	Shares	VALUE		Shares	Value
COMMON STOCKS† - 0.0%			State Street Corp.		
INDUSTRIAL AGO/			6.70%	2,645,000	\$ 2,740,186
INDUSTRIAL - 0.0%	44.094	¢ 00 (10	First Republic Bank		
YAK BLOCKER 2 LLC* ^{,†††} YAK BLOCKER 2 LLC* ^{,†††}	,		4.25%*	2,368,525	947
API Heat Transfer Intermediate*,†††	40,754 31	81,916 44,404	4.50%*	276,775	111
BP Holdco LLC*,†††,1	532	44,404 645	Total Financial		639,321,192
Vector Phoenix Holdings, LP**	532	043 11			
•	332		COMMUNICATIONS - 0.1%		
Total Industrial		215,604	AT&T Mobility II LLC	47.000	40 702 000
COMMUNICATIONS - 0.0%			6.80%* ^{,†††}	47,000	48,103,090
Vacasa, Inc. — Class A*	18,219	51,195	ENERGY - 0.1%		
FINANCIAL A 00/			Venture Global LNG, Inc.		
FINANCIAL - 0.0%			9.00%*,4	21,555,000	21,848,771
Pershing Square Tontine Holdings, Ltd. — Class A* ^{,†††,2}	9,315,080	932	GOVERNMENT - 0.0%		
Total Common Stocks			CoBank ACB		
(Cost \$3,668,341)		267,731	4.25%	3,300,000	3,170,471
(Cost \$3,008,341)			Total Preferred Stocks		
PREFERRED STOCKS ^{††} - 2.6%			(Cost \$796,008,213)		712,443,524
FINANCIAL - 2.4%			WARRANTS [†] - 0.0%		
Markel Group, Inc.			Ginkgo Bioworks Holdings, Inc.		
6.00%	72,131,000	72,053,091	Expiring 09/16/26*	101,490	457
Citigroup, Inc.			Pershing Square SPARC Holdings, Ltd.* ^{,†††,2}	2,846,274	285
3.88%	31,175,000	30,005,211	Pershing Square Tontine Holdings, Ltd.	2,010,271	203
4.00%	26,571,000	26,014,452	Expiring 07/24/25*,†††,2	1,035,008	103
7.63%	14,300,000	15,277,748	Total Warrants	1,033,000	
Wells Fargo & Co.	66 600 000	64.074.454			845
3.90%	66,688,000	64,814,454	(Cost \$233,835)		643
7.63%	4,100,000	4,465,039	EXCHANGE-TRADED FUNDS**** - 0.7%		
Equitable Holdings, Inc.	(0 [2[000	(7 074 241	Vanguard Intermediate-Term		
4.95%	68,525,000	67,874,341	Corporate Bond ETF	2,240,000	187,600,000
Charles Schwab Corp. 4.00%	73,673,000	65,885,175	Total Exchange-Traded Funds		
Bank of New York Mellon Corp.	73,073,000	03,003,173	(Cost \$184,990,400)		187,600,000
3.75%	65,200,000	61,537,794	,		
Goldman Sachs Group, Inc.	03,200,000	01,337,734	MUTUAL FUNDS† - 0.8%		
7.50%	25,300,000	26,817,241	Guggenheim Limited Duration	F 240 707	121 524 706
3.80%	25,830,000	24,857,953	Fund — Class R6 ¹	5,348,707	131,524,706
3.65%	2,450,000	2,322,434	Guggenheim Strategy Fund II ¹ Guggenheim Ultra Short Duration	1,238,408	30,712,524
MetLife, Inc.	_,,	_,=,	Fund — Institutional Class ¹	3,020,042	30,260,817
3.85%	53,467,000	52,603,834	Guggenheim Strategy Fund III ¹	665,925	16,574,884
JPMorgan Chase & Co.		, ,	00	003,723	10,577,007
3.65%	37,412,000	36,193,933	Total Mutual Funds		200 072 021
Bank of America Corp.			(Cost \$204,111,673)		209,072,931
4.38%	27,700,000	26,814,326	MONEY MARKET FUNDS****,† - 3.0%		
Kuvare US Holdings, Inc.			Dreyfus Treasury Securities		
7.00% due 02/17/51 ⁴	15,731,000	15,809,657	Cash Management Fund —		
CNO Financial Group, Inc.			Institutional Shares, 4.88% ⁵	717,742,897	717,742,897
5.13% due 11/25/60	714,375	15,387,638	Dreyfus Treasury Obligations		
Jackson Financial, Inc.			Cash Management Fund —		
8.00%	472,000	12,611,840	Institutional Shares, 4.81% ⁵	59,338,504	59,338,504
Selective Insurance Group, Inc.			Federated Hermes U.S. Treasury		
4.60%	541,225	10,694,606	Cash Reserves Fund —		
Depository Trust & Clearing Corp.			Institutional Shares, 4.85% ⁵	24,478,723	24,478,723
3.38% ⁴	4,750,000	4,539,181	Total Money Market Funds		
			(Cost \$801,560,124)		801,560,124

	Face Amount [~]	Value		Face A mount [~]	Value
COLLATERALIZED MORTGAGE C	OBLIGATIONS ^{††} - 32.6%		4.23% due 07/01/39	264,598	
GOVERNMENT AGENCY - 21.1%			2.00% due 02/25/52	379,704	237,205
Uniform MBS 30 Year			5.00% due 12/01/44	217,484	221,638
due 12/01/24 ¹⁵	614,506,081	\$614,244,301	4.50% due 04/01/48	217,981	216,255
due 12/01/24 ¹⁵	486,030,000	436,532,705	3.50% due 11/01/47	226,205	213,461
due 01/01/25 ¹⁵	420,939,550	413,794,101	3.00% due 03/01/52	223,411	201,867
due 12/01/24 ¹⁵	254,365,450	250,103,557	3.50% due 12/01/45	187,676	177,260
due 12/01/24 ¹⁵	199,940,000	172,678,381	3.50% due 08/01/43	183,453	175,158
due 11/01/24 ¹⁵	164,090,919	163,990,988	3.95% due 06/01/49	186,123	172,367
due 12/01/24 ¹⁵	192,250,000	159,379,756	2.50% due 01/25/52	257,062	171,386
due 11/01/24 ¹⁵	121,258,969	122,687,400	3.18% due 08/01/42	177,049	154,193
Fannie Mae			4.00% due 10/01/45	121,043	118,224
5.00% due 05/01/53	216,181,755	216,456,066	2.06% due 09/01/36	140,000	109,666
6.00% due 09/01/54	190,764,615	196,677,401	5.00% due 05/01/44	103,673	105,653
3.00% due 05/01/52	216,897,643	194,691,990	2.34% due 09/01/39	122,670	97,057
5.50% due 05/01/53	178,506,152	180,664,568	2.50% due 11/25/50	139,907	86,608
5.50% due 09/01/54	164,592,773	167,350,338	5.00% due 04/01/44	68,857	69,527
5.50% due 06/01/54	155,624,346	157,444,886	2.00% due 10/25/51	101,931	55,723
5.50% due 06/01/53	149,910,065	151,915,929	2.28% due 01/01/51	66,859	51,351
5.00% due 04/01/53	111,570,357	111,634,208	3.50% due 06/01/46	12,299	11,606
5.00% due 08/01/53	78,586,590	78,627,523	Freddie Mac	255 010 022	262 101 056
5.00% due 06/01/53	26,839,413	26,841,427	6.00% due 08/01/54	255,010,823	263,191,856
due 12/25/43 ^{6,12}	9,226,582	7,082,295	5.50% due 09/01/53	192,924,093	197,854,106
3.05% due 03/01/50	5,762,276	4,846,848	5.50% due 06/01/54	184,582,748	186,732,559
2.51% due 10/01/46	5,369,290	4,321,991	5.50% due 06/01/53	164,408,909	166,796,417
2.49% due 12/01/39	4,065,878	3,326,835	5.00% due 04/01/53	111,272,878	111,330,834
4.24% due 08/01/48	3,347,742	3,193,711	6.00% due 09/01/54	103,289,475	106,422,016
2.54% due 12/01/39	3,547,642	2,908,041	5.50% due 09/01/54	102,158,168	104,167,394
3.00% due 01/01/52	2,761,109	2,485,286	5.00% due 03/01/53	66,930,223	66,980,811
3.42% due 10/01/47	2,619,326 2,247,004	2,364,672	5.50% due 02/01/53	12,345,624 8,737,236	12,578,076 8,810,473
3.26% due 11/01/46		1,996,529	5.00% due 08/01/53		
2.69% due 02/01/52 2.49% due 09/01/51	2,397,097 2,429,242	1,897,892 1,854,359	1.96% due 05/01/50 5.00% due 09/01/52	1,500,541 961,327	1,092,262 979,611
2.62% due 12/01/51	2,240,043	1,752,373	3.00% due 08/01/32 3.00% due 08/01/46	452,924	414,773
2.93% due 03/01/52	2,006,611	1,655,092	4.50% due 06/01/48	193,927	193,404
3.46% due 08/01/49	1,598,967	1,429,115	3.50% due 12/01/45	170,901	161,450
2.51% due 07/01/50	1,714,062	1,353,678	4.00% due 11/01/45	152,439	149,007
2.43% due 12/01/51	1,900,000	1,304,705	2.00% due 10/25/51	254,828	139,432
3.74% due 02/01/48	1,190,004	1,103,174	4.00% due 08/01/45	137,602	134,503
4.05% due 09/01/48	1,102,842	1,053,360	4.00% due 09/01/45	128,563	125,668
2.32% due 07/01/50	1,312,412	1,009,319	2.00% due 09/25/51	169,105	88,761
3.96% due 06/01/49	916,606	850,529	2.50% due 02/25/52	138,952	87,633
3.00% due 05/01/52	893,278	810,233	4.00% due 05/25/52	81,000	69,129
3.60% due 10/01/47	877,840	799,752	GNMA II 30Year TBA	01,000	05,125
2.65% due 12/01/51	960,335	753,009	due 10/21/24 ¹⁵	363,358,901	366,828,978
2.34% due 03/01/51	842,420	648,711	Ginnie Mae	303,330,301	300,020,370
3.91% due 07/01/49	643,432	590,540	due 12/01/24 ¹⁵	123,300,000	123,401,106
3.18% due 09/01/42	618,030	538,302	6.00% due 06/20/47	12,573,296	12,704,784
2.56% due 05/01/39	581,386	469,549	Fannie Mae-Aces	. 2,3. 3,230	,. • .,. • .
2.51% due 02/01/48	556,954	444,610	1.59% (WAC) due 03/25/35 ^{4,7}	199,429,369	17,809,421
3.00% due 07/01/46	425,037	387,784	Freddie Mac Seasoned Credit	,,	,,
3.51% due 11/01/47	353,931	321,742	Risk Transfer Trust		
4.33% due 09/01/48	317,189	312,206	2.00% due 11/25/59	10,264,352	8,411,277
3.50% due 10/01/45	320,765	304,567	2.00% due 05/25/60	8,438,202	6,929,613
4.22% due 04/01/49	313,237	294,747	FARM Mortgage Trust	-,,	, -,-
3.77% due 08/01/45	282,889	256,425	2.18% (WAC) due 01/25/51 ^{♦,4}	9,947,302	8,155,012

	Face Amount [~]	Value		Face Amount~	Value
			2000 7 0 700/ 1 20 /07 /07/ 8		
Freddie Mac Multifamily Structured			2022-1, 3.72% due 02/25/27 ^{4,8}	9,553,312	
Pass Through Certificates	26 500 000	¢ 0.007	2024-5, due 09/25/29 ^{4,8}	7,750,000	7,752,015
0.63% (WAC) due 12/25/24 ^{♦,7}	36,598,080	\$ 9,827	2023-RCF1, 4.00% due 06/25/53 ^{4,8}	4,106,975	4,039,542
Total Government Agency		5,646,086,279	Angel Oak Mortgage Trust	20 (20 (20	20 106 266
RESIDENTIAL MORTGAGE-			2024-4, 6.20% due 01/25/69 ^{4,8}	29,639,630	30,186,366
BACKED SECURITIES - 9.4%			2023-1, 4.75% due 09/26/67 ^{4,8} 2023-2, 4.65% due 10/25/67 ^{4,8}	20,850,263	20,679,854
OBX Trust			2023-2, 4.65% due 10/25/67 ²⁷ 2024-2, 5.99% due 01/25/69 ^{4,8}	20,297,391	20,127,748
2024-NQM5, 6.39% due 01/25/64 ^{4,8}	20,281,443	20,520,679	2024-2, 5.59% due 01/25/69 ^{4,8}	18,110,575 9,130,265	18,365,822 9,249,156
2024-NQM6, 6.85% due 02/25/64 ^{4,8}	17,260,640	17,609,348	2024-4, 0.30% due 01/25/69 ^{4,8}	8,874,182	9,017,684
2024-NQM5, 5.99% due 01/25/64 ^{4,8}	16,414,029	16,627,861	2024-2, 6.19% due 01/25/69 ^{4,8}	8,185,075	8,289,549
2024-NQM4, 6.07% due 01/25/64 ^{4,8}	15,305,769	15,536,415	2024-2, 6.25% due 01/25/69* 2024-3, 4.80% due 11/26/68 ^{4,8,9}	7,567,044	7,522,215
2024-NQM7, 6.24% due 03/25/64 ^{4,8}	13,435,998	13,667,992	2024-3, 4.80% due 11/26/68 ** 2024-4, 6.40% due 01/25/69 ^{4,8}	4,497,668	4,564,610
2024-NQM6, 6.45% due 02/25/64 ^{4,8}	13,185,275	13,474,152	CSMC Trust	4,437,008	4,304,010
2024-NQM9, 6.44% due 01/25/64 ^{4,8}	12,248,493	12,430,973	2021-RPL4, 4.06% (WAC) due 12/27/60 ^{♦,4}	57,663,720	57,460,553
2024-NQM8, 6.59% due 05/25/64 ^{4,8}	10,483,746	10,660,489	2021-RPL7, 1.93% (WAC) due 12/27/60 2021-RPL7, 1.93% (WAC) due 07/27/61 ^{6,4}	48,421,090	48,265,407
2024-NQM6, 6.70% due 02/25/64 ^{4,8}	10,306,800	10,506,786	2021-RPL1, 4.07% (WAC) due 09/27/60 ⁴	22,224,320	22,145,946
2022-NQM9, 6.45% due 09/25/62 ^{4,8,9}	10,186,027	10,264,138	JP Morgan Mortgage Trust	22,224,320	22,143,340
2024-NQM5, 6.29% due 01/25/64 ^{4,8}	10,118,237	10,245,280	2021-12, 2.50% (WAC) due 02/25/52 ^{0,4}	94,105,599	87,452,878
2024-NQM7, 6.60% due 03/25/64 ^{4,8}	9,724,656	9,883,880	2021-12, 2.50% (WAC) due 04/25/52 ⁰ ,4	41,997,490	39,033,274
2024-NQM8, 6.23% due 05/25/64 ^{4,8}	9,204,549	9,363,100	FIGRE Trust	טנד, זונ, וד	33,033,274
2024-NQM11, 6.23% due 06/25/64 ^{4,8}	8,922,525	9,018,784	2024-HE2, 6.38% (WAC) due 05/25/54 ^{♦,4}	41,202,174	42,183,704
2024-NQM10, 6.33% due 05/25/64 ^{4,8}	8,322,276	8,448,895	2024-HE4, 5.06% (WAC) due 09/25/54 ⁶ ,4	21,546,000	21,633,263
2024-NQM4, 6.32% due 01/25/64 ^{4,8}	8,340,269	8,434,125	2024-HE1, 6.17% (WAC) due 03/25/54 ⁴ ,4	15,836,293	16,122,921
2024-NQM8, 6.44% due 05/25/64 ^{4,8}	7,835,668	7,961,499	2024-HE1, 5.17% (WAC) due 03/25/54 ^{6,4}	12,381,660	12,645,152
2024-NQM11, 6.13% due 06/25/64 ^{4,8}	6,837,370	6,922,741	2024-HE3, 6.13% (WAC) due 07/25/54 ⁴ ,4	5,143,151	5,229,497
2024-NQM7, 6.45% due 03/25/64 ^{4,8}	6,764,978	6,870,340	2024-HE3, 6.23% (WAC) due 07/25/54 ^{\$\displaysquare}	2,666,819	2,707,287
2024-NQM3, 6.13% due 12/25/63 ^{4,8}	6,263,277	6,362,700	Legacy Mortgage Asset Trust	2,000,017	2,707,207
2024-NQM11, 5.88% due 06/25/64 ^{4,8}	5,819,038	5,886,542	2021-GS2, 4.75% due 04/25/61 ^{4,8}	33,044,153	33,279,342
2024-NQM13, 5.37% due 06/25/64 ^{4,8}	5,769,056	5,787,585	2021-GS3, 4.75% due 07/25/61 ^{4,8}	31,196,527	30,961,455
2023-NQM2, 6.32% due 01/25/62 ^{4,8}	5,268,053	5,321,214	2021-GS5, 2.25% due 07/25/67 ^{4,8}	20,742,403	20,583,885
2023-NQM9, 7.66% due 10/25/63 ^{4,8}	5,136,040	5,271,505	2021-GS4, 4.65% due 11/25/60 ^{4,8}	4,540,373	4,539,665
2024-NQM3, 6.33% due 12/25/63 ^{4,8}	5,190,798	5,256,046	COLT Mortgage Loan Trust	.,5 .0,57 5	.,555,665
2024-NQM4, 6.22% due 01/25/64 ^{4,8}	3,849,355	3,892,806	2023-3, 7.18% due 09/25/68 ^{4,8}	35,930,585	36,761,731
2024-NQM2, 6.18% due 12/25/63 ^{8,9}	3,560,407	3,591,858	2024-2, 6.13% due 04/25/69 ^{4,8}	11,958,439	12,108,283
2024-NQM9, 6.28% due 01/25/64 ^{8,9}	3,429,616	3,477,955	2023-3, 7.58% due 09/25/68 ^{4,8}	8,087,541	8,289,883
2022-NQM8, 6.10% due 09/25/62 ^{8,9}	3,384,869	3,389,267	2023-4, 7.62% due 10/25/68 ^{4,8}	5,019,273	5,153,377
2023-NQM2, 6.72% due 01/25/62 ^{8,9}	3,064,386	3,093,873	2021-2, 2.38% (WAC) due 08/25/66 ^{♦,4}	7,108,000	5,143,212
2024-NQM12, 5.83% due 07/25/64 ^{8,9}	3,056,931	3,076,339	2024-2, 6.33% due 04/25/69 ^{4,8}	4,926,698	4,988,299
2024-NQM3, 6.43% due 12/25/63 ^{8,9}	1,630,168	1,648,994	2024-2, 6.43% due 04/25/69 ^{4,8}	4,568,392	4,625,507
BRAVO Residential Funding Trust			2024-1, 6.14% due 02/25/69 ^{4,8}	4,123,295	4,166,009
2022-R1, 3.13% due 01/29/70 ^{4,8}	78,322,201	77,731,182	GCAT Trust		
2023-NQM2, 4.50% due 05/25/62 ^{4,8,9}	28,382,934	28,119,460	2022-NQM5, 5.71% due 08/25/67 ^{4,8}	20,624,644	20,606,977
2024-NQM3, 6.19% due 03/25/64 ^{4,8}	12,953,363	13,148,543	2023-NQM3, 6.89% due 08/25/68 ^{4,8}	16,954,519	17,276,101
2021-HE1, 6.78% (30 Day Average			2024-NQM2, 6.44% due 06/25/59 ^{4,8}	12,468,719	12,656,210
SOFR + 1.50%, Rate Floor:			2022-NQM3, 4.35% (WAC) due 04/25/67 ^{♦,4}	10,545,692	10,071,780
0.00%) due 01/25/70 ^{♦,4}	7,500,000	7,489,562	2023-NQM3, 7.34% due 08/25/68 ^{4,8}	4,311,900	4,404,856
2024-NQM1, 6.40% due 12/01/63 ^{4,8}	6,665,149	6,737,274	2024-NQM2, 6.09% due 06/25/59 ^{8,9}	3,632,591	3,684,841
2024-NQM3, 6.50% due 03/25/64 ^{4,8}	5,981,935	6,066,356	2024-NQM2, 6.54% due 06/25/59 ^{8,9}	2,760,733	2,802,146
2023-NQM6, 7.06% due 09/25/63 ^{4,8}	5,701,458	5,801,788	2023-NQM2, 6.24% due 11/25/67 ^{8,9}	2,573,774	2,580,820
2023-NQM5, 7.01% due 06/25/63 ^{8,9}	3,608,168	3,664,891	Morgan Stanley ABS Capital		
2024-NQM3, 6.39% due 03/25/64 ^{8,9}	2,193,976	2,224,942	I Incorporated Trust		
PRPM LLC	40 265 225	40.746.000	2006-NC5, 5.12% (1 Month		
2021-5, 4.79% due 06/25/26 ^{4,8}	49,365,023	49,146,825	Term SOFR + 0.26%, Rate		
2021-8, 4.74% (WAC) due 09/25/26 ^{♦,4}	25,438,029	25,293,604	Floor: 0.15%) due 10/25/36 [¢]	24,533,968	13,236,966
2024-RPL2, 3.50% due 05/25/54 ⁴	24,527,532	23,716,262			
2024-4, 6.41% due 08/25/29 ^{4,8}	14,112,739	14,197,256			

