	SHARES	V ALUE		Shares	V ALUE
COMMON STOCKS† - 0.5%			INDUSTRIAL - 0.0%		
FINANCIAL - 0.5%			BP Holdco LLC*,†††,2	532	\$ 323
KKR Acquisition			Vector Phoenix		
Holdings I Corp.			Holdings, LP* ^{†††}	532	127
— Class A*,1	3,797,870	\$ 37,371,041	API Heat Transfer		
RXR Acquisition	3,737,670	\$ 37,371,041	Parent LLC* ^{,†††}	73,183	7
Corp. — Class A*,1	843,792	8,302,913	Total Industrial		457
MSD Acquisition	043,732	0,302,713			
Corp. — Class A*,1	626,308	6,200,449	Total Common Stocks		
AfterNext	020,308	0,200,449	(Cost \$89,815,160)		85,245,534
HealthTech			PREFERRED STOCKS ^{††} - !	5 5%	
			FINANCIAL - 5.5%	3.370	
Acquisition Corp. — Class A*, ¹	(11 700	F 076 200	Wells Fargo & Co.		
	611,700	5,976,309	3.90%*	49,600,000	41,943,000
TPG Pace Beneficial II Corp.* ^{,1}	CO4 770	F 03.4 F00	4.70%	2,184,000	40,469,520
	604,770	5,914,590	4.38%	1,774,000	30,761,160
Conyers Park III			Bank of America Corp.	1,774,000	30,761,100
Acquisition Corp. — Class A*,1	F70 000	F F40 400	4.13%*	2 21 0 000	38,193,960
	570,000	5,540,400	4.13%*	2,218,000	
Waverley Capital				1,552,000	28,370,560
Acquisition Corp. 1 — Class A** ^{††,1}	453 200	4 400 224	4.38%* 6.13%*	27,700,000	22,229,250
	451,200	4,408,224	******	11,550,000	10,914,750
Acropolis			Equitable Holdings, Inc.	70.050.000	66 F1F 62F
Infrastructure			4.95%*	70,950,000	66,515,625
Acquisition Corp.	207.100	2 052 056	4.30%	1,839,200	30,806,600
— Class A*,1	397,100	3,853,856	Citigroup, Inc.		
Blue Whale			3.88%*	89,450,000	73,763,154
Acquisition Corp.			4.00%*	26,450,000	22,284,125
I — Class A*,1	330,700	3,204,483	First Republic Bank		
Colicity, Inc. —	774006	7 707 060	4.25%	3,442,000	61,370,860
Class A*,1	174,986	1,721,862	4.50%	842,800	15,617,084
Pershing Square			4.13%	798,800	13,739,360
Tontine Holdings			Markel Corp.		
Ltd. — Class			6.00%*	82,610,000	80,179,813
A* ^{,†††,1}	9,249,470	925	Bank of New York Mellon	Corp.	
Total Financial		82,495,052	3.75%*	65,200,000	50,367,000
CO			4.70%*	16,500,000	15,798,750
COMMUNICATIONS - 0.0%			Charles Schwab Corp.		
Figs, Inc. —	300 760	7 620 707	4.00%*	73,350,000	53,881,672
Class A*,19	198,762	1,639,787	JPMorgan Chase & Co.		
Vacasa, Inc. —	267.647	1 110 000	3.65%	37,250,000	30,165,482
Class A*	361,641	1,110,238	4.63%	1,180,000	22,986,400
Total Communications		2,750,025	MetLife, Inc.		
			3.85%*	53,200,000	47,592,448

	Shares		VALUE		Shares	Valu
Public Storage				WARRANTS [†] - 0.0%		
4.63%	1,630,763	\$	32,859,875	KKR Acquisition		
4.13%	309,501		5,648,393	Holdings I Corp.		
Arch Capital Group Ltd.	,		-,,	Expiring 12/31/27*,1	949,467	\$ 113,936
4.55%	1,616,000		30,316,160	Ginkgo Bioworks		
W R Berkley Corp.	.,,		,,	Holdings, Inc.		
4.13%	1,448,221		25,343,867	Expiring 08/01/26*	100,946	72,68
4.25%	173,779		2,952,505	AfterNext HealthTech	100,510	, 2,00
RenaissanceRe Holdings L	-		2,732,303	Acquisition Corp.		
4.20%	1,304,000		23,002,560	Expiring 07/09/23*,1	203,900	32,624
American Financial Group			23,002,300	Conyers Park III	203,300	32,02
4.50%	1,161,045		22,977,081	Acquisition Corp.		
			22,977,061	Expiring 08/12/28*	190,000	27,132
Reinsurance Group of Ame			22 026 200	Acropolis	190,000	27,132
7.13%*	908,000		22,836,200	•		
Goldman Sachs Group, Inc			00.07.4.076	Infrastructure		
3.80%	25,830,000		20,014,076	Acquisition Corp.	122.266	12.25
Kuvare US Holdings, Inc.				Expiring 03/31/26*,1	132,366	13,250
7.00%* ^{,4}	15,650,000		15,767,375	Blue Whale		
CNO Financial Group, Inc.				Acquisition Corp.		
5.13%	712,000		13,969,440	Expiring 07/09/23*,1	82,674	12,33
Assurant, Inc.				MSD Acquisition Corp.		
5.25%	558,400		11,882,752	Expiring 05/13/23*,1	125,260	10,697
Selective Insurance Group	, Inc.			Waverley Capital		
4.60%	538,000		9,398,860	Acquisition Corp.		
Globe Life, Inc.				Expiring 04/30/27* ^{,1}	150,400	6,723
4.25%	336,900		5,801,418	RXR Acquisition Corp.		
Depository Trust & Clearin	ig Corp.			Expiring 03/08/26* ^{,1}	168,756	4,236
3.38%* ^{,4}	4,750,000		3,607,631	Colicity, Inc.		
Total Financial	,,	1	044,328,766	Expiring 12/31/27*,1	34,995	1,679
TOLAI FIIIAIICIAI		<u>'</u> ,	044,328,700	Pershing Square		
GOVERNMENT - 0.0%				Tontine		
CoBank ACB				Holdings Ltd.		
4.25% due 12/31/70*	3,300,000		2,770,452	Expiring		
		_		07/24/25* ^{,†††,1}	1,027,718	103
INDUSTRIAL - 0.0%				Total Warrants	,,-	
API Heat Transfer						201.20
Intermediate ^{†††}	9	_		(Cost \$2,495,705)		295,396
Table Condends				MUTUAL FUNDS† - 0.4%		
Total Preferred Stocks		,	047 000 210	Guggenheim		
(Cost \$1,316,381,503)		<u>1,</u>	047,099,218	Strategy Fund II ²	1,111,655	26,646,37
				Guggenheim	, ,	-,,-
				Ultra Short		
				Duration Fund		
				— Institutional		
				Class ²	2,727,504	26,156,766
				0.000	_,, _,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	20,130,700

	Shares	V ALUE		Face Amount [~]	Value
Guggenheim			CORPORATE BONDS†† - :	34.6%	
Strategy Fund III ²	598,806	\$ 14,383,324	FINANCIAL - 14.2%		
Total Mutual Funds			Pershing Square		
(Cost \$69,805,516)		67,186,461	Holdings Ltd.		
CLOCED END FUNDET A	10/		3.25% due 10/01/31	104,800,000	\$ 78,456,424
CLOSED-END FUNDS† - 0. BlackRock	.170		3.25% due 11/15/30 ⁴	64,600,000	49,868,616
MuniHoldings			Reliance Standard Life		
California Quality			Global Funding II	06 070 000	00 504 654
Fund, Inc.	1,085,407	11,657,271	2.75% due 05/07/25 ⁴	96,010,000	89,584,654
•	1,005,707	11,037,271	Macquarie Bank Ltd.	02.025.000	75.045.400
Total Closed-End Funds		11 (57)71	3.62% due 06/03/30 ⁴	93,835,000	75,945,492
(Cost \$15,984,039)		11,657,271	3.05% due	16 600 000	12 154 504
MONEY MARKET FUNDS [†]	- 0.7%		03/03/36 ^{3,4}	16,600,000	12,154,594
Dreyfus Treasury			Liberty Mutual		
Securities Cash			Group, Inc.	04350000	FO 101 000
Management			4.30% due 02/01/61 ⁴	94,150,000	59,101,898
Fund —			3.95% due 05/15/60 ⁴	33,870,000	21,393,439
Institutional			4.13% due	2 (00 000	2 701 245
Shares, 2.46% ⁵	97,865,908	97,865,908	12/15/51 ^{3,4}	3,600,000	2,781,245
Dreyfus Treasury			Nationwide Mutual		
Obligations Cash			Insurance Co.	111 750 000	02 125 441
Management			4.35% due 04/30/50 ⁴	111,750,000	83,135,441
Fund —			Wilton RE Ltd. 6.00% ^{3,4,6}	02.150.000	01 000 000
Institutional				93,150,000	81,089,869
Shares, 2.15% ⁵	25,104,044	25,104,044	GLP Capital Limited		
Federated			Partnership / GLP		
Hermes U.S.			Financing II, Inc.	E2 2E4 000	42 6 12 411
Treasury Cash			4.00% due 01/15/31 5.30% due 01/15/29	53,354,000	43,612,411
Reserves Fund			3.25% due 01/15/29	28,165,000 4,150,000	25,671,179 3,119,642
— Institutional			4.00% due 01/15/30	4,130,000	396,691
Shares, 2.45% ⁵	10,044,625	10,044,625	Fairfax Financial	473,000	390,091
Total Money Market Funds			Holdings Ltd.		
(Cost \$133,014,577)		133,014,577	3.38% due 03/03/31	61,210,000	49,427,578
,			5.63% due 08/16/32 ⁴	13,100,000	12,078,586
			Reinsurance Group	13,100,000	12,076,360
			of America, Inc.		
			3.15% due 06/15/30	69,919,000	58,228,942
			Fidelity National	05,515,000	30,220,342
			Financial, Inc.		
			3.40% due 06/15/30	52,430,000	42,741,029
			2.45% due 03/15/31	17,490,000	12,969,354
			FS KKR Capital Corp.	17, 150,000	12,505,554
			2.63% due 01/15/27	34,850,000	28,139,904
			, ,		
			3.25% due 07/15/27	30,100,000	24,791,766

	Face Amount~	Value		Face Amount~	V alue
Maple Grove			National Australia		
Funding Trust I			Bank Ltd.		
4.16% due 08/15/51 ⁴	77,700,000	\$ 52,619,020	2.33% due 08/21/30 ⁴	22,400,000	\$ 16,678,747
Safehold Operating	,	\$ 32,0.3,020	2.99% due 05/21/31 ⁴	19,350,000	14,887,881
Partnership, LP			3.35% due	,,	, ,
2.85% due 01/15/32	39,904,000	29,707,612	01/12/37 ^{3,4}	14,550,000	11,172,256
2.80% due 06/15/31	30,138,000	22,648,321	First American	,,	, , , ,
Host Hotels &	, ,		Financial Corp.		
Resorts, LP			4.00% due 05/15/30	40,560,000	33,817,987
3.50% due 09/15/30	44,458,000	35,454,178	2.40% due 08/15/31	11,875,000	8,483,024
2.90% due 12/15/31	20,200,000	14,825,155	United Wholesale	,,	-,,-
Global Atlantic	.,,	,,	Mortgage LLC		
Finance Co.			5.50% due 04/15/29 ⁴	32,550,000	24,738,000
4.70% due			5.50% due 11/15/25⁴	20,100,000	17,532,828
10/15/51 ^{3,4}	38,300,000	28,812,054	OneAmerica Financial	, ,	, ,
3.13% due 06/15/31 ⁴	28,750,000	21,054,065	Partners, Inc.		
JPMorgan Chase & Co.			4.25% due 10/15/50 ⁴	54,430,000	39,980,808
2.96% due 05/13/31 ³	29,530,000	23,390,598	Bain Capital, LP		
2.52% due 04/22/31 ³	19,520,000	15,429,802	3.41% due		
4.49% due 03/24/31 ³	10,750,000	9,778,657	04/15/41 ^{†††}	36,000,000	24,977,510
Bank of America Corp.			3.72% due		
2.59% due 04/29/31 ³	56,740,000	44,998,283	04/15/42 ^{†††}	20,300,000	14,800,958
3.00% (SOFR +			Macquarie Group Ltd.		
0.73%, Rate			2.69% due		
Floor: 0.00%)			06/23/32 ^{3,4}	31,550,000	23,758,928
due 10/24/24 [♦]	1,660,000	1,645,907	2.87% due		
1.73% due 07/22/27 ³	1,650,000	1,415,583	01/14/33 ^{3,4}	17,350,000	13,037,499
Deloitte LLP			5.03% due		
3.56% due			01/15/30 ^{3,4}	800,000	752,439
05/07/30†††	30,700,000	26,184,833	1.63% due		
3.76% due			09/23/27 ^{3,4}	720,000	602,605
05/07/35 ^{†††}	10,200,000	8,251,129	1.34% due		
3.66% due			01/12/27 ^{3,4}	570,000	487,844
05/07/32 ^{†††}	9,450,000	7,934,858	Iron Mountain, Inc.		
7.33% due			5.25% due 07/15/30 ⁴	19,359,000	16,018,992
11/20/26 ^{†††}	4,800,000	5,003,457	4.50% due 02/15/31 ⁴	16,291,000	12,595,875
Ares Finance			5.63% due 07/15/32 ⁴	8,350,000	6,680,000
Company II LLC			4.88% due 09/15/27 ⁴	1,938,000	1,735,741
3.25% due 06/15/30 ⁴	53,085,000	43,399,620	CBS Studio Center		
Nippon Life			5.29% (30 Day		
Insurance Co.			Average SOFR		
2.75% due			+ 3.00%, Rate		
01/21/51 ^{3,4}	45,350,000	35,340,910	Floor: 3.00%) due		
2.90% due			01/09/24 ^{¢,†††}	34,100,000	34,441,000
09/16/51 ^{3,4}	10,380,000	8,024,167			

	Face Amount~	Value		Face Amount~	Value
Rocket Mortgage LLC			UBS Group AG		
/ Rocket Mortgage			2.10% due		
Company-Issuer, Inc.			02/11/32 ^{3,4}	33,400,000	\$ 24,274,032
3.88% due 03/01/31 ⁴	46,650,000	\$ 33,814,437	Americo Life, Inc.		
LPL Holdings, Inc.			3.45% due 04/15/31 ⁴	32,210,000	24,181,833
4.00% due 03/15/29 ⁴	30,200,000	25,901,936	Trustage Financial		
4.38% due 05/15/31 ⁴	9,350,000	7,753,148	Group, Inc.		
Sumitomo Life			4.63% due 04/15/32 ⁴	26,450,000	22,835,300
Insurance Co.			Kennedy-Wilson, Inc.		
3.38% due			4.75% due 03/01/29	21,400,000	16,332,480
04/15/81 ^{3,4}	39,700,000	32,157,000	4.75% due 02/01/30	8,600,000	6,378,620
Stewart Information			Teachers Insurance &		
Services Corp.			Annuity Association		
3.60% due 11/15/31	38,800,000	29,906,360	of America		
Jefferies Group LLC			3.30% due 05/15/50 ⁴	33,100,000	22,564,052
2.75% due 10/15/32	40,440,000	28,811,227	Westpac Banking Corp.		
6.50% due 01/20/43	720,000	675,498	3.02% due 11/18/36 ³	15,650,000	11,449,296
Jefferies Finance LLC			2.96% due 11/16/40	16,600,000	10,597,676
/ JFIN Company-			KKR Group Finance		
Issuer Corp.			Company VIII LLC		
5.00% due 08/15/28 ⁴	39,450,000	29,094,375	3.50% due 08/25/50 ⁴	31,910,000	21,904,106
Belrose Funding Trust			Dyal Capital	, ,	
2.33% due 08/15/30 ⁴	38,150,000	28,769,948	Partners III		
Assurant, Inc.			4.40% due		
2.65% due 01/15/32	36,760,000	27,075,259	06/15/40 ^{†††}	26,750,000	21,425,568
6.75% due 02/15/34	1,450,000	1,447,553	Manulife Financial		
NFP Corp.			Corp.		
6.88% due 08/15/28 ⁴	20,775,000	16,204,500	2.48% due 05/19/27	17,800,000	15,867,046
7.50% due 10/01/30 ⁴	11,950,000	11,339,388	4.06% due 02/24/32 ³	4,815,000	4,275,864
PricewaterhouseCoopers			Arch Capital Group Ltd.	, ,	
LLP			3.64% due 06/30/50	29,500,000	20,082,928
3.43% due			Jefferies Group LLC	, ,	
09/13/30 ^{†††}	31,500,000	27,246,597	/ Jefferies Group		
Crown Castle, Inc.			Capital Finance, Inc.		
2.90% due 04/01/41	31,750,000	20,613,663	2.63% due 10/15/31	27,400,000	19,877,660
3.30% due 07/01/30	7,657,000	6,411,453	Brookfield Finance, Inc.		,,
Massachusetts Mutual	.,,	5, ,	3.50% due 03/30/51	18,720,000	11,810,274
Life Insurance Co.			4.70% due 09/20/47	9,750,000	7,749,535
3.38% due 04/15/50 ⁴	37,950,000	25,889,265	Hunt Companies, Inc.	-,,500	. , ,555
Standard Chartered plc	2.,22.,500	,,	5.25% due 04/15/29 ⁴	25,000,000	19,143,250
4.64% due			Corebridge	25,000,000	.5,5,250
04/01/31 ^{3,4}	27,625,000	24,130,885	Financial, Inc.		
1.32% due	,,,	,,	6.88% due		
10/14/23 ^{3,4}	1,080,000	1,078,921	12/15/52 ^{3,4}	15,980,000	14,613,034
,, 25	.,000,000	.,0,0,521	.21.3132	.5,550,500	,0 .5,05 1

	Face Amount~	V alue		Face Amount~	Value
4.35% due 04/05/42 ⁴	4,950,000	\$ 3,808,342	CNO Financial		
Everest Reinsurance	٦,۶٥٥,٥٥٥	J 3,000,342	Group, Inc.		
Holdings, Inc.			5.25% due 05/30/29	11,125,000	\$ 10,359,811
3.50% due 10/15/50	27,760,000	18,351,194	KKR Group Finance	11,125,000	\$ 10,555,011
Kemper Corp.	27,700,000	10,551,151	Company X LLC		
2.40% due 09/30/30	22,380,000	17,152,267	3.25% due 12/15/51 ⁴	15,150,000	9,856,652
Societe Generale S.A.	22,300,000	17,132,207	Penn Mutual Life	13,130,000	7,030,032
2.89% due			Insurance Co.		
06/09/32 ^{3,4}	21,150,000	15,450,045	3.80% due 04/29/61 ⁴	14,970,000	9,651,818
1.79% due	2.,.50,000	.5, .50,0 .5	Western & Southern	,>, 0,000	3,031,010
06/09/27 ^{3,4}	1,630,000	1,357,014	Life Insurance Co.		
Central Storage Safety	1,050,000	1,557,011	3.75% due 04/28/61 ⁴	13,360,000	9,054,632
Project Trust			Sumitomo Mitsui	.5,500,000	3,03.,032
4.82% due 02/01/38 ⁷	18,689,440	15,963,378	Financial Group, Inc.		
GA Global Funding	10,003, 110	.5,505,570	2.22% due 09/17/31	11,900,000	8,901,112
Trust			Nasdaq, Inc.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0,501,112
2.90% due 01/06/32 ⁴	17,480,000	13,285,585	3.25% due 04/28/50	13,150,000	8,625,077
1.25% due 12/08/23 ⁴	1,650,000	1,570,517	Fidelity & Guaranty	,,	0,0_0,000
AmFam Holdings, Inc.	1,000,000	1,21 0,2 11	Life Holdings, Inc.		
2.81% due 03/11/31 ⁴	19,050,000	14,790,424	5.50% due 05/01/25 ⁴	8,050,000	7,906,512
QBE Insurance	,,	, ,	American Equity	.,,	,,,,,,,
Group Ltd.			Investment Life		
5.88% ^{3,4,6}	15,700,000	14,553,272	Holding Co.		
Intercontinental		, ,	5.00% due 06/15/27	8,252,000	7,828,741
Exchange, Inc.			Blackstone		
3.00% due 06/15/50	22,190,000	14,505,470	Holdings Finance		
Lincoln National Corp.			Company LLC		
4.38% due 06/15/50 ⁸	18,680,000	14,402,208	3.20% due 01/30/52 ⁴	12,150,000	7,776,453
ABN AMRO Bank N.V.			Ceamer Finance LLC		
2.47% due			6.92% due		
12/13/29 ^{3,4}	18,000,000	14,268,049	05/15/38†††	7,500,000	7,191,268
Assured Guaranty US			New York Life		
Holdings, Inc.			Insurance Co.		
3.60% due 09/15/51	13,780,000	8,991,405	3.75% due 05/15/50 ⁴	9,300,000	6,876,362
3.15% due 06/15/31	6,270,000	5,072,384	Citigroup, Inc.		
Prudential			2.52% due 11/03/32 ³	6,900,000	5,228,389
Financial, Inc.			3.29% due 03/17/26 ³	1,580,000	1,491,699
3.70% due 10/01/50 ³	17,050,000	13,466,090	CNO Global Funding		
PartnerRe Finance			1.75% due 10/07/26 ⁴	7,400,000	6,401,791
B LLC			W R Berkley Corp.		
4.50% due 10/01/50 ³	13,970,000	11,718,629	4.00% due 05/12/50	8,105,000	6,118,194
Raymond James			Cooperatieve		
Financial, Inc.			Rabobank UA		
3.75% due 04/01/51	15,300,000	10,791,308	4.66% due		
			08/22/28 ^{3,4}	6,200,000	5,847,212

	Face Amount~		VALUE		Face Amount~	Value
NFL Trust XI SPV				KKR Group Finance		
3.53% due				Company III LLC		
10/05/35 ^{†††}	7,000,000	\$ 5,	,831,566	5.13% due 06/01/44 ⁴	2,710,000	\$ 2,342,829
Goldman Sachs				Enstar Group Ltd.		
Group, Inc.				3.10% due 09/01/31	1,670,000	1,185,960
3.65% ^{3,6}	2,450,000	1,	,880,375	4.95% due 06/01/29	1,250,000	1,122,108
2.83% (SOFR +				Iron Mountain		
0.54%, Rate				Information		
Floor: 0.00%)				Management		
due 11/17/23 🌣	1,660,000	1,	,655,605	Services, Inc.		
1.22% due 12/06/23	1,650,000	1,	,581,965	5.00% due 07/15/32 ⁴	2,750,000	2,128,755
Horace Mann				New York Life		
Educators Corp.				Global Funding		
4.50% due 12/01/25	4,560,000	4,	,356,508	2.51% (SOFR +		
Cushman & Wakefield				0.22%) due		
US Borrower LLC				02/02/23 ^{♦,4}	2,070,000	2,067,412
6.75% due 05/15/28 ⁴	4,682,000	4,	,342,789	American National		
Brookfield Finance LLC				Group, Inc.		
3.45% due 04/15/50	6,820,000	4,	,305,652	6.14% due 06/13/32 ⁴	2,000,000	1,861,377
HS Wildcat LLC				Western Group		
3.83% due				Housing, LP		
12/31/50†††	4,996,778	3.	,758,922	6.75% due 03/15/57 ⁴	1,469,268	1,565,784
Home Point				Bank of Nova Scotia		
Capital, Inc.				2.44% due 03/11/24	1,600,000	1,545,819
5.00% due 02/01/264	5,454,000	3.	,415,567	Jackson National Life		
Fort Knox Military				Global Funding		
Housing				1.75% due 01/12/25⁴	1,650,000	1,516,279
Privatization Project				Brighthouse Financial		
5.82% due 02/15/52 ⁴	1,857,552	1,	,731,811	Global Funding		
3.16% (1 Month USD	, ,		, ,	1.00% due 04/12/24 ⁴	1,620,000	1,512,162
LIBOR + 0.34%)				Danske Bank A/S		
due 02/15/52 ^{♦,4}	1,667,955	1,	,223,063	0.98% due		
Commonwealth Bank	, ,		, ,	09/10/25 ^{3,4}	1,660,000	1,503,150
of Australia				Ares Finance		
3.61% due				Company IV LLC		
09/12/34 ^{3,4}	3,550,000	2.	,947,673	3.65% due 02/01/52 ⁴	2,450,000	1,501,283
Old Republic				Lloyds Banking		
International Corp.				Group plc		
3.85% due 06/11/51	4,100,000	2.	,814,568	3.51% due 03/18/26 ³	1,580,000	1,479,133
Primerica, Inc.				Mitsubishi UFI	,,	, -,
2.80% due 11/19/31	3,500,000	2.	,748,186	Financial Group, Inc.		
Murphy's Bowl LLC	- 1 1		,	4.08% due 04/19/28 ³	1,580,000	1,470,487
3.20% due				BNP Paribas S.A.	,,0	,,,
06/30/56 ^{†††}	3,500,000	2.	,469,670	1.32% due		
1 1 -	,,	-,		01/13/27 ^{3,4}	1,640,000	1,397,729

	Face Amount~	Value		Face Amount~	VALUE
Mizuho Financial			CONSUMER, NON-CYCLI	CAL - 4.6%	
Group, Inc.			Altria Group, Inc.		
5.51% due 09/13/28 ³	1,400,000	\$ 1,368,491	3.70% due 02/04/51	67,650,000	\$ 40,839,088
Transatlantic			3.40% due 05/06/30	32,920,000	26,656,479
Holdings, Inc.			4.45% due 05/06/50	6,120,000	4,088,608
8.00% due 11/30/39	1,135,000	1,353,333	CoStar Group, Inc.		
HSBC Holdings plc			2.80% due 07/15/30 ⁴	89,110,000	70,338,259
5.21% due 08/11/28 ³	1,440,000	1,346,216	Medline Borrower, LP		
Selective Insurance			3.88% due 04/01/29 ⁴	54,700,000	43,852,443
Group, Inc.			Global Payments, Inc.		
5.38% due 03/01/49	1,510,000	1,284,268	2.90% due 11/15/31	30,265,000	23,139,711
ING Groep N.V.			2.90% due 05/15/30	19,810,000	15,791,046
1.73% due 04/01/27 ³	1,360,000	1,165,932	5.30% due 08/15/29	4,300,000	4,043,914
Athene Global Funding			Smithfield Foods, Inc.	, ,	
2.67% due 06/07/314	1,550,000	1,159,393	2.63% due 09/13/31 ⁴	39,050,000	28,621,627
Mid-Atlantic , ,			3.00% due 10/15/30 ⁴	15,760,000	12,168,933
Military Family			5.20% due 04/01/29 ⁴	850,000	793,519
Communities LLC			BAT Capital Corp.	,	,
5.24% due 08/01/50 ⁴	1,087,287	958,379	3.98% due 09/25/50	41,450,000	25,357,233
Atlas Mara Ltd.		,	4.70% due 04/02/27	17,390,000	16,226,038
due 12/31/21 ^{†††,7,9}	2,127,812	744,734	DaVita, Inc.	17,550,000	10,220,030
F&G Global Funding	2,127,012	7	3.75% due 02/15/31 ⁴	38,095,000	27,142,687
2.30% due 04/11/27 ⁴	790,000	680,286	4.63% due 06/01/30 ⁴	14,190,000	10,979,512
Atlantic Marine	7,50,000	000,200	Royalty Pharma plc	14,150,000	10,575,512
Corporations			3.55% due 09/02/50	39,710,000	24,746,772
Communities LLC			2.20% due 09/02/30	15,800,000	12,042,815
5.37% due 12/01/50 ⁷	754,898	648,258	US Foods, Inc.	13,000,000	12,042,012
Pacific Beacon LLC	751,050	010,230	6.25% due 04/15/25 ⁴	24,050,000	23,624,316
5.51% due 07/15/36 ⁴	500,000	479,074	4.75% due 02/15/29 ⁴	8,107,000	6,939,592
Swiss Re Finance	300,000	475,074	4.63% due 06/01/30 ⁴	4,850,000	
Luxembourg S.A.			Becle, SAB de CV	4,830,000	4,013,399
5.00% due			· · · · · · · · · · · · · · · · · · ·	44 100 000	24 122 400
04/02/49 ^{3,4}	300,000	262,500	2.50% due 10/14/31 ⁴	44,100,000	34,133,400
Pine Street Trust I	300,000	202,300	JBS USA LUX S.A.		
4.57% due 02/15/29 ⁴	250,000	230,220	/ JBS USA Food		
Peachtree Corners	230,000	230,220	Company / JBS		
Funding Trust			USA Finance, Inc.	20 125 000	27 500 07
3.98% due 02/15/25 ⁴	215,000	207,473	3.00% due 05/15/32 ⁴	29,125,000	21,508,813
Sompo International	213,000	207,473	4.38% due 02/02/52 ⁴	10,200,000	6,836,652
'			5.13% due 02/01/28 ⁴	2,250,000	2,108,858
Holdings Ltd. 4.70% due 10/15/22	140,000	120.097	Kraft Heinz Foods Co.	7.4.505.000	11 071 000
, ,	140,000	139,987	4.88% due 10/01/49	14,525,000	11,971,289
Total Financial		2,691,377,887	5.00% due 06/04/42	7,850,000	6,818,802
			4.38% due 06/01/46	8,090,000	6,289,150
			5.20% due 07/15/45	1,930,000	1,676,939

	Face Amount [~]	Value		Face Amount [~]	Value
Triton Container			Spectrum Brands, Inc.		
International Ltd.			3.88% due 03/15/31 ⁴	13,475,000	\$ 9,186,985
3.15% due 06/15/31 ⁴	33,500,000	\$ 24,535,443	5.50% due 07/15/30⁴	850,000	664,642
Emory University			GXO Logistics, Inc.		
2.97% due 09/01/50	30,000,000	21,060,656	2.65% due 07/15/31	13,725,000	9,717,482
California Institute			Bimbo Bakeries		
of Technology			USA, Inc.		
3.65% due 09/01/2119	31,896,000	19,921,399	4.00% due 05/17/51 ⁴	12,775,000	9,348,106
Catalent Pharma			Block, Inc.		
Solutions, Inc.			2.75% due 06/01/26	10,125,000	8,702,049
3.13% due 02/15/29 ⁴	15,911,000	12,271,359	Nielsen Finance LLC /		
3.50% due 04/01/30 ⁴	9,500,000	7,473,840	Nielsen Finance Co.		
Yale-New Haven Health			4.50% due 07/15/29 ⁴	8,690,000	8,651,547
Services Corp.			Moody's Corp.		
2.50% due 07/01/50	32,350,000	19,125,652	3.25% due 05/20/50	11,180,000	7,576,144
Kimberly-Clark de			WW International, Inc.		
Mexico SAB de CV			4.50% due 04/15/29 ⁴	12,900,000	6,741,362
2.43% due 07/01/31 ⁴	22,650,000	18,093,726	OhioHealth Corp.		
TriNet Group, Inc.			3.04% due 11/15/50	9,100,000	6,340,872
3.50% due 03/01/29 ⁴	21,450,000	17,471,025	Syneos Health, Inc.		
Health Care Service			3.63% due 01/15/29 ⁴	7,000,000	5,573,960
Corporation A			Kronos Acquisition		
Mutual Legal			Holdings, Inc.		
Reserve Co.	22 020 000	15 202 120	/ KIK Custom		
3.20% due 06/01/50 ⁴	23,030,000	15,382,130	Products, Inc.	6 205 000	
Universal Health			5.00% due 12/31/26 ⁴	6,325,000	5,550,504
Services, Inc.	19 ((0 000	12 000 222	Johns Hopkins		
2.65% due 10/15/30 ⁴	18,660,000	13,805,333	University	0.750.000	F 420 420
Sabre GLBL, Inc.	12 025 000	11 406 465	2.81% due 01/01/60	8,750,000	5,420,439
7.38% due 09/01/25 ⁴ Prime Security Services	12,825,000	11,486,465	Duke University	7 00 4 000	F 164 177
Borrower LLC /			2.83% due 10/01/55	7,894,000	5,164,177
Prime Finance, Inc.			HCA, Inc.	6 175 000	י פרט פרט
3.38% due 08/31/27 ⁴	13,450,000	11,300,287	3.50% due 07/15/51	6,175,000	3,823,372
Transurban Finance	13,430,000	11,300,267	3.50% due 09/01/30	1,600,000	1,321,152
Company Pty Ltd.			CPI CG, Inc. 8.63% due 03/15/26 ⁴	E E24 000	E 124 000
2.45% due 03/16/31 ⁴	14,400,000	11,138,298	Children's Hospital	5,524,000	5,134,889
Cheplapharm	14,400,000	11,130,230	'		
Arzneimittel GmbH			Corp. 2.59% due 02/01/50	7,100,000	4,335,787
4.38% due 01/15/28	FUR 13 750 000	11,047,113	Children's Health	7,100,000	4,333,767
Central Garden	2011 13,730,000	11,077,113	System of Texas		
& Pet Co.			2.51% due 08/15/50	6,500,000	3,886,290
4.13% due 04/30/31 ⁴	9,275,000	7,292,469	APi Group DE, Inc.	0,000,000	3,000,290
4.13% due 10/15/30	3,975,000	3,164,001	4.13% due 07/15/29 ⁴	4 150 000	3,288,875
1.13/0 aue 10/13/30	3,773,000	3,104,001		4,150,000	3,200,0/3
			Avantor Funding, Inc. 4.63% due 07/15/28 ⁴	3,659,000	3,256,309
			4.03% uue 0//13/28	2,029,000	3,230,309

