	Shares	VALUE		Shares	VALUE
COMMON STOCKS [†] - 0.2	%		4.70%	1,767,925	\$ 33,396,103
FINANCIAL - 0.2%			4.38%	1,268,275	22,308,957
AfterNext			Equitable Holdings, Inc.		
HealthTech			4.95%*	71,314,000	64,997,957
Acquisition Corp.			4.30%	1,798,746	33,456,676
— Class A* ^{,1}	611,700	\$ 6,251,574	Citigroup, Inc.		
TPG Pace Beneficial	611,700	\$ 0,231,374	3.88%*	78,871,000	66,606,560
II Corp.* ^{,1}	(10.227	6 094 024	4.00%*	26,571,000	23,482,121
	610,227	6,084,024	Markel Corp.		
Conyers Park III			6.00%*	83,111,000	79,727,951
Acquisition Corp. — Class A* ^{,1}	F70.000	F 7(2 700	Charles Schwab Corp.		
	570,000	5,762,700	4.00%*	73,673,000	58,017,488
Waverley Capital			Bank of New York Mellor	Corp.	
Acquisition Corp.	453 000	4 602 240	3.75%*	65,200,000	53,763,920
1 — Class A* ^{,1}	451,200	4,602,240	MetLife, Inc.		
Acropolis			3.85%*	53,467,000	47,107,278
Infrastructure			Bank of America Corp.	,,	.,,
Acquisition Corp.	200 700		4.38%*	27,700,000	23,548,818
— Class A* ^{,1}	399,100	4,042,883	6.13%*	11,550,000	11,362,312
Blue Whale			JPMorgan Chase & Co.	11,550,000	11,502,512
Acquisition Corp.			3.65%*	37,412,000	32,735,500
I — Class A* ^{,1}	330,700	3,287,158	W R Berkley Corp.	57,412,000	52,755,500
Pershing Square			4.13%	1,359,473	23,586,857
Tontine Holdings,			Goldman Sachs Group, I		23,300,037
Ltd. — Class			3.80%*		21 204 000
A* ^{,†††}	9,315,080	931		25,830,000	21,394,989
Total Financial		30,031,510	American Financial Grou		10 200 100
			4.50%	1,046,256	19,366,199
COMMUNICATIONS - 0.0	%		Kuvare US Holdings, Inc		
Vacasa, Inc. —			7.00%* ^{,4}	15,731,000	15,809,655
Class A*	364,396	350,622	Arch Capital Group Ltd.		
INDUSTRIAL - 0.0%			4.55%	781,120	15,036,560
BP Holdco LLC* ^{,†††,2}	532	684	First Republic Bank		
Vector Phoenix	552	084	4.25%	2,368,525	12,624,238
Holdings, LP*, ^{†††}	532	127	4.50%	276,775	1,541,637
API Heat Transfer	552	127	Lincoln National Corp.		
Parent LLC*, ^{†††}	73,183	7	9.25%*	13,350,000	13,316,625
	75,165		Reinsurance Group of Ar	nerica, Inc.	
Total Industrial		818	7.13%	471,025	12,387,958
Total Common Stocks			Jackson Financial, Inc.		
(Cost \$32,421,700)		30,382,950	8.00%*	472,000	11,705,600
,			CNO Financial Group, In	с.	
PREFERRED STOCKS ^{††} - 4	.0%		5.13%	715,225	11,622,406
FINANCIAL - 4.0%			Assurant, Inc.		
Wells Fargo & Co.			5.25%	560,975	10,950,232
3.90%*	49,842,000	43,996,032			

	Shares	VALUE		Shares	VALUE
Selective Insurance Group	o. Inc.		Pershing Square		
4.60%	541,225	\$ 9,309,070	Tontine Holdings,		
RenaissanceRe Holdings L			Ltd. — Class A		
4.20%	300,700	5,193,089	Expiring		
Globe Life, Inc.	,	-,,	07/24/25* ^{,†††}	1,035,008	\$ 103
4.25%	254,125	4,853,787	MSD Acquisition		
Depository Trust & Clearin	,	.,,	Corp. — Class A		
3.38%* ^{,4}	4,750,000	3,597,396	Expiring		
Total Financial	,,	786,803,971	05/13/23* ^{, †††,1}	125,260	
			Total Warrants		
GOVERNMENT - 0.0%			(Cost \$1,316,040)		133,456
CoBank ACB			, 		
4.25%* due 12/31/70	3,300,000	2,683,945	EXCHANGE-TRADED FU	NDS ⁺ - 0.0%	
INDUSTRIAL - 0.0%			iShares iBoxx \$		
API Heat Transfer			Investment		
Intermediate* ^{,†††}	9	_	Grade Corporate	22 700	2 400 7 47
Total Preferred Stocks	,		Bond ETF	22,700	2,488,147
(Cost \$990,577,489)		789,487,916	Total Exchange-Traded Fi (Cost \$2,451,457)	unds	2,488,147
WARRANTS [†] - 0.0%			, ,		
Convers Park III			MUTUAL FUNDS [†] - 0.3%	•	
Ácquisition			Guggenheim		
Corp. — Class A			Strategy Fund II ²	1,138,904	27,572,862
Expiring 08/12/28*, ¹	190,000	38,000	Guggenheim		
AfterNext HealthTech		-	Ultra Short		
Acquisition			Duration Fund		
Corp. — Class A			— Institutional	2 700 202	27 074 222
Expiring 07/09/23*, ¹	203,900	33,960	Class ²	2,788,283	27,074,223
Acropolis			Guggenheim	(12.024	14 007 (54
Infrastructure			Strategy Fund III ²	613,924	14,887,654
Acquisition			Total Mutual Funds		
Corp. — Class A			(Cost \$71,415,189)		69,534,739
Expiring 03/31/26*, ¹	133,032	22,669	MONEY MARKET FUND	S [†] - 1 5%	
Ginkgo Bioworks			Dreyfus Treasury		
Holdings, Inc.			Obligations Cash		
Expiring 08/01/26*	101,490	18,268	Management		
Waverley Capital			Fund —		
Acquisition			Institutional		
Corp. — Class A			Shares, 4.69% ⁵	202,136,926	202,136,926
Expiring 04/30/27* ^{,1}	150,400	13,536	Dreyfus Treasury	,,	,,
Blue Whale Acquisition			Securities Cash		
Corp. — Class A			Management		
Expiring 07/09/23* ^{,1}	82,674	6,920	Fund —		
			Institutional		
			Shares, 4.43% ⁵	89,069,118	89,069,118
				,,	,,

	Shares	Value		Face Amount~	VALUE
Federated			2.80% due 06/15/31	30,247,000	\$ 23,617,784
Hermes U.S.			FS KKR Capital Corp.		
Treasury Cash			2.63% due 01/15/27	33,971,000	28,575,830
Reserves Fund			3.25% due 07/15/27	30,100,000	25,501,929
 Institutional 			Global Atlantic		
Shares, 4.37% ⁵	3,262,183	\$ 3,262,183	Finance Co.		
Total Money Market Fund	s		4.70% due		
(Cost \$294,468,227)		294,468,227	10/15/51 ^{3,4}	38,462,000	30,825,697
(FACE		3.13% due 06/15/31 ⁴	28,871,000	22,742,389
			Host Hotels &		
		-	Resorts, LP		
			3.50% due 09/15/30	44,753,000	37,799,761
CORPORATE BONDS ^{††} - 2	26.4%		2.90% due 12/15/31	20,200,000	15,763,390
FINANCIAL - 12.4%			Jefferies Financial		
Pershing Square			Group, Inc.		
Holdings Ltd.			2.75% due 10/15/32	40,642,000	31,346,926
3.25% due 10/01/31	104,800,000	79,489,752	2.63% due 10/15/31	27,400,000	20,936,051
3.25% due 11/15/30 ⁴	65,250,000	51,048,338	Bank of America Corp.		
Reliance Standard Life			2.59% due 04/29/31 ³	56,740,000	48,050,942
Global Funding II			5.28% (SOFR +		
2.75% due 05/07/25⁴	93,191,000	88,480,367	0.73%, Rate		
Nationwide Mutual			Floor: 0.00%)		
Insurance Co.			due 10/24/24	1,660,000	1,644,829
4.35% due 04/30/50 ⁴	110,871,000	87,635,528	1.73% due 07/22/27 ³	1,650,000	1,479,572
Wilton RE Ltd.	00 000 000	02 027 220	Macquarie Bank Ltd.	50 005 000	50.047.000
6.00% ^{†††,3,4,6}	92,239,000	82,027,220	3.62% due 06/03/30 ⁴	59,035,000	50,941,823
GLP Capital Limited			Fairfax Financial		
Partnership / GLP			Holdings Ltd.	47 700 000	25 070 265
Financing II, Inc.	EA 749 000	46 062 401	3.38% due 03/03/31	41,708,000	35,078,365
4.00% due 01/15/31 5.30% due 01/15/29	54,748,000 28,367,000	46,963,401	5.63% due 08/16/32 ⁴	13,100,000	12,875,317
3.25% due 01/15/32	4,150,000	27,066,373 3,367,144	Fidelity National Financial, Inc.		
4.00% due 01/15/30	4,130,000	421,197	1	42 500 000	20 120 572
Liberty Mutual	473,000	421,197	3.40% due 06/15/30 2.45% due 03/15/31	43,590,000 11,565,000	38,138,573 9,267,557
Group, Inc.			First American	11,303,000	9,207,557
4.30% due 02/01/61 ⁴	74,981,000	44,462,024	Financial Corp.		
3.95% due 05/15/60 ⁴	34,064,000	23,734,039	4.00% due 05/15/30	40,891,000	36,955,194
4.13% due	54,004,000	23,734,033	2.40% due 08/15/31	11,875,000	9,179,755
12/15/51 ^{3,4}	3,600,000	2,886,912	United Wholesale	11,07 5,000	5,175,755
Maple Grove	3,000,000	2,000,912	Mortgage LLC		
Funding Trust I			5.50% due 04/15/29 ⁴	32,712,000	27,314,520
4.16% due 08/15/51 ⁴	77,700,000	55,780,872	5.50% due 11/15/25 ⁴	19,152,000	18,125,644
Safehold Operating		55,7 50,07 E	Ares Finance	13,132,000	10,123,017
Partnership, LP			Company II LLC		
2.85% due 01/15/32	40,038,000	31,104,194	3.25% due 06/15/30 ⁴	53,085,000	44,692,108
	,,	,,	5.25,0 auc ooj 15,50	33,003,000	,552,100

	Face	V		FACE	V
	Αμουντ~	VALUE		Amount~	VALUE
Nippon Life			Jefferies Finance LLC		
Insurance Co.			/ JFIN Company-		
2.75% due			Issuer Corp.		
01/21/51 ^{3,4}	45,350,000	\$ 35,969,504	5.00% due 08/15/284	39,650,000	\$ 33,567,293
2.90% due			Sumitomo Life		
09/16/51 ^{3,4}	10,380,000	8,274,684	Insurance Co.		
JPMorgan Chase & Co.			3.38% due		
2.52% due 04/22/31 ³	19,520,000	16,687,015	04/15/81 ^{3,4}	39,900,000	33,416,250
2.96% due 05/13/31 ³	17,276,000	14,933,573	Mizuho Financial		
4.49% due 03/24/31 ³	10,750,000	10,443,840	Group, Inc.		
0.82% due 06/01/25 ³	900,000	852,850	5.67% due 05/27/29 ³	31,200,000	31,639,613
2.07% due 06/01/29 ³	900,000	780,920	5.41% due 09/13/28 ³	1,400,000	1,406,058
Macquarie Group Ltd.	,	,.	Belrose Funding Trust		
2.69% due			2.33% due 08/15/30 ⁴	38,420,000	29,864,471
06/23/32 ^{3,4}	31,550,000	25,243,036	Assurant, Inc.	,,	
2.87% due			2.65% due 01/15/32	36,922,000	27,851,310
01/14/33 ^{3,4}	17,431,000	14,118,040	6.75% due 02/15/34	1,450,000	1,516,379
5.03% due	,	,,	Stewart Information	.,,	.,,
01/15/30 ^{3,4}	800,000	789,063	Services Corp.		
1.63% due	000,000	100,000	3.60% due 11/15/31	37,221,000	29,265,149
09/23/27 ^{3,4}	720,000	632,698	National Australia	57,221,000	23,203,113
1.34% due	/ 20,000	052,050	Bank Ltd.		
01/12/27 ^{3,4}	570,000	508,614	2.33% due 08/21/30 ⁴	22,400,000	17,489,745
OneAmerica Financial	57 0,000	500,011	3.35% due	22,100,000	,
Partners, Inc.			01/12/37 ^{3,4}	14,550,000	11,752,694
4.25% due 10/15/50 ⁴	54,705,000	39,957,216	UBS Group AG	1,550,000	, 52,05
Bain Capital, LP	5 .,/ 05,000	55,557,210	2.10% due		
3.41% due			02/11/32 ^{3,4}	33,400,000	25,928,997
04/15/41 ^{†††}	36,000,000	25,283,925	5.71% due	55,100,000	23,520,557
3.72% due	50,000,000	25,205,525	01/12/27 ^{3,4}	1,000,000	990,882
04/15/42 ^{†††}	20,300,000	14,651,627	Standard Chartered plc	1,000,000	550,002
Rocket Mortgage LLC	20,500,000	1 1,00 1,027	4.64% due		
/ Rocket Mortgage			04/01/31 ^{3,4}	28,908,000	26,854,432
Company-Issuer, Inc.			Iron Mountain, Inc.	20,000,000	20,000 1, 102
3.88% due 03/01/31 ⁴	46,892,000	38,880,033	4.50% due 02/15/31 ⁴	18,937,000	16,273,132
Reinsurance Group	10,052,000	50,000,055	5.63% due 07/15/32 ⁴	8,431,000	7,702,056
of America, Inc.			4.88% due 09/15/27 ⁴	1,938,000	1,831,798
3.15% due 06/15/30	40,667,000	35,980,474	5.25% due 07/15/30 ⁴	74,000	66,724
CBS Studio Center	10,007,000	55,500,777	Americo Life, Inc.	74,000	00,724
7.56% (30 Day			3.45% due 04/15/31 ⁴	32,364,000	25,296,430
Average SOFR			Westpac Banking Corp.	52,504,000	23,270,430
+ 3.00%, Rate			3.02% due 11/18/36 ³	15 650 000	12,262,226
Floor: 3.00%) due			, ,	15,650,000	
01/09/24 ^{¢,†††}	34,100,000	34,441,000	2.96% due 11/16/40	12,214,000	8,202,602
01/09/24	54,100,000	J4,441,000	2.67% due 11/15/35 ³	4,467,000	3,479,286