2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47 ⁴ 13,556,683 11,812,841		Face A mount [~]	Valu	ie	Face Amount [~]	V alue
SOFR - 0.45%, Rate Floor: 224-857,33 5.687,08 \$10,978,548 \$20,945,09 \$2,090,000 \$48,033,393 \$2006-HES, 5.45% (Month Term 224-525,783 7.688,653 \$202-6458, 613% due (9)/25/36° \$2,455,783 7.688,653 \$202-6458, 613% due (9)/25/36° \$2,455,783 7.688,653 \$202-6458, 613% due (9)/25/36° \$2,455,783 7.688,653 \$202-6458, 613% due (9)/25/36° \$4,033,934 \$4,024,658,653 \$202-6458, 613% due (9)/25/36° \$4,033,934 \$4,024,658,653 \$202-6458, 613% due (9)/25/36° \$4,033,934 \$4,024,658,653 \$4,024,658,658,658 \$4,024,658,658	2007-HES 5 73% /1 Month Term			Mill City Securities Ltd		
0.349), due 09/25/36° 22,455.783 7,888.633 7,888.635 2024-CES4, 6.39% due 06/25/44*\$ 6.527,431 6.628.954 0.0490/25/36° 22,455.783 7,888.633 2023-CES2, 6.839% (WC) due 09/25/46*\$ 4,003.06 (0.05/25/45*\$ 4,000.06 (0.05/25/45*\$ 4,000					52 050 000	\$ 48 053 393
2006-HE5, 545% () Month Term		25 667 108	\$ 10 978 54	• •	32,030,000	\$ 10,033,333
SOFR - 0.5998, Rate Floor: 0.4893 due 09/75/36° 2006-H15, 5.2798 Month Term SOFR - 0.3998, Rate Floor: 0.2993 due 08/75/36° 2007-H2, 5.0898, Month Term SOFR - 0.3998, Rate Floor: 0.1993 due 08/75/36° 2007-H3, 5.0898, Month Term SOFR - 0.3998, Rate Floor: 0.4893 due 08/75/36° 2007-H3, 5.0898, Month Term SOFR - 0.5998, Rate Floor: 0.4893 due 08/75/36° 2007-H3, 5.0898, Month Term SOFR - 0.5998, Rate Floor: 0.4993 due 08/75/36° 2007-H3, 5.0898, Month Term SOFR - 0.5998, Rate Floor: 0.5993 due 08/75/36° 2007-H3, 5.0898, Month Term SOFR - 0.5998, Rate Floor: 0.5993 due 08/75/36° 2007-H2, 5.0898, Month Term SOFR - 0.2988, Rate Floor: 0.5993 due 08/75/36° 2007-H2, 5.0898, Rate Floor: 0.5993 due 08/75/36° 2007-H2, 5.0898, Month Term SOFR - 0.2998, Rate Floor: 0.5993 due 08/75/36° 2007-H2, 5.0988, Month Term SOFR - 0.2998, Rate Floor: 0.1993 due 09/75/37° 2007-H2, 5.1098 Month Term SOFR - 0.2998, Rate Floor: 0.1993 due 09/75/37° 2007-H2, 5.1098 Month Term SOFR - 0.2988, Rate Floor: 0.1993 due 09/75/37° 2007-H2, 5.1098 Month Term SOFR - 0.2998, Rate Floor: 0.1993 due 09/75/37° 2007-H2, 5.1098 Month Term SOFR - 0.2998, Rate Floor: 0.1993 due 09/75/37° 2007-H2, 5.1098 Month Term SOFR - 0.2998, Rate Floor: 0.1993 due 09/75/37° 2007-H2, 5.1098 Month Term SOFR - 0.2998, Rate Floor: 0.1993 due 09/75/37° 2007-H2, 5.1098 Month Term SOFR - 0.2998, Rate Floor: 0.1993 due 09/75/37° 2007-H2, 5.1098 Month Term SOFR - 0.2998, Rate Floor: 0.1993 due 09/75/37° 2007-H2, 5.1098 Month Term SOFR - 0.2998, Rate Floor: 0.1993 due 09/75/37° 2007-H2, 5.1098 Month Term SOFR - 0.2998, Rate Floor: 0.1993 due 0.097/53/6° 2007-H3, 5.1098 Month Term SOFR - 0.2998, Rate Floor: 0.1993 due 0.097/53/6° 2007-H3, 5.1098 Month Term SOFR - 0.2998, Rate Floor: 0.1993 due 0.097/53/6° 2007-H3, 5.1098 Month Term SOFR - 0.2998, Rate Floor: 0.1993 due 0.097/53/6° 2007-H3, 5.1098 Month Term SOFR - 0.2998, Rate Floor: 0.1993 due 0.097/53/6° 2007-H3, 5.1098 Month Term		23,007,100	\$ 10,570,51		31 397 648	31 900 434
0.48%) due 09/25/36° 0.26% (Month Term SOFR - 0.39%, Rate Floor: 0.11%) due 12/25/36° 0.20% (Month Term SOFR - 0.22%, Rate Floor: 0.11%) due 12/25/36° 0.20% (Month Term SOFR - 0.22%, Rate Floor: 0.48%) due 06/25/36° 0.20% (Month Term SOFR - 0.28%, Rate Floor: 0.48%) due 06/25/36° 0.20% (Month Term SOFR - 0.28%, Rate Floor: 0.48%) due 06/25/36° 0.20% (Month Term SOFR - 0.39%, Rate Floor: 0.48%) due 06/25/36° 0.20% (Month Term SOFR - 0.39%, Rate Floor: 0.48%) due 06/25/36° 0.20% (Month Term SOFR - 0.39%, Rate Floor: 0.39%) due 06/25/36° 0.20% (Month Term SOFR - 0.30%, Rate Floor: 0.39%) due 06/25/36° 0.20% (Month Term SOFR - 0.30%, Rate Floor: 0.39%) due 06/25/36° 0.20% (Month Term SOFR - 0.28%, Rate Floor: 0.39%) due 01/25/37° 0.20% (Month Term SOFR - 0.28%, Rate Floor: 0.39%) due 01/25/37° 0.20% (Month Term SOFR - 0.28%, Rate Floor: 0.39%) due 01/25/37° 0.20% (Month Term SOFR - 0.28%, Rate Floor: 0.13%) due 10/25/37° 0.20% (Month Term SOFR - 0.28%, Rate Floor: 0.13%) due 10/25/37° 0.20% (Month Term SOFR - 0.30%, Rate Floor: 0.13%) due 10/25/37° 0.20% (Month Term SOFR - 0.30%, Rate Floor: 0.13%) due 10/25/37° 0.20% (Month Term SOFR - 0.30%, Rate Floor: 0.13%) due 10/25/37° 0.20% (Month Term SOFR - 0.30%, Rate Floor: 0.13%) due 10/25/37° 0.20% (Month Term SOFR - 0.30%, Rate Floor: 0.13%) due 10/25/37° 0.20% (Month Term SOFR - 0.30%, Rate Floor: 0.13%) due 10/25/37° 0.20% (Month Term SOFR - 0.30%, Rate Floor: 0.13%) due 10/25/37° 0.20% (Month Term SOFR - 0.30%, Rate Floor: 0.13%) due 10/25/37° 0.20% (Month Term SOFR - 0.30%, Rate Floor: 0.13%) due 10/25/37° 0.20% (Month Term SOFR - 0.30%, Rate Floor: 0.13%) due 10/25/37° 0.20% (Month Term SOFR - 0.30%, Rate Floor: 0.13%) due 10/25/37° 0.20% (Month Term SOFR - 0.30%, Rate Floor: 0.13% (Month Term SOFR - 0.30%, Rate Floor: 0.06%) due 00/25/37° 0.06% (Month Term SOFR - 0.30%, Rate Floor: 0.06%) due 00/25/37° 0.06% (Month Term SOFR - 0.20%, Rate Floor: 0.06%) due 00/25/37° 0.06% (Month Term SOFR - 0.20%, Rate Floor: 0.06%) due 00/25/37° 0.06% (Month Term SOFR - 0.20%,						
2006-HE\$, 525% (I Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 08/25/96° 12,559,238 6,359,378 2024-NQN2, 5.37% due 09/25/64* 2024-NQN2, 5.47% due 09/25/64* 2024-NQN2, 5.47% due 09/25/64* 2026-HE\$, 5.47% (I Month Term SOFR + 0.29%, Rate Floor: 0.48%) due 08/25/36° 7,802,275 2006-HE\$, 5.47% (I Month Term SOFR + 0.61%, Rate Floor: 0.09%) due 08/25/36° 7,502,402 2007-HE\$, 5.47% (I Month Term SOFR + 0.29%, Rate Floor: 0.09%) due 08/25/36° 7,525,402 2007-HE\$, 5.47% (I Month Term SOFR + 0.29%, Rate Floor: 0.09%) due 08/25/36° 7,502,402 2007-HE\$, 5.47% (I Month Term SOFR + 0.29%, Rate Floor: 0.09%) due 08/25/36° 7,502,402 2007-HE\$, 5.40% (I Month Term SOFR + 0.24%, Rate Floor: 0.09%) due 09/25/37° 8,072,324 \$ 3,629,394 2007-HE\$, 5.48% (I Month Term SOFR + 0.29%, Rate Floor: 0.19%) due 10/25/37° 7,670,320 3,448,759 2007-HE\$, 5.48% (I Month Term SOFR + 0.29%, Rate Floor: 0.19%) due 09/25/37° 2007-HE\$, 5.48% (I Month Term SOFR + 0.29%, Rate Floor: 0.29%) due 09/25/37° 2007-HE\$, 5.48% (I Month Term SOFR + 0.29%, Rate Floor: 0.29%) due 09/25/37° 2007-HE\$, 5.48% (I Month Term SOFR + 0.39%, Rate Floor: 0.29%) due 09/25/37° 2007-HE\$, 5.48% (I Month Term SOFR + 0.39%, Rate Floor: 0.29%) due 09/25/37° 2007-HE\$, 5.48% (I Month Term SOFR + 0.39%, Rate Floor: 0.29%) due 09/25/37° 2007-HE\$, 5.48% (I Month Term SOFR + 0.39%, Rate Floor: 0.29%) due 09/25/37° 2007-HE\$, 5.48% (I Month Term SOFR + 0.29%, Rate Floor: 0.29%) due 09/25/37° 2007-HE\$, 5.48% (I Month Term SOFR + 0.29%, Rate Floor: 0.29%) due 09/25/37° 2007-HE\$, 5.48% (I Month Term SOFR + 0.29%, Rate Floor: 0.29%) due 09/25/37° 2007-HE\$, 5.48% (I Month Term SOFR + 0.29%, Rate Floor: 0.29%) due 09/25/37° 2007-HE\$, 5.48% (I Month Term SOFR + 0.29%, Rate Floor: 0.29%) due 09/25/37° 2007-HE\$, 5.48% (I Month Term SOFR + 0.29%, Rate Floor: 0.29%) due 09/25/37° 2007-HE\$, 5.48% (I Month Term SOFR + 0.29%, Rate Floor: 0.29% (I Month Term S		22 455 783	7 688 65			
SOFR + 0.39%, Rate Floor: 12,559,228 6,359,378 2024-NQM2, 5.37% for pressure Recovery Turbines 19,201,000 19,184,679 10,403,807 5,233,484 75,786 10,403,807 5,233,484 75,786 10,403,807 5,233,484 75,786 10,403,807 5,233,484 75,786 10,403,807 5,233,484 75,786 10,403,807 5,233,484 75,786 10,403,807 5,233,484 75,786 10,403,807 75,25402 3,006-HE5, 5.47% (I Month Tierm 50FR + 0.29%, Rate Floor: 0,438), due 06/25/36° 7,802,275 4,043,993 1em SOFR + 0.29%, Rate Floor: 0,509%, due 08/25/36° 7,525,402 3,809,743 1em SOFR + 0.29%, Rate Floor: 0,09%, due 08/25/36° 7,525,402 3,809,743 1em SOFR + 0.29%, Rate Floor: 0,09%, due 08/25/36° 7,525,402 3,809,743 1em SOFR + 0.29%, Rate Floor: 0,09%, due 09/25/37° 8,072,324 \$ 3,629,394 1em SOFR + 0.29%, Rate Floor: 0,09%, due 09/25/37° 7,670,320 3,448,759 2007-HE2, 5.108% (I Month Tierm 50FR + 0.29%, Rate Floor: 0,138), due 09/25/37° 7,670,320 3,448,759 2007-HE2, 5.18% (I Month Tierm 50FR + 0.30%, Rate Floor: 0,138), due 09/25/37° 7,670,320 3,448,759 2007-HE2, 5.18% (I Month Tierm 50FR + 0.30%, Rate Floor: 0,27%), due 09/25/37° 6,039,622 2,715,217 (tigroup Mortgage Loan Trust, Inc. 2007-HE2, 5.18% (I Month Tierm 50FR + 0.30%, Rate Floor: 0,27%), due 09/25/37° 6,039,622 2,715,217 (tigroup Mortgage Loan Trust, Inc. 2007-HE2, 5.16% (I Month Tierm 50FR + 0.30%, Rate Floor: 0,19%), due 09/25/37° 2,214,130 1,987,778 2007-MC1, 5.59% (I Month Tierm 50FR + 0.30%, Rate Floor: 0,19%, due 05/25/37° 2,214,130 1,987,778 2007-MC1, 5.59% (I Month Tierm 50FR + 0.39%, Rate Floor: 0,08%), due 05/25/37° 1,912,599 1,912,597 2,207-MC2, 5.59% (I Month Tierm 50FR + 0.39%, Rate Floor: 0,08%), due 05/25/37° 1,912,599 1,912,597 2,207-MC2, 5.59% (I Month Tierm 50FR + 0.39%, Rate Floor: 0,08%, due 05/25/37° 1,912,599 1,912,597 2,207-MC2, 5.59% (I Month Tierm 50FR + 0.39%, Rate Floor: 0,08%, due 05/25/36° 1,912,597 2,244,590 1,923,597 2,24		22,433,763	7,000,03			
0.238), due 08/25/36° 12,559,238 6,359,378 2024-NQM2, 5.278' due 09/25/64° 26,500,000 26,530,025	•				4,011,075	7,073,317
2007-HE, S. 108% (1 Month Term SOFR + 0.22%, Rate Floor:		12 550 220	6 250 27	· · · · · · · · · · · · · · · · ·	26 600 000	26 580 050
SORR + 0.22%, Rate Floor:		12,339,236	0,339,37			
0.11%) due 1/2/5/36° 10,403,807 5,233,484 75.91% due 1/10/169 44,427,157 44,827,001 2006-HES, 4-16,545% (1 Month Term SOFR + 0.95%, Rate Floor: 0.46%) due 06/25/36° 7,802,275 4,043,993 Term SOFR + 0.24%, Rate Floor: 0.350%) due 06/25/36° 7,525,402 3,809,743 Term SOFR + 0.24%, Rate Floor: 0.350%) due 08/25/36° 7,525,402 3,809,743 Term SOFR + 0.23%, Rate Floor: 0.12%) due 12/25/36° 12,015,287 6,391,341 Floor: 0.20% (1 Month Term SOFR + 0.20%, Rate Floor: 0.12%) due 12/25/36° 12,015,287 6,391,341 Floor: 0.12%) due 12/25/36° 12,015,287 6,391,341 Floor: 0.12%) due 12/25/36° 12,015,287 6,391,341 Floor: 0.12%) due 12/25/36° 1,689,680 1,240,192 Floor: 0.13%) due 01/25/37° 8,072,324 \$ 3,629,394 Floor: 0.12%) due 01/25/37° 7,670,320 3,448,759 2007-HEL, 5.18% (1 Month Term SOFR + 0.23%, Rate Floor: 0.13%) due 01/25/37° 6,039,622 2,715,217 Citigroup Mortgage Loan Trust, 10.202-46, 6.17% due 09/25/36° 43,041,110 40,988,734 Floor: 0.19%) due 01/25/37° 8,029,602 2,275,217 Citigroup Mortgage Loan Trust, 10.202-46, 6.17% due 09/25/36° 13,147,056 6,520,041 Citigroup Mortgage Loan Trust, 10.202-46, 6.17% due 09/25/37° 15,604,119 15,603,316 Floor: 0.19%) due 01/25/37° 3,029,900 2,325,310 Floor: 0.25% due 09/25/36° 13,147,056 6,520,041 Citigroup Mortgage Loan Trust, 10.202-46, 6.17% due 09/25/36° 13,147,056 6,520,041 Citigroup Mortgage Loan Trust, 10.202-46, 6.17% due 09/25/36° 13,147,056 6,520,041 Citigroup Mortgage Loan Trust, 10.202-46, 6.17% due 09/25/36° 13,147,056 6,520,041 Citigroup Mortgage Loan Trust, 10.202-46, 6.17% due 09/25/36° 13,147,056 6,520,041 Citigroup Mortgage Loan Trust, 10.202-46, 6.17% due 09/25/36° 13,147,056 6,520,041 Citigroup Mortgage Loan Trust, 10.202-46, 6.17% due 09/25/36° 13,147,056 6,520,041 Citigroup Mortgage Loan Trust, 10.202-46, 6.17% due 09/25/36° 13,147,056 6,520,041 Citigroup Mortgage Loan Trust, 10.202-46, 6.17% due 09/25/36° 13,147,056 6,520,041 Citigroup Mortgage Loan Trust, 10.202-46, 6.17% due 09/25/36° 13,147,056 6,520,041 Citigroup Mortgage Loan Trust, 10.202-46, 6.17% due 09/25/36° 13					19,201,000	19,164,079
P Morgan Mortgage Acquisition Trust 2006-WMC4, 5.196 (F Month 1205 1206-145, 5.47% (1 Month Term 50FR + 0.29%, Rate Floor: 0.598) due 06/25/36° 7, 252, 402 3,809,743 16m SOFR + 0.24%, Rate 10or: 0.138) due 12/25/36° 57,585,283 35,923,007 50FR + 0.616%, Rate Floor: 0.598) due 08/25/36° 7, 252, 402 3,809,743 16m SOFR + 0.23%, Rate 1007-1128) due 12/25/36° 12,015,287 6,391,341 1007-1128) due 12/25/36° 12,015,287 6,391,341 1007-1128) due 12/25/36° 12,015,287 6,391,341 1007-1128) due 01/25/37° 8,072,324 \$3,629,394 16m SOFR + 0.29%, Rate Floor: 0.09%) due 01/25/37° 8,072,324 \$3,629,394 16m SOFR + 0.99%, Rate Floor: 0.18%) due 01/25/37° 7,670,320 3,448,759 2007-KFR1, 5.16% (1 Month Term 50FR + 0.30%, Rate Floor: 0.13%) due 01/25/37° 7,670,320 3,448,759 2007-KFR1, 5.16% (1 Month Term 50FR + 0.30%, Rate Floor: 0.19%) due 01/25/37° 4,049,192 40,049,125/37° 4,049,192 40,049,125/37° 4,049,192 4,049,		10 402 007	E 222 40	. ,	44 427 157	44 927 001
SOFR + 0.99%, Rate Floor:		10,403,807	5,233,48		44,427,157	44,827,001
0.48% due 06/25/86° 7,802,275 4,043,993	•					
2006-HE5, 5.47% (1 Month Term SOFR + 0.13%) due 12/25/36° 57,585,283 35,929,007						
SOFR + 0.619%, Rate Floor: 2006-WMC4, 5.09% (1 Month 1/25/36° 12,015,287 6,391,341 1/2007-HEZ, 5.06% (1 Month Term 1/2007-HEZ, 5.10% (1 Month Term 1/2007-HEZ, 5.10% (1 Month Term 1/2007-HEZ, 5.13% (1 Month Term 1/2007-HEZ, 5.13% (1 Month Term 1/2007-HEZ, 5.18% (1 Month Term 1/2007-HEZ, 5		7,802,275	4,043,99			
0.50%) due 08/25/36° 7,525,402 3,809,743					57,585,283	35,923,007
2007-HEZ, 5,06% (I Month Term SOFR + 0.20%, Rate Floor: 0.72%) due 1/2/5/36° 1,689,680 1,240,192 1,030% due 0/1/25/37° 8,072,324 \$ 3,629,394 1,689,680 1,240,192 1,030% due 0/1/25/37° 7,670,320 3,448,759 2007-HEZ, 5,10% (I Month Term 50FR + 0.23%, Rate Floor: 0.33%, due 0/1/25/37° 6,039,622 2,715,217 2007-HEZ, 5,18% (I Month Term 50FR + 0.30%, Rate Floor: 0.32%, Rate Floor: 0.33%, Rate Floor: 0.33%, Rate Floor: 0.33%, Rate Floor: 0.06%, due 0/2/5/37° 3,029,960 2,325,310 Term SOFR + 0.43%, Rate Floor: 0.06%, due 0/3/5/37° 2,214,130 1,987,778 2007-MC3, 5.35% (I Month Term 500FR + 0.43%, Rate Floor: 0.06%) due 0/3/5/37° 2,214,130 1,987,778 2007-MC3, 5.15% (I Month Term 500FR + 0.24%, Rate Floor: 0.33%) due 0/3/2/37° 3,147,056 6,520,041 500FR + 0.24%, Rate Floor: 0.35% (I Month Term 500FR + 0.43%, Rate Floor: 0.35% (I Month Term 500FR + 0.43%, Rate Floor: 0.35% (I Month Term 500FR + 0.43%, Rate Floor: 0.35% (I Month Term 500FR + 0.43%, Rate Floor: 0.35% (I Month Term 500FR + 0.43%, Rate Floor: 0.55% (I Month Term 500FR + 0.43%, Rate Floor: 0.35% (I Month Term 500FR + 0.43%, Rate Floor: 0.35% (I Month Term 500FR + 0.43%, Rate Floor: 0.46%) due 0/3/2/36° 3,29,808 975,583 Floor: 0.26%) due 1/2/2/3/6° 2,3926,868 12,490,454 500FR + 0.43%, Rate Floor: 0.46% (I Month Term 500FR + 0.43%, Rate Floor: 0.46%) due 0/3/2/36° 3,39,832 1,448,607 500FR + 0.43%, Rate Floor: 0.46% (I Month Term 500FR + 0.43%, Rate Floor: 0.46% (I Month Term 500FR + 0.43%, Rate Floor: 0.46% (I Month Term 500FR + 0.43%, Rate Floor: 0.46% (I Month Term 500FR + 0.43%, Rate Floor: 0.46% (I Month				•		
SOFR + 0.20%, due 01/25/37°		7,525,402	3,809,74			
0.09%) due 01/25/37°	2007-HE2, 5.06% (1 Month Term			, , ,	12,015,287	6,391,341
2007-HEZ, 5.10% (1 Month Term	SOFR + 0.20%, Rate Floor:			2006-WMC3, 5.45% (1 Month		
SOFR + 0.24%, Rate Floor: 0.13%) due 01/25/37° 7,670,320 3,448,759 2007-FRE1, 5.16% (1 Month 2007-HE2, 5.18% (1 Month Term SOFR + 0.32%, Rate Floor: 0.19%) due 04/25/37° 43,041,110 40,988,734 0.21%) due 01/25/37° 6,039,622 2,715,217 Citigroup Mortgage Loan Trust, Inc. 2020-N.C3, 5.58% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 09/25/37° 3,029,960 2,325,310 Term SOFR + 0.43%, Rate Floor: 0.19%) due 09/25/37° 3,029,960 2,325,310 Term SOFR + 0.43%, Rate Floor: 0.19%) due 09/25/37° 2,214,130 1,987,778 2007-MC1, 5.29% (1 Month Term SOFR + 0.17%, Rate Floor: 0.19%) due 09/25/37° 2,214,130 1,987,778 2007-MC3, 5.15% (1 Month Term SOFR + 0.24%, Rate Floor: 0.19%) due 09/25/36° 3,191,200 1,192,937 GSAMP Trust 2007-HE6, 5.45% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36° 3 1,912,509 1,192,937 GSAMP Trust 2007-HC6, 5.27% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 09/25/36° 2,846,508 975,583 Floor: 0.25% due 12/25/46° 23,926,868 12,490,454 NYMT Loan Trust 2007-HC1, 5.25% due 00/25/36° 3,865,861,01 57,565,295 SOFR + 0.57%, Rate Floor: 0.30%) due 09/25/36° 3,865,861,01 57,565,295 SOFR + 0.57%, Rate Floor: 0.26% due 09/25/36° 10,107,000 8,575,416 2021-P1/0, 2.50% (WAC) due 03/25/52° 4 8,695,54 14,203,222 14,456,017 2007-HC1, 5.69% (1 Month Term SOFR + 0.57%, Rate Floor: 0.26% due 09/25/36° 14,203,222 14,456,017 2007-HC1, 5.69% (1 Month Term SOFR + 0.47%, Rate Floor: 0.26% due 09/25/66° 3,349,332 3,484,565 Floor: 0.30%) due 06/25/36° 11,194,698 6,390,837 2024-5, 6.65% due 06/25/66* 3,309,332 3,484,565 Floor: 0.30%) due 06/25/36° 11,194,698 6,390,837 2024-5, 6.65% due 06/25/66* 3,309,339 2,438,289 2007-OA4, 5,31% (1 Month Term SOFR + 0.45%, Rate Floor: 0.26%, due 06/25/66* 3,309,339 2,438,289 2007-OA4, 5,31% (1 Month Term SOFR + 0.45%, Rate 2024-1, 6.12% due 01/25/66* 3,309,339 2,438,289 2007-OA4, 5,31% (1 Month Term SOFR + 0.45%, Rate 2024-1, 6.12% due 01/25/66* 3,309,399 2,438,289 2007-OA4, 5,31% (1 Month Term SOFR + 0.45%, Rate 2024-1, 6.12% due 01/25/66* 3,309,399 2,438,289 2007-OA4, 5,31% (1	0.09%) due 01/25/37 [¢]	8,072,324	\$ 3,629,39	4 Term SOFR + 0.59%, Rate		
0.13%) due 01/25/37° 7,670,320 3,448,759 2007-FRE1, 5.16% (1 Month 2007-HE2, 5.18% (1 Month Term 50FR + 0.30%, Rate Floor: 10,9%) due 04/25/37° 43,041,110 40,988,734 0.21%) due 01/25/37° 6,039,622 2,715,217 Citigroup Mortgage Loan Trust, Inc. 2022-A, 6.17% due 09/25/62*8 15,604,119 15,603,316 Term 50FR + 0.30%, Rate Floor: 0.19%) due 05/25/37° 3,029,960 2,325,310 Term 50FR + 0.43%, Rate Floor: 0.19%) due 05/25/37° 2,214,130 1,987,778 2007-AMC1, 5.29% (1 Month 2007-HE6, 5.45% (1 Month Term 50FR + 0.43%, Rate Floor: 0.32%) due 12/25/36° 13,147,056 6,520,041 0.66%) due 05/25/37° 2,214,130 1,987,778 2007-AMC3, 5.15% (1 Month 2007-HE3, 5.10% (1 Month Term 50FR + 0.24%, Rate Floor: 0.25%) due 05/25/37° 3,191,2509 1,192,937 GSAMP Trust 2007-MC3, 5.55% (1 Month 5007-HE3, 5.10% (1 Month Term 50FR + 0.43%, due 03/25/36° 3,13,147,056 6,520,041 0.06%) due 09/25/36° 1,1912,509 1,192,937 GSAMP Trust 2007-MC1, 5.65% (1 Month 5007-MC3, 5.15%) due 12/25/36° 3,100,400 09/25/36° 2,846,508 975,583 Floor: 0.26%) due 12/25/46° 23,926,868 12,490,454 0.013%) due 12/25/66° 2,846,508 975,583 Floor: 0.26%) due 12/25/46° 23,926,868 12,490,454 0.013%) due 09/25/67* 58,769,754 54,134,595 50FR + 0.57%, Rate Floor: 0.46%) due 09/25/36° 10,107,000 8,575,416 0.021-P10, 2.50% (WAC) due 03/25/52° 4 54,134,595 50FR + 0.57%, Rate Floor: 0.26% due 06/25/36° 11,194,698 6,390,837 2024-5, 6.65% due 06/25/66* 3,469,939 13,211,389 Term 50FR + 0.41%, Rate 100125/68* 2024-1, 6.12% due 01/25/66* 3,459,939 13,211,389 Term 50FR + 0.41%, Rate 2023-7, 7.42% due 10/25/66* 3,459,939 13,211,389 Term 50FR + 0.45%, Rate 2024-1, 6.12% due 01/25/66* 3,459,939 13,211,389 Term 50FR + 0.41%, Rate 2024-1, 6.12% due 01/25/66* 3,459,939 13,211,389 Term 50FR + 0.41%, Rate 2024-1, 6.12% due 01/25/66* 3,459,939 13,211,389 Term 50FR + 0.45%, Rate 2024-1, 6.12% due 01/25/66* 3,459,939 13,211,389 Term 50FR + 0.45%, Rate 2024-1, 6.12% due 01/25/66* 3,459,939 13,211,389 Term 50FR + 0.44%, Rate 2024-1, 6.12% due 06/25/66* 3,469,939 13,211,389 2024-1, 6.12% due 06/25/66* 3,469,939 13	2007-HE2, 5.10% (1 Month Term			Floor: 0.48%) due 08/25/36 [♦]	1,689,680	1,240,192
2007-HEZ, 5.18% (1 Month Term	SOFR + 0.24%, Rate Floor:			Home Equity Loan Trust		
2007-HEŽ, 5.18% (1 Month Term SOFR + 0.32%, Rate Floor: 2007-NC3, 5.58% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37° 3,024), 04 09/25/37° 3,029,960 2,325,310 Term SOFR + 0.39%, Rate Floor: 0.19%) due 09/25/62*8 2007-NC3, 5.58% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 09/25/37° 3,029,960 2,325,310 Term SOFR + 0.39% due 09/25/36° due 12/25/36° due 12/36° due 12/25/36° due 12/25/36	0.13%) due 01/25/37 [♦]	7,670,320	3,448,75	9 2007-FRE1, 5.16% (1 Month		
SOFR + 0.32%, Rate Floor: 0.21%) due 01/25/37° 6,039,622 2,715,217 Citigroup Mortgage Loan Trust 2022-A, 6.17% due 09/25/62 ^{4,8} 15,604,119 15,603,316 Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/37° 3,029,960 2,325,310 Term SOFR + 0.43%, Rate Floor: 0.32%) due 05/25/37° 3,029,960 2,325,310 Term SOFR + 0.43%, Rate Floor: 0.32%) due 12/25/36° 4 19,684,132 10,738,263 SOFR + 0.17%, Rate Floor: 2007-HE6, 5.45% (1 Month Term SOFR + 0.17%, Rate Floor: 2007-HE5, 5.10% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36° 3 1,912,509 1,192,937 GSAMP Trust 2007-MC1, 5.65% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 03/25/37° 5,550,088 4,689,608 12,490,454 NYMT Loan Trust 2007-MC1, 5.65% (1 Month Term SOFR + 0.37%, Rate Floor: 0.18%) due 12/25/46° 23,926,868 12,490,454 NYMT Loan Trust 2002-SP1, 5.25% due 07/25/62 ^{4,8} 58,658,101 57,565,295 SOFR + 0.43%, Rate Floor: 0.30%) due 09/25/36° SOM cytogage-Backed Securities Trust 2002-P10, 2.50% (WAC) due 03/25/52° 4 58,769,754 54,134,595 SOFR + 0.41%, Rate 2023-7, 7.42% due 10/25/68 ^{4,8} 14,203,222 14,456,017 2022-8, 6.13% due 09/25/68 ^{4,8} 14,203,222 14,456,017 2023-2, 6.85% due 06/25/69 ^{4,8} 13,309,539 13,211,389 Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR + 0.41%, Rate 1007-NC1, 5.659% (1 Month Term SOFR +		, ,				
0.21%) due 01/25/37°					43,041,110	40,988,734
2007-NC3, 5.58% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/37° 3,029,960 2,325,310 Term SOFR + 0.43%, Rate Floor: 0.32%) due 12/25/36° 4 19,684,132 10,738,263 SOFR + 0.17%, Rate Floor: 0.06%) due 05/25/37° 2,214,130 1,987,778 2007-HE3, 5.10% (1 Month Term SOFR + 0.24%, Rate Floor: 0.06%) due 05/25/37° 2,214,130 1,987,778 2007-MC3, 5.15% (1 Month Term SOFR + 0.29%, Rate SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36° 9 1,912,509 1,192,937 2006-HE6, 5.27% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 09/25/36° 0.13%) due 12/25/36° 9 1,912,509 1,192,937 CSAMP Trust 2007-NC1, 5.65% (1 Month SOFR + 0.41%, Rate Floor: 0.30%) due 09/25/36° 2,846,508 975,583 Floor: 0.26%) due 12/25/46° 23,926,868 12,490,454 NYMT Loan Trust 2022-SP1, 5.25% due 07/25/62 ^{4,8} S8,658,101 S7,565,295 SOFR + 0.57%, Rate Floor: CS Mortgage-Backed Securities Trust 2021-PJ10, 2.50% (WAC) due 03/25/52° 4 S8,769,754 S8,769,764 S8		6.039.622	2.715.21			
Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/37° 3,029,960 2,325,310 Term SOFR + 0.43%, Rate 2007-HE6, 5.45% (1 Month Term 50FR + 0.17%, Rate Floor: 0.32%) due 12/25/36° 13,147,056 6,520,041 0.06%) due 05/25/37° 2,214,130 1,987,778 2007-AMC3, 5.15% (1 Month Term 50FR + 0.29%, Rate Floor: 0.18%) due 05/25/36° 1,912,509 1,192,937 GSAMP Trust 2007-HE3, 5.10% (1 Month Term 50FR + 0.29%, Rate Floor: 0.18%) due 12/25/36°.9° 1,912,509 1,192,937 GSAMP Trust 2007-NC1, 5.65% (1 Month Term 50FR + 0.41%, Rate Floor: 0.30%) due 09/25/36° 2,246,508 975,583 Floor: 0.26%) due 12/25/46° 23,926,868 12,490,454 NYMT Loan Trust 2002-SP1, 5.25% due 07/25/62 ^{4,8} 58,658,101 57,565,295 SOFR + 0.25% (1 Month Term 2022-SP1, 5.25% due 07/25/65 ^{4,8} 58,769,754 54,134,595 206-NC2, 5.27% (1 Month Term 50FR + 0.41%, Rate Floor: 0.25%) due 09/25/65 ^{4,8} 16,417,439 16,803,880 Floor: 0.30%) due 09/25/36 ^{4,8} 14,203,222 14,456,017 2002-SP1, 5.25% due 09/25/65 ^{4,8} 14,203,222 14,456,017 2002-SP1, 5.25% due 09/25/65 ^{4,8} 13,209,539 13,211,389 Term SOFR + 0.41%, Rate 2024-C, 6.15% due 09/25/65 ^{4,8} 3,459,832 3,484,565 Floor: 0.30%) due 09/25/36° 11,194,698 6,390,837 2024-5, 6.65% due 09/25/65 ^{4,8} 3,166,945 3,202,992 Alternative Loan Trust 2024-C, 6.15% due 09/25/65 ^{4,8} 3,166,945 3,202,992 Alternative Loan Trust 2024-C, 6.85% due 09/25/65 ^{4,8} 3,166,945 3,202,992 2047-0, 6.15% due 09/25/65 ^{4,8} 3,166,945 3,202,992 2047-0, 6.15% due 09/25/65 ^{4,8} 3,166,945 3,202,992 2007-OA4, 5.31% (1 Month Term 50FR + 0.419%, Rate 2024-C, 6.15% due 06/25/69 ^{8,9} 3,459,832 3,488,865 Floor: 0.30%) due 12/25/46° 6,844,493 3,380,611 2023-2, 6.85% due 09/25/65 ^{4,8} 3,166,945 3,202,992 2007-OA4, 5.31% (1 Month Term 50FR + 0.419%, Rate 2024-C, 6.25% due 09/25/65 ^{4,8} 3,166,945 3,202,992 2007-OA4, 5.31% (1 Month Term 50FR + 0.419%, Rate 2024-C, 6.25% due 09/25/65 ^{4,8} 3,166,945 3,202,992 2007-OA4, 5.31% (1 Month Term 50FR + 0.459%, Rate 2024-C, 6.25% due 09/25/65 ^{4,8} 3,166,945 3,202,992 2007-OA4, 5.31% (1 Month Term 50FR + 0.459%, Rate 2024-C, 6.25% due 09/25/65 ^{4,8}		5,555,522	_,,		15.604.119	15.603.316
Floor: 0.19%) due 05/25/37° 3,029,960 2,325,310 Term SOFR + 0.43%, Rate 2007-HE6, 5.45% [1 Month Term	•				,,	,,.
2007-HE6, 5.45% (1 Month Term		3 029 960	2 325 31			
SOFR + 0.17%, Rate Floor: 0.06%) due 05/25/37° 2,214,130 1,987,778 2007-AMC3, 5.15% (1 Month 2007-HE3, 5.10% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36°.9 1,912,509 1,912,509 1,192,937 2006-HE6, 5.27% (1 Month SOFR + 0.41%, Rate Floor: 0.30%) due 09/25/36° 2,846,508 975,583 Floor: 0.26%) due 12/25/46° 23,926,868 12,490,454 NYMT Loan Trust 2002-SP1, 5.25% due 07/25/62 ^{4,8} 58,658,101 57,565,295 SOFR + 0.41%, Rate Floor: 0.36% due 09/25/36° SOMOrtgage-Backed Securities Trust 2021-PJ10, 2.50% (WAC) due 03/25/52° 58,769,754 54,134,595 2026-NC2, 5.27% (1 Month Verus Securitization Trust 2023-7, 7.42% due 10/25/68 ^{4,8} 2024-8, 6.13% due 09/25/66 ^{8,9} 3,459,832 2024-1, 6.12% due 01/25/69 ^{8,9} 3,459,832 2024-5, 6.65% due 00/25/69 ^{8,9} 3,166,945 2023-2, 6.85% due 06/25/69 ^{8,9} 3,166,945 2024-1, 6.12% due 01/25/68 ^{8,9} 3,166,945 2024-1, 6.12% due 01/25/69 ^{8,9} 3,166,945 2024-1, 6.12% due 01/25/69 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust Term SOFR + 0.41%, Rate 2023-2, 6.85% due 06/25/69 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2024-5, 6.45% due 06/25/69 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2024-7, 0.45%, Rate 2021-RPL1, 5.12% due 01/25/68 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/67° 13,556,683 11,812,841 Vista Point Securitization Trust 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:	· · · · ·	3,023,300	2,323,31		19.684.132	10.738.263
0.06%) due 05/25/37° 2,214,130 1,987,778 2007-AMC3, 5.15% (1 Month 2007-HE3, 5.10% (1 Month Term 50FR + 0.29%, Rate 50FR + 0.24%, Rate Floor: 0.18%) due 03/25/37° 5,550,088 4,689,608 0.13%) due 12/25/36° 9 1,912,509 1,192,937 GSAMP Trust 2007-NC1, 5.65% (1 Month 50FR + 0.41%, Rate Floor: 0.30%) due 09/25/36° 2,846,508 975,583 Floor: 0.26%) due 12/25/46° 23,926,868 12,490,454 NYMT Loan Trust 2002-SP1, 5.25% due 07/25/62 ^{4,8} 58,658,101 57,565,295 SOFR + 0.57%, Rate Floor: 0.66%) due 10/25/37° 10,107,000 8,575,416 2021-P10, 2.50% (WAC) due 03/25/52° 58,769,754 54,134,595 2006-NC2, 5.27% (1 Month Verus Securitization Trust 16,417,439 16,803,880 Floor: 0.30%) due 06/25/36° 11,194,698 6,390,837 2024-5, 6.65% due 09/25/66 ^{4,8} 14,203,222 14,456,017 2007-NC1, 5.66% (1 Month 2022-8, 6.13% due 09/25/66 ^{4,8} 14,203,222 14,456,017 2007-NC1, 5.69% (1 Month 2022-8, 6.13% due 09/25/66 ^{4,8} 13,209,539 13,211,389 Term SOFR + 0.41%, Rate 2024-1, 6.12% due 01/25/68 ^{4,9} 3,459,832 3,484,565 Floor: 0.30%) due 12/25/46° 6,844,493 3,380,611 2023-2, 6.85% due 06/25/66 ^{8,9} 3,459,832 3,484,565 Floor: 0.30%) due 12/25/46° 6,844,493 3,380,611 2023-2, 6.85% due 06/25/66 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month 2022-45, 6.45% due 06/25/66 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month 2022-45, 6.45% due 06/25/66 ^{4,8} 53,102,319 Floor: 0.30%) due 05/25/46° 13,556,683 11,812,841 Vista Point Securitization Trust 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:						
2007-HE3, 5.10% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36° 9 1,912,509 1,192,937 306-HE6, 5.27% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 09/25/36° 2,846,508 975,583 Floor: 0.18%) due 12/25/36° 23,926,868 12,490,454 NYMT Loan Trust 2022-SP1, 5.25% due 07/25/62 ^{4,8} 58,658,101 57,565,295 SOFR + 0.57%, Rate Floor: GS Mortgage-Backed Securities Trust 2021-PJ10, 2.50% (WAC) due 03/25/52° 4 58,769,754 54,134,595 2024-PJ10, 2.50% (WAC) due 03/25/68 ^{4,8} 16,417,439 16,803,880 Floor: 0.30%) due 06/25/69 ^{4,8} 12,490,454 Floor: 0.30%) due 06/25/69 ^{4,8} 14,203,222 14,456,017 2027-NC1, 5.69% (1 Month 2022-8, 6.13% due 09/25/67 ^{4,8,9} 13,209,539 13,211,389 Term SOFR + 0.41%, Rate 2024-1, 6.12% due 01/25/68 ^{8,9} 3,459,832 2044-5, 6.45% due 06/25/69 ^{8,9} 3,459,832 2045-5, 645% due 06/25/69 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2027-OA4, 5.31% (1 Month CSAT Trust 2027-PPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.30%) due 05/25/47° 13,556,683 11,812,841 Vista Point Securitization Trust 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:		2 214 130	1 097 77		13,147,030	0,520,041
SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36°.9 1,912,509 1,192,937 GSAMP Trust 2007-NC1, 5.65% (1 Month SOFR + 0.41%, Rate Floor:	, , ,	2,214,130	1,907,77			
0.13%) due 12/25/36°,9° 1,912,509 1,192,937 GSAMP Trust 2006-HE6, 5.27% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 09/25/36° 2,846,508 975,583 Floor: 0.26%) due 12/25/46° 23,926,868 12,490,454 NYMT Loan Trust 2022-SP1, 5.25% due 07/25/62 ^{4,8} 58,658,101 57,565,295 SOFR + 0.57%, Rate Floor: 0.5Mortgage-Backed Securities Trust 2021-PJ10, 2.50% (WAC) due 03/25/52°.4 58,769,754 54,134,595 2006-NC2, 5.27% (1 Month Term SOFR + 0.41%, Rate 2023-7, 7.42% due 10/25/68 ^{4,8} 16,417,439 16,803,880 Floor: 0.30%) due 06/25/36° 11,194,698 6,390,837 2024-5, 6.65% due 06/25/69 ^{4,8} 14,203,222 14,456,017 2007-NC1, 5.69% (1 Month 2022-8, 6.13% due 09/25/67 ^{4,8,9} 13,209,539 13,211,389 Term SOFR + 0.41%, Rate 2023-1, 6.12% due 01/25/69 ^{8,9} 3,459,832 3,484,565 Floor: 0.30%) due 12/25/46° 6,844,493 3,380,611 2023-2, 6.85% due 03/25/68 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2024-5, 6.45% due 06/25/69 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month OSAT Trust 2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47° 13,556,683 11,812,841 Vista Point Securitization Trust 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:					5 550 088	4 680 608
2006-HE6, 5.27% (1 Month Term		1 012 500	1 102 02	· · · · · · · · · · · · · · · · · · ·	3,330,000	4,009,000
SOFR + 0.41%, Rate Floor: 0.30%) due 09/25/36° 2,846,508 975,583 Floor: 0.26%) due 12/25/46° 23,926,868 12,490,454 NYMT Loan Trust 2022-SP1, 5.25% due 07/25/62 ^{4,8} 58,658,101 57,565,295 SOFR + 0.57%, Rate Floor: 0.46%) due 01/25/37° 10,107,000 8,575,416 2021-PJ10, 2.50% (WAC) due 03/25/52 ^{4,8} 58,769,754 54,134,595 2006-NC2, 5.27% (1 Month Verus Securitization Trust 16,417,439 16,803,880 Floor: 0.30%) due 06/25/36° 11,194,698 6,390,837 2024-5, 6.65% due 06/25/69 ^{4,8} 14,203,222 14,456,017 2027-NC1, 5.69% (1 Month 2022-8, 6.13% due 09/25/67 ^{4,8,9} 13,209,539 13,211,389 2024-1, 6.12% due 01/25/69 ^{8,9} 3,459,832 2024-2, 6.85% due 03/25/68 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2023-2, 6.85% due 06/25/69 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month Term SOFR + 0.45%, Rate 2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47° 13,556,683 11,812,841 Vista Point Securitization Trust 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:	, , ,	1,912,509	1,192,93	•		
0.30%) due 09/25/36° 2,846,508 975,583 Floor: 0.26%) due 12/25/46° 23,926,868 12,490,454 NYMT Loan Trust 2006-HE8, 5.43% (1 Month Term 2022-SP1, 5.25% due 07/25/62 ^{4,8} 58,658,101 57,565,295 SOFR + 0.57%, Rate Floor: 0.46%) due 01/25/37° 10,107,000 8,575,416 2021-PJ10, 2.50% (WAC) due 03/25/52°.4 58,769,754 54,134,595 2006-NC2, 5.27% (1 Month Verus Securitization Trust Term SOFR + 0.41%, Rate 2023-7, 7.42% due 10/25/68 ^{4,8} 16,417,439 16,803,880 Floor: 0.30%) due 06/25/36° 11,194,698 6,390,837 2024-5, 6.65% due 06/25/69 ^{4,8} 14,203,222 14,456,017 2007-NC1, 5.69% (1 Month 2022-8, 6.13% due 09/25/67 ^{4,8,9} 13,209,539 13,211,389 Term SOFR + 0.41%, Rate 2024-1, 6.12% due 01/25/68 ^{8,9} 3,459,832 3,484,565 Floor: 0.30%) due 12/25/46° 6,844,493 3,380,611 2023-2, 6.85% due 03/25/69 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2024-5, 6.45% due 06/25/69 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month COSAT Trust Term SOFR + 0.45%, Rate 2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47° 13,556,683 11,812,841 Vista Point Securitization Trust 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:						
NYMT Loan Trust 2006-HE8, 5.43% (1 Month Term 2022-SP1, 5.25% due 07/25/62 ^{4,8} 58,658,101 57,565,295 SOFR + 0.57%, Rate Floor: 0.46%) due 01/25/37 10,107,000 8,575,416 2021-P]10, 2.50% (WAC) due 03/25/52 ^{4,4} 58,769,754 54,134,595 2006-NC2, 5.27% (1 Month Verus Securitization Trust Term SOFR + 0.41%, Rate 2023-7, 7.42% due 10/25/68 ^{4,8} 16,417,439 16,803,880 Floor: 0.30%) due 06/25/36 11,194,698 6,390,837 2024-5, 6.65% due 06/25/69 ^{4,8} 14,203,222 14,456,017 2007-NC1, 5.69% (1 Month 2022-8, 6.13% due 09/25/67 ^{4,8,9} 13,209,539 13,211,389 Term SOFR + 0.41%, Rate 2024-1, 6.12% due 01/25/69 ^{8,9} 3,459,832 3,484,565 Floor: 0.30%) due 12/25/46 6,844,493 3,380,611 2023-2, 6.85% due 03/25/68 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2024-5, 6.45% due 06/25/69 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month OSAT Trust Term SOFR + 0.45%, Rate 2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47 13,556,683 11,812,841 Vista Point Securitization Trust 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:		2.046.500	075 50		22 026 969	12 400 454
2022-SP1, 5.25% due 07/25/62 ^{4,8} 58,658,101 57,565,295 SOFR + 0.57%, Rate Floor: GS Mortgage-Backed Securities Trust 2021-PJ10, 2.50% (WAC) due 03/25/52 ^{4,4} 58,769,754 54,134,595 2006-NC2, 5.27% (1 Month Verus Securitization Trust 2023-7, 7.42% due 10/25/68 ^{4,8} 16,417,439 16,803,880 Floor: 0.30%) due 06/25/36 ^{4,8} 11,194,698 6,390,837 2024-5, 6.65% due 06/25/69 ^{4,8} 14,203,222 14,456,017 2007-NC1, 5.69% (1 Month 2022-8, 6.13% due 09/25/67 ^{4,8,9} 13,209,539 13,211,389 Term SOFR + 0.41%, Rate 2024-1, 6.12% due 01/25/69 ^{8,9} 3,459,832 3,484,565 Floor: 0.30%) due 12/25/46 ^{4,8} 6,844,493 3,380,611 2023-2, 6.85% due 03/25/68 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2024-5, 6.45% due 06/25/69 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month OSAT Trust 2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47 ⁴ 13,556,683 11,812,841 Vista Point Securitization Trust 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:		2,846,508	9/5,58	· · · · · · · · · · · · · · · · · · ·	23,926,868	12,490,434
GS Mortgage-Backed Securities Trust 2021-PJ10, 2.50% (WAC) due 03/25/52°.4 58,769,754 54,134,595 2006-NC2, 5.27% (1 Month Verus Securitization Trust Term SOFR + 0.41%, Rate 2023-7, 7.42% due 10/25/68 ^{4,8} 16,417,439 16,803,880 Floor: 0.30%) due 06/25/36° 11,194,698 6,390,837 2024-5, 6.65% due 06/25/69 ^{4,8} 14,203,222 14,456,017 2007-NC1, 5.69% (1 Month 2022-8, 6.13% due 09/25/67 ^{4,8,9} 13,209,539 13,211,389 Term SOFR + 0.41%, Rate 2024-1, 6.12% due 01/25/69 ^{8,9} 3,459,832 3,484,565 Floor: 0.30%) due 12/25/46° 6,844,493 3,380,611 2023-2, 6.85% due 03/25/68 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2024-5, 6.45% due 06/25/69 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month OSAT Trust Term SOFR + 0.45%, Rate 2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47° 13,556,683 11,812,841 Vista Point Securitization Trust 2007-OH3, 5.55% (1 Month Term 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:		50 650 101	F7 F4F 00			
2021-PJ10, 2.50% (WAC) due 03/25/52°.4 58,769,754 54,134,595 2006-NC2, 5.27% (1 Month Verus Securitization Trust 2023-7, 7.42% due 10/25/68 ^{4,8} 16,417,439 16,803,880 Floor: 0.30%) due 06/25/36° 11,194,698 6,390,837 2024-5, 6.65% due 06/25/69 ^{4,8} 14,203,222 14,456,017 2007-NC1, 5.69% (1 Month 2022-8, 6.13% due 09/25/67 ^{4,8,9} 13,209,539 13,211,389 Term SOFR + 0.41%, Rate 2024-1, 6.12% due 01/25/69 ^{8,9} 3,459,832 3,484,565 Floor: 0.30%) due 12/25/46° 6,844,493 3,380,611 2023-2, 6.85% due 03/25/68 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2024-5, 6.45% due 06/25/69 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month OSAT Trust 2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47° 13,556,683 11,812,841 Vista Point Securitization Trust 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:		58,658,101	57,565,29		10 107 000	0.575.436
Verus Securitization Trust 2023-7, 7.42% due 10/25/68 ^{4,8} 16,417,439 16,803,880 Floor: 0.30%) due 06/25/36 11,194,698 6,390,837 2024-5, 6.65% due 06/25/69 ^{4,8} 14,203,222 14,456,017 2007-NC1, 5.69% (1 Month 2022-8, 6.13% due 09/25/67 ^{4,8,9} 13,209,539 13,211,389 Term SOFR + 0.41%, Rate 2024-1, 6.12% due 01/25/69 ^{8,9} 3,459,832 3,484,565 Floor: 0.30%) due 12/25/46 6,844,493 3,380,611 2023-2, 6.85% due 03/25/68 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2024-5, 6.45% due 06/25/69 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month Term SOFR + 0.45%, Rate 2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47 13,556,683 11,812,841 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:					10,107,000	8,5/5,416
2023-7, 7.42% due 10/25/68 ^{4.8} 16,417,439 16,803,880 Floor: 0.30%) due 06/25/36 [♦] 11,194,698 6,390,837 2024-5, 6.65% due 06/25/69 ^{4.8} 14,203,222 14,456,017 2007-NC1, 5.69% (1 Month 2022-8, 6.13% due 09/25/67 ^{4.8,9} 13,209,539 13,211,389 Term SOFR + 0.41%, Rate 2024-1, 6.12% due 01/25/69 ^{8.9} 3,459,832 3,484,565 Floor: 0.30%) due 12/25/46 [♦] 6,844,493 3,380,611 2023-2, 6.85% due 03/25/68 ^{8.9} 2024-5, 6.45% due 06/25/69 ^{8.9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month Term SOFR + 0.45%, Rate 2021-RPL1, 5.12% due 05/25/65 ^{4.8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47 [♦] 13,556,683 11,812,841 2024-CES2, 5.25% due 10/25/54 ^{4.8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:		58,769,754	54,134,59			
2024-5, 6.65% due 06/25/69 ^{4,8} 14,203,222 14,456,017 2007-NC1, 5.69% (1 Month 2022-8, 6.13% due 09/25/67 ^{4,8,9} 13,209,539 13,211,389 Term SOFR + 0.41%, Rate 2024-1, 6.12% due 01/25/69 ^{8,9} 3,459,832 3,484,565 Floor: 0.30%) due 12/25/46 ⁶ 6,844,493 3,380,611 2023-2, 6.85% due 03/25/68 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2024-5, 6.45% due 06/25/69 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month Term SOFR + 0.45%, Rate 2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47 ⁶ 13,556,683 11,812,841 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:						
2022-8, 6.13% due 09/25/67 ^{4,8,9} 13,209,539 13,211,389 Term SOFR + 0.41%, Rate 2024-1, 6.12% due 01/25/69 ^{8,9} 3,459,832 3,484,565 Floor: 0.30%) due 12/25/46 ⁶ 6,844,493 3,380,611 2023-2, 6.85% due 03/25/68 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2024-5, 6.45% due 06/25/69 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month OSAT Trust Term SOFR + 0.45%, Rate 2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47 ⁶ 13,556,683 11,812,841 Vista Point Securitization Trust 2007-OH3, 5.55% (1 Month Term 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:		16,417,439			11,194,698	6,390,837
2024-1, 6.12% due 01/25/69 ^{8,9} 3,459,832 3,484,565 Floor: 0.30%) due 12/25/46 ⁶ 6,844,493 3,380,611 2023-2, 6.85% due 03/25/68 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2024-5, 6.45% due 06/25/69 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month Term SOFR + 0.45%, Rate 2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47 ⁶ 13,556,683 11,812,841 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:		14,203,222	14,456,01			
2023-2, 6.85% due 03/25/68 ^{8,9} 3,166,945 3,202,592 Alternative Loan Trust 2024-5, 6.45% due 06/25/69 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month OSAT Trust 2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47 [¢] 13,556,683 11,812,841 Vista Point Securitization Trust 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:						
2024-5, 6.45% due 06/25/69 ^{8,9} 2,399,193 2,438,289 2007-OA4, 5.31% (1 Month Term SOFR + 0.45%, Rate 2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47 ^{\dotsingleta} 13,556,683 11,812,841 Vista Point Securitization Trust 2007-OH3, 5.55% (1 Month Term 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:			3,484,56		6,844,493	3,380,611
OSAT Trust Term SOFR + 0.45%, Rate 2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47 ⁶ 13,556,683 11,812,841 Vista Point Securitization Trust 2007-OH3, 5.55% (1 Month Term 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:		3,166,945	3,202,59			
2021-RPL1, 5.12% due 05/25/65 ^{4,8} 53,199,210 53,102,319 Floor: 0.34%) due 05/25/47 [♦] 13,556,683 11,812,841 Vista Point Securitization Trust 2007-OH3, 5.55% (1 Month Term 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:	2024-5, 6.45% due 06/25/69 ^{8,9}	2,399,193	2,438,28	9 2007-OA4, 5.31% (1 Month		
Vista Point Securitization Trust 2007-OH3, 5.55% (1 Month Term 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:	OSAT Trust			Term SOFR + 0.45%, Rate		
Vista Point Securitization Trust 2007-OH3, 5.55% (1 Month Term 2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:	2021-RPL1, 5.12% due 05/25/65 ^{4,8}	53,199,210	53,102,31	9 Floor: 0.34%) due 05/25/47 [♦]	13,556,683	11,812,841
2024-CES2, 5.25% due 10/25/54 ^{4,8} 42,400,000 42,429,510 SOFR + 0.69%, Rate Cap/Floor:	Vista Point Securitization Trust			2007-OH3, 5.55% (1 Month Term		
	2024-CES2, 5.25% due 10/25/54 ^{4,8}	42,400,000	42,429,51	SOFR + 0.69%, Rate Cap/Floor:		
					5,912,356	5,382,251

