Citigroup Commercial         Mortgage Trust           Securities Trust         2019-CC43, 0.62%         2021-NYAH, 7.27%         (WAC) due           (1 Month Term         11/10/52 <sup>0,11</sup> 217,614,461         5,780,2           SOFR + 1.95%,         2019-CC41, 1.04%         Rate Floor: 1.84%)         (WAC) due           due 06/15/38 <sup>0,3</sup> 14,350,000         12,336,171         08/10/56 <sup>0,11</sup> 102,931,162         3,761,3           2016-IP3, 3.42%         2016-C2, 1.66%         (WAC) due         (WAC) due         08/15/49 <sup>0</sup> 10,290,000         8,531,324         07/10/49 <sup>0,11</sup> 27,725,696         859,3           2021-NYAH, 7.62%         2016-C2, 1.66%         (MAC) due         2015-GC35, 4.35%         2015-GC35, 4.35%         2015-GC35, 4.35%         2016-IP3, 1.33%         11/10/48 <sup>0</sup> 810,679         695,51           2016-IP3, 1.33%         8,000,000         6,604,060         (WAC) due         2016-IP5, 1.38%         2016-IP5, 1.38%         2016-IP5, 1.38%         2016-IP5, 1.38%         2016-IP5, 1.38%				<i>'</i> .		
due 01/15/39°.332,500,00031,928,799Rate Floor: 1.70%)P Morgan Chasedue 07/15/38°.35,896,9505,891,4CommercialCitigroup CommercialMortgageMortgage TrustSecurities Trust2019-CC43, 0.62%2021-NYAH, 7.27%(WAC) due(1 Month Term11/10/52°.11217,614,4615,780,2SOFR + 1.95%,2019-CC41, 1.04%Rate Floor: 1.84%)(WAC) duedue 06/15/38°.314,350,00012,336,17108/10/56°.11102,931,1623,761,32016-JP3, 3.42%2016-P4, 1.88%(WAC) due(WAC) due08/15/49°10,290,0008,531,32407/10/49°.1127,725,696859,32021-NYAH, 7.62%2016-C2, 1.66%(1 Month Term(WAC) dueSOFR + 2.30%,08/10/49°.1130,054,890837,11Rate Floor: 2.19%)2015-CG35, 4.35%due 06/15/38°.38,000,0006,604,060(WAC) due2016-JP3, 1.33%11/10/48°810,679695,51(WAC) due2016-P5, 1.38%08/15/49°.1151,698,5851,287,476(WAC) due201-BMR, 7.79%2016-GC37, 1.65%(1 Month Term(WAC) dueSOFR + 2.46%,04/10/49°.1119,004,084443,00Rate Floor: 2.35%)2015-GC35, 0.71%due 03/15/38°.319,167,91818,544,961(WAC) due				`		
P Morgan Chase         due 07/15/38 <sup>0,3</sup> 5,896,950         5,891,4           Commercial         Citigroup Commercial         Mortgage Trust         Securities Trust         2019-GC43, 0.62%         2021-NYAH, 7.27%         (WAC) due         (I Month Term         11/10/52 <sup>0,11</sup> 217,614,461         5,780,2           SOFR + 1.95%,         2019-GC41, 1.04%         Rate Floor: 1.84%)         (WAC) due         due 06/15/38 <sup>0,3</sup> 14,350,000         12,336,171         08/10/56 <sup>0,11</sup> 102,931,162         3,761,3           2016-JP3, 3.42%         2016-C2, 1.66%         (WAC) due         (WAC) due         08/15/49 <sup>0</sup> 10,290,000         8,531,324         07/10/49 <sup>0,11</sup> 27,725,696         859,3           2021-NYAH, 7.62%         2016-C2, 1.66%         (I Month Term         (WAC) due         08/10/49 <sup>0,11</sup> 27,725,696         859,3           2021-NYAH, 7.62%         2016-C2, 1.66%         (I Month Term         (WAC) due         2016-C2, 1.66%         2016-C2, 1.66%         2016-C2, 1.66%         2016-D2, 1.33%         2017-G2, 4.35%         2015-GC35, 4.35%         2015-GC35, 4.35%         2015-GC35, 4.35%         2015-GC35, 4.35%         2015-GC35, 4.35%         2016-D2, 1.38%		22 500 000	21 029 700			
Commercial         Citigroup Commercial           Mortgage         Mortgage Trust           Securities Trust         2019-GC43, 0.62%           2021-NYAH, 7.27%         (WAC) due           (1 Month Term         11/10/52°.11         217,614,461         5,780,2           SOFR + 1.95%,         2019-GC41, 1.04%         84         64           due 06/15/38°.3         14,350,000         12,336,171         08/10/56°.11         102,931,162         3,761,31           2016-JP3, 3.42%         2016-P4, 1.88%         (WAC) due         08/10/49°.11         27,725,696         859,31           2021-NYAH, 7.62%         2016-C2, 1.66%         (1 Month Term         (WAC) due         08/10/49°.11         30,054,890         837,11           Rate Floor: 2.19%)         2015-GC35, 4.35%         due 06/15/38°.3         8,000,000         6,604,060         (WAC) due         2016-P5, 1.38%         08/10/49°.11         30,054,890         837,11           Rate Floor: 2.19%)         2015-GC35, 4.35%         2016-P5, 1.38%         08/10/49°.11         30,054,890         837,11           Rate Floor: 2.19%)         2016-C2, 1.66%         11/10/48°         810,679         695,55           (WAC) due         2016-P5, 1.38%         08/10/49°.11         30,054,890         837,11		32,500,000	31,928,799		5 806 050	5 901 1
Mortgage       Mortgage Trust         Securities Trust       2019-CC43, 0.62%         2021-NYAH, 7.27%       (WAC) due         (1 Month Term       11/10/52°.11       217,614,461       5,780,2         SOFR + 1.95%,       2019-GC41, 1.04%       8       8       6         Rate Floor: 1.84%)       (WAC) due       102,931,162       3,761,3       2016-IP3, 3.42%       2016-P4, 1.88%       3       3,761,3         2016-IP3, 3.42%       2016-VA, 1.88%       (WAC) due       08/15/49°       10,290,000       8,531,324       07/10/49°.11       27,725,696       859,3         2021-NYAH, 7.62%       2016-C2, 1.66%       (I Month Term       (WAC) due       08/10/49°.11       27,725,696       859,3         2021-NYAH, 7.62%       2016-C2, 1.66%       (I Month Term       (WAC) due       08/10/49°.11       30,054,890       837,11         Rate Floor: 2.19%)       2015-GC35, 4.35%       08/10/49°.11       30,054,890       837,11         Rate Floor: 2.19%)       2016-P5, 1.38%       08/10/49°.11       24,713,412       623,0         02016-JP3, 1.33%       1,287,476       (WAC) due       2016-P5, 1.38%       08/10/49°.11       24,713,412       623,0         0201-BMR, 7.79%       2016-GC37, 1.65%       04/10/49°.11       24,7	0				3,890,930	3,091,42
Securities Trust         2019-CC43, 0.62%           2021-NYAH, 7.27%         (WAC) due           (1 Month Term         11/10/52°,11         217,614,461         5,780,2           SOFR + 1.95%,         2019-GC41, 1.04%         Rate Floor: 1.84%)         (WAC) due         102,931,162         3,761,3           2016-JP3, 3.42%         2016-P4, 1.88%         (WAC) due         3,761,3         2016-Q41, 1.04%         3,761,3           2011-NYAH, 7.62%         2016-C2, 1.66%         (WAC) due         08/15/49°         10,290,000         8,531,324         07/10/49°,11         27,725,696         859,3           2021-NYAH, 7.62%         2016-C2, 1.66%         (WAC) due         30,054,890         837,11           Rate Floor: 2.19%)         2015-GC35, 4.35%         08/10/49°,11         30,054,890         837,11           Rate Floor: 2.19%)         2016-P5, 1.38%         08/10/49°,11         30,054,890         837,11           Q16-JP3, 1.33%         1,128,476         (WAC) due         2016-P5, 1.38%         08/10/49°,11         24,713,412         623,0           2021-BMR, 7.79%         2016-GC37, 1.65%         10/10/49°,11         24,713,412         623,0           2016-JP3, 1.33%         1,287,476         (WAC) due         24,713,412         623,0           2021-B				•		
2021-NYAH, 7.27%         (WAC) due           (1 Month Term         11/10/52°.11         217,614,461         5,780,2           SOFR + 1.95%,         2019-GC41, 1.04%         Rate Floor: 1.84%)         (WAC) due         08/10/56°.11         102,931,162         3,761,3           2016-JP3, 3.42%         2016-P4, 1.88%         (WAC) due         08/15/49°         10,290,000         8,531,324         07/10/49°.11         27,725,696         859,3           2021-NYAH, 7.62%         2016-C2, 1.66%         (I Month Term         (WAC) due         08/10/49°.11         30,054,890         837,11           Rate Floor: 2.19%)         2015-GC35, 4.35%         08/10/49°.11         30,054,890         837,11           Rate Floor: 2.19%)         2015-GC35, 4.35%         08/10/49°.11         30,054,890         837,11           Rate Floor: 2.19%)         2015-GC35, 4.35%         08/10/49°.11         30,054,890         837,11           Que 06/15/38°.3         8,000,000         6,604,060         (WAC) due         2016-55, 1.38%         08/15/49°.11         30,054,890         837,11           Que 06/15/38°.3         8,000,000         6,604,060         (WAC) due         2016-55, 1.38%         08/10/49°.11         24,713,412         623,0           Qui 10/149°.11         51,698,585         1,287,476 <td>00</td> <td></td> <td></td> <td>00</td> <td></td> <td></td>	00			00		
SOFR + 1.95%,         2019-GC41, 1.04%           Rate Floor: 1.84%)         (WAC) due           due 06/15/38 <sup>3,3</sup> 14,350,000         12,336,171         08/10/56 <sup>3,11</sup> 102,931,162         3,761,3           2016-JP3, 3.42%         2016-P4, 1.88%         (WAC) due         08/15/49 <sup>3</sup> 10,290,000         8,531,324         07/10/49 <sup>5,11</sup> 27,725,696         859,3           2021-NYAH, 7.62%         2016-C2, 1.66%         (1 Month Term         (WAC) due         08/10/49 <sup>9,11</sup> 30,054,890         837,11           Rate Floor: 2.19%)         2015-GC35, 4.35%         08/10/49 <sup>9,11</sup> 30,054,890         837,11           Rate Floor: 2.19%)         2015-GC35, 4.35%         08/10/49 <sup>9,111</sup> 30,054,890         837,11           Que 06/15/38 <sup>3,3</sup> 8,000,000         6,604,060         (WAC) due         2016-55, 1.38%         08/13/49 <sup>9,111</sup> 30,054,890         837,11           Que 06/15/38 <sup>3,3</sup> 8,000,000         6,604,060         (WAC) due         2016-55, 1.38%         08/13/49 <sup>9,111</sup> 30,054,890         837,11           Que 06/15/38 <sup>9,3</sup> 8,000,000         6,604,060         (WAC) due         2016-55, 1.38%         08/10/49 <sup>9,11</sup> 24,713,412         623,0           Quo 1/15/49 <sup>9,111</sup> 51,698,585	2021-NYAH, 7.27%			,		
Rate Floor: 1.84%)       (WAC) due         due 06/15/38 <sup>0,3</sup> 14,350,000       12,336,171       08/10/56 <sup>0,11</sup> 102,931,162       3,761,3         2016-JP3, 3.42%       2016-P4, 1.88%       (WAC) due       (WAC) due       08/15/49 <sup>0</sup> 10,290,000       8,531,324       07/10/49 <sup>0,11</sup> 27,725,696       859,3         2021-NYAH, 7.62%       2016-C2, 1.66%       (I Month Term       (WAC) due       08/10/49 <sup>0,11</sup> 30,054,890       837,11         Rate Floor: 2.19%)       2015-GC35, 4.35%       08/10/49 <sup>0,11</sup> 30,054,890       837,11         Rate Floor: 2.19%)       2015-GC35, 4.35%       08/10/49 <sup>0,11</sup> 30,054,890       837,11         Rate Floor: 2.19%)       2016-DC3, 1.65%       08/10/49 <sup>0,11</sup> 30,054,890       837,11         Gue 06/15/38 <sup>0,3</sup> 8,000,000       6,604,060       (WAC) due       08/10/49 <sup>0,11</sup> 30,054,890       837,11         Gue 06/15/38 <sup>0,33</sup> 8,000,000       6,604,060       (WAC) due       08/10/49 <sup>0,11</sup> 30,054,890       837,11         Older 06/15/38 <sup>0,33</sup> 8,000,000       6,604,060       (WAC) due       2016-FS, 1.38%       08/10,679       695,51         (WAC) due       2016-PS, 1.38%       10/10/49 <sup>0,111</sup> 24,713,412       623,01	(1 Month Term			11/10/52 <sup>¢,11</sup>	217,614,461	5,780,25
due 06/15/38 $^{\circ,3}$ 14,350,00012,336,17108/10/56 $^{\circ,11}$ 102,931,1623,761,32016-JP3, 3.42%2016-P4, 1.88%(WAC) due08/15/49 $^{\circ}$ 10,290,0008,531,32407/10/49 $^{\circ,11}$ 27,725,696859,32021-NYAH, 7.62%2016-C2, 1.66%(I Month Term(WAC) due08/10/49 $^{\circ,11}$ 30,054,890837,112016-JP3, 1.33%08/10/49 $^{\circ,11}$ 30,054,890837,112015-GC35, 4.35%80,000,0006,604,060(WAC) due2016-JP3, 1.33%11/10/48 $^{\circ}$ 810,679695,5196,5596	SOFR + 1.95%,			2019-GC41, 1.04%		
2016-JP3, 3.42%2016-P4, 1.88%(WAC) due(WAC) due $08/15/49^{\circ}$ 10,290,000 $8,531,324$ $07/10/49^{\circ,11}$ $27,725,696$ $859,31$ $2021$ -NYAH, 7.62% $2016-C2, 1.66\%$ (1 Month Term(WAC) dueSOFR + 2.30%, $08/10/49^{\circ,11}$ $30,054,890$ $837,11$ Rate Floor: 2.19%) $2015$ -GC35, 4.35%due 06/15/38^{\circ,3} $8,000,000$ $6,604,060$ (WAC) due2016-JP3, 1.33% $11/10/48^{\circ}$ $810,679$ $695,51$ (WAC) due $2016-P5, 1.38\%$ $08/15/49^{\circ,11}$ $51,698,585$ $1,287,476$ (WAC) due $10/10/49^{\circ,11}$ $24,713,412$ $623,0$ $2021$ -BMR, 7.79% $2016$ -GC37, 1.65%(1 Month Term(I Month Term(WAC) dueSOFR + 2.46%, $04/10/49^{\circ,11}$ $8,544,961$ (WAC) due $40,715/38^{\circ,3}$ $19,167,918$ $18,544,961$ (WAC) due	, , ,					
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		14,350,000	12,336,171	08/10/56 <sup>¢,11</sup>	102,931,162	3,761,31
$\begin{array}{cccccccccccccccccccccccccccccccccccc$						
2021-NYAH, 7.62%       2016-C2, 1.66%         (1 Month Term       (WAC) due         SOFR + 2.30%,       08/10/49 <sup>0,11</sup> Rate Floor: 2.19%)       2015-GC35, 4.35%         due 06/15/38 <sup>0,3</sup> 8,000,000         6,604,060       (WAC) due         2016-JP3, 1.33%       11/10/48 <sup>0</sup> 08/10/49 <sup>0,11</sup> 51,698,585         08/15/49 <sup>0,11</sup> 51,698,585         1,287,476       (WAC) due         08/15/49 <sup>0,11</sup> 51,698,585         1,287,476       (WAC) due         08/15/49 <sup>0,11</sup> 51,698,585         1,287,476       (WAC) due         2021-BMR, 7.79%       2016-GC37, 1.65%         (1 Month Term       (WAC) due         SOFR + 2.46%,       04/10/49 <sup>0,11</sup> 19,004,084       443,00         Rate Floor: 2.35%)       2015-GC35, 0.71%         due 03/15/38 <sup>0,33</sup> 19,167,918       18,544,961	· · ·	70 200 000	0 533 334		27 725 606	050.25
(1 Month Term       (WAC) due         SOFR + 2.30%,       08/10/49 <sup>0,11</sup> 30,054,890       837,11         Rate Floor: 2.19%)       2015-GC35, 4.35%       0         due 06/15/38 <sup>0,3</sup> 8,000,000       6,604,060       (WAC) due         2016-JP3, 1.33%       11/10/48 <sup>0</sup> 810,679       695,51         (WAC) due       2016-P5, 1.38%       08/15/49 <sup>0,11</sup> 51,698,585       1,287,476       (WAC) due         08/15/49 <sup>0,11</sup> 51,698,585       1,287,476       (WAC) due       24,713,412       623,0         2021-BMR, 7.79%       2016-GC37, 1.65%       04/10/49 <sup>0,11</sup> 24,713,412       623,0         2021-BMR, 7.79%       2016-GC37, 1.65%       04/10/49 <sup>0,11</sup> 19,004,084       443,0         Rate Floor: 2.35%)       2015-GC35, 0.71%       04/10/49 <sup>0,11</sup> 19,004,084       443,0         Rate Floor: 2.35%)       2015-GC35, 0.71%       04/02       04/10/49 <sup>0,11</sup> 19,004,084       443,0	, ,	10,290,000	8,531,324	, ,	27,725,696	859,35
SOFR + 2.30%,         08/10/49 <sup>0,11</sup> 30,054,890         837,11           Rate Floor: 2.19%)         2015-GC35, 4.35%         2015-GC35, 4.35%         2015-GC35, 4.35%           due 06/15/38 <sup>0,3</sup> 8,000,000         6,604,060         (WAC) due         2016-193, 1.33%         810,679         695,51           (WAC) due         2016-JP3, 1.33%         11/10/48 <sup>0</sup> 810,679         695,51           (WAC) due         2016-P5, 1.38%         08/15/49 <sup>0,11</sup> 51,698,585         1,287,476         (WAC) due           08/15/49 <sup>0,11</sup> 51,698,585         1,287,476         (WAC) due         24,713,412         623,0           2021-BMR, 7.79%         2016-GC37, 1.65%         (1 Month Term         (WAC) due         50FR + 2.46%,         04/10/49 <sup>0,11</sup> 19,004,084         443,01           Rate Floor: 2.35%)         2015-GC35, 0.71%         04/03/15/38 <sup>0,33</sup> 19,167,918         18,544,961         (WAC) due						
Rate Floor: 2.19%)       2015-GC35, 4.35%         due 06/15/38 <sup>6,3</sup> 8,000,000       6,604,060       (WAC) due         2016-JP3, 1.33%       11/10/48 <sup>6</sup> 810,679       695,51         (WAC) due       2016-P5, 1.38%       08/15/49 <sup>6,11</sup> 51,698,585       1,287,476       (WAC) due         ife Mortgage Trust       10/10/49 <sup>6,11</sup> 24,713,412       623,0         2021-BMR, 7.79%       2016-GC37, 1.65%       (1 Month Term       (WAC) due         SOFR + 2.46%,       04/10/49 <sup>6,11</sup> 19,004,084       443,01         Rate Floor: 2.35%)       2015-GC35, 0.71%       due 03/15/38 <sup>6,3</sup> 19,167,918       18,544,961       (WAC) due	``				30 054 890	837 10
due 06/15/38 <sup>6,3</sup> 8,000,000       6,604,060       (WAC) due         2016-JP3, 1.33%       11/10/48 <sup>6</sup> 810,679       695,51         (WAC) due       2016-P5, 1.38%       08/15/49 <sup>6,11</sup> 51,698,585       1,287,476       (WAC) due         ife Mortgage Trust       10/10/49 <sup>6,11</sup> 24,713,412       623,0         2021-BMR, 7.79%       2016-GC37, 1.65%       (1 Month Term       (WAC) due         SOFR + 2.46%,       04/10/49 <sup>6,11</sup> 19,004,084       443,01         Rate Floor: 2.35%)       2015-GC35, 0.71%       due 03/15/38 <sup>6,3</sup> 19,167,918       18,544,961       (WAC) due	,				30,034,890	057,10
2016-JP3, 1.33%       11/10/48°       810,679       695,51         (WAC) due       2016-P5, 1.38%       08/15/49°.11       51,698,585       1,287,476       (WAC) due         ife Mortgage Trust       10/10/49°.11       24,713,412       623,0         2021-BMR, 7.79%       2016-GC37, 1.65%       (1 Month Term       (WAC) due         SOFR + 2.46%,       04/10/49°.11       19,004,084       443,02         Rate Floor: 2.35%)       2015-GC35, 0.71%       due 03/15/38°.3       19,167,918       18,544,961       (WAC) due		8.000.000	6,604,060			
(WAC) due         2016-P5, 1.38%           08/15/49 <sup>6,11</sup> 51,698,585         1,287,476         (WAC) due           ife Mortgage Trust         10/10/49 <sup>6,11</sup> 24,713,412         623,0           2021-BMR, 7.79%         2016-GC37, 1.65%         (I Month Term         (WAC) due           SOFR + 2.46%,         04/10/49 <sup>6,11</sup> 19,004,084         443,0           Rate Floor: 2.35%)         2015-GC35, 0.71%         due 03/15/38 <sup>6,3</sup> 19,167,918         18,544,961         (WAC) due		-,,	-,	· · ·	810,679	695,50
ife Mortgage Trust         10/10/49 <sup>6,11</sup> 24,713,412         623,0           2021-BMR, 7.79%         2016-GC37, 1.65%         623,0           (1 Month Term         (WAC) due         623,0           SOFR + 2.46%,         04/10/49 <sup>6,11</sup> 19,004,084         443,0           Rate Floor: 2.35%)         2015-GC35, 0.71%         623,0           due 03/15/38 <sup>6,3</sup> 19,167,918         18,544,961         (WAC) due					,	,
2021-BMR, 7.79%         2016-GC37, 1.65%           (1 Month Term         (WAC) due           SOFR + 2.46%,         04/10/49 <sup>0,11</sup> 19,004,084         443,02           Rate Floor: 2.35%)         2015-GC35, 0.71%         443,02           due 03/15/38 <sup>0,3</sup> 19,167,918         18,544,961         (WAC) due	08/15/49 <sup>¢,11</sup>	51,698,585	1,287,476	(WAC) due		
(1 Month Term (WAC) due SOFR + 2.46%, 04/10/49 <sup>0,11</sup> 19,004,084 443,0 Rate Floor: 2.35%) 2015-GC35, 0.71% due 03/15/38 <sup>0,3</sup> 19,167,918 18,544,961 (WAC) due	ife Mortgage Trust			10/10/49 <sup>¢,11</sup>	24,713,412	623,05
SOFR + 2.46%, 04/10/49 <sup>0,11</sup> 19,004,084 443,0 Rate Floor: 2.35%) 2015-GC35, 0.71% due 03/15/38 <sup>0,3</sup> 19,167,918 18,544,961 (WAC) due	2021-BMR, 7.79%			2016-GC37, 1.65%		
Rate Floor: 2.35%) 2015-GC35, 0.71% due 03/15/38 <sup>0,3</sup> 19,167,918 18,544,961 (WAC) due				· / · · · ·		
due 03/15/38 <sup>¢,3</sup> 19,167,918 18,544,961 (WAC) due				, ,	19,004,084	443,02
	· · · · ·	10 1/7 010	10 544 063			
	aue 03/15/38°,3	19,167,918	18,544,961	(WAC) due 11/10/48 <sup>¢,11</sup>	27,630,829	226,09