	Face Amount~	VALUE		Face Amount~	VALUE
	AMOUNT	VALUE		AMOUNT	VALUE
Trustage Financial			ABN AMRO Bank N.V.		
Group, Inc.			2.47% due		
4.63% due 04/15/32 ⁴	26,450,000	\$ 23,671,967	12/13/29 ^{3,4}	18,000,000	\$ 15,132,604
Dyal Capital			KKR Group Finance		
Partners III			Company VIII LLC		
4.40% due			3.50% due 08/25/50⁴	22,210,000	14,989,958
06/15/40†††	26,750,000	22,825,932	QBE Insurance		
LPL Holdings, Inc.			Group Ltd.		
4.00% due 03/15/29 ⁴	17,588,000	15,829,200	5.88% ^{3,4,6}	15,700,000	14,639,257
4.38% due 05/15/31 ⁴	6,241,000	5,517,731	AmFam Holdings, Inc.		
Brookfield Finance, Inc.			2.81% due 03/11/31 ⁴	19,050,000	14,502,233
3.50% due 03/30/51	18,906,000	12,584,779	Lincoln National Corp.		
4.70% due 09/20/47	9,790,000	8,456,207	4.38% due 06/15/50	18,801,000	14,205,658
Manulife Financial			Prudential		
Corp.			Financial, Inc.		
2.48% due 05/19/27	17,800,000	16,402,363	3.70% due 10/01/50 ³	17,139,000	13,960,899
4.06% due 02/24/32 ³	4,815,000	4,577,716	Everest Reinsurance		
Hunt Companies, Inc.			Holdings, Inc.		
5.25% due 04/15/29 ⁴	25,121,000	19,631,863	3.50% due 10/15/50	19,176,000	13,916,909
Corebridge			Kennedy-Wilson, Inc.		
Financial, Inc.			4.75% due 03/01/29	15,662,000	12,451,290
6.88% due			4.75% due 02/01/30	81,000	59,759
12/15/52 ^{3,4}	16,030,000	14,289,951	PartnerRe Finance		
4.35% due 04/05/42 ⁴	4,950,000	4,070,178	B LLC		
Mitsubishi UFJ			4.50% due 10/01/50 ³	14,043,000	11,655,690
Financial Group, Inc.			NatWest Group plc		
5.44% due 02/22/34 ³	16,150,000	16,318,704	6.02% due 03/02/34 ³	10,130,000	10,492,746
4.08% due 04/19/28 ³	1,580,000	1,512,653	4.45% due 05/08/30 ³	1,100,000	1,032,926
5.72% due 02/20/26 ³	500,000	501,286	Sumitomo Mitsui		
Societe Generale S.A.			Financial Group, Inc.		
2.89% due			2.22% due 09/17/31	11,900,000	9,513,464
06/09/32 ^{3,4}	21,150,000	16,662,088	5.71% due 01/13/30	1,000,000	1,032,518
1.79% due			5.52% due 01/13/28	640,000	650,748
06/09/27 ^{3,4}	1,630,000	1,413,225	CNO Financial		
NFP Corp.			Group, Inc.		
7.50% due 10/01/30 ⁴	11,950,000	11,546,449	5.25% due 05/30/29	11,125,000	10,752,178
6.88% due 08/15/284	5,617,000	4,820,172	HSBC Holdings plc		
Central Storage Safety			6.16% due 03/09/29 ³	10,340,000	10,630,550
Project Trust			Penn Mutual Life		
4.82% due 02/01/38 ⁷	18,085,920	15,557,826	Insurance Co.		
GA Global Funding			3.80% due 04/29/61 ⁴	14,970,000	10,583,221
Trust			Assured Guaranty US		
2.90% due 01/06/32 ⁴	17,480,000	13,942,325	Holdings, Inc.		o coo
1.25% due 12/08/23⁴	1,650,000	1,599,935	3.60% due 09/15/51	13,861,000	9,608,187

	Face Amount~	VALUE		Face Amount~	VALUE
	71			1	11202
KKR Group Finance			Horace Mann		
Company X LLC			Educators Corp.		
3.25% due 12/15/51 ⁴	15,150,000	\$ 9,556,183	4.50% due 12/01/25	4,560,000 \$	4,441,186
Accident Fund			Cushman & Wakefield		
Insurance Company			US Borrower LLC		
of America			6.75% due 05/15/28 ⁴	4,710,000	4,216,747
8.50% due 08/01/32 ⁴	9,000,000	9,427,205	HS Wildcat LLC		
Western & Southern			3.83% due		
Life Insurance Co.			12/31/50 ^{†††}	4,991,137	3,946,750
3.75% due 04/28/61 ⁴	13,360,000	9,305,615	Goldman Sachs		
American Equity			Group, Inc.		
Investment Life			3.65% ^{3,6}	2,450,000	1,999,812
Holding Co.			1.22% due 12/06/23	1,650,000	1,602,574
5.00% due 06/15/27	8,142,000	8,139,976	Commonwealth Bank		
Kemper Corp.			of Australia		
2.40% due 09/30/30	10,006,000	8,031,341	3.61% due		
Fidelity & Guaranty			09/12/34 ^{3,4}	3,550,000	3,084,613
Life Holdings, Inc.			Enstar Group Ltd.		
5.50% due 05/01/25 ⁴	8,050,000	8,026,090	3.10% due 09/01/31	1,670,000	1,286,299
Five Corners Funding			4.95% due 06/01/29	1,250,000	1,174,319
Trust III			KKR Group Finance		
5.79% due 02/15/33 ⁴	7,550,000	7,746,498	Company III LLC		
Ceamer Finance LLC			5.13% due 06/01/44 ⁴	2,710,000	2,385,975
6.92% due			Home Point		
11/15/37†††	7,500,000	7,375,903	Capital, Inc.		
CNO Global Funding			5.00% due 02/01/26 ⁴	2,780,000	2,085,848
1.75% due 10/07/26 ⁴	7,400,000	6,632,630	American National		
Citigroup, Inc.			Group, Inc.		
2.52% due 11/03/32 ³	6,900,000	5,617,009	6.14% due 06/13/32 ⁴	2,000,000	1,939,826
2.90% due 11/03/42 ³	1,400,000	1,001,378	Lloyds Banking		
Mid-Atlantic			Group plc		
Military Family			3.51% due 03/18/26 ³	1,580,000	1,503,323
Communities LLC			5.87% due 03/06/29 ³	300,000	302,471
5.30% due 08/01/50 ⁴	5,932,851	5,230,849	Ares Finance		
5.24% due 08/01/50 ⁴	1,080,285	1,008,967	Company IV LLC	0.450.000	
Cooperatieve			3.65% due 02/01/52 ⁴	2,450,000	1,614,050
Rabobank UA			Transatlantic		
4.66% due	6 200 000	6 004 540	Holdings, Inc.	1 265 000	1 (10 1 7
08/22/28 ^{3,4}	6,200,000	6,024,542	8.00% due 11/30/39	1,265,000	1,612,170
Deloitte LLP			Bank of Nova Scotia	1 (00 000	
7.33% due	4 800 000	F 102 003	2.44% due 03/11/24	1,600,000	1,554,498
11/20/26 ^{†††}	4,800,000	5,103,991	Athene Global Funding	1 550 000	1 000 000
Brookfield Finance LLC	C 0F2 000	A (AC (10	2.67% due 06/07/31 ⁴	1,550,000	1,233,908
3.45% due 04/15/50	6,852,000	4,646,610	2.65% due 10/04/31 ⁴	400,000	317,625

	FACE				FACE	
	Αμουντ~		VALUE		Αμουντ~	Val
Brighthouse Financial				Banco Santander S.A.		
Global Funding				2.96% due 03/25/31	1,200,000	\$ 986,5
1.00% due 04/12/24 ⁴	1,620,000	\$ 1	,547,327	Morgan Stanley		
ackson National Life				2.51% due 10/20/32 ³	1,200,000	983,0
Global Funding				Capital One		
1.75% due 01/12/25 ⁴	1,650,000	1	,544,748	Financial Corp.		
Danske Bank A/S				5.47% due 02/01/29 ³	1,000,000	974,5
0.98% due				Realty Income Corp.		
09/10/25 ^{3,4}	1,660,000	1	,541,729	3.25% due 01/15/31	1,100,000	968,9
NG Groep N.V.				KKR Group Finance		
1.73% due 04/01/27 ³	1,360,000	1	,208,156	Company II LLC		
2.73% due 04/01/32 ³	400,000		329,552	5.50% due 02/01/43 ⁴	1,000,000	947,2
Fort Benning Family				Atlas Mara Ltd.		
Communities LLC				due 12/31/21 ^{†††,7,8}	2,127,812	714,9
6.09% due 01/15/51 ⁴	1,576,149	1	,457,822	F&G Global Funding		
BNP Paribas S.A.				2.30% due 04/11/27 ⁴	790,000	701,2
1.32% due				Atlantic Marine		
01/13/27 ^{3,4}	1,640,000	1	,449,776	Corporations		
Selective Insurance				Communities LLC		
Group, Inc.				5.37% due 12/01/50 ⁴	749,139	698,9
5.38% due 03/01/49	1,510,000	1	,405,294	Wells Fargo & Co.		
ron Mountain				2.41% due 10/30/25 ³	600,000	570,1
Information				Pacific Beacon LLC		
Management				5.51% due 07/15/36 ⁴	500,000	505,3
Services, Inc.				Markel Corp.		
5.00% due 07/15/32 ⁴	1,617,000	1	,388,569	4.30% due 11/01/47	350,000	287,4
Blackstone				Swiss Re Finance		
Holdings Finance				Luxembourg S.A.		
Company LLC				5.00% due		
3.20% due 01/30/52 ⁴	2,150,000	1	,359,383	04/02/49 ^{3,4}	300,000	281,2
Midwest Family				Pine Street Trust I		
Housing LLC				4.57% due 02/15/29 ⁴	250,000	235,0
5.58% due 01/01/51 ⁴	1,288,809	1	,191,727	Peachtree Corners		
Fort Knox Military				Funding Trust		
Housing				3.98% due 02/15/254	215,000	208,8
Privatization Project				Brown & Brown, Inc.		
5.02% (1 Month USD				2.38% due 03/15/31	57,000	45,5
LIBOR + 0.34%)				Total Financial	,	2,448,870,6
due 02/15/52 ^{¢,4}	1,657,734	1	,177,372	lotar i manciar		2,110,070,0
AvalonBay				CONSUMER, NON-CYCLI	CAL - 3.5%	
Communities, Inc.				CoStar Group, Inc.		
2.30% due 03/01/30	1,200,000	1	,018,128	2.80% due 07/15/304	89,110,000	74,664,8
Credit Agricole S.A.				Altria Group, Inc.		
5.30% due 07/12/28 ⁴	1,000,000	1	,013,792	3.70% due 02/04/51	45,968,000	30,988,6
LXP Industrial Trust				3.40% due 05/06/30	33,130,000	29,459,8
2.38% due 10/01/31	1,300,000	1	,001,158	4.45% due 05/06/50	6,160,000	4,592,1

	Face Amount~	VALUE		Face Amount~	VALUE
	AMOUNT	VALUE		AMOUNT	¥ALUE
BAT Capital Corp.			Catalent Pharma		
3.98% due 09/25/50	41,652,000	\$ 28,595,935	Solutions, Inc.		
4.70% due 04/02/27	17,552,000	17,222,008	3.50% due 04/01/30 ⁴	9,500,000	\$ 8,348,885
Global Payments, Inc.			3.13% due 02/15/29 ⁴	6,654,000	5,849,585
2.90% due 11/15/31	30,265,000	24,785,141	Transurban Finance		
2.90% due 05/15/30	19,810,000	16,774,664	Company Pty Ltd.		
5.30% due 08/15/29	4,300,000	4,246,287	2.45% due 03/16/31 ⁴	14,400,000	11,741,819
Smithfield Foods, Inc.	.,,	.,,	Prime Security Services	,,	, , ,
2.63% due 09/13/31 ⁴	39,050,000	29,513,995	Borrower LLC /		
3.00% due 10/15/30 ⁴	15,473,000	12,345,753	Prime Finance, Inc.		
5.20% due 04/01/29 ⁴	850,000	794,009	3.38% due 08/31/27 ⁴	12,642,000	11,330,392
Becle, SAB de CV	050,000	754,005	Spectrum Brands, Inc.	,,	
2.50% due 10/14/31 ⁴	44,100,000	35,807,590	3.88% due 03/15/31 ⁴	13,475,000	11,020,084
JBS USA LUX S.A.	44,100,000	55,007,550	Verisk Analytics, Inc.	13, 17 5,000	11,020,001
/ JBS USA Food			5.75% due 04/01/33	8,300,000	8,712,978
Company / JBS			Sabre GLBL, Inc.	0,500,000	0,712,570
USA Finance, Inc.			7.38% due 09/01/25 ⁴	9,697,000	8,664,221
3.00% due 05/15/32 ⁴	29,206,000	22,874,431	Medline Borrower, LP	5,057,000	0,004,221
4.38% due 02/02/52 ⁴	10,200,000	7,371,298	3.88% due 04/01/29 ⁴	9,371,000	8,129,342
4.38% due 02/02/32 5.13% due 02/01/28 ⁴			US Foods, Inc.	9,371,000	0,129,342
Triton Container	2,250,000	2,172,893	6.25% due 04/15/25 ⁴	7 127 000	7 201 240
International Ltd.			1 1	7,137,000	7,201,340
	24 023 000	27 (00 210	WW International, Inc.	12 001 000	6 077 200
3.15% due 06/15/31 ⁴	34,821,000	27,688,319	4.50% due 04/15/29 ⁴	12,981,000	6,977,288
Royalty Pharma plc	20,020,000	27 510 002	HCA, Inc.	C 17E 000	4 262 400
3.55% due 09/02/50	39,920,000	27,518,083	3.50% due 07/15/51	6,175,000	4,263,408
Amgen, Inc.	10 170 000	10 (05 240	3.50% due 09/01/30	1,600,000	1,425,104
5.25% due 03/02/33	19,170,000	19,695,240	5.50% due 06/15/47	1,100,000	1,032,558
5.25% due 03/02/30	6,920,000	7,077,652	OhioHealth Corp.		
California Institute			3.04% due 11/15/50	9,100,000	6,658,574
of Technology			Johns Hopkins		
3.65% due 09/01/19	32,078,000	22,524,978	University		
Emory University			2.81% due 01/01/60	8,952,000	5,912,762
2.97% due 09/01/50	30,000,000	21,654,917	Children's Hospital		
Yale-New Haven Health			Corp.		
Services Corp.			2.59% due 02/01/50	7,100,000	4,594,039
2.50% due 07/01/50	32,350,000	20,263,220	Syneos Health, Inc.		
Kimberly-Clark de			3.63% due 01/15/29 ⁴	5,409,000	4,445,641
Mexico SAB de CV			Children's Health		
2.43% due 07/01/31 ⁴	22,650,000	18,829,272	System of Texas		
Universal Health			2.51% due 08/15/50	6,500,000	4,116,140
Services, Inc.			APi Group DE, Inc.		
2.65% due 10/15/30	18,757,000	15,039,156	4.13% due 07/15/29 ⁴	4,150,000	3,561,034
DaVita, Inc.			Central Garden		
3.75% due 02/15/31 ⁴	16,679,000	13,155,561	& Pet Co.		
4.63% due 06/01/30 ⁴	1,835,000	1,566,338	4.13% due 04/30/31 ⁴	3,854,000	3,327,775