	Face A mount [~]	Value		Face Amount [~]	V alue
2006 42CD 6 000/ /1 Month Torm			2007 LIFT F FF9/ /1 Month Torn		
2006-43CB, 6.00% (1 Month Term			2007-HE1, 5.55% (1 Month Term		
SOFR + 0.61%, Rate Cap/Floor:	E 70¢ 120	¢ 2102472	SOFR + 0.27%, Rate Floor:	E 606 E64	¢ 1 221 750
6.00%/6.00%) due 02/25/37 [♦]	5,796,129	\$ 3,183,473	0.16%) due 05/25/37 ^{\$}	5,606,564	\$ 1,321,758
2007-OA7, 5.33% (1 Month			2007-HE1, 5.45% (1 Month Term SOFR + 0.17%, Rate Floor:		
Term SOFR + 0.47%, Rate Floor: 0.36%) due 05/25/47 ^{\$}	2,112,428	1 005 466	0.06%) due 05/25/37 ⁴	4,664,402	1,099,295
2007-OH3, 5.41% (1 Month Term	2,112,420	1,995,466	Securitized Asset-Backed	4,004,402	1,099,293
SOFR + 0.55%, Rate Cap/Floor:			Receivables LLC Trust		
10.00%/0.44%) due 09/25/47 ^{\delta}	587,709	555,545	2006-WM4, 5.13% (1 Month		
Imperial Fund Mortgage Trust	307,703	JJJ,J 4 J	Term SOFR + 0.27%, Rate		
2022-NQM2, 4.02% (WAC) due 03/25/67 ^{♦,4}	11,688,081	10,952,657	Floor: 0.16%) due 11/25/36°	29,387,531	8,024,680
2022-NQM2, 4.20% (WAC) due 03/25/67 ^{\$\phi\$} ,4	11,489,471	10,332,037	2007-BR2, 5.33% (1 Month Term	27,367,331	8,024,080
Sequoia Mortgage Trust	11,707,771	10,041,570	SOFR + 0.47%, Rate Floor:		
2024-5, 6.00% (WAC) due 06/25/54 ^{♦,4}	21,294,500	21,519,035	0.36%) due 02/25/37 ^{♦,4}	8,920,178	7,598,722
Soundview Home Loan Trust	21,271,300	21,515,055	2006-HE2, 5.27% (1 Month Term	0,320,170	7,330,722
2006-OPT5, 5.25% (1 Month			SOFR + 0.41%, Rate Floor:		
Term SOFR + 0.39%, Rate			0.30%) due 07/25/36°	3,134,796	1,243,616
Floor: 0.28%) due 07/25/36 ^{\$}	21,864,966	21,012,012	Washington Mutual Mortgage Pass-	3,131,730	1,2 13,010
Saluda Grade Alternative Mortgage Trust	,,,,	,,-,-,-	Through Certificates WMALT Series Trust		
2023-FIG4, 6.72% (WAC) due 11/25/53 ^{\$\circ} ,4	19,091,149	19,643,017	2006-AR9, 5.95% (1 Year CMT		
SPS Servicer Advance Receivables Trust	-,,	- / /-	Rate + 0.83%, Rate Floor:		
2020-T2, 1.83% due 11/15/55 ⁴	20,000,000	19,315,202	0.83%) due 11/25/46 ^{\$}	7,988,208	6,639,029
ACE Securities Corporation Home	.,,	- , , -	2006-AR10, 5.31% (1 Month	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2,222,222
Equity Loan Trust Series			Term SOFR + 0.45%, Rate		
2006-NC1, 5.58% (1 Month			Floor: 0.34%) due 12/25/36 ^{\$}	6,892,027	5,539,165
Term SOFR + 0.73%, Rate			2006-AR9, 5.96% (1 Year CMT	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	-,,
Floor: 0.62%) due 12/25/35 ^{\$}	14,117,180	13,241,429	Rate + 0.84%, Rate Floor:		
2007-ASP1, 5.37% (1 Month			0.84%) due 11/25/46 [♦]	3,540,842	2,910,098
Term SOFR + 0.51%, Rate			2006-7, 4.02% due 09/25/36	5,123,813	1,396,969
Floor: 0.40%) due 03/25/37 [♦]	7,890,424	3,212,605	2006-8, 4.13% due 10/25/36	326,930	110,401
2007-WM2, 5.18% (1 Month			Credit Suisse Mortgage Capital Certificates		
Term SOFR + 0.32%, Rate			2021-RPL9, 2.44% (WAC) due 02/25/61 ^{♦,4}	15,873,623	15,782,275
Floor: 0.21%) due 02/25/37 [♦]	5,964,687	2,535,393	Structured Asset Securities		
NovaStar Mortgage Funding Trust Series			Corporation Mortgage Loan Trust		
2007-2, 5.17% (1 Month Term			2008-BC4, 5.60% (1 Month Term		
SOFR + 0.31%, Rate Cap/Floor:			SOFR + 0.74%, Rate Floor:		
11.00%/0.20%) due 09/25/37 [♦]	17,471,968	17,029,800	0.63%) due 11/25/37 [¢]	14,142,703	13,645,111
2007-1, 5.23% (1 Month Term			2006-BC4, 5.31% (1 Month Term		
SOFR + 0.37%, Rate Cap/Floor:			SOFR + 0.45%, Rate Floor:		
11.00%/0.26%) due 03/25/37 [♦]	2,540,466	1,622,935	0.34%) due 12/25/36 [¢]	1,320,950	1,282,786
Morgan Stanley Residential			2006-BC6, 5.14% (1 Month Term		
Mortgage Loan Trust			SOFR + 0.28%, Rate Floor:		
2024-NQM3, 5.35% due 07/25/69 ^{4,8}	9,650,000	9,626,454	0.17%) due 01/25/37 [♦]	63,707	62,835
2024-NQM3, 5.04% (WAC) due 07/25/69 ⁴	9,000,000	8,978,580	WaMu Asset-Backed Certificates		
American Home Mortgage Investment Trust			WaMu Series Trust		
2007-1, 2.08% due 05/25/47 ⁷	121,208,469	17,495,764	2007-HE1, 5.27% (1 Month Term		
IXIS Real Estate Capital Trust			SOFR + 0.41%, Rate Floor:		
2007-HE1, 5.50% (1 Month Term			0.41%) due 01/25/37 [♦]	31,726,568	14,736,870
SOFR + 0.22%, Rate Floor:			Starwood Mortgage Residential Trust		
0.11%) due 05/25/37 ^{\$}	31,454,536	7,412,450	2020-1, 2.56% (WAC) due 02/25/50 ^{♦,4}	8,453,580	8,073,373
2006-HE1, 5.57% (1 Month Term			2020-1, 2.41% (WAC) due 02/25/50 ^{♦,4}	6,502,754	6,215,236
SOFR + 0.71%, Rate Floor:			Merrill Lynch Mortgage Investors Trust Series		
0.60%) due 03/25/36 [♦]	10,850,441	5,685,246	2007-HE2, 5.49% (1 Month Term		
2007-HE1, 5.62% (1 Month Term			SOFR + 0.63%, Rate Floor:		
SOFR + 0.34%, Rate Floor:			0.52%) due 02/25/37 ^{\$}	30,714,279	8,949,355
0.23%) due 05/25/37 [♦]	5,969,621	1,407,308			

	Face A mount~	Value		Face Amount~	Value
2006-HE6, 4.14% (1 Month Term			2006-NC2, 5.45% (1 Month		
SOFR + 0.39%, Rate Floor:			Term SOFR + 0.59%, Rate		
0.28%) due 11/25/37 ^{\$}	7,435,526	\$ 3,644,479	Floor: 0.48%) due 08/25/36°	7,329,395	\$ 2,774,350
American Home Mortgage Assets Trust	7,133,320	J,011,175	2006-WMC3, 5.29% (1 Month	7,525,555	2,771,330
2007-5, 5.35% (1 Month Term			Term SOFR + 0.43%, Rate		
SOFR + 0.49%, Rate Cap/Floor:			Floor: 0.32%) due 08/25/36 ^{\$}	5,526,551	1,960,058
99.00%/0.19%) due 06/25/47 ^{\dagger}	8,366,419	7,424,179	2007-WMC1, 5.29% (1 Month	3,323,331	.,,,,,,,,,,
2006-4, 5.16% (1 Month Term	0,500,115	7,121,175	Term SOFR + 0.43%, Rate		
SOFR + 0.30%, Rate Floor:			Floor: 0.32%) due 01/25/37 ^{\dagger}	5,685,254	1,626,045
0.30%) due 10/25/46 ^{\$}	6,494,968	3,510,467	HarborView Mortgage Loan Trust	3,003,231	1,020,013
2006-6, 5.16% (1 Month Term	0, 15 1,500	3,310,107	2006-14, 5.38% (1 Month Term		
SOFR + 0.30%, Rate Floor:			SOFR + 0.41%, Rate Floor:		
0.19%) due 12/25/46 ^{\$}	1,922,784	1,626,566	0.30%) due 01/25/47°	5,753,426	5,317,574
LSTAR Securities Investment Ltd.	1,522,701	1,020,300	2006-12, 5.46% (1 Month Term	3,7 33, 120	3,317,371
2024-1, 8.45% (30 Day Average			SOFR + 0.49%, Rate Floor:		
SOFR + 3.10%, Rate Floor:			0.38%) due 01/19/38 ^{\$}	4,230,991	3,743,888
3.10%) due 01/01/29 ^{♦,4}	11,782,368	11,741,031	Fremont Home Loan Trust	.,250,55.	3,7 .3,000
RALI Series Trust	, , , , , , , , , , , , , , , , , ,	,,	2006-E, 5.51% (1 Month Term		
2007-QO4, 5.35% (1 Month			SOFR + 0.23%, Rate Floor:		
Term SOFR + 0.49%, Rate			0.12%) due 01/25/37°	11,140,808	5,071,851
Floor: 0.38%) due 05/25/47 ^{\$}	3,622,473	3,260,142	2006-D, 5.12% (1 Month Term	11,110,000	3,071,031
2006-QO2, 5.41% (1 Month	3,022, 173	3,200,112	SOFR + 0.26%, Rate Floor:		
Term SOFR + 0.55%, Rate			0.15%) due 11/25/36 ⁴	10,003,529	3,510,292
Floor: 0.44%) due 02/25/46 ^{\(\dagger)}	16,536,210	2,929,676	First Franklin Mortgage Loan Trust	10,005,525	3,310,232
2007-QO2, 5.12% (1 Month	10,550,210	2,323,070	2006-FF16, 5.25% (1 Month		
Term SOFR + 0.26%, Rate			Term SOFR + 0.39%, Rate		
Floor: 0.15%) due 02/25/47 ^{\dagger}	7,409,529	2,536,617	Floor: 0.28%) due 12/25/36°	19,278,673	7,947,856
2006-QO6, 5.33% (1 Month	7,405,325	2,330,017	First NLC Trust	13,270,073	7,747,030
Term SOFR + 0.47%, Rate			2005-4, 5.75% (1 Month Term		
Floor: 0.36%) due 06/25/46 ^{\dightarrow}	4,715,292	1,099,293	SOFR + 0.89%, Rate Cap/Floor:		
2006-QO2, 5.51% (1 Month	7,713,232	1,077,273	14.00%/0.78%) due 02/25/36 ^{\$}	6,174,271	6,042,799
Term SOFR + 0.65%, Rate			2005-1, 2.78% (1 Month Term	0,174,271	0,042,733
Floor: 0.54%) due 02/25/46 ^{\(\dagger)}	5,362,610	965,980	SOFR + 0.57%, Rate Cap/Floor:		
2007-QO3, 5.29% (1 Month	3,302,010	905,980	14.00%/0.46%) due 05/25/35 ^{\$}	1,960,367	1,734,679
Term SOFR + 0.43%, Rate			ATLX Trust	1,900,307	1,734,079
Floor: 0.32%) due 03/25/47 ^{\dagger}	760,844	671,484	2024-RPL1, 3.85% due 04/25/64 ^{4,8}	7,757,735	7,516,745
2006-QO2, 5.65% (1 Month	700,044	071,404	Merrill Lynch Alternative	7,757,755	7,310,743
Term SOFR + 0.79%, Rate			Note Asset Trust Series		
Floor: 0.68%) due 02/25/46 ⁴	1,105,132	203,716	2007-A1, 5.85% (1 Month Term		
Ameriquest Mortgage Securities Trust	1,103,132	203,710	SOFR + 0.57%, Rate Floor:		
2006-M3, 5.13% (1 Month Term			0.46%) due 01/25/37 ^{\dagger}	18,619,731	5,388,673
SOFR + 0.27%, Rate Floor:			2007-A1, 5.69% (1 Month Term	10,015,751	3,366,073
0.16%) due 10/25/36 ^{\(\display\)}	26,025,058	7,668,565	SOFR + 0.41%, Rate Floor:		
2006-M3, 5.07% (1 Month Term	20,023,036	7,008,303	0.30%) due 01/25/37 ^{\dagger}	7,060,913	2,042,555
SOFR + 0.21%, Rate Floor:			Argent Securities Incorporated Asset-	7,000,913	2,042,333
0.10%) due 10/25/36 ^{\(\displaysiangle)}	10 022 272	3,221,320	Backed Pass-Through Certificates Series		
ABFC Trust	10,932,272	3,221,320	2005-W4, 5.73% (1 Month Term		
2007-WMC1, 6.64% (1 Month			SOFR + 0.87%, Rate Floor:		
				0 106 955	7 252 210
Term SOFR + 1.36%, Rate	74 024 000	10 120 200	0.76%) due 02/25/36 ^{\$}	9,106,855	7,252,310
Floor: 1.25%) due 06/25/37¢	14,034,999	10,129,396	CFMT LLC	7 542 666	7 221 100
Master Asset-Backed Securities Trust			2022-HB9, 3.25% (WAC) due 09/25/37 ^{♦,4}	7,543,666	7,231,108
2006-WMC4, 5.27% (1 Month			Bear Stearns Asset-Backed Securities Trust		
Term SOFR + 0.41%, Rate	10 202 104	2 267 022	2006-HE9, 5.25% (1 Month Term		
Floor: 0.30%) due 10/25/36 [♦]	10,293,196	3,367,923	SOFR + 0.39%, Rate Floor:	6 000 100	c 000 227
			0.28%) due 11/25/36 [♦]	6,990,108	6,898,331

	Face Amount [~]	VALUE		Face A mount [~]	V ALUE
Long Beach Mortgage Loan Trust			2006-AR13, 6.00% (1 Year CMT		
2006-8, 5.29% (1 Month Term			Rate + 0.88%, Rate Floor:		
SOFR + 0.43%, Rate Floor:			0.88%) due 10/25/46 ^{\$}	1,303,010	\$ 1,108,145
0.32%) due 09/25/36 ^{\$}	14,122,856	\$ 3,905,204	2006-AR11, 6.04% (1 Year CMT	, ,-	,, -
2006-6, 5.47% (1 Month Term	, ,	-,,	Rate + 0.92%, Rate Floor:		
SOFR + 0.61%, Rate Floor:			0.92%) due 09/25/46 ^{\$}	566,932	494,676
0.50%) due 07/25/36 ^{\$}	4,406,273	1,736,931	Deutsche Alt-A Securities	,	,
2006-8, 5.15% (1 Month Term	, ,	, ,	Mortgage Loan Trust Series		
SOFR + 0.29%, Rate Floor:			2006-AR4, 5.23% (1 Month Term		
0.18%) due 09/25/36 [♦]	3,769,127	1,036,680	SOFR + 0.37%, Rate Floor:		
Option One Mortgage Loan Trust			0.26%) due 12/25/36 [♦]	9,172,215	3,163,000
2007-5, 5.19% (1 Month Term			2007-OA2, 5.89% (1 Year CMT	, ,	, ,
SOFR + 0.33%, Rate Floor:			Rate + 0.77%, Rate Floor:		
0.22%) due 05/25/37 [♦]	6,547,035	3,948,298	0.77%) due 04/25/47 [♦]	1,967,135	1,731,952
2007-2, 5.22% (1 Month Term			Credit-Based Asset Servicing		
SOFR + 0.36%, Rate Floor:			and Securitization LLC		
0.25%) due 03/25/37 [♦]	4,665,640	2,331,992	2006-CB2, 3.34% (1 Month Term		
Asset-Backed Securities Corporation			SOFR + 0.49%, Rate Floor:		
Home Equity Loan Trust Series AEG			0.38%) due 12/25/36 [♦]	4,835,570	4,599,276
2006-HE1, 3.93% (1 Month Term			Cascade Funding Mortgage Trust		
SOFR + 0.71%, Rate Floor:			2018-RM2, 4.00% (WAC) due 10/25/68 ^{♦,4}	4,372,091	4,330,515
0.60%) due 01/25/36 [♦]	6,392,023	6,238,631	2019-RM3, 2.80% (WAC) due 06/25/69 ^{♦,9}	238,728	237,868
Cross Mortgage Trust			GSAA Home Equity Trust		
2024-H5, 6.16% due 08/26/69 ^{4,8}	5,856,960	5,894,521	2006-5, 5.33% (1 Month Term		
Towd Point Mortgage Trust			SOFR + 0.47%, Rate Floor:		
2023-CES1, 6.75% (WAC) due 07/25/63 ^{¢,4}	5,471,851	5,544,171	0.36%) due 03/25/36 ⁶	11,972,408	3,951,989
Lehman XS Trust Series			2007-7, 5.51% (1 Month Term		
2007-2N, 5.15% (1 Month Term			SOFR + 0.65%, Rate Floor:		
SOFR + 0.29%, Rate Floor:			0.54%) due 07/25/37 [¢]	110,777	104,247
0.18%) due 02/25/37 [♦]	4,305,645	3,919,519	Impac Secured Assets CMN Owner Trust		
2007-15N, 5.47% (1 Month Term			2005-2, 5.89% (1 Month Term		
SOFR + 0.61%, Rate Floor:			SOFR + 0.61%, Rate Floor:		
0.00%) due 08/25/37 [♦]	1,108,921	1,066,641	0.50%) due 03/25/36 [♦]	3,907,841	3,542,341
2006-10N, 5.39% (1 Month Term			GSAA Trust		
SOFR + 0.53%, Rate Floor:			2007-3, 5.31% (1 Month Term		
0.42%) due 07/25/46 [♦]	270,388	241,799	SOFR + 0.45%, Rate Floor:		
Morgan Stanley IXIS Real Estate Capital Trust			0.34%) due 03/25/47 [♦]	10,480,341	2,872,167
2006-2, 5.12% (1 Month Term			ASG Resecuritization Trust		
SOFR + 0.26%, Rate Floor:			2010-3, 4.91% (1 Month Term		
0.15%) due 11/25/36°	16,065,057	5,218,726	SOFR + 0.40%, Rate Cap/Floor:		
WaMu Asset-Backed Certificates WaMu Series			10.50%/0.29%) due 12/28/45 ^{¢,9}	1,915,429	1,812,712
2007-HE4, 5.14% (1 Month Term			C-BASS Mortgage Loan Trust		
SOFR + 0.28%, Rate Floor:			2007-CB2, 3.55% due 02/25/37	2,456,513	1,489,756
0.28%) due 07/25/47 ^{\display}	4,507,493	3,313,676	Securitized Asset Backed		
2007-HE4, 5.22% (1 Month Term			Receivables LLC Trust		
SOFR + 0.36%, Rate Floor:			2006-WM4, 5.29% (1 Month		
0.36%) due 07/25/47 ^{\$}	3,187,458	1,904,847	Term SOFR + 0.43%, Rate		
CWABS Asset-Backed Certificates Trust			Floor: 0.32%) due 11/25/36°	5,157,473	1,408,206
2006-12, 5.23% (1 Month Term			Morgan Stanley Capital I Incorporated Trust		
SOFR + 0.37%, Rate Floor:	F F02 0 /2	F 000 447	2006-HE1, 5.55% (1 Month Term		
0.26%) due 12/25/36 ^{\$}	5,503,849	5,092,447	SOFR + 0.69%, Rate Floor:	7 4 -= =o=	1 400 0
WaMu Mortgage Pass-Through			0.58%) due 01/25/36 ^{\$}	1,447,727	1,400,244
Certificates Series Trust			Countrywide Asset-Backed Certificates		
2007-OA6, 5.93% (1 Year CMT			2005-15, 3.39% (1 Month Term		
Rate + 0.81%, Rate Floor:	4 002 255	2 264 000	SOFR + 0.79%, Rate Floor:	COO CO-	(3.4.434
0.81%) due 07/25/47 ^{\$}	4,093,357	3,364,082	0.68%) due 03/25/36 [♦]	628,621	614,436

	Face Amount [~]	Value		Face Amount [~]	V alue
Structured Asset Investment Loan Trust			2024-AIR2, 6.89% (1 Month Term		
2004-BNC2, 6.17% (1 Month			SOFR + 1.79%, Rate Floor:		
Term SOFR + 1.31%, Rate			1.79%) due 10/15/41 ^{4,4}	3,800,000	\$ 3,797,625
Floor: 1.20%) due 12/25/34 ⁶	254,921	\$ 252,414	BX Trust	3,000,000	\$ 3,757,023
2006-3, 5.27% (1 Month Term	23 1,52 1	232,	2024-VLT4, 7.24% (1 Month Term		
SOFR + 0.41%, Rate Floor:			SOFR + 2.14%, Rate Floor:		
0.30%) due 06/25/36 [♦]	184,075	174,372	2.14%) due 07/15/29 ^{♦,4}	20,650,000	20,598,375
Alliance Bancorp Trust	,	,	2024-VLT4, 7.04% (1 Month Term		, ,
2007-OA1, 5.45% (1 Month			SOFR + 1.94%, Rate Floor:		
Term SOFR + 0.59%, Rate			1.94%) due 07/15/29 ^{♦,4}	17,150,000	17,150,000
Floor: 0.48%) due 07/25/37 [♦]	485,314	417,181	SMRT		
Impac Secured Assets Trust			2022-MINI, 7.05% (1 Month		
2006-2, 5.31% (1 Month Term			Term SOFR + 1.95%, Rate		
SOFR + 0.45%, Rate Cap/Floor:			Floor: 1.95%) due 01/15/39 ^{♦,4}	32,500,000	31,913,638
11.50%/0.34%) due 08/25/36 [♦]	437,048	405,626	JP Morgan Chase Commercial		
Residential Mortgage Loan Trust			Mortgage Securities Trust		
2020-1, 2.68% (WAC) due 01/26/60 ^{♦,9}	390,860	380,758	2021-NYAH, 7.30% (1 Month		
Nomura Resecuritization Trust			Term SOFR + 2.20%, Rate		
2015-4R, 2.71% (1 Month Term			Floor: 1.84%) due 06/15/38 ⁴ ,4	14,350,000	12,621,829
SOFR + 0.54%, Rate Floor:			2016-JP3, 3.56% (WAC) due 08/15/49 ⁴	10,290,000	8,502,485
0.43%) due 03/26/36 ^{4,9}	370,488	356,673	2021-NYAH, 7.65% (1 Month		
Morgan Stanley Re-REMIC Trust	00.654	02.657	Term SOFR + 2.55%, Rate	0.000.000	6 702 072
2010-R5, 5.31% due 06/26/36 ⁹	89,654	83,657	Floor: 2.19%) due 06/15/38 ^{¢,4}	8,000,000	6,783,072
GreenPoint Mortgage Funding Trust			2016-JP3, 1.46% (WAC) due 08/15/49 ^{♦,7}	51,370,402	965,805
2006-AR1, 5.55% (1 Month Term			Life Mortgage Trust		
SOFR + 0.69%, Rate Cap/Floor: 10.50%/0.58%) due 02/25/36 [♦]	85,044	73,728	2021-BMR, 7.56% (1 Month Term		
UCFC Manufactured Housing Contract	65,044	73,720	SOFR + 2.46%, Rate Floor: 2.35%) due 03/15/38 ^{♦,4}	15,466,117	14,889,933
1997-2, 7.38% due 10/15/28	12,138	12,100	2021-BMR, 6.96% (1 Month Term	13,400,117	14,005,555
Irwin Home Equity Loan Trust	12,130	12,100	SOFR + 1.86%, Rate Floor:		
2007-1, 6.35% due 08/25/37 ⁹	34	33	1.75%) due 03/15/38 ^{♦,4}	4,163,955	4,039,861
• •	31		Extended Stay America Trust	٦,١٥٥,۶٥٥	4,033,001
Total Residential Mortgage-Backed Securities		2,511,343,930	2021-ESH, 7.46% (1 Month Term		
COMMERCIAL MORTGAGE-			SOFR + 2.36%, Rate Floor:		
BACKED SECURITIES - 1.4%			2.25%) due 07/15/38 ^{\$\display\$}	11,137,942	11,159,463
BX Commercial Mortgage Trust			2021-ESH, 6.91% (1 Month Term	,,	,.55,.65
2021-VOLT, 7.21% (1 Month Term			SOFR + 1.81%, Rate Floor:		
SOFR + 2.11%, Rate Floor:			1.70%) due 07/15/38 ^{♦,4}	5,747,178	5,734,606
2.00%) due 09/15/36 ^{♦,4}	60,050,000	59,599,625	Citigroup Commercial Mortgage Trust		
2021-VOLT, 6.86% (1 Month Term			2019-GC43, 0.74% (WAC) due 11/10/52 ^{♦,7}	215,519,527	5,365,229
SOFR + 1.76%, Rate Floor:			2019-GC41, 1.16% (WAC) due 08/10/56 ^{♦,7}	96,297,570	3,505,443
1.65%) due 09/15/36 ^{♦,4}	52,000,000	51,447,500	2015-GC35, 4.35% (WAC) due 11/10/48 [♦]	810,679	693,213
2024-AIRC, 6.79% (1 Month Term			2016-P4, 2.05% (WAC) due 07/10/49 ^{4,7}	27,693,953	637,479
SOFR + 1.69%, Rate Floor:	35.050.000	15.000.012	2016-C2, 1.80% (WAC) due 08/10/49 ^{♦,7}	29,776,360	615,230
1.69%) due 08/15/39 ^{♦,4}	15,850,000	15,869,813	2016-P5, 1.52% (WAC) due 10/10/49 ^{♦,7}	24,468,605	463,790
2024-AIRC, 7.24% (1 Month Term			2016-GC37, 1.81% (WAC) due 04/10/49 ^{4,7}	18,785,828	292,172
SOFR + 2.14%, Rate Floor: 2.14%) due 08/15/39 ^{♦,4}	11 400 000	11 414 250	2016-C3, 1.05% (WAC) due 11/15/49 ^{4,7}	8,935,889	131,191
, , ,	11,400,000	11,414,250	2015-GC35, 0.86% (WAC) due 11/10/48 ^{4,7}	27,465,058	130,058
2024-AIR2, 6.59% (1 Month Term SOFR + 1.49%, Rate Floor:			2015-GC29, 1.15% (WAC) due 04/10/48 ^{4,7}	17,514,908	32,303
1.49%) due 10/15/41 ^{4,4}	10,000,000	10,000,000	GS Mortgage Securities Corporation Trust	F 250 000	E 100 400
2022-LP2, 7.06% (1 Month Term	10,000,000	10,000,000	2020-UPTN, 3.35% (WAC) due 02/10/37 ^{♦,4}	5,350,000	5,109,423
SOFR + 1.96%, Rate Floor:			2020-DUNE, 6.72% (1 Month		
1.96%) due 02/15/39 ⁴ ,4	4,783,184	4,744,321	Term SOFR + 1.61%, Rate Floor: 1.35%) due 12/15/36 ^{¢,4}	3 750 000	3 777 /117
	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,521	1 1001. 1.33%) uue 12/13/30	3,750,000	3,727,412