	Face Αμουντ~	VALUE		Face Amount~	VALUE
<u> </u>	AMOUNT	TALOL		AMOONT	TALUL
2016-C3, 0.98%			2019-GC42, 0.82%		
(WAC) due			(WAC) due		
11/15/49 <sup>¢,11</sup>	9,780,596	\$ 195,778	09/10/52 <sup>¢,11</sup>	64,932,117	\$ 2,210,088
2015-GC29, 1.01%			2017-GS6, 1.01%		
(WAC) due			(WAC) due		
04/10/48 <sup>¢,11</sup>	17,939,218	123,657	05/10/50 <sup>¢,11</sup>	40,671,060	1,020,063
GS Mortgage Securities	,,	-,	2017-GS6, 3.87%	-,,	,,
Corporation Trust			due 05/10/50	521,000	454,585
2020-UPTN, 3.25%			2015-GC28, 0.96%	,	- /
(WAC) due			(WAC) due		
02/10/37 <sup>¢,3</sup>	5,350,000	4,978,972	02/10/48 <sup>¢,11</sup>	14,333,582	54,620
2020-DUNE, 6.95%	-,,	.,	Wells Fargo	.,,	• .,•=•
(1 Month Term			Commercial		
SOFR + 1.61%,			Mortgage Trust		
Rate Floor: 1.35%)			2017-C38, 0.93%		
due 12/15/36 <sup>¢,3</sup>	3,750,000	3,701,294	(WAC) due		
2020-DUNE, 7.50%	-,,	-,,	07/15/50 <sup>¢,11</sup>	63,236,640	1,434,504
(1 Month Term			2016-BNK1, 1.71%	,,	.,
SOFR + 2.16%,			(WAC) due		
Rate Floor: 1.90%)			08/15/49 <sup>¢,11</sup>	34,005,464	973,553
due 12/15/36 <sup>¢,3</sup>	1,000,000	972,874	2017-RB1, 1.19%	- ,, -	· · · <b>,</b> · · ·
BENCHMARK	,,		(WAC) due		
Mortgage Trust			03/15/50 <sup>¢,11</sup>	32,613,018	895,550
2020-IG3, 3.13%			2017-C42, 0.86%	,,	,
(WAC) due			(WAC) due		
09/15/48 <sup>¢,3</sup>	5,232,000	2,962,507	12/15/50 <sup>¢,11</sup>	33,614,727	875,502
2019-B14, 0.77%	-, - ,	,,	2016-C35, 1.88%		,
(WAC) due			(WAC) due		
12/15/62 <sup>¢,11</sup>	107,831,557	2,702,345	07/15/48 <sup>¢,11</sup>	21,457,647	675,783
2018-B2, 0.45%			2017-RC1, 1.38%		,
(WAC) due			(WAC) due		
02/15/51 <sup>¢,11</sup>	98,319,873	1,215,499	01/15/60 <sup>¢,11</sup>	16,205,973	531,271
2018-B6, 4.59%			2015-NXS4, 1.01%		,
(WAC) due			(WAC) due		
10/10/51 <sup>¢</sup>	750,000	682,630	12/15/48 <sup>¢,11</sup>	36,540,923	450,396
2018-B6, 0.40%			2016-NXS5, 1.40%		
(WAC) due			(WAC) due		
10/10/51 <sup>¢,11</sup>	58,753,916	682,544	01/15/59 <sup>¢,11</sup>	19,876,173	397,150
GS Mortgage			2015-P2, 0.92%		
Securities Trust			(WAC) due		
2020-GC45, 0.66%			12/15/48 <sup>¢,11</sup>	21,592,131	262,148
(WAC) due			2015-C30, 0.87%		
02/13/53 <sup>¢,11</sup>	151,644,404	4,217,610	(WAC) due		
			09/15/58 <sup>¢,11</sup>	27,779,176	

	Face Amount~	VALUE		Face Amount~	VALUE
2016-C37, 0.78%			BANK		
(WAC) due			2020-BN25, 0.44%		
12/15/49 <sup>¢,11</sup>	10,305,714	\$ 160,531	(WAC) due		
2015-NXS1, 1.06%			01/15/63 <sup>¢,11</sup>	140,000,000	\$ 3,086,384
(WAC) due			2017-BNK6, 0.77%		
05/15/48 <sup>¢,11</sup>	7,337,271	39,154	(WAC) due		
DBGS Mortgage Trust			07/15/60 <sup>¢,11</sup>	37,919,783	714,727
2018-C1, 4.65%			2017-BNK4, 1.34%		
(WAC) due			(WAC) due		
10/15/51°	7,588,000	6,890,772	05/15/50 <sup>¢,11</sup>	10,558,893	333,362
JPMDB Commercial			CSAIL Commercial		
Mortgage			Mortgage Trust		
Securities Trust			2019-C15, 0.99%		
2017-C7, 0.83%			(WAC) due		
(WAC) due			03/15/52 <sup>¢,11</sup>	85,989,532	3,287,689
10/15/50 <sup>¢,11</sup>	123,357,904	2,677,286	2016-C6, 1.86%		
2016-C4, 3.64%			(WAC) due		
(WAC) due			01/15/49 <sup>¢,11</sup>	4,749,664	127,917
12/15/49 <sup>¢</sup>	2,650,000	2,307,389	2015-C1, 0.80%		
2016-C4, 0.70%			(WAC) due		
(WAC) due			04/15/50 <sup>¢,11</sup>	48,400,794	127,299
12/15/49 <sup>¢,11</sup>	72,312,893	1,061,163	UBS Commercial		
2016-C2, 1.48%			Mortgage Trust		
(WAC) due			2017-C2, 1.07%		
06/15/49 <sup>¢,11</sup>	22,869,964	512,399	(WAC) due		
2017-C5, 0.87%			08/15/50 <sup>¢,11</sup>	38,075,312	1,062,214
(WAC) due			2017-C5, 1.07%		
03/15/50 <sup>¢,11</sup>	7,286,548	133,182	(WAC) due		
COMM Mortgage Trust			11/15/50 <sup>¢,11</sup>	41,494,828	1,040,001
2018-COR3, 0.43%			CD Mortgage Trust		
(WAC) due			2017-CD6, 0.87%		
05/10/51 <sup>¢,11</sup>	195,010,606	2,996,143	(WAC) due		
2015-CR26, 0.89%			11/13/50 <sup>¢,11</sup>	40,117,803	854,028
(WAC) due			2016-CD1, 1.37%		
10/10/48 <sup>¢,11</sup>	74,402,900	652,365	(WAC) due		
2015-CR27, 0.90%			08/10/49 <sup>¢,11</sup>	28,721,082	616,392
(WAC) due			2016-CD2, 0.56%		
10/10/48 <sup>¢,11</sup>	24,719,238	246,883	(WAC) due		
2015-CR24, 0.69%			11/10/49 <sup>¢,11</sup>	29,393,717	296,541
(WAC) due			BBCMS Mortgage Trust		
08/10/48 <sup>¢,11</sup>	38,123,265	245,369	2018-C2, 0.75%		
2015-CR23, 0.84%			(WAC) due		
(WAC) due			12/15/51 <sup>¢,11</sup>	56,839,098	1,576,620
05/10/48 <sup>¢,11</sup>	34,540,284	222,236			
	5 .,5 .0,201	,0			

	Face Amount~	VALUE		Face Amount~	VALUE
	AMOUNT	VALUE		AMOUNT	VALUE
CD Commercial			JPMBB Commercial		
Mortgage Trust			Mortgage		
2017-CD4, 1.22%			Securities Trust		
(WAC) due			2015-C27, 1.14%		
05/10/50 <sup>¢,11</sup>	25,180,472	\$ 711,044	(WAC) due		
2017-CD3, 0.95%			02/15/48 <sup>¢,11</sup>	63,532,096	\$ 323,956
(WAC) due			Morgan Stanley		
02/10/50 <sup>\$,11</sup>	31,154,343	626,872	Capital I Trust		
CGMS Commercial			2016-UBS9, 4.59%		
Mortgage Trust			(WAC) due		
2017-B1, 0.73%			03/15/49 <sup>◊</sup>	275,000	253,462
(WAC) due			SG Commercial		, -
08/15/50 <sup>¢,11</sup>	58,219,897	1,171,751	Mortgage		
JPMCC Commercial	50,215,057	.,,	Securities Trust		
Mortgage			2016-C5, 1.86%		
Securities Trust			(WAC) due		
2017-JP6, 1.02%			10/10/48 <sup>¢,11</sup>	4,851,070	136,923
(WAC) due					
07/15/50 <sup>¢,11</sup>	47,066,092	1,053,603	Total Commercial Mortga	ge-	202 000 200
Morgan Stanley Bank	47,000,052	1,055,005	Backed Securities		301,068,160
of America Merrill			MILITARY HOUSING - 0.8	3%	
Lynch Trust			Freddie Mac Military		
/			Housing Bonds		
2015-C27, 0.85% (WAC) due			Resecuritization		
12/15/47 <sup>¢,11</sup>	(0 (79 (2))	100 200	Trust Certificates		
	60,678,635	486,388	2015-R1, 5.00%		
2014-C18, 4.00%	F2F 2CF	205 415	(WAC) due		
due 08/15/31	525,365	395,415	11/25/55 <sup>¢,†††,3</sup>	68,661,981	60,401,285
CFCRE Commercial			2015-R1, 4.44%	00,001,001	00,401,205
Mortgage Trust			(WAC) due		
2016-C3, 0.98%			11/25/52 <sup>¢,†††,3</sup>	8,785,489	7,962,854
(WAC) due	12 107 (20	F(1 710	2015-R1, 4.31%	0,705,705	7,502,054
01/10/48 <sup>¢,11</sup>	42,487,628	561,712	(WAC) due		
Bank of America Merrill			10/25/52 <sup>¢,†††,3</sup>	2,538,365	2,170,513
Lynch Commercial			, ,	2,338,303	2,170,313
Mortgage Trust			Freddie Mac Military		
2017-BNK3, 1.01%			Housing Bonds Resecuritization		
(WAC) due					
02/15/50 <sup>¢,11</sup>	20,922,419	473,805	Trust Certificates		
2016-UB10, 1.73%			2015-R1, 5.00%		
(WAC) due			(WAC) due	41 664 965	22 001 505
07/15/49 <sup>¢,11</sup>	1,533,378	37,880	11/25/55 <sup>¢,3</sup>	41,664,865	33,081,595
DBJPM Mortgage Trust			2015-R1, 0.70%		
2017-C6, 0.91%			(WAC) due	165 706 669	10 (01 -00
(WAC) due			11/25/55 <sup>\$,3,11</sup>	165,786,983	10,491,730
06/10/50 <sup>¢,11</sup>	20,015,232	415,640			

	Face			Face	
	Αμουντ~	VALUE		Amount~	VALU
2015-R1, 4.44%			2021-FL3 AS, 7.24%		
(WAC) due			(1 Month Term		
11/25/52 <sup>¢,3</sup>	11,926,763	\$ 9,830,028	SOFR + 1.91%,		
2015-R1, 4.31%			Rate Floor: 1.91%)		
(WAC) due			due 11/15/38 <sup>¢,3</sup>	37,152,000	\$ 35,734,948
10/25/52 <sup>¢,3</sup>	10,614,981	7,947,803	2021-FL3 B, 7.64%		
Capmark Military			(1 Month Term		
Housing Trust			SOFR + 2.31%,		
2006-RILY, 6.15%			Rate Floor: 2.31%)		
due 07/10/51 <sup>†††,3</sup>	12,450,917	11,247,914	due 11/15/38 <sup>¢,3</sup>	21,450,000	20,661,071
2007-AETC, 5.75%			2021-FL2 B, 7.34%		
due 02/10/52 <sup>†††,3</sup>	7,080,383	6,236,059	(1 Month Term		
2006-RILY, 5.81% (1			SOFR + 2.01%,		
Month Term SOFR			Rate Floor: 2.01%)		
+ 0.37%, Rate			due 12/13/38 <sup>¢,3</sup>	400,000	382,115
Floor: 0.37%) due			Palmer Square Loan		
07/10/51 <sup>¢,†††,3</sup>	6,703,434	4,424,229	Funding Ltd.		
2007-ROBS, 6.06%			2022-1A A2, 6.92%		
due 10/10/52 <sup>†††,3</sup>	4,484,275	4,042,496	(3 Month Term		
2007-AET2, 6.06%			SOFR + 1.60%,		
due 10/10/52 <sup>†††,3</sup>	2,945,901	2,845,951	Rate Floor: 1.60%)		
GMAC Commercial			due 04/15/30 <sup>¢,3</sup>	23,000,000	22,974,647
Mortgage			2021-3A B, 7.33%		
Asset Corp.			(3 Month Term		
2007-HCKM, 6.11%			SOFR + 2.01%,		
due 08/10/52 <sup>†††,3</sup>	21,282,139	20,658,226	Rate Floor: 2.01%)		
2005-DRUM, 5.47%			due 07/20/29 <sup>¢,3</sup>	22,500,000	22,524,172
due 05/10/50 <sup>†††,3</sup>	4,307,329	3,836,637	2023-2A A2, 7.65% (3		
2005-BLIS, 5.25%			Month Term SOFR		
due 07/10/50 <sup>†††,3</sup>	2,500,000	2,066,280	+ 2.30%, Rate		
Total Military Housing		187,243,600	Floor: 2.30%)		
			due 01/25/32 <sup>¢,3</sup>	19,500,000	19,500,739
Total Collateralized Mortg	age Obligation		2024-3A BR, 7.32% (3		
(Cost \$5,549,371,220)		5,221,618,306	Month Term SOFR		
ASSET-BACKED SECURITI	ES <sup>††</sup> - 21.4%		+ 2.00%, Rate		
COLLATERALIZED LOAN	OBLIGATIONS	- 13.1%	Floor: 2.00%)	16 050 000	16 000 770
LCCM Trust			due 04/15/31 <sup>¢,3</sup>	16,050,000	16,033,773
2021-FL3 A, 6.89%			2023-1A B, 8.12% (3		
(1 Month Term			Month Term SOFR		
SOFR + 1.56%,			+ 2.80%, Rate		
Rate Floor: 1.56%)			Floor: 2.80%)		
due 11/15/38 <sup>¢,3</sup>	97,429,966	96,063,316	due 07/20/31 <sup>¢,3</sup>	15,250,000	15,260,673
aue 11/15/50	57, 125,500	50,005,510			

	Face			Face	
	Αμουντ~	VALUE		Αμουντ~	VALUE
2023-2A B, 8.05% (3 Month Term			2020-FL3 C, 7.99% (1 Month Term		
SOFR + 2.70%, Rate Floor: 2.70%) due 01/25/32 <sup>0,3</sup> 2021-2A B, 6.98% (3 Month Term	11,750,000	\$ 11,742,984	SOFR + 2.66%, Rate Floor: 2.66%) due 11/15/37 <sup>6,3</sup> 2020-FL3 B, 7.59% (1 Month Term	16,327,000	\$ 14,166,014
SOFR + 1.66%, Rate Floor: 1.66%) due 05/20/29 <sup>9,3</sup> 2021-1A B, 7.38% (3 Month Term	10,500,000	10,499,805	SOFR + 2.26%, Rate Floor: 2.26%) due 11/15/37 <sup>0,3</sup> 2020-FL2 AS, 6.59% (1 Month Term	10,600,000	9,766,910
SOFR + 2.06%, Rate Floor: 2.06%) due 04/20/29 <sup>\$,3</sup> 2023-4A B, 8.07%	7,100,000	7,105,537	SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 <sup>¢,3</sup> 2020-FL2 C, 7.09%	6,008,500	5,664,966
(3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/24/31 <sup>0,3</sup> 2021-2A C, 7.98%	7,050,000	7,056,490	(1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38 <sup>¢,3</sup> Cerberus Loan	5,360,000	4,718,537
(3 Month Term SOFR + 2.66%, Rate Floor: 2.66%) due 05/20/29 <sup>¢,3</sup> BXMT Ltd.	7,000,000	6,935,940	Funding XXXII, LP 2021-2A A, 7.20% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%)		
2020-FL2 A, 6.34% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38 <sup>\$,3</sup>	38,620,164	37,075,357	due 04/22/33 <sup>°,3</sup> 2021-2A C, 8.43% (3 Month Term SOFR + 3.11%, Rate Floor: 3.11%)	65,000,000	64,772,637
2020-FL3 AS, 7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37 <sup>6,3</sup>	23,550,000	22,206,423	due 04/22/33 <sup>°,3</sup> 2021-2A B, 7.48% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%)	20,925,000	20,614,517
2020-FL2 B, 6.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%)	25,550,000		due 04/22/33 <sup>6,3</sup> Golub Capital Partners CLO 33M Ltd. 2021-33A AR2, 7.45%	19,200,000	19,086,117
due 02/15/38 <sup>◇,3</sup>	16,000,000	14,587,490	(3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33 <sup>°,3</sup>	105,004,127	104,380,150