	Face Amount~	V		Face Amount~		V
	AMOUNT	 VALUE		AMOUNT		VALUE
CPI CG, Inc.			Triton Container			
8.63% due 03/15/26⁴	3,332,000	\$ 3,298,680	International Limited			
Sotheby's/Bidfair			/ TAL International			
Holdings, Inc.			Container Corp.		*	000 105
5.88% due 06/01/29 ⁴	3,900,000	3,234,345	3.25% due 03/15/32	1,050,000	\$	828,425
Wisconsin Alumni			Unilever Capital Corp.	coo 000		500 010
Research Foundation	2 775 000	0 700 051	0.38% due 09/14/23	600,000		588,012
3.56% due 10/01/49	3,775,000	2,798,951	Total Consumer, Non-cyc	lical	_6	94,036,859
Providence St.			INDUSTRIAL - 2.6%			
Joseph Health			Boeing Co.			
Obligated Group	4,250,000	2,582,151	5.81% due 05/01/50	110,417,000	1	11,153,151
2.70% due 10/01/51 Memorial Sloan-	4,200,000	2,362,131	5.04% due 05/01/27	7,150,000		7,201,856
Kettering Cancer			5.15% due 05/01/30	250,000		251,563
Center			FLNG Liquefaction			,
2.96% due 01/01/50	3,500,000	2,472,883	3 LLC			
Tenet Healthcare Corp.	5,500,000	2, 17 2,005	3.08% due			
4.63% due 06/15/28	2,096,000	1,933,267	06/30/39***	65,123,980		52,476,348
Beth Israel Lahey	2,050,000	1,555,207	Cellnex Finance			
Health, Inc.			Company S.A.			
3.08% due 07/01/51	2,700,000	1,803,166	3.88% due 07/07/41 ⁴	68,935,000		50,630,689
Quanta Services, Inc.			TD SYNNEX Corp.			
0.95% due 10/01/24	1,660,000	1,548,262	2.65% due 08/09/31	34,240,000		27,123,858
Reynolds American,			2.38% due 08/09/28	21,781,000		18,065,346
Inc.			Vontier Corp.			
6.15% due 09/15/43	1,340,000	1,268,634	2.95% due 04/01/31	34,492,000		27,610,501
Molina Healthcare, Inc.			2.40% due 04/01/28	19,150,000		16,093,468
4.38% due 06/15/28 ⁴	1,290,000	1,200,074	Flowserve Corp.			
Philip Morris			3.50% due 10/01/30	22,421,000		19,389,541
International, Inc.			2.80% due 01/15/32	19,800,000		15,707,168
5.13% due 02/15/30	1,000,000	1,012,831	Dyal Capital			
Anheuser-Busch InBev			Partners IV			
Worldwide, Inc.			3.65% due	47,000,000		22 407 002
4.44% due 10/06/48	1,100,000	1,003,661	02/22/41***	41,800,000		33,487,883
Wyeth LLC			Acuity Brands			
6.45% due 02/01/24	978,000	988,402	Lighting, Inc.	24.050.000		27 756 620
UnitedHealth			2.15% due 12/15/30	34,050,000		27,756,630
Group, Inc.		000 3 75	Stadco LA, LLC			
3.50% due 02/15/24	1,000,000	988,175	3.75% due 05/15/56 ^{†††}	31,000,000		22,680,322
Humana, Inc.	7 000 000	005 0 10	Owens Corning	31,000,000		22,000,322
0.65% due 08/03/23	1,000,000	985,849	3.88% due 06/01/30	21,890,000		20,262,478
Nestle Holdings, Inc.	1 000 000	0(5,000	Weir Group plc	21,070,000		20,202,478
0.38% due 01/15/24 ⁴	1,000,000	965,892	2.20% due 05/13/26 ⁴	13,015,000		11,724,979
			2.2070 uue 03/13/20	13,013,000		11,724,379

	Face Amount~	VALUE		Face Amount~	VALUE
	711100111			7	11202
TFI International, Inc.			Martin Marietta		
3.35% due			Materials, Inc.		
01/05/33 ^{†††}	14,000,000	\$ 11,292,583	0.65% due 07/15/23	360,000	\$ 354,776
Artera Services LLC			JELD-WEN, Inc.		
9.03% due 12/04/25 ⁴	8,490,000	7,302,716	6.25% due 05/15/25 ⁴	300,000	299,250
Norfolk Southern Corp.			Carlisle Companies,		
4.10% due 05/15/21	9,100,000	6,417,426	Inc.		
Hillenbrand, Inc.			0.55% due 09/01/23	220,000	215,195
3.75% due 03/01/31	7,650,000	6,387,750	Standard Industries,		
Virgin Media			Inc.		
Vendor Financing			4.38% due 07/15/30 ⁴	101,000	87,870
Notes III DAC			3.38% due 01/15/314	81,000	65,098
4.88% due 07/15/28 C	GBP 5,000,000	5,234,650	Virgin Media Inc.		
Mueller Water			4.00% due 11/15/52	GBP 150,000	152,670
Products, Inc.			Total Industrial		519,668,695
4.00% due 06/15/29 ⁴	5,750,000	5,136,317	Total maustrial		
Huntington Ingalls			CONSUMER, CYCLICAL	- 2.3%	
Industries, Inc.			Marriott International,		
2.04% due 08/16/28	5,150,000	4,414,379	Inc.		
GATX Corp.			2.85% due 04/15/31	30,297,000	25,807,124
3.50% due 06/01/32	1,650,000	1,448,258	2.75% due 10/15/33	16,500,000	13,353,246
4.70% due 04/01/29	400,000	389,742	4.90% due 04/15/29	10,050,000	9,961,934
Stanley Black &	,		Delta Air Lines, Inc.		
Decker, Inc.			7.00% due 05/01/25 ⁴	46,883,000	48,060,837
6.00% due 03/06/28	1,640,000	1,690,260	Alt-2 Structured Trust		
Penske Truck Leasing	.,,	.,,	2.95% due		
Company, LP / PTL			05/14/31 ^{¢,†††}	51,999,540	46,589,692
Finance Corp.			Hyatt Hotels Corp.		
1.70% due 06/15/26 ⁴	1,620,000	1,447,234	6.00% due 04/23/30	24,039,000	24,414,512
Trimble, Inc.	1,020,000	.,,25.	5.63% due 04/23/25	18,928,000	18,828,472
4.15% due 06/15/23	1,155,000	1,150,247	1.30% due 10/01/23	1,660,000	1,625,018
Fortune Brands	1,155,000	1,130,217	Delta Air Lines Inc. /		
Innovations, Inc.			SkyMiles IP Ltd.		
4.50% due 03/25/52	1,500,000	1,145,305	, 4.50% due 10/20/25⁴	41,432,000	40,735,573
Ryder System, Inc.	1,500,000	1,145,505	Choice Hotels	, - ,	-,,
5.65% due 03/01/28	1,000,000	1,013,181	International, Inc.		
Masco Corp.	1,000,000	1,015,101	3.70% due 01/15/31	39,961,000	35,431,030
4.50% due 05/15/47	1,200,000	1,003,655	Mileage Plus Holdings	,,,	, - ,
Mohawk Industries,	1,200,000	1,005,055	LLC / Mileage		
Inc.			Plus Intellectual		
3.63% due 05/15/30	1,100,000	997,079	Property Assets Ltd.		
Adevinta ASA	1,100,000	510,100	6.50% due 06/20/27 ⁴	33,313,602	33,206,333
		407 272	Warnermedia	22,0.0,002	,200,000
3.00% due 11/15/27 E	UR 417,000	407,273	Holdings, Inc.		

		VALUE		Αμουντ~	VALUE
	0.050.000				
6.41% due 03/15/26	9,250,000	\$ 9,296,701	NVR, Inc.		
Ferguson Finance plc			3.00% due 05/15/30	1,200,000	\$ 1,055,446
3.25% due 06/02/30 ⁴ 1	7,904,000	15,534,329	Aptiv plc / Aptiv Corp.		
4.65% due 04/20/32 ⁴	5,200,000	4,940,646	4.15% due 05/01/52	1,300,000	1,019,958
British Airways Class A			JetBlue Class A Pass		
Pass Through Trust			Through Trust		
	4,929,835	12,235,600	4.00% due 11/15/32	130,369	119,489
, ,	5,120,637	4,783,629	Total Consumer, Cyclical		454,553,912
American Airlines					
Class AA Pass			COMMUNICATIONS - 1.5%		
Through Trust			Level 3 Financing, Inc.		
, ,	8,498,715	7,588,984		34,939,000	19,318,472
, ,	5,324,300	4,776,425	1 1	26,815,000	15,129,023
, ,	3,852,680	3,406,411	· · .	20,300,000	14,691,719
3.15% due 02/15/32	154,898	135,475	, ,	13,950,000	7,437,582
Whirlpool Corp.			British		
1 1	6,920,000	14,085,143	Telecommunications		
Steelcase, Inc.			plc		
1 1	4,591,000	13,115,412	4.88% due	17 150 000	27 276 505
Walgreens Boots				47,450,000	37,376,595
Alliance, Inc.			4.25% due	0.050.000	7 1 40 010
, ,	5,203,000	11,373,583	11/23/81 ^{3,4}	8,250,000	7,148,213
Hilton Domestic			9.63% due 12/15/30	2,391,000	2,981,057
Operating			Vodafone Group plc	40 527 000	23 000 504
Company, Inc.			1 1	40,537,000	31,990,584
, ,	7,652,000	6,848,540	Paramount Global	20.026.000	20,000,052
, ,	2,711,000	2,374,023	, ,	39,826,000	29,809,052
1 1	1,900,000	1,603,125	Rogers		
Air Canada			Communications,		
, ,	8,650,000	7,854,213	Inc.	20 225 000	24 450 050
Delta Air Lines, Inc.			, ,	29,725,000	24,450,950
/ SkyMiles IP Ltd.			Virgin Media Secured		
, ,	3,800,000	3,665,146	Finance plc	17 950 000	15 247 600
JB Poindexter &			4.50% due 08/15/30 ⁴ Altice France S.A.	17,850,000	15,347,609
Company, Inc.				17 000 000	12 204 500
1 1	2,850,000	2,671,875	<i>, , ,</i>	17,800,000	13,394,500
United Airlines, Inc.			5.13% due 01/15/29 ⁴ Charter	2,290,000	1,745,049
, ,	1,750,000	1,674,248	Communications		
Brunswick Corp.			Operating		
, ,	2,030,000	1,494,207	LLC / Charter		
PulteGroup, Inc.	1 400 000		Communications		
, ,	1,400,000	1,461,494	Operating Capital		
Lear Corp.	1 200 000	1 000 505	1 0 1	21,690,000	14,337,654
5.25% due 05/15/49	1,360,000	1,200,526	5.50,0 440 00/01/52	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,557,054

	FACE			FACE	
	Amount~	VALUE		Αμουντ~	VALUE
T-Mobile USA, Inc.			ENERGY - 1.2%		
2.63% due 04/15/26	13,850,000	\$ 12,927,510	BP Capital Markets plc		
Sirius XM Radio, Inc.	,,	· · · · · · · · · · · · · · · · · · ·	4.88% ^{3,6}	115,544,000	\$ 105,000,610
4.13% due 07/01/30 ⁴	12,010,000	9,818,175	Galaxy Pipeline	-,- ,	,
Go Daddy Operating	,,	-,,	Assets Bidco Ltd.		
Company LLC / GD			3.25% due 09/30/40 ⁴	43,921,000	34,542,073
Finance Co., Inc.			ITT Holdings LLC		,,
3.50% due 03/01/29 ⁴	8,203,000	7,092,560	6.50% due 08/01/29 ⁴	38,518,000	32,521,518
Virgin Media	-,,	.,,	Midwest Connector	,,	,,-
Vendor Financing			Capital Company		
Notes IV DAC			LLC		
5.00% due 07/15/28 ⁴	5,100,000	4,532,625	4.63% due 04/01/29 ⁴	16,048,000	15,041,222
Radiate Holdco LLC /	5,100,000	1,552,025	NuStar Logistics, LP	10,010,000	15,011,222
Radiate Finance, Inc.			6.38% due 10/01/30	10,560,000	10,132,320
4.50% due 09/15/26 ⁴	5,775,000	4,518,937	5.63% due 10/01/30	1,880,000	1,780,050
CSC Holdings LLC	3,773,000	ч, 510, 557	TransCanada	1,880,000	1,780,050
4.13% due 12/01/30 ⁴	5,772,000	4,145,393	PipeLines Ltd.		
Interpublic Group of	3,772,000	ч, гэ, эээ	6.20% due 03/09/26	10,900,000	10,975,939
Companies, Inc.			Parkland Corp.	10,900,000	10,97 3,939
3.38% due 03/01/41	1,950,000	1,466,745	4.63% due 05/01/30 ⁴	8,000,000	7,112,000
2.40% due 03/01/31	350,000	290,475	Greensaif Pipelines	8,000,000	7,112,000
Koninklijke KPN N.V.	550,000	290,473	Bidco SARL		
,	1 140 000	1 261 640		6 500 000	6 946 015
8.38% due 10/01/30 McGraw-Hill	1,140,000	1,361,640	6.51% due 02/23/42 ⁴	6,500,000	6,846,915
Education, Inc.			Greensaif Pipelines Bidco SARL		
· · · ·	1 540 000	1 247 620		E EEO 000	E 700 926
5.75% due 08/01/28 ⁴	1,549,000	1,347,630	6.13% due 02/23/38 ⁴	5,550,000	5,709,836
Match Group			Kinder Morgan, Inc.	4 700 000	4 660 421
Holdings II LLC	1 250 000	1 076 250	5.20% due 06/01/33	4,700,000	4,669,431
4.13% due 08/01/30 ⁴	1,250,000	1,076,250	DT Midstream, Inc.	2 250 000	2 011 507
Booking Holdings, Inc.	1 000 000	000 264	4.30% due 04/15/32 ⁴	3,250,000	2,911,507
4.63% due 04/13/30	1,000,000	999,364	4.13% due 06/15/29 ⁴	550,000	482,186
Virgin Media			Valero Energy Corp.	1 250 000	1 552 611
Finance plc	1 050 000	967.956	7.50% due 04/15/32	1,350,000	1,552,611
5.00% due 07/15/30 ⁴	1,050,000	867,856	Enterprise Products		
Motorola Solutions,			Operating LLC	1 240 000	1 270 072
Inc.	260.000	243 705	5.10% due 02/15/45	1,340,000	1,278,973
5.50% due 09/01/44	360,000	341,705	Enbridge Energy		
UPC Broadband			Partners, LP		
Finco BV	200 000	172.046	7.38% due 10/15/45	1,040,000	1,219,273
4.88% due 07/15/31 ⁴	200,000	172,946	Magellan Midstream		
CCO Holdings LLC			Partners, LP	1 (00 000	1 000 000
/ CCO Holdings			3.95% due 03/01/50	1,600,000	1,208,613
Capital Corp.	~~ ~~ ~	74 050	Targa Resources Corp.		
4.25% due 02/01/31 ⁴	20,000	16,353	6.50% due 02/15/53	1,000,000	1,023,476
Total Communications		286,134,223			