	Face A mount~		Value		Face Amount [~]		V ALUE
2020-DUNE, 7.27% (1 Month				BBCMS Mortgage Trust			
Term SOFR + 2.16%, Rate				2018-C2, 0.91% (WAC) due 12/15/51 ^{♦,7}	56,286,920	\$	1,393,552
Floor: 1.90%) due 12/15/36 ^{♦,4}	1,000,000	\$	989,533	CD Mortgage Trust	,,	•	.,,
BENCHMARK Mortgage Trust	,,	•	,	2017-CD6, 1.01% (WAC) due 11/13/50 ^{6,7}	39,763,164		716,401
2020-IG3, 3.23% (WAC) due 09/15/48 ^{♦,4}	5,232,000		3,219,059	2016-CD1, 1.48% (WAC) due 08/10/49 ^{¢,7}	27,878,311		414,272
2019-B14, 0.89% (WAC) due 12/15/62 ^{¢,7}	107,526,356		2,434,063	2016-CD2, 0.69% (WAC) due 11/10/49 ^{♦,7}	29,254,417		214,060
2018-B2, 0.59% (WAC) due 02/15/51 ^{♦,7}	91,099,138		1,043,914	CD Commercial Mortgage Trust			
2018-B6, 4.74% (WAC) due 10/10/51 [♦]	750,000		705,823	2017-CD4, 1.38% (WAC) due 05/10/50 ^{♦,7}	24,918,179		609,078
2018-B6, 0.55% (WAC) due 10/10/51 ^{♦,7}	58,412,311		607,955	2017-CD3, 1.10% (WAC) due 02/10/50 ^{♦,7}	30,975,240		562,929
GS Mortgage Securities Trust				CGMS Commercial Mortgage Trust			
2020-GC45, 0.77% (WAC) due 02/13/53 ^{♦,7}	151,116,168		3,924,170	2017-B1, 0.86% (WAC) due 08/15/50 ^{♦,7}	57,894,775		980,575
2019-GC42, 0.93% (WAC) due 09/10/52 ^{♦,7}	64,803,810		2,038,002	JPMCC Commercial Mortgage Securities Trust			
2017-GS6, 1.15% (WAC) due 05/10/50 ^{6,7}	40,051,724		816,366	2017-JP6, 1.16% (WAC) due 07/15/50 ^{♦,7}	46,645,548		862,854
2017-GS6, 3.87% due 05/10/50	521,000		456,048	Bank of America Merrill Lynch			
2015-GC28, 1.06% (WAC) due 02/10/48 ^{♦,7}	6,854,063		1,843	Commercial Mortgage Trust			
DBGS Mortgage Trust	, ,		,	2017-BNK3, 1.16% (WAC) due 02/15/50 ^{♦,7}	20,779,466		376,268
2018-C1, 4.80% (WAC) due 10/15/51 ^{\$}	7,588,000		7,117,525	2016-UB10, 1.88% (WAC) due 07/15/49 ^{4,7}	1,510,782		25,193
JPMDB Commercial Mortgage Securities Trust	, ,		, ,	DBJPM Mortgage Trust			,
2016-C4, 3.64% (WAC) due 12/15/49 [♦]	2,650,000		2,404,684	2017-C6, 1.05% (WAC) due 06/10/50 ^{♦,7}	17,196,533		338,880
2017-C7, 0.96% (WAC) due 10/15/50 ^{♦,7}	112,780,037		2,242,924	CFCRE Commercial Mortgage Trust			,
2016-C4, 0.83% (WAC) due 12/15/49 ^{♦,7}	71,699,891		818,304	2016-C3, 1.11% (WAC) due 01/10/48 ^{♦,7}	38,381,304		309,215
2016-C2, 1.63% (WAC) due 06/15/49 ^{♦,7}	22,633,738		361,210	Morgan Stanley Bank of America			,
2017-C5, 1.02% (WAC) due 03/15/50 ^{\$\phi,7}	7,226,173		103,211	Merrill Lynch Trust			
Wells Fargo Commercial Mortgage Trust	, ,		,	2015-C27, 1.00% (WAC) due 12/15/47 ^{♦,7}	59,509,626		242,157
2017-C38, 1.06% (WAC) due 07/15/50 ^{\$\phi,7}	62,007,384		1,184,180	Morgan Stanley Capital I Trust	,,-		,
2017-C42, 1.00% (WAC) due 12/15/50 ^{♦,7}	32,965,058		749,174	2016-UBS9, 4.76% (WAC) due 03/15/49 ^{\$}	275,000		237,798
2017-RB1, 1.35% (WAC) due 03/15/50 ^{\$\phi,7}	32,403,181		726,259	SG Commercial Mortgage Securities Trust	,		,
2016-BNK1, 1.85% (WAC) due 08/15/49 ^{♦,7}	33,635,464		709,950	2016-C5, 1.98% (WAC) due 10/10/48 ^{♦,7}	4,454,046		99,307
2016-C35, 2.03% (WAC) due 07/15/48 ^{¢,7}	20,771,306		484,518	JPMBB Commercial Mortgage Securities Trust	, ,		,
2017-RC1, 1.54% (WAC) due 01/15/60 ^{6,7}	16,011,483		424,336	2015-C27, 1.23% (WAC) due 02/15/48 ^{♦,7}	56,599,510		1,585
2016-NXS5, 1.56% (WAC) due 01/15/59 ^{♦,7}	19,596,266		262,382	Total Commercial Mortgage-	,,-		,
2015-NXS4, 1.15% (WAC) due 12/15/48 ^{♦,7}	35,523,729		256,037	Backed Securities		3	70,547,950
2015-P2, 1.08% (WAC) due 12/15/48 ^{♦,7}	21,304,926		160,739	Dacked Securities			70,577,550
2016-C37, 0.92% (WAC) due 12/15/49 ^{♦,7}	10,141,938		129,801	MILITARY HOUSING - 0.7%			
2015-C30, 1.01% (WAC) due 09/15/58 ^{♦,7}	27,122,112		119,568	Freddie Mac Military Housing Bonds			
2015-NXS1, 1.12% (WAC) due 05/15/48 ^{♦,7}	6,776,995		4,361	Resecuritization Trust Certificates			
BMP Trust	, ,		,	2015-R1, 4.66% (WAC) due 11/25/55 ^{¢,4}	109,369,968	1	01,204,590
2024-MF23, 6.74% (1 Month				2015-R1, 4.45% (WAC) due 11/25/52 ^{♦,4}	20,425,138		19,210,147
Term SOFR + 1.64%, Rate				2015-R1, 4.31% (WAC) due 10/25/52 ^{♦,4}	13,068,560		11,608,564
Floor: 1.64%) due 06/15/41 ^{♦,4}	4,900,000		4,884,687	2015-R1, 0.70% (WAC) due 11/25/55 ^{♦,4,7}	164,349,092		10,290,357
BANK	, ,		, ,	Capmark Military Housing Trust			
2020-BN25, 0.53% (WAC) due 01/15/63 ^{♦,7}	140,000,000		2,872,884	2006-RILY, 6.15% due 07/10/51 ^{†††,4}	12,364,692		11,473,940
2017-BNK6, 0.90% (WAC) due 07/15/60 ^{♦,7}	33,732,816		589,609	2007-AETC, 5.75% due 02/10/52 ^{†††,4}	7,029,738		6,389,891
2017-BNK4, 1.49% (WAC) due 05/15/50 ^{♦,7}	10,462,750		286,307	2006-RILY, 5.82% (1 Month Term			
COMM Mortgage Trust	., . ,		,	SOFR + 0.48%, Rate Floor:			
2018-COR3, 0.58% (WAC) due 05/10/51 ^{♦,7}	194,936,377		2,653,182	0.37%) due 07/10/51 ^{♦,†††,4}	6,658,600		4,456,002
2015-CR26, 1.04% (WAC) due 10/10/48 ^{\$\phi,7}	73,271,754		307,617	2007-ROBS, 6.06% due 10/10/52 ^{†††,4}	4,455,483		3,987,612
2015-CR27, 1.05% (WAC) due 10/10/48 ^{♦,7}	24,411,268		134,394	2007-AET2, 6.06% due 10/10/52 ^{†††,4}	2,927,000		2,928,375
2015-CR24, 0.83% (WAC) due 08/10/48 ^{♦,7}	36,803,452		107,915	GMAC Commercial Mortgage Asset Corp.			
2015-CR23, 0.96% (WAC) due 05/10/48 ^{♦,7}	29,017,676		68,784	2007-HCKM, 6.11% due 08/10/52 ^{†††,4}	21,143,479		19,303,362
CSAIL Commercial Mortgage Trust	, .,		,· =	2005-DRUM, 5.47% due 05/10/50 ^{†††,4}	4,271,975		3,931,798
2019-C15, 1.16% (WAC) due 03/15/52 ^{\$\circ} ,7	85,477,015		2,956,043	2005-BLIS, 5.25% due 07/10/50 ^{†††,4}	2,500,000		2,133,050
2016-C6, 2.02% (WAC) due 01/15/49 ^{6,7}	4,698,634		85,552	Total Military Housing		1	96,917,688
2015-C1, 0.87% (WAC) due 04/15/50 ^{♦,7}	32,759,301		17,277	, -			, ,000
UBS Commercial Mortgage Trust	,,		. ,	Total Collateralized Mortgage Obligations			
2017-C5, 1.21% (WAC) due 11/15/50 ^{♦,7}	41,009,397		885,208	(Cost \$8,927,067,187)		8,7	24,895,847
	, , ,		,				

	Face Amount~	VALUE		Face Amount [~]	Value
CORPORATE BONDS ^{††} - 26.2%			Rocket Mortgage LLC / Rocket		
FINANCIAL - 12.1%			Mortgage Company-Issuer, Inc.		
Pershing Square Holdings Ltd.			3.88% due 03/01/31 ⁴	46,892,000	\$ 43,175,350
3.25% due 10/01/31 ⁴	101,800,000	\$ 87,264,996	2.88% due 10/15/26 ⁴	11,869,000	11,395,156
3.25% due 11/15/30	55,930,000	49,185,961	Global Atlantic Finance Co.	, ,	
Wilton RE Ltd.			4.70% due 10/15/51 ^{3,4}	35,662,000	34,141,719
6.00% ^{3,4,10}	92,239,000	85,219,965	7.95% due 06/15/33 ⁴	12,224,000	13,952,996
CoStar Group, Inc.			6.75% due 03/15/54 ⁴	4,956,000	5,273,250
2.80% due 07/15/30 ⁴	90,310,000	81,361,263	Fairfax Financial Holdings Ltd.		
Host Hotels & Resorts, LP			3.38% due 03/03/31	41,708,000	38,112,007
3.50% due 09/15/30	44,753,000	41,504,154	5.63% due 08/16/32	13,100,000	13,572,631
2.90% due 12/15/31	20,200,000	17,762,957	Macquarie Group Ltd.		
5.70% due 07/01/34	12,075,000	12,467,751	2.69% due 06/23/32 ^{3,4}	31,550,000	27,462,149
GLP Capital Limited Partnership			2.87% due 01/14/33 ^{3,4}	19,981,000	17,355,352
/ GLP Financing II, Inc.			1.63% due 09/23/27 ^{3,4}	4,125,000	3,901,109
4.00% due 01/15/31	54,748,000	51,322,237	LPL Holdings, Inc.		
5.30% due 01/15/29	15,867,000	16,136,544	6.00% due 05/20/34	22,970,000	24,009,771
3.25% due 01/15/32	4,150,000	3,671,295	4.00% due 03/15/29 ⁴	15,257,000	14,602,764
4.00% due 01/15/30	475,000	453,555	4.38% due 05/15/31 ⁴	9,541,000	8,991,666
Jefferies Financial Group, Inc.			Blue Owl Capital GP LLC		
2.75% due 10/15/32	40,642,000	34,670,812	7.21% due 08/22/43 ^{†††}	28,550,000	31,327,344
2.63% due 10/15/31	27,400,000	23,766,429	7.11% due 08/22/43 ^{†††}	15,200,000	16,118,536
6.20% due 04/14/34	7,970,000	8,531,819	Nationwide Mutual Insurance Co.		
6.25% due 01/15/36	1,000,000	1,081,420	4.35% due 04/30/50 ⁴	57,736,000	46,752,590
Nippon Life Insurance Co.			Lazard Group LLC		
2.75% due 01/21/51 ^{3,4}	45,350,000	39,595,026	6.00% due 03/15/31	42,290,000	44,594,674
5.95% due 04/16/54 ^{3,4}	13,950,000	14,568,296	Bain Capital, LP		
2.90% due 09/16/51 ^{3,4}	10,380,000	9,003,677	3.41% due 04/15/41 ^{†††}	36,000,000	26,721,000
Reliance Standard Life Global Funding II			3.72% due 04/15/42 ^{†††}	20,300,000	15,499,659
5.24% due 02/02/26 ⁴	62,487,000	62,784,789	OneAmerica Financial Partners, Inc.		
Morgan Stanley			4.25% due 10/15/50 ⁴	54,705,000	40,610,606
6.63% due 11/01/34 ³	31,480,000	35,605,312	Brookfield Finance, Inc.		
5.94% due 02/07/39 ³	23,310,000	24,474,398	5.68% due 01/15/35	9,400,000	9,866,151
2.51% due 10/20/32 ³	1,200,000	1,047,476	4.70% due 09/20/47	9,790,000	9,050,367
Safehold GL Holdings LLC			3.50% due 03/30/51	9,526,000	7,183,006
2.80% due 06/15/31	30,247,000	26,552,957	3.63% due 02/15/52	9,380,000	7,078,236
2.85% due 01/15/32	27,008,000	23,341,876	5.97% due 03/04/54	4,425,000	4,805,956
6.10% due 04/01/34	10,480,000	11,075,412	6.35% due 01/05/34	1,640,000	1,804,289
FS KKR Capital Corp.			American National Group, Inc.		
2.63% due 01/15/27	33,971,000	31,950,376	5.75% due 10/01/29	28,780,000	28,946,314
3.25% due 07/15/27	30,100,000	28,507,267	5.00% due 06/15/27	8,142,000	8,193,368
First American Financial Corp.	40 001 000	20.040.052	6.14% due 06/13/32 ⁴	2,000,000	1,989,383
4.00% due 05/15/30	40,891,000	38,840,053	Jefferies Finance LLC / JFIN		
2.40% due 08/15/31	11,875,000	9,971,736	Company-Issuer Corp.	20 (50 000	27 (00 (2(
5.45% due 09/30/34	8,270,000	8,231,950	5.00% due 08/15/28 ⁴	39,650,000	37,699,636
Liberty Mutual Group, Inc.	74 003 000	EO 204 0E0	Sumitomo Life Insurance Co.	20,000,000	26 017 602
4.30% due 02/01/61 ⁴	74,981,000	50,304,858	3.38% due 04/15/81 ^{3,4}	39,900,000	36,017,602
4.13% due 12/15/51 ^{3,4} 3.95% due 05/15/60 ⁴	3,600,000	3,405,617	CNO Financial Group, Inc.	22 200 000	24 725 062
	4,064,000	2,993,352	6.45% due 06/15/34	23,390,000	24,725,962
Maple Grove Funding Trust I	77 700 000	56 025 742	5.25% due 05/30/29	11,125,000	11,259,567
4.16% due 08/15/51 ⁴	77,700,000	56,035,743	Old Republic International Corp.	22 750 000	25 401 422
United Wholesale Mortgage LLC	22 712 000	21 061 517	5.75% due 03/28/34 Nuveen LLC	33,750,000	35,401,433
5.50% due 04/15/29 ⁴ 5.50% due 11/15/25 ⁴	32,712,000	31,861,517	5.85% due 04/15/34 ⁴	3E 43E 000	JE 0JE 600
Macquarie Bank Ltd.	23,739,000	23,694,729	5.55% due 04/15/34 5.55% due 01/15/30 ⁴	25,425,000 8,075,000	26,925,688 8,455,599
3.62% due 06/03/30 ⁴	59,035,000	55,152,400	2.22/0 due 01/13/30	0,073,000	0, 4 ,3,379

	Face Amount [~]	V	ALUE		Face Amount~	Value
Ares Finance Company II LLC				Meiji Yasuda Life Insurance Co.		
3.25% due 06/15/30 ⁴ Stewart Information Services Corp.	37,075,000	\$ 34,601,	,669	5.80% due 09/11/54 ^{3,4} Aon North America, Inc.	23,600,000	\$ 24,242,722
3.60% due 11/15/31 CBS Studio Center	39,359,000	34,556,	,423	5.45% due 03/01/34 AmFam Holdings, Inc.	22,300,000	23,413,237
8.10% (1 Month Term SOFR + 3.00%,				2.81% due 03/11/31 ⁴	19,350,000	15,374,232
Rate Floor: 3.00%) due 01/09/25 ⁴ ,††† Fidelity National Financial, Inc.	34,100,000	34,100,	,000	3.83% due 03/11/51 ⁴ Brown & Brown, Inc.	12,438,000	7,898,261
3.40% due 06/15/30	33,216,000	30,933,	,684	5.65% due 06/11/34	21,200,000	22,242,344
2.45% due 03/15/31	2,540,000	2,201,	,538	2.38% due 03/15/31	57,000	49,345
National Australia Bank Ltd.				Reinsurance Group of America, Inc.		
3.35% due 01/12/37 ^{3,4}	14,550,000	12,967,		5.75% due 09/15/34	20,050,000	21,120,884
2.99% due 05/21/31 ⁴	14,525,000	12,919,		Assurant, Inc.		
2.33% due 08/21/30 ⁴	7,498,000	6,532,	,430	2.65% due 01/15/32	22,105,000	19,054,593
OneMain Finance Corp.	10 072 000	10.266	77.0	6.75% due 02/15/34	1,450,000	1,603,305
7.13% due 03/15/26	18,872,000	19,266,		Corebridge Life Holdings, Inc.	17 100 000	20 505 064
7.50% due 05/15/31	8,250,000	8,492,		8.13% due 03/15/46 ⁴	17,100,000	20,595,064
3.88% due 09/15/28 7.13% due 11/15/31	2,270,000 1,125,000	2,105, 1,138,		Markel Group, Inc. 6.00% due 05/16/54	18,900,000	20,095,917
TPG Operating Group II, LP	1,123,000	1,130,	,510	PartnerRe Finance B LLC	18,900,000	20,093,917
5.88% due 03/05/34 UBS Group AG	28,630,000	30,524,	,161	4.50% due 10/01/50 ³ BPCE S.A.	21,056,000	19,474,273
3.09% due 05/14/32 ^{3,4}	33,400,000	30,118,	.559	7.00% due 10/19/34 ^{3,4}	10,000,000	11,197,735
Societe Generale S.A.	, ,	, ,		5.94% due 05/30/35 ^{3,4}	7,750,000	8,115,383
3.34% due 01/21/33 ^{3,4}	21,150,000	18,590,	,314	Lloyds Banking Group plc		
6.07% due 01/19/35 ^{3,4}	8,750,000	9,127,		5.46% due 01/05/28 ³	17,200,000	17,585,391
1.79% due 06/09/27 ^{3,4}	1,630,000	1,548,	,536	3.51% due 03/18/26 ³	1,580,000	1,568,943
Standard Chartered plc				JPMorgan Chase & Co.		
4.64% due 04/01/31 ^{3,4}	28,908,000	28,804,	,736	2.96% due 05/13/31 ³	17,276,000	15,889,580
5.69% due 05/14/28 ^{3,4}	420,000	431,	,305	6.40% (SOFR + 1.20%) due 01/23/28 [♦]	1,850,000	1,866,500
Iron Mountain, Inc.				2.07% due 06/01/29 ³	900,000	832,666
4.50% due 02/15/31 ⁴	18,937,000	17,963,		Swiss Re Finance Luxembourg S.A.		
5.63% due 07/15/32 ⁴	8,431,000	8,409,		5.00% due 04/02/49 ^{3,4}	18,300,000	18,576,970
4.88% due 09/15/27 ⁴	1,938,000	1,923,		Brookfield Capital Finance LLC		
5.25% due 07/15/30 ⁴	74,000	/3,	,066	6.09% due 06/14/33	16,800,000	18,180,453
Capital One Financial Corp.	22.450.000	24.252	(1)	BNP Paribas S.A.	15 000 000	16 560 700
6.38% due 06/08/34 ³	22,450,000	24,253,		5.50% due 05/20/30 ^{3,4}	15,990,000	16,569,788 1,571,154
6.05% due 02/01/35 ³ 5.88% due 07/26/35 ³	2,570,000 1,130,000	2,721, 1,182,		1.32% due 01/13/27 ^{3,4} Equinix Europe 2 Financing Corporation LLC	1,640,000	1,3/1,134
Americo Life, Inc.	1,130,000	1,102,	,309	5.50% due 06/15/34	16,600,000	17,418,902
3.45% due 04/15/31 ⁴	32,364,000	27,555,	928	ABN AMRO Bank N.V.	10,000,000	17,410,302
Westpac Banking Corp.	32,30 1,000	27,555,	,520	2.47% due 12/13/29 ^{3,4}	18,000,000	16,550,097
3.02% due 11/18/36 ³	15,650,000	13,582,	.557	KKR Group Finance Company VIII LLC	.0,000,000	.0,550,057
2.96% due 11/16/40	12,214,000	9,241,		3.50% due 08/25/50 ⁴	22,210,000	16,272,931
2.67% due 11/15/35 ³	4,467,000	3,897,		Globe Life, Inc.		, ,
Jane Street Group / JSG Finance, Inc.				5.85% due 09/15/34	15,320,000	15,830,542
7.13% due 04/30/31 ⁴	24,480,000	25,938,	,029	Prudential Financial, Inc.		
Bank of America Corp.				3.70% due 10/01/50 ³	17,139,000	15,825,647
2.59% due 04/29/31 ³	28,440,000	25,790,	,593	QBE Insurance Group Ltd.		
Dyal Capital Partners III				5.88% ^{3,4,10}	15,700,000	15,612,441
4.40% due 06/15/40 ^{†††}	26,750,000	24,947,	,852	Central Storage Safety Project Trust		
Trustage Financial Group, Inc.				4.82% due 02/01/38 ⁹	16,275,360	15,366,320
4.63% due 04/15/32 ⁴	26,450,000	24,384,	,373	GA Global Funding Trust		
Hunt Companies, Inc.	05 707 007	0	000	2.90% due 01/06/32 ⁴	17,480,000	15,187,509
5.25% due 04/15/29 ⁴	25,121,000	24,304,	,929	Kennedy-Wilson, Inc.	15 (62 000	14 400 000
				4.75% due 03/01/29	15,662,000	14,498,086
				4.75% due 02/01/30	81,000	73,457

	Face Amount~	Value		Face Amount~		V ALUE
W. II. F 9 C.			Coolin Assessing A			
Wells Fargo & Co. 6.85% ^{3,10}	12.040.000	f 12.401.147	Credit Agricole S.A.	6 050 000	.	C 225 577
_		\$ 13,401,147	5.34% due 01/10/30 ^{3,4}	6,050,000		6,225,577
2.41% due 10/30/25 ³	600,000	598,360	6.58% (SOFR + 1.21%) due 09/11/28 ^{♦,4}	2,208,000		2,217,870
RGA Global Funding	10 750 000	72 226 202	Five Corners Funding Trust III	7 550 000		0 101 470
5.50% due 01/11/31 ⁴	12,750,000	13,326,283	5.79% due 02/15/33 ⁴	7,550,000		8,101,472
VFH Parent LLC / Valor Company-Issuer, Inc.	10 675 000	12 202 206	CNO Global Funding	7 400 000		7 010 005
7.50% due 06/15/31 ⁴	12,675,000	13,292,906	1.75% due 10/07/26 ⁴	7,400,000		7,010,925
SLM Corp.			Cooperatieve Rabobank UA			
4.20% due 10/29/25	6,900,000	6,821,237	4.66% due 08/22/28 ^{3,4}	6,200,000		6,248,098
3.13% due 11/02/26	6,632,000	6,375,644	Ohana Military Communities LLC			
NatWest Group plc			5.56% due 10/01/36 ⁴	3,820,000		3,933,916
6.02% due 03/02/34 ³	10,130,000	10,950,120	5.78% due 10/01/36 ⁴	2,200,000		2,304,742
4.45% due 05/08/30 ³	1,100,000	1,092,331	Mid-Atlantic Military Family			
PennyMac Financial Services, Inc.			Communities LLC			
5.38% due 10/15/25 ⁴	11,933,000	11,912,622	5.30% due 08/01/50 ⁴	5,788,104		5,226,244
Horace Mann Educators Corp.			5.24% due 08/01/50 ⁴	1,060,568		999,112
7.25% due 09/15/28	6,513,000	7,074,300	Belvoir Land LLC			
4.50% due 12/01/25	4,560,000	4,535,702	5.60% due 12/15/35 ⁴	5,600,000		5,535,118
Australia & New Zealand Banking Group Ltd.			Brookfield Finance LLC /			
5.20% due 09/30/35 ^{3,4}	10,000,000	9,958,771	Brookfield Finance, Inc.			
2.57% due 11/25/35 ^{3,4}	1,600,000	1,388,318	3.45% due 04/15/50	6,852,000		5,098,716
HSBC Holdings plc			Deloitte LLP			
6.16% due 03/09/29 ³	8,700,000	9,159,751	7.33% due 11/20/26 ^{†††}	4,800,000		5,016,384
6.33% due 03/09/44 ³	1,520,000	1,716,949	Demeter Investments BV			
Atlantic Marine Corporations			5.63% due 08/15/52	4,900,000		4,970,070
Communities LLC			Dyal Capital Partners III (B) LP			
5.34% due 12/01/50 ⁴	10,771,915	10,188,832	6.55% due 06/15/44 ^{†††}	4,620,000		4,767,748
5.37% due 12/01/50 ⁹	731,395	662,747	Cushman & Wakefield US Borrower LLC	, ,		, ,
Mutual of Omaha Insurance Co.	,	,	6.75% due 05/15/28 ⁴	4,710,000		4,752,725
6.14% due 01/16/64 ^{3,4}	10,150,000	10,833,252	Manulife Financial Corp.	, ,		, - , -
KKR Group Finance Company X LLC	.,,	.,,	4.06% due 02/24/32 ³	4,815,000		4,743,975
3.25% due 12/15/51 ⁴	15,150,000	10,690,171	CBRE Services, Inc.	,,		, -,
Encore Capital Group, Inc.	-,,	.,,	5.95% due 08/15/34	3,500,000		3,758,896
8.50% due 05/15/30 ⁴	9,950,000	10,486,574	HS Wildcat LLC	-,,		-,,
Penn Mutual Life Insurance Co.	2,230,000	. 0, .00,57 .	3.83% due 12/31/50 ^{†††}	4,955,868		3,734,940
3.80% due 04/29/61 ⁴	14,970,000	10,345,433	VICI Properties Limited Partnership	.,,,,,,,,,		3,7 3 1,5 10
Sumitomo Mitsui Financial Group, Inc.	,57 0,000	. 0,5 .5, .55	/ VICI Note Company, Inc.			
2.22% due 09/17/31	11,900,000	10,249,535	4.13% due 08/15/30 ⁴	3,600,000		3,418,673
Western & Southern Life Insurance Co.	11,500,000	10,215,555	Commonwealth Bank of Australia	3,000,000		3, 110,073
3.75% due 04/28/61 ⁴	13,360,000	9,723,838	3.61% due 09/12/34 ^{3,4}	3,550,000		3,339,222
Assured Guaranty US Holdings, Inc.	13,300,000	3,723,030	Nationstar Mortgage Holdings, Inc.	3,330,000		J,JJJ,LLL
3.60% due 09/15/51	13,031,000	9,550,587	5.00% due 02/01/26 ⁴	2,780,000		2,766,511
Goldman Sachs Group, Inc.	13,031,000	2,330,307	Enstar Group Ltd.	2,700,000		2,700,311
6.13% ^{3,10}	9,350,000	9,390,532	3.10% due 09/01/31	1,670,000		1 112 606
Blue Owl Finance LLC	9,330,000	9,390,332	4.95% due 06/01/29			1,442,686 1,256,913
6.25% due 04/18/34 ⁴	9 920 000	0 227 020	KKR Group Finance Company III LLC	1,250,000		1,230,913
, ,	8,820,000	9,237,029		2 710 000		2 (22 0(1
Accident Fund Insurance Company of America	0 000 000	0.154.200	5.13% due 06/01/44 ⁴	2,710,000		2,623,061
8.50% due 08/01/32 ⁴	9,000,000	9,154,300	Fidelity & Guaranty Life Holdings, Inc.	2 540 000		2 520 065
Aretec Group, Inc.	0 275 000	0 000 300	5.50% due 05/01/25 ⁴	2,540,000		2,539,865
10.00% due 08/15/30 ⁴	8,275,000	8,806,386	Ryan Specialty LLC	2 475 222		2 574 524
Alliant Holdings Intermediate LLC /			5.88% due 08/01/32 ⁴	2,475,000		2,516,236
Alliant Holdings Company-Issuer	0 500 555	0.500 - 5-	Pine Street Trust III	0 - 10		0.070.0=
6.50% due 10/01/31 ⁴	8,600,000	8,690,185	6.22% due 05/15/54 ⁴	2,140,000		2,319,861
Kemper Corp.			Apollo Global Management, Inc.			a a=a ==
2.40% due 09/30/30	10,006,000	8,673,773	5.80% due 05/21/54	2,130,000		2,270,781

	Face Amount [~]	V alue		Face Amount~	Vai	LUE
Nordea Bank Abp			Mitsubishi UFJ Financial Group, Inc.			
6.39% (SOFR + 1.02%) due 09/10/29 ^{♦,4} Athene Global Funding	2,190,000	\$ 2,194,533	5.72% due 02/20/26 ³ Pacific Beacon LLC	500,000	\$ 501,2	281
2.67% due 06/07/31 ⁴	1,550,000	1,340,805	5.51% due 07/15/36 ⁴	500,000	492,7	778
6.58% (SOFR Compounded Index + 1.21%) due 03/25/27 ⁴	500,000	502,966	Peachtree Corners Funding Trust 3.98% due 02/15/25 ⁴	215,000	213,9) 01
2.65% due 10/04/31 ⁴ Aurora Military Housing LLC	400,000	343,238	Equitable Holdings, Inc. 4.57% due 02/15/29 ⁴	65,000	64,7	751
5.82% due 07/15/34 ⁴ Sumitomo Mitsui Trust Bank Ltd.	2,159,161	2,136,379	Atlas Mara Ltd. due 12/31/21 ^{†††,16}	542,348		1
6.35% (SOFR + 0.98%) due 09/10/27 ^{\$\cdot} ,4 Jackson Financial, Inc.	2,060,000	2,071,886	Total Financial		3,242,651,6	<u>559</u>
4.00% due 11/23/51 Deutsche Bank AG NY	2,610,000	1,908,045	INDUSTRIAL - 3.1% AP Grange Holdings			
3.55% due 09/18/31 ³ Ares Finance Company IV LLC	1,990,000	1,855,061	6.50% due 03/20/45 ^{†††} 5.00% due 03/20/45 ^{†††}	155,100,000 16,400,000	156,385,8 16,822,6	
3.65% due 02/01/52 ⁴	2,450,000	1,838,110	TD SYNNEX Corp. 2.65% due 08/09/31	34,240,000	29,337,2	
Skandinaviska Enskilda Banken AB 6.26% (SOFR + 0.89%) due 03/05/27 ^{¢,4}	1,730,000	1,741,502	2.38% due 08/09/28	15,581,000	14,364,9	940
Mizuho Financial Group, Inc. 5.59% due 07/10/35 ³	1,630,000	1,719,397	6.10% due 04/12/34 Builders FirstSource, Inc.	11,960,000	12,656,2	
ING Groep N.V. 5.55% due 03/19/35 ³	1,620,000	1,698,051	6.38% due 03/01/34⁴ FLNG Liquefaction 3 LLC	52,000,000	53,993,9	
Jackson National Life Global Funding 1.75% due 01/12/25 ⁴	1,650,000	1,633,663	3.08% due $06/30/39^{\uparrow\uparrow\uparrow}$ Vontier Corp.	60,671,540	49,296,8	
GMAC, Inc. 8.00% due 11/01/31	1,390,000	1,573,644	2.95% due 04/01/31 2.40% due 04/01/28	36,612,000 14,150,000	31,852,5 13,002,4	
Iron Mountain Information Management Services, Inc.	1,330,000	1,373,011	Dyal Capital Partners IV 3.65% due 02/22/41 ^{†††}	41,800,000	37,037,3	
5.00% due 07/15/32 ⁴	1,617,000	1,558,579	Flowserve Corp. 2.80% due 01/15/32	19,800,000	17,149,2	
Blackstone Holdings Finance Company LLC 3.20% due 01/30/52 ⁴	2,150,000	1,535,717	3.50% due 10/01/30 Berry Global, Inc.	17,421,000	16,218,5	
BGC Group, Inc. 8.00% due 05/25/28	1,410,000	1,517,135	5.80% due 06/15/31 ⁴	20,700,000	21,538,5	
F&G Global Funding 2.30% due 04/11/27 ⁴	790,000	739,115	5.65% due 01/15/34 ⁴ TransDigm, Inc.	11,050,000	11,344,2	205
2.00% due 09/20/28 ⁴ Fort Moore Family Communities LLC	800,000	711,500	6.00% due 01/15/33 ⁴ 6.63% due 03/01/32 ⁴	16,200,000 7,300,000	16,429,4 7,601,7	
6.09% due 01/15/51 ⁴	1,542,145	1,422,812	6.88% due 12/15/30 ⁴ Boeing Co.	5,375,000	5,628,5	
Fort Knox Military Housing Privatization Project			6.86% due 05/01/54 ⁴	14,350,000	15,750,7	
5.55% (1 Month Term SOFR + 0.45%) due 02/15/52 ^{♦,4}	1,625,118	1,260,336	6.53% due 05/01/34 ⁴ Mauser Packaging Solutions Holding Co.	11,625,000	12,476,7	′0/
Banco Santander S.A. 6.94% due 11/07/33	1,000,000	1,157,956	7.88% due 04/15/27 ⁴ Cliffwater Corporate Lending Fund	23,759,000	24,547,2	264
Midwest Family Housing LLC 5.58% due 01/01/51 ⁴		1,122,936	6.77% due 08/04/28 ^{†††} Smurfit Kappa Treasury ULC	22,700,000	23,636,6	502
Belrose Funding Trust	1,260,087		5.44% due 04/03/34 ⁴ Stadco LA LLC	22,000,000	22,928,4	192
2.33% due 08/15/30 ⁴ Regions Financial Corp.	1,230,000	1,055,429	3.75% due 05/15/56 ^{†††}	31,000,000	22,071,0)70
5.50% due 09/06/35 ³ KKR Group Finance Company II LLC	1,030,000	1,048,160	Trinity Industries, Inc. 7.75% due 07/15/28 ⁴	13,225,000	13,880,8	315
5.50% due 02/01/43 ⁴ Barclays plc	1,000,000	1,010,456	Graphic Packaging International LLC 6.38% due 07/15/32 ⁴	12,525,000	12,922,1	118
6.40% (SOFR + 1.49%) due 03/12/28 ^{\display} Citizens Financial Group, Inc.	1,000,000	1,007,690	Weir Group plc 2.20% due 05/13/26⁴	13,015,000	12,518,0)57
6.65% due 04/25/35 ³	900,000	988,104	TFI International, Inc. 3.35% due 01/05/33 ^{†††}	14,000,000	11,898,7	740

	Face Amount [~]		VALUE		Face Amount [~]		V ALUE
Hillenbrand, Inc.				Fortune Brands Innovations, Inc.			
3.75% due 03/01/31	7,650,000	\$	6,843,368	4.50% due 03/25/52	300.000	\$	252,699
6.25% due 02/15/29	4,500,000	٠	4,579,267	5.88% due 06/01/33	119,000	•	127,714
Crown Americas LLC / Crown	.,500,000		.,5.,2,20.	MIWD Holdco II LLC / MIWD Finance Corp.	,,,,,,,		,
Americas Capital Corporation VI				5.50% due 02/01/30 ⁴	250,000		242,832
4.75% due 02/01/26	11,379,000		11,338,958	Virgin Media Inc.			,
Sealed Air Corporation/Sealed Air Corp US	, ,		,,	4.00% due 01/31/29	GBP 150,000		179,495
6.13% due 02/01/28 ⁴	11,046,000		11,230,932	Standard Industries, Inc.			,
Textron, Inc.	,,		,	4.38% due 07/15/30 ⁴	101,000		95,597
6.10% due 11/15/33	10,000,000		10,832,941	3.38% due 01/15/31 ⁴	81,000		72,158
Owens Corning	,,		,	Total Industrial	21,222	2	34,573,563
5.95% due 06/15/54	6,310,000		6,697,004	iotai iliuustiiai			34,373,303
3.50% due 02/15/30	3,760,000		3,571,132	CONSUMER, NON-CYCLICAL - 2.6%			
Sonoco Products Co.	-,,		-,,	Smithfield Foods, Inc.			
5.00% due 09/01/34	9,000,000		8,874,421	2.63% due 09/13/31 ⁴	45,782,000	:	38,794,343
Sealed Air Corp.	, ,		, ,	3.00% due 10/15/30 ⁴	15,528,000	-	13,917,605
6.50% due 07/15/32 ⁴	8,500,000		8,764,911	JBS USA Holding Lux SARL/ JBS USA			
QTS Irving DC3 LLC	-,,		-,,	Food Company/ JBS Lux Co SARL			
5.96% due 07/09/29 ^{†††}	7,000,000		7,241,990	3.00% due 05/15/32	29,206,000		25,326,865
Norfolk Southern Corp.	.,,		.,,	4.38% due 02/02/52	12,630,000	-	10,031,244
4.10% due 05/15/21	9,100,000		6,885,235	5.50% due 01/15/30	7,550,000		7,647,425
GATX Corp.	2,100,000		-,,	5.13% due 02/01/28	2,250,000		2,280,161
6.05% due 06/05/54	5,328,000		5,760,739	Global Payments, Inc.			
3.50% due 06/01/32	480,000		439,930	2.90% due 11/15/31	30,265,000		26,638,706
4.70% due 04/01/29	125,000		126,134	2.90% due 05/15/30	18,405,000	-	16,763,658
Virgin Media Vendor Financing Notes III DAC			.20,.5	3.20% due 08/15/29	1,405,000		1,316,299
4.88% due 07/15/28	GBP 5,000,000		6,176,046	Altria Group, Inc.			
Wrangler Holdco Corp.	3,000,000		3,173,313	4.45% due 05/06/50	25,185,000	2	21,102,594
6.63% due 04/01/32 ⁴	5,900,000		6,132,608	3.70% due 02/04/51	25,038,000	-	18,477,604
Dyal Capital Partners III (A) LP	-,,		-,=,	Brink's Co.			
6.55% due 06/15/44 ^{†††}	5,880,000		6,068,042	6.75% due 06/15/32 ⁴	22,420,000	2	23,385,966
Amazon.com, Inc.	-,,		-,,-	6.50% due 06/15/29 ⁴	13,500,000	-	13,985,217
2.65% due 10/10/42 ^{†††}	6,606,102		5,476,789	Royalty Pharma plc			
Mueller Water Products, Inc.	, ,		, ,	3.55% due 09/02/50	39,920,000	2	28,926,886
4.00% due 06/15/29 ⁴	5,216,000		4,975,363	1.20% due 09/02/25	1,875,000		1,816,160
Enpro, Inc.	, ,		, ,	Triton Container International Ltd.			
5.75% due 10/15/26	5,007,000		4,969,933	3.15% due 06/15/31 ⁴	34,821,000	3	30,345,710
EnerSys	, ,		, ,	GXO Logistics, Inc.			
6.63% due 01/15/32 ⁴	4,725,000		4,887,105	6.25% due 05/06/29	13,120,000	•	13,808,085
Ball Corp.	, ,			6.50% due 05/06/34	11,975,000	-	12,739,658
6.88% due 03/15/28	4,350,000		4,504,629	Kroger Co.			
Genesee & Wyoming, Inc.				4.90% due 09/15/31	13,500,000		13,587,286
6.25% due 04/15/32 ⁴	3,925,000		4,036,270	5.50% due 09/15/54	12,360,000		12,439,157
Hope Gas Holdings LLC				Universal Health Services, Inc.			
5.99% due 09/01/33 ^{†††}	3,000,000		2,997,960	5.05% due 10/15/34	13,850,000		13,595,386
GrafTech Global Enterprises, Inc.				2.65% due 10/15/30	13,757,000	-	12,269,871
9.88% due 12/15/28 ⁴	3,100,000		2,483,062	CVS Health Corp.			
Avnet, Inc.			. ,	5.70% due 06/01/34	24,150,000	2	25,193,903
5.50% due 06/01/32	1,550,000		1,569,758	Icon Investments Six DAC			
nVent Finance SARL			•	6.00% due 05/08/34	10,700,000	•	11,383,232
2.75% due 11/15/31	1,300,000		1,130,494	5.85% due 05/08/29	9,400,000		9,879,532
Penske Truck Leasing Company	. ,			Yale-New Haven Health Services Corp.			
Lp / PTL Finance Corp.				2.50% due 07/01/50	32,350,000	2	20,552,164
5.25% due 07/01/29 ⁴	1,000,000		1,029,800	IQVIA, Inc.			
Westinghouse Air Brake Technologies Corp.	, .,		, ,	5.00% due 05/15/27 ⁴	10,699,000	-	10,633,827
5.61% due 03/11/34	650,000		687,070	5.00% due 10/15/26 ⁴	8,700,000		8,676,057
3.0170 auc 03/11/31	030,000		007,070	1 I	,,-,-		, -,