	Face Amount [~]	V	ALUE		Face Amount	Value
Sotheby's/Bidfair				AmerisourceBergen		
Holdings, Inc.				Corp.		
5.88% due 06/01/29 ⁴	3,900,000	\$ 3,221	,868	0.74% due 03/15/23	358,000	\$ 352,222
Wisconsin Alumni				Total Consumer, Non-cyc	lical	878,052,286
Research Foundation	2 775 000	2.765	025	INDUSTRIAL - 3.9%		
3.56% due 10/01/49	3,775,000	2,765	,835	Boeing Co.		
BCP V Modular Services				5.81% due 05/01/50	114,650,000	99,629,912
				5.71% due 05/01/40	68,110,000	59,491,536
Finance II plc	LIID 3 E00 000	2 744	201	3.63% due 02/01/31	21,400,000	17,763,045
4.75% due 11/30/28 Providence St.	EUR 3,500,000	2,744	,291	5.04% due 05/01/27	17,150,000	16,521,651
Joseph Health				FLNG Liquefaction	17,130,000	10,521,051
Obligated Group				3 LLC		
2.70% due 10/01/51	4,250,000	2,552	571	3.08% due		
Memorial Sloan-	4,230,000	2,332	,3/ 1	06/30/39†††	66,638,655	50,098,688
Kettering Cancer				TD SYNNEX Corp.	,,	,,
Center				2.65% due 08/09/31	40,600,000	30,263,352
2.96% due 01/01/50	3,500,000	2,349	894	2.38% due 08/09/28	20,500,000	16,531,517
Tenet Healthcare Corp.	3,300,000	2,5 15	,051	Cellnex Finance	.,,	-,,-
4.63% due 06/15/28 ⁴	2,056,000	1,796	.875	Company S.A.		
Beth Israel Lahey	_,,	.,	,	3.88% due 07/07/41 ⁴	68,935,000	43,096,783
Health, Inc.				Vontier Corp.		
3.08% due 07/01/51	2,700,000	1,717	,905	2.95% due 04/01/31	34,250,000	24,632,600
Service Corporation	, ,	,	,	2.40% due 04/01/28	19,150,000	14,953,661
International				Textron, Inc.		
4.00% due 05/15/31	2,000,000	1,608	,380	2.45% due 03/15/31	31,150,000	23,895,052
Quanta Services, Inc.				3.00% due 06/01/30	18,395,000	15,145,969
0.95% due 10/01/24	1,660,000	1,515	,677	Flowserve Corp.		
Anheuser-Busch InBev				3.50% due 10/01/30	22,340,000	18,369,710
Worldwide, Inc.				2.80% due 01/15/32	19,800,000	14,173,559
8.00% due 11/15/39	1,030,000	1,225	,244	Dyal Capital		
Aetna, Inc.				Partners IV		
6.75% due 12/15/37	1,150,000	1,172	,475	3.65% due		
Molina Healthcare, Inc.				02/22/41†††	41,800,000	31,315,798
4.38% due 06/15/28 ⁴	1,290,000	1,164	,225	Acuity Brands		
Reynolds American,				Lighting, Inc.		
Inc.				2.15% due 12/15/30	34,050,000	25,200,733
6.15% due 09/15/43	1,340,000	1,118	,775	Standard Industries,		
Humana, Inc.				Inc.		
0.65% due 08/03/23	1,000,000	965	,590	3.38% due 01/15/31 ⁴	14,475,000	10,180,267
Triton Container				4.38% due 07/15/30 ⁴	8,600,000	6,579,000
International Limited				5.00% due 02/15/27 ⁴	6,250,000	5,530,687
/ TAL International				Stadco LA, LLC		
Container Corp.				3.75% due	27 000 522	07.050.0
3.25% due 03/15/32	1,050,000	776	,426	05/15/56 ^{†††}	31,000,000	21,953,811

	Face Amount~	V ALUE		Face Amount~	Valu
Ryder System, Inc.			Mueller Water		
3.35% due 09/01/25	22,380,000	\$ 21,170,629	Products, Inc.		
Owens Corning	22,360,000	\$ 21,170,029	4.00% due 06/15/29 ⁴	5,750,000	\$ 4,893,30
3.88% due 06/01/30	21,890,000	19,123,013	Huntington Ingalls	3,730,000	\$ 4,033,30
NFL Ventures, LP	21,050,000	19,123,013	Industries, Inc.		
3.02% due			2.04% due 08/16/28	5,150,000	4,165,37
04/15/35 ^{†††}	20,000,000	17,666,797	Virgin Media	3,130,000	7,103,37
Ardagh Packaging	20,000,000	17,000,737	Vendor Financing		
Finance plc / Ardagh			Notes III DAC		
Holdings USA, Inc.			4.88% due 07/15/28	GBP 5,000,000	4,154,55
4.13% due 08/15/26 ⁴	18,961,000	15,787,497	Ardagh Metal	GD1 3,000,000	7,137,33
GATX Corp.	10,501,000	15,767,457	Packaging Finance		
4.00% due 06/30/30	14,265,000	12,360,289	USA LLC / Ardagh		
4.70% due 04/01/29	400,000	371,764	Metal Packaging		
CNH Industrial	700,000	371,704	Finance plc		
Capital LLC			4.00% due 09/01/29 ⁴	3,750,000	2,746,32
1.88% due 01/15/26	12,960,000	11,539,832	Penske Truck Leasing	3,7 30,000	2,7 10,52
TFI International, Inc.	12,700,000	11,333,032	Company, LP / PTL		
3.35% due			Finance Corp.		
01/05/33 ^{†††}	14,000,000	10,791,481	1.70% due 06/15/26 ⁴	1,620,000	1,393,19
Weir Group plc	17,000,000	10,751,701	Trimble, Inc.	1,020,000	.,555,.5
2.20% due 05/13/26 ⁴	12,815,000	10,766,621	4.15% due 06/15/23	1,155,000	1,150,82
National Basketball	12,013,000	10,700,021	TransDigm, Inc.	1,122,222	.,,
Association			6.25% due 03/15/26 ⁴	1,075,000	1,042,75
2.51% due			Howmet Aerospace,	1,0.0,000	.,
12/16/24 ^{†††}	10,500,000	9,865,292	Inc.		
Hardwood Funding LLC	10,300,000	3,003,232	5.95% due 02/01/37	525,000	474,46
3.19% due			6.88% due 05/01/25	129,000	129,94
06/07/30 ^{†††}	8,000,000	6,936,869	Adevinta ASA	,	,-
2.83% due	0,000,000	0,550,005	3.00% due 11/15/27	EUR 417,000	349,78
06/07/31†††	2,000,000	1,667,862	Martin Marietta		,-
3.13% due	2,000,000	.,007,002	Materials, Inc.		
06/07/36 ^{†††}	1,000,000	788,236	0.65% due 07/15/23	360,000	347,58
Airbus SE	1,000,000	700,230	JELD-WEN, Inc.	,	· ,- ·
3.95% due 04/10/47 ⁴	9,000,000	7,033,606	6.25% due 05/15/25 ⁴	300,000	282,00
Amcor Flexibles North	2,000,000	7,055,000	Carlisle Companies,	,	,
America, Inc.			Inc.		
2.63% due 06/19/30	8,580,000	6,893,328	0.55% due 09/01/23	220,000	211,14
Artera Services LLC	0,500,000	0,055,520	Fortune Brands Home	220,000	,
9.03% due 12/04/25 ⁴	8,490,000	6,834,450	& Security, Inc.		
Norfolk Southern Corp.	3, .50,000	0,00 1, 100	4.50% due 03/25/52	300,000	206,22
4.10% due 05/15/21	9,100,000	6,037,527	Hexcel Corp.	300,000	200,22
Hillenbrand, Inc.	2,.00,000	0,037,327	4.20% due 02/15/27	180,000	166,11
·····onorana, mc.			200 02 .5 2/	.00,000	

	FACE			FACE	
	Amount~	VALUE		Amount~	VALUE
Canadian National			Warnermedia		
Railway Co.			Holdings, Inc.		
6.71% due 07/15/36	110,000	\$ 118,353	5.14% due 03/15/52 ⁴	27,350,000	\$ 19,878,486
Total Industrial		738,703,978	Ferguson Finance plc		
CONCLINED CACHEVE	2 20/		3.25% due 06/02/30 ⁴	17,904,000	14,717,696
CONSUMER, CYCLICAL - : Marriott International.	3.3%		4.65% due 04/20/32 ⁴	5,200,000	4,577,160
Inc.			Walgreens Boots		
4.63% due 06/15/30	38,685,000	34,958,870	Alliance, Inc.	24 770 000	17.742.046
3.50% due 10/15/32	40,990,000	32,965,071	4.10% due 04/15/50 British Airways Class A	24,778,000	17,743,049
2.85% due 04/15/31	33,790,000	26,530,626			
2.75% due 10/15/33	25,150,000	18,256,272	Pass Through Trust 2.90% due 03/15/35 ⁴	15,287,839	12 422 526
Alt-2 Structured Trust	25,150,000	10,230,272	4.25% due 11/15/32 ⁴	5,300,004	12,423,520 4,768,343
2 95% due			American Airlines	3,300,004	4,700,343
05/14/31 ^{♦,†††}	54,764,001	48,552,866	Class AA Pass		
Delta Air Lines, Inc.	- 1,1 - 1,1 - 1	,	Through Trust		
7.00% due 05/01/25 ⁴	46,725,000	47,026,471	3.35% due 10/15/29	8,802,746	7,676,867
Delta Air Lines Inc. /	,,	,,	3.20% due 06/15/28	5,490,800	4,774,532
SkyMiles IP Ltd.			3.00% due 10/15/28	3,984,111	3,439,439
4.50% due 10/20/25 ⁴	45,200,000	43,873,681	3.15% due 02/15/32	159,919	133,362
Hyatt Hotels Corp.	-,,	-,,	Steelcase, Inc.	133,313	133,302
5.75% due 04/23/30	23,885,000	23,152,796	5.13% due 01/18/29	17,427,000	14,909,077
5.63% due 04/23/25	18,750,000	18,540,117	Whirlpool Corp.	17,127,000	1 1,505,077
1.30% due 10/01/23	1,660,000	1,596,721	4.60% due 05/15/50	16,920,000	12,665,630
Mileage Plus Holdings			Scotts Miracle-Gro Co.	10,520,000	.2,005,050
LLC / Mileage			4.00% due 04/01/31	15,750,000	11,088,000
Plus Intellectual			Fertitta Entertainment	13,730,000	,000,00
Property Assets Ltd.			LLC / Fertitta		
6.50% due 06/20/27 ⁴	37,002,500	36,217,307	Entertainment		
Hilton Domestic			Finance		
Operating			Company, Inc.		
Company, Inc.			4.63% due 01/15/29 ⁴	10,500,000	8,688,750
3.75% due 05/01/29 ⁴	34,700,000	28,654,566	Air Canada		
4.00% due 05/01/31 ⁴	5,900,000	4,769,147	3.88% due 08/15/264	8,650,000	7,428,18
3.63% due 02/15/32 ⁴	1,900,000	1,455,207	Allison Transmission,		
Choice Hotels			Inc.		
International, Inc.			3.75% due 01/30/31 ⁴	7,500,000	5,749,42
3.70% due 01/15/31	40,900,000	33,998,039	Levi Strauss & Co.		
1011778 BC ULC / New			3.50% due 03/01/31 ⁴	6,100,000	4,758,000
Red Finance, Inc.			Delta Air Lines, Inc.		
4.00% due 10/15/30 ⁴	27,350,000	21,540,313	/ SkyMiles IP Ltd.		
3.88% due 01/15/28 ⁴	6,940,000	6,039,258	4.75% due 10/20/28 ⁴	3,800,000	3,539,15
WMG Acquisition Corp.			JB Poindexter &		
3.00% due 02/15/31 ⁴	18,650,000	14,158,320	Company, Inc.		
3.75% due 12/01/29 ⁴	10,750,000	8,931,100	7.13% due 04/15/26 ⁴	2,850,000	2,636,250

	FACE	.,		FACE	.,
	A MOUNT~	VALUE		AMOUNT~	VALUE
Lowe's Companies, Inc.			4.25% due		
1.70% due 09/15/28	2,425,000	\$ 1,979,870	11/23/81 ^{3,4}	8,250,000	\$ 6,959,854
United Airlines, Inc.			9.63% due 12/15/30	2,310,000	2,668,862
4.38% due 04/15/26 ⁴	1,750,000	1,561,875	Vodafone Group plc		
PetSmart, Inc.			4.13% due 06/04/81 ³	40,375,000	27,959,688
/ PetSmart			UPC Broadband		
Finance Corp.			Finco BV		
4.75% due 02/15/28 ⁴	1,750,000	1,497,631	4.88% due 07/15/31 ⁴	31,900,000	24,755,357
Aramark Services, Inc.			Rogers		
5.00% due 02/01/28 ⁴	1,525,000	1,358,333	Communications,		
HP Communities LLC			Inc.		
5.86% due 09/15/53 ⁴	1,420,000	1,352,253	4.55% due 03/15/52 ⁴	29,625,000	23,628,046
PulteGroup, Inc.			McGraw-Hill		
6.38% due 05/15/33	1,400,000	1,321,787	Education, Inc.		
Lear Corp.			5.75% due 08/01/28 ⁴	24,975,000	20,854,524
5.25% due 05/15/49	1,360,000	1,077,057	T-Mobile USA, Inc.		
JetBlue Class A Pass			2.63% due 04/15/26	13,850,000	12,551,147
, Through Trust			2.88% due 02/15/31	7,250,000	5,842,340
4.00% due 11/15/32	135,277	120,248	Go Daddy Operating		
Total Consumer, Cyclical	•	623,080,728	Company LLC / GD		
iotai Consumer, Cyclical		023,080,728	Finance Co., Inc.		
COMMUNICATIONS - 2.89	%		3.50% due 03/01/29 ⁴	22,100,000	18,075,148
Level 3 Financing, Inc.			Walt Disney Co.		
4.25% due 07/01/284	34,430,000	26,855,744	3.80% due 05/13/60	21,990,000	16,218,849
3.63% due 01/15/294	34,600,000	25,617,494	CCO Holdings LLC		
3.88% due 11/15/294	20,300,000	15,993,583	/ CCO Holdings		
3.75% due 07/15/29 ⁴	13,950,000	10,218,375	Capital Corp.		
Paramount Global			4.50% due 05/01/32	18,275,000	13,937,794
4.95% due 01/15/31	32,701,000	28,846,640	4.25% due 02/01/31 ⁴	2,125,000	1,629,960
4.95% due 05/19/50	39,600,000	28,141,764	Altice France S.A.		, ,
Charter			5.13% due 07/15/29 ⁴	17,600,000	13,149,136
Communications			5.13% due 01/15/29 ⁴	2,290,000	1,689,425
Operating			LCPR Senior Secured	_,,	1,000,120
LLC / Charter			Financing DAC		
Communications			5.13% due 07/15/29 ⁴	13,750,000	10,354,670
Operating Capital			6.75% due 10/15/27 ⁴	5,071,000	4,208,930
2.80% due 04/01/31	53,050,000	40,103,035	CSC Holdings LLC	3,07 1,000	1,200,330
3.90% due 06/01/52	21,650,000	13,403,770	3.38% due 02/15/31 ⁴	14,175,000	9,993,375
2.25% due 01/15/29	2,500,000	1,957,432	4.13% due 12/01/30 ⁴	5,741,000	4,289,675
4.40% due 12/01/61	650,000	414,097	Virgin Media Secured	3,, 11,000	.,205,075
British	,	,	Finance plc		
Telecommunications			4.50% due 08/15/30 ⁴	17,850,000	13,931,039
plc			Radiate Holdco LLC /	17,030,000	13,331,033
4.88% due			Radiate Finance, Inc.		
11/23/81 ^{3,4}	47,450,000	38,575,039	4.50% due 09/15/26 ⁴	15 050 000	12,344,461
11/23/01	17,130,000	30,37 3,033	4.30% due 03/13/26	15,050,000	12,344,461

		VALUE		Amount~	VALUE
VeriSign, Inc.	12.050.000	¢ 10.001.000	Qatar Energy	27.075.000	¢ 27.621.707
2.70% due 06/15/31	13,950,000	\$ 10,821,690	3.13% due 07/12/41 ⁴	37,875,000	\$ 27,621,707
Sirius XM Radio, Inc.	70.070.000	0.750.000	3.30% due 07/12/51 ⁴	37,450,000	26,583,508
4.13% due 07/01/30 ⁴	12,010,000	9,762,208	ITT Holdings LLC		
Ziggo BV			6.50% due 08/01/29 ⁴	38,600,000	29,944,714
4.88% due 01/15/30 ⁴	10,125,000	7,998,750	Valero Energy Corp.		
Amazon.com, Inc.			2.80% due 12/01/31	13,230,000	10,522,773
2.70% due 06/03/60	10,180,000	6,005,620	2.15% due 09/15/27	8,920,000	7,711,366
Virgin Media			3.65% due 12/01/51	4,175,000	2,846,278
Vendor Financing			7.50% due 04/15/32	2,530,000	2,744,269
Notes IV DAC			4.00% due 06/01/52	290,000	209,242
5.00% due 07/15/28 ⁴	6,450,000	5,216,438	Occidental		
Lamar Media Corp.			Petroleum Corp.		
3.63% due 01/15/31	5,600,000	4,404,456	5.55% due 03/15/26	5,940,000	5,946,772
AT&T, Inc.			4.30% due 08/15/39	6,600,000	5,360,883
2.75% due 06/01/31	5,360,000	4,290,518	4.40% due 08/15/49	2,500,000	2,044,843
Corning, Inc.			4.40% due 04/15/46	1,400,000	1,150,653
4.38% due 11/15/57	2,500,000	1,855,522	4.63% due 06/15/45	800,000	662,112
Switch Ltd.	,,	,,-	Midwest Connector	,	,
3.75% due 09/15/28 ⁴	1,782,000	1,770,862	Capital Company		
Koninklijke KPN N.V.	-,,	1,1.1.0,000	LLC		
8.38% due 10/01/30	1,140,000	1,257,239	4.63% due 04/01/29 ⁴	15,975,000	14,253,748
Match Group	.,,	1,237,233	Cheniere Corpus	.5,5. 5,000	,255,7 .0
Holdings II LLC			Christi Holdings LLC		
4.13% due 08/01/30 ⁴	1,250,000	1,026,562	2.74% due 12/31/39	19,150,000	13,811,495
Virgin Media	1,230,000	1,020,302	NuStar Logistics, LP	15,150,000	13,011,433
Finance plc			6.38% due 10/01/30	13,850,000	11,850,975
5.00% due 07/15/30 ⁴	850,000	625,086	5.63% due 04/28/27	1,799,000	1,568,603
Motorola Solutions,	830,000	023,000	Magellan Midstream	1,799,000	1,306,003
Inc.			Partners, LP		
	200,000	201 000	,	12 200 000	11 200 255
5.50% due 09/01/44	360,000	305,999	3.25% due 06/01/30	13,260,000	11,290,355
Total Communications		530,510,203	3.95% due 03/01/50	1,600,000	1,136,014
ENERGY - 2.5%			Parkland Corp.	0.000.000	C 40E 400
Galaxy Pipeline			4.63% due 05/01/30 ⁴	8,000,000	6,485,400
Assets Bidco Ltd.			DCP Midstream		
	01 750 000	(7,070,960	Operating, LP		
3.25% due 09/30/40 ⁴	91,750,000	67,070,869	3.25% due 02/15/32	7,645,000	6,043,509
2.94% due 09/30/40 ⁴	57,826,599	43,887,011	DT Midstream, Inc.		
1.75% due 09/30/27 ⁴	1,828,641	1,661,110	4.30% due 04/15/32 ⁴	3,250,000	2,794,155
BP Capital Markets plc	11 4 005 000	00 702 000	4.13% due 06/15/29 ⁴	550,000	464,750
4.88% ^{3,6}	114,865,000	98,783,900	Phillips 66		
Sabine Pass			3.70% due 04/06/23	2,250,000	2,242,440
Liquefaction LLC			Halliburton Co.		
4.50% due 05/15/30	63,355,000	57,714,471	7.45% due 09/15/39	1,100,000	1,176,284