	Face			Face	
	Αμουντ~	VALUE		Αμουντ~	VALUE
ONEOK Partners, LP			Microchip		
6.20% due 09/15/43	680,000	\$ 664,091	Technology, Inc.		
ONEOK, Inc.			0.97% due 02/15/24	1,650,000	\$ 1,583,996
4.50% due 03/15/50	850,000	658,386	ServiceNow, Inc.		
Eastern Gas			1.40% due 09/01/30	1,300,000	1,047,270
Transmission &			NXP BV / NXP Funding		
Storage, Inc.			LLC / NXP USA, Inc.		
4.60% due 12/15/44	500,000	438,462	3.13% due 02/15/42	1,400,000	992,841
Total Energy		245,769,492	Skyworks Solutions,		
TECHNOLOGY - 1.2%			Inc.	500,000	405 700
Broadcom, Inc.			0.90% due 06/01/23	500,000	495,799
4.93% due 05/15/37 ⁴	33,182,000	30,175,208	Total Technology		235,159,370
4.15% due 11/15/30	19,705,000	18,274,633	BASIC MATERIALS - 1.1%		
3.19% due 11/15/36 ⁴	3,135,000	2,375,758	Newcrest Finance		
2.60% due 02/15/33 ⁴	1,660,000	1,301,739	Pty Ltd.		
Oracle Corp.	1,000,000	.,	3.25% due 05/13/30 ⁴	47,843,000	42,294,162
3.95% due 03/25/51	33,794,000	25,429,223	4.20% due 05/13/50 ⁴	27,690,000	22,048,603
5.55% due 02/06/53	20,220,000	19,250,275	Anglo American	,,	,,
6.13% due 07/08/39	1,190,000	1,238,153	Capital plc		
6.90% due 11/09/52	300,000	336,260	5.63% due 04/01/30 ⁴	21,300,000	21,429,226
CDW LLC / CDW	,	,	2.63% due 09/10/30⁴	18,000,000	14,976,552
Finance Corp.			3.95% due 09/10/50 ⁴	14,140,000	10,826,309
3.57% due 12/01/31	42,361,000	36,435,967	Minerals Technologies,		
3.25% due 02/15/29	1,100,000	967,439	Inc.		
Leidos, Inc.			5.00% due 07/01/28 ⁴	18,723,000	17,072,380
2.30% due 02/15/31	20,050,000	16,269,185	Alcoa Nederland		
5.75% due 03/15/33	9,550,000	9,760,492	Holding BV		
4.38% due 05/15/30	2,650,000	2,496,575	4.13% due 03/31/29 ⁴	8,600,000	7,656,320
Qorvo, Inc.			5.50% due 12/15/27 ⁴	6,525,000	6,443,568
4.38% due 10/15/29	14,751,000	13,592,309	6.13% due 05/15/28 ⁴	2,800,000	2,803,416
3.38% due 04/01/31 ⁴	8,675,000	7,176,481	Valvoline, Inc.		
MSCI, Inc.			3.63% due 06/15/31 ⁴	18,300,000	15,528,648
3.63% due 09/01/30 ⁴	17,718,000	15,402,435	Yamana Gold, Inc.		
3.88% due 02/15/31 ⁴	1,769,000	1,574,587	2.63% due 08/15/31	14,431,000	11,610,508
3.63% due 11/01/31 ⁴	1,780,000	1,524,125	4.63% due 12/15/27	3,000,000	2,864,265
CGI, Inc.			BHP Billiton Finance		
2.30% due 09/14/31	16,050,000	12,676,022	USA Ltd.		
Fiserv, Inc.			4.90% due 02/28/33	13,750,000	14,028,217
5.60% due 03/02/33	10,250,000	10,630,541	Reliance Steel &		
Booz Allen			Aluminum Co.		
Hamilton, Inc.			2.15% due 08/15/30	12,040,000	10,107,921
3.88% due 09/01/28 ⁴	4,550,000	4,152,057	INEOS Quattro		
			Finance 2 plc		
			2.50% due 01/15/26 EU		8,258,381
			3.38% due 01/15/26 ⁴	200,000	181,249

	Face		v		Face		v
	Αμουντ~		VALUE		Αμουντ~		VALUE
Charl Duranian Inc.				Cauthan Dawa Ca			
Steel Dynamics, Inc.	F 0F0 000	¢	F (12 209	Southern Power Co.	1 250 000	\$	1 267 450
2.40% due 06/15/25	5,950,000	\$	5,612,308	5.25% due 07/15/43	1,350,000	2	1,267,458
Southern Copper Corp.	1 250 000		1 456 275	Consolidated Edison			
7.50% due 07/27/35	1,250,000		1,456,375	Company of New			
Albemarle Corp.	7 500 000		1 410 200	York, Inc.	7 000 000		1 000 242
5.45% due 12/01/44	1,500,000		1,418,300	5.10% due 06/15/33	1,080,000		1,066,343
ArcelorMittal S.A.	7 000 000		1 012 (12	Washington Gas			
6.75% due 03/01/41	1,000,000		1,013,613	Light Co.	1 200 000		1 024 ((1
LYB International				3.80% due 09/15/46	1,300,000		1,034,661
Finance BV				Oklahoma Gas and			
4.88% due 03/15/44	1,100,000		970,898	Electric Co.	7 000 000		1 020 070
Dow Chemical Co.			000 07 5	5.40% due 01/15/33	1,000,000		1,030,970
6.90% due 05/15/53	800,000		922,815	Brooklyn Union			
International Paper Co.				Gas Co.	1 200 000		1 020 526
4.80% due 06/15/44	715,000		653,821	4.27% due 03/15/48⁴	1,300,000		1,030,536
Carpenter Technology				Dominion Energy, Inc.			
Corp.				5.40% (3 Month USD			
6.38% due 07/15/28	178,000	_	173,623	LIBOR + 0.53%)	1 000 000		1 006 100
Total Basic Materials			220,351,478	due 09/15/23°	1,030,000		1,026,183
				Duke Energy Ohio, Inc.			
UTILITIES - 0.6%				4.30% due 02/01/49	1,200,000		1,024,535
AES Corp.	20 124 000		25 170 417	Arizona Public			
3.95% due 07/15/30 ⁴	28,124,000		25,179,417	Service Co.			
3.30% due 07/15/25 ⁴	3,750,000		3,554,285	3.75% due 05/15/46	1,300,000		994,088
NRG Energy, Inc.	26,000,000		22 244 222	Louisville Gas and			
2.45% due 12/02/27⁴	26,000,000		22,244,323	Electric Co.			
Alexander Funding				4.25% due 04/01/49	1,100,000		947,559
Trust	14 400 000		12 0(7 720	OGE Energy Corp.	260.000		
1.84% due 11/15/23⁴	14,400,000		13,967,739	0.70% due 05/26/23	360,000		357,473
Enel Finance				IPALCO Enterprises,			
International N.V.	12 (00 000		10.074 500	Inc.			
5.00% due 06/15/32 ⁴	13,690,000		12,874,598	4.25% due 05/01/30	212,000	_	195,178
Black Hills Corp.	0 000 000		0 500 600	Total Utilities		_	107,741,512
5.95% due 03/15/28	9,200,000		9,529,688	Total Connenste Donde			
4.20% due 09/15/46	1,200,000		955,491	Total Corporate Bonds		г.	111 106 121
Clearway Energy				(Cost \$6,259,590,366)		5,.	212,286,231
Operating LLC				U.S. GOVERNMENT SECU	JRITIES ^{††} - 24.6	5%	
3.75% due 02/15/31 ⁴	6,076,000		5,240,550	U.S. Treasury Notes			
Entergy Texas, Inc.				4.13% due 11/15/32	980,083,000	1,0	029,852,840
1.50% due 09/01/26	1,650,000		1,459,436	4.63% due 02/28/25	839,695,000		847,862,344
Indiana Michigan				3.50% due 01/31/28	817,300,000		813,021,941
Power Co.				4.00% due 02/29/28	729,570,000		742,736,462
6.05% due 03/15/37	1,310,000		1,419,365	4.63% due 03/15/26	5,000,000		5,114,062
Nevada Power Co.				4.00% due 02/15/26	4,500,000		4,518,633
6.65% due 04/01/36	1,180,000		1,341,636	3.50% due 02/15/33	3,750,000		3,755,859
				5.50,0 aut 021.5155	5,. 50,000		_,. 55,055

	Face			FACE	
	Αμουντ~	VALUE		Αμουντ~	VALUE
4.00% due 02/28/30	3,450,000	\$ 3,541,102	2021-FL2 B, 6.58%		
2.38% due 03/31/29	3,200,000	2,987,375	(1 Month USD		
3.63% due 03/31/28	2,500,000	2,504,102	LIBOR + 1.90%,		
2.63% due 05/31/27	2,160,000	2,071,069	Rate Floor: 1.90%)		
1.50% due 01/31/27	1,200,000	1,104,750	due 12/13/38 ^{¢,7}	400,000	\$ 375,792
1.38% due 11/15/31	347,000	292,890	LoanCore Issuer Ltd.		
U.S. Treasury Bonds			2021-CRE6 B, 6.58%		
2.00% due 08/15/51	770,000,000	541,616,799	(1 Month USD		
4.00% due 11/15/52	165,000,000	175,106,250	LIBOR + 1.90%,		
due 02/15/46 ^{9,10}	355,975,000	147,959,133	Rate Floor: 1.90%)		
due 05/15/44 ^{9,10}	303,295,000	134,319,908	due 11/15/38 ^{◇,4}	44,000,000	41,385,106
due 11/15/51 ^{9,10}	275,000,000	97,947,303	2021-CRE4 C, 6.37%		
3.63% due 02/15/53	90,100,000	89,452,406	(30 Day Average		
due 02/15/52 ^{9,10}	144,771,800	51,265,637	SOFR + 1.81%,		
due 11/15/44 ^{9,10}	70,890,000	30,700,280	Rate Floor: 1.70%)		
due 08/15/51 ^{9,10}	43,990,000	15,761,347	due 07/15/35 ^{◇,4}	25,982,000	24,340,912
2.88% due 08/15/45	1,830,000	1,559,360	2021-CRE6 C, 6.98%		
due 08/15/52 ^{9,10}	3,700,000	1,296,894	(1 Month USD		
due 05/15/52 ^{9,10}	1,720,000	606,168	LIBOR + 2.30%,		
U.S. Treasury Strip Princip	pal		Rate Floor: 2.30%)		
due 02/15/51 ^{9,10}	310,000,000	112,676,298	due 11/15/38 ^{¢,4}	22,825,000	21,143,870
Total U.S. Government Se	curities		2019-CRE2 AS,		
(Cost \$5,195,859,149)		4,859,631,212	6.18% (1 Month		
. ,		.,,	USD LIBOR +		
ASSET-BACKED SECURIT			1.50%, Rate		
COLLATERALIZED LOAN	OBLIGATIONS	5 - 14.5%	Floor: 1.50%)	15 200 200	15 265 205
LCCM Trust			due 05/15/36 ^{¢,4}	15,329,120	15,265,205
2021-FL3 A, 6.13%			2021-CRE5 D, 7.68%		
(1 Month USD			(1 Month USD		
LIBOR + 1.45%,			LIBOR + 3.00%,		
Rate Floor: 1.45%)			Rate Floor: 3.00%)	14 250 000	12 067 412
due 11/15/38 ^{¢,4}	98,500,000	95,020,783	due 07/15/36 ^{¢,4}	14,350,000	12,867,413
2021-FL3 AS, 6.48%			2019-CRE2 B, 6.38%		
(1 Month USD			(1 Month USD		
LIBOR + 1.80%,			LIBOR + 1.70%,		
Rate Floor: 1.80%)			Rate Floor: 1.70%)	11 575 000	11 166 192
due 11/15/38 ^{¢,4}	37,152,000	35,793,819	due 05/15/36 ^{¢,4}	11,575,000	11,466,182
2021-FL3 B, 6.88%			2021-CRE4 D, 7.17%		
(1 Month USD			(30 Day Average		
LIBOR + 2.20%,			SOFR + 2.61%,		
Rate Floor: 2.20%)	07 150 600	00 553 000	Rate Floor: 2.50%) due 07/15/35 ^{¢,7}	5,600,000	5,306,176
due 11/15/38 ^{¢,4}	21,450,000	20,551,820	uue 07 15/55	3,000,000	3,300,170