Element Fleet Management COP. 6,32% due 1/04/78* 16,730,000 17,827,833 Obligated Group 2,70% due 1/01/15 4,250,000 2,699; Will netroactional. Inc 5,79% due 0/15/76* 17,352,000 17,311,195 4,00% due 0/15/79* 11,651,000 2,572/		Face Amount		V ALUE		Face Amount~		V alue
9.75% due 10/10/131*	HAH Group Holding Company LLC				Boost Newco Borrower LLC			
Element Fleet Management Cop. 6.27% due 19/19/28" 16,730,000 17,827,833 Obligated Group 2.70% due 19/19/15 4,290,000 2,699,		17,915,000	\$ 18,0	064,143		2,600,000	\$	2,789,922
6.32% due 12/04/28′ 16,790,000 17,827,833 Obligated Group 1LLC / Prime Finance, Inc. 5.75% due 04/15/26′ 17,352,000 17,431,195 2.70% due 10/10/15/26′ 11,651,000 2.59%, view 10/15/26′ 16,480,000 17,293,618 4.80% due 10/10/154′ 2,230,000 2,204\ 14,000 1,000	• •	, ,	,	,		, ,		, ,
Prime Scurity Services Borrover 2,70% due 10/01/51 4,250,000 2,699; 11.651,000 2,572; 12.578 due 04/15/26 17,352,000 17,431,195 4,30% due 04/15/26 11,651,000 2,572; 12.578 due 04/15/26 17,352,000 17,233,618 4,80% due 04/15/26 2,200,000 2,204; 13,63% due 06/15/31 8,300,000 6,366,454 4,65% due 04/15/26 0,000 2,007; 2,204; 1,203,00% due 04/15/26 0,000 0,346,749 1,600,000 1,325,30% due 04/10/15/26 0,500,000 0,346,749 1,600,000 1		16,730,000	17,8	827,883				
LLC Prime Finance, Inc.		, ,	,	,		4,250,000		2,699,690
5.75% due 04/15/26* 17,352,000 17,431,195 Laboratory Corporation of America Holdings (2.572, ASB attery Property LLC (3.75% due 02/20/46*†† 16,480,000 17,293,618 Laboratory Corporation of America Holdings (2.572, ASB due 02/20/46*†† 18,300,000 16,376,454 480% due 10/10/13* 2,200,000 2,204, The Healthrace Corp. 3.05% due 06/15/28* 2,096,000 2,057, Sab due 02/15/29* 6656,000 6.356,234 Quanta Services, Inc. (3.35% due 02/15/29* 6656,000 6.356,234 Quanta Services, Inc. (3.35% due 02/15/29* 14,625,000 15,122.019 Pilgrim's Pride Corp. 3.50% due 06/15/28* (3.600,000 15,122.019 Pilgrim's Pilgrim's Pilgrim's Pilgrim's Pilgrim's Pilgrim's P					• •			
6.279x due 02/03/46TT		17,352,000	17,4	431,195	4.50% due 04/15/29 ⁴	11,651,000		2,572,649
6.279x due 02/03/46TT					Laboratory Corporation of America Holdings			
\text{Valveline, inc.} \tag{Figs.} 1		16,480,000	17,2	293,618		2,230,000		2,204,054
3.63% due 06/15/31 ⁴		, ,		,				, ,
Catalent Pharma Solutions, Inc.	3.63% due 06/15/31 ⁴	18,300,000	16,3	376,454		2,096,000		2,057,123
3.37% due 04/01/36* 3.13% due 02/15/28* 6.654,000 6.536,234 Quanta Services, Inc. 1.660,000 1.66								
3.13% due 02/15/29 ⁴		9,500,000	9,3	344,719		2,700,000		1,825,526
Highmark, Inc. 2.55% due 05/10/314 17,850,000 15,122,019 Pilgrim's Pride Corp. Williams Scotsman, Inc. 6.1396 due 06/15/255 14,625,000 14,610,082 Triton Container International Limited January Pty Ltd. 2.45% due 08/16/314 14,400,000 12,513,114 3.35% due 08/15/325 1,850,000 1,599, Molina Healthcare, Inc. 6.00% due 04/01/54 8.960,000 9,467,125 4.38% due 08/15/326 1,290,000 1,254, 5.88% due 08/01/56 2,775,000 2,804,116 Davits Pride Corp. 3.379% due 09/15/326 2,775,000 2,804,116 Davits Pride Corp. 3.59% due 09/15/326 3.00% du		6,654,000	6,	536,234	· · ·			
2.55% due 05/10/31 ⁴ 17,850,000 15,122,019 18,100,002 1,607, 18,100,000 1,607, 18,100,000 1,607, 18,100,000 1,607, 18,100,000 1,607, 18,100,000 1,607, 18,100,000 1,607, 18,100,000 1,607, 18,100,000 1,607, 18,100,000 1,607, 18,100,000 1,607, 18,100,000 1,607, 18,100,000 1,607, 18,100,000 1,509, 18,1						1,660,000		1,660,000
Williams Scotsman, Inc. 6.13% due 06/15/25⁴ 14,625,000 14,610,082 Triton Container International Limited /TAL International Container Corp. 2.45% due 03/16/31⁴ 14,400,000 12,513,114 14,400,000 12,513,114 14,400,000 12,513,114 16,018 17.51 Molina Healthrea, Inc. 18,000 18,087,000 18,087,000 18,088% due 09/01/394 18,900,000 18,080,000 18,081,105 18,000,000 18,081,105 18,000,000 18,081,105 18,000,000 18,081,105 18,000,000 18,081,105 18,000,000 18,081,105 18,000,000 18		17,850,000	15,	122,019				
6.13% due 06/15/25 ^d 14,625,000 14,610,082 Triton Container International Limited 7.TAL International Container Corp. 2.45% due 03/16/31 st 14,400,000 12,513,114 3.25% due 03/15/32 1,850,000 1,599, HCA, Inc. 6.00% due 04/01/54 8,960,000 9,467,125 4.38% due 06/15/28 ^d 1,290,000 1,254, 5.88% due 04/01/526 2,775,000 2,804,116 Davita, Inc. 3.50% due 09/01/30 68,000 64,081 3.75% due 05/15/31 ^d 149,000 134, Medline Borrower Limited Partnership/ Medline Company-Issuer, Inc. 6.25% due 04/01/29 ^d 10,350,000 10,663,927 Medline Company-Issuer, Inc. 6.13% due 09/15/32 ^d 9,025,000 9,222,245 Moline Borrower Limited Partnership/ Medline Company-Issuer, Inc. 6.13% due 09/15/32 ^d 9,025,000 9,222,245 Moline Company-Issuer, Inc. 6.13% due 09/15/32 ^d 9,025,000 1,984,796 Molice Delta Air Lines, Inc. 6.00% due 02/20/34 5,925,000 6,332,608 5.85% due 08/01/34 11,150,000 11,498, 4.76% due 09/06/49 2,300,000 1,984,796 Molice, Inc. 6.50% due 05/15/32 ^d 7,875,000 8,200,379 TriNet Group, Inc. 6.50% due 05/15/32 ^d 7,875,000 8,200,379 Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 3.25% due 08/15/31 ^d 4,800,000 5,678,001 Albertsons Companies Incorporated A Mutual Legal Reserve Co. 5.88% due 06/15/54 ^d 4,800,000 5,073,568 Health Care Service Corporation A Mutual Legal Reserve Co. 5.75% due 06/15/26 ^d 4,767,000 4,764,942 Medline Borrower, LP 4.13% due 09/15/29 ^d 4,345,000 4,116,692 Medline Borrower, LP 4.13% due 09/15/29 ^d 4,345,000 4,116,692 Medline Borrower, LP 4.13% due 09/15/29 ^d 1,435,000 3,229,97 Alice Group DE, Inc. 4.13% due 09/15/29 ^d 1,500,000 1,539, Alice Group DE, Inc. 4.13% due 09/15/29 ^d 1,500,000 1,539, Alice Group DE, Inc. 4.13% due 09/15/29 ^d 1,500,000 1,539, Alice Group DE, Inc. 4.13% due 09/15/29 ^d 1,500,000 1,539, Alice Group DE, Inc. 4.13% due 09/15/29 ^d 1,500,000 1,539, Alice Group DE, Inc. 4.13% due 09/15/29 ^d 1,500,000 1,539, Alice Group DE, Inc. 4.13% due 09/15/29 ^d 1,500,000 1,539, Alice Group DE, Inc. 4.13% due 09/15/29 ^d 1,500,000 1,539,		, ,		,	•	1,810,000		1,607,097
Transurban Finance Company Pty Ltd. 14,400,000 12,450,000 12,513,114 3.25% due 03/16/312 1,850,000 1,599,	6.13% due 06/15/25 ⁴	14,625,000	14,0	610,082	• •			, ,
1,599, 1,500, 1,599, 1,500, 1,599, 1,500, 1,599, 1,500, 1,599, 1,500, 1,599, 1,500, 1,599, 1,500, 1,500, 1,599, 1,500, 1,500, 1,599, 1,500, 1,500, 1,500, 1,599, 1,500, 1,500, 1,599, 1,599, 1		, ,	,	,	/ TAL International Container Corp.			
HCA, Inc		14,400,000	12,	513,114	·	1,850,000		1,599,170
6.00% due 04/01/54		, ,	,	,				, ,
5.88% due 02/15/26 2,775,000 2,804,116 DaVita, Inc. 149,000 134, 3.59% due 09/01/30 68,000 64,081 3.75% due 06/01/30⁴ 76,000 72,28 Medline Borrower Limited Partnership/ 10,350,000 10,663,927 Total Consumer, Non-cyclical 699,258, Ferformance Food Group, Inc. 6.13% due 09/15/32⁴ 9,025,000 9,222,245 Choice Hotels International, Inc. 3.70% due 01/15/31 49,207,000 45,514, 6.00% due 02/20/34 5,925,000 6,332,608 5.85% due 08/01/34 11,150,000 11,498, 4.76% due 09/15/32⁴ 7,875,000 8,280,379 Alt-2 Structured Trust 11,150,000 11,498, 6.50% due 05/15/32⁴ 7,875,000 8,280,379 Alt-2 Structured Trust 46,883,000 47,376, 6.50% due 05/15/32⁴ 7,875,000 5,678,001 Hyatt Hotels Corp. 43,458,166 40,001, 7.13% due 08/15/31⁴ 5,450,000 5,678,001 Hyatt Hotels Corp. 19,039,000 19,927, Albertsons Companies Incorporated / Safeway Inc. / New Albertsons LLC 3,286,400 5,550,2042 5,14% du		8,960,000	9,4	467,125		1,290,000		1,254,103
3.50% due 09/01/30 68,000 64,081 3.75% due 02/15/31 ⁴ 149,000 134,					• •	, ,		, - ,
Medline Borrower Limited Partnership/ Medline Company-Issuer, Inc. 6.25% due 04/01/29/ 10,350,000 10,663,927 Total Consumer, Non-cyclical 699,258, 6.25% due 04/01/29/ 10,350,000 10,663,927 CONSUMER, CYCLICAL - 2.4% C			,			149.000		134,398
Medline Company-Issuer, Inc. 6.25% due 04/01/29⁴ 10,350,000 10,663,927 Total Consumer, Non-cyclical 699,258, 66.55% due 04/01/29⁴ 10,350,000 10,663,927 CONSUMER, CYCLICAL - 2.4%				.,				72,450
Performance Food Group, Inc. Consumer, Cyclical - 24%						,	_	
Performance Food Group, Inc. 6.13% due 09/15/374 9,025,000 9,222,245 Choice Hotels International, Inc.		10.350.000	10.0	663.927	iotal Consumer, Non-Cyclical		_	177,230,371
6.13% due 09/15/32 ⁴ 9,025,000 9,222,245 Choice Hotels International, Inc. BAT Capital Corp. 6.00% due 02/20/34 4.76% due 09/06/49 2,300,000 1,984,796 Delta Air Lines, Inc. 7.00% due 05/01/25 ⁴ 46,883,000 47,376; 6.50% due 05/15/32 ⁴ 7,875,000 8,200,379 Alt-2 Structured Trust TriNet Group, Inc. 7.13% due 08/15/31 ⁴ 5,450,000 5,678,001 Hyatt Hotels Corp. Albertsons Companies Incorporated 7 Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 3.25% due 03/15/26 ⁴ 5,690,000 5,502,042 5.14% due 03/15/52 27,327,000 21,076; Health Care Service Corporation A Mutual Legal Reserve Co. 5.88% due 06/15/54 ⁴ 4,800,000 5,073,568 6.38% due 04/29/25 ⁶ 25,950,000 26,869; Graham Holdings Co. 5.75% due 06/01/26 ⁴ 4,767,000 4,764,942 6.13% due 04/10/32 ⁴ 12,925,000 13,308; Medline Borrower, LP 3.88% due 04/01/26 ⁴ 4,345,000 4,113,692 Hasbro, Inc. 4.13% due 04/10/126 ⁴ 4,150,000 3,902,050 LG Energy Solution Ltd. 4.13% due 04/10/126 ⁴ 4,150,000 3,902,050 LG Energy Solution Ltd. 4.13% due 04/10/126 ⁴ 4,150,000 3,252,987 5.50% due 07/02/29 ⁴ 7,100,000 7,300; Alting Ingredients, Inc. 6.00% due 06/15/50 ⁴ 3,394,000 3,242,290 3.88% due 06/01/29 ⁴ 7,100,000 7,300; Alting Ingredients, Inc. 6.00% due 06/01/29 ⁴ 3,390,000 3,418,278 4.50% due 10/20/25 ⁵ 18,838,750 18,724;		-,,	-,	,,-	CONSUMER, CYCLICAL - 2.4%			
BAT Capital Corp. 6.00% due 02/20/34 4.76% due 09/06/49 5.925,000 6.332,608 5.85% due 08/01/34 1.150,000 1.1498, 4.76% due 09/06/49 2,300,000 1.984,796 Block, Inc. 6.50% due 05/15/32 ⁴ 7,875,000 8,200,379 Alt-2 Structured Trust 7.00% due 05/01/25 ⁴ 4,3458,166 40,001, 7.13% due 08/15/31 ⁴ Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 3.25% due 03/15/26 ⁴ 5,690,000 5,690,000 5,502,042 Alwarermedia Holdings, Inc. 5.25% due 04/23/25 5.88% due 04/23/25 6.38% due 04/23/25 6.38% due 04/23/25 6.38% due 04/23/25 6.38% due 04/29/29 ⁴ 25,950,000 26,869; Graham Holdings Co. 5.75% due 06/15/54 ⁴ 4,767,000 4,764,942 3.88% due 04/01/26 ⁴ 4,345,000 4,113,692 Alian Holdings Co. 4.13% due 04/01/29 ⁴ 4,345,000 4,113,692 Alian Holdings Co. 4.13% due 04/30/31 ⁴ 3,884,000 3,902,050 Alian Garden & Pet Co. 4.13% due 04/30/31 ⁴ 3,885,000 3,392,050 Alian Garden & Pet Co. 4.13% due 04/30/31 ⁴ 3,885,000 3,342,298 Alian Blodings Inc. 5.88% due 06/01/29 ⁴ 4,150,000 3,486,290 3,888 due 08/15/26 ⁴ 23,129,000 24,071, 4.13% due 04/30/31 ⁴ 3,885,000 3,346,290 3,888 due 08/15/26 ⁴ 23,129,000 22,522,50theby's/Bidfair Holdings, Inc. 5.88% due 08/15/30 ⁴ 18,838,750 18,724, 4.50% due 01/50/25 ⁴ 18,838,750 18,724, 4.50% due 01/20/25 ⁴ 18,838,750 18,724, 4		9.025.000	9.3	222.245	Choice Hotels International, Inc.			
6.00% due 02/20/34		-,,	-,	, -	3.70% due 01/15/31	49,207,000		45,514,092
A.76% due 09/06/49	·	5.925.000	6.3	332.608	5.85% due 08/01/34	11,150,000		11,498,512
Block, Inc. 7.00% due 05/01/25 ⁴ 46,883,000 47,376, 6.50% due 05/15/32 ⁴ 7,875,000 8,200,379 Alt-2 Structured Trust 43,458,166 40,001, 7.13% due 08/15/31 ⁴ 5,450,000 5,678,001 Hyatt Hotels Corp. 19,039,000 19,927, 386 way Inc. New Albertsons Companies Incorporated 5.75% due 04/23/30 19,039,000 18,958, 12,000 18,958, 12,000 18,958, 12,000 18,958, 12,000 18,958, 12,000 19,039,000 18,958, 12,000 19,039,000 18,958, 12,000 19,039,000 18,958, 12,000 19,039,000 18,958, 12,	• •				Delta Air Lines, Inc.			
6.50% due 05/15/32 ⁴ 7,875,000 8,200,379 Alt-2 Structured Trust TriNet Group, Inc. 7.13% due 08/15/31 ⁴ 5,450,000 5,678,001 Hyatt Hotels Corp. Albertsons Companies Incorporated / Safeway Inc / New Albertsons LLC 3.25% due 03/15/26 ⁴ 5,690,000 5,502,042 5.14% due 03/15/52 27,327,000 21,076,1 Health Care Service Corporation A Mutual Legal Reserve Co. 5.88% due 06/15/54 ⁴ 4,800,000 5,073,568 6.38% due 04/29/29 ⁴ 25,950,000 26,869, Graham Holdings Co. 5.75% due 06/01/26 ⁴ 4,767,000 4,764,942 6.13% due 04/01/32 ⁴ 12,925,000 13,308, Medline Borrower, LP 3.88% due 04/01/29 ⁴ 4,345,000 4,113,692 Hasbro, Inc. API Group DE, Inc. 4.13% due 04/01/29 ⁴ 4,150,000 3,529,987 5.50% due 05/14/34 22,871,000 24,071, 4.13% due 04/30/31 ⁴ 3,854,000 3,529,987 5.50% due 07/02/29 ⁴ 7,100,000 7,300, Darling Ingredients, Inc. 6.00% due 06/15/30 ⁴ 3,394,000 3,426,290 3.88% due 08/15/26 ⁴ 23,129,000 22,522, Solbeby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴ 3,900,000 3,418,278 4.50% due 10/20/25 ⁴ 18,838,750 18,724,		, ,	,	,	7.00% due 05/01/25 ⁴	46,883,000		47,376,857
TriNet Group, Inc. 7.13% due 08/15/31 ⁴ 5,450,000 5,678,001 Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 3.25% due 03/15/26 ⁴ 5,690,000 5,502,042 Health Care Service Corporation A Mutual Legal Reserve Co. 5.88% due 06/15/54 ⁴ 4,800,000 5,073,568 Graham Holdings Co. 5.75% due 06/01/26 ⁴ 4,767,000 4,764,942 Medline Borrower, LP 3.88% due 04/01/29 ⁴ 4,345,000 4,113,692 API Group DE, Inc. 4.13% due 04/10/29 ⁴ 4,150,000 3,302,050 A lightly a li		7,875,000	8,2	200,379				
7.13% due 08/15/31 ⁴ 5,450,000 5,678,001 Hyatt Hotels Corp. Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 3.25% due 03/15/26 ⁴ 5,690,000 5,502,042 S.14% due 03/15/52 27,327,000 21,076, Health Care Service Corporation A Mutual Legal Reserve Co. 5.88% due 06/15/54 ⁴ 4,800,000 5,073,568 6.38% due 04/29/29 ⁴ 25,950,000 26,869, Graham Holdings Co. 5.75% due 06/01/26 ⁴ 4,767,000 4,764,942 6.13% due 04/01/32 ⁴ 12,925,000 13,308, Medline Borrower, LP 3.88% due 04/01/29 ⁴ 4,345,000 4,113,692 Hasbro, Inc. 4.13% due 07/15/29 ⁴ 4,150,000 3,902,050 LG Energy Solution Ltd. Central Garden & Pet Co. 4.13% due 04/30/31 ⁴ 3,854,000 3,529,987 5.50% due 07/02/29 ⁴ 15,000,000 15,359, Align Ingredients, Inc. 6.00% due 06/15/30 ⁴ 3,394,000 3,426,290 3,482,78 4.50% due 10/20/25 ⁴ 18,838,750 18,724, 5.88% due 06/01/29 ⁴ 18,838,750 18,724,		, ,	,	,	2.95% due 05/14/31 ^{♦,†††}	43,458,166		40,001,503
Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 3. 25% due 03/15/26 ⁴ 5,690,000 5,502,042 5.14% due 03/15/52 27,327,000 21,076,1 Health Care Service Corporation A Mutual Legal Reserve Co. 5.88% due 06/15/54 ⁴ 4,800,000 5,073,568 6.38% due 04/29/29 ⁴ 25,950,000 26,869,4 Graham Holdings Co. 5.75% due 06/01/26 ⁴ 4,767,000 4,764,942 6.13% due 04/01/32 ⁴ 12,925,000 13,308,4 Medline Borrower, LP 3.88% due 04/01/29 ⁴ 4,345,000 4,113,692 Hasbro, Inc. 4.13% due 04/01/29 ⁴ 4,345,000 3,902,050 LG Energy Solution Ltd. Central Garden & Pet Co. 4.13% due 04/30/31 ⁴ 3,854,000 3,529,987 5.50% due 06/15/30 ⁴ 23,129,000 22,522,500 22,522,500 3,88% due 06/01/29 ⁴ 7,100,000 7,300, 7,000,000 due 06/15/30 ⁴ 3,394,000 3,426,290 5.88% due 08/15/26 ⁴ 23,129,000 22,522,500 5.88% due 06/01/29 ⁴ 18,838,750 18,724,7 Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴ 3,900,000 3,418,278 4.50% due 10/20/25 ⁴ 18,838,750 18,724,7 Hashro, Inc. 4.50% due 06/01/29 ⁴ 7,100,000 7,000,000 15,359, 7,00		5,450,000	5,0	678,001	Hyatt Hotels Corp.			
Safeway Inc New Albertsons 18,928,000 18,958, 18,958,000 18,958, 18,958,000 18,958, 18,958,000 18,958, 18,958,000 18,958, 18,958,000 18,958, 18,958,000 18,958		, ,	,	,	5.75% due 04/23/30	19,039,000		19,927,362
Limited Partnership / Albertsons LLC 3.25% due 03/15/26 ⁴ 5,690,000 5,502,042 5.14% due 03/15/52 27,327,000 21,076, Health Care Service Corporation A Mutual Legal Reserve Co. 5.88% due 06/15/54 ⁴ 4,800,000 5,073,568 Flutter Treasury Designated Activity Co. 5.88% due 06/15/54 ⁴ 4,767,000 4,764,942 6.13% due 04/01/32 ⁴ 25,950,000 13,308, Medline Borrower, LP 3.88% due 04/01/29 ⁴ 4,345,000 A,113,692 API Group DE, Inc. 4.13% due 07/15/29 ⁴ 4,150,000 3,902,050 Central Garden & Pet Co. 4.13% due 04/30/31 ⁴ 3,854,000 3,529,987 Darling Ingredients, Inc. 6.00% due 06/15/30 ⁴ 3,394,000 3,418,278 Sotheby's/Bidfair Holdings, Inc. 5.88% due 10/20/25 ⁴ 18,838,750 18,724, 18,838,750 18,724, 18,838,750 18,724,	·				5.38% due 04/23/25	18,928,000		18,958,791
3.25% due 03/15/26 ⁴ 5,690,000 5,502,042 5.14% due 03/15/52 27,327,000 21,076, Health Care Service Corporation A Mutual Legal Reserve Co. 5.88% due 06/15/54 ⁴ 4,800,000 5,073,568 6.38% due 04/29/29 ⁴ 25,950,000 26,869, Hilton Domestic Operating Company, Inc. 5.75% due 06/01/26 ⁴ 4,767,000 4,764,942 6.13% due 04/01/32 ⁴ 12,925,000 13,308, Medline Borrower, LP 3.88% due 04/01/29 ⁴ 4,345,000 4,113,692 Hasbro, Inc. APi Group DE, Inc. 4.13% due 07/15/29 ⁴ 4,150,000 3,902,050 LG Energy Solution Ltd. Central Garden & Pet Co. 4.13% due 04/30/31 ⁴ 3,854,000 3,529,987 5.50% due 07/02/29 ⁴ 15,000,000 15,359, 4.13% due 04/30/31 ⁴ 3,394,000 3,426,290 3.88% due 08/15/26 ⁴ 23,129,000 22,522, Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴ 3,900,000 3,418,278 4.50% due 10/20/25 ⁴ 18,838,750 18,724,					Warnermedia Holdings, Inc.			
Health Care Service Corporation A Mutual Legal Reserve Co. 5.88% due 06/15/54 4,800,000 5,073,568 Graham Holdings Co. 5.75% due 06/01/264 4,767,000 4,764,942 April Group DE, Inc. 4.13% due 07/15/294 April Garden & Pet Co. 4.13% due 04/30/314 April Garden & Pet Co. 5.38% due 07/02/294 April Garden & Pet Co. 5.38% due 07/02/29		5,690,000	5,	502,042	5.14% due 03/15/52	27,327,000		21,076,622
Flutter Treasury Designated Activity Co.		, ,	,	,	6.41% due 03/15/26	9,250,000		9,255,465
5.88% due 06/15/54 ⁴ 4,800,000 5,073,568 6.38% due 04/29/29 ⁴ 25,950,000 26,869,669,669,669,669,669,669,669,669,66					Flutter Treasury Designated Activity Co.			
Graham Holdings Co. 5.75% due 06/01/26 ⁴ 4,767,000 4,764,942 6.13% due 04/01/32 ⁴ 12,925,000 13,308, Medline Borrower, LP 3.88% due 04/01/29 ⁴ 4,345,000 4,113,692 APi Group DE, Inc. 4.13% due 07/15/29 ⁴ 4,150,000 3,902,050 4.13% due 07/02/29 ⁴ 15,000,000 15,359, 4.13% due 04/30/31 ⁴ 3,854,000 3,529,987 Air Canada 6.00% due 06/15/30 ⁴ 3,394,000 3,418,278 4.50% due 10/20/25 ⁴ 18,838,750 18,724,		4.800.000	5.0	073.568	6.38% due 04/29/29 ⁴	25,950,000		26,869,253
5.75% due 06/01/26 ⁴ 4,767,000 4,764,942 6.13% due 04/01/32 ⁴ 12,925,000 13,308, Medline Borrower, LP 5.88% due 04/01/29 ⁴ 4,345,000 4,113,692 Hasbro, Inc. APi Group DE, Inc. 6.05% due 05/14/34 22,871,000 24,071, 4.13% due 07/15/29 ⁴ 4,150,000 3,902,050 LG Energy Solution Ltd. Central Garden & Pet Co. 5.38% due 07/02/29 ⁴ 15,000,000 15,359, 4.13% due 04/30/31 ⁴ 3,854,000 3,529,987 5.50% due 07/02/34 ⁴ 7,100,000 7,300, Darling Ingredients, Inc. 6.00% due 06/15/30 ⁴ 3,394,000 3,426,290 3.88% due 08/15/26 ⁴ 23,129,000 22,522, Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴ 3,900,000 3,418,278 4.50% due 10/20/25 ⁴ 18,838,750 18,724,		1,200,000	-,	,	Hilton Domestic Operating Company, Inc.			
Medline Borrower, LP 5.88% due 03/15/33 ⁴ 11,665,000 11,886,1 3.88% due 04/01/29 ⁴ 4,345,000 4,113,692 Hasbro, Inc. APi Group DE, Inc. 6.05% due 05/14/34 22,871,000 24,071,4 4.13% due 07/15/29 ⁴ 4,150,000 3,902,050 LG Energy Solution Ltd. Central Garden & Pet Co. 5.38% due 07/02/29 ⁴ 15,000,000 15,359,4 4.13% due 04/30/31 ⁴ 3,854,000 3,529,987 5.50% due 07/02/34 ⁴ 7,100,000 7,300,5 Darling Ingredients, Inc. Air Canada Air Canada 23,129,000 22,522,5 Sotheby's/Bidfair Holdings, Inc. Delta Air Lines, Inc. / SkyMiles IP Ltd. 18,838,750 18,724,		4.767.000	4.7	764.942	6.13% due 04/01/32 ⁴	12,925,000		13,308,485
3.88% due 04/01/29 ⁴ 4,345,000 4,113,692 Hasbro, Inc. APi Group DE, Inc. 4.13% due 07/15/29 ⁴ 4,150,000 3,902,050 LG Energy Solution Ltd. Central Garden & Pet Co. 4.13% due 04/30/31 ⁴ 3,854,000 3,529,987 5.50% due 07/02/29 ⁴ 15,000,000 15,359, Air Canada 6.00% due 06/15/30 ⁴ 3,394,000 3,426,290 3.88% due 08/15/26 ⁴ 23,129,000 22,522,50theby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴ 3,900,000 3,418,278 4.50% due 10/20/25 ⁴ 18,838,750 18,724,		., ,	-,-	,	5.88% due 03/15/33 ⁴	11,665,000		11,886,072
APi Group DE, Inc. 4.13% due 07/15/29 ⁴ 4,150,000 3,902,050 LG Energy Solution Ltd. 5.38% due 07/02/29 ⁴ 15,000,000 15,359, 4.13% due 04/30/31 ⁴ 3,854,000 3,529,987 5.50% due 07/02/34 ⁴ 7,100,000 7,300, Air Canada 6.00% due 06/15/30 ⁴ 3,394,000 3,426,290 3.88% due 08/15/26 ⁴ 23,129,000 22,522, Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴ 3,900,000 3,418,278 4.50% due 10/20/25 ⁴ 18,838,750 18,724,		4.345.000	4.	113.692	Hasbro, Inc.			
4.13% due 07/15/29 ⁴ 4.150,000 3,902,050 LG Energy Solution Ltd. 5.38% due 07/02/29 ⁴ 15,000,000 15,359, 4.13% due 04/30/31 ⁴ 3,854,000 3,529,987 5.50% due 07/02/34 ⁴ 7,100,000 7,300, Darling Ingredients, Inc. 6.00% due 06/15/30 ⁴ 3,394,000 3,426,290 Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴ 3,900,000 3,418,278 4.50% due 10/20/25 ⁴ 18,838,750 18,724,		.,5 15,000	٠,			22,871,000		24,071,455
Central Garden & Pet Co. 5.38% due 07/02/29 ⁴ 15,000,000 15,359, 4.13% due 04/30/31 ⁴ 3,854,000 3,529,987 5.50% due 07/02/34 ⁴ 7,100,000 7,300, Darling Ingredients, Inc. Air Canada 6.00% due 06/15/30 ⁴ 3,394,000 3,426,290 3.88% due 08/15/26 ⁴ 23,129,000 22,522, Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴ 3,900,000 3,418,278 4.50% due 10/20/25 ⁴ 18,838,750 18,724,		4.150.000	3 (902.050				•
4.13% due 04/30/31 ⁴ 3,854,000 3,529,987 5.50% due 07/02/34 ⁴ 7,100,000 7,300, Darling Ingredients, Inc. 6.00% due 06/15/30 ⁴ 3,394,000 3,426,290 3.88% due 08/15/26 ⁴ 23,129,000 22,522, Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴ 3,900,000 3,418,278 4.50% due 10/20/25 ⁴ 18,838,750 18,724,		.,150,000	٥,.	,		15,000,000		15,359,576
Darling Ingredients, Inc. 6.00% due 06/15/30 ⁴ 3,394,000 3,426,290 Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴ 3,900,000 3,418,278 Air Canada 23,129,000 22,522,0 Delta Air Lines, Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 ⁴ 18,838,750 18,724,		3,854,000	3 1	529.987				7,300,362
6.00% due 06/15/30 ⁴ 3,394,000 3,426,290 3.88% due 08/15/26 ⁴ 23,129,000 22,522, Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴ 3,900,000 3,418,278 4.50% due 10/20/25 ⁴ 18,838,750 18,724,		3,031,000	٥,.	,		. ,		
Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴ 3,900,000 3,418,278 Delta Air Lines, Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 ⁴ 18,838,750 18,724,		3,394,000	3.	426.290		23,129,000		22,522,696
5.88% due 06/01/29 ⁴ 3,900,000 3,418,278 4.50% due 10/20/25 ⁴ 18,838,750 18,724,		3,351,000	٥,	0,_,0		. ,		
		3,900,000	3.	418.278		18,838,750		18,724,108
4.75% due 10/20/28 ⁴ 3,800,000 3,795,	2.3070 440 00/01/25	3,200,000	٥,-	,2,0	4.75% due 10/20/28 ⁴			3,795,500

	Face Amount~	V alue		Face Amount [~]	Value
Mileage Plus Holdings LLC / Mileage			William Carter Co.		
Plus Intellectual Property Assets Ltd.			5.63% due 03/15/27 ⁴	3,450,000	\$ 3,442,770
6.50% due 06/20/27 ⁴	21,555,862	\$ 21,823,887	Brunswick Corp.	-,,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Walgreens Boots Alliance, Inc.	2.,555,662	4 2.,025,007	5.10% due 04/01/52	2,030,000	1,713,009
3.45% due 06/01/26	11,825,000	11,375,785	PulteGroup, Inc.	2,030,000	.,, .5,005
4.10% due 04/15/50	15,203,000	9,992,637	6.38% due 05/15/33	1,400,000	1,539,944
Whirlpool Corp.	13,203,000	3,332,037	JB Poindexter & Company, Inc.	1,100,000	1,333,311
4.60% due 05/15/50	13,326,000	11,160,442	8.75% due 12/15/31 ⁴	1,230,000	1,300,435
5.75% due 03/01/34	8,070,000	8,266,199	JetBlue Class A Pass Through Trust	1,230,000	1,500, 155
CD&R Smokey Buyer, Inc.	0,070,000	0,200,133	4.00% due 11/15/32	115,646	110,966
6.75% due 07/15/25 ⁴	17,620,000	17,614,212	' '	115,010	
International Game Technology plc	17,020,000	17,011,212	Total Consumer, Cyclical		633,303,576
4.13% due 04/15/26 ⁴	17,834,000	17,601,207	ENERGY - 2,1%		
Ferguson Finance plc	17,034,000	17,001,207	BP Capital Markets plc		
3.25% due 06/02/30 ⁴	12,904,000	12,022,407	4.88% ^{3,10}	75,020,000	74,206,243
4.65% due 04/20/32 ⁴	5,200,000	5,099,477	Venture Global LNG, Inc.	. 2,0=2,000	,,
Clarios Global Limited Partnership	3,200,000	3,033,477	9.50% due 02/01/29 ⁴	29,800,000	33,569,839
/ Clarios US Finance Co.			9.88% due 02/01/32 ⁴	10,300,000	11,445,276
•	17 027 000	17,020,886	Greensaif Pipelines Bidco SARL	.0,500,000	,,2.0
6.25% due 05/15/26 ⁴	17,027,000	17,020,660	6.10% due 08/23/42 ⁴	17,000,000	17,604,996
British Airways Class A Pass Through Trust	12 522 261	12 004 004	5.85% due 02/23/36 ⁴	11,900,000	12,308,348
2.90% due 03/15/35 ⁴	13,533,261	12,004,094	6.51% due 02/23/42 ⁴	6,500,000	6,996,696
4.25% due 11/15/32 ⁴	4,747,901	4,546,745	6.13% due 02/23/38 ⁴	5,550,000	5,877,013
IGT Lottery Holdings B.V.	ELID 3 4 E00 000	7.6 200 00.4	Plains All American Pipeline Limited	3,330,000	3,877,013
4.25% due 03/15/30	EUR 14,500,000	16,290,094	Partnership / PAA Finance Corp.		
American Airlines Class AA				27 720 000	20 207 020
Pass Through Trust			5.70% due 09/15/34	37,730,000	39,207,828
3.35% due 10/15/29	7,586,620	7,159,601	ITT Holdings LLC	20 510 000	26 400 120
3.20% due 06/15/28	4,824,800	4,570,084	6.50% due 08/01/29 ⁴	38,518,000	36,490,120
3.00% due 10/15/28	3,454,835	3,251,118	Galaxy Pipeline Assets Bidco Ltd.	42 027 000	25 554 000
3.15% due 02/15/32	139,833	130,079	3.25% due 09/30/40 ⁴	43,921,000	35,554,809
Polaris, Inc.			Energy Transfer, LP	11 400 000	11 677 601
6.95% due 03/15/29	13,000,000	14,109,666	6.00% due 02/01/29 ⁴	11,400,000	11,677,601
United Airlines, Inc.			7.38% due 02/01/31 ⁴	7,610,000	8,095,891
4.38% due 04/15/26 ⁴	12,700,000	12,496,148	5.50% due 06/01/27	3,175,000	3,256,188
Vail Resorts, Inc.			6.13% due 12/15/45	1,190,000	1,241,918
6.50% due 05/15/32⁴	11,650,000	12,173,306	6.05% due 09/01/54	500,000	517,974
Beacon Roofing Supply, Inc.			Enbridge, Inc.		
4.50% due 11/15/26 ⁴	6,120,000	6,025,216	5.63% due 04/05/34	22,300,000	23,388,586
6.50% due 08/01/30 ⁴	1,925,000	1,992,356	Targa Resources Corp.		
1011778 BC ULC / New Red Finance, Inc.			6.50% due 03/30/34	9,937,000	10,982,747
6.13% due 06/15/29 ⁴	4,800,000	4,938,043	5.50% due 02/15/35	8,800,000	9,062,959
5.63% due 09/15/29 ⁴	2,950,000	2,992,626	6.50% due 02/15/53	1,000,000	1,109,768
United Airlines 2023-1 Class			Occidental Petroleum Corp.		
A Pass Through Trust			5.38% due 01/01/32	18,470,000	18,723,649
5.80% due 01/15/36	7,283,545	7,644,137	Sunoco, LP		
Marriott International, Inc.			7.25% due 05/01/32 ⁴	17,125,000	18,152,791
5.35% due 03/15/35	7,100,000	7,276,681	Viper Energy, Inc.		
Flutter Entertainment plc		•	7.38% due 11/01/31 ⁴	11,300,000	11,917,816
5.00% due 04/29/29	EUR 4,900,000	5,622,781	5.38% due 11/01/27 ⁴	6,141,000	6,115,832
Live Nation Entertainment, Inc.	, , ,	. ,	Midwest Connector Capital Company LLC		
6.50% due 05/15/27 ⁴	4,635,000	4,727,668	4.63% due 04/01/29 ⁴	14,608,000	14,520,208
Wynn Resorts Finance LLC /	,,	, .,	Whistler Pipeline LLC		
Wynn Resorts Capital Corp.			5.70% due 09/30/31 ⁴	13,350,000	13,820,940
6.25% due 03/15/33 ⁴	4,150,000	4,204,143	Venture Global Calcasieu Pass LLC		
LKQ Corp.	1,130,000	1,201,113	3.88% due 11/01/33 ⁴	10,672,000	9,571,333
6.25% due 06/15/33	3,412,000	3,618,016	4.13% due 08/15/31 ⁴	2,667,000	2,479,589
0.23/0 due 00/15/33	3,712,000	3,010,010	6.25% due 01/15/30 ⁴	1,500,000	1,572,391