Operating LLC 5.10% due 02/15/45 1,340,000 \$ 1,141,151 3.88% due 09/01/28 ⁴ 4,550,000 \$ 3,914,19. Microchip Technology, Inc. 7.38% due 10/15/45 1,040,000 1,130,181 0.97% due 02/15/24 1,650,000 1,554,56 Skyworks Solutions, Inc. 6.20% due 09/15/43 680,000 594,810 Total Energy TECHNOLOGY - 1.2% Broadcom, Inc. 4.93% due 05/15/37 ⁴ 4.15% due 11/15/30 3,182,000 27,360,927 4.15% due 11/15/30 3.19% due 01/15/36 ⁴ 3,135,000 2,144,171 2.60% due 02/15/33 ⁴ 1,660,000 1,185,608 CDW LLC / CDW Finance Corp. 3.57% due 12/01/31 42,240,000 32,886,906 Pty Ltd. Finance Corp. 3.95% due 03/25/51 6.13% due 07/08/39 1,190,000 17,989,230 3.95% due 09/10/30 ⁴ 18,000,000 13,855,25 4.38% due 09/10/50 ⁴ 14,140,000 9,624,91		Face Amount~	V alue		Face Amount~	V ALUE
Operating LLC 5.10% due 02/15/45 1.340,000 5 1,141,151 3.88% due 09/01/28* 4,550,000 5 3,914,19 Enbridge Energy Partners, LP 7.38% due 10/15/45 1.040,000 1.130,181 0.97% due 02/15/24 1,650,000 1,554,56 Skyworks Solutions, Inc. 0.90% due 06/01/23 0,90% due 06/0						
5.10% due 02/15/45	Enterprise Products					
Enbridge Energy Partners, LP 7.38% due 10/15/45 1,040,000 1,130,181 ONEOK Partners, LP 6.20% due 09/15/43 680,000 594,810 Total Energy 468,450,351 Total Energy 468,450,351 TECHNOLOGY - 1.2% Broadcom, Inc. 4.39% due 05/15/37 ⁴ 33,182,000 27,360,927 4.15% due 11/15/30 19,480,000 16,860,815 3.19% due 11/15/36 ⁴ 3,135,000 2,144,171 2.60% due 02/15/33 ⁴ 1,660,000 1,185,608 CDW LLC / CDW Finance Corp. 3.57% due 12/10/131 42,240,000 32,886,906 Anglo American 2.39% due 03/25/51 38,750,000 25,699,210 6.13% due 07/08/39 1,190,000 1,090,294 Qorvo, Inc. 4.38% due 10/15/29 21,000,000 17,989,230 3.38% due 04/01/31 ⁴ 8,675,000 6,498,876 2.88% due 09/10/30 ⁴ 11,100,000 19,962,62 2.70% due 06/22/30 22,405,000 18,206,243 1.82.70% due 06/21/30 22,405,000 14,855,446 4.38% due 09/10/30 ⁴ 17,718,000 14,578,317 3.63% due 09/10/30 ⁴ 17,718,000 14,89,434 Boxer Parent Company, Inc. 6.50% due 10/02/25 EUR 13,500,000 12,371,361 CCI, Inc. 2.30% due 09/10/32 6,500,000 4,036,754 Workday, Inc. 3.80% due 04/01/32 6,500,000 5,641,882 TeamSystem SpA 3.50% due 04/01/32 6,500,000 4,036,754 Microchip Technology, Inc. 1,500% due 06/15/31 14,350,000 16,613,06 2,730% due 09/15/31 14,350,000 17,930,000				·		
Partners, LP 7.38% due 10/15/45 6.00% due 09/15/31 680,000 594,810 6.00% due 09/15/31 680,000 594,810 6.00% due 09/15/31 680,000 594,810 6.00% due 09/15/33 680,000 594,810 6.00% due 06/01/23 600,000 6485,08 60pen Text Holdings, Inc. 4.13% due 02/15/30 ⁴ 210,000 16,700 16,860,815 3.19% due 11/15/36 ⁴ 3.135,000 2,144,171 2.60% due 02/15/33 ⁴ 1,660,000 1,185,608 CDW LLC / CDW Finance Corp. 3.57% due 12/01/31 2.50% due 09/12/51 3.8750,000 2.56,99,210 6.13% due 09/10/30 ⁴ 4.20% due 05/13/30 ⁴ 4.890,000 40,747,88 3.38% due 04/01/31 ⁴ 8.675,000 6.498,876 6.38% due 09/10/50 ⁴ 11,140,000 9,624,91 3.25% due 09/10/30 ⁴ 11,410,000 9,624,91 6.38% due 06/22/30 2.2405,000 18,206,243 Leidos, Inc. 2.20% due 06/21/30 2.2405,000 18,206,243 Leidos, Inc. 2.30% due 09/10/30 ⁴ 17,718,000 14,855,446 Alca Nederland Ala8% due 09/10/10 ⁴ 17,718,000 14,855,446 Alca Nederland Ala8% due 09/10/10 ⁴ 18,000,000 18,201,400 10,10	5.10% due 02/15/45	1,340,000	\$ 1,141,151	3.88% due 09/01/28 ⁴	4,550,000	\$ 3,914,198
7.38% due 10/15/45	Enbridge Energy			Microchip		
Skyworks Solutions, Inc.	Partners, LP			Technology, Inc.		
Total Energy	7.38% due 10/15/45	1,040,000	1,130,181	0.97% due 02/15/24	1,650,000	1,554,565
Total Energy	ONEOK Partners, LP			Skyworks Solutions,		
TECHNOLOGY - 1.2% Broadcom, Inc. 4.93% due 05/15/37 ⁴ 33,182,000 27,360,927 4.15% due 11/15/30 19,480,000 16,860,815 3.19% due 11/15/36 ⁴ 3,135,000 2,144,171 2.60% due 02/15/33 ⁴ 1,660,000 1,185,608 CDW LLC / CDW Finance Corp. 3.25% due 05/13/30 ⁴ 48,900,000 40,747,88 3.57% due 12/01/31 42,240,000 32,886,906 4.20% due 05/13/50 ⁴ 26,390,000 18,951,94 Oracle Corp. 3.95% due 03/25/51 38,750,000 25,699,210 Capital plc 6.13% due 07/08/39 1,190,000 1,090,294 5.63% due 04/01/30 ⁴ 21,100,000 19,962,62 Qorvo, Inc. 4.38% due 10/15/29 21,000,000 17,989,230 3.95% due 09/10/50 ⁴ 18,000,000 13,855,25 4.38% due 04/01/31 ⁴ 8,675,000 6,498,876 2.88% due 09/10/50 ⁴ 14,140,000 9,624,91 3.38% due 04/01/31 20,050,000 18,206,243 Inc. 2.70% due 06/22/30 22,405,000 18,206,243 Inc. 2.30% due 09/01/30 ⁴ 17,718,000 14,855,446 Alcoa Nederland 4.38% due 09/15/31 20,050,000 14,855,446 Holding BV MSCI, Inc. 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 03/31/29 ⁴ 8,600,000 7,212,51 3.63% due 09/15/31 1,769,000 14,89,434 6.13% due 03/31/29 ⁴ 8,600,000 7,212,51 3.63% due 09/15/31 1,769,000 12,371,361 Yamana Gold, Inc. Company, Inc. 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. 2.63% due 09/14/31 16,050,000 12,371,361 Yamana Gold, Inc. 2.63% due 09/14/31 16,050,000 12,371,361 Yamana Gold, Inc. 2.63% due 09/15/31 14,350,000 12,371,361 Yamana Gold, Inc. 2.15% due 08/15/31 14,350,000 12,730,86 Workday, Inc. 3.60% due 09/14/31 16,050,000 4,036,754 Corporation Nacional del Cobre de Chile	6.20% due 09/15/43	680,000	594,810	Inc.		
Open Text	Total Fnergy		468 450 351	0.90% due 06/01/23	500,000	485,088
Broadcom, Inc. 4.93% due 05/15/37 ⁴ 33,182,000 27,360,927 4.15% due 11/15/30 ⁴ 31.9% due 11/15/30 ⁴ 31.9% due 11/15/30 ⁴ 3.135,000 2,144,171 2.60% due 02/15/33 ⁴ 1,660,000 1,185,608 CDW LLC / CDW Finance Corp. 3.57% due 12/01/31 42,240,000 32,886,906 Anglo American 3.95% due 03/25/51 38,750,000 25,699,210 6.13% due 07/08/39 1,190,000 17,989,230 3.38% due 04/01/30 ⁴ 3.38% due 04/01/31 ⁴ 8,675,000 6,498,876 Aleidos, Inc. 2.70% due 05/15/31 20,050,000 14,855,446 4.38% due 07/15/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 09/15/31 3.88% due 09/15/31 3.88% due 09/15/31 4.38% due 09/15/31 4.380,000 4.38% due 09/15/31 4.38% due 09/15/31 4.380,000 4.38% due 09/15/31 4.390,000 4.387,317 5.50% due 06/15/31 4.380,000 4.38% due 09/15/31 4.390,000 4.387,317 5.50% due 06/15/31 4.380,000 4.387,317 5.50% due 08/15/31 4.390,000 4.347,328 4.38% due 09/15/31 4.390,000 4.387,327 4.39% due 09/15/31 4.390,000 4.388,328 4.30% due 09/15/31 4.300,000 4.377,25 4.38% due 09/15/31 4.300,000 4.348,528 4.38% due 09/15/31 4.300,000 4.348,528 4.38% due 09/15/31 4.300,000 4.347,75 4.38% due 09/15/31 4.350,000 4.387,300 4.38% due 09/15/31 4.3			100,150,551	Open Text		
4.93% due 05/15/37 ⁴ 33,182,000 27,360,927 4.15% due 11/15/30 19,480,000 16,860,815 3.19% due 11/15/36 ⁴ 3,135,000 2,144,171 2.60% due 02/15/33 ⁴ 1,660,000 1,185,608 CDW LLC / CDW Finance Corp. 3.25% due 05/13/30 ⁴ 48,900,000 40,747,88 3.57% due 12/01/31 42,240,000 32,886,906 4.20% due 05/13/50 ⁴ 26,390,000 18,951,94 Oracle Corp. 3.95% due 03/25/51 38,750,000 25,699,210 Capital plc 6.13% due 07/08/39 1,190,000 1,090,294 5.63% due 04/01/30 ⁴ 21,100,000 19,962,62 Qorvo, Inc. 2.63% due 04/01/31 ⁴ 8,675,000 6,498,876 2.88% due 09/10/50 ⁴ 14,140,000 9,624,91 3.38% due 04/01/31 ⁴ 8,675,000 6,498,876 2.88% due 09/10/28 ⁴ 18,630,000 16,214,20 NECAPP, Inc. 2.30% due 02/15/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 05/15/30 2,650,000 2,322,492 Holding BV MSCI, Inc. 4.13% due 03/31/29 ⁴ 8,600,000 7,212,51 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 1,769,000 14,859,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Company, Inc. 3.63% due 09/10/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. 2.63% due 09/15/31 14,350,000 12,371,361 Yamana Gold, Inc. 2.63% due 09/15/31 14,350,000 12,371,361 Yamana Gold, Inc. 2.63% due 09/15/31 14,350,000 10,613,06 CGI, Inc. 3.63% due 09/14/31 16,050,000 11,845,304 4.63% due 05/15/28 2,800,000 2,730,86 Workday, Inc. 3.80% due 09/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile	TECHNOLOGY - 1.2%			Holdings, Inc.		
4.93% due 05/15/37 ⁴ 33,182,000 27,360,927 4.15% due 11/15/30 ⁴ 19,480,000 16,860,815 3.19% due 11/15/36 ⁴ 3,135,000 2,144,171 2.60% due 02/15/33 ⁴ 1,660,000 1,185,608 CDW LLC / CDW Finance Corp. 3.25% due 05/13/30 ⁴ 48,900,000 40,747,88 3.57% due 12/01/31 42,240,000 32,886,906 4.20% due 05/13/50 ⁴ 26,390,000 18,951,94 Anglo American 3.95% due 03/25/51 38,750,000 25,699,210 Capital plc 6.13% due 07/08/39 1,190,000 17,989,230 3.95% due 09/10/30 ⁴ 18,000,000 13,855,25 4.38% due 10/15/29 21,000,000 17,989,230 3.95% due 09/10/50 ⁴ 14,140,000 9,624,91 3.38% due 04/01/31 ⁴ 8,675,000 64,498,876 2.88% due 03/17/31 ⁴ 70,000 54,22 NetApp, Inc. 2.70% due 06/22/30 22,405,000 18,206,243 Inc. 2.20% due 02/15/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 05/15/30 2,650,000 2,322,492 Holding BV MSCI, Inc. 3.63% due 09/10/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 1,769,000 14,89,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Company, Inc. 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGI, Inc. 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 08/15/31 14,350,000 2,730,86 Workday, Inc. 3.80% due 09/14/31 16,050,000 11,845,304 4.63% due 08/15/30 14,350,000 2,730,86 Workday, Inc. 3.80% due 09/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile	Broadcom, Inc.			4.13% due 02/15/30 ⁴	210,000	167,708
4.15% due 11/15/30 19,480,000 16,860,815 3.19% due 11/15/36 ⁴ 3,135,000 2,144,171 2.60% due 02/15/33 ⁴ 1,660,000 1,185,608 CDW LLC / CDW Finance Corp. 3.57% due 12/01/31 42,240,000 32,886,906 Anglo American 3.95% due 03/25/51 38,750,000 25,699,210 Capital plc 6.13% due 07/08/39 1,190,000 1,090,294 5.63% due 04/01/30 ⁴ 21,100,000 19,962,62 Qorvo, Inc. 4.38% due 10/15/29 21,000,000 17,989,230 3.95% due 09/10/50 ⁴ 14,140,000 9,624,91 3.38% due 04/01/31 ⁴ 8,675,000 6,498,876 2.88% due 09/10/50 ⁴ 14,140,000 9,624,91 3.38% due 02/15/31 20,050,000 18,206,243 Inc. 2.70% due 06/22/30 22,405,000 18,206,243 Inc. 2.70% due 02/15/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 05/15/30 2,650,000 2,322,492 Holding BV MSCI, Inc. 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 09/15/31 ⁴ 1,769,000 14,489,434 6.13% due 05/15/28 ⁴ 2,800,000 7,212,51 3.63% due 09/15/31 16,050,000 11,849,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Company, Inc. 6.50% due 10/02/25 EUR 13,500,000 11,845,304 4.63% due 06/15/31 14,350,000 10,613,06 CGI, Inc. 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 08/15/31 14,350,000 10,613,06 Workday, Inc. 3.80% due 09/14/31 16,050,000 11,845,304 Aluminum Co. 2.730% due 09/14/31 16,050,000 11,845,304 Aluminum Co. 2.730% due 09/14/31 16,050,000 11,845,304 Aluminum Co. 2.730% due 09/14/31 16,050,000 17,614,882 Aluminum Co. 2.730% due 09/14/31 16,050,000 17,614,882 Aluminum Co. 2.730% due 09/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile	4.93% due 05/15/37 ⁴	33,182,000	27,360,927			223 184 829
2.60% due 02/15/33 ⁴ 1,660,000 1,185,608 Newcrest Finance CDW LLC / CDW Finance Corp. 3.57% due 12/01/31 42,240,000 32,886,906 4.20% due 05/13/30 ⁴ 26,390,000 40,747,88 3.57% due 12/01/31 42,240,000 32,886,906 4.20% due 05/13/50 ⁴ 26,390,000 18,951,94 Oracle Corp. 3.95% due 03/25/51 38,750,000 25,699,210 Capital plc 6.13% due 07/08/39 1,190,000 1,090,294 5.63% due 04/01/30 ⁴ 21,100,000 19,962,62 Qorvo, Inc. 4.38% due 10/15/29 21,000,000 17,989,230 3.95% due 09/10/50 ⁴ 14,140,000 9,624,91 3.38% due 04/01/31 ⁴ 8,675,000 6,498,876 2.88% due 03/17/31 ⁴ 70,000 54,22 NetApp, Inc. 2.70% due 06/22/30 22,405,000 18,206,243 Inc. 2.30% due 02/15/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 05/15/30 2,650,000 2,322,492 Holding BV MSCI, Inc. 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 ⁴ 1,769,000 1,489,434 6.13% due 05/15/28 ⁴ 2,800,000 7,212,51 3.63% due 09/15/31 ⁴ 1,769,000 1,489,434 6.13% due 05/15/28 ⁴ 2,800,000 13,477,75 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGI, Inc. 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 06/15/31 ⁴ 18,300,000 10,613,06 CGI, Inc. 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 08/15/31 14,350,000 10,613,06 CGI, Inc. 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 08/15/31 14,350,000 10,613,06 Reliance Steel & 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. 2.15% due 08/15/30 12,040,000 9,157,52 2.15% due 08/15/30 12,040,000 9,157,52	4.15% due 11/15/30	19,480,000	16,860,815	Total Teelinology		223,104,023
CDW LLC / CDW Finance Corp. 3.25% due 05/13/30 ⁴ 3.25% due 05/13/30 ⁴ 3.25% due 05/13/30 ⁴ 3.25% due 05/13/50 ⁴ 3.26390,000 32,886,906 4.20% due 05/13/50 ⁴ 26,390,000 18,951,94 Anglo American 3.95% due 03/25/51 38,750,000 25,699,210 Capital plc 6.13% due 04/01/30 ⁴ 21,100,000 19,962,62 Qorvo, Inc. 4.38% due 10/15/29 21,000,000 17,989,230 3.95% due 09/10/50 ⁴ 14,140,000 9,624,91 3.38% due 04/01/31 ⁴ 8,675,000 6,498,876 2.88% due 03/17/31 ⁴ 70,000 54,22 NetApp, Inc. 2.70% due 06/22/30 22,405,000 18,206,243 Inc. 2.30% due 06/12/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 02/15/31 20,050,000 14,855,446 Holding BV MSCI, Inc. 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 ⁴ 1,769,000 14,89,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Company, Inc. 6.50% due 10/102/25 EUR 13,500,000 11,845,304 Workday, Inc. 2.30% due 09/14/31 16,050,000 11,845,304 Workday, Inc. 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. 2.15% due 08/15/30 12,040,000 9,157,52 TeamSystem SpA 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile	3.19% due 11/15/36 ⁴	3,135,000	2,144,171	BASIC MATERIALS - 1.1%		
Finance Corp. 3.25% due 05/13/30 ⁴ 48,900,000 40,747,88 3.57% due 12/01/31 42,240,000 32,886,906 4.20% due 05/13/50 ⁴ 26,390,000 18,951,94 Oracle Corp. 3.95% due 03/25/51 38,750,000 25,699,210 Capital plc 6.13% due 07/08/39 1,190,000 1,090,294 5.63% due 04/01/30 ⁴ 21,100,000 19,962,62 Qorvo, Inc. 4.38% due 10/15/29 21,000,000 17,989,230 3.95% due 09/10/50 ⁴ 14,140,000 9,624,91 3.38% due 04/01/31 ⁴ 8,675,000 6,498,876 NetApp, Inc. 2.70% due 06/22/30 22,405,000 18,206,243 Inc. 2.30% due 02/15/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 05/15/30 2,650,000 2,322,492 Holding BV MSCI, Inc. 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 ⁴ 1,769,000 14,89,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Company, Inc. 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. 2.30% due 09/14/31 16,050,000 11,845,304 Workday, Inc. 3.80% due 09/14/31 16,050,000 5,641,882 Aluminum Co. 2.15% due 08/15/30 12,040,000 9,157,52 TeamSystem SpA 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile	2.60% due 02/15/33 ⁴	1,660,000	1,185,608	Newcrest Finance		
3.57% due 12/01/31	CDW LLC / CDW			Pty Ltd.		
Oracle Corp. 3.95% due 03/25/51	Finance Corp.			3.25% due 05/13/30 ⁴	48,900,000	40,747,888
3.95% due 03/25/51 38,750,000 25,699,210 Capital plc 6.13% due 07/08/39 1,190,000 1,090,294 5.63% due 04/01/30 ⁴ 21,100,000 19,962,62 Qorvo, Inc. 2.63% due 09/10/30 ⁴ 18,000,000 13,855,25 4.38% due 10/15/29 21,000,000 17,989,230 3.95% due 09/10/50 ⁴ 14,140,000 9,624,91 3.38% due 04/01/31 ⁴ 8,675,000 6,498,876 2.88% due 03/17/31 ⁴ 70,000 54,22 NetApp, Inc. Minerals Technologies, 2.70% due 06/22/30 22,405,000 18,206,243 Inc. Leidos, Inc. 5.00% due 07/01/28 ⁴ 18,630,000 16,214,20 4.38% due 02/15/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 05/15/30 2,650,000 2,322,492 Holding BV MSCI, Inc. 4.13% due 03/31/29 ⁴ 8,600,000 7,212,51 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 ⁴ 1,769,000 1,489,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Valvoline, Inc. Company, Inc. 3.63% due 06/15/31 ⁴ 18,300,000 13,477,75 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CCGI, Inc. 2.63% due 08/15/31 14,350,000 10,613,06 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,86 Workday, Inc. Reliance Steel & Aluminum Co. TeamSystem SpA 2.15% due 08/15/30 12,040,000 9,157,52 TeamSystem SpA 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile	3.57% due 12/01/31	42,240,000	32,886,906	4.20% due 05/13/50 ⁴	26,390,000	18,951,948
3.95% due 03/25/51 38,750,000 25,699,210 Capital plc 6.13% due 07/08/39 1,190,000 1,090,294 5.63% due 04/01/30 ⁴ 21,100,000 19,962,62 Qorvo, Inc. 2.63% due 09/10/30 ⁴ 18,000,000 13,855,25 4.38% due 10/15/29 21,000,000 17,989,230 3.95% due 09/10/50 ⁴ 14,140,000 9,624,91 3.38% due 04/01/31 ⁴ 8,675,000 6,498,876 2.88% due 03/17/31 ⁴ 70,000 54,222 NetApp, Inc. Minerals Technologies, 2.70% due 06/22/30 22,405,000 18,206,243 Inc. Leidos, Inc. 5.00% due 07/01/28 ⁴ 18,630,000 16,214,20 4.38% due 02/15/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 05/15/30 2,650,000 2,322,492 Holding BV MSCI, Inc. 4.13% due 03/31/29 ⁴ 8,600,000 7,212,51 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 ⁴ 1,769,000 1,489,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Valvoline, Inc. Company, Inc. 3.63% due 06/15/31 ⁴ 18,300,000 13,477,75 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGGI, Inc. 2.63% due 08/15/31 14,350,000 10,613,066 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,86 Workday, Inc. Reliance Steel & Aluminum Co. TeamSystem SpA 2.15% due 08/15/30 12,040,000 9,157,52 TeamSystem SpA 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile	Oracle Corp.			Anglo American		
6.13% due 07/08/39	•	38,750,000	25,699,210	Capital plc		
Qorvo, Inc. 4.38% due 10/15/29 21,000,000 17,989,230 3.95% due 09/10/50 ⁴ 14,140,000 9,624,91 3.38% due 04/01/31 ⁴ 8,675,000 6,498,876 2.88% due 03/17/31 ⁴ 70,000 54,222 NetApp, Inc. 2.70% due 06/22/30 22,405,000 18,206,243 Inc. Leidos, Inc. 2.30% due 02/15/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 05/15/30 2,650,000 2,322,492 Holding BV MSCI, Inc. 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 ⁴ 1,769,000 1,489,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Company, Inc. 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGI, Inc. 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,86 Workday, Inc. 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile				5.63% due 04/01/30 ⁴	21,100,000	19,962,621
4.38% due 10/15/29 21,000,000 17,989,230 3.95% due 09/10/50 ⁴ 14,140,000 9,624,91 3.38% due 04/01/31 ⁴ 8,675,000 6,498,876 2.88% due 03/17/31 ⁴ 70,000 54,22 NetApp, Inc. Minerals Technologies, 2.70% due 06/22/30 22,405,000 18,206,243 Inc. Leidos, Inc. 5.00% due 07/01/28 ⁴ 18,630,000 16,214,20 2.30% due 02/15/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 05/15/30 2,650,000 2,322,492 Holding BV MSCI, Inc. 4.13% due 03/31/29 ⁴ 8,600,000 7,212,51 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 ⁴ 1,769,000 1,489,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Valvoline, Inc. Company, Inc. 3.63% due 06/15/31 ⁴ 18,300,000 13,477,75. 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGI, Inc. 2.63% due 08/15/31 14,350,000 10,613,066 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,86 Workday, Inc. Reliance Steel & 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 2.15% due 08/15/30 12,040,000 9,157,522 Corporation Nacional del Cobre de Chile	, ,	1,122,222	.,,			13,855,258
3.38% due 04/01/31 ⁴ 8,675,000 6,498,876 2.88% due 03/17/31 ⁴ 70,000 54,227 NetApp, Inc. 2.70% due 06/22/30 22,405,000 18,206,243 Inc. Leidos, Inc. 2.30% due 02/15/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 05/15/30 2,650,000 2,322,492 Holding BV MSCI, Inc. 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 ⁴ 1,769,000 1,489,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Company, Inc. 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGI, Inc. 2.63% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,86 Workday, Inc. 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile	•	21 000 000	17 989 230			9,624,913
NetApp, Inc. 2.70% due 06/22/30 22,405,000 18,206,243 Inc. Leidos, Inc. 2.30% due 02/15/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 05/15/30 2,650,000 2,322,492 Holding BV MSCI, Inc. 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 ⁴ 1,769,000 1,489,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Company, Inc. 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGI, Inc. 2.63% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,86 Workday, Inc. 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile						54,228
2.70% due 06/22/30		0,07 3,000	0, 150,070		7 0,000	3.,220
Leidos, Inc. 2.30% due 02/15/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 05/15/30 2,650,000 2,322,492 Holding BV MSCI, Inc. 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 ⁴ 1,769,000 1,489,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Company, Inc. 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGI, Inc. 2.63% due 08/15/31 14,350,000 13,477,75. CGI, Inc. 2.63% due 08/15/31 14,350,000 10,613,066 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,866 Workday, Inc. 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile	• • •	22 405 000	18 206 243			
2.30% due 02/15/31 20,050,000 14,855,446 Alcoa Nederland 4.38% due 05/15/30 2,650,000 2,322,492 Holding BV MSCI, Inc. 4.13% due 03/31/29 ⁴ 8,600,000 7,212,51 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 ⁴ 1,769,000 1,489,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Valvoline, Inc. Company, Inc. 3.63% due 06/15/31 ⁴ 18,300,000 13,477,75 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGI, Inc. 2.63% due 08/15/31 14,350,000 10,613,06 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,86 Workday, Inc. Reliance Steel & 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 2.15% due 08/15/30 12,040,000 9,157,522 TeamSystem SpA 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile	, ,	22,403,000	10,200,243		18 630 000	16 214 201
4.38% due 05/15/30	•	20.050.000	14 855 446	, ,	10,050,000	10,211,201
MSCI, Inc. 3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 ⁴ 1,769,000 1,489,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Valvoline, Inc. Company, Inc. 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGI, Inc. 2.63% due 08/15/31 14,350,000 10,613,06 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,86 Workday, Inc. 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile						
3.63% due 09/01/30 ⁴ 17,718,000 14,578,317 5.50% due 12/15/27 ⁴ 6,525,000 6,085,54 3.88% due 02/15/31 ⁴ 1,769,000 1,489,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Valvoline, Inc. 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGI, Inc. 2.63% due 08/15/31 14,350,000 10,613,06 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,86 Workday, Inc. Reliance Steel & 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 2.15% due 08/15/30 12,040,000 9,157,522 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile		2,030,000	2,322,432	,	8 600 000	7 212 517
3.88% due 02/15/31 ⁴ 1,769,000 1,489,434 6.13% due 05/15/28 ⁴ 2,800,000 2,645,48 Boxer Parent Valvoline, Inc. 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGI, Inc. 2.63% due 08/15/31 14,350,000 10,613,06 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,86 Workday, Inc. Reliance Steel & 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 2.15% due 08/15/30 12,040,000 9,157,522 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile		17 719 000	14 570 217			
Boxer Parent Company, Inc. 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGI, Inc. 2.63% due 08/15/31 14,350,000 10,613,06 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,86 Workday, Inc. 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile						
Company, Inc. 6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGI, Inc. 2.63% due 08/15/31 14,350,000 10,613,06 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,86 Workday, Inc. 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile		1,769,000	1,469,434	, ,	2,000,000	2,043,467
6.50% due 10/02/25 EUR 13,500,000 12,371,361 Yamana Gold, Inc. CGI, Inc. 2.63% due 08/15/31 14,350,000 10,613,06 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,86 Workday, Inc. Reliance Steel & 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 2.15% due 08/15/30 12,040,000 9,157,52 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile				,	18 300 000	12 477 752
CGI, Inc. 2.63% due 08/15/31 14,350,000 10,613,066 2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,866 Workday, Inc. Reliance Steel & Aluminum Co. TeamSystem SpA 2.15% due 08/15/30 12,040,000 9,157,526 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile		ELID 13 F00 000	12 271 261	, ,	10,300,000	13,477,733
2.30% due 09/14/31 16,050,000 11,845,304 4.63% due 12/15/27 3,000,000 2,730,86 Workday, Inc. 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 2.15% due 08/15/30 12,040,000 9,157,52 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile	, ,	EUR 13,500,000	12,3/1,361	•	14 250 000	10 (12 0(0
Workday, Inc. Reliance Steel & 3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 2.15% due 08/15/30 12,040,000 9,157,52 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile	•	16.050.000	11 045 204	' '		
3.80% due 04/01/32 6,500,000 5,641,882 Aluminum Co. TeamSystem SpA 2.15% due 08/15/30 12,040,000 9,157,52 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile		16,050,000	11,845,304		3,000,000	2,/30,869
TeamSystem SpA 2.15% due 08/15/30 12,040,000 9,157,52 3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile	,.	c =00 ***	5 6 47 005			
3.50% due 02/15/28 EUR 5,000,000 4,036,754 Corporation Nacional del Cobre de Chile		6,500,000	5,641,882		10.040.000	0
del Cobre de Chile	, ,				12,040,000	9,15/,528
	3.50% due 02/15/28	EUR 5,000,000	4,036,754			
3.75% due 01/15/31 ⁴ 10,430,000 8,877,70						
				3.75% due 01/15/31*	10,430,000	8,877,703

	Face Amount~	V alue		Face Amount~	Valu
INEOS Quattro			NiSource, Inc.		
Finance 2 plc			5.65% due 02/01/45	1,370,000	\$ 1,268,14
2.50% due 01/15/26	EUR 8,500,000	\$ 6,833,657	Nevada Power Co.		
Steel Dynamics, Inc.			6.65% due 04/01/36	1,180,000	1,248,65
2.40% due 06/15/25	5,950,000	5,500,916	Progress Energy, Inc.		
Nucor Corp.			6.00% due 12/01/39	1,290,000	1,244,27
2.00% due 06/01/25	5,000,000	4,615,001	Southern Power Co.		
Carpenter Technology			5.25% due 07/15/43	1,350,000	1,167,13
Corp.			Consolidated Edison		
6.38% due 07/15/28	2,125,000	1,970,725	Company of New		
Albemarle Corp.			York, Inc.		
5.45% due 12/01/44	1,500,000	1,302,568	5.10% due 06/15/33	1,080,000	1,037,35
WR Grace	,,	, ,	Dominion Energy, Inc.	,,	,,
Holdings LLC			3.82% (3 Month USD		
4.88% due 06/15/27 ⁴	925,000	795,158	LIBOR + 0.53%)		
, ,	323,000		due 09/15/23 ^{\$}	1,030,000	1,025,19
Total Basic Materials		201,229,540	Atmos Energy Corp.	1,050,000	1,023,13
UTILITIES - 1.0%			0.63% due 03/09/23	800,000	787,22
Cheniere Corpus			ONE Gas, Inc.	800,000	707,22
Christi Holdings LLC			0.85% due 03/11/23	404.000	207 70
3.52% due			, ,	404,000	397,70
12/31/39 ^{†††}	97,100,000	76,053,480	OGE Energy Corp.	260,000	250.46
AES Corp.	37,100,000	70,033,400	0.70% due 05/26/23	360,000	350,46
3.95% due 07/15/30 ⁴	27,890,000	23,882,207	Total Utilities		184,701,93
3.30% due 07/15/25 ⁴	3,750,000	3,457,987	Tatal Camanata Banda		
	3,730,000	3,437,767	Total Corporate Bonds		<i>(</i> E20 201 72
NRG Energy, Inc.	26 000 000	21 204 024	(Cost \$8,366,380,761)		6,539,291,73
2.45% due 12/02/27 ⁴	26,000,000	21,284,834	ASSET-BACKED SECURITI	ES ^{††} - 24.9%	
Arizona Public			COLLATERALIZED LOAN (OBLIGATIONS	- 15.5%
Service Co.	00.740.000	75 700 040	BXMT Ltd.		
3.35% due 05/15/50	23,140,000	15,128,842	2020-FL2 A, 3.84%		
Alexander Funding			(1 Month Term		
Trust			SOFR + 1.01%,		
1.84% due 11/15/23 ⁴	14,400,000	13,474,468	Rate Floor: 0.90%)		
Enel Finance			due 02/15/38 ^{¢,4}	76,225,000	75,099,53
International N.V.			2020-FL3 AS, 4.15%	, 0,223,000	, 5,077,33
2.88% due 07/12/41 ⁴	19,800,000	11,295,871	(30 Day Average		
Clearway Energy			SOFR + 1.86%,		
Operating LLC			Rate Floor: 1.75%)		
3.75% due 02/15/31 ⁴	11,150,000	8,856,194		22 EEU 000	ים ארב אי
Entergy Texas, Inc.			due 11/15/37 ^{0,4}	23,550,000	23,055,21
1.50% due 09/01/26	1,650,000	1,424,955	2020-FL3 C, 4.95%		
Indiana Michigan			(30 Day Average		
Power Co.			SOFR + 2.66%,		
6.05% due 03/15/37	1,310,000	1,316,944	Rate Floor: 2.55%)		
220 00] .0] 3/	.,5.0,000	.,,	due 11/15/37 ^{⋄,4}	16,125,000	15,550,68

	Face Amount~	V alue		Face A mount~	V alue
2020 512 0 4 240/			2021 CDEAC A 100/		
2020-FL2 B, 4.34%			2021-CRE4 C, 4.10%		
(1 Month Term SOFR + 1.51%,			(30 Day Average SOFR + 1.81%,		
Rate Floor: 1.40%)			Rate Floor: 1.70%)		
due 02/15/38 ^{♦,4}	16,000,000	\$ 15,395,158	due 07/15/35 ^{♦,4}	25,982,000	\$ 24,440,849
2020-FL3 B, 4.55%	10,000,000	\$ 13,393,136	2021-CRE6 C, 5.12%	23,382,000	J 24,440,043
(30 Day Average			(1 Month USD		
SOFR + 2.26%,			LIBOR + 2.30%,		
Rate Floor: 2.15%)			Rate Floor: 2.30%)		
due 11/15/37 ^{\$\display\$}	10,600,000	10,283,971	due 11/15/38 ^{♦,4}	22,825,000	21,203,848
2020-FL2 C, 4.59%	.0,000,000	.0,203,57	2019-CRE2 AS,	22,023,000	2.,203,0.0
(1 Month Term			4.32% (1 Month		
SOFR + 1.76%,			USD LIBOR +		
Rate Floor: 1.65%)			1.50%, Rate		
due 02/15/38 ^{♦,7}	5,360,000	5,103,131	Floor: 1.50%)		
2020-FL2 AS, 4.09%			due 05/15/36 ^{¢,4}	17,640,463	17,488,865
(1 Month Term			2021-CRE5 D, 5.82%		
SOFR + 1.26%,			(1 Month USD		
Rate Floor: 1.15%)			LIBOR + 3.00%,		
due 02/15/38 ^{¢,7}	5,200,000	5,027,734	Rate Floor: 3.00%)		
LCCM Trust			due 07/15/36 ^{♦,4}	14,350,000	13,602,510
2021-FL3 A, 4.27%			2019-CRE2 B, 4.52%		
(1 Month USD			(1 Month USD		
LIBOR + 1.45%,			LIBOR + 1.70%,		
Rate Floor: 1.45%)			Rate Floor: 1.70%)		
due 11/15/38 ^{¢,4}	98,500,000	93,960,706	due 05/15/36 ^{¢,7}	11,575,000	11,311,988
2021-FL3 AS, 4.62%			2021-CRE4 D, 4.90%		
(1 Month USD			(30 Day Average		
LIBOR + 1.80%,			SOFR + 2.61%,		
Rate Floor: 1.80%)			Rate Floor: 2.50%)		
due 11/15/38 ^{¢,4}	36,950,000	35,139,162	due 07/15/35 ^{♦,7}	5,600,000	5,301,140
2021-FL3 B, 5.02%			2019-CRE3 B, 4.42%		
(1 Month USD			(1 Month USD		
LIBOR + 2.20%,			LIBOR + 1.60%,		
Rate Floor: 2.20%)			Rate Floor: 1.60%)		
due 11/15/38 ^{♦,4}	20,750,000	19,823,027	due 04/15/34 ^{♦,7}	4,410,000	4,332,473
LoanCore Issuer Ltd.			Cerberus Loan		
2021-CRE6 B, 4.72%			Funding XXX, LP		
(1 Month USD			2020-3A A, 4.36%		
LIBOR + 1.90%,			(3 Month USD		
Rate Floor: 1.90%)	44 000 000	41 250 226	LIBOR + 1.85%,		
due 11/15/38 ^{¢,7}	44,000,000	41,358,236	Rate Floor: 1.85%) due 01/15/33 ^{¢,4}	100,000,000	97,913,950
			uue vij 13/33	100,000,000	טנפ,טונ, זנ

	Face Amount [~]	Value		Face Amount~	V alue
2020-3A B, 5.01%			Cerberus Loan		
(3 Month USD			Funding XXXII, LP		
LIBOR + 2.50%,			2021-2A A, 4.13%		
Rate Floor: 2.50%)			(3 Month USD		
due 01/15/33 ^{¢,4}	10,200,000	\$ 9,859,965	LIBOR + 1.62%,		
HERA Commercial			Rate Floor: 1.62%)		
Mortgage Ltd.			due 04/22/33 ^{¢,4}	65,000,000	\$ 62,450,446
2021-FL1 B, 4.59%			2021-2A C, 5.36%		
(1 Month USD			(3 Month USD		
LIBOR + 1.60%,			LIBOR + 2.85%,		
Rate Floor: 1.60%)			Rate Floor: 2.85%)		
due 02/18/38 ^{⋄,4}	49,562,000	46,653,325	due 04/22/33 ^{⋄,4}	20,925,000	19,102,424
2021-FL1 AS, 4.29%			2021-2A B, 4.41%		
(1 Month USD			(3 Month USD		
LIBOR + 1.30%,			LIBOR + 1.90%,		
Rate Floor: 1.30%)			Rate Floor: 1.90%)		
due 02/18/38 ^{⋄,4}	28,000,000	26,752,146	due 04/22/33 ^{♦,4}	19,200,000	17,936,312
2021-FL1 C, 4.94%			Golub Capital Partners		
(1 Month USD			CLO 33M Ltd.		
LIBOR + 1.95%,			2021-33A AR2, 4.86%		
Rate Floor: 1.95%)			(3 Month USD		
due 02/18/38 ^{♦,4}	19,200,000	18,144,657	LIBOR + 1.86%,		
2021-FL1 A, 4.04%			Rate Floor: 1.86%)		
(1 Month USD			due 08/25/33 ^{♦,4}	104,600,001	99,371,684
LIBOR + 1.05%,			Palmer Square Loan		
Rate Floor: 1.05%)	70,000,000	0.640.447	Funding Ltd.		
due 02/18/38 ^{¢,/}	10,000,000	9,649,441	2022-1A A2, 3.93%		
Woodmont Trust			(3 Month Term		
2020-7A A1A, 4.41%			SOFR + 1.60%,		
(3 Month USD			Rate Floor: 1.60%)	22 000 000	21 (17 400
LIBOR + 1.90%,			due 04/15/30 ^{¢,4}	23,000,000	21,617,408
Rate Floor: 1.90%)	93 000 000	01 162 005	2021-3A B, 4.46%		
due 01/15/32 ^{0,4}	83,000,000	81,162,895	(3 Month USD		
2020-7A B, 5.11%			LIBOR + 1.75%,		
(3 Month USD			Rate Floor: 1.75%)	22 500 000	20.760.692
LIBOR + 2.60%, Rate Floor: 2.60%)			due 07/20/29 ^{♦,4}	22,500,000	20,760,682
'	12 500 000	12 017 760	2021-1A A2, 3.96%		
due 01/15/32 ^{0,4}	13,500,000	13,017,769	(3 Month USD		
2020-7A A2, 4.76% (3 Month USD			LIBOR + 1.25%, Rate Floor: 1.25%)		
LIBOR + 2.25%,			due 04/20/29 ^{¢,4}	19,000,000	18,246,405
Rate Floor: 2.25%)			2021-2A B, 4.38%	12,000,000	10,240,403
due 01/15/32 ^{0,4}	7,000,000	6,865,328	(3 Month USD		
auc 01/13/32	7,000,000	0,003,320	LIBOR + 1.40%,		
			Rate Floor: 1.40%)		
			due 05/20/29 ^{¢,4}	10,500,000	9,640,910
			uue 03/20/23	10,300,000	J,U 1 U,J1U

	Face A mount~	Value		Face Amount~	V alue
2021-1A B, 4.51%			ABPCI Direct Lending		
(3 Month USD			Fund CLO V Ltd.		
LIBOR + 1.80%,			2021-5A A1R, 4.21%		
Rate Floor: 1.80%)			(3 Month USD		
due 04/20/29 ^{♦,4}	7,100,000	\$ 6,677,925	LIBOR + 1.50%,		
2021-2A C, 5.38%	7,100,000	\$ 0,077,525	Rate Floor: 1.50%)		
(3 Month USD			due 04/20/31 ^{♦,4}	50,650,000	\$ 49,536,206
LIBOR + 2.40%,			2021-5A A2R, 4.61%	30,030,000	4 .5,550,200
Rate Floor: 2.40%)			(3 Month USD		
due 05/20/29 ^{♦,4}	7,000,000	6,560,773	LIBOR + 1.90%,		
ABPCI Direct Lending	,,000,000	0,500,775	Rate Floor: 1.90%)		
Fund CLO II LLC			due 04/20/31 ^{♦,4}	15,975,000	15,215,580
2021-1A A1R, 4.31%			THL Credit Lake Shore	.5,57.5,000	.5,2.5,500
(3 Month USD			MM CLO I Ltd.		
LIBOR + 1.60%,			2021-1A A1R, 4.21%		
Rate Floor: 1.60%)			(3 Month USD		
due 04/20/32 ^{♦,4}	83,450,000	81,267,182	LIBOR + 1.70%,		
Cerberus Loan	03, 130,000	01,207,102	Rate Floor: 1.70%)		
Funding XXXI, LP			due 04/15/33 ^{♦,4}	33,500,000	32,531,803
2021-1A A, 4.01%			2021-1A BR, 4.51%	33,300,000	32,331,003
(3 Month USD			(3 Month USD		
LIBOR + 1.50%,			LIBOR + 2.00%,		
Rate Floor: 1.50%)			Rate Floor:		
due 04/15/32 ^{♦,4}	70,250,000	69,343,965	2.00%) due		
2021-1A C, 5.11%	, ,	,,-	04/15/33 ^{♦,4}	30,400,000	28,661,500
(3 Month USD			ABPCI Direct Lending		
LIBOR + 2.60%,			Fund CLO I LLC		
Rate Floor: 2.60%)			2021-1A A1A2, 4.41%		
due 04/15/32 ^{♦,4}	12,000,000	11,336,341	(3 Month USD		
Golub Capital Partners			LIBOR + 1.70%,		
CLO 36M Ltd.			Rate Floor: 1.70%)		
2018-36A A, 4.13%			due 07/20/33 ^{♦,4}	59,500,000	57,964,918
(3 Month USD			2021-1A B12, 4.71%		
LIBOR + 1.30%,			(3 Month USD		
Rate Floor: 0.00%)			LIBOR + 2.00%,		
due 02/05/31 ^{♦,4}	76,300,000	75,177,322	Rate Floor:		
KREF Funding V LLC			2.00%) due		
1.83% (1 Month USD			07/20/33 ^{♦,4}	2,500,000	2,335,536
LIBOR + 1.75%,			Cerberus Loan		
Rate Floor: 1.75%)			Funding XXVI, LP		
due 06/25/26 ^{¢,†††}	67,947,779	67,641,888	2021-1A AR, 4.01%		
0.15% due			(3 Month USD		
06/25/26 ^{†††,10}	313,636,364	12,545	LIBOR + 1.50%,		
			Rate Floor: 1.50%)		
			due 04/15/31 ^{♦,4}	55,700,000	54,644,814

	Face Amount [~]	VALUE		Face A mount~	V ALUE
2021-1A BR, 4.41% (3 Month USD			2021-FL2 C, 4.99% (1 Month USD		
LIBOR + 1.90%,			LIBOR + 2.05%,		
Rate Floor: 1.90%)			Rate Floor: 2.05%)		
due 04/15/31 ^{♦,4}	3,250,000	\$ 3,128,227	due 05/16/38 ^{♦,4}	15,665,000	\$ 14,708,327
ABPCI Direct Lending			2021-FL3 B, 4.74%		
Fund IX LLC			(1 Month USD		
2021-9A A1R, 4.17%			LIBOR + 1.80%,		
(3 Month USD			Rate Floor: 1.80%)		
LIBOR + 1.40%,			due 11/16/36 ^{¢,7}	8,000,000	7,506,552
Rate Floor: 1.40%)			Fortress Credit		
due 11/18/31 ^{⋄,4}	34,150,000	33,013,126	Opportunities		
2021-9A A2R, 4.57%			IX CLO Ltd.		
(3 Month USD			2021-9A A2TR, 4.31%		
LIBOR + 1.80%,			(3 Month USD		
Rate Floor: 1.80%)	26 000 000	24 5 40 600	LIBOR + 1.80%,		
due 11/18/31 ^{♦,4}	26,000,000	24,540,680	Rate Floor: 1.80%)	46 200 000	44 673 266
CHCP Ltd.			due 10/15/33 ^{♦,4}	46,200,000	44,673,266
2021-FL1 A, 4.01%			2021-9A BR, 4.46%		
(1 Month Term			(3 Month USD LIBOR + 1.95%,		
SOFR + 1.16%, Rate Floor: 1.05%)			Rate Floor: 1.95%)		
due 02/15/38 ^{♦,4}	27,978,242	27,445,019	due 10/15/33 ^{\$\display\$}	6,700,000	6,190,898
2021-FL1 AS, 4.26%	27,570,242	27,443,013	Owl Rock CLO IV Ltd.	0,700,000	0,150,050
(1 Month Term			2021-4A A1R, 4.58%		
SOFR + 1.41%,			(3 Month USD		
Rate Floor: 1.30%)			LIBOR + 1.60%,		
due 02/15/38 ^{¢,4}	22,250,000	21,266,000	Rate Floor: 1.60%)		
2021-FL1 B, 4.61%	,,	,,	due 08/20/33 ^{♦,4}	36,500,000	34,800,352
(1 Month Term			2021-4A A2R, 4.88%		
SOFR + 1.76%,			(3 Month USD		
Rate Floor: 1.65%)			LIBOR + 1.90%,		
due 02/15/38 ^{♦,7}	5,900,000	5,612,492	Rate Floor: 1.90%)		
2021-FL1 C, 5.06%			due 08/20/33 ^{¢,4}	16,750,000	15,551,814
(1 Month Term			Fortress Credit		
SOFR + 2.21%,			Opportunities		
Rate Floor: 2.10%)			XI CLO Ltd.		
due 02/15/38 ^{⋄,} /	2,950,000	2,762,418	2018-11A A1T, 3.81%		
FS Rialto			(3 Month USD		
2021-FL3 C, 4.99%			LIBOR + 1.30%,		
(1 Month USD			Rate Floor: 0.00%)	44 200 000	42 420 550
LIBOR + 2.05%,			due 04/15/31 ^{⋄,4}	44,300,000	43,439,552
Rate Floor: 2.05%)	21 150 000	20 015 125			
due 11/16/36 ^{¢,4}	31,150,000	29,015,135			