	Face Amount~	Value		Face Amount~	VALUE
2019-CRE3 B, 6.28%			Cerberus Loan		
(1 Month USD			Funding XXX, LP		
LIBOR + 1.60%,			2020-3A A, 6.64%		
Rate Floor: 1.60%)	4 470 000	¢ 4 220 027	(3 Month USD		
due 04/15/34 ^{¢,7}	4,410,000	\$ 4,338,827	LIBOR + 1.85%,		
BXMT Ltd.			Rate Floor: 1.85%)	100 000 000	¢ 00.024.920
2020-FL2 A, 5.76%			due 01/15/33 ^{0,4}	100,000,000	\$ 99,024,830
(1 Month Term SOFR + 1.01%,			2020-3A B, 7.29%		
Rate Floor: 0.90%)			(3 Month USD LIBOR + 2.50%,		
due 02/15/38 ^{¢,4}	58,425,519	57,041,383	Rate Floor: 2.50%)		
2020-FL3 AS, 6.42%	50,425,515	57,041,505	due 01/15/33 ^{¢,4}	10,200,000	9,939,155
(30 Day Average			Woodmont Trust	10,200,000	5,555,155
SOFR + 1.86%,			2020-7A A1A, 6.69%		
Rate Floor: 1.75%)			(3 Month USD		
due 11/15/37 ^{¢,4}	23,550,000	22,763,958	LIBOR + 1.90%,		
2020-FL3 C, 7.22%	,,	,,	Rate Floor: 1.90%)		
(30 Day Average			due 01/15/32 ^{¢,4}	83,000,000	82,252,759
SOFR + 2.66%,			2020-7A B, 7.39%	,,	- , - ,
Rate Floor: 2.55%)			(3 Month USD		
due 11/15/37 ^{¢,4} [′]	16,327,000	15,440,664	LIBOR + 2.60%,		
2020-FL2 B, 6.26%			Rate Floor: 2.60%)		
(1 Month Term			due 01/15/32 ^{¢,4}	13,500,000	13,055,457
SOFR + 1.51%,			2020-7A A2, 7.04%		
Rate Floor: 1.40%)			(3 Month USD		
due 02/15/38 ^{¢,4}	16,000,000	14,407,384	LIBOR + 2.25%,		
2020-FL3 B, 6.82%			Rate Floor: 2.25%)		
(30 Day Average			due 01/15/32 ^{¢,4}	7,000,000	6,862,652
SOFR + 2.26%,			Cerberus Loan		
Rate Floor: 2.15%)			Funding XXXII, LP		
due 11/15/37 ^{¢,4}	10,600,000	10,289,566	2021-2A A, 6.41%		
2020-FL2 AS, 6.01%			(3 Month USD		
(1 Month Term			LIBOR + 1.62%,		
SOFR + 1.26%,			Rate Floor: 1.62%)		
Rate Floor: 1.15%)			due 04/22/33 ^{¢,4}	65,000,000	63,508,152
due 02/15/38 ^{¢,7}	6,008,500	5,752,173	2021-2A C, 7.64%		
2020-FL2 C, 6.51%			(3 Month USD		
(1 Month Term			LIBOR + 2.85%,		
SOFR + 1.76%,			Rate Floor: 2.85%)		
Rate Floor: 1.65%)	F 260 000	4 770 075	due 04/22/33 ^{¢,4}	20,925,000	19,500,156
due 02/15/38 ^{¢,7}	5,360,000	4,772,275	2021-2A B, 6.69%		
			(3 Month USD		
			LIBOR + 1.90%,		
			Rate Floor: 1.90%)	10 200 000	10 220 241
			due 04/22/33 ^{¢,4}	19,200,000	18,320,241

	Face Amount~	VALUE		Face Amount~	VALUE
HERA Commercial			Cerberus Loan		
Mortgage Ltd.			Funding XXXI, LP		
2021-FL1 B, 6.36%			2021-1A A, 6.29%		
(1 Month USD			(3 Month USD		
LIBOR + 1.60%,			LIBOR + 1.50%,		
Rate Floor: 1.60%)			Rate Floor: 1.50%)		
due 02/18/38 ^{¢,4}	49,562,000	\$ 46,750,943	due 04/15/32 ^{¢,4}	61,874,244	\$ 61,335,226
2021-FL1 AS, 6.06%			2021-1A C, 7.39%		
(1 Month USD			(3 Month USD		
LIBOR + 1.30%,			LIBOR + 2.60%,		
Rate Floor: 1.30%)			Rate Floor: 2.60%)		
due 02/18/38 ^{¢,4}	28,000,000	26,454,336	due 04/15/32 ^{¢,4}	12,000,000	11,522,933
2021-FL1 C, 6.71%			Palmer Square Loan		
(1 Month USD			Funding Ltd.		
LIBOR + 1.95%,			2022-1A A2, 6.23%		
Rate Floor: 1.95%)			(3 Month Term		
due 02/18/38 ^{°,4}	19,200,000	17,985,573	SOFR + 1.60%,		
2021-FL1 A, 5.81%			Rate Floor: 1.60%)		
(1 Month USD			due 04/15/30 ^{♦,4}	23,000,000	22,350,158
LIBOR + 1.05%,			2021-3A B, 6.56%		
Rate Floor: 1.05%)	0 (53 270	0.240.507	(3 Month USD		
due 02/18/38 ^{◊,4}	8,651,379	8,349,507	LIBOR + 1.75%,		
Golub Capital Partners			Rate Floor: 1.75%)	22 500 000	27 (00 200
CLO 33M Ltd.			due 07/20/29 ^{♦,4}	22,500,000	21,608,208
2021-33A AR2, 6.82%			2021-2A B, 6.32%		
(3 Month USD LIBOR + 1.86%,			(3 Month USD LIBOR + 1.40%,		
Rate Floor: 1.86%)			Rate Floor: 1.40%)		
due 08/25/33 ^{¢,4}	105,004,127	98,282,204	due 05/20/29 ^{¢,4}	10,500,000	10,157,229
ABPCI Direct Lending	105,001,127	50,202,201	2021-1A B, 6.61%	10,500,000	10,157,225
Fund CLO II LLC			(3 Month USD		
2021-1A A1R, 6.41%			LIBOR + 1.80%,		
(3 Month USD			Rate Floor: 1.80%)		
LIBOR + 1.60%,			due 04/20/29 ^{¢,4} ′	7,100,000	6,907,366
Rate Floor: 1.60%)			2021-2A C, 7.32%		
due 04/20/32 ^{¢,4}	84,258,254	81,997,622	(3 Month USD		
Golub Capital Partners			LIBOR + 2.40%,		
CLO 36M Ltd.			Rate Floor: 2.40%)		
2018-36A A, 6.11%			due 05/20/29 ^{¢,4}	7,000,000	6,717,309
(3 Month USD					
LIBOR + 1.30%,					
Rate Floor: 0.00%)					
due 02/05/31 ^{◆,4}	76,300,000	75,234,196			

	Face Amount~	VALUE		Face Amount~	VALUE
ABPCI Direct Lending			ABPCI Direct Lending		
Fund CLO V Ltd.			Fund CLO I LLC		
2021-5A A1R, 6.31%			2021-1A A1A2, 6.51%		
(3 Month USD			(3 Month USD		
LIBOR + 1.50%,			LIBOR + 1.70%,		
Rate Floor: 1.50%)	50 (50 000	¢ 40 750 077	Rate Floor: 1.70%)	50 500 000	¢ == 244 275
due 04/20/31 ^{¢,4}	50,650,000	\$ 49,752,877	due 07/20/33 ^{¢,4}	59,500,000	\$ 57,266,275
2021-5A A2R, 6.71%			2021-1A B12, 6.81%		
(3 Month USD			(3 Month USD		
LIBOR + 1.90%,			LIBOR + 2.00%,		
Rate Floor: 1.90%)	15 075 000	15 252 (22	Rate Floor:		
due 04/20/31 ^{¢,4}	15,975,000	15,352,622	2.00%) due	2 500 000	2 250 772
THL Credit Lake Shore			07/20/33 ^{¢,4}	2,500,000	2,358,773
MM CLO I Ltd.			ABPCI Direct Lending		
2021-1A A1R, 6.49%			Fund IX LLC		
(3 Month USD			2021-9A A1R, 6.22%		
LIBOR + 1.70%,			(3 Month USD		
Rate Floor: 1.70%)	22 500 000	22 (00 222	LIBOR + 1.40%,		
due 04/15/33 ^{°,4}	33,500,000	32,680,222	Rate Floor: 1.40%)	24 150 000	22 404 702
2021-1A BR, 6.79%			due 11/18/31 ^{0,4}	34,150,000	33,484,782
(3 Month USD			2021-9A A2R, 6.62%		
LIBOR + 2.00%,			(3 Month USD		
Rate Floor:			LIBOR + 1.80%,		
2.00%) due	20,400,000	20 627 501	Rate Floor: 1.80%)	26,000,000	24 020 456
04/15/33 ^{¢,4}	30,400,000	29,637,501	due 11/18/31 ^{¢,4} Fortress Credit	26,000,000	24,930,456
KREF Funding V LLC					
6.43% (1 Month USD			Opportunities		
LIBOR + 1.75%,			IX CLO Ltd.		
Rate Floor: 1.75%) due 06/25/26 ^{¢,†††}	60 426 945	60 090 297	2021-9A A2TR,		
0.15% due	60,436,845	60,089,287	6.59% (3 Month USD LIBOR +		
06/25/26 ^{†††,11}	212 626 264	153,682	1.80%, Rate		
Cerberus Loan	313,636,364	133,082	Floor: 1.80%)		
			due 10/15/33 ^{¢,4}	46,200,000	44,181,952
Funding XL LLC			2021-9A BR, 6.74%	40,200,000	++,101,552
2023-1A A, 7.19% (3 Month Term SOFR			(3 Month USD		
+ 2.40%, Rate			LIBOR + 1.95%,		
			Rate Floor: 1.95%)		
Floor: 2.40%) due 03/22/35 ^{¢,4}	55,500,000	55,500,000	due 10/15/33 ^{¢,4}	6,700,000	6,232,639
2023-1A B, 8.39%	55,500,000	33,300,000	2021-9A A1TR, 6.34%	0,700,000	0,252,055
(3 Month Term			(3 Month USD		
SOFR + 3.60%,			LIBOR + 1.55%,		
Rate Floor: 3.60%)			Rate Floor: 1.55%)		
due 03/22/35 ^{¢,4}	4,600,000	4,600,000	due 10/15/33 ^{¢,4}	3,450,000	3,343,214
uuc 05/22/55		7,000,000	446 10/15/55	5, 150,000	5,575,217

	Face Amount~	VALUE		Face Amount~	VALUE
	AMOUNT	VALUE		AMOUNT	VALUE
CHCP Ltd.			2021-4A A2R, 6.82%		
2021-FL1 A, 5.82%			(3 Month USD		
(1 Month Term			LIBOR + 1.90%,		
SOFR + 1.16%,			Rate Floor: 1.90%)		
Rate Floor: 1.05%)			due 08/20/33 ^{¢,4}	16,750,000	\$ 15,788,527
due 02/15/38 ^{◇,4}	22,574,547	\$ 22,196,349	ABPCI Direct Lending		
2021-FL1 AS, 6.07%			Fund CLO VII, LP		
(1 Month Term			2021-7A A1R, 6.25%		
SOFR + 1.41%,			(3 Month USD		
Rate Floor: 1.30%)	22.250.000	23 305 400	LIBOR + 1.43%,		
due 02/15/38 ^{¢,4}	22,250,000	21,195,490	Rate Floor: 1.43%)	20 500 000	29 (24 040
2021-FL1 B, 6.42%			due 10/20/31 ^{¢,4}	39,500,000	38,634,049
(1 Month Term			2021-7A A2R, 6.67%		
SOFR + 1.76%, Rate Floor: 1.65%)			(3 Month USD		
due 02/15/38 ^{¢,7}	6,600,000	6,234,462	LIBOR + 1.85%, Rate Floor: 1.85%)		
2021-FL1 C, 6.87%	0,000,000	0,234,402	due 10/20/31 ^{¢,4}	8,250,000	7,920,236
(1 Month Term			Fortress Credit	0,230,000	7,520,250
SOFR + 2.21%,			Opportunities		
Rate Floor: 2.10%)			XI CLO Ltd.		
due 02/15/38 ^{¢,7}	2,950,000	2,778,158	2018-11A A1T, 6.09%		
FS Rialto			(3 Month USD		
2021-FL3 C, 6.78%			LIBOR + 1.30%,		
(1 Month USD			Rate Floor: 0.00%)		
LIBOR + 2.05%,			due 04/15/31 ^{¢,4}	44,906,190	44,306,104
Rate Floor: 2.05%)			2018-11A C, 7.29%		
due 11/16/36 ^{¢,7}	31,150,000	29,297,413	(3 Month USD		
2021-FL2 C, 6.78%			LIBOR + 2.50%,		
(1 Month USD			Rate Floor: 0.00%)		
LIBOR + 2.05%,			due 04/15/31 ^{¢,4}	2,300,000	2,171,250
Rate Floor: 2.05%)			Cerberus Loan Funding		
due 05/16/38 ^{◇,4}	15,665,000	14,474,306	XXXIII, LP		
2021-FL3 B, 6.53%			2021-3A A, 6.35%		
(1 Month USD			(3 Month USD		
LIBOR + 1.80%,			LIBOR + 1.56%,		
Rate Floor: 1.80%)	0.000.000	7 577 717	Rate Floor: 1.56%)	24 500 000	22 571 0/0
due 11/16/36 ^{¢,4} Owl Rock CLO IV Ltd.	8,000,000	7,572,713	due 07/23/33 ^{◆,4}	34,500,000	33,571,860
2021-4A A1R, 6.52%			2021-3A B, 6.64%		
2021-4A AIR, 6.52% (3 Month USD			(3 Month USD LIBOR + 1.85%,		
LIBOR + 1.60%,			Rate Floor: 1.85%)		
Rate Floor: 1.60%)			due 07/23/33 ^{\$,4}	9,500,000	9,017,527
due 08/20/33 ^{¢,4}	36,500,000	35,313,750	446 07 25 55	5,500,000	5,017,527