	FACE		F.		
	Amount [~]	VALUE		Amount [~]	VALUE
NuStar Logistics, LP			COMMUNICATIONS - 1.5%		
6.38% due 10/01/30	10,560,000	\$ 10,957,293	Level 3 Financing, Inc.		
5.63% due 04/28/27	1,880,000	1,888,573	3.88% due 10/15/30 ⁴	34,939,000	\$ 25,602,289
Cheniere Energy Partners, LP			10.75% due 12/15/30⁴	20,300,000	22,278,367
5.95% due 06/30/33	8,845,000	9,359,301	11.00% due 11,∕15/29⁴	19,567,314	21,672,282
5.75% due 08/15/34 ⁴	2,950,000	3,073,162	4.50% due 04/01/30 ⁴	26,815,000	20,768,400
TransCanada PipeLines Ltd.			4.00% due 04/15/31 ⁴	13,950,000	10,148,625
6.20% due 03/09/26	10,900,000	10,910,627	British Telecommunications plc		
4.88% due 05/15/48	1,200,000	1,123,088	4.88% due 11/23/81 ^{3,4}	47,450,000	43,803,306
Cheniere Energy, Inc.			4.25% due 11/23/81 ^{3,4}	8,250,000	8,006,415
5.65% due 04/15/34 ⁴	11,550,000	11,949,745	9.63% due 12/15/30	2,391,000	3,019,386
Parkland Corp.			Sirius XM Radio, Inc.		
4.63% due 05/01/30 ⁴	8,000,000	7,544,409	3.13% due 09/01/26 ⁴	26,975,000	26,062,137
6.63% due 08/15/32 ⁴	4,200,000	4,263,756	4.13% due 07/01/30 ⁴	12,010,000	10,891,598
Kinetik Holdings, LP			Vodafone Group plc		
6.63% due 12/15/28 ⁴	9,625,000	9,989,306	4.13% due 06/04/81 ³	40,537,000	36,745,716
ONEOK, Inc.			Paramount Global		
6.05% due 09/01/33	6,350,000	6,784,752	5.90% due 10/15/40	20,648,000	18,269,505
3.95% due 03/01/50	1,600,000	1,229,507	5.25% due 04/01/44	7,691,000	6,126,977
5.15% due 10/15/43	1,100,000	1,046,664	4.90% due 08/15/44	6,518,000	5,009,365
4.50% due 03/15/50	850,000	707,497	4.85% due 07/01/42	4,496,000	3,586,122
Buckeye Partners, LP			4.60% due 01/15/45	2,403,000	1,773,514
4.13% due 03/01/25 ⁴	5,201,000	5,157,786	Rogers Communications, Inc.		
3.95% due 12/01/26	4,250,000	4,126,569	4.55% due 03/15/52	29,725,000	25,739,968
Boardwalk Pipelines, LP			Cogent Communications Group LLC		
5.63% due 08/01/34	6,675,000	6,885,351	3.50% due 05/01/26 ⁴	16,765,000	16,343,342
Targa Resources Partners Limited			7.00% due 06/15/27 ⁴	8,285,000	8,430,642
Partnership / Targa Resources			Fox Corp.		
Partners Finance Corp.			6.50% due 10/13/33	19,400,000	21,228,037
5.50% due 03/01/30	5,863,000	5,970,284	Charter Communications Operating		
CQP Holdco Limited Partnership			LLC / Charter Communications		
/ BIP-V Chinook Holdco LLC			Operating Capital		
7.50% due 12/15/33 ⁴	5,000,000	5,424,880	3.90% due 06/01/52	21,690,000	14,220,928
EnLink Midstream LLC			Altice France S.A.		
5.65% due 09/01/34	5,050,000	5,218,029	5.13% due 07/15/29 ⁴	17,800,000	12,517,279
DT Midstream, Inc.			5.13% due 01/15/29 ⁴	2,290,000	1,608,331
4.30% due 04/15/32 ⁴	3,250,000	3,041,107	Go Daddy Operating Company		
4.13% due 06/15/29 ⁴	550,000	526,098	LLC / GD Finance Co., Inc.		
Marathon Petroleum Corp.			3.50% due 03/01/29 ⁴	8,203,000	7,696,633
6.50% due 03/01/41	1,650,000	1,796,864	CSC Holdings LLC		
Kinder Morgan Energy Partners, LP			4.13% due 12/01/30 ⁴	5,772,000	4,206,375
7.50% due 11/15/40	1,380,000	1,633,715	AT&T, Inc.		
EnLink Midstream Partners, LP			6.38% due 03/01/41	1,800,000	1,997,881
5.60% due 04/01/44	1,680,000	1,605,643	Corning, Inc.		
Western Midstream Operating, LP			5.75% due 08/15/40	1,900,000	1,993,126
5.30% due 03/01/48	1,690,000	1,534,727	Outfront Media Capital LLC /		
DCP Midstream Operating, LP			Outfront Media Capital Corp.		
6.45% due 11/03/36 ⁴	1,000,000	1,078,471	7.38% due 02/15/31 ⁴	1,450,000	1,547,861
MPLX, LP			McGraw-Hill Education, Inc.		
5.50% due 02/15/49	1,100,000	1,071,010	5.75% due 08/01/28 ⁴	1,549,000	1,530,782
Eastern Gas Transmission & Storage, Inc.		•	Interpublic Group of Companies, Inc.		•
4.60% due 12/15/44	500,000	453,063	3.38% due 03/01/41	1,950,000	1,516,834
Kinder Morgan, Inc.	•	•	Match Group Holdings II LLC		. ,
5.20% due 06/01/33	126,000	127,551	4.13% due 08/01/30 ⁴	1,250,000	1,170,951
Total Energy		565,948,177	Virgin Media Finance plc		•
······································			5.00% due 07/15/30 ⁴	1,050,000	923,501

	FACE			FACE	
	A MOUNT~	VALUE		A MOUNT~	VALUE
Sunrise FinCo I B.V.			Brooklyn Union Gas Co.		
4.88% due 07/15/31 ⁴	200,000	\$ 189,236	6.39% due 09/15/33 ⁴	12.675.000	\$ 13,801,735
Total Communications	,	386,625,711	4.27% due 03/15/48 ⁴	1,300,000	1,054,700
iotal Communications			6.42% due 07/18/54 ⁴	125,000	136,284
TECHNOLOGY - 1.0%			Public Service Company of Colorado	-,	,
Fiserv, Inc.			5.35% due 05/15/34	13,400,000	14,054,004
5.35% due 03/15/31	20,920,000	21,882,537	Alexander Funding Trust II	, ,	, ,
2.65% due 06/01/30	7,920,000	7,216,269	7.47% due 07/31/28 ⁴	12,360,000	13,354,505
5.60% due 03/02/33	3,523,000	3,730,943	AmeriGas Partners Limited Partnership		
5.63% due 08/21/33	2,300,000	2,436,296	/ AmeriGas Finance Corp.		
Broadcom, Inc.			5.88% due 08/20/26	10,945,000	10,869,357
4.93% due 05/15/37 ⁴	33,182,000	33,153,289	5.50% due 05/20/25	1,859,000	1,852,301
Foundry JV Holdco LLC			Black Hills Corp.		
5.88% due 01/25/34 ⁴	13,506,000	13,759,565	6.00% due 01/15/35	9,020,000	9,604,675
6.40% due 01/25/38 ⁴	10,950,000	11,530,291	4.20% due 09/15/46	1,200,000	1,005,179
6.15% due 01/25/32 ⁴	6,550,000	6,811,687	5.95% due 03/15/28	50,000	52,468
Oracle Corp.			Enel Finance International N.V.		
3.95% due 03/25/51	33,794,000	27,197,512	5.00% due 06/15/32 ⁴	8,690,000	8,790,650
Leidos, Inc.			Appalachian Power Co.		
2.30% due 02/15/31	15,050,000	13,074,712	5.80% due 10/01/35	4,150,000	4,345,072
5.75% due 03/15/33	9,431,000	9,920,812	4.40% due 05/15/44	2,400,000	2,092,972
4.38% due 05/15/30	2,650,000	2,607,567	Interstate Power and Light Co.		
Qorvo, Inc.			4.95% due 09/30/34	6,300,000	6,395,303
3.38% due 04/01/31 ⁴	10,809,000	9,677,773	Southern Company Gas Capital Corp.		
4.38% due 10/15/29	9,751,000	9,447,357	4.95% due 09/15/34	5,900,000	5,961,607
Atlassian Corp.			Terraform Global Operating, LP		
5.50% due 05/15/34	17,500,000	18,313,005	6.13% due 03/01/26 ⁴	5,235,000	5,237,576
Fair Isaac Corp.			Idaho Power Co.		
5.25% due 05/15/26 ⁴	15,640,000	15,637,618	4.20% due 03/01/48	2,660,000	2,251,002
MSCI, Inc.			Indianapolis Power & Light Co.		
3.63% due 09/01/30 ⁴	12,718,000	11,949,697	5.70% due 04/01/54 ⁴	2,000,000	2,129,995
3.88% due 02/15/31 ⁴	1,769,000	1,673,928	Arizona Public Service Co.		
3.63% due 11/01/31 ⁴	1,780,000	1,638,164	5.55% due 08/01/33	1,900,000	1,980,879
CGI, Inc.			Constellation Energy Generation LLC		
2.30% due 09/14/31	16,050,000	13,756,391	5.75% due 10/01/41	1,800,000	1,898,950
Booz Allen Hamilton, Inc.			Entergy Texas, Inc.		
5.95% due 08/04/33	10,470,000	11,175,113	1.50% due 09/01/26	1,650,000	1,559,941
Constellation Software, Inc.			Southern Power Co.		
5.46% due 02/16/34 ⁴	4,425,000	4,625,542	5.25% due 07/15/43	1,350,000	1,341,616
5.16% due 02/16/29 ⁴	3,250,000	3,350,158	Nevada Power Co.		
Cloud Software Group, Inc.			6.65% due 04/01/36	1,180,000	1,338,982
6.50% due 03/31/29 ⁴	7,200,000	7,163,758	Washington Gas Light Co.		
ACI Worldwide, Inc.			3.80% due 09/15/46	1,300,000	1,053,974
5.75% due 08/15/26 ⁴	6,973,000	6,971,084	Duke Energy Ohio, Inc.		
NXP BV / NXP Funding LLC / NXP USA, Inc.			4.30% due 02/01/49	1,200,000	1,038,083
3.13% due 02/15/42	1,400,000	1,050,301	Louisville Gas and Electric Co.		
Total Technology		269,751,369	4.25% due 04/01/49	1,100,000	939,755
UTILITIES - 0.7%			Total Utilities		193,542,094
NRG Energy, Inc. 2.45% due 12/02/27 ⁴	26,000,000	24,358,791	BASIC MATERIALS - 0.6%		
7.00% due 03/15/33 ⁴	9,490,000		Anglo American Capital plc	21 200 000	22 727 242
• •	3,430,000	10,542,061	5.63% due 04/01/30 ⁴	21,300,000	22,137,963
AES Corp. 3.95% due 07/15/30 ⁴	23,124,000	22,052,549	2.63% due 09/10/30 ⁴	18,000,000	16,020,639
3.30% due 07/15/25 ⁴	3,750,000	3,695,374	3.95% due 09/10/50 ⁴	14,140,000	11,097,059
Liberty Utilities Co.	3,730,000	J,UJJ,J/4	5.75% due 04/05/34 ⁴	5,550,000	5,793,769
5.58% due 01/31/29 ⁴	11,600,000	11,991,780	6.00% due 04/05/54	1,000,000	1,047,055
5.87% due 01/31/34 ⁴	6,450,000				
3.01 /0 due 01/31/34	0,430,000	6,759,974			

	Face Amount [~]	VALUE		Face A mount [~]	Value
Alcoa Nederland Holding B.V.			Palmer Square Loan Funding Ltd.		
5.50% due 12/15/27 ⁴	14.325.000	\$ 14,378,883	2022-1A A2, 6.90% (3 Month		
4.13% due 03/31/29 ⁴	8,600,000	8,247,614	Term SOFR + 1.60%, Rate		
7.13% due 03/15/31 ⁴	3,200,000	3,411,280	Floor: 1.60%) due 04/15/30 ^{♦,4}	23.000.000	\$ 22,976,335
6.13% due 05/15/28 ⁴	2,800,000	2,838,816	2021-3A B, 7.29% (3 Month Term	23,000,000	\$ 22,770,333
International Flavors & Fragrances, Inc.	2,000,000	2,030,010	SOFR + 2.01%, Rate Floor:		
1.23% due 10/01/25 ⁴	21,520,000	20,769,695	2.01%) due 07/20/29 ^{♦,4}	22,500,000	22,552,357
5.00% due 09/26/48	1,100,000	1,012,667	2023-2A A2, 7.59% (3 Month	22,300,000	22,332,337
Minerals Technologies, Inc.	1,100,000	1,012,007	Term SOFR + 2.30%, Rate		
5.00% due 07/01/28 ⁴	18,748,000	18,242,742	Floor: 2.30%) due 01/25/32 ⁴ ,4	19,500,000	19,564,061
Yamana Gold, Inc.	18,748,000	10,242,742	2024-3A BR, 7.30% (3 Month	19,300,000	19,304,001
2.63% due 08/15/31	9,431,000	8,164,826	Term SOFR + 2.00%, Rate		
4.63% due 12/15/27	3,000,000	3,004,562		16 050 000	16 000 467
Steel Dynamics, Inc.	3,000,000	3,004,302	Floor: 2.00%) due 04/15/31 ⁴	16,050,000	16,088,467
2.40% due 06/15/25	5,950,000	5,853,680	2023-2A B, 7.99% (3 Month Term		
· ·	3,930,000	3,633,060	SOFR + 2.70%, Rate Floor:	11 750 000	11 700 001
Novelis Corp.	E 022 000	E 71E E2E	2.70%) due 01/25/32 ⁴ ,4	11,750,000	11,799,801
3.25% due 11/15/26 ⁴	5,923,000	5,715,535	2021-2A B, 6.79% (3 Month Term		
Axalta Coating Systems Dutch Holding B B.V.	2 000 000	2 125 704	SOFR + 1.66%, Rate Floor:	10 500 000	10 500 124
7.25% due 02/15/31 ⁴	2,000,000	2,135,784	1.66%) due 05/20/29 ^{♦,4}	10,500,000	10,508,124
International Paper Co.	2 400 000	2 115 225	2021-1A B, 7.34% (3 Month Term		
4.40% due 08/15/47	2,400,000	2,115,235	SOFR + 2.06%, Rate Floor:		
FMC Corp.	1 520 000	1 620 710	2.06%) due 04/20/29 ^{♦,4}	7,100,000	7,099,978
6.38% due 05/18/53	1,530,000	1,638,718	2023-4A B, 8.03% (3 Month Term		
Southern Copper Corp.			SOFR + 2.75%, Rate Floor:		
7.50% due 07/27/35	1,080,000	1,284,831	2.75%) due 07/24/31 ^{♦,4}	7,050,000	7,082,787
Carpenter Technology Corp.			2021-2A C, 7.79% (3 Month Term		
6.38% due 07/15/28	178,000	179,221	SOFR + 2.66%, Rate Floor:		
Total Basic Materials		155,090,574	2.66%) due 05/20/29 ^{♦,4}	7,000,000	7,006,590
TRANSPORATION - 0.1%			Cerberus Loan Funding XXXII, LP		
			2021-2A A, 7.18% (3 Month Term		
Stolthaven Houston, Inc. 5.88% due 07/17/31 ^{†††}	14 200 000	14 (21 (00	SOFR + 1.88%, Rate Floor:		
5.98% due 07/17/31*** 5.98% due 07/17/34 ^{†††}	14,200,000	14,631,680	1.88%) due 04/22/33 ^{♦,4}	65,000,000	65,015,665
, ,	12,800,000	13,184,768	2021-2A C, 8.41% (3 Month Term		
Total Transporation		27,816,448	SOFR + 3.11%, Rate Floor:		
Total Corporate Bonds			3.11%) due 04/22/33 ^{♦,4}	20,925,000	21,014,404
(Cost \$7,363,953,412)		7,008,561,542	2021-2A B, 7.46% (3 Month Term		
(COSt \$7,303,733,412)		7,000,301,342	SOFR + 2.16%, Rate Floor:		
ASSET-BACKED SECURITIES ^{††} - 21.9%			2.16%) due 04/22/33 ^{♦,4}	19,200,000	19,230,609
COLLATERALIZED LOAN			BXMT Ltd.		
OBLIGATIONS - 11.2%			2020-FL2 A, 6.10% (1 Month		
LCCM Trust			Term SOFR + 1.01%, Rate		
2021-FL3 A, 6.66% (1 Month			Floor: 1.01%) due 02/15/38 ^{♦,4}	33,670,569	32,359,723
Term SOFR + 1.56%, Rate			2020-FL3 AS, 6.95% (1 Month		
Floor: 1.56%) due 11/15/38 ^{♦,4}	73,311,997	72,823,973	Term SOFR + 1.86%, Rate		
2021-FL3 AS, 7.01% (1 Month			Floor: 1.86%) due 11/15/37 ^{¢,4}	23,550,000	22,991,719
Term SOFR + 1.91%, Rate			2020-FL3 C, 7.75% (1 Month		
Floor: 1.91%) due 11/15/38 ^{♦,4}	37,152,000	36,140,069	Term SOFR + 2.66%, Rate		
2021-FL3 B, 7.41% (1 Month			Floor: 2.66%) due 11/15/37 ^{♦,4}	16,327,000	14,466,476
Term SOFR + 2.31%, Rate			2020-FL2 B, 6.60% (1 Month		
Floor: 2.31%) due 11/15/38 ^{♦,4}	21,450,000	20,740,949	Term SOFR + 1.51%, Rate		
2021-FL2 B, 7.11% (1 Month	, .,	, ,-	Floor: 1.51%) due 02/15/38 ^{♦,4}	16,000,000	14,457,363
Term SOFR + 2.01%, Rate			2020-FL3 B, 7.35% (1 Month		•
Floor: 2.01%) due 12/13/38 ^{♦,4}	400,000	394,578	Term SOFR + 2.26%, Rate		
	,,,,,,,	,5. 5	Floor: 2.26%) due 11/15/37 ^{♦,4}	10,600,000	10,155,306
			1 -1 -1 -1 -1 -1 -1 -1 -1 -1 -1 -1 -1 -1	,,-	,,

	Face Amount	Value		Face Amount [~]	Value
2020-FL2 AS, 6.35% (1 Month			2023-3A B, 8.64% (3 Month Term		
Term SOFR + 1.26%, Rate			SOFR + 3.35%, Rate Floor:		
Floor: 1.26%) due 02/15/38 ^{♦,4}	6,008,500	\$ 5,790,717	3.35%) due 09/13/35 ^{♦,4}	15,700,000	\$ 15,699,436
2020-FL2 C, 6.85% (1 Month			Cerberus Loan Funding XL LLC		
Term SOFR + 1.76%, Rate			2023-1A A, 7.70% (3 Month Term		
Floor: 1.76%) due 02/15/38 ^{⋄,4}	5,360,000	4,676,791	SOFR + 2.40%, Rate Floor:		
Golub Capital Partners CLO 33M Ltd.			2.40%) due 03/22/35 ^{♦,4}	64,859,750	65,334,244
2021-33A AR2, 7.19% (3 Month			2023-1A B, 8.90% (3 Month Term		
Term SOFR + 2.12%, Rate			SOFR + 3.60%, Rate Floor:		
Floor: 1.86%) due 08/25/33 ^{⋄,4}	105,004,127	104,745,292	3.60%) due 03/22/35 ^{♦,4}	4,600,000	4,607,462
HERA Commercial Mortgage Ltd.			Owl Rock CLO XVI LLC		
2021-FL1 B, 6.73% (1 Month			2024-16A A, 7.28% (3 Month		
Term SOFR + 1.71%, Rate			Term SOFR + 2.00%, Rate		
Floor: 1.60%) due 02/18/38 ^{♦,4}	49,562,000	48,345,139	Floor: 2.00%) due 04/20/36 ^{♦,4}	57,300,000	57,699,828
2021-FL1 AS, 6.43% (1 Month			2024-16A B, 7.78% (3 Month		
Term SOFR + 1.41%, Rate			Term SOFR + 2.50%, Rate		
Floor: 1.30%) due 02/18/38 ^{♦,4}	28,000,000	27,309,985	Floor: 2.50%) due 04/20/36 ^{♦,4}	9,550,000	9,572,153
2021-FL1 C, 7.08% (1 Month			Palmer Square CLO Ltd.		
Term SOFR + 2.06%, Rate			2024-4A BR, due 10/20/37 ^{♦,4}	36,200,000	36,213,566
Floor: 1.95%) due 02/18/38 ^{♦,4}	19,200,000	18,535,212	2023-4A C, 7.88% (3 Month Term		
2021-FL1 A, 6.18% (1 Month			SOFR + 2.60%, Rate Floor:		
Term SOFR + 1.16%, Rate			2.60%) due 10/20/33 ^{♦,4}	16,250,000	16,284,071
Floor: 1.05%) due 02/18/38 ^{♦,4}	4,811,078	4,741,298	2023-4A B, 7.43% (3 Month Term		
LoanCore Issuer Ltd.			SOFR + 2.15%, Rate Floor:		
2021-CRE6 B, 7.11% (1 Month			2.15%) due 10/20/33 ^{♦,4}	14,200,000	14,227,051
Term SOFR + 2.01%, Rate	44,000,000	12 007 106	THL Credit Lake Shore MM CLO I Ltd.		
Floor: 1.90%) due 11/15/38 ^{♦,4}	44,000,000	42,807,186	2021-1A A1R, 7.26% (3 Month		
2021-CRE6 C, 7.51% (1 Month			Term SOFR + 1.96%, Rate	22 500 000	22 400 000
Term SOFR + 2.41%, Rate	22.025.000	22 270 052	Floor: 1.70%) due 04/15/33 ^{♦,4}	33,500,000	33,499,806
Floor: 2.30%) due 11/15/38 ⁴ ,4	22,825,000	22,270,053	2021-1A BR, 7.56% (3 Month		
2021-CRE5 D, 8.21% (1 Month			Term SOFR + 2.26%, Rate	20, 400, 000	20 220 465
Term SOFR + 3.11%, Rate	14 250 000	14 027 042	Floor: 2.00%) due 04/15/33 ^{♦,4}	30,400,000	30,228,465
Floor: 3.11%) due 07/15/36 ^{♦,4}	14,350,000	14,037,843	ABPCI Direct Lending Fund CLO I LLC 2021-1A A1A2, 7.24% (3 Month		
2021-CRE5 A, 6.51% (1 Month Term SOFR + 1.41%, Rate			Term SOFR + 1.96%, Rate		
Floor: 1.41%) due 07/15/36 ^{\$\display\$}	0 707 792	9,764,262	Floor: 1.96%) due 07/20/33 ^{♦,4}	59,500,000	59,606,297
Cerberus Loan Funding XLV LLC	9,797,782	9,704,202	2021-1A B12, 7.54% (3 Month	33,300,000	39,000,297
2024-1A A, 7.20% (3 Month Term			Term SOFR + 2.26%, Rate		
SOFR + 1.90%, Rate Floor:			Floor: 2.26%) due 07/20/33 ^{♦,4}	2,500,000	2,490,113
1.90%) due 04/15/36 ^{♦,4}	75,250,000	75,443,031	Ares Direct Lending CLO 1 LLC	2,300,000	2,430,113
2024-1A B, 7.70% (3 Month Term	73,230,000	75,115,051	2024-1A A, 7.18% (3 Month Term		
SOFR + 2.40%, Rate Floor:			SOFR + 1.80%, Rate Floor:		
2.40%) due 04/15/36 ^{♦,4}	12,000,000	12,130,205	1.80%) due 04/25/36 ^{♦,4}	49,000,000	49,017,714
Cerberus Loan Funding XLIV LLC	,,	,,	2024-1A B, 7.59% (3 Month Term	,,	,,.
2024-5A A, 7.65% (3 Month Term			SOFR + 2.20%, Rate Floor:		
SOFR + 2.35%, Rate Floor:			2.20%) due 04/25/36 ^{♦,4}	9,750,000	9,760,818
2.35%) due 01/15/36 ^{♦,4}	50,000,000	50,174,205	Owl Rock CLO IV Ltd.	-,,	, , .
2024-5A B, 8.50% (3 Month Term	, ,	, ,	2021-4A A1R, 6.99% (3 Month		
SOFR + 3.20%, Rate Floor:			Term SOFR + 1.86%, Rate		
3.20%) due 01/15/36 ^{♦,4}	24,950,000	24,978,490	Floor: 1.60%) due 08/20/33 ^{♦,4}	40,750,000	40,955,686
Cerberus Loan Funding XLII LLC	. ,		2021-4A A2R, 7.29% (3 Month	, ,	
2023-3A A1, 7.77% (3 Month			Term SOFR + 2.16%, Rate		
Term SOFR + 2.48%, Rate			Floor: 1.90%) due 08/20/33 ^{♦,4}	16,750,000	16,762,338
Floor: 2.48%) due 09/13/35 ^{♦,4}	54,450,000	54,838,152			

	Face Amount [~]	Value		Face A mount~	Value
Cerberus Loan Funding XXXIII, LP			2021-FL2 B, 7.45% (1 Month		
2021-3A A, 7.12% (3 Month Term			Term SOFR + 2.36%, Rate		
SOFR + 1.82%, Rate Floor:			Floor: 2.36%) due 01/15/37 ^{♦,4}	10,100,000	\$ 9,896,751
1.56%) due 07/23/33 ⁴ ,4	47,750,000	\$ 47,798,041	2021-FL1 AS, 6.80% (1 Month	10,100,000	\$ 3,030,731
2021-3A B, 7.41% (3 Month Term	17,750,000	Ψ 17,750,011	Term SOFR + 1.71%, Rate		
SOFR + 2.11%, Rate Floor:			Floor: 1.71%) due 06/15/36 ^{♦,4}	6,425,000	6,302,926
1.85%) due 07/23/33 ^{♦,4}	9,500,000	9,519,993	2021-FL2 AS, 6.95% (1 Month	0, 123,000	0,502,520
Fortress Credit Opportunities IX CLO Ltd.	2,200,000	2,3.2,223	Term SOFR + 1.86%, Rate		
2021-9A A2TR, 7.36% (3 Month			Floor: 1.86%) due 01/15/37 ^{♦,4}	3,500,000	3,466,087
Term SOFR + 2.06%, Rate			FS Rialto	3,300,000	3, 100,007
Floor: 1.80%) due 10/15/33 ^{♦,4}	46,200,000	46,400,416	2021-FL3 C, 7.26% (1 Month		
2021-9A BR, 7.51% (3 Month	.0,200,000	10, 100, 110	Term SOFR + 2.16%, Rate		
Term SOFR + 2.21%, Rate			Floor: 2.16%) due 11/16/36 ^{♦,4}	31,150,000	29,907,240
Floor: 1.95%) due 10/15/33 ⁴ ,4	6,700,000	6,678,934	2021-FL3 B, 7.01% (1 Month	31,130,000	25,507,210
2021-9A A1TR, 7.11% (3 Month	0,7 00,000	0,070,551	Term SOFR + 1.91%, Rate		
Term SOFR + 1.81%, Rate			Floor: 1.91%) due 11/16/36 ^{♦,4}	8,420,000	8,328,188
Floor: 1.55%) due 10/15/33 ^{♦,4}	3,450,000	3,457,633	Golub Capital Partners CLO 54M LP	0, .20,000	0,520,100
Owl Rock CLO III Ltd.	2,122,222	2, 121, 1222	2021-54A B, 7.35% (3 Month		
2024-3A AR, 7.23% (3 Month			Term SOFR + 2.11%, Rate		
Term SOFR + 1.85%, Rate			Floor: 1.85%) due 08/05/33 ^{\$\display\$}	21,000,000	20,971,253
Floor: 1.85%) due 04/20/36 ^{♦,4}	41,250,000	41,431,339	2021-54A A, 7.03% (3 Month	2.,000,000	20,57 1,255
2024-3A BR, 7.65% (3 Month	,250,000	,,	Term SOFR + 1.79%, Rate		
Term SOFR + 2.35%, Rate			Floor: 1.53%) due 08/05/33 ^{♦,4}	16,700,000	16,707,026
Floor: 2.35%) due 04/20/36 ^{6,4}	13,500,000	13,499,158	LCM XXIV Ltd.	10,700,000	10,707,020
Cerberus Loan Funding XXXV, LP	.5,500,000	.5, .55, .50	2021-24A BR, 6.94% (3 Month		
2021-5A A, 7.06% (3 Month Term			Term SOFR + 1.66%, Rate		
SOFR + 1.76%, Rate Floor:			Floor: 0.00%) due 03/20/30 ⁴	24,200,000	24,186,876
1.50%) due 09/22/33 ^{♦,4}	41,500,000	41,503,324	2021-24A CR, 7.44% (3 Month	2 1,200,000	2 1, 100,07 0
2021-5A B, 7.41% (3 Month Term	,500,000	,505,52.	Term SOFR + 2.16%, Rate		
SOFR + 2.11%, Rate Floor:			Floor: 0.00%) due 03/20/30 ^{♦,4}	13,050,000	13,092,624
1.85%) due 09/22/33 ^{♦,4}	8,000,000	8,014,131	Carlyle Direct Lending CLO LLC	.5,050,000	.5,052,02
Cerberus Loan Funding XLVII LLC	5,000,000	2,211,121	2024-1A A11A, 7.12% (3 Month		
2024-3A A, 7.08% (3 Month Term			Term SOFR + 1.80%, Rate		
SOFR + 1.75%, Rate Floor:			Floor: 1.80%) due 07/15/36 ^{♦,4}	28,850,000	29,036,752
1.75%) due 07/15/36 ^{♦,4}	44,000,000	44,066,832	2024-1A A12B, 7.32% (3 Month	20,030,000	25,050,752
2024-3A B, 7.35% (3 Month Term	,000,000	,000,032	Term SOFR + 2.00%, Rate		
SOFR + 1.95%, Rate Floor:			Floor: 2.00%) due 07/15/36 ^{♦,4}	7,500,000	7,563,242
1.95%) due 07/15/36 ^{♦,4}	5,250,000	5,254,662	Golub Capital Partners CLO 16 Ltd.	.,500,000	.,505,2.2
GoldenTree Loan Management US CLO 1 Ltd.	-,,	-,,	2021-16A A1R2, 7.16% (3 Month		
2024-9A BR, 7.23% (3 Month			Term SOFR + 1.87%, Rate		
Term SOFR + 1.95%, Rate			Floor: 1.61%) due 07/25/33 ^{♦,4}	26,750,000	26,769,498
Floor: 1.95%) due 04/20/37 ^{♦,4}	28,900,000	29,105,644	2021-16A A2R2, 7.35% (3 Month	-,,	.,,
2024-9A CR, 7.68% (3 Month	-,,	-,,-	Term SOFR + 2.06%, Rate		
Term SOFR + 2.40%, Rate			Floor: 1.80%) due 07/25/33 ^{♦,4}	9,750,000	9,755,621
Floor: 2.40%) due 04/20/37 ^{♦,4}	18,550,000	18,820,231	Golub Capital Partners CLO 36M Ltd.	, , , , , , , , , , , , , , , , , , , ,	- , , -
Cerberus Loan Funding XLVIII LLC	, ,	, ,	2018-36A A, 6.80% (3 Month		
2024-4A AN, due 10/15/36 ^{♦,4}	45,550,000	45,618,694	Term SOFR + 1.56%, Rate		
ACRES Commercial Realty Ltd.	, ,	, ,	Floor: 0.00%) due 02/05/31 ^{♦,4}	35,703,571	35,696,995
2021-FL1 C, 7.20% (1 Month			Fortress Credit BSL XV Ltd.	, ,	, ,
Term SOFR + 2.11%, Rate			2024-2A AR, 6.68% (3 Month		
Floor: 2.11%) due 06/15/36 ^{♦,4}	13,092,000	12,586,790	Term SOFR + 1.40%, Rate		
2021-FL1 D, 7.85% (1 Month	, ,	, , ,	Floor: 1.40%) due 10/18/33 ^{♦,4}	35,000,000	35,065,923
Term SOFR + 2.76%, Rate			Golub Capital Partners CLO 31M Ltd.	,,	, ,
Floor: 2.76%) due 06/15/36 ^{♦,4}	11,750,000	11,232,922	2024-31A A1RR, due 11/05/37 ^{♦,4}	35,000,000	35,018,323
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	Face Amount~	Value		Face Amount [~]	Value
KREF Ltd.			Fontainbleau Vegas		
2021-FL2 AS, 6.50% (1 Month			10.77% (1 Month Term SOFR + 5.65%,		
Term SOFR + 1.41%, Rate			Rate Floor: 5.65%) due 01/31/26 ^{6,†††}	26 250 000	\$ 26,250,000
Floor: 1.30%) due 02/15/39 ^{♦,4}	19 300 000	\$ 18,886,335	BSPDF Issuer Ltd.	20,230,000	\$ 20,230,000
2021-FL2 C, 7.20% (1 Month	13,300,000	\$ 10,000,000	2021-FL1 C, 7.46% (1 Month		
Term SOFR + 2.11%, Rate			Term SOFR + 2.36%, Rate		
Floor: 2.00%) due 02/15/39 ⁴	16,600,000	15,868,883	Floor: 2.25%) due 10/15/36 ^{6,4}	15,300,000	14,701,046
Golub Capital Partners CLO 49M Ltd.	10,000,000	13,606,663	2021-FL1 B, 7.01% (1 Month	13,300,000	14,701,040
2021-49A BR, 7.44% (3 Month			Term SOFR + 1.91%, Rate		
Term SOFR + 2.16%, Rate			Floor: 1.80%) due 10/15/36 ^{6,4}	6,500,000	6,253,883
Floor: 2.16%) due 08/26/33 ⁴	21,695,000	21,614,438	2021-FL1 D, 7.96% (1 Month	0,500,000	0,233,883
2021-49A CR, 8.14% (3 Month	21,093,000	21,014,436	Term SOFR + 2.86%, Rate		
Term SOFR + 2.86%, Rate			Floor: 2.75%) due 10/15/36 ^{6,4}	3 500 000	3 367 600
Floor: 2.86%) due 08/26/33 ⁴	12 600 000	12 054 520	Madison Park Funding LIII Ltd.	3,500,000	3,367,609
Madison Park Funding XLVIII Ltd.	12,600,000	12,854,538	2022-53A B, 7.03% (3 Month		
•			Term SOFR + 1.75%, Rate		
2021-48A B, 6.99% (3 Month Term SOFR + 1.71%, Rate			Floor: 1.75%) due 04/21/35 ^{6,4}	24,000,000	24,051,418
Floor: 1.71%) due 04/19/33 ⁴	27,500,000	27,532,084	BDS Ltd.	24,000,000	24,031,416
	27,300,000	27,332,004	2021-FL9 C, 7.03% (1 Month		
2021-48A C, 7.54% (3 Month			· ·		
Term SOFR + 2.26%, Rate Floor: 2.26%) due 04/19/33 ^{♦,4}	6,650,000	6,668,849	Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/16/38 ^{♦,4}	19,500,000	18,891,138
BCC Middle Market CLO LLC	0,030,000	0,000,043	2021-FL9 D, 7.38% (1 Month	19,500,000	10,051,130
2021-1A A1R, 7.06% (3 Month			Term SOFR + 2.36%, Rate		
Term SOFR + 1.76%, Rate			Floor: 2.25%) due 11/16/38 ^{6,4}	4,400,000	4,199,259
Floor: 1.50%) due 10/15/33 ⁴	30,450,000	30,483,191	Cerberus Loan Funding XXXI, LP	4,400,000	4,133,233
Owl Rock CLO II Ltd.	30,430,000	30,463,131	2021-1A C, 8.16% (3 Month Term		
2021-2A ALR, 7.09% (3 Month			SOFR + 2.86%, Rate Floor:		
Term SOFR + 1.81%, Rate			2.60%) due 04/15/32 ⁶ ,4	12,000,000	12,023,467
Floor: 1.55%) due 04/20/33 ⁴ ,4	30,350,000	30,361,053	2021-1A A, 7.06% (3 Month Term	12,000,000	12,023,407
Neuberger Berman Loan Advisers CLO 40 Ltd.	30,330,000	30,301,033	SOFR + 1.76%, Rate Floor:		
2021-40A B, 6.95% (3 Month			1.50%) due 04/15/32 ^{6,4}	10,471,328	10,479,663
Term SOFR + 1.66%, Rate			ABPCI Direct Lending Fund CLO II LLC	10,471,520	10,47 2,003
Floor: 1.40%) due 04/16/33 ^{♦,4}	26,700,000	26,752,463	2024-1A A1RR, 6.58% (3 Month		
2021-40A C, 7.30% (3 Month	20,700,000	20,7 32,403	Term SOFR + 1.65%, Rate		
Term SOFR + 2.01%, Rate			Floor: 1.65%) due 07/20/37 ^{♦,4}	22,500,000	22,498,184
Floor: 1.75%) due 04/16/33 ^{♦,4}	2,500,000	2,504,911	Cerberus Loan Funding XLVI, LP	22,300,000	22,430,104
MidOcean Credit CLO VII	2,300,000	2,304,311	2024-2A A, 7.16% (3 Month Term		
2020-7A BR, 7.16% (3 Month			SOFR + 1.85%, Rate Floor:		
Term SOFR + 1.86%, Rate			1.85%) due 07/15/36 ^{♦,4}	16,500,000	16,541,012
Floor: 0.00%) due 07/15/29 ^{♦,4}	27,500,000	27,591,336	2024-2A B, 7.61% (3 Month Term	10,500,000	10,511,012
STWD Ltd.	27,500,000	27,331,330	SOFR + 2.30%, Rate Floor:		
2019-FL1 B, 6.81% (1 Month			2.30%) due 07/15/36 ^{♦,4}	5,900,000	5,899,137
Term SOFR + 1.71%, Rate			KREF Funding V LLC	3,200,000	3,033,137
Floor: 1.71%) due 07/15/38 ^{♦,4}	11,210,000	11,164,817	6.96% (1 Month Term SOFR + 1.86%,		
2019-FL1 C, 7.16% (1 Month	11,210,000	11,101,017	Rate Floor: 1.86%) due 06/25/26 ^{\$\text{†††}}	22,081,647	21,940,325
Term SOFR + 2.06%, Rate			0.15% due 06/25/26 ^{†††,7}	313,636,364	335,591
Floor: 2.06%) due 07/15/38 ^{♦,4}	8,800,000	8,652,697	FS RIALTO	, ,	
2021-FL2 A, 6.33% (1 Month	3,555,555	0,032,037	2021-FL2 C, 7.26% (1 Month		
Term SOFR + 1.31%, Rate			Term SOFR + 2.16%, Rate		
Floor: 1.20%) due 04/18/38 ^{♦,4}	3,946,335	3,889,644	Floor: 2.16%) due 05/16/38 ^{♦,4}	15,665,000	15,081,521
2021-FL2 C, 7.23% (1 Month	-,0,555	-,,	2021-FL2 A, 6.43% (1 Month	-,, - 30	-,,
Term SOFR + 2.21%, Rate			Term SOFR + 1.33%, Rate		
Floor: 2.10%) due 04/18/38 ^{♦,4}	2,820,000	2,711,092	Floor: 1.33%) due 05/16/38 ^{\$\display\$}	5,087,409	5,076,230
2019-FL1 AS, 6.61% (1 Month	,===,000	, ,	22.7.7.22.22.7.0120	2,227,100	2,2. 3,233
Term SOFR + 1.51%, Rate					
Floor: 1.51%) due 07/15/38 ^{♦,4}	310,327	309,994			
. 1 -1	-,-	/			