	Face Amount~	VALUE		Face Amount~	VALUE
Woodmont Trust			2021-CRE6 C, 7.74%		
2020-7A A1A, 7.48%			(1 Month Term		
(3 Month Term			SOFR + 2.41%,		
SOFR + 2.16%,			Rate Floor: 2.30%)		
Rate Floor: 1.90%)			due 11/15/38 <sup>¢,3</sup>	22,825,000	\$ 21,952,558
due 01/15/32 <sup>¢,3</sup>	83,000,000	\$ 83,297,746	2021-CRE5 D, 8.44%		
2020-7A B, 8.18% (3			(1 Month Term		
Month Term SOFR			SOFR + 3.11%,		
+ 2.86%, Rate			Rate Floor: 3.11%)		
Floor: 2.60%)			due 07/15/36 <sup>¢,3</sup>	14,350,000	13,501,492
due 01/15/32 <sup>¢,3</sup>	13,500,000	13,626,239	2021-CRE5 A, 6.74%		
2020-7A A2, 7.83%			(1 Month Term		
(3 Month Term			SOFR + 1.41%,		
SOFR + 2.51%,			Rate Floor: 1.41%)		
Rate Floor: 2.25%)			due 07/15/36 <sup>¢,3</sup>	10,644,219	10,591,408
due 01/15/32 <sup>¢,3</sup>	7,000,000	7,075,860	GoldenTree Loan		
HERA Commercial			Management		
Mortgage Ltd.			US CLO 1 Ltd.		
2021-FL1 B, 7.03%			2024-9A BR, due		
(1 Month Term			04/20/37 <sup>¢,3</sup>	47,450,000	47,450,000
SOFR + 1.71%,			2021-9A B, 7.08%		
Rate Floor: 1.60%)			(3 Month Term		
due 02/18/38 <sup>¢,3</sup>	49,562,000	47,741,419	SOFR + 1.76%,		
2021-FL1 AS, 6.73%			Rate Floor: 1.50%)		
(1 Month Term			due 01/20/33 <sup>¢,3</sup>	35,900,000	35,900,000
SOFR + 1.41%,			2021-9A C, 7.38%		
Rate Floor: 1.30%)			(3 Month Term		
due 02/18/38 <sup>¢,3</sup>	28,000,000	27,071,912	SOFR + 2.06%,		
2021-FL1 C, 7.38%			Rate Floor: 1.80%)		
(1 Month Term			due 01/20/33 <sup>¢,3</sup>	4,900,000	4,854,737
SOFR + 2.06%,			Cerberus Loan		
Rate Floor: 1.95%)			Funding XLV LLC		
due 02/18/38 <sup>¢,3</sup>	19,200,000	18,203,672	2024-1A A, 7.29%		
2021-FL1 A, 6.48%			(3 Month Term		
(1 Month Term			SOFR + 1.90%,		
SOFR + 1.16%,			Rate Floor: 1.90%)		
Rate Floor: 1.05%)			due 04/15/36 <sup>◇,3</sup>	75,250,000	75,262,394
due 02/18/38 <sup>¢,3</sup>	7,422,099	7,205,691	2024-1A B, 7.72% (3		
LoanCore Issuer Ltd.			Month Term SOFR		
2021-CRE6 B, 7.34%			+ 2.40%, Rate		
(1 Month Term			Floor: 2.40%)		
SOFR + 2.01%,			due 04/15/36 <sup>◇,3</sup>	12,000,000	11,999,963
Rate Floor: 1.90%)		10 005 005			
due 11/15/38 <sup>¢,3</sup>	44,000,000	42,305,239			

	Face Αμούντ~	VALUE	Face Amount~		VALUE	
	Amoon	TALOL		AMOUNT	TALOL	
ABPCI Direct Lending			THL Credit Lake Shore			
Fund CLO II LLC			MM CLO I Ltd.			
2021-1A A1R, 7.18%			2021-1A A1R, 7.28%			
(3 Month Term			(3 Month Term			
SOFR + 1.86%,			SOFR + 1.96%,			
Rate Floor: 1.60%)			Rate Floor: 1.70%)			
due 04/20/32 <sup>◊,3</sup>	84,258,254	\$ 84,356,019	due 04/15/33 <sup>¢,3</sup>	33,500,000	\$ 33,491,059	
Cerberus Loan			2021-1A BR, 7.58% (3			
Funding XLIV LLC			Month Term SOFR			
2024-5A A, 7.45%			+ 2.26%, Rate			
(3 Month Term			Floor: 2.00%)	20,400,000	20 215 202	
SOFR + 2.35%,			due 04/15/33 <sup>¢,3</sup>	30,400,000	30,215,797	
Rate Floor: 2.35%) due 01/15/36 <sup>¢,3</sup>	50,000,000	50,520,240	ABPCI Direct Lending Fund CLO I LLC			
2024-5A B, 8.30% (3	50,000,000	50,520,240	2021-1A A1A2, 7.28%			
Month Term SOFR			(3 Month Term			
+ 3.20%, Rate			SOFR + 1.96%,			
Floor: 3.20%)			Rate Floor: 1.96%)			
due 01/15/36 <sup>¢,3</sup>	24,950,000	24,963,747	due 07/20/33 <sup>¢,3</sup>	59,500,000	59,506,432	
Cerberus Loan	,,	_ ,,, ,, ,,	2021-1A B12, 7.58%	,,		
Funding XLII LLC			(3 Month Term			
2023-3A A1, 7.79%			SOFR + 2.26%,			
(3 Month Term			Rate Floor: 2.26%)			
SOFR + 2.48%,			due 07/20/33 <sup>¢,3</sup>	2,500,000	2,503,148	
Rate Floor: 2.48%)			Cerberus Loan			
due 09/13/35 <sup>¢,3</sup>	54,450,000	54,977,621	Funding XL LLC			
2023-3A B, 8.66%			2023-1A A, 7.71% (3			
(3 Month Term			Month Term SOFR			
SOFR + 3.35%,			+ 2.40%, Rate			
Rate Floor: 3.35%)			Floor: 2.40%)			
due 09/13/35 <sup>\$,3</sup>	15,700,000	15,700,096	due 03/22/35 <sup>¢,3</sup>	55,500,000	56,065,234	
Owl Rock CLO XVI			2023-1A B, 8.91%			
2024-16A A, 7.32% (3			(3 Month Term			
Month Term SOFR			SOFR + 3.60%,			
+ 2.00%, Rate			Rate Floor: 3.60%)	4 600 000	4 600 010	
Floor: 2.00%) due 04/20/36 <sup>¢,3</sup>	57,300,000	57,619,539	due 03/22/35 <sup>¢,3</sup> Golub Capital Partners	4,600,000	4,600,019	
2024-16A B, 7.82% (3	37,300,000	57,019,559	CLO 36M Ltd.			
Month Term SOFR			2018-36A A, 6.83%			
+ 2.50%, Rate			(3 Month Term			
Floor: 2.50%)			SOFR + 1.56%,			
due 04/20/36 <sup>¢,3</sup>	9,550,000	9,646,141	Rate Floor: 0.00%)			
1 1	, ,	, -,	due 02/05/31 <sup>¢,3</sup>	59,962,156	59,898,788	

	Face Amount~	VALUE		Face <b>A</b> mount~	VALUE
FS Rialto			Cerberus Loan Funding		
2021-FL3 C, 7.49%			XXXIII, LP		
(1 Month Term			2021-3A A, 7.14%		
SOFR + 2.16%,			(3 Month Term		
Rate Floor: 2.16%)			SOFR + 1.82%,		
due 11/16/36 <sup>¢,3</sup>	31,150,000	\$ 29,627,759	Rate Floor: 1.56%)		
2021-FL2 C, 7.49%			due 07/23/33 <sup>¢,3</sup>	47,750,000	\$ 47,853,073
(1 Month Term			2021-3A B, 7.43%		
SOFR + 2.16%,			(3 Month Term		
Rate Floor: 2.16%)			SOFR + 2.11%,		
due 05/16/38 <sup>¢,3</sup>	15,665,000	14,886,348	Rate Floor: 1.85%)		
2021-FL3 B, 7.24%			due 07/23/33 <sup>¢,3</sup>	9,500,000	9,497,388
(1 Month Term			Fortress Credit		
SOFR + 1.91%,			Opportunities		
Rate Floor: 1.91%)			IX CLO Ltd.		
due 11/16/36 <sup>¢,3</sup>	8,420,000	8,309,738	2021-9A A2TR, 7.38%		
2021-FL2 A, 6.66%			(3 Month Term		
(1 Month Term			SOFR + 2.06%,		
SOFR + 1.33%,			Rate Floor: 1.80%)		
Rate Floor: 1.33%)			due 10/15/33 <sup>¢,3</sup>	46,200,000	46,675,481
due 05/16/38 <sup>¢,3</sup>	6,260,761	6,192,984	2021-9A BR, 7.53%		
ABPCI Direct Lending			(3 Month Term		
Fund IX LLC			SOFR + 2.21%,		
2021-9A A1R, 6.98%			Rate Floor: 1.95%)		
(3 Month Term			due 10/15/33 <sup>¢,3</sup>	6,700,000	6,701,637
SOFR + 1.66%,			2021-9A A1TR, 7.13%		
Rate Floor: 1.40%)			(3 Month Term		
due 11/18/31 <sup>¢,3</sup>	32,167,210	32,149,271	SOFR + 1.81%,		
2021-9A A2R, 7.38%			Rate Floor: 1.55%)		
(3 Month Term			due 10/15/33 <sup>¢,3</sup>	3,450,000	3,458,954
SOFR + 2.06%,			Owl Rock CLO III Ltd.		
Rate Floor: 1.80%)			2024-3A AR, due		
due 11/18/31 <sup>¢,3</sup>	26,000,000	25,948,780	04/20/36 <sup>\$,3</sup>	54,750,000	54,750,000
Owl Rock CLO IV Ltd.			Cerberus Loan		
2021-4A A1R, 7.18%			Funding XXXV, LP		
(3 Month Term			2021-5A A, 7.08%		
SOFR + 1.86%,			(3 Month Term		
Rate Floor: 1.60%)			SOFR + 1.76%,		
due 08/20/33 <sup>¢,3</sup> <sup>′</sup>	40,750,000	40,737,225	Rate Floor: 1.50%)		
2021-4A A2R, 7.48%			due 09/22/33 <sup>¢,3</sup>	41,500,000	41,610,058
(3 Month Term			2021-5A B, 7.43%		
SOFR + 2.16%,			(3 Month Term		
Rate Floor: 1.90%)			SOFR + 2.11%,		
due 08/20/33 <sup>¢,3</sup> <sup>′</sup>	16,750,000	16,633,038	Rate Floor: 1.85%)		
			due 09/22/33 <sup>¢,3</sup> ′	8,000,000	8,002,266

	Face	N		FACE	
	Αμουντ~	VALUE		Αμουντ~	VALUE
Cerberus Loan			Golub Capital Partners		
Funding XXXI, LP			CLO 54M LP		
2021-1A A, 7.08%			2021-54A B, 7.38%		
(3 Month Term			(3 Month Term		
SOFR + 1.76%,			SOFR + 2.11%,		
Rate Floor: 1.50%)			Rate Floor: 1.85%)		
due 04/15/32 <sup>¢,3</sup>	35,462,879	\$ 35,500,495	due 08/05/33 <sup>¢,3</sup>	21,000,000	\$ 20,958,827
2021-1A C, 8.18% (3			2021-54A A, 7.06%		
Month Term SOFR			(3 Month Term		
+ 2.86%, Rate			SOFR + 1.79%,		
Floor: 2.60%)			Rate Floor: 1.53%)		
due 04/15/32 <sup>¢,3</sup>	12,000,000	11,916,157	due 08/05/33 <sup>¢,3</sup>	16,700,000	16,731,152
ACRES Commercial			LCM XXIV Ltd.		
Realty Ltd.			2021-24A BR, 6.98%		
2021-FL1 C, 7.44%			(3 Month Term		
(1 Month Term			SOFR + 1.66%,		
SOFR + 2.11%,			Rate Floor: 0.00%)		
Rate Floor: 2.11%)			due 03/20/30 <sup>¢,3</sup>	24,200,000	24,192,987
due 06/15/36 <sup>¢,3</sup>	13,092,000	12,479,296	2021-24A CR, 7.48%		
2021-FL1 D, 8.09%			(3 Month Term		
(1 Month Term			SOFR + 2.16%,		
SOFR + 2.76%,			Rate Floor: 0.00%)		
Rate Floor: 2.76%)			due 03/20/30 <sup>¢,3</sup>	13,050,000	12,962,108
due 06/15/36 <sup>¢,3</sup>	11,750,000	10,354,311	Golub Capital Partners		
2021-FL2 B, 7.69%			CLO 16 Ltd.		
(1 Month Term			2021-16A A1R2,		
SOFR + 2.36%,			7.20% (3 Month		
Rate Floor: 2.36%)			Term SOFR +		
due 01/15/37 <sup>¢,3</sup>	10,100,000	9,844,901	1.87%, Rate		
2021-FL1 AS, 7.04%			Floor: 1.61%)		
(1 Month Term			due 07/25/33 <sup>¢,3</sup>	26,750,000	26,891,205
SOFR + 1.71%,			2021-16A A2R2,		
Rate Floor: 1.71%)			7.39% (3 Month		
due 06/15/36 <sup>¢,3</sup>	6,425,000	6,318,323	Term SOFR +		
2021-FL2 AS, 7.19%			2.06%, Rate		
(1 Month Term			Floor: 1.80%)		
SOFR + 1.86%,			due 07/25/33 <sup>♦,3</sup>	9,750,000	9,779,784
Rate Floor: 1.86%)					
due 01/15/37 <sup>¢,3</sup>	3,500,000	3,458,139			

	FACE			FACE	
	Amount~	VALUE		Αμουντ~	VALUE
CHCP Ltd.			2018-11A C, 8.08% (3		
2021-FL1 AS, 6.74%			Month Term SOFR		
(1 Month Term			+ 2.76%, Rate		
SOFR + 1.41%,			Floor: 0.00%)		
Rate Floor: 1.30%)			due 04/15/31 <sup>¢,3</sup>	2,300,000	\$ 2,251,928
due 02/15/38 <sup>¢,3</sup>	22,250,000	\$ 22,043,353	Madison Park Funding	_,,	-,,
2021-FL1 B, 7.09%		4	XLVIII Ltd.		
(1 Month Term			2021-48A B, 7.02%		
SOFR + 1.76%,			(3 Month Term		
Rate Floor: 1.65%)			SOFR + 1.71%,		
due 02/15/38 <sup>¢,3</sup>	6,600,000	6,506,743	Rate Floor: 1.71%)		
2021-FL1 A, 6.49%			due 04/19/33 <sup>¢,3</sup>	27,500,000	27,456,602
(1 Month Term			2021-48A C, 7.57%		
SOFR + 1.16%,			(3 Month Term		
Rate Floor: 1.05%)			SOFR + 2.26%,		
due 02/15/38 <sup>¢,3</sup>	4,825,824	4,812,367	Rate Floor: 2.26%)		
2021-FL1 C, 7.54%			due 04/19/33 <sup>¢,3</sup>	6,650,000	6,653,122
(1 Month Term			KREF Ltd.		
SOFR + 2.21%,			2021-FL2 AS, 6.74%		
Rate Floor: 2.10%)			(1 Month Term		
due 02/15/38 <sup>¢,3</sup>	2,950,000	2,888,503	SOFR + 1.41%,		
Golub Capital Partners			Rate Floor: 1.30%)		
CLO 49M Ltd.			due 02/15/39 <sup>¢,3</sup>	19,300,000	18,564,004
2021-49A BR, 7.48%			2021-FL2 C, 7.44% (1		
(3 Month Term			Month Term SOFR		
SOFR + 2.16%,			+ 2.11%, Rate		
Rate Floor: 2.16%)			Floor: 2.00%)		
due 08/26/33 <sup>◆,3</sup>	21,695,000	21,695,961	due 02/15/39 <sup>¢,3</sup>	16,600,000	15,447,040
2021-49A CR, 8.18%			Palmer Square		
(3 Month Term			CLO Ltd.		
SOFR + 2.86%,			2023-4A C, 8.01% (3		
Rate Floor: 2.86%)			Month Term SOFR		
due 08/26/33 <sup>¢,3</sup>	12,600,000	12,467,852	+ 2.60%, Rate		
Fortress Credit			Floor: 2.60%)		
Opportunities			due 10/20/33 <sup>¢,3</sup>	16,250,000	16,289,369
XI CLO Ltd.			2023-4A B, 7.56%		
2018-11A A1T, 6.88%			(3 Month Term		
(3 Month Term			SOFR + 2.15%,		
SOFR + 1.56%,			Rate Floor: 2.15%)	1/ 200 000	14 269 740
Rate Floor: 0.00%)	31 003 003	31 804 644	due 10/20/33 <sup>¢,3</sup>	14,200,000	14,268,749
due 04/15/31 <sup>¢,3</sup>	31,983,993	31,894,844			

	Face	V		Face	V
	Αμουντ~	VALUE		Αμουντ~	VALUE
BCC Middle Market			2021-FL2 C, 7.54%		
CLO LLC			(1 Month Term		
2021-1A A1R, 7.08%			SOFR + 2.21%,		
(3 Month Term			Rate Floor: 2.10%)		
SOFR + 1.76%,			due 04/18/38 <sup>¢,3</sup>	2,820,000	\$ 2,519,218
Rate Floor: 1.50%)			2019-FL1 AS, 6.84%		
due 10/15/33 <sup>¢,3</sup>	30,450,000	\$ 30,453,742	(1 Month Term		
Owl Rock CLO II Ltd.			SOFR + 1.51%,		
2021-2A ALR, 7.13%			Rate Floor: 1.51%)		
(3 Month Term			due 07/15/38 <sup>¢,3</sup>	2,200,000	2,178,651
SOFR + 1.81%,			MidOcean Credit		
Rate Floor: 1.55%)			CLO VII		
due 04/20/33 <sup>¢,3</sup> ′	30,350,000	30,379,446	2020-7A BR, 7.18% (3		
Neuberger Berman			Month Term SOFR		
Loan Advisers			+ 1.86%, Rate		
CLO 40 Ltd.			Floor: 0.00%)		
2021-40A B, 6.98%			due 07/15/29 <sup>\$,3</sup>	27,500,000	27,415,798
(3 Month Term			Fontainbleau Vegas		
SOFR + 1.66%,			10.97% (1 Month		
Rate Floor: 1.40%)			Term SOFR +		
due 04/16/33 <sup>¢,3</sup>	26,700,000	26,607,428	5.65%, Rate		
2021-40A C, 7.33%			Floor: 5.65%) due		
(3 Month Term			01/31/26 <sup>¢,†††</sup>	26,250,000	26,250,000
SOFR + 2.01%,			BDS Ltd.		
Rate Floor: 1.75%)			2021-FL9 C, 7.34%		
due 04/16/33 <sup>¢,3</sup>	2,500,000	2,474,997	(1 Month Term		
STWD Ltd.			SOFR + 2.01%,		
2019-FL1 B, 7.04%			Rate Floor: 1.90%)		
(1 Month Term			due 11/16/38 <sup>¢,3</sup>	19,500,000	18,755,266
SOFR + 1.71%,			2021-FL9 D, 7.69%		
Rate Floor: 1.71%)			(1 Month Term		
due 07/15/38 <sup>¢,3</sup>	11,210,000	10,982,839	SOFR + 2.36%,		
2019-FL1 C, 7.39%			Rate Floor: 2.25%)		
(1 Month Term			due 11/16/38 <sup>¢,3</sup>	4,400,000	4,156,635
SOFR + 2.06%,			2020-FL5 B, 7.24%		
Rate Floor: 2.06%)			(1 Month Term		
due 07/15/38 <sup>¢,3</sup>	8,800,000	8,342,567	SOFR + 1.91%,		
2021-FL2 A, 6.64%			Rate Floor: 1.80%)		
(1 Month Term			due 02/16/37 <sup>¢,3</sup>	2,828,717	2,800,757
SOFR + 1.31%,					
Rate Floor: 1.20%)					
due 04/18/38 <sup>¢,3</sup>	4,442,265	4,343,133			