	FACE			FACE	
	A MOUNT~	VALUE		Amount~	Value
2018-11A C, 5.01%			Cerberus Loan		
(3 Month USD			Funding XXXV, LP		
LIBOR + 2.50%,			2021-5A A, 4.01%		
Rate Floor: 0.00%)			(3 Month USD		
due 04/15/31 ^{♦,4}	2,300,000	\$ 2,139,705	LIBOR + 1.50%,		
ABPCI Direct Lending		. ,	Rate Floor: 1.50%)		
Fund CLO VII, LP			due 09/22/33 ^{♦,4}	30,750,000	\$ 29,436,062
2021-7A A1R, 4.20%			2021-5A B, 4.36%		
(3 Month USD			(3 Month USD		
LIBOR + 1.43%,			LIBOR + 1.85%,		
Rate Floor: 1.43%)			Rate Floor: 1.85%)		
due 10/20/31 ^{♦,4}	39,500,000	37,725,660	due 09/22/33 ^{♦,4}	8,000,000	7,431,033
2021-7A A2R, 4.62%			ACRES Commercial		
(3 Month USD			Realty Ltd.		
LIBOR + 1.85%,			2021-FL1 C, 4.94%		
Rate Floor: 1.85%)			(1 Month USD		
due 10/20/31 ^{♦,4}	8,250,000	7,805,545	LIBOR + 2.00%,		
Cerberus Loan Funding			Rate Floor:		
XXXIII, LP			2.00%) due		
2021-3A A, 4.07%			06/15/36 ^{♦,7}	13,092,000	12,210,925
(3 Month USD			2021-FL1 D, 5.59%		
LIBOR + 1.56%,			(1 Month USD		
Rate Floor: 1.56%)			LIBOR + 2.65%,		
due 07/23/33 ^{♦,4}	34,500,000	33,172,709	Rate Floor: 2.65%)		
2021-3A B, 4.36%			due 06/15/36 ^{¢,7}	11,750,000	10,860,901
(3 Month USD			2021-FL2 B, 5.19%		
LIBOR + 1.85%,			(1 Month USD		
Rate Floor: 1.85%)			LIBOR + 2.25%,		
due 07/23/33 ^{♦,4}	9,500,000	8,520,924	Rate Floor: 2.25%)		
GoldenTree Loan			due 01/15/37 ^{¢,7}	10,100,000	9,745,937
Management			2021-FL2 AS, 4.69%		
US CLO 1 Ltd.			(1 Month USD		
2021-9A B, 4.21%			LIBOR + 1.75%,		
(3 Month USD			Rate Floor: 1.75%)		
LIBOR + 1.50%,			due 01/15/37 ^{⋄,} ′	3,500,000	3,360,189
Rate Floor: 1.50%)			LCM XXIV Ltd.		
due 01/20/33 ^{¢,4}	35,900,000	33,382,793	2021-24A BR, 4.11%		
2021-9A C, 4.51%			(3 Month USD		
(3 Month USD			LIBOR + 1.40%,		
LIBOR + 1.80%,			Rate Floor: 0.00%)		
Rate Floor: 1.80%)			due 03/20/30 ^{⋄,4}	24,200,000	23,064,589
due 01/20/33 ^{♦,4}	3,900,000	3,519,396			

	Face Amount~	V alue		Face Amount~	V alue
2021-24A CR, 4.61% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 03/20/30°. ⁴ Golub Capital Partners CLO 16 Ltd. 2021-16A A1R2, 4.39% (3 Month	13,050,000	\$ 11,823,603	Madison Park Funding XLVIII Ltd. 2021-48A B, 4.19% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33°.4 2021-48A C, 4.74% (3 Month USD	27,500,000	\$ 25,920,848
USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33°.4 2021-16A A2R2, 4.58% (3 Month	26,750,000	25,547,884	LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 ^{0,4} BDS Ltd. 2021-FL9 C, 4.89%	5,900,000	5,426,626
USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33°.4 GPMT Ltd. 2019-FL2 C, 5.36% (1 Month USD	9,000,000	8,574,564	(1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/16/38 ^{6,4} 2020-FL5 B, 4.84% (1 Month Term SOFR + 1.91%,	19,500,000	18,234,493
LIBOR + 2.35%, Rate Floor: 2.35%) due 02/22/36 ^{6,4} 2019-FL2 B, 4.91% (1 Month USD LIBOR + 1.90%,	21,400,000	21,173,811	Rate Floor: 1.80%) due 02/16/37 ^{6,7} 2021-FL9 D, 5.24% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%)	4,400,000	4,314,814
Rate Floor: 1.90%) due 02/22/36 ^{o,7} Golub Capital Partners CLO 49M Ltd. 2021-49A BR, 4.61%	11,039,044	10,935,514	due 11/16/38 ^{6,7} 2020-FL5 AS, 4.39% (1 Month Term SOFR + 1.46%, Rate Floor: 1.35%)	4,400,000	4,107,565
(3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/26/33°. ⁴ 2021-49A CR, 5.31% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%)	21,695,000	20,139,087	due 02/16/37°./ Golub Capital Partners CLO 17 Ltd. 2017-17A A1R, 4.43% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30°.4	3,200,000 29,900,000	3,124,955 29,456,783
due 08/26/33 ^{♦,4}	12,600,000	11,327,124			

	Face A mount~	Value		Face A mount~	Value
BCC Middle Market			2021-FL2 C, 5.04%		
CLO LLC			(1 Month USD		
2021-1A A1R, 4.01%			LIBOR + 2.10%,		
(3 Month USD			Rate Floor: 2.10%)		
LIBOR + 1.50%,			due 04/18/38 ^{¢,7}	2,820,000	\$ 2,690,464
Rate Floor: 1.50%)			2019-FL1 AS, 4.44%		
due 10/15/33 ^{♦,4}	30,450,000	\$ 29,249,463	(1 Month Term		
Neuberger Berman			SOFR + 1.51%,		
Loan Advisers			Rate Floor: 1.40%)		
CLO 40 Ltd.			due 07/15/38 ^{⋄,} /	2,200,000	2,155,544
2021-40A B, 4.14%			BSPDF Issuer Ltd.		
(3 Month USD			2021-FL1 C, 5.07%		
LIBOR + 1.40%,			(1 Month USD		
Rate Floor: 1.40%)			LIBOR + 2.25%,		
due 04/16/33 ^{♦,4}	26,700,000	25,072,574	Rate Floor: 2.25%)		
2021-40A C, 4.49%			due 10/15/36 ^{⋄,}	15,300,000	14,642,039
(3 Month USD			2021-FL1 B, 4.62%		
LIBOR + 1.75%,			(1 Month USD		
Rate Floor: 1.75%)	2 000 000	1 022 420	LIBOR + 1.80%,		
due 04/16/33 ^{⋄,4}	2,000,000	1,822,439	Rate Floor: 1.80%)	C F00 000	6 222 460
MidOcean Credit			due 10/15/36 ^{©,/}	6,500,000	6,223,468
CLO VII			2021-FL1 D, 5.57%		
2020-7A BR, 4.11%			(1 Month USD		
(3 Month USD			LIBOR + 2.75%, Rate Floor: 2.75%)		
LIBOR + 1.60%,			due 10/15/36 ^{¢,7}	2 500 000	3,242,901
Rate Floor: 0.00%) due 07/15/29 ^{♦,4}	27 500 000	25,941,542	Madison Park	3,500,000	3,242,301
OCP CLO Ltd.	27,500,000	23,341,342	Funding LIII Ltd.		
2020-4A A2RR,			2022-53A B, 4.22%		
4.23% (3 Month			(3 Month Term		
USD LIBOR +			SOFR + 1.75%,		
1.45%, Rate			Rate Floor: 1.75%)		
Floor: 1.45%)			due 04/21/35 ^{♦,4}	24,000,000	22,749,430
due 04/24/29 ^{♦,4}	25,500,000	24,948,091	Venture XIV CLO Ltd.	21,000,000	22,7 15, 150
STWD Ltd.	23,300,000	21,510,051	2020-14A CRR,		
2019-FL1 B, 4.64%			5.29% (3 Month		
(1 Month Term			USD LIBOR +		
SOFR + 1.71%,			2.25%, Rate		
Rate Floor: 1.60%)			Floor: 2.25%)		
due 07/15/38 ^{\$,7}	11,210,000	10,841,547	due 08/28/29 ^{♦,4}	22,725,000	21,451,257
2019-FL1 C, 4.99%	, , , , , , , , , , , , , , , , , , , ,		Magnetite XXIX Ltd.		
(1 Month Term			2021-29A B, 3.91%		
SOFR + 2.06%,			(3 Month USD		
Rate Floor: 1.95%)			LIBOR + 1.40%,		
due 07/15/38 ^{¢,7}	8,800,000	8,488,505	Rate Floor: 1.40%)		
			due 01/15/34 ^{♦,4}	15,100,000	14,234,166

	Face Amount [~]	V ALUE		Face Amount [~]	Value
2021-29A C, 4.16%			Anchorage Capital		
(3 Month USD			CLO 6 Ltd.		
LIBOR + 1.65%,			2021-6A CRR, 4.71%		
Rate Floor: 1.65%)			(3 Month USD		
due 01/15/34 ^{♦,4}	7,700,000	\$ 6,986,016	LIBOR + 2.20%,		
Apres Static CLO Ltd.			Rate Floor: 2.20%)		
2020-1A A2R, 4.21%			due 07/15/30 ^{⋄,4}	18,585,000	\$ 17,316,059
(3 Month USD			Recette CLO Ltd.		
LIBOR + 1.70%,			2021-1A BRR, 4.11%		
Rate Floor: 0.00%)			(3 Month USD		
due 10/15/28 ^{♦,4}	21,750,000	21,123,219	LIBOR + 1.40%,		
NewStar Fairfield			Rate Floor: 0.00%)		
Fund CLO Ltd.			due 04/20/34 ^{⋄,4}	9,800,000	9,114,546
2018-2A A1N, 3.98%			2021-1A CRR, 4.46%		
(3 Month USD			(3 Month USD		
LIBOR + 1.27%,			LIBOR + 1.75%,		
Rate Floor: 1.27%)	21 171 620	20.766.070	Rate Floor: 0.00%)	0 200 000	0.122.660
due 04/20/30 ^{♦,4}	21,171,638	20,766,878	due 04/20/34 ^{♦,4}	9,200,000	8,123,668
Golub Capital Partners			Neuberger Berman		
CLO 54M L.P			Loan Advisers CLO 32 Ltd.		
2021-54A B, 4.68%					
(3 Month USD LIBOR + 1.85%,			2021-32A BR, 4.14%		
Rate Floor: 1.85%)			(3 Month USD LIBOR + 1.40%,		
due 08/05/33 ^{¢,4}	21,000,000	19,465,005	Rate Floor: 1.40%)		
Marathon CLO V Ltd.	21,000,000	19,403,003	due 01/20/32 ^{0,4}	14,100,000	13,311,202
2017-5A A2R, 4.43%			2021-32A CR, 4.44%	14,100,000	13,311,202
(3 Month USD			(3 Month USD		
LIBOR + 1.45%,			LIBOR + 1.70%,		
Rate Floor: 0.00%)			Rate Floor: 1.70%)		
due 11/21/27 ^{♦,4}	18,020,137	17,848,919	due 01/20/32 ^{♦,4}	4,200,000	3,818,605
2017-5A A1R, 3.85%	10,020,137	17,010,515	BSPRT Issuer Ltd.	,,200,000	3,0.0,003
(3 Month USD			2021-FL7 C, 5.12%		
LIBOR + 0.87%,			(1 Month USD		
Rate Floor: 0.00%)			LIBOR + 2.30%,		
due 11/21/27 ^{♦,4}	1,465,610	1,461,287	Rate Floor: 2.30%)		
AMMC CLO XIV Ltd.	.,,	., ,	due 12/15/38 ^{¢,7}	7,250,000	6,805,442
2021-14A A2R2,			2021-FL6 C, 4.87%		
4.18% (3 Month			(1 Month USD		
USD LIBOR +			LIBOR + 2.05%,		
1.40%, Rate			Rate Floor: 2.05%)		
Floor: 1.40%)			due 03/15/36 ^{¢,7}	5,550,000	5,140,629
due 07/25/29 ^{♦,4}	18,290,000	17,600,319	• •		

	Face Amount [~]	VALUE		Face Amount	Value
2021-FL7 B, 4.87%			Greystone Commercial		
(1 Month USD			Real Estate Notes		
LIBOR + 2.05%,			2021-FL3 C, 4.82%		
Rate Floor: 2.05%)	4 975 000	¢ 4.625.107	(1 Month USD		
due 12/15/38 ^{♦,7}	4,875,000	\$ 4,625,197	LIBOR + 2.00%,		
Owl Rock CLO VI Ltd. 2021-6A B1, 5.28%			Rate Floor: 2.00%) due		
(3 Month USD			07/15/39 ^{¢,7}	12,000,000	\$ 11,006,670
LIBOR + 1.75%,			Lake Shore MM	12,000,000	\$ 11,000,070
Rate Floor: 1.75%)			CLO III LLC		
due 06/21/32 ^{♦,4}	17,450,000	16,393,109	2021-2A A1R, 4.22%		
KREF	,,	.,,	(3 Month USD		
2021-FL2 C, 4.94%			LIBOR + 1.48%,		
(1 Month USD			Rate Floor: 1.48%)		
LIBOR + 2.00%,			due 10/17/31 ^{♦,4}	10,000,000	9,757,911
Rate Floor:			Golub Capital Partners		
2.00%) due			CLO 54M, LP		
02/15/39 ^{♦,4}	16,600,000	15,746,465	2021-54A A, 4.36%		
Owl Rock CLO II Ltd.			(3 Month USD		
2021-2A ALR, 4.26%			LIBOR + 1.53%,		
(3 Month USD			Rate Floor: 1.53%)		
LIBOR + 1.55%,			due 08/05/33 ^{⋄,4}	10,000,000	9,571,987
Rate Floor: 1.55%)	75 600 000	74,000,464	Neuberger Berman		
due 04/20/33 ^{♦,4}	15,600,000	14,998,464	CLO XVI-S Ltd.		
Dryden 36 Senior			2021-16SA BR, 3.91%		
Loan Fund 2020-36A CR3,			(3 Month USD LIBOR + 1.40%,		
4.56% (3 Month			Rate Floor: 1.40%)		
USD LIBOR +			due 04/15/34 ^{♦,4}	10,200,000	9,525,554
2.05%, Rate			Cerberus Loan Funding	10,200,000	3,323,331
Floor: 2.05%)			XXXVI, LP		
due 04/15/29 ^{♦,4}	15,200,000	14,309,893	2021-6A A, 3.91%		
Golub Capital Partners	-,,	,,	(3 Month USD		
CLO 25M Ltd.			LIBOR + 1.40%,		
2018-25A AR, 4.21%			Rate Floor: 1.40%)		
(3 Month USD			due 11/22/33 ^{♦,4}	8,985,093	8,918,646
LIBOR + 1.38%,			Neuberger Berman		
Rate Floor: 1.38%)			Loan Advisers		
due 05/05/30 ^{¢,4}	14,470,880	14,286,046	CLO 47 Ltd.		
Octagon Investment			2022-47A B, 4.10%		
Partners 49 Ltd.			(3 Month Term		
2021-5A B, 4.06%			SOFR + 1.80%,		
(3 Month USD			Rate Floor: 1.80%)	0.000.000	0.504.50
LIBOR + 1.55%,			due 04/14/35 ^{⋄,4}	9,000,000	8,504,584
Rate Floor: 1.55%)	12 000 000	12 021 441			
due 01/15/33 ^{¢,4}	12,800,000	12,021,441			

	Face Amount~	Value		Face Amount~	V alue
Boyce Park CLO Ltd.			VOYA CLO		
2022-1A B1, 2.37%			2021-2A BR, 4.66%		
(3 Month Term			(3 Month USD		
SOFR + 1.75%,			LIBOR + 2.15%,		
Rate Floor: 1.75%)			Rate Floor: 2.15%)		
due 04/21/35 ^{♦,4}	8,800,000	\$ 8,179,292	due 06/07/30 ^{♦,4}	4,950,000	4,619,412
Dryden 37 Senior	.,,		Atlas Senior Loan	,,	, ,,
, Loan Fund			Fund III Ltd.		
2015-37A Q, due			2017-1A BR, 4.24%		
01/15/31 ^{4,11}	10,000,000	7,633,047	(3 Month USD		
ACRE Commercial	,,	.,,	LIBOR + 1.30%,		
Mortgage Ltd.			Rate Floor: 0.00%)		
2021-FL4 B, 4.39%			due 11/17/27 ^{♦,4}	4,300,000	4,163,654
(1 Month USD			Elmwood CLO 19 Ltd.	,,,,,,,,,,	.,,
LIBOR + 1.40%,			2022-6A B1, due		
Rate Floor: 1.40%)			10/17/34 ^{♦,4}	4,000,000	3,997,871
due 12/18/37 ^{\$,7}	3,100,000	3,016,548	Northwoods Capital	.,000,000	3,337,071
2021-FL4 C, 4.74%	3,.00,000	3,0.0,3.0	XII-B Ltd.		
(1 Month USD			2018-12BA B, 5.14%		
LIBOR + 1.75%,			(3 Month USD		
Rate Floor: 1.75%)			LIBOR + 1.85%,		
due 12/18/37 ^{\$,7}	3,100,000	3,003,293	Rate Floor: 1.85%)		
HGI CRE CLO Ltd.	3,.00,000	3,003,233	due 06/15/31 ^{¢,4}	4,000,000	3,864,778
2021-FL2 B, 4.44%			BRSP Ltd.	.,000,000	3,00.,770
(1 Month USD			2021-FL1 D, 5.69%		
LIBOR + 1.50%,			(1 Month USD		
Rate Floor: 1.50%)			LIBOR + 2.70%,		
due 09/17/36 ^{\$,7}	5,000,000	4,781,934	Rate Floor: 2.70%)		
2021-FL2 C, 4.74%	3,000,000	.,,,,,,,,,	due 08/19/38 ^{¢,7}	3,800,000	3,547,967
(1 Month USD			MF1 Multifamily	3,000,000	3,3 17,307
LIBOR + 1.80%,			Housing Mortgage		
Rate Floor: 1.80%)			Loan Trust		
due 09/17/36 ^{¢,7}	1,000,000	938,110	2021-FL6 D, 5.49%		
Owl Rock CLO I Ltd.	1,000,000	330,110	(1 Month USD		
2019-1A A, 4.78%			LIBOR + 2.55%,		
(3 Month USD			Rate Floor: 2.55%)		
LIBOR + 1.80%,			due 07/16/36 ^{\$\phi,7}	3,800,000	3,499,728
Rate Floor: 1.80%)			Carlyle Global Market	3,000,000	3, 133,720
due 05/20/31 ^{¢,4}	5,650,000	5,452,656	Strategies CLO Ltd.		
Shackleton CLO Ltd.	3,030,000	3, 132,030	2012-3A SUB, due		
2017-8A BR, 4.01%			01/14/32 ^{4,11}	8,920,000	2,907,028
(3 Month USD			01/11/32	5,520,000	2,507,020
LIBOR + 1.30%,					
Rate Floor: 0.00%)					
due 10/20/27 ^{\$\displaystyle 4}	5,510,000	5,342,953			
uuc 10/20/2/	3,310,000	J,J72,JJJ			

	Face Amount [~]	VALUE		FACE AMOUNT~	Value
Wellfleet CLO Ltd.			Newfleet CLO Ltd.		
2018-2A A2R, 4.29%			2018-1A A1R, 3.66%		
(3 Month USD			(3 Month USD		
LIBOR + 1.58%,			LIBOR + 0.95%,		
Rate Floor: 1.58%)			Rate Floor: 0.00%)	
due 10/20/28 ^{♦,4}	2,500,000	\$ 2,408,084	due 04/20/28 ^{♦,4}	775,636	\$ 769,221
Diamond CLO Ltd.	,,	, , , , , , ,	Venture XIII CLO Ltd.	,	, , , ,
2021-1A CR, 5.18%			2013-13A SUB, due		
(3 Month USD			09/10/29 ^{4,11}	3,700,000	416,893
LIBOR + 2.40%,			Great Lakes CLO Ltd.	2,. 22,222	,
Rate Floor: 2.40%)			2014-1A SUB, due		
due 04/25/29 ^{♦,4}	2,300,000	2,282,532	10/15/29 ^{4,11}	461,538	193,615
2021-1A BR, 4.48%	,,	, - ,	Babson CLO Ltd.	,	,
(3 Month USD			2014-IA SUB, due		
LIBOR + 1.70%,			07/20/25 ^{4,11}	1,300,000	81,120
Rate Floor: 1.70%)			Atlas Senior Loan	1,220,000	,
due 04/25/29 ^{♦,4}	74,868	74,801	Fund IX Ltd.		
Allegro CLO VII Ltd.	•		2018-9A SUB, due		
2018-1A C, 4.41%			04/20/28 ^{4,11}	1,200,000	70,782
(3 Month USD			Avery Point II CLO Ltd.	1,=10,011	
LIBOR + 1.90%,			2013-3X COM ,		
Rate Floor: 1.90%)			due 01/18/25 ¹¹	2,375,019	60,444
due 06/13/31 ^{♦,4}	2,500,000	2,301,229	OHA Credit Partners	_,_,_,	
Voya CLO Ltd.			IX Ltd.		
, 2013-1A INC, due			2013-9A ACOM,		
10/15/30 ^{4,11}	10,575,071	2,020,896	due 10/20/25 ^{4,11}	1,808,219	1,989
TRTX Issuer Ltd.			Copper River CLO Ltd.	1,220,212	1,202
2019-FL3 B, 4.79%			2007-1A INC, due		
(1 Month Term			01/20/21 ^{†††,7,11}	1,500,000	630
SOFR + 1.86%,			Total Collateralized Loa		
Rate Floor: 1.75%)			Total Collateralized Loa	iii Obligations	2,922,359,794
due 10/15/34 ^{¢,7}	1,500,000	1,468,649	FINANCIAL - 2.7%		
2019-FL3 A, 4.19%			HV Eight LLC		
(1 Month Term			3.36% (3 Month		
SOFR + 1.26%,			EURIBOR +		
Rate Floor: 1.15%)			2.75%, Rate		
due 10/15/34 ^{¢,7} ´	438,061	436,493	Floor: 2.75%) due		
Treman Park CLO Ltd.			12/28/25 ^{¢,†††}	EUR 107,000,000	104,814,697
2015-1A SUB, due					
10/20/28 ^{4,11}	6,859,005	852,780			

	Face Amount [~]	Value		Face Amount [~]	Value
Strategic Partners			2.58% (3 Month		
Fund VIII LP			EURIBOR +		
5.04% (1 Month Term SOFR +			2.45%, Rate Floor: 2.45%) due		
2.60%, Rate			09/15/26 ^{¢,†††}	EUR 11,100,000	\$ 10,876,575
Floor: 2.60%) due			Ceamer Finance LLC	LON 11,100,000	\$ 10,070,373
03/10/26 ^{♦,†††}	51,900,000	\$ 51,864,477	3.69% due		
5.06% (1 Month	3.,,500,000	\$ 51,001,111	03/22/31†††	23,066,908	20,971,705
Term SOFR +			Thunderbird A		
2.60%, Rate			5.50% due		
Floor: 2.60%) due			03/01/37†††	18,995,745	18,995,745
03/10/26 ^{¢,†††}	21,900,000	21,884,020	Bib Merchant Voucher		
Madison Avenue			Receivables Ltd.		
Secured Funding			4.18% due		
Trust			04/07/28 ^{†††}	19,215,573	18,684,713
2021-1, 4.58% (1			Lightning A		
Month USD			5.50% due		
LIBOR + 1.50%,			03/01/37 ^{†††}	18,392,346	18,392,346
Rate Floor: 1.50%)			Aesf Vi Verdi, LP		
due 01/17/23 ^{♦,†††,4}	70,150,000	70,150,000	2.15% (3 Month		
KKR Core Holding			EURIBOR + 2.15%,		
Company LLC			Rate Floor: 2.15%)		
4.00% due			due 11/25/24 ^{¢,†††}	EUR 9,941,304	9,738,765
08/12/31†††	65,584,832	56,123,391	4.40% (3 Month USD		
Project Onyx			LIBOR + 2.15%,		
4.52% (3 Month			Rate Floor: 2.15%)		
Term SOFR +			due 11/25/24 ^{♦,†††}	8,197,841	8,200,084
2.40%, Rate			Oxford Finance		
Floor: 2.30%) due	27 000 000	20 000 700	Funding		
01/26/27 ^{¢,†††}	31,000,000	30,988,788	2020-1A, 3.10%	72.060.450	70 707 756
HarbourVest			due 02/15/28⁴	13,869,459	13,701,756
Structured Solutions			Nassau LLC		
IV Holdings, LP			2019-1, 3.98% due	12.067.545	12 202 024
4.60% (3 Month USD LIBOR +			08/15/344	13,967,545	13,293,924
			Lam Trade Finance		
2.45%, Rate Floor: 2.45%) due			Group LLC	11 000 000	11 000 000
09/15/26 ^{¢,†††}	19,956,425	19,955,851	2.50% due 12/29/22	11,000,000	11,000,000
03/13/20	17,770,423	12,233,031	Industrial DPR		
			Funding Ltd.		
			2016-1A, 5.24% due 04/15/26 ⁴	ງ 2 22 607	2 202 004
			, ,	2,322,687	2,287,884
			Total Financial		_501,924,721

	Face Amount	Value		Face Amount~	Value
TRANSPORT-AIRCRAFT	- 2.2%		Sapphire Aviation		
AASET Trust			Finance I Ltd.		
2021-1A, 2.95%			2018-1A, 4.25%		
due 11/16/41 ⁴	67,583,078	\$ 53,895,605	due 03/15/40 ⁴	25,160,569	\$ 18,528,819
2021-2A, 2.80%			MAPS Ltd.		
due 01/15/47 ⁴	23,494,895	18,570,513	2018-1A, 4.21%		
2020-1A, 3.35%			due 05/15/43 ⁴	19,393,733	17,275,825
due 01/16/40 ⁴	17,711,806	14,289,986	WAVE LLC		
2019-1, 3.84% due			2019-1, 3.60% due		
05/15/39 ⁴	9,303,826	6,175,322	09/15/44 ⁴	19,742,578	15,617,721
2017-1A, 3.97%			Falcon Aerospace Ltd.		
due 05/16/42 ⁴	5,841,697	4,632,466	2019-1, 3.60% due		
2019-2, 3.38% due			09/15/39 ⁴	11,564,873	9,188,897
10/16/39 ⁴	2,021,475	1,437,472	2017-1, 4.58% due		
Castlelake Aircraft			02/15/42 ⁴	4,588,991	4,160,996
Structured Trust			Castlelake Aircraft		
2021-1A, 3.47%			Securitization Trust		
due 01/15/46 ⁴	55,124,596	48,296,649	2018-1, 4.13% due		
Navigator Aircraft			06/15/43 ⁴	14,066,381	12,307,534
ABS Ltd.			2016-1, 4.45%		
2021-1, 2.77% due			due 08/15/41	147,417	132,408
11/15/46 ⁴	45,705,552	38,839,632	Raspro Trust		
Lunar Structured			2005-1A, 3.64%		
Aircraft Portfolio			(3 Month USD		
Notes			LIBOR + 0.93%,		
2021-1, 2.64% due			Rate Floor: 0.93%)		
10/15/46 ⁴	36,932,887	30,499,706	due 03/23/24 ^{♦,4}	10,637,384	9,863,708
AASET US Ltd.			Slam Ltd.		
2018-2A, 4.45%			2021-1A, 3.42%		
due 11/18/38 ⁴	36,500,997	30,205,718	due 06/15/46 ⁴	1,382,850	1,096,778
Sprite Ltd.			Stripes Aircraft Ltd.		
2021-1, 3.75% due			2013-1 A1, 6.49%		
11/15/46 ⁴	34,936,272	29,493,781	(1 Month USD		
Sapphire Aviation			LIBOR + 3.50%,		
Finance II Ltd.			Rate Floor: 3.50%)		
2020-1A, 3.23%			due 03/20/23 ^{¢,†††}	156,653	149,833
due 03/15/40 ⁴	28,418,408	23,527,293	Total Transport-Aircraft		409,435,518
KDAC Aviation			•		
Finance Ltd.			WHOLE BUSINESS - 1.4%		
2017-1A, 4.21%			Arbys Funding LLC		
due 12/15/42 ⁴	27,761,132	21,248,856	2020-1A, 3.24%	0= ====================================	00.555
			due 07/30/50 ⁴	95,599,000	80,931,532

	Face Amount~	Value		Face Amount~	Value
SERVPRO Master			Applebee's Funding		
Issuer LLC			LLC / IHOP		
2021-1A, 2.39%			Funding LLC		
due 04/25/51 ⁴	29,921,250	\$ 23,596,017	2019-1A, 4.19%		
2022-1A, 3.13%			due 06/05/49 ⁴	3,356,100	\$ 3,179,865
due 01/25/52 ⁴	23,382,500	18,566,079	Total Whole Business		266,835,261
Taco Bell Funding LLC					
2021-1A, 2.29%			COLLATERALIZED DEBT	OBLIGATIONS	- 1.0%
due 08/25/51 ⁴	23,393,225	18,692,169	Anchorage Credit		
2016-1A, 4.97%			Funding 4 Ltd.		
due 05/25/46 ⁴	14,544,125	14,000,684	2021-4A AR, 2.72%		
Wingstop Funding LLC			due 04/27/39 ⁴	108,450,000	99,334,647
2020-1A, 2.84%			2021-4A BR, 3.12%		
due 12/05/50 ⁴	25,308,750	21,507,401	due 04/27/39 ⁷	16,250,000	13,803,763
2022-1A, 3.73%	-,,	,,	Anchorage Credit		
due 03/05/52 ⁴	10,300,000	8,648,673	Funding 3 Ltd.		
ServiceMaster	.0,500,000	0,0 10,075	2021-3A A1R, 2.87%		
Funding LLC			due 01/28/39 ⁴	54,000,000	48,165,176
2020-1, 3.34%			Anchorage Credit		
due 01/30/51 ⁴	28,860,500	22,119,582	Funding Ltd.		
2020-1, 2.84%	28,800,300	22,119,362	2021-13A A1, 2.88%		
due 01/30/51 ⁴	9,653,000	7,864,801	due 07/27/39 ⁴	32,850,000	28,927,766
	9,033,000	7,004,001	2021-13A B1, 3.23%	32,030,000	20,527,700
Domino's Pizza			due 07/27/39 ⁷	6,345,000	5,391,954
Master Issuer LLC			2021-13A C2, 3.65%	0,545,000	3,351,55
2021-1A, 3.15%	0.074.262	7 257 062	due 07/27/39 ⁷	1,950,000	1,518,886
due 04/25/51 ⁴	9,214,363	7,351,062	, ,		
2017-1A, 4.12%			Total Collateralized Debt	Obligations	197,142,192
due 07/25/47⁴	7,926,500	7,288,441	NET LEASE - 0.9%		
Wendy's Funding LLC			STORE Master		
2019-1A, 3.78%			Funding I-VII		
due 06/15/49⁴	12,346,125	11,312,162	2016-1A, 3.96%		
2019-1A, 4.08%			due 10/20/46 ⁴	27,605,690	25,724,338
due 06/15/49 ⁴	1,528,438	1,345,838	2016-1A, 4.32%	27,003,030	23,724,330
DB Master Finance LLC				11 105 251	10 272 661
2019-1A, 4.35%			due 10/20/46 ⁴	11,195,251	10,372,661
due 05/20/49 ⁴	7,656,210	6,964,341	CF Hippolyta		
2021-1A, 2.79%			Issuer LLC		
due 11/20/51⁴	6,699,375	5,255,559	2022-1A, 6.11%	20 500 000	10 425 023
Sonic Capital LLC			due 08/15/62⁴	20,500,000	19,425,823
2021-1A, 2.64%			2020-1, 2.28%		
due 08/20/51 ⁴	11,472,120	8,211,055	due 07/15/60⁴	10,125,538	8,854,757
, ,			Capital Automotive		
			REIT		
			2020-1A, 3.48%		
			due 02/15/50⁴	22,102,328	19,877,660

	Face Amount [~]	V ALUE		Face Amount [~]	VALUE
2021-1A, 2.76%			SINGLE FAMILY RESIDEN	ICE - 0.6%	
due 08/15/51 ⁴	6,594,500	\$ 5,027,814	FirstKey Homes Trust		
CARS-DB4, LP			2020-SFR2, 4.50%		
2020-1A, 3.81%			due 10/19/37 ⁴	21,640,000	\$ 19,633,022
due 02/15/50 ⁴	19,940,381	17,375,631	2020-SFR2, 4.00%		
2020-1A, 3.25%			due 10/19/37 ⁴	20,340,000	18,228,804
due 02/15/50 ⁴	3,416,346	2,921,684	2020-SFR2, 3.37%		
CMFT Net Lease			due 10/19/37 ⁴	13,010,000	11,485,315
Master Issuer LLC			2021-SFR1, 2.19%		
2021-1, 2.91% due			due 08/17/38 ⁴	8,174,000	6,918,058
07/20/51 ⁴	10,050,000	8,257,848	Home Partners of		
2021-1, 3.04% due			America Trust		
07/20/51 ⁴	5,050,000	3,921,021	2021-2, 2.65% due		
2021-1, 3.44% due			12/17/26 ⁴	47,059,662	40,600,281
07/20/51 ⁴	3,215,000	2,507,857	2021-3, 2.80%		
2021-1, 2.51% due			due 01/17/41 ⁴	15,695,303	13,430,474
07/20/51 ⁴	3,000,000	2,464,120	Tricon Residential Trust		
Oak Street Investment			2021-SFR1, 2.59%		
Grade Net Lease			due 07/17/38 ⁴	7,000,000	6,021,840
Fund Series			Total Single Family Reside	ence	116,317,794
2020-1A, 2.26%			Total Single Falliny Reside	ince	110,517,754
due 11/20/50 ⁴	15,000,000	13,226,531	INFRASTRUCTURE - 0.3%	5	
STORE Master			VB-S1 Issuer		
Funding I LLC			LLC - VBTEL		
2015-1A, 4.17%			2022-1A, 4.29%		
due 04/20/45 ⁴	9,580,058	9,033,042	due 02/15/52 ⁴	40,900,000	35,779,520
New Economy Assets			Secured Tenant Site		
Phase 1 Sponsor LLC			Contract Revenue		
2021-1, 2.41% due			Notes Series		
10/20/614	10,000,000	8,355,996	2018-1A, 3.97%		
CF Hippolyta LLC			due 06/15/48 ⁴	21,060,635	20,802,008
2020-1, 2.60%			Hotwire Funding LLC		
due 07/15/60 ⁴	4,413,814	3,569,808	2021-1, 2.66% due		
STORE Master			11/20/514	4,025,000	3,321,684
Funding LLC			Total Infrastructure		59,903,212
2021-1A, 3.70%					
due 06/20/51 ⁴	3,560,606	2,844,376	TRANSPORT-CONTAINER	R - 0.3 %	
Capital Automotive LLC			Textainer Marine		
2017-1A, 4.18%			Containers VII Ltd.		
due 04/15/47 ⁴	269,209	261,661	2020-1A, 2.73%		
Total Net Lease	,	164,022,628	due 08/21/45 ⁴	53,228,450	48,036,441
Total Het Lease		107,022,020	MC Ltd.		
			2021-1, 2.63% due		
			11/05/35 ⁴	11,194,986	9,653,863
			Total Transport-Container		57,690,304
			•		