	Face			Face	
	Amount~	VALUE		Αμουντ~	VALUE
GoldenTree Loan Management US CLO 1 Ltd. 2021-9A B, 6.31% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/20/33 ^{0,4} 2021-9A C, 6.61%	35,900,000	\$ 34,816,226	2021-FL2 AS, 6.46% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 01/15/37 ^{0,7} Golub Capital Partners CLO 16 Ltd. 2021-16A A1R2, 6.43% (3 Month	3,500,000	\$ 3,346,041
(3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{0,4} Cerberus Loan Funding XXXV, LP	3,900,000	3,699,670	USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{0,4} 2021-16A A2R2, 6.62% (3 Month USD LIBOR +	26,750,000	26,340,027
2021-5A A, 6.29% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/22/33 ^{0,4} 2021-5A B, 6.64% (3 Month USD	30,750,000	30,116,166	1.80%, Rate Floor: 1.80%) due 07/25/33 ^{°,4} LCM XXIV Ltd. 2021-24A BR, 6.21% (3 Month USD	9,750,000	9,351,427
LIBOR + 1.85%, Rate Floor: 1.85%) due 09/22/33 ^{0,4} ACRES Commercial Realty Ltd. 2021 FLL C 6 71%	8,000,000	7,611,597	LIBOR + 1.40%, Rate Floor: 0.00%) due 03/20/30 ^{°,4} 2021-24A CR, 6.71% (3 Month USD LIBOR + 1.90%,	24,200,000	23,308,794
2021-FL1 C, 6.71% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/15/36 ^{¢,4}	13,092,000	12,423,372	Rate Floor: 0.00%) due 03/20/30 ^{0,4} Madison Park Funding XLVIII Ltd. 2021-48A B, 6.25%	13,050,000	12,290,639
2021-FL1 D, 7.36% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 ^{6,4} 2021-FL2 B, 6.96% (1 Month USD LIBOR + 2.25%,	11,750,000	11,000,796	(3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{0,4} 2021-48A C, 6.80% (3 Month USD LIBOR + 2.00%, Rate Floor:	27,500,000	26,821,790
Rate Floor: 2.25%) due 01/15/37 ^{¢,4}	10,100,000	9,612,349	2.00%) due 04/19/33 ^{¢,4}	6,650,000	6,438,456

	Face Amount~	VALUE		Face Amount~	VALUE
Golub Capital Partners			Neuberger Berman		
CLO 49M Ltd.			Loan Advisers		
2021-49A BR, 6.71%			CLO 40 Ltd.		
(3 Month USD			2021-40A B, 6.19%		
LIBOR + 1.90%,			(3 Month USD		
Rate Floor: 1.90%)			LIBOR + 1.40%,		
due 08/26/33 ^{◇,4}	21,695,000	\$ 20,413,327	Rate Floor: 1.40%)		
2021-49A CR, 7.41%			due 04/16/33 ^{¢,4}	26,700,000	\$ 25,897,486
(3 Month USD			2021-40A C, 6.54%		
LIBOR + 2.60%,			(3 Month USD		
Rate Floor: 2.60%)			LIBOR + 1.75%,		
due 08/26/33 ^{◇,4}	12,600,000	11,453,971	Rate Floor: 1.75%)		
BDS Ltd.			due 04/16/33 ^{¢,4}	2,000,000	1,927,465
2021-FL9 C, 6.66%			Golub Capital Partners		
(1 Month USD			CLO 17 Ltd.		
LIBOR + 1.90%,			2017-17A A1R, 6.47%		
Rate Floor: 1.90%)			(3 Month USD		
due 11/16/38 ^{¢,4}	19,500,000	18,423,577	LIBOR + 1.65%,		
2020-FL5 B, 6.61%			Rate Floor: 0.00%)	07 55 4 000	07 000 070
(1 Month Term			due 10/25/30 ^{¢,4}	27,554,209	27,320,078
SOFR + 1.91%,			MidOcean Credit		
Rate Floor: 1.80%)	4 400 000	4 202 022	CLO VII		
due 02/16/37 ^{¢,7}	4,400,000	4,293,922	2020-7A BR, 6.39%		
2021-FL9 D, 7.01%			(3 Month USD		
(1 Month USD			LIBOR + 1.60%,		
LIBOR + 2.25%,			Rate Floor: 0.00%)	27 500 000	26 867 021
Rate Floor: 2.25%)	4 400 000	4 092 622	due 07/15/29 ^{¢,4}	27,500,000	26,867,921
due 11/16/38 ^{°,7}	4,400,000	4,082,623	OCP CLO Ltd.		
2020-FL5 AS, 6.16%			2020-4A A2RR,		
(1 Month Term SOFR + 1.46%,			6.27% (3 Month USD LIBOR +		
Rate Floor: 1.35%)			1.45%, Rate		
due 02/16/37 ^{¢,7}	3,200,000	3,114,982	Floor: 1.45%)		
BCC Middle Market	3,200,000	5,114,502	due 04/24/29 ^{¢,4}	25,500,000	25,087,318
CLO LLC			STWD Ltd.	25,500,000	25,007,510
2021-1A A1R, 6.29%			2019-FL1 B, 6.37%		
(3 Month USD			(1 Month Term		
LIBOR + 1.50%,			SOFR + 1.71%,		
Rate Floor: 1.50%)			Rate Floor: 1.60%)		
due 10/15/33 ^{¢,4}	30,450,000	29,640,030	due 07/15/38 ^{¢,4}	11,210,000	10,974,091
1 -1	, , . , .		2019-FL1 C, 6.72%	,,	.,,
			(1 Month Term		
			SOFR + 2.06%,		
			Rate Floor: 1.95%)		
			due 07/15/38 ^{¢,4}	8,800,000	8,510,997
				.,,	-,,,,,,,,,,,,,

	Face Amount~	VALUE		Face Amount~	VALUE
2021-FL2 C, 6.81%			Venture XIV CLO Ltd.		
(1 Month USD			2020-14A CRR,		
LIBOR + 2.10%,			7.20% (3 Month		
Rate Floor: 2.10%)			USD LIBOR +		
due 04/18/38 ^{¢,7}	2,820,000	\$ 2,597,856	2.25%, Rate		
2019-FL1 AS, 6.17%			Floor: 2.25%)		
(1 Month Term			due 08/28/29 ^{¢,4}	22,725,000	\$ 21,995,089
SOFR + 1.51%,			Apres Static CLO Ltd.		
Rate Floor: 1.40%)			2020-1A A2R, 6.49%		
due 07/15/38 ^{¢,7}	2,200,000	2,158,676	(3 Month USD		
Madison Park			LIBOR + 1.70%,		
Funding LIII Ltd.			Rate Floor: 0.00%)		
2022-53A B, 6.40%			due 10/15/28 ^{¢,4}	21,750,000	21,542,411
(3 Month Term			NewStar Fairfield		
SOFR + 1.75%,			Fund CLO Ltd.		
Rate Floor: 1.75%)			2018-2A A1N, 6.08%		
due 04/21/35 ^{¢,4}	24,000,000	23,194,080	(3 Month USD		
BSPDF Issuer Ltd.			LIBOR + 1.27%,		
2021-FL1 C, 6.93%			Rate Floor: 1.27%)		
(1 Month USD			due 04/20/30 ^{◇,4}	21,171,638	20,894,440
LIBOR + 2.25%,			Golub Capital Partners		
Rate Floor: 2.25%)			CLO 54M L.P		
due 10/15/36 ^{¢,4}	15,300,000	13,938,606	2021-54A B, 6.66%		
2021-FL1 B, 6.48%			(3 Month USD		
(1 Month USD			LIBOR + 1.85%,		
LIBOR + 1.80%,			Rate Floor: 1.85%)		
Rate Floor: 1.80%)			due 08/05/33 ^{¢,4}	21,000,000	19,732,910
due 10/15/36 ^{¢,7}	6,500,000	6,080,711	AMMC CLO XIV Ltd.		
2021-FL1 D, 7.43%			2021-14A A2R2,		
(1 Month USD			6.22% (3 Month		
LIBOR + 2.75%,			USD LIBOR +		
Rate Floor: 2.75%)			1.40%, Rate		
due 10/15/36 ^{°,/}	3,500,000	3,167,326	Floor: 1.40%)		
Magnetite XXIX Ltd.			due 07/25/29 ^{¢,4}	18,290,000	17,944,736
2021-29A B, 6.19%			Recette CLO Ltd.		
(3 Month USD			2021-1A BRR, 6.21%		
LIBOR + 1.40%,			(3 Month USD		
Rate Floor: 1.40%)			LIBOR + 1.40%,		
due 01/15/34 ^{◆,4}	15,100,000	14,707,311	Rate Floor: 0.00%)		
2021-29A C, 6.44%			due 04/20/34 ^{◇,4}	9,800,000	9,321,593
(3 Month USD			2021-1A CRR, 6.56%		
LIBOR + 1.65%,			(3 Month USD		
Rate Floor: 1.65%)			LIBOR + 1.75%,		
due 01/15/34 ^{¢,4}	7,700,000	7,341,674	Rate Floor: 0.00%)		
			due 04/20/34 ^{◇,4}	9,200,000	8,530,677

	Face Amount~	Value		Face Amount~	VALUE
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Anchorage Capital			KREF		
CLO 6 Ltd.			2021-FL2 C, 6.71%		
2021-6A CRR, 6.99%			(1 Month USD		
(3 Month USD			LIBOR + 2.00%.		
LIBOR + 2.20%,			Rate Floor:		
Rate Floor: 2.20%)			2.00%) due		
due 07/15/30 ^{¢,4}	18,585,000	\$ 17,766,357	02/15/39 ^{¢,4}	16,600,000	\$ 15,507,745
Neuberger Berman	,,	•,	Owl Rock CLO II Ltd.	,,	• •••••
Loan Advisers			2021-2A ALR, 6.36%		
CLO 32 Ltd.			(3 Month USD		
2021-32A BR, 6.20%			LIBOR + 1.55%,		
(3 Month USD			Rate Floor: 1.55%)		
LIBOR + 1.40%,			due 04/20/33 ^{¢,4}	15,600,000	15,136,625
Rate Floor: 1.40%)			Dryden 36 Senior	13,000,000	15,150,025
due 01/20/32 ^{¢,4}	14,100,000	13,694,442	Loan Fund		
2021-32A CR, 6.50%	14,100,000	15,054,442	2020-36A CR3,		
(3 Month USD			6.84% (3 Month		
LIBOR + 1.70%,			USD LIBOR +		
Rate Floor: 1.70%)			2.05%, Rate		
due 01/20/32 ^{¢,4}	4,200,000	4,017,006	Floor: 2.05%)		
BSPRT Issuer Ltd.	4,200,000	4,017,000	due 04/15/29 ^{¢,4}	15,200,000	14,860,879
2021-FL7 C, 6.98%			Marathon CLO V Ltd.	13,200,000	14,000,079
(1 Month USD			2017-5A A2R, 6.37%		
LIBOR + 2.30%,			(3 Month USD		
Rate Floor: 2.30%)			LIBOR + 1.45%,		
due 12/15/38 ^{¢,4}	7,250,000	6,844,351	Rate Floor: 0.00%)		
2021-FL6 C, 6.73%	7,250,000	0,011,551	due 11/21/27 ^{¢,4}	14,901,762	14,840,140
(1 Month USD			Octagon Investment	14,501,702	14,040,140
LIBOR + 2.05%,			Partners 49 Ltd.		
Rate Floor: 2.05%)			2021-5A B, 6.34%		
due 03/15/36 ^{¢,7}	5,550,000	5,186,570	(3 Month USD		
2021-FL7 B, 6.73%	5,550,000	5,100,570	LIBOR + 1.55%,		
(1 Month USD			Rate Floor: 1.55%)		
LIBOR + 2.05%,			due 01/15/33 ^{¢,4}	12,800,000	12,438,618
Rate Floor: 2.05%)			Golub Capital Partners	12,000,000	12, 150,010
due 12/15/38 ^{¢,7}	4,875,000	4,698,999	CLO 25M Ltd.		
Owl Rock CLO VI Ltd.	1,07 5,000	1,050,555	2018-25A AR, 6.19%		
2021-6A B1, 6.71%			(3 Month USD		
(3 Month USD			LIBOR + 1.38%,		
LIBOR + 1.75%,			Rate Floor: 1.38%)		
Rate Floor: 1.75%)			due 05/05/30 ^{¢,4}	11,357,187	11,245,630
/	17,450,000	16,687,599	auc 05/05/50	11,557,107	11,235,050
due 06/21/32 ^{◆,4}	17,450,000	10,087,599			

	Face Amount~	Value		Face Amount~	VALUE
Crevetone Commercial			Pouse Park CLO Ltd		
Greystone Commercial Real Estate Notes			Boyce Park CLO Ltd.		
			2022-1A B1, 6.40%		
2021-FL3 C, 6.94% (1 Month Term SOFR			(3 Month Term SOFR + 1.75%,		
+ 2.11%, Rate			Rate Floor: 1.75%)		
+ 2.11%, Kate Floor: 2.00%)			due 04/21/35 ^{¢,4}	8,800,000	\$ 8,441,493
due 07/15/39 ^{¢,4}	12,000,000	\$ 11,216,758	Dryden 37 Senior	0,000,000	\$ 8,441,493
Golub Capital Partners	12,000,000	↓ 11,210,730	Loan Fund		
CLO 54M, LP			2015-37A Q, due		
2021-54A A, 6.34%			01/15/31 ^{4,12}	10,000,000	7,467,182
(3 Month USD			ACRE Commercial	10,000,000	7,107,102
LIBOR + 1.53%,			Mortgage Ltd.		
Rate Floor: 1.53%)			2021-FL4 B, 6.16%		
due 08/05/33 ^{¢,4}	10,750,000	10,443,839	(1 Month USD		
Fontainbleau Vegas	10,7 50,000	10, 113,055	LIBOR + 1.40%,		
10.43% (1 Month			Rate Floor: 1.40%)		
Term SOFR +			due 12/18/37 ^{¢,7}	3,100,000	2,997,566
5.65%, Rate			2021-FL4 C, 6.51%	5,100,000	2,777,500
Floor: 5.65%) due			(1 Month USD		
01/31/26 ^{¢,†††}	10,252,876	10,355,405	LIBOR + 1.75%,		
Lake Shore MM	-, - ,	-,,	Rate Floor: 1.75%)		
CLO III LLC			due 12/18/37 ^{¢,7}	3,100,000	2,908,060
2021-2A A1R, 6.27%			HGI CRE CLO Ltd.		
(3 Month USD			2021-FL2 B, 6.23%		
LIBOR + 1.48%,			(1 Month USD		
Rate Floor: 1.48%)			LIBOR + 1.50%,		
due 10/17/31 ^{¢,4}	10,000,000	9,811,576	Rate Floor: 1.50%)		
Neuberger Berman			due 09/17/36 ^{¢,7}	5,000,000	4,730,221
CLO XVI-S Ltd.			2021-FL2 C, 6.53%		
2021-16SA BR, 6.19%			(1 Month USD		
(3 Month USD			LIBOR + 1.80%,		
LIBOR + 1.40%,			Rate Floor: 1.80%)		
Rate Floor: 1.40%)			due 09/17/36 ^{¢,7}	1,000,000	935,953
due 04/15/34 ^{¢,4}	10,200,000	9,748,317	Owl Rock CLO I Ltd.		
Neuberger Berman			2019-1A A, 6.72%		
Loan Advisers			(3 Month USD		
CLO 47 Ltd.			LIBOR + 1.80%,		
2022-47A B, 6.43%			Rate Floor: 1.80%)		
(3 Month Term			due 05/20/31 ^{¢,4}	5,650,000	5,600,218
SOFR + 1.80%,			Shackleton CLO Ltd.		
Rate Floor: 1.80%)			2017-8A BR, 6.11%		
due 04/14/35 ^{¢,4}	9,000,000	8,694,427	(3 Month USD		
			LIBOR + 1.30%,		
			Rate Floor: 0.00%)		
			due 10/20/27 ^{¢,4}	5,510,000	5,444,741