Madison Park Funding LIII Ltd. 2022-53A B, 7.07% (3 Month Term SOFR + 1.75%,	KREF Funding V L 7.18% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86% 06/25/26 <sup>0,1†</sup> 8.823 0.15% due	n + -) due	
Funding LIII Ltd. 2022-53A B, 7.07% (3 Month Term	7.18% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86% 06/25/26 <sup>¢,††</sup>	n + -) due	
2022-53A B, 7.07% (3 Month Term	Term SOFR + 1.86%, Rate Floor: 1.86% 06/25/26 <sup>¢,††</sup>	+ ) due	
(3 Month Term	1.86%, Rate Floor: 1.86% 06/25/26 <sup>¢,††</sup>	) due	
i i i i i i i i i i i i i i i i i i i	Floor: 1.86% 06/25/26 <sup>¢,††</sup>		
SOFR + 1.75%,	06/25/26 <sup>¢,††</sup>		
Rate Floor: 1.75%)	8 873 0 150/ due	22,081,647	\$ 21,940,881
due 04/21/35 <sup>¢,3</sup> 24,000,000 \$ 23,89			
BSPDF Issuer Ltd.	06/25/26 <sup>†††,7</sup>	313,636,364	263,455
2021-FL1 C, 7.69%	Madison Park Fun	nding	
(1 Month Term	LVIII Ltd.		
SOFR + 2.36%,	2024-58A B, du	e	
Rate Floor: 2.25%)	04/25/37 <sup>¢,3</sup>	19,950,000	19,950,000
due 10/15/36 <sup>¢,3</sup> 15,300,000 14,03	3,386 Golub Capital Par	tners	
2021-FL1 B, 7.24%	CLO 17 Ltd.		
(1 Month Term	2017-17A A1R, 7	7.24%	
SOFR + 1.91%,	(3 Month Ter	rm	
Rate Floor: 1.80%)	SOFR + 1.919	%,	
due 10/15/36 <sup>¢,3</sup>	9,421 Rate Floor: 0	.00%)	
2021-FL1 D, 8.19%	due 10/25/30	0 <sup>¢,3</sup> 19,377,818	19,555,109
(1 Month Term	Recette CLO Ltd.		
SOFR + 2.86%,	2021-1A BRR, 6	.98%	
Rate Floor: 2.75%)	(3 Month Ter	rm	
due 10/15/36 <sup>¢,3</sup> 3,500,000 3,20	9,003 SOFR + 1.669	%,	
Magnetite XXIX Ltd.	Rate Floor: 0	.00%)	
2021-29A B, 6.98%	due 04/20/34	4 <sup>¢,3</sup> 9,800,000	9,710,092
(3 Month Term	2021-1A CRR, 7.	.33%	
SOFR + 1.66%,	(3 Month Ter	rm	
Rate Floor: 1.40%)	SOFR + 2.019	%,	
due 01/15/34 <sup>¢,3</sup> 15,100,000 15,07	2,757 Rate Floor: 0	.00%)	
2021-29A C, 7.23%	due 04/20/34	4 <sup>¢,3</sup> 9,200,000	9,081,130
(3 Month Term	Anchorage Capita	l	
SOFR + 1.91%,	CLO 6 Ltd.		
Rate Floor: 1.65%)	2021-6A CRR, 7	.78%	
due 01/15/34 <sup>¢,3</sup> 7,700,000 7,71	0,490 (3 Month Ter	rm	
Venture XIV CLO Ltd.	SOFR + 2.469	%,	
2020-14A CRR, 7.85%	Rate Floor: 2	20%)	
(3 Month Term	due 07/15/30	) <sup>¢,3</sup> 18,585,000	18,604,405
SOFR + 2.51%,	Neuberger Berma	in	
Rate Floor: 2.25%)	Loan Advisers		
due 08/28/29 <sup>¢,3</sup> 22,725,000 22,70	3,913 CLO 32 Ltd.		
	2021-32A BR, 6.	.97%	
	(3 Month Ter	rm	
	SOFR + 1.669	%,	
	Rate Floor: 1	.40%)	
	due 01/20/32	2 <sup>¢,3</sup> 14,100,000	14,051,196

_	Face Amount~	VALUE		Face Amount~	VALUE
2021-32A CR, 7.27%			Dryden 36 Senior		
(3 Month Term			Loan Fund		
SOFR + 1.96%,			2020-36A CR3, 7.63%		
Rate Floor: 1.70%)			(3 Month Term		
due 01/20/32 <sup>¢,3</sup>	4,200,000	\$ 4,174,173	SOFR + 2.31%,		
BSPRT Issuer Ltd.	4,200,000	ψ -,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Rate Floor: 2.05%)		
2021-FL7 C, 7.74%			due 04/15/29 <sup>¢,3</sup>	15,200,000	\$ 15,218,444
(1 Month Term			Owl Rock CLO XIII LLC	13,200,000	\$ 15,210,111
SOFR + 2.41%,			2023-13A B, 8.68%		
Rate Floor: 2.41%)			(3 Month Term		
due 12/15/38 <sup>¢,3</sup>	7,250,000	6,975,991	SOFR + 3.35%,		
2021-FL6 C, 7.49%	,,250,000	0,57 0,557	Rate Floor: 3.35%)		
(1 Month Term			due 09/20/35 <sup>¢,3</sup>	14,750,000	14,976,638
SOFR + 2.16%,			NewStar Fairfield	.,,	.,
Rate Floor: 2.05%)			Fund CLO Ltd.		
due 03/15/36 <sup>¢,3</sup>	5,550,000	5,184,286	2018-2A A1N, 6.85%		
2021-FL7 B, 7.49%	-,,	-, - ,	(3 Month Term		
(1 Month Term			SOFR + 1.53%,		
SOFR + 2.16%,			Rate Floor: 1.27%)		
Rate Floor: 2.16%)			due 04/20/30 <sup>¢,3</sup>	13,474,420	13,496,951
due 12/15/38 <sup>¢,3</sup>	4,875,000	4,750,997	Octagon Investment		
Cerberus Loan Funding			Partners 49 Ltd.		
XXXVIII, LP			2024-5A BR, 7.24%		
2022-2A A1, 8.06%			(3 Month Term		
(3 Month Term			SOFR + 1.95%,		
SOFR + 2.75%,			Rate Floor: 1.95%)		
Rate Floor: 2.75%)			due 04/15/37 <sup>¢,3</sup>	12,800,000	12,813,085
due 10/15/34 <sup>¢,3</sup>	16,570,000	16,742,169	Greystone Commercial		
Owl Rock CLO I LLC			Real Estate Notes		
2024-1A ANR, 7.74%			2021-FL3 C, 7.44% (1		
(3 Month Term			Month Term SOFR		
SOFR + 2.40%,			+ 2.11%, Rate		
Rate Floor: 2.40%)			Floor: 2.00%)		
due 02/20/36 <sup>¢,3</sup>	14,400,000	14,547,531	due 07/15/39 <sup>¢,3</sup>	12,000,000	11,351,952
2024-1A BR, 8.59%			Golub Capital Partners		
(3 Month Term			CLO 46 Ltd.		
SOFR + 3.25%,			2019-46A , due		
Rate Floor: 3.25%)			04/20/37 <sup>17</sup>	10,300,000	10,300,000
due 02/20/36 <sup>¢,3</sup>	1,100,000	1,116,873	Neuberger Berman		
			CLO XVI-S Ltd.		
			2021-16SA BR, 6.98%		
			(3 Month Term		
			SOFR + 1.66%,		
			Rate Floor: 1.40%)	10 200 000	10 152 763
			due 04/15/34 <sup>¢,3</sup>	10,200,000	10,152,761

	Face Amount~	Value		Face Amount~	VALUE
HPS Loan			ACRE Commercial		
Management Ltd.			Mortgage Ltd.		
2018-2016 BR, 7.18%			2021-FL4 B, 6.84%		
(3 Month Term			(1 Month Term		
SOFR + 1.86%,			SOFR + 1.51%,		
Rate Floor: 1.60%)			Rate Floor: 1.40%)		
due 07/20/30 <sup>¢,3</sup>	9,500,000	\$ 9,497,521	due 12/18/37 <sup>¢,3</sup>	3,100,000	\$ 3,074,054
Lake Shore MM			2021-FL4 C, 7.19%		
CLO III LLC			(1 Month Term		
2021-2A A1R, 7.06%			SOFR + 1.86%,		
(3 Month Term			Rate Floor: 1.75%)		
SOFR + 1.74%,			due 12/18/37 <sup>¢,3</sup>	3,100,000	2,969,446
Rate Floor: 1.48%)			HGI CRE CLO Ltd.		
due 10/17/31 <sup>¢,3</sup>	9,117,132	9,043,042	2021-FL2 B, 6.94%		
Neuberger Berman			(1 Month Term		
Loan Advisers			SOFR + 1.61%,		
CLO 47 Ltd.			Rate Floor: 1.61%)		
2022-47A B, 7.12%			due 09/17/36 <sup>¢,3</sup>	5,000,000	4,812,872
(3 Month Term			2021-FL2 C, 7.24%		
SOFR + 1.80%,			(1 Month Term		
Rate Floor: 1.80%)			SOFR + 1.91%,		
due 04/14/35 <sup>¢,3</sup>	9,000,000	9,015,246	Rate Floor: 1.91%)		
Boyce Park CLO Ltd.			due 09/17/36 <sup>¢,3</sup>	1,000,000	953,661
2022-1A B1, 7.07%			VOYA CLO		
(3 Month Term			2021-2A BR, 7.73%		
SOFR + 1.75%,			(3 Month Term		
Rate Floor: 1.75%)			SOFR + 2.41%,		
due 04/21/35 <sup>¢,3</sup>	8,800,000	8,756,892	Rate Floor: 2.15%)		
Dryden 37 Senior			due 06/07/30 <sup>¢,3</sup>	4,950,000	4,950,161
Loan Fund			Northwoods Capital		
2015-37A Q, due			XII-B Ltd.		
01/15/31 <sup>3,13</sup>	10,000,000	7,083,134	2018-12BA B, 7.44%		
Golub Capital Partners			(3 Month Term		
CLO 25M Ltd.			SOFR + 2.11%,		
2018-25A AR, 6.91%			Rate Floor: 1.85%)		
(3 Month Term			due 06/15/31 <sup>¢,3</sup>	4,000,000	4,006,666
SOFR + 1.64%,			Shackleton CLO Ltd.		
Rate Floor: 1.38%)			2021-16A B, 7.33%		
due 05/05/30 <sup>¢,3</sup>	6,963,788	6,968,969	(3 Month Term		
			SOFR + 2.01%,		
			Rate Floor: 1.75%)		
			due 10/20/34 <sup>♦,3</sup>	3,900,000	3,911,294

	Face Amount~	VALUE		Face Αμούντ~		VALUE
BRSP Ltd.			Cerberus Loan Funding			
2021-FL1 D, 8.14%			XXXVI, LP			
(1 Month Term			2021-6A A, 6.98%			
SOFR + 2.81%,			(3 Month Term			
Rate Floor: 2.70%)			SOFR + 1.66%,			
due 08/19/38 <sup>¢,3</sup>	4,200,000	\$ 3,789,634	Rate Floor: 1.40%)			
MF1 Multifamily	.,,	,,	due 11/22/33 <sup>¢,3</sup>	984,613	\$ 98	85,705
Housing Mortgage			Voya CLO Ltd.	,	•	
Loan Trust			2013-1A INC, due			
2021-FL6 D, 7.99%			10/15/30 <sup>3,13</sup>	10,575,071	4(	05,871
(1 Month Term			Great Lakes CLO Ltd.	-,,		
SOFR + 2.66%,			2014-1A SUB. due			
Rate Floor: 2.55%)			10/15/29 <sup>3,13</sup>	461,538	12	79,827
due 07/16/36 <sup>¢,3</sup>	3,800,000	3,644,099	Venture XIII CLO Ltd.	,		
Dryden XXVI Senior		, ,	2013-13A SUB, due			
, Loan Fund			09/10/29 <sup>3,13</sup>	3,700,000	1.	11,081
2018-26A CR, 7.43%			Babson CLO Ltd.	-,,		1
(3 Month Term			2014-IA SUB, due			
SOFR + 2.11%,			07/20/25 <sup>3,13</sup>	1,266,687	3	37,532
Rate Floor: 0.00%)			Treman Park CLO Ltd.	, ,		,
due 04/15/29 <sup>¢,3</sup> ′	3,500,000	3,493,006	2015-1A SUB. due			
Carlyle Global Market			10/20/28 <sup>3,13</sup>	6,859,005		23,869
Strategies CLO Ltd.			Atlas Senior Loan			
2012-3A SUB, due			Fund IX Ltd.			
01/14/32 <sup>3,13</sup>	8,920,000	2,740,224	2018-9A SUB, due			
Wellfleet CLO Ltd.			04/20/28 <sup>3,13</sup>	1,200,000		22,333
2018-2A A2R, 7.16%			Copper River CLO Ltd.			
(3 Month Term			2007-1A INC, due			
SOFR + 1.84%,			01/20/21 <sup>7,13</sup>	1,500,000		150
Rate Floor: 1.58%)			Total Collateralized Loan (	Obligations	3,062,2	51 444
due 10/20/28 <sup>¢,3</sup>	2,500,000	2,500,002	fotal consterantes tour	obligations	5,002,2	,,,,,,
Allegro CLO VII Ltd.			FINANCIAL - 2.2%			
2018-1A C, 7.48%			Project Onyx I			
(3 Month Term			8.48% (3 Month			
SOFR + 2.16%,			Term SOFR +			
Rate Floor: 1.90%)			3.15%, Rate			
due 06/13/31 <sup>¢,3</sup>	2,500,000	2,480,262	Floor: 3.15%) due			
Sound Point CLO			01/26/27 <sup>¢,†††</sup>	75,022,206	75,00	08,177
XXXI Ltd.			KKR Core Holding			
2021-3A B, 7.24%			Company LLC			
(3 Month Term			4.00% due			
SOFR + 1.91%,			08/12/31 <sup>†††</sup>	80,664,650	71,70	00,771
Rate Floor: 1.65%)						
due 10/25/34 <sup>¢,3</sup>	2,200,000	2,186,842				