INSURANCE - 0.0% 2.99% due 01/01/40		FACE	V		FACE	V
JGWPT XXIII LLC 2011-1A, 4.70% 3.50% due 02/01/48 3.400,000 3.313,19 2011-1A, 4.70% 3.50% due 02/01/48 3.817,708 3.284,300 due 10/15/56 ⁴ 2,443,497 \$ 2,317,334 2.54% due 12/01/39 3.682,433 3.682,431 2.679,86 due 09/15/56 ⁴ 1,760,725 1,702,719 2.36% due 01/01/42 3,500,000 2,360,09 321 Henderson 2.96% due 10/01/45 3.829,680 Receivables VI LLC 2.50% due 03/01/35 2,341,513 2,127,356 due 07/15/59 ⁴ 836,932 827,454 2.69% due 03/01/35 2,341,513 2,127,356 due 07/15/59 ⁴ 836,932 827,454 2.69% due 03/01/50 2,344,128 1,837,80 Total Insurance 4,847,507 2.92% due 03/01/50 2,344,128 1,837,80 COLLAFERALZED MORTGAGE OBLICATIONS Ti - 21.5% 2.66% due 12/01/51 2,324,162 1,744,63 COULAFERALZED MORTGAGE OBLICATIONS Ti - 21.5% 2.66% due 04/01/50 1,907,306 1,469,82 due 11/15/52 ¹⁸ 1,271,056,934 1,176,921,186 3.08% due 02/01/33 1,300,000 1,164,92 2.40% due 07/01/52 226,461,708 211,737,660 4.09% due 09/01/48 1,245,001 1,442,62 2.40% due 07/01/52 226,461,708 211,737,660 4.09% due 09/01/48 1,245,001 1,442,50 2.40% due 07/01/52 226,461,708 211,737,660 4.09% due 09/01/48 1,245,001 1,362,337 979,33 3.42% due 09/01/47 1,2406,747 10,566,729 3.96% due 09/01/48 1,245,001 1,362,337 979,33 3.42% due 09/01/47 1,2406,747 10,566,729 3.96% due 06/01/49 951,089 816,20 2.07% due 10/01/41 16,935,000 11,292,481 2.25% due 10/01/30 971,337 894,54 2.07% due 10/01/51 13,342,601 8,668,288 4.00% due 20/01/48 33,20,000 6,216,321 2.57% due 09/01/51 13,345,000 6,360,317 3.16% due 09/01/49 951,089 816,20 2.07% due 10/01/41 9,435,000 5,583,483 3.96% due 09/01/49 971,426 792,194 2.07% due 10/01/51 3,360,000 6,216,321 3.09% due 09/01/49 67,720 67,720 2.17% due 09/01/52 2,566,669 4,593,401 4,00% due 09/01/49 67,720 67,94 2.17% due 09/01/51 3,435,000 5,583,483 3.96% due 09/01/49 67,020 67,04 2.17% d		AMOUNT	VALUE		AMOUNT	VALUE
JGWPT XXIII LLC 2011-14, 4.70% 3.50% due 02/01/48 3.400,000 3.313,19	INSURANCE - 0.0%			2.99% due 01/01/40	4.429.000 \$	3,440,689
2011-1A, 4.70% due 10/15/56 ⁴ 2,443,497 \$ 2,317,334 2,54% due 02/01/48 3,817,708 3,284 3.0 3,28				, ,		
due 10/15/56 ⁴	,			, ,		
JGWPT XXIV LLC 2.34% due 09/01/39 3,632,941 2,679,86		2.443.497	\$ 2.317.334	, ,		
2011-2A, 4.94% due 09/15/56 ⁴ 1,760,725 1,702,719 2.369% due 01/01/42 3,500,000 2,360,000 231 Henderson 2.969% due 01/01/42 3,500,000 2,360,000 Receivables VI LLC 2.509% due 03/01/35 2,341,513 2,127,35 2,201,1A, 5.56% due 07/15/59 ⁴ 836,932 827,454 2.699% due 02/01/52 2,477,524 1,846,92 2.754 due 07/15/59 ⁴ 836,932 827,454 2.699% due 02/01/52 2,477,524 1,846,92 2.29% due 03/01/50 2,344,128 1,837,80 2.519% due 03/01/50 2,362,194 1,754,07 2.324,162 1,714,63 2.629% due 03/01/50 2,382,282 1,617,78 2.324,162 1,714,63 2.629% due 03/01/50 2,382,282 1,617,78 2.519% due 03/01/52 2,382,293 1,693,293 2,344,293 1,300,00 1,469,82 2.649% due 03/01/52 2,382,393 1,300,00 1,469,82 2.409% due 03/01/52 2,264,61,708 211,737,660 4.059% due 02/01/33 1,300,000 1,164,92 2.409% due 03/01/40 27,004,000 19,175,156 3.329% due 03/01/40 1,265,373 979,33 3.839% due 05/01/49 19,000,000 16,360,117 3.139% due 07/01/50 1,362,337 979,33 3.429% due 09/01/41 16,935,000 11,292,481 3.429% due 10/01/50 13,049,040 9,196,180 3.019% due 09/01/49 951,089 816,20 due 12/25/43 ^{12,14} 12,221,159 9,225,939 3.609% due 10/01/40 977,426 792,19 due 12/25/43 ^{12,14} 12,221,159 9,225,939 3.609% due 10/01/40 17,7426 792,19 due 12/25/43 ^{12,14} 12,221,159 9,225,939 3.609% due 09/01/42 1,050,000 770,18 2.579% due 09/01/50 13,049,040 9,196,180 3.019% due 09/01/42 1,050,000 770,18 2.579% due 09/01/50 13,049,040 9,196,180 3.019% due 09/01/42 1,050,000 750,183,475 3.09% due 09/01/49 9,360,000 6,383,000 3.18% due 09/01/49 967,120 639,47 700,400 10/140 9,360,000 6,363,300 3.18% due 09/01/49 667,120 639,47 700,400 09/01/50 7,401,000 5,583,483 3.919% due 09/01/49 667,120 639,47 700,400 10/140	, ,	_, ,	-,,	' '		
due 09/15/56 ⁴ 1,760,725 1,702,719 2.36% due 01/01/42 3,500,000 2,360,09 321 Henderson 2.96% due 10/01/49 2,829,688 2,250,144 Receivables VI LLC 2.50% due 03/01/35 2,341,513 2,210,04 2010-1A, 5.56% 3.26% due 11/01/46 2,263,139 2,010,40 due 07/15/59 ⁴ 836,932 827,454 2.69% due 02/01/52 2,477,524 1,846,92 Total Insurance 4,847,507 2.92% due 03/01/50 2,344,128 1,837,80 (Cost \$5,070,281,116) 4.700,478,931 2.93% due 07/01/50 2,344,128 1,754,07 Total Asset-Backed Securities (Cost \$5,070,281,116) 4.700,478,931 2.93% due 03/01/51 2,324,162 1,714,63 COULATERALIZED MORTGAGE OBLIGATIONS†† - 21.5% 2.68% due 04/01/50 1,907,306 1,469,82 COVERNMENT AGENCY - 9.7% 3.46% due 08/01/49 1,662,615 1,414,62 Uniform MBS 30 Year due 11/15/52 ¹⁸ 1,271,056,934 1,176,921,186 3.08% due 02/01/33 1,300,000 1,164,92 4.00% due 07/01/52 226,461,708 211,737,660 2.32% due 03/01/40 1,262,615 1,414,62 4.00% due 03/01/40 27,004,000 19,175,156 2.32% due 07/01/50 1,362,537 979,53 3.83% due 05/01/49 19,000,000 16,360,117 3.13% due 01/01/30 971,937 884,54 due 12/25/43 ^{12,14} 12,246,747 10,566,729 36% due 06/01/149 1951,089 16,20 2.27% due 10/01/51 12,382,650 8,666,258 2.59% due 09/01/47 1,050,000 770,188 2.57% due 09/01/51 11,710,524 8,500,000 6,339,004 31,88% due 09/01/42 1,050,000 770,188 2.57% due 09/01/51 12,382,650 8,666,258 2.00% due 09/01/42 1,050,000 770,181 2.17% due 09/01/51 1,710,524 8,500,000 6,216,321 3,50% due 12/01/51 989,721 729,64 2.17% due 09/01/51 8,630,000 6,339,004 31,88% due 09/01/42 433,271 700,64 2.17% due 09/01/51 8,630,000 6,339,004 31,88% due 09/01/42 433,271 700,441 1.176% due 08/01/51 7,401,000 5,583,483 3.91% due 07/01/49 667,120 639,47 2.17% due 09/01/51 8,638,000 5,907,411 3.60% due 12/01/39 683,623 562,22 2.44% due 10/01/51 8,638,000 5,907,411 3.60% due 12/01/39 683,623 562,22 2.44% due 10/01/51 8,638,000 5,583,483 3.91% due 07/01/49 667,120 639,47 2.10% due 09/01/51 1,700,000 4,836,717 3.50% due 12/01/45 69,476 599,183 3.91% due 07/01/49 667,120 639,47 2.10% due 09/01/51 7,401,000 5,583,483 3.	,			, ,		
321 Henderson Receivables VI LLC 2010-1A, 5.56%		1.760.725	1.702.719	, ,		, ,
Receivables VI LLC 2010-1A, 5.56% due 07/15/95 ⁴ 836,932 827,454 2.69% due 02/01/52 2.477,524 1,846,92 Total Insurance 4,847,507 2.92% due 03/01/50 2.344,128 1,837,806 (Cost \$5,070,281,116) 4,700,478,931 2.93% due 03/01/52 2.68% due 01/01/51 2.324,162 1,714,63 (COST \$5,070,281,116) 4,700,478,931 2.93% due 03/01/52 2.082,282 1,617,82 COLLATERALIZED MORTGAGE OBLIGATIONS † - 21.5% COVERNMENT AGENCY - 9.7% Uniform MBS 30 Year due 11/15/52 ¹⁸ 1,271,056,934 1,176,921,186 3.08% due 02/01/33 3.50% due 12/01/47 1,443,477 1,319,16 4.00% due 07/01/52 226,461,708 211,737,660 4.05% due 09/01/48 1,1242,099 1,043,684 4.00% due 05/01/49 1,000,000 19,175,156 2.32% due 07/01/50 1,362,537 979,53 3.83% due 05/01/49 1,000,000 16,360,117 2.17% due 10/01/51 2.27% due 10/01/51 3.13% due 01/01/30 3.14% due 09/01/75 2.07% due 10/01/51 3.13,049,040 9,196,180 3.05% due 09/01/47 2.07% due 10/01/50 1,222,1159 9,225,939 3.60% due 09/01/47 2.07% due 09/01/50 1,256,375 376,95 3.18% due 09/01/47 2.07% due 10/01/50 1,360,300 1,701,88 2.57% due 08/01/51 1,2382,650 8,666,258 4.00% due 12/01/31 3.00% due 09/01/42 2.00% due 09/01/50 1,360,300 5,907,411 3.00% due 08/01/47 3.00% due 08/01/47 3.00% due 08/01/51 3.000 5,238,483 3.01% due 09/01/46 4.00% due 08/01/47 3.05% due 08/01/47 3.05% due 08/01/47 3.05% due 08/01/47 3.05% due 08/01/47 3.06% due 09/01/50 3.07% due 09/01/50 3.08% due 09/01/50 3.09% due 09/01/50 3.09% due 09/01/50 3.000	, ,	, , .	, ,			
2010-1A, 5.56% due 07/15/59 ⁴ 836,932 827,454 2.69% due 02/01/52 2,477,524 1,846,92 Total Insurance 4,847,507 2.92% due 03/01/50 2,344,128 1,837,80 Total Asset-Backed Securities (Cost \$5,070,281,116) 4,700,478,931 2.93% due 03/01/51 2,324,162 1,714,63 COLLATERALIZED MORTGAGE OBLIGATIONS 17 - 21.5% 2.68% due 04/01/50 1,907,306 1,469,82 GOVERNMENT AGENCY - 9.7% 3.46% due 08/01/47 1,443,477 1,319,16 GOVERNMENT AGENCY - 9.7% 3.50% due 12/01/47 1,443,477 1,319,16 GOVERNMENT AGENCY - 9.7% 3.50% due 12/01/47 1,443,477 1,319,16 Eannie Mae 4.00% due 07/01/52 226,461,708 211,737,660 4.05% due 02/01/33 1,300,000 1,164,92 2.40% due 03/01/40 27,004,000 19,175,156 2.32% due 07/01/50 1,362,537 979,53 3.83% due 05/01/49 19,000,000 16,360,117 3.13% due 01/01/30 971,937 894,54 2.27% due 10/01/41 16,935,000 11,292,481 2.25% due 10/01/30 971,937 894,54 2.27% due 10/01/51 12,382,650 8,666,258 4.00% due 09/01/48 1,142,000 770,18 2.57% due 08/01/51 12,382,650 8,666,258 4.00% due 09/01/42 1,050,000 770,18 2.57% due 08/01/51 12,382,650 8,666,258 4.00% due 09/01/42 843,271 700,64 2.17% due 08/01/19 9,435,000 6,319,004 1.76% due 08/01/19 9435,000 6,319,004 1.76% due 08/01/19 3,500,000 5,583,483 3.91% due 09/01/14 74,594 676,75 2.44% due 09/01/51 8,638,000 5,907,411 4.00% due 08/01/47 74,594 676,75 2.44% due 10/01/51 8,638,000 5,907,411 4.00% due 08/01/47 74,594 676,75 2.44% due 10/01/51 8,638,000 5,907,411 4.00% due 08/01/47 744,594 676,75 2.44% due 10/01/51 8,638,000 5,907,411 4.00% due 08/01/47 744,594 676,75 2.44% due 10/01/51 8,638,000 5,907,411 4.00% due 08/01/47 744,594 676,75 2.44% due 10/01/51 8,638,000 5,907,411 4.00% due 08/01/47 744,594 676,75 2.44% due 10/01/51 8,500,000 5,583,483 3.91% due 01/01/35 588,606 535,00 2.45% due 10/01/46 5,669,694 4,293,400 3.00% due 01/01/35 588,606 535,00 2.55% due 10/01/46 5,669,694 4,293,400 3.00% due 07/01/46 510,008 454,02 2.55% due 10/01/46 5,669,694 4,293,400 3.00% due 07/01/48 329,264 310,78	Receivables VI LLC			, ,		
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Total Asset-Backed Securities (Cost \$5,070,281,116)	due 07/15/59 ⁴	836,932	827,454			
Total Asset-Backed Securities (Cost \$5,070,281,116) 4,700,478,931 2,93% due 03/01/52 2,082,282 1,617,469,82 COLLATERALIZED MORTGAGE OBLIGATIONS†† - 21.5% COVERNMENT AGENCY - 9.7% 3,46% due 08/01/50 3,50% due 12/01/47 1,443,477 1,319,16 4,700,478,931 2,93% due 03/01/50 2,082,282 1,617,78 3,46% due 08/01/50 1,907,306 1,669,82 4,00% due 07/01/50 2,36% due 02/01/48 1,236,016 1,087,72 4,00% due 07/01/52 2,26,461,708 2,117,377,660 2,30% due 02/01/48 1,236,016 1,087,72 2,40% due 03/01/40 2,7004,000 19,175,156 2,32% due 07/01/50 3,83% due 05/01/49 1,900,000 16,360,117 3,13% due 01/01/30 3,13% due 01/01/30 3,13% due 01/01/30 3,13% due 01/01/30 3,13% due 09/01/47 1,2406,747 10,566,729 3,96% due 06/01/49 2,07% due 10/01/50 1,256,375 3,979,33 3,96% due 06/01/49 2,07% due 10/01/50 1,304,9040 9,196,180 3,01% due 04/01/42 1,050,000 770,18 2,00% due 09/01/51 1,238,2650 8,666,258 4,00% due 12/01/31 8,94,843 751,42 2,00% due 08/01/41 9,435,000 6,339,004 1,56% due 08/01/41 9,435,000 6,339,004 1,75% due 08/01/42 2,17% due 08/01/41 9,435,000 6,339,004 1,662,615 1,414,62 3,08% due 06/01/49 9,90,180 3,01% due 04/01/42 1,050,000 770,18 2,13% due 10/01/51 3,638,000 5,907,411 4,00% due 08/01/47 714,594 667,120 639,47 2,17% due 03/01/51 8,638,000 5,583,483 3,91% due 07/01/49 667,120 639,47 2,17% due 03/01/51 8,638,000 5,583,483 3,91% due 07/01/49 667,120 639,47 2,17% due 03/01/51 8,638,000 5,583,483 3,91% due 07/01/49 667,120 639,47 2,44% due 10/01/51 7,401,000 5,103,475 3,60% due 12/01/49 667,120 639,47 2,44% due 12/01/51 7,401,000 5,103,475 3,66% due 03/01/48 630,682 609,29 2,43% due 07/01/50 7,430,256 5,259,775 4,50% due 08/01/45 5,669,694 4,293,400 3,00% due 07/01/46 5,669,694 4,293,400 3,00% due 07/01/48 329,264 310,78 329,264 310,78	Total Incurance		4 847 507	, ,		
Total Asset-Backed Securities (Cost \$5,070,281,116) 4,700,478,931 2,93% due 03/01/52 2,082,282 1,617,78 COLLATERALIZED MORTGAGE OBLIGATIONS¹¹ - 21.5% 3,46% due 04/01/50 3,50% due 12/01/47 1,443,477 1,319,16 due 11/15/52¹8 1,271,056,934 1,176,921,186 3,08% due 02/01/38 3,74% due 02/01/48 1,142,509 1,043,68 2,40% due 03/01/40 27,004,000 19,175,156 2,32% due 07/01/50 2,27% due 03/01/41 16,935,000 11,292,481 2,27% due 10/01/47 1,246,6747 10,566,729 3,66% due 06/01/47 2,07% due 09/01/47 1,2406,747 1,319,16 due 12/25/43¹²²¹² 12,221,159 2,225,939 3,60% due 10/01/47 2,07% due 08/01/51 1,2382,650 3,666,258 2,00% due 09/01/47 1,2406,747 1,710,524 3,150% due 09/01/42 1,050,000 770,18 2,57% due 08/01/51 1,2382,650 3,666,258 4,00% due 12/01/38 794,843 751,42 2,00% due 09/01/50 1,710,524 8,150,369 2,31% due 10/01/51 3,31% due 09/01/42 1,050,000 770,18 2,31% due 09/01/41 9,435,000 6,216,321 3,15% due 12/01/46 4,05% due 08/01/47 74,594 3,16% due 08/01/47 74,64,925 3,16% due 08/01/42 1,050,000 770,18 2,57% due 08/01/51 1,384,504 3,18% due 09/01/42 1,050,000 770,18 2,57% due 08/01/51 1,385,000 6,216,321 3,50% due 12/01/46 4,3271 700,64 2,17% due 03/01/51 3,638,000 5,907,411 4,00% due 08/01/47 714,594 676,75 2,43% due 12/01/51 7,401,000 5,583,483 3,91% due 07/01/49 667,120 639,47 2,41% due 12/01/51 7,401,000 5,583,483 3,91% due 07/01/49 667,120 639,47 2,44% due 12/01/51 7,401,000 5,583,483 3,91% due 07/01/49 667,120 639,47 2,41% due 12/01/51 7,401,000 5,583,483 3,91% due 07/01/49 667,120 669,18 3,05% due 03/01/52 5,798,099 4,484,123 2,50% due 12/01/45 3,66% due 01/01/46 386,667 3,50% due 01/01/49 3,600 3,00% due 01/01/49 3,000 3,00% due 01/01/49 3,00% due 0	iotal ilisurance					
COLLATERALIZED MORTGAGE OBLIGATIONS † 21.5%	Total Asset-Backed Secu	ırities				
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GOVERNMENT ACENCY - 9.7% Uniform MBS 30 Year due 11/15/52 ¹⁸ 1,271,056,934 1,176,921,186 3.08% due 02/01/47 1,443,477 1,319,16 4.00% due 07/01/52 226,461,708 211,737,660 4.05% due 09/01/48 1,142,509 1,043,688 2.40% due 03/01/49 19,000,000 16,360,117 3.13% due 07/01/50 3.83% due 05/01/49 19,000,000 16,360,117 3.13% due 07/01/50 1,256,375 3,42% due 10/01/41 16,935,000 11,292,481 3.25% due 10/01/49 951,089 816,20 due 12/25/43 ^{12,14} 12,221,159 9,225,939 3.60% due 04/01/42 1,05% due 09/01/47 1,746 2.57% due 08/01/51 2.382,650 8,666,258 2.00% due 09/01/50 11,710,524 8,150,369 2.31% due 10/01/50 11,710,524 8,150,369 2.31% due 09/01/41 9,435,000 6,339,004 1.76% due 08/01/51 2.34% due 09/01/51 3.750,402 1.76% due 08/01/51 3.760,402 3.76% due 10/01/51 3.76% due 08/01/51 3.76% due 09/01/50 3.76% due 09/01/51	COLL ATERALIZED MOR	TCACE OBLICA	TIONST 21 50/			
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4.00% due 07/01/52	, ,	1,2/1,056,934	1,176,921,186	, ,		
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3.83% due 05/01/49 19,000,000 16,360,117 3.13% due 01/01/30 971,937 894,54 2.27% due 10/01/41 16,935,000 11,292,481 2.25% due 10/01/50 1,256,375 876,95 3.42% due 09/01/47 12,406,747 10,566,729 3.96% due 06/01/49 951,089 816,20 due 12/25/43 ^{12,14} 12,221,159 9,225,939 3.60% due 10/01/47 917,426 792,19 2.07% due 10/01/50 13,049,040 9,196,180 3.01% due 04/01/42 1,050,000 770,18 2.57% due 08/01/51 12,382,650 8,666,258 4.00% due 12/01/38 794,843 751,42 2.00% due 09/01/50 11,710,524 8,150,369 2.65% due 12/01/51 989,721 729,64 2.31% due 10/01/41 9,435,000 6,339,004 3.18% due 09/01/42 843,271 700,64 1.76% due 08/01/40 9,360,000 6,216,321 3.50% due 12/01/46 748,295 684,47 2.17% due 03/01/51 8,638,000 5,907,411 4.00% due 08/01/47 714,594 676,75 2.44% due 10/01/51 8,500,000 5,583,483 3.91% due 07/01/49 667,120 639,47 2.10% due 07/01/50 7,430,256 5,259,775 4.50% due 03/01/48 630,682 609,29 2.43% due 12/01/39 6,700,872 5,025,717 3.50% due 12/01/45 619,476 569,18 2.49% due 12/01/41 7,100,000 4,836,717 3.63% due 01/01/37 704,441 608,06 2.49% due 12/01/41 7,100,000 4,836,717 3.63% due 01/01/45 619,476 569,18 3.05% due 03/01/52 5,991,383 4,554,987 2.75% due 01/01/46 584,557 554,18 3.05% due 03/01/52 5,798,099 4,484,123 2.50% due 01/01/35 588,606 535,50 2.51% due 10/01/46 5,669,694 4,293,400 3.00% due 07/01/46 510,008 454,02 2.52% due 12/01/41 5,285,381 4,016,157 4.50% due 05/01/45 322,441 315,91 2.17% due 05/01/41 5,285,381 4,016,157 4.50% due 05/01/48 329,264 310,78 2.25% due 10/01/50 5,141,061 3,628,139 4.33% due 09/01/48 329,264 310,78	, ,			, ,		
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2.17/0 due 10/01/30 3,141,001 3,020,133 ' '	, ,				,	
	2.17% due 10/01/50	5,141,061	3,628,139	4.33% due 09/01/48 4.22% due 04/01/49	329,264 315,000	310,780 282,634

	FACE			FACE	
	Amount~	VALUE		Amount~	VALUE
5.00% due 12/01/44	253,207	\$ 251,544	2021-RPL7, 1.93%		
3.50% due 08/01/43	223,616	205,377	(WAC) due		
5.00% due 05/01/44	202,190	200,072	07/27/61 ^{¢,4}	63,645,706	\$ 58,250,364
4.50% due 05/01/47	182,619	178,638	2021-RPL4, 1.80%		
2.06% due 09/01/36	140,000	99,489	(WAC) due		
2.28% due 01/01/51	69,742	50,140	12/27/60 ^{♦,4}	42,558,644	39,588,519
Freddie Mac			2021-RPL1, 1.67%		
4.00% due 06/01/52	178,397,993	166,343,592	(WAC) due		
3.26% due 09/01/45	2,169,818	1,876,135	09/27/60 ^{♦,4}	28,992,032	27,228,084
1.96% due 05/01/50	1,555,362	1,052,064	BRAVO Residential		
1.95% due 05/01/50	1,432,900	967,710	Funding Trust		
4.00% due 01/15/46	846,868	836,709	2022-R1, 3.13% due		
3.50% due 01/01/44	874,672	804,282	01/29/70 ^{4,13}	81,887,331	72,339,645
4.00% due 02/01/46	639,659	607,531	2021-C, 1.62% due		
4.00% due 11/01/45	517,083	491,804	03/01/61 ^{4,13}	68,822,848	62,749,741
3.00% due 08/01/46	541,339	482,167	2021-HE1, 3.78% (30		
4.50% due 06/01/48	248,695	240,398	Day Average SOFR		
Fannie Mae-Aces	210,033	210,550	+ 1.50%, Rate		
1.61% (WAC) due			Floor: 0.00%)		
03/25/35 ^{\$\dagger\$} ,10	229,938,302	25,773,209	due 01/25/70 [°] ,4	7,500,000	7,387,708
Freddie Mac Seasoned	223,330,302	23,773,203	FKRT		
Credit Risk			2.21% due		
Transfer Trust			11/30/58 ^{†††,7}	117,200,000	111,472,220
2.00% due 11/25/59	12,012,544	10,202,406	PRPM LLC	.,,	, , , ,
2.00% due 11/25/59 2.00% due 05/25/60	9,781,426	8,307,604	2021-5, 1.79% due		
	9,761,420	0,507,004	06/25/26 ^{4,13}	65,608,913	59,007,698
FARM Mortgage Trust			2021-8, 1.74% (WAC)	03,000,513	33,007,030
2.18% (WAC) due 01/25/51 ^{♦,4}	10.046.006	0.025.322	due 09/25/26 ^{♦,4}	36,376,957	33,215,520
, ,	10,946,906	8,925,322	2022-1, 3.72% due	30,370,337	33,2.3,320
Freddie Mac			02/25/27 ^{4,13}	8,898,082	8,282,418
Multifamily			Legacy Mortgage	0,050,002	0,202,110
Structured Pass			Asset Trust		
Through Certificates			2021-GS2, 1.75%		
0.64% (WAC) due	47 000 000	47.0.020	due 04/25/61 ^{4,13}	42,352,615	39,293,634
12/25/24 ^{¢,10}	41,888,800	418,038	2021-GS3, 1.75%	72,332,013	33,233,034
FREMF Mortgage Trust			due 07/25/61 ^{4,13}	37,811,363	34,436,642
0.13% due	660 222 205	167.567	2021-GS5, 2.25%	37,011,303	34,430,042
05/25/46 ^{4,10}	660,233,285	167,567	due 07/25/67 ^{4,13}	24,285,480	22,248,137
Total Government Agency		1,842,066,985	Towd Point	24,203,400	22,240,137
RESIDENTIAL MORTGAG	E-BACKED SEC	CURITIES - 8.8%	Revolving Trust		
CSMC Trust			4.83% due 09/25/64 ⁷	81,500,000	78,757,525
2020-RPL5, 3.02%					
(WAC) due					
08/25/60 ^{♦,4}	73,650,796	70,563,038			

	FACE	.,	Fac			
	Amount~	VALUE		Amount~	VALUE	
Morgan Stanley			2007-NC3, 3.27%			
ABS Capital I			(1 Month USD			
Incorporated Trust			LIBOR + 0.19%,			
2006-NC5, 3.23%			Rate Floor: 0.19%)			
(1 Month USD			due 05/25/37 [♦]	3,586,563	\$ 2,739,117	
LIBOR + 0.15%,			2007-HE6, 3.14%			
Rate Floor: 0.15%)			(1 Month USD			
due 10/25/36 [♦]	26,392,189	\$ 14,493,242	LIBOR $+ 0.06\%$,			
2007-HE5, 3.42%			Rate Floor: 0.06%)			
(1 Month USD			due 05/25/37 [♦]	2,595,276	2,302,077	
LIBOR $+ 0.34\%$,			2007-HE3, 3.21%			
Rate Floor: 0.34%)			(1 Month USD			
due 03/25/37 ^{\$}	27,527,956	12,723,471	LIBOR + 0.13%,			
2006-HE6, 3.56%			Rate Floor: 0.13%)			
(1 Month USD			due 12/25/36 ^{¢,4}	2,108,351	1,318,151	
LIBOR + 0.48%,			2006-HE6, 3.38%			
Rate Floor: 0.48%)			(1 Month USD			
due 09/25/36 [♦]	23,666,187	9,168,418	LIBOR + 0.30%,			
2006-HE5, 3.36%			Rate Floor: 0.30%)			
(1 Month USD			due 09/25/36 [♦]	2,999,939	1,159,374	
LIBOR + 0.28%,			LSTAR Securities			
Rate Floor: 0.28%)			Investment Ltd.			
due 08/25/36 [♦]	13,687,855	7,368,335	2021-1, 4.36% (1			
2006-HE4, 3.56%			Month USD			
(1 Month USD			LIBOR + 1.80%,			
LIBOR + 0.48%,			Rate Floor: 1.80%)			
Rate Floor: 0.48%)			due 02/01/26 ^{♦,7}	40,441,148	37,522,794	
due 06/25/36♦	8,547,639	4,730,342	2021-2, 4.26% (1			
2006-HE5, 3.58%			Month USD			
(1 Month USD			LIBOR + 1.70%,			
LIBOR + 0.50%,			Rate Floor: 1.70%)			
Rate Floor: 0.50%)			due 03/02/26 ^{♦,7}	24,706,520	24,107,728	
due 08/25/36 [♦]	8,201,661	4,337,750	OSAT Trust			
2007-HE2, 3.21%			2021-RPL1, 2.12%			
(1 Month USD			due 05/25/65 ^{4,13}	62,532,975	58,006,275	
LIBOR $+ 0.13\%$,			Home Equity			
Rate Floor: 0.13%)			Loan Trust			
due 01/25/37 [♦]	8,360,500	4,129,555	2007-FRE1, 3.27%			
2007-HE3, 3.19%			(1 Month USD			
(1 Month USD			LIBOR + 0.19%,			
LIBOR + 0.11%,			Rate Floor: 0.19%)			
Rate Floor: 0.11%)			due 04/25/37 [♦]	55,125,674	51,324,390	
due 12/25/36 [♦]	5,790,354	3,081,084				

	Face Amount~	Value		Face Amount~	Value
JP Morgan Mortgage Acquisition Trust			2007-NC1, 3.23% (1 Month USD		
2006-WMC4, 3.21%			LIBOR + 0.15%,		
(1 Month USD			Rate Floor: 0.15%)		
LIBOR + 0.13%,			due 12/25/46 ^{\$}	5,834,052	\$ 3,001,821
Rate Floor: 0.13%)			Alternative Loan Trust	3,03 1,032	\$ 5,001,021
due 12/25/36 ^{\$}	65,025,176	\$ 41,944,145	2007-OA4, 3.42%		
2006-WMC4, 3.20%	,,	,,	(1 Month USD		
(1 Month USD			LIBOR + 0.34%,		
LIBOR + 0.12%,			Rate Floor: 0.34%)		
Rate Floor: 0.12%)			due 05/25/47 [♦]	16,798,459	14,420,888
due 12/25/36 [♦]	11,963,639	6,559,556	2007-OH3, 3.66%		
2006-WMC3, 3.56%			(1 Month USD		
(1 Month USD			LIBOR + 0.58%,		
LIBOR + 0.48%,			Rate Cap/Floor:		
Rate Floor: 0.48%)			10.00%/0.58%)		
due 08/25/36 [♦]	1,917,473	1,382,670	due 09/25/47 [♦]	6,629,837	5,810,732
NYMT Loan Trust			2006-43CB, 6.00%		
2022-SP1, 5.25%			(1 Month USD		
due 07/25/62 ^{4,13}	43,055,618	41,247,066	LIBOR $+ 0.50\%$,		
Soundview Home			Rate Cap/Floor:		
Loan Trust			6.00%/6.00%)		
2006-OPT5, 3.36%			due 02/25/37°	6,237,606	3,679,404
(1 Month USD			2007-OA7, 3.44%		
LIBOR + 0.28%,			(1 Month USD		
Rate Floor: 0.28%)			LIBOR + 0.36%,		
due 07/25/36 [♦]	35,702,192	34,077,303	Rate Floor: 0.36%)	0.460.007	0.007.700
GSAMP Trust			due 05/25/47°	2,463,087	2,091,198
2007-NC1, 3.21%			2007-OH3, 3.52%		
(1 Month USD			(1 Month USD		
LIBOR + 0.13%,			LIBOR + 0.44%,		
Rate Floor: 0.13%)	26 140 226	14 511 207	Rate Cap/Floor:		
due 12/25/46°	26,148,226	14,511,387	10.00%/0.44%) due 09/25/47 [◊]	CEO 020	ECO 22C
2006-HE8, 3.31%			, ,	659,030	568,336
(1 Month USD			NovaStar Mortgage Funding Trust Series		
LIBOR + 0.23%, Rate Floor: 0.23%)			2007-2, 3.28% (1		
due 01/25/37 ^{\$}	10,107,000	0 620 909	Month USD		
2006-NC2, 3.38%	10, 107,000	8,620,898	LIBOR + 0.20%,		
(1 Month USD			Rate Cap/Floor:		
LIBOR + 0.30%,			11.00%/0.20%)		
Rate Floor: 0.30%)			due 09/25/37 ^{\$}	24,857,542	23,833,342
due 06/25/36 ^{\$}	6,428,559	3,823,599	444 05/25/57	,05.,5 12	25,055,5 12