	Face A mount [~]	VALUE		Face A mount [~]	V alue
Madison Park Funding LVIII Ltd.			Owl Rock CLO I LLC		
2024-58A B, 7.27% (3 Month			2024-1A ANR, 7.53% (3 Month		
Term SOFR + 1.95%, Rate			Term SOFR + 2.40%, Rate		
Floor: 1.95%) due 04/25/37 ^{♦,4}	11 700 000	\$ 11,797,917	Floor: 2.40%) due 02/20/36 ^{♦,4}	14,400,000	\$ 14,561,885
2024-58A C, 7.77% (3 Month	11,700,000	Ψ 11,757,517	2024-1A BR, 8.38% (3 Month	11,100,000	4 11,501,005
Term SOFR + 2.45%, Rate			Term SOFR + 3.25%, Rate		
Floor: 2.45%) due 04/25/37 ^{♦,4}	8,250,000	8,354,358	Floor: 3.25%) due 02/20/36 ^{♦,4}	1,100,000	1,103,663
VOYA CLO	2,22,222	5,22 1,222	Dryden 36 Senior Loan Fund	1,122,222	1,110,100
2024-2A B, 7.12% (3 Month Term			2020-36A CR3, 7.61% (3 Month		
SOFR + 1.80%, Rate Floor:			Term SOFR + 2.31%, Rate		
1.80%) due 07/20/37 ^{♦,4}	14,750,000	14,783,649	Floor: 2.05%) due 04/15/29 ^{♦,4}	15,200,000	15,245,556
2021-2A BR, 7.71% (3 Month	, ,	, ,	Owl Rock CLO XIII LLC	, ,	, ,
Term SOFR + 2.41%, Rate			2023-13A B, 8.16% (3 Month		
Floor: 2.15%) due 06/07/30 ^{♦,4}	4,950,000	4,966,921	Term SOFR + 3.35%, Rate		
Recette CLO Ltd.			Floor: 3.35%) due 09/20/35 ^{♦,4}	14,750,000	14,806,652
2021-1A BRR, 6.94% (3 Month			Madison Park Funding Ltd.		
Term SOFR + 1.66%, Rate			2024-69A B, 7.28% (3 Month		
Floor: 0.00%) due 04/20/34 ^{♦,4}	9,800,000	9,800,000	Term SOFR + 1.95%, Rate		
2021-1A CRR, 7.29% (3 Month			Floor: 1.95%) due 07/25/37 ^{¢,4}	14,500,000	14,585,682
Term SOFR + 2.01%, Rate			Ares Direct Lending CLO 2 LLC		
Floor: 0.00%) due 04/20/34 ^{♦,4}	9,200,000	9,214,474	2024-2A C, due 10/20/36 ^{♦,†††,4}	13,600,000	13,675,344
Fortress Credit Opportunities XI CLO Ltd.			Octagon Investment Partners 49 Ltd.		
2018-11A A1T, 6.86% (3 Month			2024-5A BR, 7.25% (3 Month		
Term SOFR + 1.56%, Rate			Term SOFR + 1.95%, Rate		
Floor: 0.00%) due 04/15/31 ^{♦,4}	16,236,426	16,239,534	Floor: 1.95%) due 04/15/37 ^{¢ ,4}	12,800,000	12,873,887
2018-11A C, 8.06% (3 Month			BDS LLC		
Term SOFR + 2.76%, Rate			2024-FL13 A, 6.78% (1 Month		
Floor: 0.00%) due 04/15/31 ^{♦,4}	2,300,000	2,287,108	Term SOFR + 1.58%, Rate		
Neuberger Berman Loan Advisers CLO 32 Ltd.			Floor: 1.58%) due 09/19/39 ^{♦,4}	5,000,000	4,987,434
2021-32A BR, 6.94% (3 Month			2024-FL13 AS, 7.19% (1 Month		
Term SOFR + 1.66%, Rate			Term SOFR + 1.99%, Rate		
Floor: 1.40%) due 01/20/32 ^{♦,4}	14,100,000	14,102,105	Floor: 1.99%) due 09/19/39 ^{♦,4}	4,000,000	3,989,927
2021-32A CR, 7.24% (3 Month			2024-FL13 B, 7.44% (1 Month		
Term SOFR + 1.96%, Rate			Term SOFR + 2.24%, Rate	2 000 000	2 000 174
Floor: 1.70%) due 01/20/32 ^{♦,4}	4,200,000	4,209,410	Floor: 2.24%) due 09/19/39 ^{♦,4}	3,900,000	3,890,174
BSPRT Issuer Ltd.			BSPRT Issuer LLC		
2021-FL7 C, 7.51% (1 Month			2024-FL11 AS, 7.26% (1 Month		
Term SOFR + 2.41%, Rate	7 250 000	7 127 740	Term SOFR + 2.10%, Rate	0 000 000	0 002 212
Floor: 2.41%) due 12/15/38 ^{¢,4}	7,250,000	7,127,740	Floor: 2.10%) due 07/15/39 ^{♦,4}	8,900,000	8,883,313
2021-FL6 C, 7.26% (1 Month			2024-FL11 B, 7.46% (1 Month		
Term SOFR + 2.16%, Rate	r rr0 000	L 33L L30	Term SOFR + 2.29%, Rate	2 900 000	2 702 075
Floor: 2.05%) due 03/15/36 ^{¢,4}	5,550,000	5,235,529	Floor: 2.29%) due 07/15/39 ^{♦,4} PFP Ltd.	3,800,000	3,792,875
2021-FL7 B, 7.26% (1 Month					
Term SOFR + 2.16%, Rate Floor: 2.16%) due 12/15/38 ^{♦,4}	4 975 000	4,790,926	2024-11 A, 6.92% (1 Month Term SOFR + 1.83%, Rate Floor:		
Cerberus Loan Funding XXXVIII, LP	4,875,000	4,730,320	1.83%) due 09/17/39 ^{4,4}	7,000,000	6,982,816
2022-2A A1, 8.05% (3 Month			2024-11 AS, 7.27% (1 Month	7,000,000	0,762,610
Term SOFR + 2.75%, Rate			Term SOFR + 2.19%, Rate		
Floor: 2.75%) due 10/15/34 ^{6,4}	16,570,000	16,717,254	Floor: 2.19%) due 09/17/39 ^{♦,4}	5,300,000	5,286,899
Venture XIV CLO Ltd.	10,570,000	10,717,234	Greystone Commercial Real Estate Notes	3,300,000	3,200,033
2020-14A CRR, 7.57% (3 Month			2021-FL3 C, 7.21% (1 Month		
Term SOFR + 2.51%, Rate			Term SOFR + 2.11%, Rate		
Floor: 2.25%) due 08/28/29 ⁴	15,676,361	15,692,372	Floor: 2.00%) due 07/15/39 ^{♦,4}	12,000,000	11,890,175
, 444 00/20/20	,	,,-,-	BRSP Ltd.	,000,000	,0.0, 0
			2024-FL2 A, 6.91% (1 Month		
			Term SOFR + 1.95%, Rate		
			Floor: 1.95%) due 08/19/37 ^{♦,4}	5,650,000	5,636,373
				-,,	, ,

	Face A mount [~]		VALUE		Face Amount [~]	Value
2021-FL1 D, 7.78% (1 Month				Owl Rock CLO XVII LLC		
Term SOFR + 2.81%, Rate				2024-17A B, 7.23% (3 Month		
Floor: 2.70%) due 08/19/38 ⁴ ,4	4,200,000	\$	4,036,365	Term SOFR + 1.95%, Rate		
2024-FL2 AS, 7.35% (1 Month	1,200,000	Ψ	1,030,303	Floor: 1.95%) due 07/15/36 ^{♦,4}	4,300,000	\$ 4,304,101
Term SOFR + 2.38%, Rate				Shackleton CLO Ltd.	1,500,000	3 1,301,101
Floor: 2.38%) due 08/19/37 ^{\$\display\$}	1,850,000		1,845,435	2021-16A B, 7.29% (3 Month		
Golub Capital Partners CLO 17 Ltd.	1,030,000		1,015,155	Term SOFR + 2.01%, Rate		
2017-17A A1R, 7.20% (3 Month				Floor: 1.75%) due 10/20/34 ⁴	3,900,000	3,896,527
Term SOFR + 1.91%, Rate				MF1 Multifamily Housing	3,300,000	3,030,327
Floor: 0.00%) due 10/25/30 ⁴ ,4	10,863,176		10,869,818	Mortgage Loan Trust		
NewStar Fairfield Fund CLO Ltd.	10,003,170		10,005,010	2021-FL6 D, 7.68% (1 Month		
2018-2A A1N, 6.81% (3 Month				Term SOFR + 2.66%, Rate		
Term SOFR + 1.53%, Rate				Floor: 2.55%) due 07/16/36 ^{♦,4}	3,800,000	3,665,243
Floor: 1.27%) due 04/20/30 ⁴ ,4	10,309,260		10,311,746	Dryden XXVI Senior Loan Fund	3,000,000	3,003,213
Golub Capital Partners CLO 46 Ltd.	10,505,200		10,511,710	2018-26A CR, 7.41% (3 Month		
2024-46A BR, 7.58% (3 Month				Term SOFR + 2.11%, Rate		
Term SOFR + 2.30%, Rate				Floor: 0.00%) due 04/15/29 ^{♦,4}	3,500,000	3,508,393
Floor: 2.30%) due 04/20/37 ^{♦,4}	10,300,000		10,299,119	Golub Capital Partners CLO 25M Ltd.	3,300,000	3,300,333
Neuberger Berman CLO XVI-S Ltd.	10,500,000		10,233,113	2018-25A AR, 6.88% (3 Month		
2021-16SA BR, 6.96% (3 Month				Term SOFR + 1.64%, Rate		
Term SOFR + 1.66%, Rate				Floor: 1.38%) due 05/05/30 ^{♦,4}	2,647,946	2,650,027
Floor: 1.40%) due 04/15/34 ^{♦,4}	10,200,000		10,201,757	Allegro CLO VII Ltd.	_,,	_,,,,,,
HPS Loan Management Ltd.	.0,200,000		.0,20.,	2024-1A CR, 7.30% (3 Month		
2018-2016 BR, 7.14% (3 Month				Term SOFR + 2.00%, Rate		
Term SOFR + 1.86%, Rate				Floor: 2.00%) due 06/13/31 ^{♦,4}	2,500,000	2,506,220
Floor: 1.60%) due 07/20/30 ^{♦,4}	9,500,000		9,516,502	Sound Point CLO XXXI Ltd.	_,_,,,,,,	_,,,,,
Neuberger Berman Loan Advisers CLO 47 Ltd.	- / /		- / /	2021-3A B, 7.20% (3 Month Term		
2022-47A B, 7.10% (3 Month				SOFR + 1.91%, Rate Floor:		
Term SOFR + 1.80%, Rate				1.65%) due 10/25/34 ^{♦,4}	2,200,000	2,203,566
Floor: 1.80%) due 04/14/35 ^{♦,4}	9,000,000		9,033,940	Carlyle Global Market Strategies CLO Ltd.	, ,	
Boyce Park CLO Ltd.				2012-3A SUB, due 01/14/32 ^{4,11}	8,920,000	1,839,174
2022-1A B1, 7.03% (3 Month				Voya CLO Ltd.		
Term SOFR + 1.75%, Rate				2013-1A INC, due 10/15/30 ^{4,11}	10,575,071	283,200
Floor: 1.75%) due 04/21/35 ^{♦,4}	8,800,000		8,814,362	Wellfleet CLO Ltd.		
Dryden 37 Senior Loan Fund				2018-2A A2R, 7.12% (3 Month		
2015-37A Q, due 01/15/31 ^{4,11}	10,000,000		6,912,608	Term SOFR + 1.84%, Rate		
ACRE Commercial Mortgage Ltd.				Floor: 1.58%) due 10/20/28 ^{¢,4}	181,742	181,729
2021-FL4 B, 6.53% (1 Month				Great Lakes CLO Ltd.		
Term SOFR + 1.51%, Rate				2014-1A SUB, due 10/15/29 ^{4,11}	461,538	174,297
Floor: 1.40%) due 12/18/37 ^{♦,4}	3,100,000		3,086,572	Treman Park CLO Ltd.		
2021-FL4 C, 6.88% (1 Month				2015-1A SUB, due 10/20/28 ^{4,11}	6,859,005	60,977
Term SOFR + 1.86%, Rate				Babson CLO Ltd.		
Floor: 1.75%) due 12/18/37 ^{♦,4}	3,100,000		3,079,121	2014-IA SUB, due 07/20/25 ^{4,11}	1,300,000	31,083
Barings CLO Limited 2022-III				Venture XIII CLO Ltd.		
2024-3A BR, due 10/20/37 ^{♦,4}	5,950,000		5,950,000	2013-13A SUB, due 09/10/29 ^{4,11}	3,700,000	370
HGI CRE CLO Ltd.				Copper River CLO Ltd.		
2021-FL2 B, 6.71% (1 Month				2007-1A INC, due 01/20/21 ^{9,11}	1,500,000	150
Term SOFR + 1.61%, Rate				Total Collateralized Loan Obligations		3,006,939,326
Floor: 1.61%) due 09/17/36 ^{♦,4}	5,000,000		4,845,090	FINANCIAL - 2.5%		
2021-FL2 C, 7.01% (1 Month				_		
Term SOFR + 1.91%, Rate	7 000		067.7.7	Station Place Securitization Trust 2024-SP2, 6.81% (1 Month Term		
Floor: 1.91%) due 09/17/36 ⁴	1,000,000		961,166	· · · · · · · · · · · · · · · · · · ·		
Sound Point CLO XXIV				SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26 ^{♦,†††,4}	50,500,000	50,500,000
2021-3A B1R, 7.25% (3 Month				1.70/0j due 0//12/20 ****	20,200,000	000,000
Term SOFR + 1.96%, Rate	F 350 000		F 3F2 F64			
Floor: 1.96%) due 10/25/34 ^{¢,4}	5,150,000		5,152,596			

	Face A mount~	Value		Face A mount [~]	Value
2024-SP1, 6.51% (1 Month Term			TRANSPORT-AIRCRAFT - 1.9%		
SOFR + 1.40%, Rate Floor:			AASET Trust		
1.40%) due 08/12/25 ^{\circ} ,†††,4	50,500,000	\$ 50,500,000	2024-1A, 6.26% due 05/16/49 ⁴	50 007 235	\$ 51,935,424
2023-SP1, 6.96% (1 Month Term	30,300,000	\$ 50,500,000	2021-1A, 2.95% due 11/16/41 ⁴	50,196,046	46,716,351
SOFR + 1.85%, Rate Floor:			2021-2A, 2.80% due 01/15/47 ⁴	29,726,637	27,211,302
1.85%) due 10/15/24 ^{\circ} ,†††,4	12,650,000	12,650,000	2020-1A, 3.35% due 01/16/40 ⁴	12,199,987	11,590,998
KKR Core Holding Company LLC	12,030,000	12,030,000	2019-2, 3.38% due 10/16/39 ⁴	1,290,636	1,239,785
4.00% due 08/12/31 ^{†††}	73,754,774	68,794,028	2019-1, 3.84% due 05/15/39 ⁴	930,628	898,268
HV Eight LLC	73,731,771	00,7 5 1,020	Navigator Aircraft ABS Ltd.	330,020	0,0,200
7.48% (3 Month EURIBOR + 3.50%,			2021-1, 2.77% due 11/15/46 ⁴	56,658,681	52,391,342
Rate Floor: 3.50%) due 12/31/27 [♦] ,†††	EUR 51,954,306	58,008,609	Next10, Inc.	30,030,00	32,331,312
Strategic Partners Fund VIII, LP	201131,551,550	30,000,003	6.73% due 12/15/30 ^{†††}	48,047,006	49,577,303
7.85% (1 Month Term SOFR + 2.60%,			Slam Ltd.	, ,	,,
Rate Floor: 2.60%) due 03/10/26 [♦] ,†††	55,324,343	54,805,953	2024-1A, 5.34% due 09/15/49 ⁴	32,400,000	32,312,744
LVNV Funding LLC	,- ,	, , , , , , , , , , , , , , , , , , , ,	2021-1A, 2.43% due 06/15/46 ⁴	14,483,658	13,350,413
7.80% due 11/05/28 ^{†††}	39,400,000	42,034,678	2021-1A, 3.42% due 06/15/46 ⁴	1,195,350	1,081,061
6.84% due 06/12/29 ^{†††}	11,400,000	11,815,758	Navigator Aviation Ltd.	, ,	, ,
ST Group Food Industries Holdings Ltd.	,,	,,	2024-1, 5.40% due 08/15/49 ⁴	41,800,000	41,740,477
due 11/10/25	34,275,000	34,275,000	Lunar Structured Aircraft Portfolio Notes	, ,	, ,
due 11/10/25	17,125,000	17,125,000	2021-1, 2.64% due 10/15/46 ⁴	31,586,334	28,921,389
Project Onyx I	, ,	, ,	Castlelake Aircraft Structured Trust		
8.47% (3 Month Term SOFR + 3.15%,			2021-1A, 3.47% due 01/15/46 ⁴	28,295,429	27,353,293
Rate Floor: 3.15%) due 01/26/27 ^{♦,†††}	48,296,822	48,183,808	Sprite Ltd.		
Lightning A			2021-1, 3.75% due 11/15/46 ⁴	23,075,731	22,091,637
5.50% due 03/01/37 ^{†††}	42,784,739	40,132,085	Sapphire Aviation Finance II Ltd.		
Thunderbird A			2020-1A, 3.23% due 03/15/40 ⁴	22,466,232	20,621,529
5.50% due 03/01/37 ^{†††}	42,483,039	39,849,091	KDAC Aviation Finance Ltd.		
Project Onyx			2017-1A, 4.21% due 12/15/42 ⁴	17,016,079	15,673,998
8.07% (3 Month Term SOFR + 2.75%,			AASET US Ltd.		
Rate Floor: 3.15%) due 01/26/27 ^{♦,†††}	26,568,456	26,488,924	2018-2A, 4.45% due 11/18/38 ⁴	15,750,943	15,160,371
Madison Avenue Secured Funding Trust			WAVE LLC		
2023-2, 6.96% (1 Month Term			2019-1, 3.60% due 09/15/44 ⁴	15,233,131	14,091,255
SOFR + 1.85%, Rate Floor:			Sapphire Aviation Finance I Ltd.		
1.85%) due 10/15/24 ^{♦,†††,4}	25,350,000	25,350,000	2018-1A, 4.25% due 03/15/40 ⁴	8,889,005	8,481,089
HarbourVest Structured			Falcon Aerospace Ltd.		
Solutions IV Holdings, LP			2019-1, 3.60% due 09/15/39 ⁴	6,770,852	6,344,874
8.28% (3 Month Term SOFR + 2.95%,			2017-1, 4.58% due 02/15/42 ⁴	1,426,315	1,397,798
Rate Floor: 2.45%) due 09/15/26 ^{♦,†††}	16,236,174	16,167,171	Castlelake Aircraft Securitization Trust		
6.38% (3 Month EURIBOR + 2.45%,			2018-1, 4.13% due 06/15/43 ⁴	5,259,744	4,905,131
Rate Floor: 2.45%) due 09/15/26 ^{♦,†††}	EUR 8,091,316	8,908,557	MAPS Ltd.	4 402 022	4 426 000
Ceamer Finance LLC			2018-1A, 4.21% due 05/15/43 ⁴	4,492,033	4,436,098
3.69% due 03/24/31 ^{†††}	17,009,952	16,130,708	Total Transport-Aircraft		499,523,930
6.92% due 11/15/37 ^{†††}	6,701,280	6,745,307	WHOLE BUSINESS - 1.8%		
Project Onyx II			Subway Funding LLC		
8.47% (3 Month Term SOFR + 3.15%,	12 701 741	12 605 000	2024-3A, 5.91% due 07/30/54 ⁴	36,200,000	36,228,424
Rate Floor: 3.15%) due 01/26/27 [♦] ,†††	13,791,741	13,695,888	2024-1A, 6.51% due 07/30/54 ⁴	28,550,000	29,606,142
Bib Merchant Voucher Receivables Ltd.	12.046.120	12.067.667	2024-1A, 6.27% due 07/30/54 ⁴	18,900,000	19,518,436
4.18% due 04/07/28 ^{†††}	13,046,138	12,867,667	2024-1A, 6.03% due 07/30/54 ⁴	9,500,000	9,801,445
Nassau LLC	0 272 745	0 500 553	Arbys Funding LLC	3,300,000	3,001,113
2019-1, 3.98% due 08/15/34 ⁹	9,373,745	8,580,553	2020-1A, 3.24% due 07/30/50 ⁴	94,399,680	90,126,584
Aesf Vi Verdi, LP 7.63% (3 Month Term SOFR + 2.30%,			SERVPRO Master Issuer LLC	- 1,555,000	,,
Rate Floor: 2.30%) due $11/25/24^{\circ,\dagger\dagger\dagger}$	3,888,126	3,888,126	2021-1A, 2.39% due 04/25/51 ⁴	43,738,740	39,844,842
Industrial DPR Funding Ltd.	3,000,120	3,000,120	2022-1A, 3.13% due 01/25/52 ⁴	22,912,500	21,169,003
2016-1A, 5.24% due 04/15/26 ⁴	1,140,373	1,134,403	2024-1A, 6.17% due 01/25/54 ⁴	16,536,900	16,997,697
Total Financial	1,170,373		2019-1A, 3.88% due 10/25/49 ⁴	6,530,340	6,371,028
iotai rinanciai		668,631,314	· ·		

	Face Amount	Value		Face Amount	V alue
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Sonic Capital LLC			ALLO Issuer LLC		
2021-1A, 2.64% due 08/20/51 ⁴		\$ 19,597,774	2024-1A, 5.94% due 07/20/54 ⁴	1,000,000	\$ 1,016,333
2020-1A, 3.85% due 01/20/50 ⁴	12,170,866	11,813,786	Total Infrastructure		391,948,578
2021-1A, 2.19% due 08/20/51 ⁴	9,985,180	8,955,895	NET 1 5 4 5 5 6 6 6 7		
2020-1A, 4.34% due 01/20/50 ⁴	6,987,529	6,684,806	NET LEASE - 0.9%		
ServiceMaster Funding LLC			Capital Automotive REIT	21 070 060	20.004.643
2020-1, 3.34% due 01/30/51 ⁴	27,779,485	24,544,667	2020-1A, 3.48% due 02/15/50 ⁴	21,879,868	20,904,641
2020-1, 2.84% due 01/30/51 ⁴	9,241,007	8,534,041	2024-2A, 5.25% due 05/15/54 ⁴	14,140,833	14,129,082
Five Guys Holdings, Inc.			2024-3A, due 10/15/54 ⁴	9,850,000	9,506,840
2023-1A, 7.55% due 01/26/54 ⁴	25,445,000	26,897,693	2024-2A, 4.90% due 05/15/54 ⁴	3,453,333	3,469,089
Wingstop Funding LLC			STORE Master Funding I-VII	26 862 020	26 062 722
2020-1A, 2.84% due 12/05/50 ⁴	25,117,500	23,617,731	2016-1A, 3.96% due 10/20/46 ⁴	26,863,929	26,063,723
2022-1A, 3.73% due 03/05/52 ⁴	1,191,000	1,127,764	2016-1A, 4.32% due 10/20/46 ⁴	10,637,543	10,282,374
Applebee's Funding LLC / IHOP Funding LLC			CF Hippolyta Issuer LLC	20 275 457	20 415 465
2019-1A, 4.72% due 06/05/49 ⁴	22,918,500	22,543,294	2022-1A, 6.11% due 08/15/62 ⁴	20,275,457	20,415,465
Taco Bell Funding LLC			2020-1, 2.28% due 07/15/60 ⁴	10,075,718	9,646,347
2016-1A, 4.97% due 05/25/46 ⁴	17,392,559	17,417,489	CARS-DB4, LP	10 020 410	10 002 025
DB Master Finance LLC			2020-1A, 3.81% due 02/15/50 ⁴	19,938,419	18,083,835
2019-1A, 4.02% due 05/20/49 ⁴	15,912,500	15,713,484	2020-1A, 3.25% due 02/15/50 ⁴	3,380,089	3,072,514
Wendy's Funding LLC			2020-1A, 2.69% due 02/15/50 ⁴	1,858,164	1,855,729
2019-1A, 3.78% due 06/15/49 ⁴	12,074,647	11,849,656	CMFT Net Lease Master Issuer LLC	10.050.000	0.150.010
Domino's Pizza Master Issuer LLC			2021-1, 2.91% due 07/20/51 ⁴	10,050,000	9,159,010
2017-1A, 4.12% due 07/25/47 ⁴	7,802,000	7,661,541	2021-1, 3.04% due 07/20/51 ⁴	5,050,000	4,350,346
Total Whole Business		476,623,222	2021-1, 3.44% due 07/20/51 ⁴	3,215,000	2,803,210
INFRACTRUCTURE 1 FO/			2021-1, 2.51% due 07/20/51 ⁴	3,000,000	2,707,186
INFRASTRUCTURE - 1.5%			SVC ABS LLC	15 220 470	15.076.156
VB-S1 Issuer LLC - VBTEL	40 000 000	20 212 644	2023-1A, 5.15% due 02/20/53 ⁴	15,228,479	15,076,156
2022-1A, 4.29% due 02/15/52 ⁴	40,900,000	39,213,644	2023-1A, 5.55% due 02/20/53 ⁴	3,486,146	3,389,642
2024-1A, 5.59% due 05/15/54 ⁴	28,950,000	29,419,705	Oak Street Investment Grade		
2024-1A, 6.64% due 05/15/54 ⁴	3,950,000	4,070,140	Net Lease Fund Series	14 027 500	14 102 526
Stack Infrastructure Issuer LLC	21 212 000	21 070 452	2020-1A, 2.26% due 11/20/50 ⁴	14,937,500	14,103,526
2023-3A, 5.90% due 10/25/48 ⁴	31,313,000	31,870,453	STORE Master Funding LLC	12 502 000	10 520 560
2024-1A, 5.90% due 03/25/49 ⁴	16,250,000	16,679,156	2021-1A, 2.96% due 06/20/51 ⁴	12,592,000	10,530,560
2020-1A, 1.89% due 08/25/45 ⁴	11,624,000	11,282,227	2021-1A, 3.70% due 06/20/51 ⁴	3,524,776	2,955,869
2023-2A, 5.90% due 07/25/48 ⁴	6,000,000	6,092,865	STORE Master Funding I LLC	0.004.177	0.011.001
2023-1A, 5.90% due 03/25/48 ⁴	6,000,000	6,065,902	2015-1A, 4.17% due 04/20/45 ⁴	9,904,177	9,811,981
Hotwire Funding LLC	22 200 000	22 220 400	New Economy Assets Phase 1 Sponsor LLC	10,000,000	0.007.015
2023-1A, 8.84% due 05/20/53 ⁴	31,200,000	32,238,489	2021-1, 2.41% due 10/20/61 ⁴	10,000,000	8,997,815
2024-1A, 5.89% due 06/20/54 ⁴	22,750,000	23,339,823	Store Master Funding I-VII		
2021-1, 2.31% due 11/20/51 ⁴	5,350,000	5,058,828	XIV XIX XX XXIV XXII	F 007 F00	6 070 423
2021-1, 2.66% due 11/20/51 ⁴	4,025,000	3,759,100	2024-1A, 5.69% due 05/20/54 ⁴	5,987,500	6,079,421
2024-1A, 6.67% due 06/20/54 ⁴	3,150,000	3,241,919	CARS-DB5, LP	([42 (2]	E E4E 000
Switch ABS Issuer LLC	F2 000 000	F2 4F1 400	2021-1A, 2.76% due 08/15/51 ⁴	6,543,625	5,545,082
2024-2A, 5.44% due 06/25/54 ⁴	52,900,000	53,451,408	CARS-DB7, LP	4 369 000	4 427 046
2024-1A, 6.28% due 03/25/54 ⁴	9,550,000	9,757,978	2023-1A, 5.75% due 09/15/53 ⁴	4,368,000	4,421,946
Aligned Data Centers Issuer LLC	47 000 000	AF A7A C7C	CF Hippolyta LLC	4 212 072	2 766 607
2021-1A, 1.94% due 08/15/46 ⁴	47,980,000	45,474,676	2020-1, 2.60% due 07/15/60 ⁴	4,312,872	3,766,697
2023-1A, 6.00% due 08/17/48 ⁴	2,600,000	2,652,603	Store Master Funding I-VII	2 000 712	2 707 022
2023-2A, 6.50% due 11/16/48 ⁴	1,345,000	1,382,045	2018-1A, 4.74% due 10/20/48 ⁴	2,809,713	2,797,023
Vantage Data Centers Issuer LLC	3U 3EU 000	30 350 000	Total Net Lease		243,925,109
2024-1A, due 09/15/54 ⁴	30,250,000	30,250,000	SINGLE FAMILY RESIDENCE - 0.8%		
2020-1A, 1.65% due 09/15/45 ⁴	3,100,000	2,998,246	Tricon Residential Trust		
SBA Tower Trust	22 150 000	22 021 520	2023-SFR2, 5.00% due 12/17/40 ⁴	31,239,000	31,075,984
4.83% due 10/15/29 ⁴	22,150,000	22,021,530	2023-31 K2, 5.00% due 12/17/40 2024-SFR3, 5.00% due 08/17/41 ⁴	10,500,000	10,493,332
6.60% due 01/15/28 ⁴	3,800,000	3,954,557	2024-SFR2, 4.75% due 06/17/40 ⁴	9,993,784	10,493,332
Blue Stream Issuer LLC	C C2F 000	6 656 053	2024-3FR2, 4:75% due 06/17/40 2024-SFR3, 5:25% due 08/17/41 ⁴	9,550,000	9,585,275
2023-1A, 5.40% due 05/20/53 ⁴	6,625,000	6,656,951	2021 31 N3, 3.23/0 due 00/17/71	2,230,000	J,303,273