7.93% (1 Month       Project Onyx II         Term SOFR +       8.4% (3 Month         2.60%, Rate       Term SOFR +         Floor: 2.60%) due       3.15%, Rate         03/10/26 <sup>2+111</sup> 63,715,956       \$ 63,360,302         HV Eight LLC       01/26/27*111       20,926,560       20,923,449         7.43% (3 Month       Bib Merchant Voucher       Receivables Ltd.       3.05%, Rate         Floor: 3.50%) due       04/07/28*11       14,636,927       14,152,678         12/31/27*ft1       EUR 55,583,426       60,203,184       Station Place       2023-547, 17% (1         11/05/28*11*       39,400,000       40,423,220       Month Term SOFR       Floor: 1.35%, due       04/07/28*11*1       14,636,927       14,152,678         11/05/28*11*       39,400,000       40,423,220       Month Term SOFR       10/15/24*11*3       12,650,000       14,636,927       14,152,678       12,6		Face Amount~	VALUE		Face Amount~	VALUE
Fund VIII, LP         11/15/37 <sup>111</sup> 7,249,765         \$         7,054,609           7.938 (1 Month         Project Onyx II         8.45% (3 Month         9.01/56/27*11         20.926,560         20.923,449           Floor: 3.50%, Rate         60,203,184         Station Place         8.45% (3 Month         8.45% (3 Month Station Trust         20.35%, Rate         14,152,678<						
7.93% (1 Month       Project Onyx II         Term SOFR +       8.4% (3 Month         2.60%, Rate       Term SOFR +         Floor: 2.60%) due       3.15%, Rate         03/10/26 <sup>2+111</sup> 63,715,956       \$ 63,360,302         HV Eight LLC       01/26/27*111       20,926,560       20,923,449         7.43% (3 Month       Bib Merchant Voucher       Receivables Ltd.       3.05%, Rate         Floor: 3.50%) due       04/07/28*11       14,636,927       14,152,678         12/31/27*ft1       EUR 55,583,426       60,203,184       Station Place       2023-547, 17% (1         11/05/28*11*       39,400,000       40,423,220       Month Term SOFR       Floor: 1.35%, due       04/07/28*11*1       14,636,927       14,152,678         11/05/28*11*       39,400,000       40,423,220       Month Term SOFR       10/15/24*11*3       12,650,000       14,636,927       14,152,678       12,6	Strategic Partners			6.92% due		
Term SOFR +       8.48% (3 Month         2.60%, Rate       Term SOFR +         Floor: 2.60% (due)       3.15%, Rate         03/10/26°.111       63,715,956       \$ 63,360,302         Floor: 3.15%) (due)       01/26/27°.111       20,926,560       20,923,449         7.48% (3 Month       Bib Merchant Voucher       Receivables Ltd.       3.30%, Rate       4.18%, due         Floor: 3.05%, Rate       4.18%, due       14,636,927       14,152,678         12/31/27°.111       EUR 55,583,426       60,203,184       Station Place       14,636,927       14,152,678         12/31/27°.117       EUR 55,583,426       60,203,184       Station Place       10/350,900       14,52,678         12/31/27°.117       EUR 55,583,426       60,203,184       Station Place       14,636,927       14,152,678         11/05/28 <sup>11</sup> 1       39,400,000       40,423,220       Month Term SOFR       11/05/24°.111.3       12,650,000       12,650,000         Lightning A       37,505,000       34,588,259       10/15/24°.111.3       12,650,000       12,650,000         Lightning A       37,505,000       34,588,259       08/15/34 <sup>3</sup> 10,280,434       9,826,652         HarbourVest       Aesf Vi Verdi, LP       Structured Solutions       7.63% (3 Month       <	Fund VIII, LP			11/15/37 <sup>†††</sup>	7,249,765	\$ 7,054,609
2.60%, Rate       Term SOFR +         Floor: 2.60%) due       3.15%, Rate         03/10/26°+11       63,715,956       \$ 63,360,302         HV Eight LLC       01/26/27°+11       20,926,560       20,923,449         7.48% (3 Month       Bib Merchant Voucher       Receivables Ltd.       3.50%, Rate       4.18% due         Floor: 3.50%) due       04/07/28'+11       14,636,927       14,152,678         UNV Funding LLC       Securitzation Trust       Securitzation Trust         7.80% due       2023-SP1, 7.17% (1       11/05/28'+11       37,505,000       40,423,220       Month Term SOFR         Thunderbird A       + 1.85%, Rate       Floor: 1.85%) due       2023-SP1, 7.17% (1       12,650,000       12,650,000         12ghtning A       Nassau LLC       2019-1, 3.988 due       03/01/37'+1       37,505,000       34,588,259       08/15/34 <sup>3</sup> 10,280,434       9,826,652         Structured Solutions       7.63% (3 Month       Floor: 2.45%)       11/25/24*+11*.3       12,650,000       12,650,000         UH Boldings, LP       Term SOFR +       EURIBOR +       2.30%, Rate       14,636,927       14,14,639         LiBO + 2.45%,       Rate Floor: 2.45%)       11/25/24*+11*.3       12,650,000       12,650,000         UH aloutyrist	7.93% (1 Month			Project Onyx II		
Floor: 2.60%) due       3.15%, Rate         07/10/26 <sup>2+111</sup> 63,715,956       \$ 63,360,302         HV Eight LLC       01/26/27 <sup>2+111</sup> 20,926,560       20,923,449         7.48% (3 Month       Bib Merchant Voucher       Receivables Ltd.       3.35%, Rate       4.18% due         Floor: 3.05%, Rate       4.18% due       01/26/27 <sup>2+111</sup> 20,926,560       20,923,449         12/31/27 <sup>2+111</sup> EUR 55,583,426       60,203,184       Station Place       14,636,927       14,152,678         12/31/27 <sup>2+111</sup> EUR 55,583,426       60,203,184       Station Place       14,636,927       14,152,678         12/31/27 <sup>2+111</sup> EUR 55,583,426       60,203,184       Station Place       10,203,989, due       10,203,999,000       12,650,000	Term SOFR +			8.48% (3 Month		
03/10/26*iti         63,715,956         6 63,360,302         Floor: 3.15%) due         01/26/27*iti         20,926,560         20,923,449           7.48% (3 Month         Bib Merchant Voucher         Receivables Ltd.         3.50%, Rate         4.18% due         04/07/28*iti         14,636,927         14,152,678           3.50%, Rate         4.18% due         04/07/28*iti         14,636,927         14,152,678           12/31/27*iti         EUR 55,583,426         60,203,184         Station Place         2023-SP1, 717% (1           UVN Funding LLC         Securitization Trust         2003/38*, Rate         + 1.85%, Rate         5.00% due         2019-1, 3.98% due         2019-1, 3.98% due         10,50/28*iti         31,600,000         12,650,00	2.60%, Rate			Term SOFR +		
HV Eight LC       01/26/27°. <sup>+1†</sup> 20,926,560       20,923,449         7.48% (3 Month EURIBOR +       Bib Merchant Voucher       Receivables Ld.       3.50%, Rate       4.18% due         Floor: 3.50%) due       04/07/28 <sup>1††</sup> 14,636,927       14,152,678         12/31/27 <sup>-+11†</sup> EUR 55,583,426       60,203,184       Station Place       2023-SP1, 7.17% (1         11/05/28 <sup>1††</sup> 39,400,000       40,423,220       Month Term SOFR       4       1.85%, Rate         5.50% due       Floor: 1.85%) due       03/01/37 <sup>+†††</sup> 37,505,000       34,588,259       10/15/24 <sup>++††,3</sup> 12,650,000       12,650,000         Lightning A       Nassau LLC       2019-1, 3.98% due       03/01/37 <sup>+†††</sup> 37,505,000       34,588,259       08/15/34 <sup>2</sup> 10,280,434       9,826,652         HarbourVest       Aesf Vi Verdi, LP       7.63% (3 Month       11/25/24 <sup>++††,34</sup> 10,280,434       9,826,652         HarbourVest       7.63% (3 Month       Term SOFR +       8.11% (3 Month USD       2.30%, Rate       10/25/24 <sup>++††</sup> 5,702,405       5,702,405       5,702,405       5,702,405       5,702,405       5,702,405       5,702,405       5,702,405       5,702,405       5,702,405       5,702,405       5,702,405       5,702,405       5,702,405       5,702				3.15%, Rate		
7.48% (3 Month       Bib Merchant Voucher         EURIBOR +       A.80% (B         3.50%, Rate       4.18% due         Floor: 3.50%) due       04/07/28 <sup>111</sup> 12/31/27 <sup>0,111</sup> EUR 55,583,426       60,203,184         Station Place       Station Place         LVNV Funding LLC       Securitization Trust         7.80% due       2023-SP1,717% (1         11/05/28 <sup>111</sup> 39,400,000       40,423,220         Month Term SOFR       + 1.85%, Rate         5.50% due       2019-1, 3.98% due         03/01/37 <sup>111</sup> 37,505,000       34,588,259         03/01/37 <sup>111</sup> 17,837,421       7,63% (3 Month         IV Holdings, LP       Term SOFR +         8.11% (3 Month       <	, ,	63,715,956	\$ 63,360,302			
EURIBOR +         Receivables Ltd.           3.50%, Rate         4.18% due           Floor: 3.50%) due         04/07/28 <sup>111</sup> 14,636,927         14,152,678           12/31/27 <sup>-0111</sup> EUR 55,583,426         60,203,184         Station Place         14,152,678           LVNV Funding LLC         Securitization Trust         2023-SP1, 7.17% (1         11/05/28 <sup>111</sup> 39,400,000         40,423,220         Month Term SOFR           Thunderbird A         + 1.85%, Rate         Floor: 1.85%) due         03/01/37 <sup>111</sup> 37,505,000         34,588,259         10/15/24 <sup>0+111,3</sup> 12,650,000         12,650,000           Lightning A         Nassau LLC         Solve         2019-1, 3.98% due         03/01/37 <sup>111</sup> 37,505,000         34,588,259         08/15/34 <sup>3</sup> 10,280,434         9,826,652           HarbourVest         Aesf Vi Verdi, LP         Term SOFR +         8.11% (3 Month         Structured Solutions         7.63% (3 Month         II/25/24 <sup>0+111</sup> 5,702,405         5,702,405         5,702,405         5,702,405         5,702,405         5,702,405         5,702,405         5,702,405         5,702,405         5,702,405         5,702,405         5,702,405         5,702,405         5,702,405         5,702,405         5,702,405         5,702,405         5,702,405	HV Eight LLC			, ,	20,926,560	20,923,449
3.50%, Rate       4.18% due         Floor: 3.50%) due       04/07/28 <sup>†††</sup> 14,636,927       14,152,678         12/31/27°.†††       EUR 55,583,426       60,203,184       Station Place       14,152,678         12/31/27°.†††       EUR 55,583,426       60,203,184       Station Place       14,152,678         11/05/28 <sup>†††</sup> 39,400,000       40,423,220       Month Term SOFR       1         11/05/28 <sup>†††</sup> 39,400,000       40,423,220       Month Term SOFR       1         11/05/28 <sup>†††</sup> 39,400,000       40,423,220       Month Term SOFR       1         5.50% due       03/01/37 <sup>†††</sup> 37,505,000       34,588,259       10/15/24 <sup>*†††3</sup> 12,650,000       12,650,000         Lightning A       Nassau LLC       Soo% due       2019-1,3.398% due       03/01/37 <sup>†††</sup> 17,505,000       34,588,259       08/15/34 <sup>3</sup> 10,280,434       9,826,652         HarbourVest       Za6% (3 Month       Floor: 2.30%, due       10,280,434       9,826,652         Structured Solutions       7,63% (3 Month       Floor: 2.30%, due       11/25/24 <sup>*†††</sup> 5,702,405       5,702,405         due 09/15/26 <sup>*,†††</sup> 17,837,421       17,834,511       Oxford Finance       2000-1A, 3.10%       2,45%, Rate       due 02/15/28 <sup>3</sup>	•					
Floor: 3.50%) due       04/07/28 <sup>†††</sup> 14,636,927       14,152,678         12/31/27 <sup>+</sup> 1 <sup>††</sup> EUR 55,583,426       60,203,184       Station Place       2023-SP1, 7.17% (1         11/05/28 <sup>†††</sup> 39,400,000       40,423,220       Month Term SOFR       14,152,678         11/05/28 <sup>†††</sup> 39,400,000       40,423,220       Month Term SOFR       14,152,678         11/05/28 <sup>†††</sup> 39,400,000       40,423,220       Month Term SOFR       12,650,000         11/05/28 <sup>†††</sup> 37,505,000       34,588,259       10/15/24 <sup>+†††</sup> 12,650,000       12,650,000         Lightning A       Station Place       2019-1, 3,98% due       0,280,434       9,826,652         Stow due       2019-1, 3,98% due       0,280,434       9,826,652         HarbourVest       Aesf Vi Verdi, LP       7,63% (3 Month       12,650,000         Structured Solutions       7,63% (3 Month       11/25/24 <sup>+††††</sup> 5,702,405       5,702,405         Malison Avenue       2001-1A, 3,10%       2,45%, Rate       11/25/24 <sup>+††††</sup> 5,702,405       5,702,405         Floor: 2,45%) due       Industrial DPR       12,624,444       14,639       14,1639         09/15/26 <sup>+††††</sup> 17,837,421       17,834,511       Oxford Finance       2016-1A, 5,24%	EURIBOR +					
12/31/27°.111       EUR 55,583,426       60,203,184       Station Place         LVNV Funding LLC       Securitization Trust       2023-SP1,717% (1         11/05/28 <sup>111</sup> 39,400,000       40,423,220       Month Term SOFR         Thunderbird A       + 1.85%, Rate       5.50% due       Floor: 1.85%) due         03/01/37 <sup>111</sup> 37,505,000       34,588,259       10/15/24°.111.3       12,650,000         Lightning A       Nassau LLC       2019-1,3.98% due       03/01/37 <sup>111</sup> 37,505,000       34,588,259       08/15/34.3       10,280,434       9,826,652         HarbourVest       Aesf Vi Verdi, LP       Structured Solutions       7.63% (3 Month       Vi Verdi, LP         Structured Solutions       7.63% (3 Month       11/25/24°.111       5,702,405       5,702,405         AllBOR + 2.45%,       Floor: 2.30%, Bate       11/25/24°.111       5,702,405       5,702,405         LIBOR + 2.45%,       Floor: 2.30% (Jue       11/25/24°.111       5,702,405       5,702,405         G.05% (3 Month       Funding       Ue 02/15/26°.111       17,837,421       17,834,511       Oxford Finance       2020-1A, 3.10%         2.45%, Rate       Gue 02/15/26°.111       EUR 11,100,000       11,977,977       Funding Ltd.       529,332,233         Madison Ave	3.50%, Rate					
LVNV Funding LLC         Securitization Trust           7.80% due         2023-SP1, 7.17% (1           11/05/28 <sup>111</sup> 39,400,000         40,423,220         Month Term SOFR           11/05/28 <sup>111</sup> 39,400,000         40,423,220         Month Term SOFR           5.50% due         Floor: 1.85%) due         03/01/37 <sup>111</sup> 37,505,000         34,588,259         10/15/24 <sup>0,111,3</sup> 12,650,000         12,650,000           Lightning A         Nassau LLC         5.50% due         2019-1, 3.98% due         03/01/37 <sup>111</sup> 37,505,000         34,588,259         08/15/34 <sup>3</sup> 10,280,434         9,826,652           HarbourVest         7.63% (3 Month         IL         P         Structured Solutions         7.63% (3 Month         IV           IV Holdings, LP         Term SOFR +         8.11% (3 Month USD         2.30%, Rate         11/25/24 <sup>0,1111</sup> 5,702,405         5,702,405 <td></td> <td></td> <td></td> <td>04/07/28<sup>†††</sup></td> <td>14,636,927</td> <td>14,152,678</td>				04/07/28 <sup>†††</sup>	14,636,927	14,152,678
7.80% due       2023-SP1, 7.17% (1         11/05/28 <sup>11†</sup> 39,400,000       40,423,220       Month Term SOFR         Thunderbird A       + 1.85%, Rate       5.50% due       Floor: 1.85%) due       03/01/37 <sup>11††</sup> 37,505,000       34,588,259       10/15/24°. <sup>11†,3</sup> 12,650,000       12,650,000         Lightning A       Nassau LLC       2019-1, 3.98% due       03/01/37 <sup>11††</sup> 37,505,000       34,588,259       08/15/34 <sup>3</sup> 10,280,434       9,826,652         HarbourVest       7.63% (3 Month       Term SOFR +       8.11% (3 Month USD       2.30%, Rate       11/25/24°. <sup>41††</sup> 5,702,405       5,702,405 <td>, ,</td> <td>EUR 55,583,426</td> <td>60,203,184</td> <td>Station Place</td> <td></td> <td></td>	, ,	EUR 55,583,426	60,203,184	Station Place		
11/05/28 <sup>111</sup> 39,400,000       40,423,220       Month Term SOFR         Thunderbird A       + 1.85%, Rate       Floor: 1.85%) due         03/01/37 <sup>1111</sup> 37,505,000       34,588,259       10/15/24 <sup>0,111,13</sup> 12,650,000         Lightning A       2019-1, 3,98% due       2019-1, 3,98% due       03/01/37 <sup>1111</sup> 9,826,652         HarbourVest       Aesf Vi Verdi, LP       Structured Solutions       7.63% (3 Month       9,826,652         HarbourVest       Aesf Vi Verdi, LP       Structured Solutions       7.63% (3 Month       9,826,652         HarbourVest       Aesf Vi Verdi, LP       Structured Solutions       7.63% (3 Month       9,826,652         HarbourVest       Aesf Vi Verdi, LP       5,702,405       5,702,405       5,702,405         Structured Solutions       7.63% (3 Month       Floor: 2.30%) due       11/25/24 <sup>0,1111</sup> 5,702,405       5,702,405       5,702,405         Gue 09/15/26 <sup>0,111</sup> 17,837,421       17,834,511       Oxford Finance       6.05% (3 Month       6ue 02/15/28 <sup>3</sup> 4,544,682       4,414,639         Floor: 2.45%)       Industrial DPR       2016-1A, 5.24%       2020-1A, 3.10%       2023-23,223       2023-2,717% (1       529,332,233         Madison Avenue       2016-1A, 5.24%       2020-1A, 3.24% <t< td=""><td>LVNV Funding LLC</td><td></td><td></td><td>Securitization Trust</td><td></td><td></td></t<>	LVNV Funding LLC			Securitization Trust		
Thunderbird A       + 1.85%, Rate         5.50% due       G3/01/37 <sup>11†</sup> 37,505,000       34,588,259         10/15/24 <sup>0,1††,3</sup> 12,650,000         Lightning A       2019-1,3.98% due         03/01/37 <sup>11†</sup> 37,505,000         34,588,259       08/15/34 <sup>3</sup> 10,280,434         03/01/37 <sup>11†</sup> 37,505,000       34,588,259         HarbourVest       Aesf Vi Verdi, LP         Structured Solutions       7.63% (3 Month         IV Holdings, LP       Term SOFR +         8.11% (3 Month USD       2.30%, Rate         LIBOR + 2.45%,       Floor: 2.30%) due         Rate Floor: 2.45%)       11,7,837,421         G0.5% (3 Month       Funding         EURIBOR +       2020-1A, 3.10%         2.45%, Rate       due 02/15/28 <sup>3</sup> Floor: 2.45%) due       Industrial DPR         09/15/26 <sup>0,†††</sup> EUR 11,100,000       11,977,977         Funding       2020-1A, 3.24%       229,332,233         2023-2, 7.17% (1       WHOLE BUSINESS - 1.4%         Month Term SOFR       Arbys Funding LLC         Floor: 1.85%) due       2020-1A, 3.24%         10/15/24 <sup>0,+†††,3</sup> 25,350,000       25,350,000         2020-1A, 3.24%	7.80% due			2023-SP1, 7.17% (1		
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	, ,	39,400,000	40,423,220	Month Term SOFR		
$03/01/37^{++}$ $37,505,000$ $34,588,259$ $10/15/24^{0,+++,3}$ $12,650,000$ $12,650,000$ Lightning A       Nassau LLC $2019-1, 3.98\%$ due $2019-1, 3.98\%$ due $9,826,652$ HarbourVest       Aesf Vi Verdi, LP $7.63\%$ (3 Month $V$ $V$ IV Holdings, LP       Term SOFR + $3.30\%$ (3 Month $V$ $V$ Rate Floor: 2.45%) $7.63\%$ (3 Month $V$ $V$ $V$ du 09/15/26 <sup>0,++++</sup> $7.837,421$ $17,834,511$ $Oxford$ Finance $5.702,405$ $5.702,405$ $5.702,405$ du 09/15/26 <sup>0,+++++</sup> $17,837,421$ $17,834,511$ $Oxford$ Finance $0.200-1A, 3.10\%$ $4.544,682$ $4,414,639$ Floor: 2.45\%) $11/25/24^{0,++++}$ $2020-1A, 3.10\%$ $4.544,682$ $4,414,639$ Floor: 2.45\%) $00/15/26^{0,++++}$ $2020-1A, 3.10\%$ $4.544,682$ $4,414,639$ Floor: 2.45\%) $0u$ $00/15/26^{0,++++}$ $00/15/26^{0,++++}$ $020-1A, 3.24\%$ $529,332,233$ $2023-2, 7.17\%$ (1       Month Term SOFR $4.004/15/26^{3}$ $1,447,580$ $1,424,464$ Floor: 1.85\%) due $0/15/24^{0,+++3}$	Thunderbird A			+ 1.85%, Rate		
Lightning A Nassau LLC 5.50% due 2019-1, 3.98% due 2015/34 <sup>3</sup> 10,280,434 9,826,652 Aesf Vi Verdi, LP Term SOFR + 2.30%, Rate LIBOR + 2.45%, Floor: 2.30%) due 11/25/24 <sup>0,111</sup> 5,702,405 5,702,405 4ue 09/15/26 <sup>0,111</sup> 17,837,421 17,834,511 Oxford Finance 6.05% (3 Month EuRIBOR + 2.45%), Rate due 02/15/24 <sup>0,111</sup> 17,837,421 17,834,511 Oxford Finance 6.05% (3 Month EURIBOR + 2.45%), due 09/15/26 <sup>0,111</sup> EUR 11,100,000 11,977,977 Funding LURIBOR + 2.45%) due 09/15/26 <sup>0,111</sup> EUR 11,100,000 11,977,977 Funding LIC 4.524% Secured Funding 2016-1A, 5.24% Total Financial 529,332,233 2023-2, 7.17% (1 WHOLE BUSINESS - 1.4% Arbys Funding LLC Floor: 1.85%) due 10/15/26 <sup>3,1141</sup> , 25,350,000 25,350,000 due 07/30/50 <sup>3</sup> 94,408,845 87,290,069 Cearmer Finance LLC 5ERVPRO Master 15suer LLC 03/24/31 <sup>111</sup> 19,291,311 18,148,677 2021-1A, 2.39%				,		
5.50% due       2019-1, 3.98% due         03/01/37 <sup>†††</sup> 37,505,000       34,588,259       08/15/34 <sup>3</sup> 10,280,434       9,826,652         HarbourVest       Aesf Vi Verdi, LP       10,280,434       9,826,652         Structured Solutions       7.63% (3 Month       11         IV Holdings, LP       Term SOFR +       2.30%, Rate         LIBOR + 2.45%,       Floor: 2.30%) due       11/25/24 <sup>0,†††</sup> 5,702,405         due 09/15/26 <sup>0,†††</sup> 17,837,421       17,834,511       Oxford Finance         6.05% (3 Month       Funding       2020-1A, 3.10%         2.45%, Rate       due 02/15/28 <sup>3</sup> 4,544,682       4,414,639         Floor: 2.45%) due       Industrial DPR       09/15/26 <sup>0,†††</sup> 11,977,977         Madison Avenue       2016-1A, 5.24%       529,332,233         2023-2, 7,17% (1       Month Term SOFR       HOLE BUSINESS - 1.4%         Month Term SOFR       WHOLE BUSINESS - 1.4%       529,332,233         2020-1A, 3.24%       10/15/24 <sup>0,†††3</sup> 25,350,000       25,350,000       due 07/30/50 <sup>3</sup> 94,408,845       87,290,069         Cearmer Finance LLC       SERVPRO Master       Issuer LLC       03/24/31 <sup>†††</sup> 19,291,311       18,148,677       2021-1A, 2.39%       1 <td>03/01/37<sup>†††</sup></td> <td>37,505,000</td> <td>34,588,259</td> <td>10/15/24<sup>¢,†††,3</sup></td> <td>12,650,000</td> <td>12,650,000</td>	03/01/37 <sup>†††</sup>	37,505,000	34,588,259	10/15/24 <sup>¢,†††,3</sup>	12,650,000	12,650,000
03/01/37 <sup>†††</sup> 37,505,000         34,588,259         08/15/34 <sup>3</sup> 10,280,434         9,826,652           HarbourVest         Aesf Vi Verdi, LP              9,826,652           HarbourVest         Aesf Vi Verdi, LP              9,826,652           Structured Solutions         7.63% (3 Month                9,826,652           Structured Solutions         7.63% (3 Month	Lightning A			Nassau LLC		
HarbourVest       Aesf Vi Verdi, LP         Structured Solutions       7.63% (3 Month)         IV Holdings, LP       Term SOFR +         8.11% (3 Month USD       2.30%, Rate         LIBOR + 2.45%,       Floor: 2.30%) due         Rate Floor: 2.45%)       11/25/24°.†††         due 09/15/26°.†††       17,837,421         17,834,511       Oxford Finance         6.05% (3 Month       Funding         EURIBOR +       2020-1A, 3.10%         2.45%, Rate       due 02/15/28 <sup>3</sup> Floor: 2.45%) due       Industrial DPR         09/15/26°.†††       EUR 11,100,000       11,977,977         Funding Ltd.       2016-1A, 5.24%         Secured Funding       due 04/15/26 <sup>3</sup> 1,447,580         Madison Avenue       2016-1A, 5.24%       529,332,233         2023-2, 7.17% (1       529,332,233       529,332,233         Month Term SOFR       WHOLE BUSINESS - 1.4%       529,332,233         10/15/24°.†††.3       25,350,000       25,350,000       due 07/30/50 <sup>3</sup> 94,408,845       87,290,069         Cearmer Finance LLC       SERVPRO Master       1ssuer LLC       03/24/31 <sup>†††</sup> 19,291,311       18,148,677       2021-1A, 2.39%	5.50% due			, <u> </u>		
Structured Solutions       7.63% (3 Month         IV Holdings, LP       Term SOFR +         8.11% (3 Month USD       2.30%, Rate         LIBOR + 2.45%,       Floor: 2.30%) due         Rate Floor: 2.45%)       11/25/24 <sup>°,†††</sup> due 09/15/26 <sup>°,†††</sup> 17,837,421         17,834,511       Oxford Finance         6.05% (3 Month       Funding         EURIBOR +       2020-1A, 3.10%         2.45%, Rate       due 02/15/28 <sup>3</sup> Floor: 2.45%) due       Industrial DPR         09/15/26 <sup>°,†††</sup> EUR 11,100,000         11,977,977       Funding Ltd.         Madison Avenue       2016-1A, 5.24%         Secured Funding       due 04/15/26 <sup>3</sup> Trust       Total Financial         32023-2, 7.17% (1       529,332,233         Month Term SOFR       WHOLE BUSINESS - 1.4%         + 1.85%, Rate       Arbys Funding LLC         Floor: 1.85%) due       2020-1A, 3.24%         10/15/24 <sup>°,†††,3</sup> 25,350,000       25,350,000         Cearmer Finance LLC       SERVPRO Master         3.69% due       Issuer LLC       03/24/31 <sup>†††</sup> 03/24/31 <sup>†††</sup> 19,291,311       18,148,677	03/01/37 <sup>†††</sup>	37,505,000	34,588,259	08/15/34 <sup>3</sup>	10,280,434	9,826,652
IV Holdings, LP       Term SOFR +         8.11% (3 Month USD       2.30%, Rate         LIBOR + 2.45%,       Floor: 2.30%) due         Rate Floor: 2.45%)       11/25/24 <sup>0,†††</sup> due 09/15/26 <sup>0,†††</sup> 17,837,421         6.05% (3 Month       Funding         EURIBOR +       2020-1A, 3.10%         2.45%, Rate       due 02/15/28 <sup>3</sup> Floor: 2.45%) due       Industrial DPR         09/15/26 <sup>0,†††</sup> EUR 11,100,000         11,977,977       Funding Ltd.         Madison Avenue       2016-1A, 5.24%         Secured Funding       due 04/15/26 <sup>3</sup> Trust       Total Financial         2023-2, 7.17% (1       WHOLE BUSINESS - 1.4%         Month Term SOFR       WHOLE BUSINESS - 1.4%         + 1.85%, Rate       Arbys Funding LLC         Floor: 1.85%) due       2020-1A, 3.24%         10/15/24 <sup>0,†††1,3</sup> 25,350,000       25,350,000         Ceamer Finance LLC       SERVPRO Master         3.69% due       Issuer LLC       03/24/31 <sup>†††</sup> 03/24/31 <sup>†††</sup> 19,291,311       18,148,677       2021-1A, 2.39%	HarbourVest			Aesf Vi Verdi, LP		
8.11% (3 Month USD       2.30%, Rate         LIBOR + 2.45%,       Floor: 2.30%) due         Rate Floor: 2.45%)       11/25/24 <sup>6,1††</sup> due 09/15/26 <sup>6,1†††</sup> 17,837,421         6.05% (3 Month       Funding         EURIBOR +       2020-1A, 3.10%         2.45%, Rate       due 02/15/28 <sup>3</sup> Floor: 2.45%) due       Industrial DPR         09/15/26 <sup>6,1††</sup> EUR 11,100,000         11,977,977       Funding Ltd.         Madison Avenue       2016-1A, 5.24%         Secured Funding       due 04/15/26 <sup>3</sup> 1,447,580         Trust       Total Financial       529,332,233         2023-2, 7.17% (1       WHOLE BUSINESS - 1.4%         Month Term SOFR       WHOLE BUSINESS - 1.4%         + 1.85%, Rate       Arbys Funding LLC         Floor: 1.85%) due       2020-1A, 3.24%         10/15/24 <sup>6,1††,3</sup> 25,350,000       25,350,000         Ceamer Finance LLC       SERVPRO Master         3.69% due       Issuer LLC       03/24/31 <sup>†††</sup> 03/24/31 <sup>†††</sup> 19,291,311       18,148,677       2021-1A, 2.39%	Structured Solutions			7.63% (3 Month		
LIBOR + 2.45%,       Floor: 2.30%) due         Rate Floor: 2.45%)       11/25/24°.†††         due 09/15/26°.†††       17,837,421         6.05% (3 Month       Funding         EURIBOR +       2020-1A, 3.10%         2.45%, Rate       due 02/15/28³         Floor: 2.45%) due       Industrial DPR         09/15/26°.†††       EUR 11,100,000         09/15/26°.†††       EUR 11,100,000         11,977,977       Funding Ltd.         Madison Avenue       2016-1A, 5.24%         Secured Funding       due 04/15/26³         Trust       Total Financial         2023-2, 7.17% (1       WHOLE BUSINESS - 1.4%         Month Term SOFR       WHOLE BUSINESS - 1.4%         + 1.85%, Rate       Arbys Funding LLC         Floor: 1.85%) due       2020-1A, 3.24%         10/15/24°.†††.3       25,350,000         25,350,000       25,350,000         SERVPRO Master       3.69% due         03/24/31 <sup>†††</sup> 19,291,311         18,148,677       2021-1A, 2.39%	IV Holdings, LP			Term SOFR +		
Rate Floor: 2.45%) $11/25/24^{\circ,\dagger\dagger\dagger}$ 5,702,4055,702,405due 09/15/26^{\circ,\dagger\dagger\dagger}17,837,42117,834,511Oxford Finance6.05% (3 MonthFundingEURIBOR +2020-1A, 3.10%2.45%, Ratedue 02/15/28 <sup>3</sup> 4,544,6824,544,6824,414,639Floor: 2.45%) dueIndustrial DPR09/15/26^{\circ,\dagger\dagger\dagger}EUR 11,100,00011,977,977Funding Ltd.2016-1A, 5.24%Secured Fundingdue 04/15/26 <sup>3</sup> 1,447,580TrustTotal Financial529,332,2332023-2, 7.17% (1WHOLE BUSINESS - 1.4%Month Term SOFRWHOLE BUSINESS - 1.4%+ 1.85%, RateArbys Funding LLCFloor: 1.85%) due2020-1A, 3.24%10/15/24^{\circ,†††.3}25,350,00025,350,000Ceamer Finance LLCSERVPRO Master3.69% duelssuer LLC03/24/31 <sup>†††</sup> 19,291,31118,148,6772021-1A, 2.39%	8.11% (3 Month USD			2.30%, Rate		
due 09/15/26 <sup>0,†††</sup> 17,837,421       17,834,511       Oxford Finance         6.05% (3 Month       Funding         EURIBOR +       2020-1A, 3.10%         2.45%, Rate       due 02/15/28 <sup>3</sup> 4,544,682       4,414,639         Floor: 2.45%) due       Industrial DPR       09/15/26 <sup>0,†††</sup> EUR 11,100,000       11,977,977       Funding Ltd.         Madison Avenue       2016-1A, 5.24%       secured Funding       1,424,464         Trust       2023-2, 7.17% (1       529,332,233         Month Term SOFR       WHOLE BUSINESS - 1.4%       529,332,233         Ploor: 1.85%) due       2020-1A, 3.24%       10/15/24 <sup>4,†††,13</sup> 25,350,000       25,350,000         Ceamer Finance LLC       SERVPRO Master       1ssuer LLC       3.69% due       lssuer LLC         03/24/31 <sup>†††</sup> 19,291,311       18,148,677       2021-1A, 2.39%       1447,539	LIBOR + 2.45%,					
6.05% (3 Month       Funding         EURIBOR +       2020-1A, 3.10%         2.45%, Rate       due 02/15/28 <sup>3</sup> 4,544,682       4,414,639         Floor: 2.45%) due       Industrial DPR       09/15/26 <sup>5,4††</sup> EUR 11,100,000       11,977,977       Funding Ltd.         Madison Avenue       2016-1A, 5.24%       Secured Funding       due 04/15/26 <sup>3</sup> 1,447,580       1,424,464         Trust       2023-2, 7.17% (1       Total Financial       529,332,233         2023-2, 7.17% (1       WHOLE BUSINESS - 1.4%       + 1.85%, Rate       Arbys Funding LLC         Floor: 1.85%) due       2020-1A, 3.24%       10/15/24 <sup>5,4††1,3</sup> 25,350,000       25,350,000       due 07/30/50 <sup>3</sup> 94,408,845       87,290,069         Ceamer Finance LLC       SERVPRO Master       Issuer LLC       03/24/31 <sup>†††</sup> 19,291,311       18,148,677       2021-1A, 2.39%       1	Rate Floor: 2.45%)			11/25/24 <sup>¢,†††</sup>	5,702,405	5,702,405
EURIBOR +       2020-1A, 3.10%         2.45%, Rate       due 02/15/28 <sup>3</sup> 4,544,682       4,414,639         Floor: 2.45%) due       Industrial DPR       9/15/26 <sup>5,4††</sup> EUR 11,100,000       11,977,977         Funding National Avenue       2016-1A, 5.24%       2020-3       1,447,580       1,424,464         Secured Funding       due 04/15/26 <sup>3</sup> 1,447,580       1,424,464         Trust       Total Financial       529,332,233         2023-2, 7.17% (1       WHOLE BUSINESS - 1.4%       1,85%, Rate       Arbys Funding LLC         Floor: 1.85%) due       2020-1A, 3.24%       94,408,845       87,290,069         Ceamer Finance LLC       SERVPRO Master       3.69% due       Issuer LLC         03/24/31 <sup>†††</sup> 19,291,311       18,148,677       2021-1A, 2.39%       1447,539	due 09/15/26 <sup>¢,†††</sup>	17,837,421	17,834,511	Oxford Finance		
2.45%, Rate       due 02/15/28 <sup>3</sup> 4,544,682       4,414,639         Floor: 2.45%) due       Industrial DPR       9/15/26 <sup>5,4††</sup> EUR 11,100,000       11,977,977         Funding Ltd.       2016-1A, 5.24%       2016-1A, 5.24%       1,447,580       1,424,464         Secured Funding       due 04/15/26 <sup>3</sup> 1,447,580       1,424,464         Trust       Total Financial       529,332,233         2023-2, 7.17% (1       WHOLE BUSINESS - 1.4%       +         Month Term SOFR       WHOLE BUSINESS - 1.4%       +         + 1.85%, Rate       Arbys Funding LLC       529,332,233         10/15/24 <sup>5,+††,13</sup> 25,350,000       25,350,000       due 07/30/50 <sup>3</sup> 94,408,845       87,290,069         Ceamer Finance LLC       SERVPRO Master       1ssuer LLC       03/24/31 <sup>†††</sup> 19,291,311       18,148,677       2021-1A, 2.39%	6.05% (3 Month			Funding		
Floor: 2.45%) due       Industrial DPR         09/15/26 <sup>+</sup> /t <sup>++</sup> EUR 11,100,000       11,977,977         Funding Ltd.       2016-1A, 5.24%         Secured Funding       due 04/15/26 <sup>3</sup> 1,447,580         Trust       Total Financial       529,332,233         2023-2, 7.17% (1       WHOLE BUSINESS - 1.4%         Month Term SOFR       WHOLE BUSINESS - 1.4%         + 1.85%, Rate       Arbys Funding LLC         Floor: 1.85%) due       2020-1A, 3.24%         10/15/24 <sup>+,+††,-3</sup> 25,350,000       25,350,000         Ceamer Finance LLC       SERVPRO Master         3.69% due       Issuer LLC         03/24/31 <sup>†††</sup> 19,291,311       18,148,677	EURIBOR +			2020-1A, 3.10%		
09/15/26 <sup>6,†††</sup> EUR 11,100,000         11,977,977         Funding Ltd.           Madison Avenue         2016-1A, 5.24%            Secured Funding         due 04/15/26 <sup>3</sup> 1,447,580         1,424,464           Trust         Total Financial         529,332,233           2023-2, 7.17% (1         WHOLE BUSINESS - 1.4%            Month Term SOFR         WHOLE BUSINESS - 1.4%            + 1.85%, Rate         Arbys Funding LLC            Floor: 1.85%) due         2020-1A, 3.24%            10/15/24 <sup>6,+</sup> †† <sup>1,3</sup> 25,350,000         25,350,000         due 07/30/50 <sup>3</sup> 94,408,845         87,290,069           Ceamer Finance LLC         SERVPRO Master                3.69% due         lssuer LLC                 03/24/31 <sup>†††</sup> 19,291,311         18,148,677         2021-1A, 2.39%				due 02/15/28 <sup>3</sup>	4,544,682	4,414,639
Madison Avenue     2016-1A, 5.24%       Secured Funding     due 04/15/26 <sup>3</sup> 1,447,580       Trust     Total Financial     529,332,233       2023-2, 7.17% (1     WHOLE BUSINESS - 1.4%       Month Term SOFR     WHOLE BUSINESS - 1.4%       + 1.85%, Rate     Arbys Funding LLC       Floor: 1.85%) due     2020-1A, 3.24%       10/15/24 <sup>4,</sup> ↑↑↑↑. <sup>3</sup> 25,350,000       25,350,000     25,350,000       Geamer Finance LLC     SERVPRO Master       3.69% due     Issuer LLC       03/24/31 <sup>†††</sup> 19,291,311       18,148,677     2021-1A, 2.39%	Floor: 2.45%) due			Industrial DPR		
Secured Funding         due 04/15/26 <sup>3</sup> 1,447,580         1,424,464           Trust         Total Financial         529,332,233           2023-2, 7.17% (1         WHOLE BUSINESS - 1.4%         529,332,233           Month Term SOFR         WHOLE BUSINESS - 1.4%         529,332,233           + 1.85%, Rate         Arbys Funding LLC         520,320,000           Floor: 1.85%) due         2020-1A, 3.24%         529,332,233           10/15/24 <sup>4</sup> .†††. <sup>3</sup> 25,350,000         25,350,000         due 07/30/50 <sup>3</sup> 94,408,845         87,290,069           Ceamer Finance LLC         SERVPRO Master         1ssuer LLC         3.69% due         1ssuer LLC         03/24/31 <sup>†††</sup> 19,291,311         18,148,677         2021-1A, 2.39%         18,148,677         2021-1A, 2.39%         14,47,580         14,44,464	09/15/26 <sup>¢,†††</sup>	EUR 11,100,000	11,977,977	Funding Ltd.		
Trust         Total Financial         529,332,233           2023-2, 7.17% (1         WHOLE BUSINESS - 1.4%         529,332,233           Month Term SOFR         WHOLE BUSINESS - 1.4%         14,85%, Rate         Arbys Funding LLC           Floor: 1.85%) due         2020-1A, 3.24%         2020-1A, 3.24%         10/15/24 <sup>4</sup> ,†††.3         25,350,000         25,350,000         due 07/30/50 <sup>3</sup> 94,408,845         87,290,069           Ceamer Finance LLC         SERVPRO Master         18,09% due         Issuer LLC         03/24/31 <sup>†††</sup> 19,291,311         18,148,677         2021-1A, 2.39%         18,148,677         2021-1A, 2.39%         10,15,24         1	Madison Avenue			2016-1A, 5.24%		
2023-2, 7.17% (1     325,332,233       Month Term SOFR     WHOLE BUSINESS - 1.4%       + 1.85%, Rate     Arbys Funding LLC       Floor: 1.85%) due     2020-1A, 3.24%       10/15/24 <sup>4</sup> :†† <sup>1,3</sup> 25,350,000       25,350,000     25,350,000       Ceamer Finance LLC     SERVPRO Master       3.69% due     Issuer LLC       03/24/31 <sup>†††</sup> 19,291,311       18,148,677     2021-1A, 2.39%	Secured Funding			due 04/15/26 <sup>3</sup>	1,447,580	1,424,464
2023-2, 7.17% (1       WHOLE BUSINESS - 1.4%         Month Term SOFR       WHOLE BUSINESS - 1.4%         + 1.85%, Rate       Arbys Funding LLC         Floor: 1.85%) due       2020-1A, 3.24%         10/15/24 <sup>4</sup> ,†††.3       25,350,000       25,350,000         Ceamer Finance LLC       SERVPRO Master         3.69% due       Issuer LLC         03/24/31 <sup>†††</sup> 19,291,311       18,148,677         2021-1A, 2.39%       2021-1A, 2.39%	Trust			Total Financial		529.332.233
+ 1.85%, Rate     Arbys Funding LLC       Floor: 1.85%) due     2020-1A, 3.24%       10/15/24 <sup>0,†††,3</sup> 25,350,000       25,350,000     25,350,000       Geamer Finance LLC     SERVPRO Master       3.69% due     Issuer LLC       03/24/31 <sup>†††</sup> 19,291,311       18,148,677     2021-1A, 2.39%	2023-2, 7.17% (1					
Floor: 1.85%) due         2020-1A, 3.24%           10/15/24 <sup>4,†††,3</sup> 25,350,000         25,350,000         due 07/30/50 <sup>3</sup> 94,408,845         87,290,069           Ceamer Finance LLC         SERVPRO Master           3.69% due         Issuer LLC           03/24/31 <sup>†††</sup> 19,291,311         18,148,677         2021-1A, 2.39%	Month Term SOFR			WHOLE BUSINESS - 1.4%		
10/15/24 <sup>0,1††,3</sup> 25,350,000         25,350,000         due 07/30/50 <sup>3</sup> 94,408,845         87,290,069           Ceamer Finance LLC         SERVPRO Master         3.69% due         Issuer LLC         03/24/31 <sup>†††</sup> 19,291,311         18,148,677         2021-1A, 2.39%         2021-1A, 2.39%	+ 1.85%, Rate			Arbys Funding LLC		
Ceamer Finance LLC         SERVPRO Master           3.69% due         Issuer LLC           03/24/31 <sup>†††</sup> 19,291,311         18,148,677         2021-1A, 2.39%	,			· .		
3.69% due         Issuer LLC           03/24/31 <sup>†††</sup> 19,291,311         18,148,677         2021-1A, 2.39%	10/15/24 <sup>¢,†††,3</sup>	25,350,000	25,350,000	due 07/30/50 <sup>3</sup>	94,408,845	87,290,069
03/24/31 <sup>†††</sup> 19,291,311 18,148,677 2021-1A, 2.39%	Ceamer Finance LLC			SERVPRO Master		
	3.69% due			Issuer LLC		
due 04/25/51 <sup>3</sup> 39,296,780 34,498,348	03/24/31 <sup>†††</sup>	19,291,311	18,148,677			
				due 04/25/51 <sup>3</sup>	39,296,780	34,498,348