	Face Amount~	VALUE		Face Amount~	VALUE
	Amoon	TALOL		AMOONT	VALUE
VOYA CLO			MF1 Multifamily		
2021-2A BR, 6.94%			Housing Mortgage		
(3 Month USD			Loan Trust		
LIBOR + 2.15%,			2021-FL6 D, 7.26%		
Rate Floor: 2.15%)			(1 Month USD		
due 06/07/30 ^{¢,4}	4,950,000	\$ 4,751,045	LIBOR + 2.55%,		
Cerberus Loan Funding			Rate Floor: 2.55%)		
XXXVI, LP			due 07/16/36 ^{¢,7}	3,800,000	\$ 3,509,299
2021-6A A, 6.19%			Carlyle Global Market		
(3 Month USD			Strategies CLO Ltd.		
LIBOR + 1.40%,			2012-3A SUB, due		
Rate Floor: 1.40%)			01/14/32 ^{4,12}	8,920,000	2,466,380
due 11/22/33 ^{¢,4} ′	4,511,936	4,486,345	Wellfleet CLO Ltd.		
Stratus CLO Ltd.			2018-2A A2R, 6.39%		
2021-1A B, 6.21%			(3 Month USD		
(3 Month USD			LIBOR + 1.58%,		
LIBOR + 1.40%,			Rate Floor: 1.58%)		
Rate Floor: 1.40%)			due 10/20/28 ^{¢,4}	2,500,000	2,454,894
due 12/29/29 ^{¢,4}	4,500,000	4,410,999	Allegro CLO VII Ltd.	_,,	_,
Atlas Senior Loan	.,,	.,,	2018-1A C, 6.69%		
Fund III Ltd.			(3 Month USD		
2017-1A BR, 6.18%			LIBOR + 1.90%,		
(3 Month USD			Rate Floor: 1.90%)		
LIBOR + 1.30%,			due 06/13/31 ^{¢,4}	2,500,000	2,340,200
Rate Floor: 0.00%)			FS Rialto Issuer LLC	2,500,000	2,510,200
due 11/17/27 ^{¢,4}	4,300,000	4,242,712	2022-FL7 B, 8.60%		
Elmwood CLO 19 Ltd.	1,500,000	1,212,712	(1 Month Term		
2022-6A B1, 6.67%			SOFR + 3.91%,		
(3 Month Term			Rate Floor: 3.91%)		
SOFR + 3.05%,			due 10/19/39 ^{¢,7}	2,000,000	1,979,510
Rate Floor: 3.05%)			Voya CLO Ltd.	2,000,000	1,575,510
due 10/17/34 ^{¢,4}	4,000,000	3,999,508	2013-1A INC, due		
BRSP Ltd.	4,000,000	3,777,300	10/15/30 ^{4,12}	10,575,071	1,540,788
2021-FL1 D, 7.46%			TRTX Issuer Ltd.	10,373,071	1,340,700
(1 Month USD			2019-FL3 B, 6.61%		
LIBOR $+ 2.70\%$,					
Rate Floor: 2.70%,			(1 Month Term SOFR + 1.86%,		
due 08/19/38 ^{¢,7}	4,200,000	3,929,411	. ,		
Northwoods Capital	4,200,000	3,929,411	Rate Floor: 1.75%) due 10/15/34 ^{¢,7}	1 500 000	1 472 027
			, ,	1,500,000	1,473,937
XII-B Ltd.			Diamond CLO Ltd.		
2018-12BA B, 6.72%			2021-1A CR, 7.22%		
(3 Month USD			(3 Month USD		
LIBOR + 1.85%,			LIBOR + 2.40%,		
Rate Floor: 1.85%)	4 000 000	2 020 615	Rate Floor: 2.40%)	1 171 011	1 2(1 4/2
due 06/15/31 ^{¢,4}	4,000,000	3,820,615	due 04/25/29 ^{¢,4}	1,272,813	1,261,443

Newfleet CLO Ltd.7.22% (1 Month2018-1A A1R, 5.76%7.22% (1 Month(3 Month USD2.60%, RateLIBOR + 0.95%,Floor: 2.60%) dueRate Floor: 0.00%)03/10/26 0,717 $due 04/20/28^{9,4}$ 314,7412013-13A SUB, due03/10/26 0,717 09/10/29 ^{4,12} 3,700,0002013-13A SUB, due4.00% due09/10/29 ^{4,12} 3,700,0002014-1A SUB, due4.00% due09/10/29 ^{4,12} 461,5382015-1A SUB, due5.48% (3 Month10/15/29 ^{4,12} 6,859,005181,764Floor: 3.50%) due10/20/28 ^{4,12} 6,859,005181,76412/31/27 0,111 Babson CLO Ltd.Structured Solutions2014-1A SUB, due7.20% (3 Month USD10/20/28 ^{4,12} 1,300,00080,770Klas Senior LoanFund IX Ltd.2013-33 COM,2018-9A SUB, due04/20/28 ^{4,12} 04/20/28 ^{4,12} 1,200,0004very Point II CLO Ltd.2.85% (3 Month2013-9A ACOM,EURIBOR +213-39 A COM,2,079Ktd.2,079Copper River CLO Ltd.2,079207-1A INC, due01/20/27 ^{4,11} 01/20/27 ^{1,12} 1,500,000151Total Collateralized Loan Obligations2,864,229,16231,000,000	\$ 21,893,430 73,581,354
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	
(3 Month USD 2.60%, Rate LIBOR + 0.95%, Floor: 2.60%) due Rate Floor: 0.00%) 03/10/26 ^{0,1††} 21,900,000 due 04/20/28 ^{0,4} 314,741 \$ 314,515 KKR Core Holding Venture XIII CL0 Ltd. Company LLC 2013-13A SUB, due 4.00% due 09/10/29 ^{4,12} 09/10/29 ^{4,12} 3,700,000 203,696 08/12/31 ^{†††} 81,770,389 Great Lakes CL0 Ltd. HV Eight LLC 2014-1A SUB, due 5.48% (3 Month 10/15/29 ^{4,12} 81,770,389 Great Lakes CLO Ltd. Structured Solw due 10/20/28 ^{4,12} 6,859,005 181,764 EURIBOR + 3.50%) due 10/20/28 ^{4,12} 6,859,005 181,764 EUR S1,600,000 Babson CLO Ltd. 3.50% (3 Month 2013-1A SUB, due 5.48% (3 Month 12/31/27 ^{o,1††} EUR S1,600,000 Mats Senior Loan Troma IX Ltd. LIBOR + 2.45%, 2018-1A SUB, due 7.20% (3 Month USD LIBOR + 2.45%) 04/20/28 ^{4,12} 1,200,000 49,324 Act Floor: 2.45%) due 09/15/26 ^{0,1††} 19,956,425 04ue 01/18/25 ¹² 2,375,019 16,316 2.45%, Rate Floor: 2.45%) due 09/15/26	
LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 $^{\circ,4}$ Floor: 2.60%) due 03/10/26 $^{\circ,\dagger\dagger\dagger}$ Z1,900,000Wenture XIII CLO Ltd.Company LLC2013-13A SUB, due 	
Rate Floor: 0.00%) 03/10/26 ^{0,1††} 21,900,000 due 04/20/28 ^{0,4} 314,741 \$ 314,515 KKR Core Holding 2013-13A SUB, due 4.00% due 09/10/29 ^{4,12} 81,770,389 Great Lakes CLO Ltd. HV Eight LLC 2014-1A SUB, due 5.48% (3 Month 2014-1A SUB, due 5.48% (3 Month 10/15/29 ^{4,12} 6,859,005 181,764 2015-1A SUB, due Jown and the state of the stat	
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Total Collateralized Loan Obligations 2.864.229.162 01/26/27 ^{0.†††} 31,000,000	
Iolal Collateralized Loan Obligations 2,604,229,102	30,949,483
FINANCIAL - 2.1% Secured Funding	
Strategic Partners Trust Series	
Fund VIII LP 2023-1, 6.78% (1	
7.39% (1 Month Term SOFR	
Term SOFR + + 2.00%, Rate	
2.60%, Rate Floor: 2.00%) due	
Floor: 2.60%) due 03/04/24 ^{¢,†††,4} 26,600,000	26,600,000
03/10/26 ^{¢,†††} 51,900,000 51,884,430 Lightning A	
5.50% due	
03/01/37 ^{†††} 25,995,170	24,175,508

	Face Amount~	VALUE		Face Amount~	Valu
Thunderbird A			2019-2, 3.38% due		
5.50% due			10/16/39 ⁴	1,822,709	\$ 1,438,75
03/01/37 ^{†††}	25,874,490	\$ 24,063,276	Castlelake Aircraft		
Ceamer Finance LLC			Structured Trust		
3.69% due			2021-1A, 3.47%		
03/22/31***	22,568,371	21,064,031	due 01/15/46 ⁴	50,802,478	46,774,49
Bib Merchant Voucher	,,-	, ,	Navigator Aircraft		
Receivables Ltd.			ABS Ltd.		
4.18% due			2021-1, 2.77% due		
04/07/28 ^{†††}	17,720,978	17,322,014	11/15/46 ⁴	43,975,372	38,021,44
Nassau LLC	17,720,570	17,522,011	Lunar Structured	15,57 5,57 2	50,021,11
2019-1, 3.98% due			Aircraft Portfolio		
08/15/34 ⁴	12,457,486	11,902,672	Notes		
Aesf Vi Verdi, LP	12,437,480	11,902,072	2021-1, 2.64% due		
,			10/15/46 ⁴	35,623,499	30,999,94
6.88% (3 Month USD LIBOR			Sprite Ltd.	55,025,499	30,333,3
+ 2.15%, Rate			2021-1, 3.75% due	22 006 242	20 664 6
Floor: 2.15%) due	(7() 200	6 770 607	11/15/46 ⁴	32,006,342	28,664,64
11/25/24 ^{¢,†††}	6,764,200	6,770,587	AASET US Ltd.		
2.15% (3 Month			2018-2A, 4.45%	22 017 577	20 477 2
EURIBOR + 2.15%,	,		due 11/18/38⁴	32,917,567	28,477,2
Rate Floor: 2.15%)			Sapphire Aviation		
due 11/25/24 ^{¢,†††}	EUR 3,871,856	4,201,908	Finance II Ltd.		
Oxford Finance			2020-1A, 3.23%		
Funding			due 03/15/40 ⁴	26,935,043	22,567,1
2020-1A, 3.10%			KDAC Aviation		
due 02/15/284	9,337,349	9,281,160	Finance Ltd.		
ndustrial DPR			2017-1A, 4.21%		
Funding Ltd.			due 12/15/42 ⁴	23,307,569	18,995,90
2016-1A, 5.24%			Sapphire Aviation		
due 04/15/26⁴	2,038,536	1,997,588	Finance I Ltd.		
Total Financial		413,691,412	2018-1A, 4.25%		
			due 03/15/40 ⁴	22,221,885	18,077,72
TRANSPORT-AIRCRAF	Г - 2.0%		WAVE LLC		
AASET Trust			2019-1, 3.60% due		
2021-1A, 2.95%			09/15/44 ⁴	18,642,380	15,731,9
due 11/16/41⁴	62,594,262	56,398,682	MAPS Ltd.		
2021-2A, 2.80%			2018-1A, 4.21%		
due 01/15/47 ⁴	21,054,136	18,065,081	due 05/15/43 ⁴	15,902,512	14,296,2
2020-1A, 3.35%			Falcon Aerospace Ltd.		
due 01/16/40 ⁴	16,335,511	13,726,165	2019-1, 3.60% due		
2019-1, 3.84% due			09/15/39 ⁴	11,126,769	9,402,2
05/15/39 ⁴	6,791,458	4,853,708	2017-1, 4.58% due	,,	.,
2017-1A, 3.97%			02/15/42 ⁴	4,131,578	3,897,0
due 05/16/42 ⁴	3,693,937	2,977,740		.,	_,0,,,0