	Face Amount~	Value		Face Amount	Value
	AMOUNI	VALUE		AMOUNI	VALUE
2024-SFR2, 5.90% due 06/17/40 ⁴	9,215,000	\$ 9,376,475	AUTOMOTIVE - 0.1%		
2024-SFR2, 5.70% due 06/17/40 ⁴	7,950,000	8,089,443	Avis Budget Rental Car Funding AESOP LLC		
2021-SFR1, 2.59% due 07/17/38 ⁴	7,000,000	6,677,996	2023-8A, 6.66% due 02/20/30 ⁴	15,350,000	\$ 16,245,303
2024-SFR1, 4.75% due 04/17/41 ⁴	3,600,000	3,565,676	2023-8A, 6.02% due 02/20/30 ⁴	11,000,000	11,575,070
FirstKey Homes Trust			2024-3A, 5.58% due 12/20/30 ⁴	8,250,000	8,433,638
2020-SFR2, 4.50% due 10/19/37 ⁴	21,640,000	21,085,689	Total Automotive		36,254,011
2020-SFR2, 4.00% due 10/19/37 ⁴	20,340,000	19,787,271			
2020-SFR2, 3.37% due 10/19/37 ⁴	13,010,000	12,604,300	UNSECURED CONSUMER LOANS - 0.1%		
2021-SFR1, 2.19% due 08/17/38 ⁴	13,174,000	12,444,637	Service Experts Issuer LLC		
Home Partners of America Trust			2024-1A, 6.39% due 11/20/35 ⁴	21,667,147	22,337,231
2021-2, 2.65% due 12/17/26 ⁴	46,362,940	43,792,672	Foundation Finance Trust		
2021-3, 2.80% due 01/17/41 ⁴	15,170,727	13,757,434	2024-2A, 4.93% due 03/15/50 ⁴	8,200,000	8,214,687
Invitation Homes Trust			Total Unsecured Consumer Loans		30,551,918
2024-SFR1, 4.00% due 09/17/41 ⁴	13,100,000	12,522,337			
Total Single Family Residence		224,866,968	ASSET BACKED SECURITIES - 0.1%		
Total Single Falliny Residence		22 1,000,300	Endo Luxembourg Finance Co		
COLLATERALIZED DEBT			I SARL / Endo US, Inc.		
OBLIGATIONS - 0.4%			7.40% due 09/30/45 ^{†††}	15,650,000	16,459,574
Anchorage Credit Funding 4 Ltd.			Total Asset-Backed Securities		
2021-4A AR, 2.72% due 04/27/39 ⁴	111,754,127	106,169,785	(Cost \$5,929,308,543)		5,877,046,593
Anchorage Credit Funding 13 Ltd.			, , , , , , , , , , , , , , , , , , ,		
2021-13A A2, 2.80% due 07/27/39 ⁴	2,700,000	2,471,864	U.S. GOVERNMENT SECURITIES ^{††} - 19.3%		
2021-13A C2, 3.65% due 07/27/39 ⁴	1,950,000	1,689,063	U.S. Treasury Bonds		
Oxford Finance Funding			due 05/15/51 ^{6,12}	2,204,980,000	724,319,966
2020-1A A2, 3.10% due 02/15/28 ⁴	4,188,431	4,158,093	4.38% due 11/15/39	481,570,000	503,748,557
Total Collateralized Debt Obligations		114,488,805	due 02/15/46 ^{7,12}	371,000,000	143,854,093
Total Condicionized Debt Obligations		111,100,003	due 05/15/44 ^{7,12}	318,000,000	133,323,901
TRANSPORT-CONTAINER - 0.4%			due 02/15/54 ^{6,12}	428,770,000	132,014,501
Textainer Marine Containers VII Ltd.			due 08/15/54 ^{6,12}	428,760,000	130,064,410
2020-1A, 2.73% due 08/21/45 ⁴	38,341,278	36,595,316	due 11/15/51 ^{6,12}	275,000,000	88,644,867
2021-2A, 2.23% due 04/20/46 ⁴	2,361,667	2,176,752	due 11/15/44 ^{7,12}	75,000,000	30,734,402
TIF Funding III LLC			U.S. Treasury Notes		
2024-1A, 5.48% due 04/20/49 ⁴	32,051,250	32,497,102	4.00% due 02/15/34	612,000,000	622,518,750
Textainer Marine Containers Ltd.			4.13% due 06/15/26	453,680,000	456,745,883
2021-3A, 1.94% due 08/20/46 ⁴	23,345,800	20,744,695	3.75% due 08/31/31	214,220,000	215,358,044
MC Ltd.			4.25% due 02/28/31	197,000,000	203,733,399
2021-1, 2.63% due 11/05/35 ⁴	8,773,320	8,187,967	4.13% due 07/31/31	170,000,000	174,754,688
CLI Funding VIII LLC			3.75% due 12/31/30	157,200,000	158,127,235
2021-1A, 1.64% due 02/18/46 ⁴	2,515,147	2,292,984	4.63% due 03/15/26	4,900,000	4,958,953
Total Transport-Container		102,494,816	3.63% due 03/31/28	2,570,000	2,575,220
·			3.63% due 08/31/29	1,800,000	1,805,344
INSURANCE - 0.2%			2.13% due 05/15/25	1,100,000	1,085,670
Obra Longevity			4.63% due 04/30/29	840,000	877,144
8.48% due 06/30/39 ^{†††}	40,200,000	40,911,540	4.38% due 05/15/34	50,000	52,367
CHEST			3.88% due 11/30/27	4,000	4,035
7.13% due 03/15/43 ^{†††}	18,145,000	19,045,899	United States Treasury Inflation Indexed Bon	ds	
JGWPT XXIII LLC			2.13% due 04/15/29	310,168,738	318,767,235
2011-1A, 4.70% due 10/15/56 ⁴	1,964,339	1,955,770	0.13% due 10/15/25	217,224,448	213,004,077
JGWPT XXIV LLC			0.13% due 04/15/25	210,719,524	206,964,843
2011-2A, 4.94% due 09/15/56 ⁴	1,452,532	1,456,552	0.38% due 01/15/27	210,144,083	204,162,604
321 Henderson Receivables VI LLC			1.25% due 04/15/28	142,137,730	140,788,945
2010-1A, 5.56% due 07/15/59 ⁴	462,549	462,773	0.50% due 01/15/28	129,614,932	125,494,683
VICOF 2			0.13% due 04/15/27	106,563,327	102,583,647
4.00% due 02/22/30 ^{†††}	388,336	379,043	1.38% due 07/15/33	28,966,571	28,551,239
SPSS			U.S. Treasury Strip Principal		
5.14% due 11/15/52 ^{†††,9}	136,046	127,445	due 02/15/51 ^{6,12}	280,000,000	92,512,837
Total Insurance		64,339,022	Total U.S. Government Securities		
			(Cost \$5,137,358,349)		5,162,131,539
			\		.,, , , , , , ,

	Face Amount~	Value		Face Amount~	Valu
SENIOR FLOATING RATE INTERESTS (1). • -	3 2%		Southern Veterinary Partners LLC		
FINANCIAL - 0.8%	3.2 /0		8.00% (3 Month Term SOFR + 3.75%,		
Higginbotham Insurance Agency, Inc.			Rate Floor: 4.75%) due 10/05/27	19 327 935	\$ 19,336,05
9.35% (1 Month Term SOFR + 4.50%,			Midwest Veterinary Partners LLC	15,527,555	¥ 17,550,05
Rate Floor: 4.50%) due 11/24/28 ^{†††}	49,847,888	\$ 49,455,265	8.87% (1 Month Term SOFR + 3.75%,		
9.60% (1 Month Term SOFR + 4.75%,	15,6 17,666	Ψ 19, 133,E03	Rate Floor: 4.50%) due 04/27/28	18,770,456	18,752,81
Rate Floor: 5.75%) due 11/24/28 ^{†††}	1,392,168	1,381,203	Women's Care Holdings, Inc.	10,770, 130	10,7 32,01
ane Street Group LLC	1,332,100	1,501,205	9.85% (3 Month Term SOFR + 4.50%,		
7.46% (3 Month Term SOFR + 2.61%,			Rate Floor: 5.25%) due 01/15/28	15,554,940	14,945,65
Rate Floor: 2.61%) due 01/26/28	35,294,865	35,254,629	US Foods, Inc.	13,331,310	1 1,5 15,05.
Citadel Securities, LP	33,231,003	33,231,023	due 11/26/31	10,200,000	10,212,75
7.10% (1 Month Term SOFR + 2.25%,			Blue Ribbon LLC	10,200,000	10,212,73
Rate Floor: 2.25%) due 07/29/30	24,709,613	24,687,127	11.58% (3 Month Term SOFR + 6.00%,		
Asurion LLC	24,703,013	24,007,127	Rate Floor: 6.75%) due 05/08/28	12,251,250	8,524,787
9.10% (1 Month Term SOFR + 4.25%,			HAH Group Holding Co. LLC	12,231,230	0,324,707
Rate Floor: 4.25%) due 09/19/30	23,690,000	23,245,812	10.26% (3 Month Term SOFR + 5.00%,		
Alliant Holdings Intermediate LLC	23,030,000	23,243,012	Rate Floor: 6.00%) due 09/17/31	3,953,721	3,952,06
due 09/19/31	19,665,000	19,548,190	10.35% (3 Month Term SOFR + 5.00%,	3,333,721	3,732,00
HighTower Holding LLC	17,005,000	17,540,170	Rate Floor: 6.00%) due 09/17/31	500,303	500,09
8.75% (3 Month Term SOFR + 3.50%,			CHG PPC Parent LLC	300,303	300,03.
Rate Floor: 3.50%) due 04/21/28	17,329,559	17,318,815	7.71% (1 Month Term SOFR + 2.75%,		
Eisner Advisory Group	17,323,333	17,510,015	Rate Floor: 3.25%) due 12/08/28	1,536,009	1,529,29
8.85% (1 Month Term SOFR + 4.00%,			Elanco Animal Health, Inc.	1,550,005	1,323,23
Rate Floor: 4.50%) due 02/28/31	16,822,089	16,855,229	7.05% (1 Month Term SOFR + 1.75%,		
Eagle Point Holdings Borrower LLC	10,022,007	10,833,223	Rate Floor: 1.75%) due 08/01/27	1,149,255	1,146,30
9.06% (3 Month Term SOFR + 3.75%,			Medline Borrower LP	1,173,233	1,170,50
Rate Floor: 4.75%) due 03/31/28 ^{†††}	9,918,462	9,918,462	7.10% (1 Month Term SOFR + 2.25%,		
Osaic Holdings, Inc.	J,J10, 1 02	3,310,402	Rate Floor: 2.75%) due 10/23/28	850,000	848,78
8.85% (1 Month Term SOFR + 4.00%,			Energizer Holdings, Inc.	030,000	070,70.
Rate Floor: 4.00%) due 08/17/28	4,488,750	4,436,366	6.92% (1 Month Term SOFR + 2.00%,		
Worldpay	7,700,730	4,430,300	Rate Floor: 2.00%) due 12/22/27	419,928	419,75
7.10% (3 Month Term SOFR + 2.50%,			, , ,	415,520	-
Rate Floor: 2.50%) due 01/31/31	2,895,000	2,893,784	Total Consumer, Non-cyclical		184,226,132
Virtu Financial	2,055,000	2,075,704	INDUSTRIAL - 0.6%		
7.60% (1 Month Term SOFR + 2.75%,			Quikrete Holdings, Inc.		
Rate Floor: 3.25%) due 06/21/31	2,070,000	2,070,000	7.10% (1 Month Term SOFR + 2.25%,		
CPI Holdco B LLC	2,070,000	2,070,000	Rate Floor: 2.25%) due 03/19/29	16,417,500	16,413,724
6.85% (1 Month Term SOFR + 2.00%,			7.35% (1 Month Term SOFR + 2.50%,		
Rate Floor: 2.00%) due 05/17/31	1,150,000	1,144,043	Rate Floor: 2.50%) due 04/14/31	11,741,000	11,741,000
Total Financial	1,130,000		EMRLD Borrower, LP	, ,	, ,
iotai Financiai		208,208,925	7.56% (3 Month Term SOFR + 2.50%,		
CONSUMER, NON-CYCLICAL - 0.7%			Rate Floor: 2.50%) due 05/31/30	18,381,100	18,335,147
PetIQ LLC			7.56% (3 Month Term SOFR + 2.50%,		
9.22% (1 Month Term SOFR + 4.25%,			Rate Floor: 2.50%) due 08/04/31	7,770,000	7,749,170
Rate Floor: 4.75%) due 04/13/28	27,413,178	27,378,912	Capstone Acquisition Holdings, Inc.		
Nidda Healthcare Holding GmbH			9.45% (1 Month Term SOFR + 4.50%,		
7.10% (1 Month EURIBOR + 3.50%,			Rate Floor: 5.50%) due 11/12/29 ^{†††}	21,037,715	20,918,45
Rate Floor: 3.50%) due 08/21/26	EUR 12,766,306	14,201,040	Clean Harbors, Inc.		
due 02/21/30	EUR 11,400,000	12,689,689	6.71% (1 Month Term SOFR + 1.75%,		
Quirch Foods Holdings LLC		•	Rate Floor: 1.75%) due 10/08/28	18,259,184	18,286,57
9.89% (3 Month Term SOFR + 5.00%,			United Rentals, Inc.	• •	
Rate Floor: 6.00%) due 10/27/27	28,375,749	26,673,204	6.60% (1 Month Term SOFR + 1.75%,		
Froneri US, Inc.			Rate Floor: 1.75%) due 02/14/31	17,785,625	17,892,339
due 09/16/31	23,215,000	23,114,943	United Airlines Inc.	•	
• •	•	•	8.03% (3 Month Term SOFR + 2.75%,		
			•		

	Face A mount [~]	Value		Face A mount [~]	V alue
Brown Group Holding LLC			Pacific Bells LLC		
7.60% (1 Month Term SOFR + 2.75%,			9.37% (1 Month Term SOFR + 4.50%,		
Rate Floor: 3.25%) due 07/01/31	4,957,964	\$ 4,942,792	Rate Floor: 9.50%) due 11/10/28	13,824,593	\$ 13,824,593
7.84% ((1 Month Term SOFR + 2.75%)	1,557,501	Ψ 1,5 1 <u>2,7 52</u>	PCI Gaming Authority, Inc.	13,02 1,333	13,021,333
and (3 Month Term SOFR + 2.75%),			6.85% (1 Month Term SOFR + 2.00%,		
Rate Floor: 3.25%) due 07/01/31	4,467,173	4,454,754	Rate Floor: 2.00%) due 07/18/31	11,164,983	11,091,294
Amentum Holdings, Inc.	1, 107, 173	1, 13 1,7 3 1	Entain Holdings (Gibraltar) Ltd.	11,101,505	11,051,251
due 07/29/31	7,100,000	7,073,375	6.92% (6 Month EURIBOR + 3.25%,		
TransDigm, Inc.	7,100,000	7,075,575	Rate Floor: 3.25%) due 06/30/28	EUR 7,800,000	8,723,421
7.32% (3 Month Term SOFR + 2.50%,			Peer Holding III BV	2017,000,000	0,723,121
Rate Floor: 2.50%) due 01/19/32	4,850,000	4,829,776	7.60% (3 Month Term SOFR + 3.00%,		
Installed Building Products, Inc.	4,050,000	4,023,770	Rate Floor: 3.00%) due 07/01/31	8,475,000	8,489,153
6.85% (1 Month Term SOFR + 2.00%,			Wyndham Hotels & Resorts, Inc.	0,47 3,000	0, 1 0,133
Rate Floor: 2.00%) due 03/28/31	3,582,000	3,590,955	6.60% (1 Month Term SOFR + 1.75%,		
Dispatch Terra Acquisition LLC	3,382,000	3,330,333	Rate Floor: 1.75%) due 05/24/30	7,600,950	7,591,449
9.00% (3 Month Term SOFR + 4.25%,			Packers Holdings LLC	7,000,550	7,371,447
•	3,767,103	3,411,903	8.20% (1 Month Term SOFR + 3.25%,		
Rate Floor: 5.00%) due 03/27/28 Air Canada	3,767,103	3,411,903	Rate Floor: 4.00%) due 03/09/28	14 207 600	7 477 971
			, , ,	14,397,688	7,477,871
7.25% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/21/31	2 200 275	2 212 511	Scientific Games Corp.		
CPG International LLC	3,308,375	3,312,511	8.32% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 04/04/29	5,000,000	4,967,050
	2 075 000	2.075.000		3,000,000	4,907,030
due 09/23/31	3,075,000	3,075,000	Go Daddy Operating Company LLC		
Arcosa, Inc. due 08/12/31 ^{†††}	2 770 000	2 762 075	6.60% (1 Month Term SOFR + 1.75%,	4 250 225	1 216 000
, ,	2,770,000	2,763,075	Rate Floor: 1.75%) due 05/30/31	4,259,325	4,246,888
Genesee & Wyoming, Inc.			Tripadvisor, Inc.		
6.60% (3 Month Term SOFR + 2.00%,	2 500 000	2 402 750	7.60% (1 Month Term SOFR + 2.75%,	4 700 000	4 005 006
Rate Floor: 2.00%) due 04/10/31	2,500,000	2,493,750	Rate Floor: 2.75%) due 07/08/31	4,100,000	4,085,896
Beacon Roofing Supply, Inc.			Prime Security Services Borrower LLC		
6.85% (1 Month Term SOFR + 2.00%,	2 222 125	2 222 422	7.45% (1 Month Term SOFR + 2.25%,	2 402 000	2 496 002
Rate Floor: 2.00%) due 05/19/28	2,233,125	2,232,433	Rate Floor: 2.25%) due 10/13/30	3,492,000	3,486,902
Hillman Group, Inc.			Clarios Global, LP		
7.10% (1 Month Term SOFR + 2.25%,	7 704 720	1 701 000	6.38% (1 Month EURIBOR + 3.00%,	ELID 2 050 070	2 166 110
Rate Floor: 2.75%) due 07/14/28	1,784,720	1,781,989	Rate Floor: 3.00%) due 07/16/31	EUR 2,850,870	3,166,119
Merlin Buyer, Inc.			Station Casinos LLC		
8.60% (3 Month Term SOFR + 4.00%,	(11 211	606 627	7.10% (1 Month Term SOFR + 2.25%,	2 700 000	2 170 440
Rate Floor: 4.50%) due 12/14/28	611,211	606,627	Rate Floor: 2.25%) due 03/14/31	2,189,000	2,178,449
API Heat Transfer Thermasys Corp.			Rent-A-Center, Inc.		
13.19% (3 Month Term SOFR + 8.00%,	20.165	20.165	8.00% (3 Month Term SOFR + 2.75%,	450.607	457.010
Rate Floor: 11.00%) due 11/12/27 ^{†††}	20,165	20,165	Rate Floor: 3.25%) due 02/17/28	458,681	457,012
10.19% (3 Month Term SOFR + 5.00%,			WW International, Inc.		
Rate Floor: 8.00%) due 11/10/27 ^{†††}	11,671	11,671	8.46% (1 Month Term SOFR + 3.50%,		
Total Industrial		172,201,481	Rate Floor: 4.00%) due 04/13/28	1,395,000	370,554
CONCLIMED CYCLICAL A EW			Total Consumer, Cyclical		137,741,954
CONSUMER, CYCLICAL - 0.5%			TECHNOLOGY A 30/		
MB2 Dental Solutions LLC			TECHNOLOGY - 0.3%		
10.85% (1 Month Term SOFR + 6.00%,	20 076 725	20 020 007	Visma AS	FLID 22 7F0 000	26 106 101
Rate Floor: 6.75%) Due 02/13/31 ^{†††}	20,976,735	20,928,897	due 12/05/28	EUR 23,750,000	26,186,101
6.75%(3 Month Term SOFR + 6.00%,	001 705	720 227	Polaris Newco LLC		
Rate Floor:6.75%) due 02/13/31†††	821,795	728,337	10.20% (1 Month GBP SONIA + 5.25%,	CDD 15 150 170	10 225 027
First Brands Group LLC			Rate Floor: 5.25%) due 06/02/28	GBP 15,159,170	19,335,831
10.51% (3 Month Term SOFR + 5.00%,	21 427 702	21 100 527	Datix Bidco Ltd.		
Rate Floor: 6.00%) due 03/30/27	21,437,780	21,180,527	10.70% (1 Month GBP SONIA + 5.50%,	CDD 10 570 675	14.005.63.4
Restaurant Brands			Rate Floor: 5.50%) due 04/25/31 ^{†††}	GBP 10,570,675	14,025,614
6.60% (1 Month Term SOFR + 1.75%,	14030 665	14747540	10.82% (1 Month Term SOFR + 5.50%,	2 (72 000	2 502 04 :
Rate Floor: 1.75%) due 09/20/30	14,912,625	14,747,542	Rate Floor: 6.00%) due 04/30/31 ^{†††}	2,613,869	2,593,964

	Face A mount~	Value		Face Amount [~]	V alue
Madana Burral I C			Average AIC Describility		
Modena Buyer LLC			Arsenal AIC Parent LLC		
9.10% (3 Month Term SOFR + 4.50%,	11,400,000	\$ 10,889,394	8.10% (1 Month Term SOFR + 3.25%,	1 070 006	¢ 1967144
Rate Floor: 4.50%) due 07/01/31 Aston FinCo SARL	11,400,000	\$ 10,009,394	Rate Floor: 3.25%) due 08/18/30	1,870,886	\$ 1,867,144
9.72% (1 Month GBP SONIA + 4.75%,			Total Basic Materials		10,334,076
•	C R D 5 612 208	6 050 271	Total Senior Floating Rate Interests		
Rate Floor: 4.75%) due 10/09/26	GBP 5,612,298	6,950,371	(Cost \$867,649,593)		848,238,070
9.21% (1 Month Term SOFR + 4.25%,	725 065	606 467	(2031 \$507,515,555)		010,230,070
Rate Floor: 5.25%) due 10/09/26 Dun & Bradstreet	735,865	696,467	FEDERAL AGENCY BONDS ^{††} - 0.8 %		
7.61% (1 Month Term SOFR + 2.75%,			Tennessee Valley Authority		
•	2 722 200	2 729 004	4.25% due 09/15/65	138,205,000	126,331,256
Rate Floor: 2.75%) due 01/18/29	3,733,309	3,728,904	4.63% due 09/15/60	42,436,000	41,912,467
Total Technology		84,406,646	5.38% due 04/01/56	9,283,000	10,346,683
ENERGY - 0.1%			due 09/15/53 ^{7,12}	1,612,000	398,375
ITT Holdings LLC			due 09/15/55 ^{7,12}	1,612,000	358,446
7.95% (1 Month Term SOFR + 3.00%,			due 09/15/56 ^{7,12}	1,612,000	340,390
Rate Floor: 3.50%) due 10/11/30	8,316,210	8,323,112	due 03/15/57 ^{7,12}	1,612,000	332,207
Venture Global Calcasieu Pass LLC	0,310,210	0,323,112	due 09/15/57 ^{7,12}	1,612,000	324,222
7.82% (1 Month Term SOFR + 2.88%,			due 09/15/58 ^{7,12}	1,612,000	308,821
Rate Floor: 3.88%) due 08/19/26	5,456,372	5,451,844	due 03/15/59 ^{7,12}	1,612,000	301,397
WhiteWater DBR HoldCo LLC	3,430,372	5,151,077	due 09/15/59 ^{7,12}	1,612,000	294,151
7.35% (3 Month Term SOFR + 2.75%,			due 09/15/60 ^{7,12}	1,612,000	280,179
Rate Floor: 2.75%) due 03/03/31	4,600,000	4,589,926	due 09/15/54 ^{7,12}	1,020,000	239,492
	4,000,000		due 03/15/61 ^{7,12}	1,020,000	173,023
Total Energy		18,364,882	due 09/15/61 ^{7,12}	1,020,000	168,255
UTILITIES - 0.1%			due 09/15/62 ^{7,12}	1,020,000	159,655
Calpine Construction Finance Company, LP			due 03/15/63 ^{7,12}	1,020,000	155,802
6.85% (1 Month Term SOFR + 2.00%,			due 09/15/63 ^{7,12}	1,020,000	151,465
Rate Floor: 2.00%) due 07/31/30	10,350,000	10,278,171	due 09/15/64 ^{7,12}	1,020,000	144,228
UGI Energy Services LLC	. 0,550,000	. 5,2, 5,	due 03/15/65 ^{7,12}	1,020,000	140,186
7.35% (1 Month Term SOFR + 2.50%,			due 09/15/65 ^{7,12}	1,020,000	136,789
Rate Floor: 2.50%) due 02/22/30	3,792,281	3,791,598	Tennessee Valley Authority Principal Strips		
NRG Energy, Inc.	3,72,201	3,77,320	due 01/15/48 ^{6,12}	38,804,000	12,955,686
7.26% (3 Month Term SOFR + 2.00%,			due 12/15/42 ^{6,12}	23,785,000	10,161,666
Rate Floor: 2.00%) due 04/16/31	2,487,500	2,489,366	due 01/15/38 ^{6,12}	15,800,000	8,796,223
TerraForm Power Operating LLC	2, 107, 300	2, 105,500	due 04/01/56 ^{6,12}	11,415,000	2,464,430
7.20% (3 Month Term SOFR + 2.50%,			due 09/15/65 ^{6,12}	3,500,000	469,375
Rate Floor: 3.00%) due 05/21/29	198,343	198,281	due 09/15/39 ^{6,12}	170,000	86,537
Total Utilities	150,515	16,757,416	Federal Farm Credit Bank		
iotai Otilities		10,737,410	3.11% due 08/05/48	1,500,000	1,195,780
COMMUNICATIONS - 0.1%			1.99% due 07/30/40	300,000	210,529
SBA Senior Finance II LLC			2.60% due 09/06/39	250,000	194,527
due 01/27/31	13,500,000	13,503,105	2.90% due 12/09/41	220,000	172,064
Zayo Group Holdings, Inc.	, ,	, ,	2.59% due 12/30/41	180,000	134,721
7.96% (1 Month Term SOFR + 3.00%,			2.74% due 11/01/39	144,000	114,137
Rate Floor: 3.00%) due 03/09/27	1,652,094	1,506,511	2.84% due 06/01/46	140,000	101,876
Xplornet Communications, Inc.	,,	,,	2.59% due 08/24/46	140,000	97,318
9.57% (3 Month Term SOFR + 4.26%,			3.67% due 02/26/44	70,000	62,730
Rate Floor: 4.76%) due 10/02/28	5,936,493	986,942	Federal Home Loan Bank		•
Total Communications	-,5, .23	15,996,558	2.45% due 08/16/41	270,000	199,054
iotai Communications		13,330,330	3.63% due 06/22/43	100,000	89,396
BASIC MATERIALS - 0.0%			Freddie Mac	,	, -
Trinseo Materials Operating S.C.A.			2.25% due 09/15/50	360,000	222,123
7.82% (3 Month Term SOFR + 2.50%,			Total Federal Agency Bonds	, . , .	
Rate Floor: 3.50%) due 05/03/28	10,739,250	8,466,932	(Cost \$317,259,498)		220,725,661

	Face Amount	V alue		Face Amount	Value
MUNICIPAL BONDS ^{††} - 0.2%			OKLAHOMA - 0.0%		
CALIFORNIA - 0.2%			Tulsa Airports Improvement		
California Statewide Communities			Trust Revenue Bonds		
Development Authority Revenue Bonds	70 225 000	4 33 206 060	3.10% due 06/01/45	1,000,000	\$ 749,150
7.14% due 08/15/47	10,335,000	\$ 11,296,969	Oklahoma Development Finance		
California Public Finance			Authority Revenue Bonds	450,000	444.620
Authority Revenue Bonds	0 000 000	C 4CC COO	4.65% due 08/15/30	450,000	444,629
3.07% due 10/15/40	8,000,000	6,466,600	Total Oklahoma		1,193,779
2.55% due 01/01/40	3,600,000	2,659,617	Total Municipal Bonds		
Hillsborough City School District			(Cost \$47,143,113)		43,012,338
General Obligation Unlimited due 09/01/37 ¹²	1,000,000	534,044	·		
due 09/01/37 due 09/01/39 ¹²	1,000,000	475,518	FOREIGN GOVERNMENT DEBT ^{††} - 0.1%		
Oakland Redevelopment Agency	1,000,000	4/3,316	Panama Government International Bond		
Successor Agency Tax Allocation			4.50% due 04/16/50	22,700,000	16,657,272
4.00% due 09/01/39	1,100,000	991,428	Israel Government International Bond		
• •	1,100,000		5.38% due 03/12/29	9,800,000	9,958,074
Total California		22,424,176	Total Foreign Government Debt		
ILLINOIS - 0.0%			(Cost \$35,070,843)		26,615,346
State of Illinois General Obligation Unlimited			U.S. TREASURY BILLS†† - 0.0%		
5.65% due 12/01/38	4,875,000	5,048,217			
6.63% due 02/01/35	1,540,000	1,673,021	U.S. Treasury Bills 5.12% due 10/17/24 ¹³	1 (50 000	1 646 552
City of Chicago Illinois General			5.03% due 10/17/24 5.03% due 10/10/24 ¹³	1,650,000 1,400,000	1,646,552 1,398,374
Obligation Unlimited			4.87% due 10/10/24 4.87% due 10/10/24 ¹³	1,400,000	1,398,374
6.31% due 01/01/44	4,500,000	4,989,840	5.11% due 10/10/24 5.11% due 10/24/24 ¹³	800,000	797,586
Total Illinois		11,711,078	4.88% due 04/17/25 ¹³	550,000	538,067
			• •	330,000	
TEXAS - 0.0%			Total U.S. Treasury Bills		F 770 0F2
Central Texas Turnpike System Revenue Bonds			(Cost \$5,775,186)		5,778,953
3.03% due 08/15/41	3,150,000	2,488,992	REPURCHASE AGREEMENTS ^{††,14} - 0.1%		
Tarrant County Cultural Education			BNP Paribas		
Facilities Finance Corp. Revenue Bonds			issued 09/30/24 at 4.86%		
3.42% due 09/01/50	2,500,000	1,885,808	due 10/01/24	17,510,000	17,510,000
Harris County Cultural Education			Total Repurchase Agreements		
Facilities Finance Corp. Revenue Bonds	7 500 000	7 200 504	(Cost \$17,510,000)		17,510,000
3.34% due 11/15/37	1,500,000	1,298,584	,		
Total Texas		5,673,384	Total Investments - 111.5%		**********
WASHINGTON - 0.0%			(Cost \$30,638,668,310)		\$29,845,461,044
Central Washington University			Other Assets & Liabilities, net - (11.5)%		(3,067,654,798)
Revenue Bonds			Total Net Assets - 100.0%		\$26,777,806,246
6.95% due 05/01/40	1,750,000	2,009,921			
3.2270 446 03/01/10	1,7 50,000				

Futures Contra	acts									
Description							Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Interest Rate F	utures Conti	racts Purcha	sed [†]					<u> </u>		
3-Month SOFR							2,426	Sep 2025	\$ 587,061,675	\$ 6,606,591
3-Month SOFR							2,426	Dec 2025	587,941,100	6,576,231
3-Month SOFR							2,426	Mar 2026	588,365,650	6,363,956
5 Month 501 K	r atares cor	illucis					2, 120	Wai 2020		
									\$1,763,368,425	\$ 19,546,778
Centrally Clea	red Credit D	Default Swa	p Agreements Pro Protection		urchased ^{††}				Upfront	Unrealized
			Premiun	1	Payment	Maturity	Notion	al	Premiums	Appreciation
Counterparty	Exchange	Index	Rat	e F	requency	Date	Amoun	t~ Value	Received	(Depreciation)***
BofA	ICE									
Securities,		ITRAXX.								
Inc.		EUR.42.\	/1 1.009	6	Quarterly	12/20/29	EUR 56,240,0	00 \$ (1,257,095)	\$ (1,253,359)	(3,736)
BofA	ICE									
Securities,		CDX.NA.I								
Inc.		V1	1.009	6	Quarterly	12/20/29	644,242,0	19 <u>(14,403,518</u>)	(14,423,831)	20,313
								\$(15,660,613)	\$(15,677,190) \$ 16,577
										,
Controlly Class	rad Intaract	Data Swan	Agreements ^{††}							
Centrally Clea	reu mieresi	-	Agreements						Hafaant	Unrealized
		Floating Rate	Floating	Fixed	Payment	Maturity	Notion	اما	Upfront Premiums	Appreciation
Counterparty	Exchange	Туре	Rate Index	Rate	Frequency	Date	Amou		Paid	(Depreciation)***
		••		Naic	rrequericy	Date	Aillou	iit value	raiu	(Depreciation)
BofA	CME	Pay	U.S. Secured							
Securities,			Overnight							
Inc.			Financing Rate	4.48%	Annually	11/02/33	\$389,640,0	35,608,023	\$ 2,920	\$ 35,605,103
BofA	CME	Pay	U.S. Secured	4.40/0	Ailliually	11/02/33	\$303,040,0	000 \$ 33,006,023	\$ 2,920	\$ 33,003,103
Securities,	CIVIL	гау	O.S. Secured Overnight							
Inc.			Financing							
IIIC.			Rate	3.94%	Annually	06/05/30	1,958,500,	000 23,953,199	221,422	23,731,777
BofA	CME	Pay	U.S. Secured	3.5170	7 tilliaaliy	00/03/30	1,550,500,	25,755,177	221,122	23,731,777
Securities,	CIVIL	· uy	Overnight							
Inc.			Financing							
			Rate	4.99%	Annually	10/11/25	1,337,210,	000 15,443,184	1,864	15,441,320
BofA	CME	Pay	U.S. Secured		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,==	1,001,010,	,,	1,221	, ,
Securities,	CIVIL	٠ س	Overnight							
Inc.			Financing							
			Rate	3.76%	Annually	02/06/29	650,000,0	00 12,571,917	2,803	12,569,114
BofA	CME	Pay	U.S. Secured		,	1	,,.	, , , , , , , , , , , , , , , , , , , ,	,	,,
Securities,		,	Overnight							
Inc.			Financing							
			Rate	3.59%	Annually	01/02/28	660,000,0	00 5,484,758	2,652	5,482,106
BofA	CME	Pay	U.S. Secured		•	, ,				
Securities,		,	Overnight							
Inc.			Financing							
			Rate	3.66%	Annually	01/16/29	240,000,0	00 3,666,211	1,182	3,665,029
BofA	CME	Pay	U.S. Secured							
Securities,			Overnight							
Inc.			Financing							
			Rate	3.40%	Annually	04/04/28	900,000,0	00 2,890,737	3,043	2,887,694
BofA	CME	Pay	U.S. Secured		•					
Securities,		•	Overnight							
Inc.			Financing							
			Rate	3.39%	Annually	08/02/29	707,990,0	00 2,832,477	2,291	2,830,186
					•					

Centrally Cleared Interest Rate Swap Agreements ^{††} (continued)	
Floating	

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation)***
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.96%	Annually	04/03/34	\$ 53,740,000	\$ 2,749,022	\$ 498	\$ 2,748,524
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing		,					
BofA Securities, Inc.	CME	Pay	Rate U.S. Secured Overnight Financing	3.75%	Annually	02/05/27	4,960,000	38,954	203	38,751
BofA Securities, Inc.	CME	Pay	Rate U.S. Secured Overnight Financing	3.55%	Annually	02/05/29	1,960,000	21,725	178	21,547
BofA Securities,	CME	Pay	Rate U.S. Secured Overnight	3.72%	Annually	07/19/34	340,000	11,094	297	10,797
Inc.			Financing Rate	2.78%	Annually	07/18/27	1,803,000,000	(27,106,554) \$78,164,747	4,661 \$ 244,014	<u>(27,111,215)</u> \$77,920,733
Forward Forei	gn Currenc	y Exchange	e Contracts ^{††}					Contract	Settlement	Unrealized
Counterparty				Currenc	у	Туре	Quantity	Amount	Date	Depreciation

				Contract	Settlement	Unr	ealized
Counterparty	Currency	Туре	Quantity	Amount	Date	Depreciation	
Bank of America, N.A.	EUR	Buy	2,500,000	2,792,082 USD	10/18/24	\$	(5,746)
Bank of America, N.A.	GBP	Sell	22,875,000	29,992,145 USD	10/18/24	(5	592,116)
Bank of America, N.A.	EUR	Sell	104,470,000	115,753,264 USD	10/18/24	(6	582,154)
						\$ (1,2	280,016)

- ~ The face amount is denominated in U.S. dollars unless otherwise indicated.
- * Non-income producing security.
- ** Includes cumulative appreciation (depreciation).
- *** A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.
 - † Value determined based on Level 1 inputs, unless otherwise noted.
- †† Value determined based on Level 2 inputs, unless otherwise noted.
- ††† Value determined based on Level 3 inputs.
- Variable rate security. Rate indicated is the rate effective at September 30, 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.
- ¹ Affiliated issuer.
- ² Special Purpose Acquisition Company (SPAC).
- ³ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
- ⁴ 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 \$11,156,913,781 (cost \$11,440,747,012), or 41.7% of total net assets.
- ⁵ Rate indicated is the 7-day yield as of September 30, 2024.
- ⁶ Security is a principal-only strip.
- ⁷ Security is an interest-only strip.
- 8 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 September 30, 2024.
- ⁹ 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 \$81,984,623 (cost \$83,697,587), or 0.3% of total net assets.
- ¹⁰ Perpetual maturity.
- 11 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- ¹² Zero coupon rate security.
- ¹³ Rate indicated is the effective yield at the time of purchase.
- 14 Repurchase Agreements The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.
- ¹⁵ Security is unsettled at period end and does not have a stated effective rate.
- ¹⁶ Security is in default of interest and/or principal obligations.

BofA — Bank of America

 $CDX.NA.IG.43.V1 - Credit\ Default\ Swap\ North\ American\ Investment\ Grade\ Series\ 43\ Index\ Version\ 1$

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ICE — Intercontinental Exchange

ITRAXX.EUR.42.V1 — iTraxx Europe Series 42 Index Version 1

plc — Public Limited Company

REMIC — Real Estate Mortgage Investment Conduit

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

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

SONIA — Sterling Overnight Index Average

WAC — Weighted Average Coupon