	Face			Face	
	Amount~	VALUE		Αμουντ~	VALUE
2022-1A, 3.13%			TRANSPORT-AIRCRAFT	-13%	
due 01/25/52 <sup>3</sup>	23,030,000	\$ 20,522,604	AASET Trust	1.570	
2024-1A, 6.17%	25,050,000	\$ 20,022,000	2021-1A, 2.95%		
due 01/25/54 <sup>3</sup>	16,620,000	16,801,163	due 11/16/41 <sup>3</sup>	55,585,671	\$ 50,393,969
2019-1A, 3.88%	10,020,000	10,001,105	2021-2A, 2.80%	55,565,671	\$ 50,555,505
due 10/25/49 <sup>3</sup>	4,649,620	4,409,812	due 01/15/47 <sup>3</sup>	32,986,050	28,878,297
Sonic Capital LLC	1,015,020	1,105,012	2020-1A, 3.35%	52,500,050	20,070,257
2021-1A, 2.64%			due 01/16/40 <sup>3</sup>	13,547,980	12,103,831
due 08/20/51 <sup>3</sup>	23,513,100	19,030,466	2019-1, 3.84% due	13,547,500	12,105,051
2020-1A, 3.85%	25,515,100	15,050,400	05/15/39 <sup>3</sup>	2,294,157	1,972,975
due 01/20/50 <sup>3</sup>	12,012,552	11,372,554	2019-2, 3.38% due	2,234,137	1,972,975
2021-1A, 2.19%	12,012,552	11,572,554	10/16/39 <sup>3</sup>	1,452,413	1,310,923
due 08/20/51 <sup>3</sup>	10,036,650	8,688,608	Navigator Aircraft	1,432,413	1,510,925
2020-1A, 4.34%	10,030,030	0,000,000	ABS Ltd.		
due 01/20/50 <sup>3</sup>	7 022 054	6 526 700	2021-1, 2.77%		
	7,023,954	6,536,788	,	45 797 045	40 057 000
ServiceMaster			due 11/15/46 <sup>3</sup>	45,787,945	40,857,888
Funding LLC			Castlelake Aircraft		
2020-1, 3.34%	27 052 120	22 700 450	Structured Trust		
due 01/30/51 <sup>3</sup>	27,853,139	23,789,458	2021-1A, 3.47%		
2020-1, 2.84%	0.045 507	0.070.070	due 01/15/46 <sup>3</sup>	31,311,094	29,443,513
due 01/30/51 <sup>3</sup>	9,265,507	8,272,960	Lunar Structured		
Wingstop Funding LLC			Aircraft Portfolio		
2020-1A, 2.84%			Notes		
due 12/05/50 <sup>3</sup>	25,117,500	22,795,103	2021-1, 2.64% due		
2022-1A, 3.73%			10/15/46 <sup>3</sup>	32,950,472	29,223,774
due 03/05/52 <sup>3</sup>	1,191,000	1,089,074	Sprite Ltd.		
Applebee's Funding			2021-1, 3.75% due		
LLC / IHOP			11/15/46 <sup>3</sup>	26,514,033	24,630,993
Funding LLC			Sapphire Aviation		
2019-1A, 4.72%			Finance II Ltd.		
due 06/05/49 <sup>3</sup>	22,918,500	22,045,656	2020-1A, 3.23%		
Taco Bell Funding LLC			due 03/15/40 <sup>3</sup>	23,642,559	21,515,438
2016-1A, 4.97%			AASET US Ltd.		
due 05/25/46 <sup>3</sup>	17,392,559	17,131,010	2018-2A, 4.45%		
Wendy's Funding LLC			due 11/18/38 <sup>3</sup>	19,113,143	16,880,306
2019-1A, 3.78%			KDAC Aviation		
due 06/15/49 <sup>3</sup>	12,142,736	11,647,288	Finance Ltd.		
Domino's Pizza			2017-1A, 4.21%		
Master Issuer LLC			due 12/15/42 <sup>3</sup>	18,718,896	16,100,845
2017-1A, 4.12%			WAVE LLC		
due 07/25/47 <sup>3</sup>	7,802,000	7,467,913	2019-1, 3.60% due		
Total Whole Business		323,388,874	09/15/44 <sup>3</sup>	16,330,076	14,534,258