	Face A mount~	Value		Face Amount~	Value
20071 2 210/ /1		_	2006 PC6 2 259/		
2007-1, 3.21% (1 Month USD			2006-BC6, 3.25% (1 Month USD		
LIBOR + 0.13%,			LIBOR + 0.17%,		
Rate Cap/Floor:			Rate Floor: 0.17%)		
11.00%/0.13%)			due 01/25/37 ^{\$}	154,628	\$ 151,778
due 03/25/37 ^{\$}	2,952,265	\$ 1,985,080	2006-OPT1, 3.34%	151,020	J 131,770
Citigroup Mortgage	2,332,203	ψ 1,505,000	(1 Month USD		
Loan Trust, Inc.			LIBOR + 0.26%,		
2007-AMC1, 3.24%			Rate Floor: 0.26%)		
(1 Month USD			due 04/25/36 ^{\$}	13,026	12,952
LIBOR + 0.16%,			ACE Securities	-,-	,
Rate Floor: 0.16%)			Corporation		
due 12/25/36 ^{♦,4}	21,749,371	12,119,278	Home Equity Loan		
2006-WF1, 5.03%		, ,	Trust Series		
due 03/25/36	14,986,361	7,743,639	2006-NC1, 3.70%		
2007-AMC3, 3.26%		, ,	(1 Month USD		
(1 Month USD			LIBOR + 0.62%,		
LIBOR + 0.18%,			Rate Floor: 0.62%)		
Rate Floor: 0.18%)			due 12/25/35 [♦]	16,761,000	15,909,040
due 03/25/37 ^{\$}	6,283,732	5,492,594	2007-ASP1, 3.48%		
Imperial Fund			(1 Month USD		
Mortgage Trust			LIBOR $+ 0.40\%$,		
2022-NQM2, 4.02%			Rate Floor: 0.40%)		
(WAC) due			due 03/25/37 [♦]	8,409,116	4,085,778
03/25/67 ^{♦,4}	13,704,724	12,309,756	2007-WM2, 3.29%		
2022-NQM2, 4.20%			(1 Month USD		
(WAC) due			LIBOR $+ 0.21\%$,		
03/25/67 ^{¢,4}	13,471,847	12,038,145	Rate Floor: 0.21%)		
Structured Asset			due 02/25/37 [⋄]	6,486,963	3,055,886
Securities			Washington Mutual		
Corporation			Mortgage Pass-		
Mortgage Loan Trust			Through Certificates		
2008-BC4, 3.71%			WMALT Series Trust		
(1 Month USD			2006-AR10, 3.42%		
LIBOR + 0.63%,			(1 Month USD		
Rate Floor: 0.63%)	00 000 007	07.660.707	LIBOR + 0.34%,		
due 11/25/37°	22,308,681	21,662,131	Rate Floor: 0.34%)	0 527 440	7 (57 427
2006-BC4, 3.42%			due 12/25/36 [♦]	8,537,449	7,657,437
(1 Month USD			2006-AR9, 1.93% (1		
LIBOR + 0.34%,			Year CMT Rate		
Rate Floor: 0.34%)	2 204 753	2 220 752	+ 0.83%, Rate		
due 12/25/36 [♦]	2,306,751	2,239,752	Floor: 0.83%)	0.210.040	7 (44 902
			due 11/25/46°	9,218,049	7,644,892

	Face Amount~	Value		Face Amount~	V alue
2006-AR9, 1.94% (1			American Home		
Year CMT Rate			Mortgage		
+ 0.84%, Rate			Investment Trust		
Floor: 0.84%)			2007-1, 2.08% due		
due 11/25/46 [♦]	4,049,546	\$ 3,280,591	05/25/47 ¹⁰	129,546,489	\$ 18,542,999
2006-7, 4.05%			Credit Suisse Mortgage		
due 09/25/36	5,383,421	1,587,951	Capital Certificates		
2006-8, 4.17%			2021-RPL9, 2.44%		
due 10/25/36	348,995	127,680	(WAC) due		
Starwood Mortgage			02/25/61 ^{♦,4}	19,470,501	17,801,634
Residential Trust			SPS Servicer Advance		
2020-1, 2.56%			Receivables Trust		
(WAC) due			2020-T2, 1.83%		
02/25/50 ^{♦,4}	11,581,890	11,029,056	due 11/15/55 ⁴	20,000,000	17,593,632
2020-1, 2.41% (WAC)			Merrill Lynch		
due 02/25/50°,4	8,909,147	8,592,393	Mortgage Investors		
IXIS Real Estate			Trust Series		
Capital Trust			2007-HE2, 3.60%		
2007-HE1, 3.19%			(1 Month USD		
(1 Month USD			LIBOR + 0.52%,		
LIBOR + 0.11%,			Rate Floor: 0.52%)		
Rate Floor: 0.11%)			due 02/25/37 ^{\$}	32,796,789	10,865,379
due 05/25/37 ^{\$}	33,145,125	8,530,233	2006-HE6, 3.36%		
2006-HE1, 3.68%			(1 Month USD		
(1 Month USD			LIBOR + 0.28%,		
LIBOR + 0.60%,			Rate Floor: 0.28%)		
Rate Floor: 0.60%)			due 11/25/37 [♦]	8,632,581	4,899,665
due 03/25/36 [♦]	12,032,457	6,446,620	Citigroup Mortgage		
2007-HE1, 3.31%			Loan Trust		
(1 Month USD			2022-A, 6.17% due		
LIBOR + 0.23%,			09/25/62 ^{4,13}	15,257,186	14,946,432
Rate Floor: 0.23%)			Cascade Funding	-,,	,, -
due 05/25/37 [♦]	6,290,471	1,619,087	Mortgage Trust		
2007-HE1, 3.24%	., ,	,,	2018-RM2, 4.00%		
(1 Month USD			(WAC) due		
LIBOR + 0.16%,			10/25/68 ^{\$\displaystyle{7}}	8,907,905	8,592,161
Rate Floor: 0.16%)			2019-RM3, 2.80%	2,221,7222	-,,
due 05/25/37 ^{\$}	5,907,900	1,520,550	(WAC) due		
2007-HE1, 3.14%	-,,	1,0_0,000	06/25/69 ^{¢,7}	5,330,510	5,176,392
(1 Month USD			RALI Series Trust	3,330,310	3,0,352
LIBOR + 0.06%,			2007-QO4, 3.46%		
Rate Floor: 0.06%)			(1 Month USD		
due 05/25/37 ^{\$}	4,915,100	1,264,872	LIBOR + 0.38%,		
20 5"	.,5,.00	.,,0.2	Rate Floor: 0.38%)		
			due 05/25/47 ^{\$}	4,119,465	3,693,530
			uuc 03/23/77	7,117,703	5,075,550

	Face Amount~	V alue		Face Amount~	V alue
2006-QO2, 3.52%			Bear Stearns		
(1 Month USD			Asset-Backed		
LIBOR $+ 0.44\%$,			Securities I Trust		
Rate Floor: 0.44%)			2006-HE9, 3.22%		
due 02/25/46 [¢]	16,536,210	\$ 3,623,295	(1 Month USD		
2007-QO2, 3.23%			LIBOR $+ 0.14\%$,		
(1 Month USD			Rate Floor: 0.28%)		
LIBOR + 0.15%,			due 11/25/36 [♦]	11,884,831	\$ 11,421,631
Rate Floor: 0.15%)			First NLC Trust		
due 02/25/47 [¢]	7,566,821	2,999,346	2005-4, 3.86%		
2006-QO2, 3.62%			(1 Month USD		
(1 Month USD			LIBOR + 0.78% ,		
LIBOR $+ 0.54\%$,			Rate Cap/Floor:		
Rate Floor: 0.54%)			14.00%/0.78%)		
due 02/25/46 [¢]	5,362,610	1,207,670	due 02/25/36 [♦]	9,670,098	9,417,005
2006-QO6, 3.44%			2005-1, 3.54% (1		
(1 Month USD			Month USD		
LIBOR $+ 0.36\%$,			LIBOR + 0.46% ,		
Rate Floor: 0.36%)			Rate Cap/Floor:		
due 06/25/46 [¢]	4,717,823	1,118,709	14.00%/0.46%)		
2007-QO3, 3.40%			due 05/25/35 [♦]	2,301,413	1,955,791
(1 Month USD			GCAT Trust		
LIBOR $+ 0.32\%$,			2022-NQM3, 4.35%		
Rate Floor: 0.32%)			(WAC) due		
due 03/25/47 [¢]	884,734	770,039	04/25/67 ^{¢,4}	12,017,807	11,229,273
Ameriquest Mortgage			Master Asset-Backed		
Securities Trust			Securities Trust		
2006-M3, 3.24%			2006-WMC4, 3.23%		
(1 Month USD			(1 Month USD		
LIBOR + 0.16%,			LIBOR $+ 0.15\%$,		
Rate Floor: 0.16%)			Rate Floor: 0.15%)		
due 10/25/36 [¢]	27,480,993	9,388,279	due 10/25/36 [♦]	10,910,350	3,618,167
2006-M3, 3.18%			2006-NC2, 3.56%		
(1 Month USD			(1 Month USD		
LIBOR + 0.10%,			LIBOR $+ 0.48\%$,		
Rate Floor: 0.10%)			Rate Floor: 0.48%)		
due 10/25/36 [¢]	11,543,863	3,943,785	due 08/25/36 [♦]	7,943,203	3,307,249
ABFC Trust			2006-WMC3, 3.24%		
2007-WMC1, 4.33%			(1 Month USD		
(1 Month USD			LIBOR + 0.16%,		
LIBOR + 1.25%,			Rate Floor: 0.16%)		
Rate Floor: 1.25%)			due 08/25/36 [♦]	5,833,616	2,227,323
due 06/25/37 [♦]	15,935,337	11,622,894			

	Face Amount [~]	Value		Face Amount~	Value
2007-WMC1, 3.24% (1 Month USD L1BOR + 0.16%, Rate Floor: 0.16%) due 01/25/37° Securitized Asset- Backed Receivables LLC Trust 2006-WM4, 3.24% (1 Month USD	6,032,133	\$ 1,955,048	2007-A1, 3.38% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/37° Fremont Home Loan Trust 2006-E, 3.20% (1 Month USD LIBOR + 0.12%,	7,442,794	\$ 2,624,768
LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36° 2006-HE2, 3.38% (1 Month USD	30,709,620	9,157,292	Rate Floor: 0.12%) due 01/25/37° 2006-D, 3.23% (1 Month USD LIBOR + 0.15%,	11,980,953	5,426,119
LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36° HarborView Mortgage Loan Trust	3,396,301	1,585,334	Rate Floor: 0.15%) due 11/25/36° Securitized Asset- Backed Receivables LLC Trust 2007-BR2	10,727,918	4,001,593
2006-14, 3.29% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/47° 2006-12, 3.18%	6,913,878	6,004,396	2007-BR2, 3.26% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ^{6,4} Asset-Backed Securities	10,733,407	8,935,519
(1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38° First Franklin Mortgage Loan Trust	5,228,136	4,616,740	Corporation Home Equity Loan Trust Series AEG 2006-HE1, 3.68% (1 Month USD LIBOR + 0.60%,		
2006-FF16, 3.36% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 12/25/36°	20,970,210	9,736,961	Rate Floor: 0.60%) due 01/25/36° CFMT LLC 2022-HB9, 3.25% (WAC) due	9,119,517	8,839,534
Merrill Lynch Alternative Note Asset Trust Series 2007-A1, 3.54% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%)		.,	09/25/37 ^{6,4}	9,250,000	8,416,032
due 01/25/37 [♦]	19,626,757	7,006,132			

	Face Amount~	Value		Face Amount~	V alue
Argent Securities			2007-15N, 3.58%		
Incorporated			(1 Month USD		
Asset-Backed			LIBOR $+ 0.50\%$,		
Pass-Through			Rate Floor: 0.00%)		
Certificates Series			due 08/25/37 [¢]	1,430,924	\$ 1,304,932
2005-W4, 3.84%			2006-10N, 3.50%		
(1 Month USD			(1 Month USD		
LIBOR $+ 0.76\%$,			LIBOR + 0.42% ,		
Rate Floor: 0.76%)			Rate Floor: 0.42%)		
due 02/25/36 [♦]	10,032,327	\$ 7,999,617	due 07/25/46 [♦]	328,694	316,787
Long Beach Mortgage			WaMu Asset-Backed		
Loan Trust			Certificates		
2006-8, 3.40%			WaMu Series		
(1 Month USD			2007-HE4, 3.25%		
LIBOR + 0.32%,			(1 Month USD		
Rate Floor: 0.32%)			LIBOR + 0.17%,		
due 09/25/36 [♦]	14,949,585	4,598,719	Rate Floor: 0.17%)		
2006-6, 3.58%			due 07/25/47 ^{\$}	5,169,282	3,832,716
(1 Month USD			2007-HE4, 3.33%		
LIBOR + 0.50%,			(1 Month USD		
Rate Floor: 0.50%)			LIBOR + 0.25%,		
due 07/25/36 ^{\$}	4,643,754	1,924,776	Rate Floor: 0.25%)		
2006-8, 3.26%			due 07/25/47 ^{\$}	3,505,109	2,257,138
(1 Month USD			WaMu Mortgage Pass-		
LIBOR + 0.18%,			Through Certificates		
Rate Floor: 0.18%)			Series Trust		
due 09/25/36 [¢]	3,989,765	1,226,471	2007-OA6, 1.91% (1		
Credit-Based Asset			Year CMT Rate		
Servicing and			+ 0.81%, Rate		
Securitization LLC			Floor: 0.81%)		
2006-CB2, 3.46%			due 07/25/47 [♦]	4,799,324	3,930,586
(1 Month USD			2006-AR13, 1.98%		
LIBOR + 0.38%,			(1 Year CMT Rate		
Rate Floor: 0.38%)			+ 0.88%, Rate		
due 12/25/36 [♦]	7,566,430	7,083,510	Floor: 0.88%)		
Lehman XS Trust Series			due 10/25/46 [♦]	1,475,471	1,261,040
2007-2N, 3.26%			2006-AR11, 2.02%		, ,
(1 Month USD			(1 Year CMT Rate		
LIBOR + 0.18%,			+ 0.92%, Rate		
Rate Floor: 0.18%)			Floor: 0.92%)		
due 02/25/37 [♦]	5,154,922	4,683,478	due 09/25/46 ^{\$}	689,932	596,043
300 02/25/5/	5,151,522	1,005, 170	446 05/25/10	005,552	370,013

	Face Amount~	V ALUE		Face Amount~	VALUE
American Home			COLT Mortgage		
Mortgage			Loan Trust		
Assets Trust			2021-2, 2.38%		
2006-4, 3.27%			(WAC) due	7.700.000	
(1 Month USD			08/25/66 ^{♦,4}	7,108,000	4,529,320
LIBOR + 0.19%,			OBX Trust		
Rate Floor: 0.19%)	7.110.006		2022-NQM8, 6.10%		
due 10/25/46°	7,118,996	3,922,069	due 09/25/62 ^{4,13}	4,250,000	4,194,952
2006-6, 3.27%			Option One Mortgage		
(1 Month USD			Loan Trust		
LIBOR + 0.19%,			2007-2, 3.33% (1		
Rate Floor: 0.19%)	2 200 040	3 000 563	Month USD		
due 12/25/46 ^{\$}	2,208,949	1,823,561	LIBOR + 0.25%,		
Deutsche Alt-A			Rate Floor: 0.25%)		
Securities Mortgage			due 03/25/37 [⋄]	5,101,195	2,655,504
Loan Trust Series			2007-5, 3.30% (1		
2006-AR4, 3.34%			Month USD		
(1 Month USD			LIBOR + 0.22%,		
LIBOR + 0.26%,			Rate Floor: 0.22%)		
Rate Floor: 0.26%)			due 05/25/37°	2,180,985	1,403,343
due 12/25/36 [♦]	9,984,218	3,685,397	ASG Resecuritization		
2007-OA2, 1.87%			Trust		
(1 Year CMT Rate			2010-3, 2.83% (1		
+ 0.77%, Rate			Month USD		
Floor: 0.77%)			LIBOR + 0.29%,		
due 04/25/47 [♦]	2,246,310	1,975,909	Rate Cap/Floor:		
GSAA Home			10.50%/0.29%)		
Equity Trust			due 12/28/45 ^{⋄,4}	2,838,066	2,641,929
2006-5, 3.44% (1			Morgan Stanley Capital		
Month USD			I Incorporated Trust		
LIBOR + 0.36%,			2006-HE1, 3.66%		
Rate Floor: 0.36%)			(1 Month USD		
due 03/25/36 [♦]	13,029,065	5,059,431	LIBOR $+ 0.58\%$,		
2007-7, 3.62% (1			Rate Floor: 0.58%)		
Month USD			due 01/25/36°	1,972,203	1,894,070
LIBOR + 0.54%,			Countrywide Asset-		
Rate Floor: 0.54%)			Backed Certificates		
due 07/25/37 [♦]	66,056	63,615	2005-15, 3.76%		
Impac Secured Assets			(1 Month USD		
CMN Owner Trust			LIBOR $+ 0.45\%$,		
2005-2, 3.58% (1			Rate Floor: 0.45%)		
Month USD			due 03/25/36 [♦]	1,270,494	1,248,523
LIBOR + 0.50%,					
Rate Floor: 0.50%)					
due 03/25/36 [♦]	5,500,698	4,944,736			

	Face Amount~	Value		Face Amount~	Value
Residential Mortgage Loan Trust 2020-1, 2.68%			Morgan Stanley Resecuritization Trust		
(WAC) due			2014-R9, 2.58%		
01/26/60 ^{♦,4}	1,202,903	\$ 1,130,472	(1 Month USD		
Structured Asset			LIBOR + 0.14%,		
Investment			Rate Floor: 0.14%)		
Loan Trust			due 11/26/46 ^{¢,4}	291,820	\$ 287,753
2006-3, 3.23% (1			UCFC Manufactured		
Month USD			Housing Contract		
LIBOR + 0.15%,			1997-2, 7.38%		
Rate Floor: 0.15%)	206 653	20.4.020	due 10/15/28	185,597	178,011
due 06/25/36 ^{\$}	396,651	384,010	Morgan Stanley		
2004-BNC2, 4.28%			Re-REMIC Trust		
(1 Month USD			2010-R5, 2.40%	120 505	117 020
LIBOR + 1.20%, Rate Floor: 1.20%)			due 06/26/36 ⁴	130,595	117,028
due 12/25/34 ^{\$}	311,000	304,297	Irwin Home Equity Loan Trust		
Nomura	311,000	304,237	2007-1, 5.85% due		
Resecuritization			08/25/37 ⁴	788	760
Trust					
2015-4R, 2.20%			Total Residential Mortgage-Ba	acked Securities	1,6/0,426,943
(1 Month USD			COMMERCIAL MORTGAG	E-BACKED SEC	CURITIES - 1.8%
LIBOR + 0.43%,			BX Commercial		
Rate Floor: 0.43%)			Mortgage Trust		
due 03/26/36 ^{♦,4}	753,971	670,320	2021-VOLT, 4.82%		
Impac Secured			(1 Month USD		
Assets Trust			LIBOR $+ 2.00\%$,		
2006-2, 3.42% (1			Rate Floor:		
Month USD			2.00%) due		
LIBOR + 0.34% ,			09/15/36 ^{♦,4}	60,050,000	55,369,049
Rate Cap/Floor:			2021-VOLT, 4.47%		
11.50%/0.34%)			(1 Month USD		
due 08/25/36 [♦]	620,728	535,002	LIBOR + 1.65%,		
Alliance Bancorp Trust			Rate Floor: 1.65%)	50 000 000	10.070.756
2007-OA1, 3.56%			due 09/15/36 ^{♦,4}	52,000,000	48,272,156
(1 Month USD			2019-XL, 4.82%		
LIBOR + 0.48%,			(1 Month USD		
Rate Floor: 0.48%)	F==	400.050	LIBOR + 2.00%,		
due 07/25/37 [♦]	571,657	480,858	Rate Floor: 2.00%) due		
			2.00%) due 10/15/36 ^{♦,4}	6,162,500	5,914,646
			10/13/30	0,102,300	J,714,0 4 0

	Face Amount~	Value		Face Amount~	Value
2022-LP2, 4.88%			Citigroup Commercial		
(1 Month Term			Mortgage Trust		
SOFR + 1.96%,			2019-GC43, 0.75%		
Rate Floor: 1.96%)			(WAC) due		
due 02/15/39 ^{♦,4}	5,883,098	\$ 5,471,629	11/10/52 ^{♦,10}	218,829,131	\$ 7,185,451
JP Morgan Chase			2019-GC41, 1.17%		
Commercial			(WAC) due		
Mortgage			08/10/56 ^{\$,10}	103,464,063	4,967,320
Securities Trust			2016-C2, 1.88%		
2021-NYAH, 4.66%			(WAC) due		
(1 Month USD			08/10/49 ^{♦,10}	32,682,277	1,603,964
LIBOR + 1.84%,			2016-P4, 2.05%		
Rate Floor: 1.84%)			(WAC) due		
due 06/15/38 ^{⋄,4}	14,350,000	13,561,753	07/10/49 ^{¢,10}	28,423,216	1,482,691
2016-JP3, 3.57%			2016-P5, 1.53%		
(WAC) due			(WAC) due		
08/15/49 ^{\$}	10,290,000	8,718,227	10/10/49 ^{♦,10}	25,432,616	1,065,756
2021-NYAH, 5.01%			2016-GC37, 1.84%		
(1 Month USD			(WAC) due		
LIBOR + 2.19%,			04/10/49 ^{♦,10}	17,343,593	762,464
Rate Floor: 2.19%)	0.000.000	7 107 170	2015-GC35, 0.87%		
due 06/15/38 ^{♦,4}	8,000,000	7,481,479	(WAC) due		
2016-JP3, 1.52%			11/10/48 ^{0,10}	28,597,017	506,107
(WAC) due	62 020 612	2 527 620	2013-GC15, 4.37%		
08/15/49 ^{♦,10}	63,938,612	2,537,628	(WAC) due	200 000	277.760
SMRT			09/10/46	380,000	377,168
2022-MINI, 4.80%			2015-GC29, 1.16%		
(1 Month Term			(WAC) due 04/10/48 ^{♦,10}	10 [02 262	275 402
SOFR + 1.95%, Rate Floor: 1.95%)				18,503,262	375,492
due 01/15/39 ^{♦,4}	32,500,000	30,466,072	2016-C3, 1.16%		
Life Mortgage Trust	32,300,000	30,400,072	(WAC) due 11/15/49 ^{¢,10}	10 242 074	225 225
2021-BMR, 5.17%			Extended Stay	10,243,074	325,225
(1 Month USD			America Trust		
LIBOR + 2.35%,			2021-ESH, 5.07%		
Rate Floor: 2.35%)			(1 Month USD		
due 03/15/38 ^{♦,4}	19,167,918	17,570,736	LIBOR + 2.25%,		
2021-BMR, 4.57%	,,	,,	Rate Floor: 2.25%)		
(1 Month USD			due 07/15/38 ^{♦,4}	12,423,539	11,894,321
LIBOR + 1.75%,			2021-ESH, 4.52%	.2, .25,555	,05.,52.
Rate Floor: 1.75%)			(1 Month USD		
due 03/15/38 ^{♦,4}	5,160,593	4,824,288	LIBOR + 1.70%,		
, ,	. ,	• •	Rate Floor: 1.70%)		
			due 07/15/38 ^{♦,4}	6,410,546	6,161,552
			, ,		

	FACE			FACE		
	Amount~	VALUE		Amount~	Value	
Wells Fargo			BENCHMARK			
Commercial			Mortgage Trust			
Mortgage Trust			2019-B14, 0.91%			
2017-C38, 1.12%			(WAC) due			
(WAC) due			12/15/62 ^{♦,10}	108,746,175	\$ 3,603,185	
07/15/50 ^{♦,10}	66,051,428	\$ 2,329,350	2020-IG3, 3.23%			
2016-BNK1, 1.86%			(WAC) due			
(WAC) due			09/15/48 ^{♦,4}	5,232,000	3,538,132	
08/15/49 ^{♦,10}	35,087,572	1,742,014	2018-B2, 0.57%		, ,	
2017-RB1, 1.33%		, ,-	(WAC) due			
(WAC) due			02/15/51 ^{\$10}	120,140,703	1,754,775	
03/15/50 ^{\$,10}	35,115,407	1,406,937	2018-B6, 0.57%	, ,	1,101,110	
2016-C32, 4.88%	33,113,107	., 100,557	(WAC) due			
(WAC) due			10/10/51 ^{\$\dagger} 10	60,592,230	928,612	
01/15/59°	1,400,000	1,316,361	2018-B6, 4.76%	00,332,230	720,012	
2017-C42, 1.01%	1, 100,000	1,510,501	(WAC) due			
(WAC) due			10/10/51 [¢]	750,000	677,192	
12/15/50 ^{\$\dagger} 10	34,255,400	1,222,486	GS Mortgage	750,000	0//,102	
2016-C35, 2.04%	34,233,400	1,222,400	Securities Trust			
(WAC) due			2020-GC45, 0.79%			
07/15/48 ^{♦,10}	23,035,235	1,220,128	(WAC) due			
2015-NXS4, 1.17%	23,033,233	1,220,120	02/13/53 ^{\$,10}	153,393,707	5,234,392	
(WAC) due			2019-GC42, 0.93%	133,333,707	3,234,332	
12/15/48 ^{♦,10}	38,117,399	972,760	(WAC) due			
2017-RC1, 1.63%	30,117,399	972,700	09/01/52 ^{\diamond,10}	60 450 160	2 702 705	
•			2017-GS6, 1.16%	69,459,169	2,783,785	
(WAC) due 01/15/60 ^{0,10}	19,814,301	931,789	·			
2016-NXS5, 1.59%	13,014,301	931,769	(WAC) due 05/10/50 ^{¢,10}	41 622 906	1 560 221	
•				41,622,896	1,569,221	
(WAC) due 01/15/59 ^{¢,10}	22 400 207	700 200	2017-GS6, 3.87%	E21 000	463,170	
	22,408,387	780,200	due 05/10/50	521,000	403,170	
2015-C30, 1.03%			2015-GC28, 1.12%			
(WAC) due	20 170 021	CO2 E97	(WAC) due 02/10/48 ^{¢,10}	14 021 007	250 702	
09/15/58 ^{♦,10}	29,170,931	602,587		14,931,097	259,782	
2015-P2, 1.09%			GS Mortgage Securities			
(WAC) due	22 774 712	FF2 402	Corporation Trust			
12/15/48 ^{\$\chi,10}	22,774,712	553,482	2020-UPTN, 3.35%			
2016-C37, 0.96%			(WAC) due	E 3E0 000	4 710 256	
(WAC) due	11 715 000	202 152	02/10/37 ^{♦,4}	5,350,000	4,718,356	
12/15/49 ^{♦,10}	11,715,998	283,152	2020-DUNE, 4.17%			
2015-NXS1, 1.21%			(1 Month USD			
(WAC) due	0 161 222	164355	LIBOR + 1.35%,			
05/15/48 ^{♦,10}	8,161,333	164,155	Rate Floor: 1.35%)	3.750.000	2 ((0 447	
			due 12/15/36 ^{¢,4}	3,750,000	3,669,447	