	Face Amount~	Value		Face Amount~	
	AMOUNT	VALUE		AMOUNT	
Sapphire Aviation			2020-1A, 3.25%		
Finance I Ltd.			due 02/15/50 <sup>3</sup>	3,389,154	\$ 2,96
2018-1A, 4.25%			2020-1A, 2.69%	5,505,151	φ 2,90
due 03/15/40 <sup>3</sup>	11,267,570	\$ 10,343,854	due 02/15/50 <sup>3</sup>	1,863,147	1,80
Falcon Aerospace Ltd.	11,207,570	\$ 10,515,051	SVC ABS LLC	1,005,117	1,00
2019-1, 3.60% due			2023-1A, 5.15%		
09/15/39 <sup>3</sup>	7,634,388	6,947,294	due 02/20/53 <sup>3</sup>	15,266,854	14,56
2017-1, 4.58% due	7,054,500	0,547,254	2023-1A, 5.55%	15,200,054	14,50
02/15/42 <sup>3</sup>	2,260,703	2,135,978	due 02/20/53 <sup>3</sup>	3,490,521	3,26
Castlelake Aircraft	2,200,705	2,135,578	CMFT Net Lease	5,490,521	5,20
Securitization Trust			Master Issuer LLC		
2018-1, 4.13% due			2021-1, 2.91% due		
06/15/43 <sup>3</sup>	6,122,381	5,581,660	07/20/51 <sup>3</sup>	10,050,000	8,45
MAPS Ltd.	0,122,301	5,581,000	2021-1, 3.04% due	10,050,000	0,45
2018-1A, 4.21%			07/20/51 <sup>3</sup>	5,050,000	3,92
due 05/15/43 <sup>3</sup>	5,334,948	4,921,554	2021-1, 2.51% due	3,030,000	3,92
Slam Ltd.	3,334,940	4,921,004	07/20/51 <sup>3</sup>	3,000,000	2,51
2021-1A, 2.43%			2021-1, 3.44% due	3,000,000	2,31
due 06/15/46 <sup>3</sup>	1 (5( 200	1 446 501	07/20/51 <sup>3</sup>	3,215,000	2,50
2021-1A, 3.42%	1,656,200	1,446,501	Oak Street Investment	5,215,000	2,30
,	1 242 150	1 055 206	Grade Net Lease		
due 06/15/46 <sup>3</sup>	1,242,150	1,055,206			
Total Transport-Aircraft		320,279,057	Fund Series		
NET LEASE - 0.8%			2020-1A, 2.26% due 11/20/50 <sup>3</sup>	14.075.000	12 50
STORE Master			STORE Master	14,975,000	13,56
Funding I-VII					
2016-1A, 3.96%			Funding LLC 2021-1A, 2.96%		
due 10/20/46 <sup>3</sup>	27,239,135	25,637,915	,	12 624 000	0.57
2016-1A, 4.32%	27,235,135	25,057,515	due 06/20/51 <sup>3</sup>	12,624,000	9,57
due 10/20/46 <sup>3</sup>	10,781,174	10,090,580	2021-1A, 3.70% due 06/20/51 <sup>3</sup>	3,533,734	2,68
CF Hippolyta	10,701,171	10,090,900	STORE Master	5,555,754	2,00
Issuer LLC			Funding I LLC		
2022-1A, 6.11%			2015-1A, 4.17%		
due 08/15/62 <sup>3</sup>	20,275,457	19,678,012		9,930,161	9,54
2020-1, 2.28%	20,27 5,457	19,070,012	due 04/20/45 <sup>3</sup>	9,950,101	9,54
due 07/15/60 <sup>3</sup>	10,075,718	9,268,651	New Economy Assets		
Capital Automotive	10,07 5,710	5,200,051	Phase 1 Sponsor LLC		
REIT			2021-1, 2.41% due	10 000 000	0 20
2020-1A, 3.48%			10/20/61 <sup>3</sup>	10,000,000	8,39
due 02/15/50 <sup>3</sup>	21,935,483	20,076,528	CARS-DB7, LP		
2021-1A, 2.76%	21,755,405	20,070,328	2023-1A, 5.75%	4 450 000	
due 08/15/51 <sup>3</sup>	6,560,125	4,846,321	due 09/15/53 <sup>3</sup>	4,459,000	4,43
CARS-DB4, LP	0,000,125	4,040,021	CF Hippolyta LLC		
,			2020-1, 2.60%	4 33 6 675	
2020-1A, 3.81%	10 090 000	17 110 262	due 07/15/60 <sup>3</sup>	4,312,872	3,54
due 02/15/50 <sup>3</sup>	19,989,099	17,119,362	Total Net Lease		198,48

	Face Amount~	VALUE		Face Amount~	VALUE
	Amoon	TALOL		AMOUNT	TALOL
INFRASTRUCTURE - 0.8%			SINGLE FAMILY RESIDEN	ICE - 0.7%	
Stack Infrastructure			FirstKey Homes Trust		
Issuer LLC			2020-SFR2, 4.50%		
2023-3A, 5.90%			due 10/19/37 <sup>3</sup>	21,640,000	\$ 20,610,860
due 10/25/48 <sup>3</sup>	31,313,000	\$ 31,420,983	2020-SFR2, 4.00%		
2024-1A, 5.90%	51,515,000	\$ 51,420,505	due 10/19/37 <sup>3</sup>	20,340,000	19,324,314
due 03/25/49 <sup>3</sup>	16,250,000	16,288,155	2020-SFR2, 3.37%		
2020-1A, 1.89%	10,230,000	10,200,135	due 10/19/37 <sup>3</sup>	13,010,000	12,284,199
due 08/25/45 <sup>3</sup>	11,624,000	10,953,612	2021-SFR1, 2.19%		
2023-1A, 5.90%	11,024,000	10,933,012	due 08/17/38 <sup>3</sup>	13,174,000	11,959,887
due 03/25/48 <sup>3</sup>	6,000,000	5,979,922	Home Partners of		
2023-2A, 5.90%	0,000,000	5,575,522	America Trust		
due 07/25/48 <sup>3</sup>	6,000,000	5,978,963	2021-2, 2.65% due		
Hotwire Funding LLC	0,000,000	5,578,505	12/17/26 <sup>3</sup>	46,389,454	42,117,315
0			2021-3, 2.80%		
2023-1A, 8.84% due 05/20/53 <sup>3</sup>	21 200 000	20 000 021	due 01/17/41 <sup>3</sup>	15,250,896	13,337,950
	31,200,000	30,880,821	Tricon Residential Trust		
2021-1, 2.31% due 11/20/51 <sup>3</sup>	E 2E0 000	4,836,720	2023-SFR2, 5.00%		
, ,	5,350,000	4,650,720	due 12/17/40 <sup>3</sup>	31,239,000	30,421,625
2021-1, 2.66% due	4 025 000	2 556 156	2021-SFR1, 2.59%		
11/20/51 <sup>3</sup>	4,025,000	3,556,156	due 07/17/38 <sup>3</sup>	7,000,000	6,439,421
VB-S1 Issuer LLC - VBTEL			2024-SFR1, due		
			04/17/29 <sup>3,17</sup>	3,600,000	3,462,006
2022-1A, 4.29%	40 000 000	26 262 090	Total Single Family Reside	ence	159,957,577
due 02/15/52 <sup>3</sup> Aligned Data Centers	40,900,000	36,362,980	•		
Issuer LLC			TRANSPORT-CONTAINER	R - 0.5%	
			Textainer Marine		
2021-1A, 1.94%	20 01 2 000	26 270 970	Containers VII Ltd.		
due 08/15/46 <sup>3</sup>	28,913,000	26,279,879	2020-1A, 2.73%		
2023-1A, 6.00%	2 (00 000	2 500 257	due 08/21/45 <sup>3</sup>	41,858,813	39,130,338
due 08/17/48 <sup>3</sup>	2,600,000	2,599,357	2021-2A, 2.23%		
Blue Stream Issuer LLC			due 04/20/46 <sup>3</sup>	2,491,667	2,232,142
2023-1A, 5.40%	C ( )E 000	6 201 226	TIF Funding III LLC		
due 05/20/53 <sup>3</sup>	6,625,000	6,391,236	2024-1A, due		
Switch ABS Issuer LLC			05/22/34 <sup>3,17</sup>	33,300,000	33,315,898
2024-1A, 6.28%	2 100 000	2 076 977	Textainer Marine		
due 03/25/54 <sup>3</sup>	3,100,000	3,076,877	Containers Ltd.		
Vantage Data Centers			2021-3A, 1.94%		
Issuer LLC			due 08/20/46 <sup>3</sup>	24,585,400	21,167,189
2020-1A, 1.65%	2 100 000	2 004 104	MC Ltd.		
due 09/15/45 <sup>3</sup>	3,100,000	2,904,194	2021-1, 2.63% due		
Total Infrastructure		187,509,855	11/05/35 <sup>3</sup>	9,375,014	8,439,459
			CLI Funding VIII LLC		
			2021 14 1 ( 40/		
			2021-1A, 1.64%		
			due 02/18/46 <sup>3</sup>	2,751,204	2,440,403

	Face Amount~	VALUE		Face Amount~	VALUE
COLLATERALIZED DEBT	OBLIGATIONS	- 0.4%	SPSS		
Anchorage Credit			5.14% due		
Funding 4 Ltd.			11/15/52 <sup>†††,7</sup>	141,512	\$ 129,552
2021-4A AR, 2.72%			Total Insurance		23,151,686
due 04/27/39 <sup>3</sup>	108,854,127	\$ 98,372,966			
Anchorage Credit			Total Asset-Backed Secur	rities	
Funding 13 Ltd.			(Cost \$5,187,525,435)		5,046,297,625
2021-13A A2, 2.80%			U.S. GOVERNMENT SEC	1101TIES <sup>11</sup> - 21 3	0%
due 07/27/39 <sup>3</sup>	2,700,000	2,410,560	U.S. Treasury Notes	OKITE5 - 21.2	270
2021-13A C2, 3.65%			4.13% due 03/31/31	1,210,930,000	1,204,118,519
due 07/27/39 <sup>3</sup>	1,950,000	1,628,397	3.50% due 01/31/28	742,300,000	720,581,928
Total Collateralized Debt (	Obligations	102,411,923	4.13% due 06/15/26	477,680,000	472,977,837
	0		3.75% due 12/31/30	350,000,000	340,306,641
AUTOMOTIVE - 0.1%			4.25% due 02/28/31	210,000,000	210,360,938
Avis Budget Rental Car			4.63% due 03/15/26	4,900,000	4,895,789
Funding AESOP LLC			3.63% due 03/31/28	2,770,000	2,700,317
2023-8A, 6.66%			2.63% due 05/31/27	1,550,000	1,468,807
due 02/20/30 <sup>3</sup>	12,750,000	13,234,578	1.50% due 01/31/27	1,200,000	1,106,625
2023-8A, 6.02%			4.50% due 11/15/33	1,046,400	1,069,617
due 02/20/30 <sup>3</sup>	11,000,000	11,344,047	2.13% due 05/15/25	1,100,000	1,066,012
2024-3A, 5.58%			4.63% due 09/30/28	800,000	811,531
due 12/20/30 <sup>3</sup>	8,250,000	8,228,843	4.00% due 01/31/29	700,000	692,781
Total Automotive		32,807,468	4.00% due 01/31/23	650,000	639,234
NSURANCE - 0.1%			4.00% due 01/31/31	420,000	414,487
CHEST			U.S. Treasury Bonds	420,000	,107
7.13% due			due 05/15/53 <sup>10,14</sup>	2,171,040,000	636,439,812
03/15/43 <sup>†††</sup>	18,145,000	18,374,152	4.38% due 11/15/39	480,370,000	484,610,764
GWPT XXIII LLC	18,145,000	10,374,132	due 02/15/46 <sup>11,14</sup>	371,000,000	135,238,749
2011-1A, 4.70%			due 05/15/44 <sup>11,14</sup>	318,000,000	125,303,244
due 10/15/56 <sup>3</sup>	2,076,309	2,015,047	due 11/15/51 <sup>10,14</sup>	275,000,000	83,866,978
GWPT XXIV LLC	2,070,309	2,015,047	due 11/15/44 <sup>11,14</sup>	75,000,000	28,844,230
2011-2A, 4.94%			2.88% due 08/15/45	3,000,000	2,335,195
due 09/15/56 <sup>3</sup>	1,539,401	1,500,759	United States Treasury Ir		
/ICOF 2	1,559,401	1,500,755	0.13% due 10/15/25 <sup>16</sup>	212,966,656	206,694,765
4.00% due			0.13% due 10/15/25	206,588,821	200,004,702
02/22/30 <sup>†††</sup>	601,905	578,078	1.25% due	200,000,021	201,470,000
321 Henderson	501,505	570,070	04/15/28 <sup>16</sup>	57,673,605	56,024,209
Receivables VI LLC			1.38% due 07/15/33 <sup>16</sup>	28,398,780	27,253,710
2010-1A, 5.56%			U.S. Treasury Strip Princi		<i>21,233,1</i> N
due 07/15/59 <sup>3</sup>	556,762	554,098	due 02/15/51 <sup>10,14</sup>	280,000,000	87,484,225
	550,702	555,550	, ,		,ZZJ
			Total U.S. Government S	ecurities	F 030 777 004
			(Cost \$5,241,086,806)		5,038,777,004

	Face Amount~	VALUE		Face Amount~	VALUE
	AMOUNT	VALUE		AMOUNT	VALUE
SENIOR FLOATING RATE	INTERESTS <sup>††,</sup>	- 2.8%	Mileage Plus		
FINANCIAL - 0.6%			Holdings LLC		
Higginbotham			10.73% (3 Month		
Insurance			Term SOFR +		
Agency, Inc.			5.25%, Rate		
10.93% (1 Month			Floor: 6.25%)		
Term SOFR +			due 06/21/27	20,166,487	\$ 20,741,636
5.50%, Rate			EMRLD Borrower, LP		
Floor: 6.50%)			7.79% (3 Month		
due 11/24/28 <sup>†††</sup>	50,227,123	\$ 49,783,007	Term SOFR +		
Jane Street Group LLC			2.50%, Rate		
7.94% (1 Month			Floor: 2.50%)		
Term SOFR +			due 05/31/30	18,473,700	18,455,226
2.50%, Rate			Clean Harbors, Inc.		
Floor: 2.50%)			due 10/08/28	18,400,000	18,417,296
due 01/26/28	35,477,740	35,486,609	United Rentals, Inc.		
Citadel Securities, LP			7.08% (1 Month		
7.58% (1 Month			Term SOFR +		
Term SOFR +			1.75%, Rate		
2.25%, Rate			Floor: 1.75%)		
Floor: 2.25%)			due 02/14/31	17,875,000	17,908,605
due 07/29/30	24,896,335	24,863,721	United Airlines Inc.		
HighTower			8.08% (3 Month		
Holding LLC			Term SOFR +		
9.59% (3 Month			2.75%, Rate		
Term SOFR +			Floor: 2.75%)		
4.00%, Rate			due 02/15/31	16,300,000	16,297,392
Floor: 4.75%)			CapStone Acquisition		
due 04/21/28	17,374,108	17,374,109	Holdings, Inc.		
Eisner Advisory Group			10.18% (1 Month		
9.33% (1 Month			Term SOFR +		
Term SOFR +			4.75%, Rate		
4.00%, Rate			Floor: 5.75%)		
Floor: 4.50%)			due 11/12/27 <sup>†††</sup>	8,530,543	8,486,528
due 02/22/31	16,150,000	16,190,375	Installed Building		
Osaic Holdings, Inc.			Products, Inc.		
due 08/17/28	4,500,000	4,514,895	due 03/21/31	3,600,000	3,597,768
Total Financial		148,212,716	Dispatch Terra		
INDUSTRIAL - 0.6%			Acquisition LLC 9.70% (3 Month		
Quikrete Holdings, Inc.			Term SOFR +		
due 03/19/29	16,500,000	16,500,000	4.25%, Rate		
due 03/18/31	11,800,000	11,804,956	4.23%, Rate Floor: 5.00%)		
	,000,000		due 03/27/28	3,796,305	3,516,328

	Face Amount~	VALUE		Face Amount~	Value
Air Canada			Mission Veterinary		
7.83% (3 Month			Partners		
Term SOFR +			9.44% (1 Month		
2.50%, Rate			Term SOFR +		
Floor: 2.50%)			4.00%, Rate		
, due 03/14/31	3,325,000	\$ 3,327,095	Floor: 4.75%)		
Beacon Roofing	-,,	-,- ,- ,	due 04/27/28	18,817,500	\$ 18,782,499
Supply, Inc.			Southern Veterinary		
due 05/19/28	2,250,000	2,250,855	Partners LLC		
Hillman Group, Inc.	_,,	_,,	9.44% (1 Month		
due 07/14/28	1,800,000	1,800,648	Term SOFR +		
Merlin Buyer, Inc.	.,,	1,000,010	4.00%, Rate		
9.33% (1 Month			Floor: 5.00%)		
Term SOFR +			due 10/05/27	15,601,376	15,601,376
4.00%, Rate			Women's Care	15,001,570	.5,001,570
Floor: 4.50%)			Holdings, Inc.		
due 12/14/28	615,913	612,833	9.91% (3 Month		
API Heat Transfer	015,515	012,055	Term SOFR +		
Thermasys Corp.			4.50%, Rate		
13.58% (3 Month			Floor: 5.25%)		
Term SOFR +			due 01/17/28	15,635,328	13,944,836
8.00%, Rate			Nidda Healthcare	15,055,520	13,541,050
Floor: 10.00%)			Holding GmbH		
due 11/10/27 <sup>†††</sup>	20,317	20,317	7.45% (3 Month		
10.58% (3 Month	20,317	20,317	EURIBOR +		
Term SOFR +			3.50%, Rate		
5.00%, Rate			Floor: 3.50%)		
			due 08/21/26	EUR 12,766,306	13,663,997
Floor: 7.00%) due 11/10/27 <sup>†††</sup>	11,759	11,759	Blue Ribbon LLC	LOK 12,700,500	13,003,777
, ,	11,739		11.44% (1 Month		
Total Industrial		143,749,242	Term SOFR +		
CONSUMER, NON-CYCI	ICAI - 0.6%		6.00%, Rate		
Quirch Foods			Floor: 6.75%)		
Holdings LLC			due 05/08/28	12,993,750	11,298,066
10.32% (3 Month			HAH Group Holding	12,333,730	11,290,000
Term SOFR +			Co. LLC		
4.75%, Rate			10.44% (1 Month		
Floor: 5.75%)			Term SOFR +		
due 10/27/27	28,523,160	28,558,814	5.00%, Rate		
PetIQ LLC	20,525,100	20,000,014	Floor: 6.00%)		
10.17% (6 Month			,	1 166 620	1 127 600
Term SOFR +			due 10/29/27	4,465,530	4,437,620
4.25%, Rate					
4.25%, Kate Floor: 4.75%)					
due 04/13/28	27,554,849	27,279,300			
uue 07/15/20	27,334,043	21,219,300			

<b>Б</b> асе Амоилт~	VALUE		Face Amount~	Valu
Elanco Animal		Emerald TopCo, Inc.		
Health, Inc.		(Press Ganey)		
7.18% (1 Month		8.94% (1 Month		
Term SOFR +		Term SOFR +		
1.75%, Rate		3.50%, Rate		
Floor: 1.75%)		Floor: 4.50%)		
due 08/02/27 1,696,643	\$ 1,689,670	, due 07/24/26	955,686	\$ 949,51
Total Consumer, Non-cyclical	135,256,178	Total Technology		95,027,39
TECHNOLOGY - 0.4%		CONSUMER, CYCLICA	L - <b>0.4</b> %	
Datix Bidco Ltd.		First Brands Group LLC		
9.69% (6 Month GBP		10.57% (3 Month		
SONIA + 4.50%,		Term SOFR +		
Rate Floor: 5.19%)		5.00%, Rate		
due 04/28/25 <sup>††† ′</sup> GBP 45,800,000	57,805,657	Floor: 6.00%)		
RLDatix		, due 03/30/27	24,050,754	24,040,65
9.94% (6 Month		MB2 Dental		
Term SOFR +		Solutions, LLC		
4.50%, Rate		11.32% (1 Month		
Floor: 4.50%)		Term SOFR +		
due 04/28/25 <sup>†††</sup> 19,781,561	19,781,560	6.00%, Rate		
Aston FinCo SARL	-, - ,	Floor: 6.75%)		
9.96% (1 Month GBP		due 01/29/31 <sup>†††</sup>	19,922,786	19,882,22
SONIA + 4.75%,		Pacific Bells LLC		
Rate Floor: 4.75%)		10.06% (3 Month		
due 10/09/26 GBP 5,641,153	6,621,489	Term SOFR +		
9.69% (1 Month		4.50%, Rate		
Term SOFR +		Floor: 5.00%)		
4.25%, Rate		due 11/10/28	13,895,487	13,787,79
Floor: 5.25%)		BCP V Modular		
due 10/09/26 739,718	658,216	Services Holdings		
Iron Mountain		IV Ltd.		
Information		8.33% (3 Month		
Management		EURIBOR +		
Services, Inc.		4.43%, Rate		
7.58% (1 Month		Floor: 4.43%)		
Term SOFR +		due 12/15/28	EUR 11,600,000	12,392,27
2.25%, Rate		Packers Holdings LLC		
Floor: 2.25%)		8.68% (1 Month		
due 01/31/31 5,511,188	5,460,650	Term SOFR +		
Dun & Bradstreet		3.25%, Rate		
8.08% (1 Month		Floor: 4.00%)		
Term SOFR +		due 03/09/28	14,471,042	9,171,02
2.75%, Rate				
Floor: 2.75%)				
due 01/18/29 3,752,070	3,750,306			

	Face Amount~	Value		Face Amount~	VALUE
	AMOUNT	VALUE		AMOUNT	VALUE
Adevinta ASA			Arsenal AIC Parent LLC		
6.33% (1 Month			9.08% (1 Month		
EURIBOR +			Term SOFR +		
2.50%, Rate			3.75%, Rate		
Floor: 2.50%)			Floor: 3.75%)		
due 06/26/28	EUR 6,538,889	\$ 7,046,521	due 08/19/30	1,880,288	\$ 1,884,518
Station Casinos LLC	2011 0,000,000	¢ 7,010,521	Total Basic Materials	1,000,200	29,017,543
7.58% (1 Month			Total Busic matchais		
Term SOFR +			ENERGY - 0.1%		
2.25%, Rate			ITT Holdings LLC		
Floor: 2.25%)			8.68% (1 Month		
due 03/07/31	2,200,000	2,195,754	Term SOFR +		
WW International, In	с.		3.25%, Rate		
8.94% (1 Month			Floor: 3.75%)		
Term SOFR +			due 10/11/30	8,379,000	8,383,189
3.50%, Rate			Venture Global		
Floor: 4.00%)			Calcasieu Pass LLC		
due 04/13/28	1,395,000	609,155	8.05% (1 Month		
Rent-A-Center, Inc.			Term SOFR +		
9.12% (6 Month			2.63%, Rate		
Term SOFR +			Floor: 3.63%)		
3.25%, Rate			due 08/19/26	6,146,504	6,123,455
Floor: 3.75%)			WhiteWater DBR		
due 02/17/28	462,423	461,651	HoldCo LLC		
Total Consumer, Cycli	ical	89,587,050	8.06% (1 Month		
•			Term SOFR +		
BASIC MATERIALS - (	0.1%		2.75%, Rate		
INEOS Ltd.			Floor: 2.75%)		
6.63% (1 Month			due 02/16/31	4,600,000	4,605,750
EURIBOR +			Total Energy		19,112,394
2.75%, Rate			COMMUNICATIONS - 0.0%		
Floor: 2.75%)	FUD 17 922 062	10 1 42 521	Xplornet		
due 01/29/26 Trinseo Materials	EUR 17,822,962	19,143,531	Communications,		
			Inc.		
Operating S.C.A.			9.57% (3 Month		
8.10% (3 Month Term SOFR +			Term SOFR +		
2.50%, Rate			4.00%, Rate		
2.50%, Rate Floor: 3.50%)			Floor: 4.50%)		
,	10 822 500	7 080 404	due 10/02/28	5,936,493	2,687,213
due 05/03/28	10,822,500	7,989,494	000 10/02/20	5,550,155	2,507,215

	Face			Face	
	Αμουντ~	VALUE		Αμουντ~	VALUE
7			4 00/JE/CE]].]4	1 000 000	¢ 101.000
Zayo Group			due 09/15/65 <sup>11,14</sup>	1,020,000 •• Dringing Striv	\$ 121,965
Holdings, Inc.			Tennessee Valley Authority due 01/15/48 <sup>10,14</sup>	, , ,	
8.44% (1 Month Term SOFR +				38,804,000	11,604,375
			due 12/15/42 <sup>10,14</sup>	23,785,000	9,222,872
3.00%, Rate			due 01/15/38 <sup>14</sup>	15,800,000	7,954,636
Floor: 3.00%)	1 (52 004	¢ 1 / / E 90C	due 09/15/65 <sup>10,14</sup>	3,500,000	418,509
due 03/09/27	1,652,094	\$ 1,445,896	due 09/15/39 <sup>10,14</sup>	570,000	261,750
Total Communications		4,133,109	due 04/01/56 <sup>10,14</sup>	540,000	105,797
UTILITIES - 0.0%			Federal Farm Credit Bank		
NRG Energy, Inc.			3.00% due 03/08/32	4,100,000	3,630,214
due 03/26/31	2,500,000	2,495,325	2.04% due 12/22/45	2,170,000	1,280,044
, ,	2,300,000	2,493,323	3.11% due 08/05/48	1,500,000	1,100,034
TerraForm Power			2.43% due 01/29/37	720,000	568,272
Operating LLC			2.90% due 12/09/41	720,000	537,770
7.90% (3 Month			2.84% due 06/01/46	720,000	488,107
Term SOFR +			1.99% due 07/30/40	300,000	197,692
2.50%, Rate			2.60% due 09/06/39	250,000	185,085
Floor: 3.00%)	200.000	100 500	2.59% due 12/30/41	180,000	127,453
due 05/21/29	200,000	198,500	2.74% due 11/01/39	144,000	108,682
Total Utilities		2,693,825	2.59% due 08/24/46	140,000	90,476
Total Canian Flaating Date	Intereste		3.67% due 02/26/44	70,000	58,351
Total Senior Floating Rate	merests	CCC 700 AA7	Freddie Mac		
(Cost \$690,664,253)		666,789,447	2.05% due 08/19/50	2,010,000	1,082,518
FEDERAL AGENCY BOND	)S <sup>††</sup> - 0.9%		2.02% due 10/05/45	720,000	421,704
Tennessee Valley Authori	t <b>y</b>		2.25% due 09/15/50	360,000	202,797
4.25% due 09/15/65	138,205,000	121,247,385	Federal Home Loan Bank		
4.63% due 09/15/60	42,436,000	40,190,584	2.45% due 08/16/41	540,000	377,790
5.38% due 04/01/56	9,283,000	9,945,648	3.63% due 06/22/43	350,000	292,148
due 09/15/53 <sup>11,14</sup>	1,612,000	359,529			
due 09/15/55 <sup>11,14</sup>	1,612,000	324,705	Total Federal Agency Bond	15	215 654 247
due 09/15/56 <sup>11,14</sup>	1,612,000	307,605	(Cost \$326,572,649)		215,654,347
due 03/15/57 <sup>11,14</sup>	1,612,000	299,855	MUNICIPAL BONDS <sup>††</sup> - 0.	2%	
due 09/15/57 <sup>11,14</sup>	1,612,000	292,301	CALIFORNIA - 0.1%		
due 09/15/58 <sup>11,14</sup>	1,612,000	276,826	California Statewide		
due 03/15/59 <sup>11,14</sup>	1,612,000	269,838	Communities		
due 09/15/59 <sup>11,14</sup>	1,612,000	263,025	Development		
due 09/15/60 <sup>11,14</sup>		249,028	Authority		
due 09/15/54 <sup>11,14</sup>	1,612,000		Revenue Bonds		
due 09/15/54	1,020,000	216,196	7.14% due 08/15/47	10,500,000	11,299,127
due 03/15/61 <sup>11,14</sup>	1,020,000	153,589	California Public	,,	,,,
due 09/15/61 <sup>11,14</sup>	1,020,000	149,704	Finance Authority		
due 09/15/62 <sup>11,14</sup>	1,020,000	142,228	Revenue Bonds		
due 03/15/63 <sup>11,14</sup>	1,020,000	138,630	3.07% due 10/15/40	8,000,000	6,193,481
due 09/15/63 <sup>11,14</sup>	1,020,000	135,124	2.55% due 01/01/40	3,600,000	2,541,065
due 09/15/64 <sup>11,14</sup>	1,020,000	128,376	2.3370 uue 01/01/40	5,000,000	2,571,005
due 03/15/65 <sup>11,14</sup>	1,020,000	125,130			

	Face Amount~	Value	Face Αμούντ~	VALUE
Oakland Redevelopment Agency Successor Agency Tax Allocation 4.00% due 09/01/39 Hillsborough City School District General Obligation	1,100,000	\$ 955,606	Harris County Cultural Education Facilities Finance Corp. Revenue Bonds 23,0183.34% due 11/15/37 1,500,000 \$ Grand Parkway Transportation Corp. Revenue Bonds 2,33% k 1000,000 1,000,000	1,226,348
Unlimited due 09/01/37 <sup>14</sup>	1,000,000	497,050	3.31% due 10/01/49 1,000,000	746,772 8,465,714
due 09/01/39 <sup>14</sup> Total California ILLINOIS - 0.0%	1,000,000	441,572 21,927,901	OHIO - 0.0% County of Franklin Ohio Revenue Bonds	
State of Illinois General Obligation Unlimited 5.65% due 12/01/38 6.63% due 02/01/35 City of Chicago Illinois General Obligation Unlimited	4,875,000 1,540,000	4,947,833 1,642,340	2.88% due 11/01/50 4,000,000	2,689,653 1,954,474
6.31% due 01/01/44 Total Illinois MISSISSIPPI - 0.1% Medical Center Educational Building Corp. Revenue Bonds	4,500,000	<u>4,766,232</u> <u>11,356,405</u>	OKLAHOMA - 0.0% Tulsa Airports Improvement Trust Revenue Bonds 3.10% due 06/01/45 1,000,000 Oklahoma Development Singers Arthenity	722,730
2.92% due 06/01/41 TEXAS - 0.0%	11,800,000	9,048,010	Finance Authority Revenue Bonds 4.65% due 08/15/30 450,000	422,782
Central Texas Turnpike System Revenue Bonds 3.03% due 08/15/41	3,150,000	2,395,849	Total Oklahoma Total Municipal Bonds (Cost \$67,115,207)	1,145,512 56,587,669
Central Texas Regional Mobility Authority Revenue Bonds 3.17% due 01/01/41 Tarrant County Cultural Education Encilities	3,000,000	2,325,441	FOREIGN GOVERNMENT DEBT <sup>††</sup> - 0.1% Panama Government International Bond 4.50% due 04/16/50 22,700,000 Israel Government International Bond 5.38% due 03/12/29 9,800,000	15,294,359 9,822,050
Education Facilities Finance Corp. Revenue Bonds 3.42% due 09/01/50	2,500,000	1,771,304	Total Foreign Government Debt (Cost \$35,097,484)	25,116,409

	Face Amount~	VALUE	Notion Vali	
U.S. TREASURY BILLS	<sup>††</sup> - <b>0.0</b> %		Barclays Bank plc 10Y-2Y SOFR CMS	
U.S. Treasury Bills 5.14% due 04/11/24 <sup>1</sup>	<sup>5</sup> 3,200,000	\$ 3,195,343	CAP Expiring June	
4.98% due 04/11/24		1,797,381	2024 with strike	
5.15% due 04/11/24 <sup>1</sup>		698,981	price of \$0.10 USD 506,250,0	00 \$ 30,294
Total U.S. Treasury Bill			Bank of America,	
(Cost \$5,691,750)	5	5,691,705	N.A. 10Y-2Y	
(COSt \$5,051,750)		5,091,705	SOFR CMS CAP	
SENIOR FIXED RATE II	NTERESTS <sup>†††</sup> - 0.09	6	Expiring June	
INDUSTRIAL - 0.0%			2024 with strike	
CTL Logistics			price of \$0.10 USD 253,750,0	000 15,185
2.65% due 10/10/42	6,719,968	5,291,086	Goldman Sachs	
Total Senior Fixed Rate	Interests		International	
(Cost \$6,719,968)		5,291,086	10Y-2Y SOFR CMS	
			CAP Expiring June	
	NOTIONAL		2024 with strike	00 12 200
	VALUE		price of \$0.10 USD 207,200,0	
			Total Interest Rate Options	88,414
OTC OPTIONS PURCH	IASED <sup>††</sup> - 0.0%		Total OTC Options Purchased	
Call Options on:			(Cost \$6,668,548)	88,414
Interest Rate Options				
Morgan Stanley			Total Investments - 97.6%	
Capital Services			(Cost \$24,791,803,155)	\$23,177,513,117
LLC 10Y-2Y			Other Assets & Liabilities, net - 2.4%	632,322,134
SOFR CMS CAP			Total Net Assets - 100.0%	\$23,809,835,251
Expiring June 2024 with strike				
2024 with strike price of \$0.10		30,536		
price of \$0.10	USD 510,300,000	30,330		

\$ (10,803,472)

# TOTAL RETURN BOND FUND

#### **Futures Contracts**

Description	Number of Contracts	Expiration Date	Value and Notional Unrealized Amount Depreciation***
Interest Rate Futures Contracts Purchased <sup>†</sup> 3-Month SOFR Futures Contracts	8,747	Jun 2025	\$2,092,391,738 \$ (3,371,924)

#### Centrally Cleared Credit Default Swap Agreements Protection Purchased<sup>††</sup>

Counterparty	Exchange	Indov		Protect Prem		Paym Freque		Maturity Date
BofA Securities, Inc.	ICE	ITRAXX.E	IR 41 V1		0%	Quarterly	•	06/20/29
BofA Securities, Inc.	ICE	CDX.NA.H			0%	Quarterly		12/20/28
		Notional Amount~		Value		Upfront Premiums (Received)		Unrealized oppreciation reciation)**
		82,880,000 40,481,000		72,337) 42,284)	\$	(2,003,034) 491,885	\$	30,697 (10,834,169)

<u>\$ (12,314,621)</u> <u>\$ (1,511,149)</u>

#### Centrally Cleared Interest Rate Swap Agreements<sup>††</sup>

Floating			Payment	Maturity
e Rate Type	Floating Rate Index	Fixed Rate	Frequency	Date
Pay	U.S. Secured			
	Overnight			
	Financing Rate	4.48%	Annually	11/02/33
Pay	U.S. Secured			
	Overnight			
	Financing Rate	4.51%	Annually	10/11/28
Pay	U.S. Secured			
	Overnight			
	Financing Rate	4.35%	Annually	10/03/28
Pay	U.S. Secured			
	Overnight			
	Financing Rate	4.50%	Annually	11/02/30
Pay	U.S. Secured			
	Overnight			
	Financing Rate	4.99%	Annually	10/11/25
Pay	U.S. Secured			
	Overnight			
	Financing Rate	3.55%	Annually	02/05/29
Pay	U.S. Secured			
	Overnight			
	Financing Rate	3.75%	Annually	02/05/27
	e Rate Type Pay Pay Pay Pay Pay Pay	e     Rate Type     Floating Rate Index       Pay     U.S. Secured       Overnight     Financing Rate       Pay     U.S. Secured       Overnight     Financing Rate	e     Rate Type     Floating Rate Index     Fixed Rate       Pay     U.S. Secured     Overnight       Financing Rate     4.48%       Pay     U.S. Secured       Overnight     Financing Rate       Pay     U.S. Secured       Overnight     Financing Rate       Pay     U.S. Secured       Overnight     Financing Rate       Pay     U.S. Secured       Overnight     Overnight       Financing Rate     4.35%       Pay     U.S. Secured       Overnight     Financing Rate       Financing Rate     4.50%       Pay     U.S. Secured       Overnight     Financing Rate       Financing Rate     4.99%       Pay     U.S. Secured       Overnight     Financing Rate       Financing Rate     3.55%       Pay     U.S. Secured       Overnight     Financing Rate       Financing Rate     3.55%       Pay     U.S. Secured       Overnight     Givernight	e     Rate Type     Floating Rate Index     Fixed Rate     Frequency       Pay     U.S. Secured     Overnight     Innually       Pay     U.S. Secured     Annually       Pay     U.S. Secured     Overnight       Pay     U.S. Secured     Annually       Pay     U.S. Secured

#### Centrally Cleared Interest Rate Swap Agreements<sup>††</sup> (continued)

CounterpartyExchangeRate TypeFloating Rate IndexFixed RateFrequencyBofA Securities, Inc.CMEPayU.S. Secured Overnight Financing Rate3.66%Annually01BofA Securities, Inc.CMEPayU.S. Secured Overnight Financing Rate3.76%Annually02BofA Securities, Inc.CMEPayU.S. Secured Overnight Financing Rate3.76%Annually02BofA Securities, Inc.CMEPayU.S. Secured Overnight Financing Rate3.59%Annually01BofA Securities, Inc.CMEPayU.S. Secured Overnight Financing Rate3.59%Annually01BofA Securities, Inc.CMEPayU.S. Secured Overnight Financing Rate3.40%Annually04BofA Securities, Inc.CMEPayU.S. Secured Overnight Financing Rate3.40%Annually04BofA Securities, Inc.CMEPayU.S. Secured Overnight Financing Rate3.40%Annually04BofA Securities, Inc.CMEPayU.S. Secured Overnight Financing Rate3.40%Annually04BofA Securities, Inc.CMEPayU.S. Secured Overnight Financing Rate3.40%Annually04
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Overnight
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Upfront Unr
Notional Premiums Paid Appre
Amount Value (Received) (Depreciat
\$1,096,000,000 \$ 55,841,825 \$ 8,667 \$ 55,8
566,740,000 11,243,901 2,578 11,2
800,000,000 10,583,792 3,512 10,5
250,000,000 8,488,427 1,693 8,4
1,337,210,000 4,412,111 2,773 4,4
1,337,210,000 4,412,111 2,773 4,4
1,337,210,000 4,412,111 2,773 4,4 3,000,000 (58,432) 303 (
1,337,210,000       4,412,111       2,773       4,4         3,000,000       (58,432)       303       (1)         6,000,000       (86,071)       298       (1)         240,000,000       (3,552,871)       1,320       (3,5         650,000,000       (6,854,439)       3,126       (6,8
1,337,210,000         4,412,111         2,773         4,4           3,000,000         (58,432)         303         (1)           6,000,000         (86,071)         298         (1)           240,000,000         (3,552,871)         1,320         (3,5           650,000,000         (6,854,439)         3,126         (6,8           660,000,000         (12,189,929)         3,060         (12,1
1,337,210,000       4,412,111       2,773       4,4         3,000,000       (58,432)       303       (1)         6,000,000       (86,071)       298       (1)         240,000,000       (3,552,871)       1,320       (3,5         650,000,000       (6,854,439)       3,126       (6,8         660,000,000       (12,189,929)       3,060       (12,1         900,000,000       (22,286,097)       3,478       (22,2
1,337,210,000         4,412,111         2,773         4,4           3,000,000         (58,432)         303         (1           6,000,000         (86,071)         298         (1           240,000,000         (3,552,871)         1,320         (3,5           650,000,000         (6,854,439)         3,126         (6,8           660,000,000         (12,189,929)         3,060         (12,1

#### Forward Foreign Currency Exchange Contracts<sup>††</sup>

Counterparty	Currency	Туре	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	EUR	Sell	134,325,000	146,913,174 USD	04/15/24	\$ 1,902,595
Bank of America, N.A.	GBP	Sell	57,550,000	73,620,550 USD	04/15/24	979,475
UBS AG	EUR	Buy	3,411,000	3,705,059 USD	04/15/24	(22,713)
Barclays Bank plc	EUR	Buy	16,700,000	18,078,572 USD	04/15/24	(50,084)
						\$ 2,809,273

- ~ The face amount is denominated in U.S. dollars unless otherwise indicated.
- \* Non-income producing security.
- \*\* Includes cumulative appreciation (depreciation).
- $^\dagger$  Value determined based on Level 1 inputs, unless otherwise noted.
- <sup>††</sup> Value determined based on Level 2 inputs, unless otherwise noted.
- <sup>†††</sup> Value determined based on Level 3 inputs.
- Variable rate security. Rate indicated is the rate effective at March 31, 2024. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
- <sup>1</sup> Affiliated issuer.
- <sup>2</sup> Special Purpose Acquisition Company (SPAC).
- <sup>3</sup> Security is a 144A or Section 4(a) (2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a) (2) securities is \$9,251,599,719 (cost \$9,823,754,829), or 38.9% of total net assets.
- <sup>4</sup> Rate indicated is the 7-day yield as of March 31, 2024.
- <sup>5</sup> Perpetual maturity.
- <sup>6</sup> Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
- <sup>7</sup> Security is a 144A or Section 4(a) (2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a) (2) illiquid and restricted securities is \$115,054,581 (cost \$120,065,729), or 0.5% of total net assets.
- <sup>8</sup> Security is in default of interest and/or principal obligations.
- <sup>9</sup> All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At March 31, 2024, the total market value of segregated or earmarked securities was \$10,923,750.
- <sup>10</sup> Security is a principal-only strip.
- <sup>11</sup> Security is an interest-only strip.
- <sup>12</sup> Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at March 31, 2024.
- <sup>13</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- <sup>14</sup> Zero coupon rate security.
- <sup>15</sup> Rate indicated is the effective yield at the time of purchase.
- <sup>16</sup> Face amount of security is adjusted for inflation.
- <sup>17</sup> Security is unsettled at period end and does not have a stated effective rate.
  - BofA Bank of America
  - CDX.NA.HY.41.V2 Credit Default Swap North American High Yield Series 41 Index Version 2
  - CME Chicago Mercantile Exchange
  - CMS Constant Maturity Swap
  - CMT Constant Maturity Treasury
  - EUR Euro
  - EURIBOR European Interbank Offered Rate
  - GBP British Pound
  - ICE Intercontinental Exchange
  - ITRAXX.EUR.41.V1 iTraxx Europe Series 41 Index Version 2
  - LIBOR London Interbank Offered Rate

plc — Public Limited Company

REMIC — Real Estate Mortgage Investment Conduit

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

 ${\tt SOFR-Secured\ Overnight\ Financing\ Rate}$ 

SONIA — Sterling Overnight Index Average

WAC — Weighted Average Coupon