Securities Trust CKKR Industrial Portfolio Trust 2017-C7, 0.99% Portfolio Trust 2021-KDIP, 4.37% 10/15/50°.10 129,624,220 3,871,240 (1 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) 44 (2) due 12/15/49° 2,650,000 2,285,253 due 12/15/37°.4 6,562,500 6 (2) (2) (2) (4) (4) (4) (4) (4) (4) (4) (4) (4) (4	Value	Face Amount~		Value	Face Amount~	
(1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36° ^{3,4} 1,000,000 \$ 965,486 DBGS Mortgage Trust Mortgage Securities Trust 2017-C7, 0.99% (WAC) due 10/15/50° ^{1,0} 129,624,220 3,871,240 (WAC) due 10/15/50° ^{1,0} 129,624,220 3,871,240 (I Month USD 2016-C4, 3.64% (WAC) due 12/15/49° 2,650,000 2,285,253 due 12/15/37° ^{3,4} 6,562,500 6 12/15/49° 10,65% (WAC) due 12/15/49° ^{1,0} 81,950,671 2,026,534 2016-C2, 1.65% (WAC) due 12/15/49° ^{1,0} 81,950,671 2,026,534 2016-C2, 1.65% (WAC) due 06/15/349° ^{1,0} 23,895,456 948,432 2015-C1, 0.96% (WAC) due 06/15/349° ^{1,0} 23,895,456 948,432 2015-C1, 0.96% 2017-C5, 1.04% (WAC) due 06/15/349° ^{1,0} 196,332,168 3,954,091 2015-CR23, 0.58% (WAC) due 05/10/51° ^{1,0} 196,332,168 3,954,091 2015-CR23, 1.02% (WAC) due 05/10/15° ^{1,0} 7,8057,068 1,611,496 2015-CR23, 1.02% (WAC) due 05/10/48° ^{1,0} 78,057,068 1,611,496 2015-CR23, 1.02% (WAC) due 05/10/48° ^{1,0} 78,057,068 1,611,496 2015-CR23, 1.02% (WAC) due 05/10/48° ^{1,0} 78,057,068 1,611,496 2015-CR23, 3.80% due 05/10/48 700,000 659,894 2015-CR23, 3.80% due 05/10/48 700,000 659,894 2015-CR24, 0.84% UBS Commercial						
LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36°.4 1,000,000 \$ 965,486 2018-C1, 4.78% JPMDB Commercial Mortgage Securities Trust 2017-C7, 0.99% (WAC) due 10/15/50°.10 129,624,220 3,871,240 11BOR + 1.55%, (WAC) due 10/15/50°.10 129,624,220 3,871,240 11BOR + 1.55%, (WAC) due 12/15/49° 2,650,000 2,285,253 due 12/15/37°.4 6,562,500 6 2016-C4, 0.88% (WAC) due 12/15/49°.10 81,950,671 2,026,534 2019-C15, 1.20% (WAC) due 12/15/49°.10 06/1			•			
Rate Floor: 1.90%) due 12/15/36°-4 1,000,000 \$ 965,486 2018-C1, 4.78% JPMDB Commercial Mortgage Securities Trust 2017-C7, 0.99% (WAC) due 10/15/50°-10 129,624,220 3,871,240 10/15/50°-10 129,624,220 3,871,240 10/15/50°-10 129,624,220 3,871,240 10/15/50°-10 129,624,220 3,871,240 10/15/50°-10 129,624,220 3,871,240 10/15/50°-10 129,624,220 3,871,240 10/16/50°-10 129,624,220 3,871,240 10/16/50°-10 129,624,220 3,871,240 10/16/16/16/16/16/16/16/16/16/16/16/16/16/						•
due 12/15/36	98,797	\$ 9,075,640				·
JPMDB Commercial (WAC) due			0 0	0.55 1.05	7 000 000	
Mortgage Securities Trust Securities Trust 2017-C7, 0.99% (WAC) due 10/15/50°-10 129,624,220 3,871,240 11 Month USD 2016-C4, 3.64% (WAC) due 12/15/49° 2,650,000 2,285,253 2016-C4, 0.88% CSAIL Commercial Mortgage Trust 12/15/49°-10 12/15/49°-10 23,895,456 2017-C5, 1.04% (WAC) due 06/15/49°-10 23,895,456 2017-C5, 1.04% (WAC) due 03/15/50°-10 04/15/50°-10 04/15/50°-10 04/15/50°-10 05/15/63°-10 05/15/63°-10 05/15/63°-10 05/15/63°-10 05/15/63°-10 05/15/63°-10 05/15/63°-10 05/15/63°-10 05/15/63°-10 05/15/63°-10 05/15/63°-10 05/15/63°-10 05/15/63°-10 05/15/63°-10 05/15/63°-10 05/15/60°-10			•	965,486	1,000,000	
Securities Trust CKKR Industrial Portfolio Trust 2017-C7, 0.99% Portfolio Trust 2021-KDIP, 4.37% 10/15/50°.10 129,624,220 3,871,240 (1 Month USD LIBOR + 1.55%, (WAC) due 2,285,253 due 12/15/37°.4 6,562,500 6			` ' .			•
2017-C7, 0.99% (WAC) due 10/15/50°.10 129,624,220 3,871,240 (1 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) (WAC) due 12/15/49° 2,650,000 2,285,253 due 12/15/37°.4 6,562,500 6 2016-C4, 0.88% (SAIL Commercial Mortgage Trust 12/15/49°.10 81,950,671 2,026,534 2019-C15, 1.20% (WAC) due 03/15/50°.10 7,604,906 217,770 2016-C6, 2.03% (WAC) due 2018-C0R3, 0.58% (WAC) due 05/10/51°.10 196,332,168 3,954,091 2020-BN25, 0.53% 2015-CR26, 1.06% (WAC) due 01/15/63°.10 140,000,000 3 10/10/48°.10 78,057,068 1,611,496 2017-BNK6, 0.91% (WAC) due 07/15/60°.10 39,587,875 1 05/10/48°.10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% due 05/10/48 700,000 659,894 05/15/50°.10 11,615,685	,870,570	7,588,000	' '			
(WAC) due 10/15/50°,10 129,624,220 3,871,240 (1 Month USD 2016-C4, 3,64% (WAC) due 12/15/49° 2,650,000 2,285,253 due 12/15/37°,4 6,562,500 6 CSAIL Commercial (WAC) due 12/15/49°,10 81,950,671 2,026,534 2016-C2, 1.65% (WAC) due 06/15/49°,10 06/15/49°,10 03/15/52°,10 04/15/50°,10 04,670,751 40 06/15/49°,10 23,895,456 948,432 2015-C1, 0.96% (WAC) due (WAC) due 04/15/50°,10 04/15/50°,10 04/15/50°,10 05/10/51°,10 05/10/51°,10 05/10/51°,10 05/10/63°,10 196,332,168 3,954,091 2017-C826, 1.06% (WAC) due 01/15/63°,10 10/10/48°,10 10/10/48°,10 10/10/48°,10 10/10/48°,10 10/10/48°,10 10/10/48°,10 10/10/48°,10 10/10/48°,10 10/10/48°,10 10/10/48°,10 10/10/48°,10 10/10/48°,10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% 04/20 due 05/10/51°,00 05/10/48 05/10						
10/15/50°,10 129,624,220 3,871,240 (1 Month USD 2016-C4, 3.64%						
2016-C4, 3.64% (WAC) due Rate Floor: 1.55%, (WAC) due 12/15/49° 2,650,000 2,285,253 due 12/15/37°.4 6,562,500 6 2016-C4, 0.88% CSAIL Commercial (WAC) due 12/15/49°.10 81,950,671 2,026,534 2019-C15, 1.20% 2016-C2, 1.65% (WAC) due 03/15/52°.10 94,670,751 4 06/15/49°.10 23,895,456 948,432 2015-C1, 0.96% 2017-C5, 1.04% (WAC) due 04/15/50°.10 49,391,032 03/15/50°.10 7,604,906 217,770 2016-C6, 2.03% COMM Mortgage Trust 2018-COR3, 0.58% (WAC) due 05/10/51°.10 196,332,168 3,954,091 2020-BN25, 0.53% 2015-CR26, 1.06% (WAC) due 01/15/63°.10 140,000,000 31 10/10/48°.10 78,057,068 1,611,496 2017-BNK6, 0.91% (WAC) due 05/10/48°.10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% due 05/10/48 700,000 659,894 2015-CR24, 0.84% UBS Commercial			•			· ,
(WAC) due 12/15/49° 2,650,000 2,285,253 due 12/15/37°.4 6,562,500 6 2016-C4, 0.88% CSAIL Commercial (WAC) due 12/15/49°.10 81,950,671 2,026,534 2019-C15, 1.20% 2016-C2, 1.65% (WAC) due 2018-COR3, 0.58% (WAC) due 2018-COR3, 0.58% (WAC) due 05/10/51°.10 196,332,168 3,954,091 2020-BN25, 0.53% 2015-CR26, 1.06% (WAC) due (WAC) due 01/15/63°.10 140,000,000 3 10/10/48°.10 78,057,068 1,611,496 2017-BNK6, 0.91% 2015-CR23, 1.02% (WAC) due (WAC) due 05/10/48°.10 38,719,208 665,947 2017-BNK6, 0.91% 2015-CR23, 3.80% (WAC) due due 05/10/48 700,000 659,894 05/15/50°.10 11,615,685 2015-CR24, 0.84% UBS Commercial			•	3,871,240	129,624,220	' '
T2/15/49			·			· · · · · · · · · · · · · · · · · · ·
CSAIL Commercial WAC) due Mortgage Trust 12/15/49\(^{0.10}\) 81,950,671 2,026,534 2019-C15, 1.20\(^{0.10}\) 2016-C2, 1.65\(^{0.10}\) (WAC) due 03/15/52\(^{0.10}\) 94,670,751 4 06/15/49\(^{0.10}\) 23,895,456 948,432 2015-C1, 0.96\(^{0.10}\) 2016-C5, 1.04\(^{0.10}\) (WAC) due 04/15/50\(^{0.10}\) 49,391,032 03/15/50\(^{0.10}\) 7,604,906 217,770 2016-C6, 2.03\(^{0.10}\) 49,391,032 03/15/50\(^{0.10}\) 7,604,906 217,770 2016-C6, 2.03\(^{0.10}\) 49,391,032 01/15/49\(^{0.10}\) 4,960,663 (WAC) due 01/15/49\(^{0.10}\) 4,960,663 (WAC) due 01/15/63\(^{0.10}\) 196,332,168 3,954,091 2020-BN25, 0.53\(^{0.10}\) 2015-CR26, 1.06\(^{0.10}\) 48,000,000 3 10/10/48\(^{0.10}\) 78,057,068 1,611,496 2017-BNK6, 0.91\(^{0.10}\) 39,587,875 1 05/10/48\(^{0.10}\) 38,719,208 665,947 2017-BNK4, 1.49\(^{0.10}\) 2015-CR23, 3.80\(^{0.10}\) 40e 05/10/48 700,000 659,894 05/15/50\(^{0.10}\) 11,615,685 2015-CR24, 0.84\(^{0.10}\) 11,615,685 2015-CR24, 0.84\(^{0.10}\) UBS Commercial			'			
(WAC) due 12/15/49°.10 81,950,671 2,026,534 2019-C15, 1.20% 2016-C2, 1.65% (WAC) due (WAC) due (WAC) due 03/15/52°.10 94,670,751 4 06/15/49°.10 23,895,456 948,432 2015-C1, 0.96% 2017-C5, 1.04% (WAC) due (WAC) due (WAC) due (WAC) due 04/15/50°.10 49,391,032 03/15/50°.10 7,604,906 217,770 2016-C6, 2.03% COMM Mortgage Trust (WAC) due 01/15/49°.10 49,391,032 03/15/50°.10 49,391,032 03/15/50°.10 49,391,032 01/15/49°.10 49,6663 WAC) due 01/15/49°.10 4,960,663 (WAC) due 01/15/63°.10 140,000,000 3 10/10/48°.10 78,057,068 1,611,496 2017-BNK6, 0.91% (WAC) due (WAC) due 07/15/60°.10 39,587,875 105/10/48°.10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% due 05/10/48 700,000 659,894 05/15/50°.10 11,615,685 UBS Commercial	,167,646	6,562,500		2,285,253	2,650,000	
12/15/49°.10 81,950,671 2,026,534 2019-C15, 1.20% 2016-C2, 1.65% (WAC) due (WAC) due 03/15/52°.10 94,670,751 4 06/15/49°.10 23,895,456 948,432 2015-C1, 0.96% 2017-C5, 1.04% (WAC) due (WAC) due (WAC) due 04/15/50°.10 49,391,032 03/15/50°.10 7,604,906 217,770 2016-C6, 2.03% COMM Mortgage Trust 2018-COR3, 0.58% 01/15/49°.10 4,960,663 (WAC) due 05/10/51°.10 196,332,168 3,954,091 2020-BN25, 0.53% 2015-CR26, 1.06% (WAC) due (WAC) due (WAC) due 01/15/63°.10 140,000,000 3 10/10/48°.10 78,057,068 1,611,496 2017-BNK6, 0.91% 2015-CR23, 1.02% (WAC) due (WAC) due 07/15/60°.10 39,587,875 1 05/10/48°.10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% (WAC) due due 05/10/48 700,000 659,894 05/15/50°.10 11,615,685 2015-CR24, 0.84% UBS Commercial			CSAIL Commercial			2016-C4, 0.88%
2016-C2, 1.65% (WAC) due (WAC) due 03/15/52°,10 94,670,751 4 06/15/49°,10 23,895,456 948,432 2015-C1, 0.96% 2017-C5, 1.04% (WAC) due (WAC) due (WAC) due 04/15/50°,10 49,391,032 03/15/50°,10 7,604,906 217,770 2016-C6, 2.03% COMM Mortgage Trust (WAC) due 2018-COR3, 0.58% 01/15/49°,10 4,960,663 (WAC) due 05/10/51°,10 196,332,168 3,954,091 2020-BN25, 0.53% 2015-CR26, 1.06% (WAC) due 01/15/63°,10 140,000,000 3 10/10/48°,10 78,057,068 1,611,496 2017-BNK6, 0.91% 2015-CR23, 1.02% (WAC) due 07/15/60°,10 39,587,875 1 05/10/48°,10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% due 05/10/48 700,000 659,894 05/15/50°,10 11,615,685 2015-CR24, 0.84% UBS Commercial			0 0			
(WAC) due 03/15/52°.10 94,670,751 4 06/15/49°.10 23,895,456 948,432 2015-C1, 0.96% 2017-C5, 1.04% (WAC) due 04/15/50°.10 49,391,032 03/15/50°.10 7,604,906 217,770 2016-C6, 2.03% COMM Mortgage Trust (WAC) due 01/15/49°.10 4,960,663 (WAC) due 01/15/49°.10 4,960,663 (WAC) due 05/10/51°.10 196,332,168 3,954,091 2020-BN25, 0.53% 2015-CR26, 1.06% (WAC) due 01/15/63°.10 140,000,000 3 10/10/48°.10 78,057,068 1,611,496 2017-BNK6, 0.91% (WAC) due (WAC) due 07/15/60°.10 39,587,875 1 05/10/48°.10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% (WAC) due 05/10/48 700,000 659,894 05/15/50°.10 11,615,685 2015-CR24, 0.84% UBS Commercial			2019-C15, 1.20%	2,026,534	81,950,671	12/15/49 ^{⋄,10}
06/15/49°.10 23,895,456 948,432 2015-C1, 0.96% 2017-C5, 1.04% (WAC) due (WAC) due 04/15/50°.10 49,391,032 03/15/50°.10 7,604,906 217,770 2016-C6, 2.03% COMM Mortgage Trust 2018-COR3, 0.58% 01/15/49°.10 4,960,663 (WAC) due 05/10/51°.10 196,332,168 3,954,091 2020-BN25, 0.53% 2015-CR26, 1.06% (WAC) due 01/15/63°.10 140,000,000 3 10/10/48°.10 78,057,068 1,611,496 2017-BNK6, 0.91% 2015-CR23, 1.02% (WAC) due 07/15/60°.10 39,587,875 1 05/10/48°.10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% (WAC) due due 05/10/48 700,000 659,894 05/15/50°.10 11,615,685 2015-CR24, 0.84% UBS Commercial			, ,			2016-C2, 1.65%
2017-CS, 1.04% (WAC) due (WAC) due 04/15/50°,10 49,391,032 03/15/50°,10 7,604,906 217,770 2016-C6, 2.03% COMM Mortgage Trust (WAC) due 2018-COR3, 0.58% (WAC) due 05/10/51°,10 196,332,168 3,954,091 2020-BN25, 0.53% 2015-CR26, 1.06% (WAC) due 07/15/60°,10 39,587,875 10 05/10/48°,10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% (WAC) due 05/10/48 700,000 659,894 05/15/50°,10 11,615,685 2015-CR24, 0.84%	,252,279	94,670,751	03/15/52 ^{0,10}			` '
(WAC) due 04/15/50°,10 49,391,032 03/15/50°,10 7,604,906 217,770 2016-C6, 2.03% COMM Mortgage Trust (WAC) due 01/15/49°,10 4,960,663 (WAC) due 05/10/51°,10 196,332,168 3,954,091 2020-BN25, 0.53% 2015-CR26, 1.06% (WAC) due 01/15/63°,10 140,000,000 3 10/10/48°,10 78,057,068 1,611,496 2017-BNK6, 0.91% (WAC) due (WAC) due 07/15/60°,10 39,587,875 1 05/10/48°,10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% (WAC) due 05/10/48 700,000 659,894 05/15/50°,10 11,615,685 2015-CR24, 0.84% UBS Commercial			2015-C1, 0.96%	948,432	23,895,456	06/15/49 ^{⋄,10}
03/15/50°,10 7,604,906 217,770 2016-C6, 2.03% COMM Mortgage Trust (WAC) due 2018-COR3, 0.58% 01/15/49°,10 4,960,663 (WAC) due 05/10/51°,10 196,332,168 3,954,091 2020-BN25, 0.53% 2015-CR26, 1.06% (WAC) due (WAC) due (WAC) due 01/15/63°,10 140,000,000 3 10/10/48°,10 78,057,068 1,611,496 2017-BNK6, 0.91% 2015-CR23, 1.02% (WAC) due (WAC) due 07/15/60°,10 39,587,875 1 05/10/48°,10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% (WAC) due due 05/10/48 700,000 659,894 05/15/50°,10 11,615,685 2015-CR24, 0.84% UBS Commercial						2017-C5, 1.04%
COMM Mortgage Trust 2018-COR3, 0.58% (WAC) due 01/15/49°,10 4,960,663 (WAC) due BANK 05/10/51°,10 196,332,168 3,954,091 2020-BN25, 0.53% 2015-CR26, 1.06% (WAC) due (WAC) due (WAC) due (WAC) due (WAC) due 10/15/63°,10 140,000,000 3 10/10/48°,10 78,057,068 1,611,496 2017-BNK6, 0.91% (WAC) due (WAC) due (WAC) due (WAC) due 07/15/60°,10 39,587,875 1 05/10/48°,10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% due 05/10/48 700,000 659,894 05/15/50°,10 11,615,685 2015-CR24, 0.84%	672,261	49,391,032	04/15/50 ^{♦,10}			
2018-COR3, 0.58% (WAC) due 05/10/51°.10 196,332,168 3,954,091 2020-BN25, 0.53% 2015-CR26, 1.06% (WAC) due (WAC) due (WAC) due 01/15/63°.10 140,000,000 3 10/10/48°.10 78,057,068 1,611,496 2017-BNK6, 0.91% (WAC) due (WAC) due (WAC) due 07/15/60°.10 39,587,875 1 05/10/48°.10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% due 05/10/48 700,000 659,894 05/15/50°.10 11,615,685 2015-CR24, 0.84%			2016-C6, 2.03%	217,770	7,604,906	03/15/50 ^{♦,10}
(WAC) due 05/10/51°.10 196,332,168 3,954,091 2020-BN25, 0.53% 2015-CR26, 1.06% (WAC) due 01/15/63°.10 140,000,000 3 10/10/48°.10 78,057,068 1,611,496 2017-BNK6, 0.91% 2015-CR23, 1.02% (WAC) due 07/15/60°.10 39,587,875 1 05/10/48°.10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% (WAC) due 05/10/48 700,000 659,894 05/15/50°.10 11,615,685 2015-CR24, 0.84% UBS Commercial						COMM Mortgage Trust
05/10/51°.10 196,332,168 3,954,091 2020-BN25, 0.53% 2015-CR26, 1.06% (WAC) due 01/15/63°.10 140,000,000 3 10/10/48°.10 78,057,068 1,611,496 2017-BNK6, 0.91% 2015-CR23, 1.02% (WAC) due 07/15/60°.10 39,587,875 1 05/10/48°.10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% (WAC) due 05/15/50°.10 11,615,685 2015-CR24, 0.84% UBS Commercial	248,375	4,960,663				2018-COR3, 0.58%
2013-CR26, 1.06% (WAC) due (WAC) due 01/15/63 ^{5,10} 140,000,000 3 10/10/48 ^{5,10} 78,057,068 1,611,496 2017-BNK6, 0.91% (WAC) due (WAC) due 07/15/60 ^{5,10} 39,587,875 1 05/10/48 ^{5,10} 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% due 05/10/48 700,000 659,894 05/15/50 ^{5,10} 11,615,685 2015-CR24, 0.84% UBS Commercial			BANK			· ,
(WAC) due 01/15/63 ⁰ ,10 140,000,000 3 10/10/48 ⁰ ,10 78,057,068 1,611,496 2017-BNK6, 0.91% 2015-CR23, 1.02% (WAC) due 07/15/60 ⁰ ,10 39,587,875 1 05/10/48 ⁰ ,10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% (WAC) due 05/10/48 700,000 659,894 05/15/50 ⁰ ,10 11,615,685 2015-CR24, 0.84% UBS Commercial			2020-BN25, 0.53%	3,954,091	196,332,168	05/10/51 ^{♦,10}
10/10/48 \$^{1.0} 78,057,068 1,611,496 2017-BNK6, 0.91% 2015-CR23, 1.02% (WAC) due 07/15/60 \$^{1.0} 39,587,875 1 05/10/48 \$^{1.0} 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% (WAC) due 05/10/48 700,000 659,894 05/15/50 \$^{1.0} 11,615,685 2015-CR24, 0.84% UBS Commercial						2015-CR26, 1.06%
2015-CR23, 1.02% (WAC) due 07/15/60 ^{¢,10} 39,587,875 1 05/10/48 ^{¢,10} 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% (WAC) due due 05/10/48 700,000 659,894 05/15/50 ^{¢,10} 11,615,685 2015-CR24, 0.84% UBS Commercial	,534,776	140,000,000	01/15/63 ^{♦,10}			
(WAC) due 07/15/60°,10 39,587,875 1 05/10/48°,10 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% (WAC) due due 05/10/48 700,000 659,894 05/15/50°,10 11,615,685 2015-CR24, 0.84% UBS Commercial			2017-BNK6, 0.91%	1,611,496	78,057,068	10/10/48 ^{♦,10}
05/10/48 \(^{0.10}\) 38,719,208 665,947 2017-BNK4, 1.49% 2015-CR23, 3.80% (WAC) due due 05/10/48 700,000 659,894 05/15/50 \(^{0.10}\) 11,615,685 2015-CR24, 0.84% UBS Commercial			(WAC) due			2015-CR23, 1.02%
2015-CR23, 3.80% (WAC) due due 05/10/48 700,000 659,894 05/15/50°,10 11,615,685 2015-CR24, 0.84% UBS Commercial	,100,630	39,587,875	07/15/60 ^{¢,10}			· ,
due 05/10/48 700,000 659,894 05/15/50 ^{0,10} 11,615,685 2015-CR24, 0.84% UBS Commercial			2017-BNK4, 1.49%	665,947	38,719,208	05/10/48 ^{♦,10}
2015-CR24, 0.84% UBS Commercial						2015-CR23, 3.80%
	508,625	11,615,685	05/15/50 ^{\$10}	659,894	700,000	due 05/10/48
(N/AC) T			UBS Commercial			2015-CR24, 0.84%
			Mortgage Trust			(WAC) due
08/10/48 ^{0,10} 40,161,729 627,788 2017-C2, 1.24%			2017-C2, 1.24%	627,788	40,161,729	08/10/48 ^{♦,10}
2015-CR27, 1.06% (WAC) due						2015-CR27, 1.06%
	,575,449	40,008,049	08/15/50 ^{¢,10}			, ,
10/10/48 ^{0,10} 25,626,603 561,371 2017-C5, 1.19%			2017-C5, 1.19%	561,371	25,626,603	10/10/48 ^{¢,10}
2013-CR13, 0.89% (WAC) due			(WAC) due			2013-CR13, 0.89%
	,471,611	42,619,807	11/15/50 ^{♦,10}			
11/10/46 ^{0,10} 34,806,156 239,884				239,884	34,806,156	11/10/46 ^{¢,10}

	Face Amount [~]	VALUE		Face Amount [~]	V alue
CD Mortgage Trust			Morgan Stanley Bank		
2017-CD6, 1.02%			of America Merrill		
(WAC) due			Lynch Trust		
11/13/50 ^{♦,10}	41,157,564	\$ 1,206,658	2015-C27, 1.02%		
2016-CD1, 1.50%			(WAC) due		
(WAC) due			12/15/47 ^{\$10}	62,153,751	\$ 1,176,769
08/10/49 ^{♦,10}	29,561,096	1,129,467	CFCRE Commercial		
2016-CD2, 0.70%			Mortgage Trust		
(WAC) due			2016-C3, 1.14%		
11/10/49 ^{♦,10}	29,881,022	520,614	(WAC) due		
CD Commercial			01/10/48 ^{♦,10}	36,828,377	959,773
Mortgage Trust			Bank of America Merrill		
2017-CD4, 1.38%			Lynch Commercial		
(WAC) due			Mortgage Trust		
05/10/50 ^{♦,10}	25,941,533	1,093,752	2017-BNK3, 1.16%		
2017-CD3, 1.12%			(WAC) due		
(WAC) due			02/15/50 ^{\$,10}	21,339,337	744,941
02/10/50 ^{\$,10}	32,143,894	1,035,998	DBJPM Mortgage Trust		
BBCMS Mortgage Trust			2017-C6, 1.05%		
2018-C2, 0.93%			(WAC) due		
(WAC) due			06/10/50 ^{♦,10}	20,494,075	636,833
12/15/51 ^{♦,10}	57,573,418	2,047,829	SG Commercial		
CGMS Commercial			Mortgage		
Mortgage Trust			Securities Trust		
2017-B1, 0.88%			2016-C5, 2.04%		
(WAC) due			(WAC) due		
08/15/50 ^{♦,10}	59,595,860	1,727,142	10/10/48 ^{♦,10}	5,167,680	251,301
JPMCC Commercial			Morgan Stanley		
Mortgage			Capital I Trust		
Securities Trust			2016-UBS9, 4.75%		
2017-JP6, 1.20%			(WAC) due		
(WAC) due			03/15/49 [♦]	275,000	249,501
07/15/50 ^{¢,10}	48,130,279	1,639,356	GS Mortgage Securities		
JPMBB Commercial			Corporation II		
Mortgage			2013-GC10, 2.94%		
Securities Trust			due 02/10/46	225,000	224,232
2015-C27, 1.29%			WFRBS Commercial	ŕ	•
(WAC) due			Mortgage Trust		
02/15/48 ^{♦,10}	67,341,393	1,423,442	2013-C12, 1.22%		
2013-C12, 0.53%	, ,	• •	(WAC) due		
(WAC) due			03/15/48 ^{♦,4,10}	5,131,191	6,423
07/15/45 ^{\$\displaystyle{10}}	29,948,767	42,045	Total Commercial Mortga		
1 -1 -	-111	,-	Backed Securities	5c-	\$ 340,872,905
			Dacked Jeculiues		¥ JTU,U12,7UJ

	FACE			FACE	
	Amount~	VALUE		A MOUNT~	VALUE
MILITARY HOUSING - 1.2	2%		Total Military Housing		\$ 216,173,424
Freddie Mac Military					
Housing Bonds			Total Collateralized Mort		
Resecuritization			(Cost \$4,465,722,841)		4,069,540,257
Trust Certificates			U.S. GOVERNMENT SEC	TIDITIESÎÎ 12.2	00/
2015-R1, 4.66%			U.S. Treasury Notes	.UKITIL3** - 12.2	270
(WAC) due			2.75% due 08/15/32 ⁸	1,040,181,000	951,115,502
11/25/55 ^{♦,4}	112,781,520	\$ 103,949,294	2.63% due 05/31/27	244,730,000	229,740,288
2015-R1, 4.44%			2.38% due 03/31/29	7,200,000	6,519,375
(WAC) due			2.25% due 08/15/27		
11/25/52 ^{¢,4}	21,347,059	19,776,981	0.50% due 05/31/27	3,370,000 2,600,000	3,097,767 2,205,633
2015-R1, 0.70%			1.50% due 10/31/24		
(WAC) due			, ,	2,100,000	1,985,812
11/25/55 ^{♦,4,10}	169,821,662	12,247,912	2.00% due 04/30/24	2,000,000	1,929,141
2015-R1, 4.32%			1.50% due 01/31/27	2,000,000	1,792,812
(WAC) due			2.13% due 05/15/25	880,000	833,559
10/25/52 ^{♦,4}	13,393,531	11,756,035	1.38% due 11/15/31	347,000	281,938
Capmark Military			U.S. Treasury Bonds	000 000 000	F46 427 F04
Housing Trust			2.00% due 08/15/51 ⁸	800,000,000	546,437,504
2006-RILY, 6.15%			due 02/15/46 ^{12,14}	354,745,000	136,988,574
due 07/10/51 ^{†††,4}	12,694,452	11,700,935	due 05/15/44 ^{8,12,14}	302,165,000	124,241,503
2008-AMCW, 6.90%			due 11/15/51 ^{12,14}	275,000,000	94,193,151
due 07/10/55 ^{†††,4}	8,148,928	8,915,720	due 02/15/52 ^{12,14}	143,820,000	49,098,349
2007-AETC, 5.75%			due 11/15/44 ^{8,12,14}	70,650,000	28,389,085
due 02/10/52 ^{†††,4}	7,223,667	6,611,725	due 08/15/51 ^{12,14}	43,990,000	15,172,358
2006-RILY, 3.13%			2.88% due 08/15/45	2,630,000	2,145,916
(1 Month USD			2.38% due 11/15/49	2,300,000	1,732,008
LIBOR $+ 0.37\%$,			3.25% due 05/15/42	1,830,000	1,624,125
Rate Floor: 0.37%)			1.38% due 08/15/50	2,450,000	1,418,607
due 07/10/51 ^{♦,†††,4}	6,829,471	4,411,079	2.75% due 11/15/42	700,000	567,082
2007-ROBS, 6.06%			U.S. Treasury Strip Princ		
due 10/10/52 ^{†††,4}	4,565,466	4,190,887	due 02/15/51 ^{12,14}	310,000,000	107,931,795
2007-AET2, 6.06%			Total U.S. Government S	ecurities	
due 10/10/52 ^{†††,4}	2,999,198	2,816,273	(Cost \$2,750,714,787)		2,309,441,884
GMAC Commercial			SENIOR FLOATING RAT	E INTERECTOTO) O E0/
Mortgage					- 6.3%
Asset Corp.			CONSUMER, CYCLICAL MB2 Dental	- 2.0%	
2007-HCKM, 6.11%					
due 08/10/52 ^{†††,4}	21,673,194	20,466,106	Solutions LLC		
2005-DRUM, 5.47%			9.70% (3 Month		
due 05/10/50 ^{†††,4}	4,407,587	3,839,565	Term SOFR +		
2002-MEAD, 6.85%			6.00%, Rate		
due 05/10/37 ^{†††,4}	3,177,622	3,369,683	Floor: 7.00%)	76 750 567	75 207 425
2005-BLIS, 5.25%			due 01/29/27 ^{†††}	76,758,567	75,297,425
due 07/10/50 ^{†††,4}	2,500,000	2,121,229			

	Face A mount~	Value		Face Amount~	V alue
Packers Holdings LLC 6.01% (1 Month USD)		Pacific Bells LLC 8.31% (3 Month		
LIBOR + 3.25%,			Term SOFR +		
Rate Floor: 4.00%))		4.50%, Rate		
due 03/09/28	36,032,553	\$ 32,992,486	Floor: 5.00%)		
Verisure Holding AB			due 11/10/28	22,978,165	\$ 21,369,693
3.47% (6 Month			PetSmart LLC		
EURIBOR +			6.87% (1 Month		
3.25%, Rate			USD LIBOR +		
Floor: 3.25%)			3.75%, Rate		
due 03/27/28	EUR 30,010,000	26,324,561	Floor: 4.50%)		
3.75% (6 Month			due 02/11/28	19,998,000	18,881,512
EURIBOR +			Loire Finco		
3.25%, Rate			Luxembourg SARL		
Floor: 3.25%)			6.87% (1 Month		
due 07/20/26	EUR 6,890,000	6,094,507	USD LIBOR +		
BGIS (BIFM CA			3.75%, Rate		
Buyer, Inc.)			Floor: 4.50%)		
6.62% (1 Month USD)		due 04/21/27	19,406,341	18,177,337
LIBOR + 3.50%,			Flamingo		
Rate Floor: 3.50%)			4.62% (3 Month		
due 06/01/26	32,383,274	31,330,817	EURIBOR +		
Mavis Tire Express			3.50%, Rate		
Services TopCo			Floor: 3.50%)		
Corp.			due 03/24/28	EUR 18,600,000	16,257,271
7.25% (1 Month			Fertitta Entertainment		
Term SOFR +			LLC		
4.00%, Rate			7.03% (1 Month		
Floor: 4.00%)			Term SOFR +		
due 05/04/28	28,291,875	26,470,727	4.00%, Rate		
CNT Holdings I Corp.			Floor: 4.00%)		
6.25% (1 Month			due 01/27/29	13,979,750	12,945,808
Term SOFR +			BCP V Modular		
3.50%, Rate			Services Holdings		
Floor: 4.25%)			IV Ltd.		
due 11/08/27	23,886,250	22,713,196	5.69% (3 Month		
Zephyr Bidco Ltd.			EURIBOR +		
6.44% (1 Month GBP	•		4.50%, Rate		
SONIA + 4.75%,			Floor: 4.50%)		
Rate Floor: 4.75%)			due 12/15/28	EUR 14,800,000	12,714,104
due 07/23/25	GBP 23,950,000	21,931,500			

	Face Amount	V ALUE		Face Amount [~]	Value
New Trojan Parent, Inc.			Cast & Crew		
6.04% (1 Month			Payroll LLC		
USD LIBOR +			6.62% (1 Month USD		
3.25%, Rate			LIBOR + 3.50%,		
Floor: 3.75%)			Rate Floor: 3.50%)		
due 01/06/28 ^{TTT}	13,874,375	\$ 10,891,384	due 02/09/26	595,806	\$ 579,421
Adevinta ASA			Rent-A-Center, Inc.		
4.44% (3 Month			6.06% (3 Month USD		
EURIBOR +			LIBOR + 3.25%,		
3.25%, Rate			Rate Floor: 3.75%)		
Floor: 3.25%)			due 02/17/28	492,500	445,713
due 06/26/28	EUR 9,900,000	9,120,847	BRE/Everbright M6		
Truck Hero, Inc.			Borrower LLC		
6.62% (1 Month USD			8.05% (1 Month USD		
LIBOR + 3.50%,			LIBOR + 5.00%,		
Rate Floor: 4.25%)			Rate Floor: 5.75%)		
due 01/31/28	8,865,000	7,705,192	due 09/09/26	99,497	96,346
PAI Holdco, Inc.			Total Consumer, Cyclical		384,709,529
6.56% (3 Month USD			• •		
LIBOR + 3.75%,			INDUSTRIAL - 1.6%		
Rate Floor: 4.50%)			United Airlines, Inc.		
due 10/28/27	5,085,624	4,810,136	6.53% (3 Month USD		
Power Solutions			LIBOR + 3.75%,		
(Panther)			Rate Floor: 4.50%)		
6.37% (1 Month USD			due 04/21/28	40,586,250	38,664,085
LIBOR + 3.25%,			American Bath		
Rate Floor: 3.25%)			Group LLC		
due 04/30/26	3,931,066	3,709,944	6.62% (1 Month		
P PF Buyer LLC			USD LIBOR +		
7.62% (1 Month USD			3.50%, Rate		
LIBOR + 4.50%,			Floor: 4.00%)		
Rate Floor: 4.50%)			due 11/23/27	33,917,494	29,406,467
due 12/22/25	3,339,440	2,735,002	Mileage Plus		
DEConnection LLC			Holdings LLC		
7.56% ((1 Month			8.78% (3 Month USD		
USD LIBOR +			LIBOR + 5.25%,		
4.00%) and (3			Rate Floor: 6.25%)		
Month USD			due 06/21/27	28,975,000	29,042,222
LIBOR + 4.00%),			TransDigm, Inc.		
Rate Floor: 4.00%)			5.92% (3 Month USD		
due 09/25/26	1,161,042	1,114,600	LIBOR + 2.25%,		
			Rate Floor: 2.25%)		
			due 12/09/25	14,650,937	14,014,207

	Face Amount~	Value		Face Amount~	Value
E 0.20/ /2 Manualla LICD		_	Camina Lania		
5.92% (3 Month USD	1		Service Logic		
LIBOR + 2.25%,			Acquisition, Inc.		
Rate Floor: 2.25%)		¢ E 400 270	6.81% (3 Month USD		
due 05/30/25	5,739,186	\$ 5,498,370	LIBOR + 4.00%,		
Merlin Buyer, Inc.			Rate Floor: 4.75%)	12 124 420	¢ 11 251 501
7.03% (1 Month			due 10/29/27	12,124,438	\$ 11,351,505
Term SOFR + 4.00%, Rate			6.97% ((1 Month USD LIBOR +		
Floor: 4.00%)	20 040 250	10 046 541	4.00%) and (2 Month USD		
due 12/14/28	20,049,250	18,946,541	LIBOR + 4.00%),		
FCO Management GmbH			Rate Floor: 4.75%)		
				123,627	115,746
3.73% (6 Month EURIBOR +			due 10/29/27 Hillman Group, Inc.	123,027	113,740
3.50%, Rate			5.83% (1 Month USD		
Floor: 3.50%)			LIBOR + 2.75%,		
due 05/29/26	EUR 19,870,000	17,483,380	Rate Floor: 3.25%)		
SkyMiles IP Ltd.	LOK 15,070,000	17,705,500	due 07/14/28	10,669,058	10,167,613
· .			Fugue Finance BV	10,009,036	10,107,01.
6.46% (3 Month USD LIBOR + 3.75%,	•		3.74% (3 Month		
Rate Floor: 4.75%)			EURIBOR +		
due 10/20/27	17,127,651	17,141,010	3.25%, Rate		
cebox Holdco III, Inc.	17,127,031	17,141,010	Floor: 3.25%)		
			due 08/30/24	EUR 10,500,000	9,540,664
7.42% (3 Month USD LIBOR + 3.75%,			Filtration Group Corp.	LUK 10,500,000	9,540,00
Rate Floor: 4.25%)			4.19% (1 Month		
due 12/22/28	17,519,107	16,380,365	EURIBOR +		
Hunter Douglas, Inc.	17,515,107	10,300,303	3.50%, Rate		
6.34% (3 Month			Floor: 3.50%)		
Term SOFR +			due 03/31/25	EUR 7,868,042	7,332,324
3.50%, Rate			6.12% (1 Month USD	2017,000,042	7,552,52
Floor: 3.50%)			LIBOR + 3.00%,		
due 02/26/29	19,750,000	16,165,375	Rate Floor: 3.00%)		
AI Convoy Luxembourg	15,750,000	10,105,575	due 03/31/25	1,630,039	1,562,295
SARL			CapStone Acquisition	1,050,055	1,502,25.
3.50% (6 Month			Holdings, Inc.		
EURIBOR +			7.87% (1 Month USD		
3.50%, Rate			LIBOR + 4.75%,		
Floor: 3.50%)			Rate Floor: 5.75%)		
due 01/18/27	EUR 13,593,008	12,323,368	due 11/12/27 ^{†††}	8,640,428	8,424,417
240 01/10/27	23.7 15,555,000	12,323,300	Air Canada	5,5 .5, 120	٥, ١٠٠٠, ١١١
			6.42% (3 Month USD		
			LIBOR + 3.50%,		
			Rate Floor: 4.25%)		
			1.23/0]		

	FACE AMOUNT~	VALUE		Face Amount~	Value
TK Elevator Midco GmbH			Anchor Packaging LLC 7.12% (1 Month USD		
6.87% (6 Month USD LIBOR +			LIBOR + 4.00%, Rate Floor: 4.00%)		
3.50%, Rate			due 07/18/26	1,933,277	\$ 1,863,196
Floor: 4.00%)			BWAY Holding Co.	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	4 1,000,000
due 07/30/27	8,165,827	\$ 7,812,002	5.81% (1 Month USD		
TricorBraun			LIBOR + 3.25%,		
Holdings, Inc.			Rate Floor: 3.25%)		
6.37% (1 Month USD			due 04/03/24	121,787	113,186
LIBOR + 3.25%,			API Heat Transfer		
Rate Floor: 3.75%)	7 457 004	6 000 001	12.00% (3 Month		
due 03/03/28	7,457,884	6,989,901	USD LIBOR, Rate		
DXP Enterprises, Inc.			Floor 0.00%)		
7.87% (1 Month USD LIBOR + 4.75%,			(in-kind rate was 12.00%) due		
Rate Floor: 5.75%)			01/01/24 ^{†††,15}	53,424	26,712
due 12/23/27	5,843,502	5,552,788	12.00% (3 Month	33,727	20,712
Charter Next	3,0 .3,302	3,332,700	USD LIBOR, Rate		
Generation, Inc.			Floor 0.00%)		
6.56% (3 Month USD			(in-kind rate was		
LIBOR + 3.75%,			12.00%) due		
Rate Floor: 4.50%)			10/02/23 ^{†††,15}	9,531	8,102
due 12/01/27	4,224,750	4,000,331	Total Industrial		306,126,805
Dispatch Terra			CONCUMED MON CACH	CAL 3.50/	
Acquisition LLC			CONSUMER, NON-CYCLI	CAL - 1.5%	
7.92% (3 Month USD			Quirch Foods		
LIBOR + 4.25%,			Holdings LLC 7.93% (1 Month		
Rate Floor: 5.00%)	2 944 076	2 422 020	Term SOFR +		
due 03/27/28 ^{†††}	3,844,976	3,422,029	4.75%, Rate		
Berlin Packaging LLC 6.38% ((1 Month			Floor: 4.75%)		
USD LIBOR +			due 10/27/27 ^{†††}	38,520,187	35,968,225
3.75%) and (3			Bombardier		
Month USD			Recreational		
LIBOR + 3.75%),			Products, Inc.		
Rate Floor: 4.25%)			5.12% (1 Month		
due 03/13/28	2,871,000	2,705,917	USD LIBOR +		
YAK MAT (YAK			2.00%, Rate		
ACCESS LLC)			Floor: 2.00%)	22.404.040	27 270 222
13.64% (3 Month			due 05/24/27	33,484,848	31,978,030
USD LIBOR +			PetIQ LLC		
10.00%, Rate			7.07% (1 Month USD LIBOR + 4.25%,		
Floor: 10.00%)	7 240 000	2 172 000	Rate Floor: 4.75%)		
due 07/10/26 ^{†††}	7,240,000	2,172,000	due 04/13/28 ^{†††}	28,538,750	26,255,650
			446 04/15/20	20,330,730	20,233,030

	FACE			FACE		
	Amount~	VALUE		Amount~	VALUE	
Southern Veterinary			Sigma Holding BV			
Partners LLC			(Flora Food)			
7.12% (1 Month USD			3.74% (6 Month			
LIBOR + 4.00%,			EURÎBOR +			
Rate Floor: 5.00%))		3.50%, Rate			
due 10/05/27	21,873,940	\$ 20,643,531	Floor: 3.50%)			
National Mentor			due 07/02/25	EUR 17,000,000	\$ 13,297,089	
Holdings, Inc.			Blue Ribbon LLC			
7.18% ((1 Month			8.56% (1 Month USD)		
USD LIBOR +			LIBOR + 6.00%,			
3.75%) and (3			Rate Floor: 6.75%)			
Month USD			due 05/08/28	14,107,500	12,009,009	
LIBOR + 3.75%),			Medline Borrower LP			
Rate Floor: 4.50%)	1		6.37% (1 Month USD)		
due 03/02/28	27,924,401	19,791,419	LIBOR + 3.25%,			
7.42% (3 Month USD)		Rate Floor: 3.75%)			
LIBOR + 3.75%,			due 10/23/28	8,977,500	8,239,639	
Rate Floor: 4.50%)	1		SCP Eye Care			
due 03/02/28	538,426	381,609	Services LLC			
HAH Group Holding			7.62% (1 Month USD	1		
Co. LLC			LIBOR + 4.50%,			
8.71% (3 Month			Rate Floor: 5.25%)			
Term SOFR +			due 03/16/28 ^{†††}	6,558,518	6,525,725	
5.00%, Rate			7.32% (1 Month USD	1		
Floor: 5.00%)			LIBOR + 4.50%,			
due 10/29/27	19,464,648	18,491,416	Rate Floor: 5.25%)			
Mission Veterinary			due 03/16/28 ^{†††}	1,148,293	1,136,810	
Partners			Confluent Health LLC			
7.25% (1 Month USD)		7.12% (1 Month USD			
LIBOR + 4.00%,			LIBOR + 4.00%,			
Rate Floor: 4.75%)			Rate Floor: 4.50%)	1		
due 04/27/28	19,107,000	17,936,696	due 11/30/28 ^{†††}	8,103,471	7,090,537	
Nidda Healthcare			Energizer Holdings,			
Holding GmbH			Inc.			
3.50% (6 Month			5.31% (1 Month USD)		
EURIBOR +			LIBOR + 2.25%,			
3.50%, Rate			Rate Floor: 2.75%)			
Floor: 3.50%)			due 12/22/27	7,387,500	7,045,828	
due 08/21/26	EUR 18,276,306	15,912,370	Elanco Animal			
Women's Care			Health, Inc.			
Holdings, Inc.			4.31% (1 Month USD	1		
7.87% (6 Month USD)		LIBOR + 1.75%,			
LIBOR + 4.50%,			Rate Floor: 1.75%)			
Rate Floor: 5.25%)			due 08/02/27	4,702,467	4,464,428	
due 01/17/28	16,138,320	15,035,589				

	Face Amount~	Value		FACE AMOUNT~	Value
Pearl Intermediate Parent LLC 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25 Midwest Physician Administrative	4,751,020	\$ 4,376,878	Aveanna Healthcare LLC 6.80% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/17/28 Total Consumer, Non-cyclical	481,925	\$ 383,130 282,214,145
Services 6.92% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/13/28 Elsan SAS	4,437,181	4,054,474	FINANCIAL - 1.2% Higginbotham Insurance Agency, Inc. 8.37% (1 Month		202,211,113
4.26% ((1 Month EURIBOR + 3.35%) and (3 Month EURIBOR + 3.35%), Rate Floor: 3.35%)			HighTower Holding LLC	25,388,548	24,758,912
due 06/16/28 Kronos Acquisition Holdings, Inc. 6.82% (3 Month USD LIBOR + 3.75%, Rate	EUR 4,500,000	4,041,885	6.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28 Nexus Buyer LLC 6.87% (1 Month USD LIBOR +	22,678,625	20,963,668
Floor: 4.25%) due 12/22/26 Spectrum Brands, Inc. 5.12% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.50%)	3,183,300	2,941,019	3.75%, Rate Floor: 3.75%) due 11/09/26 Jane Street Group LLC 5.87% (1 Month USD	21,861,782	20,946,429
due 03/03/28 IQVIA, Inc. 3.19% (3 Month EURIBOR + 2.00%, Rate Floor: 2.00%)	2,610,043	2,473,015	Alter Domus 6.49% (1 Month SOFR + 3.50%,	21,013,262	20,124,612
due 03/07/24	EUR 1,835,451	1,740,144	Rate Floor: 3.50%) due 02/17/28	20,576,650	19,805,026

	Face Amount~	Value		Face Amount~	Value
Orion Advisor			Duff & Bhalas		
Solutions, Inc.			Duff & Phelps		
	,		6.78% (1 Month Term SOFR +		
6.56% (3 Month USD LIBOR + 3.75%,	,		3.75%, Rate		
Rate Floor: 4.50%)			Floor: 3.75%)		
due 09/24/27	17,371,828	\$ 16,329,518	due 04/09/27	10,093,484	\$ 9,504,731
HUB International Ltd.	17,371,626	\$ 10,329,316	Trans Union LLC	10,055,464	\$ 9,304,731
5.77% (3 Month USD	1		5.37% (1 Month USD		
LIBOR + 3.00%,	,		LIBOR + 2.25%,		
Rate Floor: 3.15%)			Rate Floor: 2.75%)		
due 04/25/25	14,582,457	14,002,221	due 12/01/28	9,319,166	9,010,516
USI, Inc.	14,302,437	14,002,221	Alliant Holdings	5,515,100	2,010,210
6.42% (3 Month USD	1		Intermediate LLC		
LIBOR + 2.75%,	,		6.37% (1 Month USD		
Rate Floor: 2.75%)			LIBOR + 3.25%,		
due 05/16/24	6,388,308	6,207,327	Rate Floor: 3.25%)		
6.92% (3 Month USD		0,207,327	due 05/09/25	8,063,012	7,714,045
LIBOR + 3.25%,	,		NFP Corp.	0,003,012	7,714,043
Rate Floor: 3.25%)			6.37% (1 Month USD		
due 12/02/26	6,123,694	5,883,829	LIBOR + 3.25%,		
Cross Financial Corp.	0,123,031	3,003,023	Rate Floor: 3.25%)		
7.13% (1 Month USD			due 02/15/27	7,553,392	7,081,305
LIBOR + 4.00%,			Citadel Securities, LP	.,,	.,,
Rate Floor: 4.75%)			5.65% (1 Month		
due 09/15/27	11,968,130	11,589,099	Term SOFR +		
Franchise Group, Inc.	,,	,,	2.50%, Rate		
7.56% (1 Month USD)		Floor: 2.50%)		
LIBOR + 4.75%,			due 02/02/28	3,563,430	3,455,636
Rate Floor: 5.50%))		AmWINS Group, Inc.		, ,
due 03/10/26	12,146,378	11,316,416	5.37% (1 Month USD		
Jones Deslauriers			LIBOR + 2.25%,		
Insurance			Rate Floor: 3.00%)		
Management, Inc.			due 02/21/28	3,409,233	3,255,033
7.75% (3 Month			Total Financial		222,090,425
Canada Banker					
Acceptance Rate			TECHNOLOGY - 1.1%		
+ 4.25%, Rate			Datix Bidco Ltd.		
Floor: 5.00%)			6.19% (6 Month GBP		
due 03/27/28 ^{†††}	CAD 11,853,841	7,855,285	LIBOR + 4.50%,		
11.00% (3 Month			Rate Floor: 5.19%)	ann 15 ann an-	
Canada Banker			due 04/28/25 ^{†††}	GBP 45,800,000	49,862,553
Acceptance Rate					
+ 7.50%, Rate					
Floor: 8.00%)					
due 03/26/29 ^{†††}	CAD 3,489,000	2,286,817			

	Face Amount [~]	Value		Face A mount~	Value
7.01% (3 Month			Aston FinCo SARL		
Term SOFR +			6.96% (1 Month GBP		
4.50%, Rate			SONIA + 4.75%,		
Floor: 4.50%)			Rate Floor: 4.75%)		
due 04/27/25 ^{†††}	19,781,561	\$ 19,285,043	due 10/09/26 ^{†††}	GBP 5,727,718	\$ 5,884,619
Peraton Corp.			Athenahealth		, ,
6.87% (1 Month			Group, Inc.		
USD LIBOR +			6.58% (1 Month		
3.75%, Rate			Term SOFR +		
Floor: 4.50%)			3.50%, Rate		
due 02/01/28	32,122,028	30,387,438	Floor: 3.50%)		
Planview Parent, Inc.			due 02/15/29	6,055,837	5,413,918
7.67% (3 Month USD			Navicure, Inc.		
LIBOR + 4.00%,			7.12% (1 Month USD		
Rate Floor: 4.75%)			LIBOR + 4.00%,		
due 12/17/27	29,425,875	27,807,452	Rate Floor: 4.00%)		
Team.Blue Finco SARL			due 10/22/26	5,592,927	5,348,237
4.89% (3 Month			Storable, Inc.		
EURIBOR +			6.38% (1 Month		
3.70%, Rate			Term SOFR +		
Floor: 3.70%)			3.50%, Rate		
due 03/30/28	EUR 22,750,000	20,290,601	Floor: 3.50%)		
Apttus Corp.			due 04/17/28	4,962,500	4,652,344
7.12% (3 Month USD			Paya Holdings III, LLC		
LIBOR + 4.25%,			6.37% (1 Month		
Rate Floor: 5.00%)			USD LIBOR +		
due 05/08/28 ^{†††}	12,424,500	11,368,417	3.25%, Rate		
Project Boost			Floor: 4.00%)		
Purchaser LLC			due 06/23/28	3,366,000	3,265,020
6.62% (1 Month			Sportradar Capital		
USD LIBOR +			SARL		
3.50%, Rate			4.21% (1 Month		
Floor: 4.00%)			EURIBOR +		
due 05/29/26	6,320,000	5,972,400	3.50%, Rate		
6.62% (1 Month USD)		Floor: 3.50%)		
LIBOR + 3.50%,			due 11/22/27	EUR 2,776,190	2,554,297
Rate Floor: 3.50%)			Emerald TopCo, Inc.		
due 06/01/26	4,626,705	4,383,802	(Press Ganey)		
Boxer Parent Co., Inc.			6.62% (1 Month USD		
4.69% (1 Month			LIBOR + 3.50%,		
EURIBOR +			Rate Floor: 3.50%)		
4.00%, Rate			due 07/24/26	1,202,170	1,090,969
Floor: 4.00%)					
due 10/02/25	EUR 8,212,377	7,425,186			

	Face Amount [~]	Value		Face Amount	V ALUE
Aston FinCo SARL			Radiate Holdco LLC		
7.37% (1 Month USD			6.37% (1 Month		
LIBOR + 4.25%,			USD LIBOR +		
Rate Floor: 4.25%)			3.25%, Rate		
due 10/09/26	632,773	\$ 591,377	Floor: 4.00%)		
Total Technology		205,583,673	due 09/25/26	2,447,249	\$ 2,258,517
COMMUNICATIONS 0 FO	,		Zayo Group		
COMMUNICATIONS - 0.5%)		Holdings, Inc.		
Syndigo LLC			6.12% (1 Month USD		
7.32% (1 Month USD			LIBOR + 3.00%,		
LIBOR + 4.50%,			Rate Floor: 3.00%)		
Rate Floor: 5.25%)	24 526 500	22 072 050	due 03/09/27	1,652,094	1,375,583
due 12/15/27 ^{†††}	24,526,500	22,073,850	Internet Brands, Inc.		
Authentic Brands			6.87% (1 Month		
6.63% (1 Month Term SOFR +			USD LIBOR +		
3.50%, Rate			3.75%, Rate		
Floor: 3.50%)			Floor: 3.75%)	750.047	714 210
due 12/21/28	21,745,500	20,757,819	due 09/13/24	750,947	714,218
6.37% (1 Month	21,773,300	20,737,013	Flight Bidco, Inc.		
USD LIBOR +			6.62% (1 Month USD		
3.25%, Rate			LIBOR + 3.50%,		
Floor: 4.00%)			Rate Floor: 3.50%) due 07/23/25	733,988	685,362
due 09/27/24	1,023,145	997,310	SFR Group S.A.	733,300	003,302
McGraw Hill LLC	.,,	221,010	6.20% (3 Month		
8.32% (3 Month USD			USD LIBOR +		
LIBOR + 4.75%,			3.69%, Rate		
Rate Floor: 5.25%)			Floor: 3.69%)		
due 07/28/28	20,147,120	18,535,351	due 02/02/26	614,482	556,106
UPC Broadband		, ,	Total Communications	011,102	94,926,891
Holding BV			Total Communications		34,320,031
5.74% (1 Month USD			BASIC MATERIALS - 0.4	%	
LIBOR + 2.93%,			INEOS Ltd.		
Rate Floor: 2.93%)			3.44% (1 Month		
due 01/31/29	19,200,000	18,288,000	EURIBOR +		
Xplornet			2.75%, Rate		
Communications,			Floor: 2.75%)		06 000 607
Inc.			due 01/29/26	EUR 31,100,000	26,988,691
7.12% (1 Month USD			Illuminate Buyer LLC		
LIBOR + 4.00%,			6.62% (1 Month USD		
Rate Floor: 4.50%)	0.000.000	0 (04 775	LIBOR + 3.50%,		
due 10/02/28	9,900,000	8,684,775	Rate Floor: 3.50%)	26 705 222	24 124 025
			due 06/30/27	26,705,322	24,134,935

	FACE AMOUNT~	VALUE		Face Amount~	VALUE
Trinseo Materials Operating S.C.A.			Total Senior Floating Rate (Cost \$1,798,909,681)	e Interests	\$1,616,263,270
5.62% (1 Month USD LIBOR + 2.50%,			FEDERAL AGENCY BONI	DS ^{††} - 1.2%	
Rate Floor: 2.50%)			Tennessee Valley Authori	ty	
due 05/03/28	10,961,250	\$ 10,026,146	4.25% due 09/15/65	138,205,000	123,146,321
GrafTech Finance, Inc.	,,	4 10,120,110	4.63% due 09/15/60	42,258,000	40,712,371
6.12% (1 Month USD			5.38% due 04/01/56	8,960,000	9,678,341
LIBOR + 3.00%,			due 09/15/53 ^{10,14}	1,612,000	347,881
Rate Floor: 3.50%)			due 09/15/55 ^{10,14}	1,612,000	313,046
due 02/12/25	8,705,065	8,117,473	due 09/15/56 ^{10,14}	1,612,000	296,871
W.R. Grace			due 03/15/57 ^{10,14}	1,612,000	289,565
Holdings LLC			due 09/15/57 ^{10,14}	1,612,000	282,439
7.44% (3 Month USD			due 09/15/58 ^{10,14}	1,612,000	270,598
LIBOR $+ 3.75\%$,			due 03/15/59 ^{10,14}	1,612,000	263,965
Rate Floor: 4.25%)			due 09/15/59 ^{10,14}	1,612,000	257,494
due 09/22/28	1,240,625	1,158,434	due 09/15/60 ^{10,14}	1,612,000	245,024
Total Basic Materials		70,425,679	due 09/15/54 ^{10,14}	1,020,000	207,534
FUEDOV A 10/			due 03/15/61 ^{10,14}	1,020,000	151,239
ENERGY - 0.1%			due 09/15/61 ^{10,14}	1,020,000	147,532
ITT Holdings LLC			due 09/15/62 ^{10,14}	1,020,000	139,841
5.87% (1 Month USD			due 03/15/63 ^{10,14}	1,020,000	136,406
LIBOR + 2.75%,			due 09/15/63 ^{10,14}	1,020,000	133,055
Rate Floor: 3.25%)	12 200 570	12 (7(412	due 09/15/64 ^{10,14}	1,020,000	126,599
due 07/10/28 Venture Global	13,308,570	12,676,413	due 03/15/65 ^{10,14}	1,020,000	125,034
Calcasieu Pass LLC			due 09/15/65 ^{10,14}	1,020,000	121,470
			Tennessee Valley Authori	, , ,	
5.74% (1 Month USD LIBOR + 2.63%,			due 01/15/48 ^{12,14}	38,400,000	11,000,064
Rate Floor: 2.63%)			due 12/15/42 ^{12,14}	23,785,000	9,005,596
due 08/19/26 ^{†††}	12,016,661	11,986,620	due 01/15/38 ^{12,14}	15,800,000	7,668,577
Lotus Midstream, LLC	12,010,001	11,960,020	due 09/15/65 ^{12,14}	3,500,000	416,808
6.37% (1 Month USD			due 09/15/39 ^{12,14}	570,000	253,993
LIBOR + 3.25%,			due 04/01/56 ^{12,14}	540,000	101,732
Rate Floor: 3.25%)			Federal Farm Credit Bank		
due 09/29/25	528,868	518,952	3.00% due 03/08/32	5,100,000	4,450,459
	320,000	25,181,985	2.00% due 05/14/40	3,000,000	1,985,361
Total Energy		23,101,303	2.04% due 12/22/45	2,870,000	1,681,171
UTILITIES - 0.1%			2.60% due 06/28/39	2,000,000	1,467,326
Hamilton Projects			1.99% due 07/30/40	2,000,000	1,257,264
Acquiror LLC			2.48% due 11/17/36	1,650,000	1,244,159
8.17% (3 Month USD			2.75% due 02/02/37	1,580,000	1,240,014
LIBOR + 4.50%,			3.11% due 08/05/48	1,500,000	1,116,681
Rate Floor: 5.50%)			2.69% due 11/29/41	1,080,000	771,308
due 06/17/27	25,514,426	25,004,138	2.43% due 01/29/37 2.90% due 12/09/41	720,000 720,000	551,024 530,855

	Face Amount~	Value		Face Amount~	Value
	AMOUNT	VALUE		AMOUNI	VALUE
2.84% due 06/01/46	720,000	\$ 494,400	Wylie Independent		
2.59% due 12/30/41	180,000	126,209	School District		
2.59% due 08/24/46	140,000	92,063	General Obligation		
3.67% due 02/26/44	70,000	59,077	Unlimited		
Freddie Mac			due 08/15/46 ¹⁴	8,885,000	\$ 2,674,955
due 09/15/36 ^{12,14}	2,675,000	1,403,720	Central Texas Regional		
2.05% due 08/19/50	2,010,000	1,121,755	Mobility Authority		
2.02% due 10/05/45	720,000	422,780	Revenue Bonds		
2.25% due 09/15/50	360,000	210,183	3.17% due 01/01/41	3,000,000	2,240,302
Resolution Funding Corpo	,	•	Central Texas		
due 01/15/30 ^{12,14}	1,950,000	1,434,102	Turnpike System		
due 04/15/30 ^{12,14}	725,000	527,204	Revenue Bonds		
Federal Home Loan Bank	, 25,000	327,20	3.03% due 08/15/41	3,150,000	2,151,367
2.69% due 09/26/34	1,350,000	1,099,270	Tarrant County Cultural		
2.45% due 08/16/41	540,000	373,667	Education Facilities		
3.63% due 06/22/43	350,000	296,383	Finance Corp.		
			Revenue Bonds		
Total Federal Agency Bond	S	220 705 023	3.42% due 09/01/50	2,500,000	1,726,413
(Cost \$343,064,485)		229,795,831	Harris County-Houston		, ,
MUNICIPAL BONDS ^{††} - 0.3	7%		Sports Authority		
NEW YORK - 0.3%			Revenue Bonds		
Westchester County			due 11/15/45 ¹⁴	2,850,000	794,819
Local Development			due 11/15/41 ¹⁴	1,500,000	537,239
Corp. Revenue			Harris County Cultural		,
Bonds			Education Facilities		
3.85% due 11/01/50	40,000,000	28,810,188	Finance Corp.		
Port Authority of New	* *		Revenue Bonds		
York & New Jersey			3.34% due 11/15/37	1,500,000	1,212,275
Revenue Bonds			Dallas/Fort Worth	,,	, ,
3.14% due 02/15/51	23,045,000	16,303,358	International Airport		
Total New York			Revenue Bonds		
TOTAL INCM TOLK		45,113,546	2.92% due 11/01/50	1,300,000	886,051
TEXAS - 0.2%			Grand Parkway	,,	,
Dallas Fort Worth			Transportation Corp.		
International Airport			Revenue Bonds		
Revenue Bonds			3.31% due 10/01/49	1,000,000	680,847
3.09% due 11/01/40	13,800,000	10,552,209	Total Texas	,,	30,832,180
City of San Antonio			IULAI IEXAS		30,032,100
Texas Electric			CALIFORNIA - 0.1%		
& Gas Systems			California Public		
Revenue Bonds			Finance Authority		
2.91% due 02/01/48	10,500,000	7,375,703	Revenue Bonds		
			3.07% due 10/15/40	8,000,000	5,780,902
			2.55% due 01/01/40	3,600,000	2,617,953
			2.55/0 446 01/01/10	3,000,000	2,017,555

	Face Amount~	Value		Face Amount [~]	Value
Oakland Unified School District/ Alameda County General Obligation Unlimited 2.87% due 08/01/35 3.12% due 08/01/40 San Mateo Foster City School District	7,405,000 600,000	\$ 5,733,736 448,601	MISSISSIPPI - 0.1% Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41 ALABAMA - 0.0% Auburn University	11,800,000	\$ 8,258,488
General Obligation Unlimited			Revenue Bonds 2.68% due 06/01/50	6,500,000	4,344,397
3.06% due 08/01/44 California State University Revenue Bonds	6,125,000	4,329,797	NORTH CAROLINA - 0.0% Inlivian Revenue Bonds 3.02% due 01/01/38	4,125,000	3,464,121
2.98% due 11/01/51 Oakland Redevelopment Agency Successor	5,000,000	3,424,529	OHIO - 0.0% County of Franklin Ohio Revenue Bonds 2.88% due 11/01/50	4,000,000	2,566,383
Agency Tax Allocation 4.00% due 09/01/39 Hillsborough City School District General Obligation	1,100,000	952,583	WASHINGTON - 0.0% Central Washington University Revenue Bonds 6.95% due 05/01/40	1,750,000	1,961,195
Unlimited due 09/01/37 ¹⁴ due 09/01/39 ¹⁴	1,000,000 1,000,000	455,095 400,077	ARIZONA - 0.0% Northern Arizona University		
Total California		24,143,273	Revenue Bonds 3.09% due 08/01/39	2,350,000	1,821,278
ILLINOIS - 0.0% State of Illinois General Obligation Unlimited 5.65% due 12/01/38 6.63% due 02/01/35 City of Chicago Illinois	5,524,999 1,820,000	5,410,463 1,910,131	FLORIDA - 0.0% County of Miami- Dade Florida Revenue Bonds due 10/01/41 ¹⁴	4,100,000	1,525,341
General Obligation Unlimited 6.31% due 01/01/44 Total Illinois	4,500,000	4,718,606 12,039,200	OKLAHOMA - 0.0% Tulsa Airports Improvement Trust Revenue Bonds 3.10% due 06/01/45	1,000,000	679,821

Financing Authority Revenue Bonds due 01/01/41 ¹⁴ 995,000 363,650 December 2022 with strike price of \$3,600.00 (Notional Value 8920,787,216) 2,568 44,6 Total Municipal Bonds (Cost \$186,048,066) 137,693,627 FOREIGN GOVERNMENT DEBT ^{††} - 0.1% Panama Government International Bond S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value	VALUE
### A	
PENNSYLVANIA - 0.0% Of \$3,800.00	
Development	
December 2022 December 2022	781,430
(Notional Value \$920,787,216) \$2,568 \$44,65 \$3.06% due 04/01/40 \$250,000 \$185,112 \$\$20,787,216) \$2,568 \$44,65 \$\$3,06% due 04/01/40 \$250,000 \$185,112 \$\$20,787,216) \$2,568 \$44,65 \$\$3,06% due 04/01/40 \$250,000 \$137,693,627 \$\$2023 with strike \$\$2023 with strike \$	
Expiring April 2023 with strike 2023 with st	544,680
Panama Government International Bond 4.50% due 04/16/50 22,700,000 15,814,943 Bermuda Government International Bond 3.38% due 08/20/50 ⁴ 8,400,000 5,610,228 Total Foreign Government Debt (Cost \$33,816,677) 21,425,171 (Cost \$24,762,625,205) \$21,139 U.S. TREASURY BILLS†† - 0.1% U.S. Treasury Bills 2.36% due 12/22/22 ¹⁶ 18,000,000 17,872,080 Total U.S. Treasury Bills (Cost \$17,903,199) 17,872,080 (Notional Value \$340,633,900) 950 43,8 Total Listed Options Purchased (Cost \$95,235,620) 147,7 Total Investments - 111.8% (Cost \$24,762,625,205) \$21,139 Equity Options Figs, Inc. Expiring December 2022 with strike price of	
Total Foreign Government Debt (Cost \$33,816,677) 21,425,171 (Cost \$24,762,625,205) \$21,139	890,000 816 110
U.S. TREASURY BILLS ^{††} - 0.1% U.S. Treasury Bills 2.36% due 12/22/22 ¹⁶ 18,000,000 17,872,080 Total U.S. Treasury Bills (Cost \$17,903,199) 17,872,080 LISTED OPTIONS WRITTEN [†] - (0.2)% Call Options on: Equity Options Figs, Inc. Expiring December 2022 with strike price of	
\$50.00 (Notional	<u>015,015</u>
SENIOR FIXED RATE INTERESTS ^{†††} - 0.0% J30.00 (Notional Suppose Notional Suppose Notiona	_
Total Senior Fixed Rate Interests \$55.00 (Notional (Cost \$7,051,472) 5,402,287 Value \$117,150) 142 Total Equity Options	

Contracts/ Notional Value		Value	Contracts/ Notional Value Val				
Put Options on: Equity Options S&P 500 Index Expiring December 2022 with strike price of \$3,200.00 (Notional Value \$920,787,216) S&P 500 Index	2,568	\$ (15,998,640)	OTC INTEREST RATE SWAPTIONS WRITTEN ^{††,17} - 0.0% Put Swaptions on: Interest Rate Swaptions Bank of America, N.A. 5-Year Interest Rate Swap Expiring November 2022 with exercise rate of 3.30% USD 339,100,000 \$ (9,645,978)				
Expiring November 2022 with strike price of \$3,400.00 (Notional Value \$832,580,964) Total Listed Options Writ (Premiums received	2,322 tten	(17,798,130)	Total Interest Rate Swaptions (9,645,978)				

Centrally Cleared Interest Rate Swap Agreements^{††}

\$24,261,557)

		Floating	Floating	Fixed	Payment	Maturity Date
Counterparty	Exchange	Rate Type	Rate Index	Rate	Frequency	
BofA Securities, Inc.	CME	Pay	U.S. Secured			
			Overnight			
			Financing Rate	3.45%	Annually	09/26/32
BofA Securities, Inc.	CME	Pay	U.S. Secured			
			Overnight			
			Financing Rate	2.81%	Annually	07/05/32
BofA Securities, Inc.	CME	Pay	U.S. Secured			
		•	Overnight			
			Financing Rate	2.78%	Annually	07/18/27
			rmancing Rate	2.76%	Airiually	0//18/

(33,796,770)

			Upfront		
Notional			Premiums		Unrealized
Amount	Value		Paid	Dep	reciation**
\$237,700,000	\$ (2,114,508)	\$	2,197	\$	(2,116,705)
700,000,000	(43,748,614)		5,752		(43,754,366)
2,220,000,000	(100,486,124)	_	9,851	_(100,495,975)
	<u>\$(146,349,246)</u>	\$	17,800	\$ (146,367,046)

Forward Foreign Currency Exchange Contracts $^{\uparrow\uparrow}$

Counterparty	Currency	Туре	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Bank of America, N.A.	EUR	Sell	393,690,000	394,276,598 USD	10/17/22	\$ 8,060,491
Morgan Stanley Capital						
Services LLC	GBP	Sell	76,470,000	88,142,534 USD	10/17/22	2,718,164
Goldman Sachs						
International	ILS	Sell	28,886,625	8,761,488 USD	11/30/22	606,613
Morgan Stanley Capital						
Services LLC	CAD	Sell	14,547,000	11,066,860 USD	10/17/22	531,688
Goldman Sachs						
International	ILS	Buy	28,886,625	7,727,829 USD	11/30/22	427,045
JPMorgan Chase						
Bank, N.A.	GBP	Buy	680,000	725,730 USD	10/17/22	33,896
Barclays Bank plc	EUR	Buy	4,385,000	4,269,404 USD	10/17/22	32,350
JPMorgan Chase						
Bank, N.A.	EUR	Buy	2,650,000	2,571,584 USD	10/17/22	28,108
Bank of America, N.A.	EUR	Buy	5,700,000	5,589,121 USD	10/17/22	2,669
Citibank, N.A.	GBP	Buy	768,000	857,571 USD	10/17/22	360
JPMorgan Chase		•			, ,	
Bank, N.A.	EUR	Sell	10,113,000	9,874,787 USD	12/30/22	(110,020)
						\$ 12,331,364
						¥ 12,331,30 4

OTC Interest Rate Swaptions Written

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Put Bank of America, N.A. 5-Year Interest Rate Swap	Pay	SOFR	Annual	3.30%	11/30/22	3.30%	\$339,100,000	\$(9,645,978)

- ~ The face amount is denominated in U.S. dollars unless otherwise indicated.
- * Non-income producing security.
- ** Includes cumulative appreciation (depreciation).
- [†] 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, 2022. 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 Special Purpose Acquisition Company (SPAC).
 - ² Affiliated issuer
 - 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 \$8,399,377,831 (cost \$9,743,493,574), or 44.4% of total net assets.
 - ⁵ Rate indicated is the 7-day yield as of September 30, 2022.
 - ⁶ Perpetual maturity.
 - ⁷ 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 \$567,165,927 (cost \$601,689,110), or 3.0% of total net assets.
 - 8 All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At September 30, 2022, the total market value of segregated or earmarked securities was \$1,664,585,802.
 - ⁹ Security is in default of interest and/or principal obligations.
 - ¹⁰ Security is an interest-only strip.
- ¹¹ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- ¹² Security is a principal-only strip.
- ¹³ 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, 2022.
- ¹⁴ Zero coupon rate security.
- 15 Payment-in-kind security.
- ¹⁶ Rate indicated is the effective yield at the time of purchase.
- ¹⁷ Swaptions See additional disclosure in the swaptions table above for more information on swaptions.
- ¹⁸ Security is unsettled at period end and does not have a stated effective rate.
- ¹⁹ All or a portion of this security is pledged as collateral for open call options written contracts at September 30, 2022.

BofA — Bank of America

CAD — Canadian Dollar

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP - British Pound

ILS - Israeli New Shekel

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REMIC — Real Estate Mortgage Investment Conduit

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

SONIA — Sterling Overnight Index Average

WAC — Weighted Average Coupon