Raspro Trust Domino's Pizza 2005-1A, 5.17% Master Issuer LLC (3 Month USD 2021-1A, 3.15% LIBOR + 0.93%, due 04/25/51 ⁴ 9,167,708 \$ 7,604,07 Rate Floor: 0.93%) 2017-1A, 4.12% due 03/23/24 ^{6,4} 10,637,384 \$ 10,507,618 due 07/25/47 ⁴ 7,885,000 7,439,60 Castlelake Aircraft Wendy's Funding LLC Securitization Trust 2019-1A, 3.78% 2019-1A, 4.08% 2019-1A, 4.08% 2019-1A, 4.08% 51am Ltd. due 06/15/49 ⁴ 12,278,475 11,524,56 06/15/49 ⁴ 1,520,063 1,385,95 2021-1A, 2.46% Total Transport-Aircraft 395,294,587 due 08/20/51 ⁴ 11,414,180 8,718,34 DB Master Finance LLC 2021-1A, 3.24% due 07/30/50 ⁴ 95,387,175 83,593,791 LLC / IHOP 5 5,382,10 Ster LLC 2019-1A, 4.19% 2021-1A, 2.39% due 06/05/49 ⁴ 3,356,100 3,279,55		FACE	V		FACE	VALUE	
2005-1A, 5.17% Master Issuer LLC (3 Month USD 2021-1A, 3.15% LIBOR + 0.93%, due 04/25/51 ⁴ 9,167,708 \$ 7,604,07 Rate Floor: 0.93%) 2017-1A, 4.12% 9,167,708 \$ 7,604,07 Castlelake Aircraft Wendy's Funding LLC 2019-1A, 4.12% 7,439,60 Castlelake Aircraft Wendy's Funding LLC 2019-1A, 4.08% 11,524,56 Securitization Trust 2019-1A, 4.08% 12,228,475 11,524,56 Ob(715/43 ⁴) 11,412,558 10,306,681 2019-1A, 4.08% 13,385,95 2021-1A, 3.42% Sonic Capital LLC due 06/15/49 ⁴ 1,520,063 1,385,95 2021-1A, 3.24% due 06/15/49 ⁴ 1,520,063 1,385,95 2020-1A, 3.24% due 01/20/51 ⁴ 0,665,625 5,382,10 2020-1A, 2.39% due 06/05/49 ⁴ 3,356,100 3,279,55 2021-1A, 2.39% due 06/05/49 ⁴ 3,356,100 3,279,55 2021-1A, 2.39% due 06/05/49 ⁴ 3,356,100 3,279,55 2021-1A, 2.39% due 06/05/49 ⁴ 3,356,100 3,279,55		AMOUNT	VALUE		AMOUNT	VALUE	
(3 Month USD LIBOR + 0.93%, aue 04/25/51 ⁴¹ 9,167,708 \$ 7,604,07 Rate Floor: 0.93%) 2017-1A, 4.12% due 04/25/51 ⁴¹ 9,167,708 \$ 7,604,07 Castlelake Aircraft 2019-1A, 3.78% 2017-1A, 4.12% 7,885,000 7,439,60 Castlelake Aircraft 2019-1A, 3.78% 2017-1A, 4.12% 7,885,000 7,439,60 Securitization Trust 2019-1A, 3.78% 2017-1A, 4.12% 11,524,56 06(15/49 ⁴ 12,278,475 11,524,56 06/15/44 ⁴ 11,41,558 10,306,681 2019-1A, 4.08% 1,385,95 500ic Capital LLC 2017-1A, 2.64% 1,342,64% 0406/07,514 ⁴⁵ 1,342,64% 0406/07,514 ⁴⁵ 1,141,100 8,718,34 VHOLE BUSINESS - 1.4% 2021-1A, 2.64% 04007/20,51 ⁴ 11,41,180 8,718,34 VHOLE BUSINESS - 1.4% 2021-1A, 2.64% 04007/20,51 ⁴ 11,41,180 8,718,34 Vaplebee's Funding LLC 2017-1A, 2.64% 04007/20,51 ⁴ 13,35,900 01,211,14,190 2021-1A, 2.64% 04007/20,51 ⁴ 3,356,100 3,279,55 Store Master 11,41,100 8,718,34 DB Master Finance LLC 2017-1A, 2.9% 0400,720,51 ⁴ 3,356,100	Raspro Trust			Domino's Pizza			
LIBOR + 0.93%, due 04/25/51 ⁴ 9,167,708 \$ 7,604,07 Rate Floor: 0.93%) 2017-1A, 4.12% 0 7,885,000 7,439,60 Castlelake Aircraft 2019-1A, 3.78% 2019-1A, 3.78% 2019-1A, 3.78% 11,524,56 2018-1, 4.13% due due 06/15/49 ⁴ 1,2278,475 11,524,56 06/15/43 ⁴ 11,412,558 10,306,681 2019-1A, 4.08% 11,524,56 2018-1A, 3.42% due 06/15/49 ⁴ 1,2278,475 11,524,56 2021-1A, 3.42% Sonic Capital LLC 2021-1A, 2.64% Total Transport-Aircraft 395,294,587 due 08/15/49 ⁴ 1,2278,475 11,524,56 2020-1A, 3.24% 395,294,587 due 08/15/49 ⁴ 1,2278,475 11,524,56 2020-1A, 3.24% 2021-1A, 2.64% 2021-1A, 2.79% 400 80/5/14 ⁴ 11,41,180 &,718,34 2020-1A, 3.24% due 06/15/49 ⁴ 3,356,100 3,279,55 400 60/5/49 ⁴ 3,356,100 3,279,55 2021-1A, 2.39% due 06/15/49 ⁴ 3,356,100 3,279,55 400 60/5/49 ⁴ 3,356,100 3,279,55 2021-1A, 3.38% Candel Funding LLC 2019-1A, 3,36% 267,103,72 400 6	2005-1A, 5.17%			Master Issuer LLC			
Rate Floor: 0.93%) 2017-1A, 4.12% due 03/23/24 ^{2,4} 10,637,384 \$ 10,507,618 due 07/25/47 ⁴ 7,885,000 7,439,60 Castlelake Aircraft Wendy's Funding LLC 2019-1A, 3,78% 2017-1A, 4.13% due due 06/15/49 ⁴ 12,278,475 11,524,56 Sceuritization Trust 2019-1A, 4.08% 2017-1A, 4.12% 1,520,063 1,385,95 Sam Ltd. due 06/15/49 ⁴ 1,520,063 1,385,95 Sonic Capital LLC due 06/15/49 ⁴ 1,520,063 1,385,95 Otal Transport-Aircraft 395,294,587 due 08/15/09 ⁴ 1,6665,625 5,382,10 Arbys Funding LLC 2021-1A, 2.79% Arbys Funding LLC 2021-1A, 2.79% Arbys Funding LLC 2019-1A, 4.19% 2202-1A, 2.79% 24,356,300 3,279,55 3,356,100 3,279,55 3,267,103,72 2019-1A, 4.19% 2201-1A, 2.99% 201/1A, 2.99% due 06/05/49 ⁴ 3,356,100 3,279,55 2,275,375 19,250,322 Total Whole Business 267,103,72 2019-1A, 3.29% due 01/20/46 ⁴ 13,05%,560 2016-1A, 3,36% 267,103,72 2,276,737 <	(3 Month USD			2021-1A, 3.15%			
due 03/23/24 ^{9,4} 10,637,384 \$ 10,507,618 due 07/25/47 ⁴ 7,885,000 7,439,60 Castlelake Aircraft 2019-1A, 3.78% 2019-1A, 3.78% 2019-1A, 3.78% 2019-1A, 3.78% 2019-1A, 3.78% 2019-1A, 4.08% 11,524,56 06/15/49 ⁴ 12,278,475 11,524,56 Slam Ltd. due 06/15/49 ⁴ 15,20,063 1,385,95 2021-1A, 3.42% due 06/15/49 ⁴ 1,520,063 1,385,95 2021-1A, 3.42% Sonic Capital LLC due 06/15/49 ⁴ 1,520,063 1,385,95 2021-1A, 3.42% Sonic Capital LLC 2021-1A, 2.64% 11,414,180 &7,835,000 Arbys Funding LLC 395,294,587 due 08/20/51 ⁴ 11,41,180 &7,835,000 2020-1A, 3.24% DB Master Finance LLC 2021-1A, 2.79% Applebee's Funding 3,256,100 3,279,55 due 01/25/51 ⁴ 29,769,750 24,356,300 Total Whole Business 267,103,72 2021-1A, 2.39% due 06/15/49 ⁴ 3,356,100 3,279,55 267,103,72 due 01/25/52 ⁴ 23,265,000 19,250,322 NET LEASE - 0.9% 2067,103,72	LIBOR + 0.93%,			due 04/25/51 ⁴	9,167,708	\$ 7,604,072	
Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/49 ⁴ 12,278,475 11,524,56 06/15/49 ⁴ 11,412,558 10,306,681 2019-1A, 3.78% due 06/15/49 ⁴ 1,2278,475 11,524,56 06/15/49 ⁴ 1,335,900 <u>1,114,100</u> 2021-1A, 2.64% Sonic Capital LLC due 06/15/46 ⁴ 1,335,900 <u>1,114,100</u> 2021-1A, 2.64% Total Transport-Aircraft <u>395,294,587</u> due 08/20/51 ⁴ 11,414,180 & 8,718,34 DB Master Finance LLC 2020-1A, 3.24% due 07/30/50 ⁴ 95,387,175 83,593,791 LLC / IHOP SERVPRO Master Issuer LLC 2019-1A, 4.19% due 07/25/51 ⁴ 29,769,750 24,356,300 2022-1A, 3.39% due 01/25/52 ⁴ 23,265,000 19,250,322 NET LEASE - 0.9% STORE Master due 10/25/49 ⁴ 586,305 535,223 NET LEASE - 0.9% 2019-1A, 3.88% STORE Master due 10/25/54 ⁴ 17,485,319 17,072,841 CF Hippolyta ServiceMaster Funding LLC 2021-1A, 3.96% due 06/21/46 ⁴ 27,967,441 26,470,20 due 08/25/51 ⁴ 23,275,375 19,435,660 2016-1A, 4.32% due 06/216/2 ⁴ 4 2016-1A, 4.32% due 06/216/2 ⁴ 4 2020-1A, 3.48% due 05/25/46 ⁴ 17,485,319 17,072,841 CF Hippolyta ServiceMaster Funding LLC 2020-1A, 3.4% due 07/15/60 ⁴ 10,109,935 9,128,40 due 07/15/60 ⁴ 10,019,935 9,128,40	Rate Floor: 0.93%)			2017-1A, 4.12%			
Securitization Trust 2019-1A, 3.78% 2018-1, 4.13% due due 06/15/49 ⁴ 12,278,475 11,524,56 06/15/43 ⁴ 11,412,558 10,306,681 2019-1A, 4.08% due 06/15/49 ⁴ 1,520,063 1,385,95 2021-1A, 3.42% Sonic Capital LLC due 06/15/46 ⁴ 1,335,900 1,114,100 2021-1A, 2.64% Total Transport-Aircraft 395,294,587 DB Master Finance LLC WHOLE BUSINESS - 1.4% 2021-1A, 2.79% Arbys Funding LLC due 07/30/50 ⁴ 95,387,175 83,593,791 LLC / IHOP 588 ServPRO Master Funding LLC 2019-1A, 4.19% 2021-1A, 2.79% 267,103,72 Sue 04/25/51 ⁴ 29,769,750 24,356,300 Total Whole Business 267,103,72 2021-1A, 2.39% due 01/25/52 ⁴ 23,265,000 19,250,322 NET LEASE - 0.9% 267,103,72 2019-1A, 4.33% Gue 10/25/49 ⁴ 3,356,100 3,279,55 267,103,72 2019-1A, 2.29% due 10/20/46 ⁴ 27,967,441 26,470,20 due 10/25/49 ⁴ 3,356,100 3,279,57,58 2016-1A, 4,32%	due 03/23/24 ^{¢,4}	10,637,384	\$ 10,507,618	due 07/25/47 ⁴	7,885,000	7,439,600	
2018-1, 4.13% due due 06/15/49 ⁴ 12,278,475 11,524,56 06/15/43 ⁴ 11,412,558 10,306,681 2019-1A, 4.08% 1,520,063 1,385,95 2021-1A, 3.42% Sonic Capital LLC due 06/15/49 ⁴ 1,520,063 1,385,95 2021-1A, 3.42% Sonic Capital LLC due 06/15/46 ⁴ 1,335,900 1,114,100 2021-1A, 2.64% Total Transport-Aircraft 395,294,587 due 08/20/51 ⁴ 11,414,180 8,718,34 WHOLE BUSINESS - 1.4% 2021-1A, 2.79% due 11/20/51 ⁴ 6,665,625 5,382,10 Arbys Funding LLC 2021-1A, 2.79% due 11/20/51 ⁴ 6,665,625 5,382,10 2020-1A, 3.24% Qaplebee's Funding LLC / IHOP 5 5 Stave LLC 2019-1A, 4.19% 267,103,72 267,103,72 267,103,72 2021-1A, 2.39% due 01/25/52 ⁴ 23,265,000 19,250,322 Total Whole Business 267,103,72 2019-1A, 3.8% STORE Master Gue 10/25/54 ⁴ 23,275,375 19,435,660 2016-1A, 3.96% 2021-1A, 2.39% Gue 10/20/46 ⁴ 11,059,972	Castlelake Aircraft			Wendy's Funding LLC			
06/15/43 ⁴ 11,412,558 10,306,681 2019-1A, 4.08% Slam Ltd. due 06/15/49 ⁴ 1,520,063 1,385,95 2021-1A, 3.42% gue 06/15/49 ⁴ 1,520,063 1,385,95 Total Transport-Aircraft 395,294,587 due 08/20/51 ⁴ 11,414,180 8,718,34 WHOLE BUSINESS - 1.4% 2021-1A, 2.79% due 01/20/51 ⁴ 11,414,180 8,718,34 Z020-1A, 3.24% 2020-1A, 3.24% Applebee's Funding 6,665,625 5,382,10 Gue 07/30/50 ⁴ 95,387,175 83,593,791 LLC / IHOP 5 5 SERVPRO Master Funding LLC 2019-1A, 4.19% 2627,103,72 202-1A, 3.24% due 04/25/51 ⁴ 29,769,750 24,356,300 Total Whole Business 267,103,72 2021-1A, 2.39% due 01/25/52 ⁴ 23,265,000 19,250,322 NET LEASE - 0.9% 267,103,72 2019-1A, 4.38% due 01/25/54 ⁴ 23,265,000 19,250,322 Funding I-VII 267,103,72 Taco Bell Funding LLC 2016-1A, 3.96% 2020-1A, 3.48% due 10/20/46 ⁴ 17,059,972 10,375,98	Securitization Trust			2019-1A, 3.78%			
Slam Ltd. due 06/15/46 ⁴ 1,520,063 1,385,95 2021-1A, 3.42% Sonic Capital LLC Sonic Capital LLC due 06/15/46 ⁴ 1,335,900 1,114,100 2021-1A, 2.64% Total Transport-Aircraft 395,294,587 due 08/20/51 ⁴ 11,414,180 8,718,34 WHOLE BUSINESS - 1.4% 2021-1A, 2.79% Arbys Funding LLC due 11/20/51 ⁴ 6,665,625 5,382,10 2020-1A, 3.24% due 07/30/50 ⁴ 95,387,175 83,593,791 LLC / IHOP Funding LLC 2019-1A, 4.19% 2021-1A, 2.39% due 04/25/51 ⁴ 29,769,750 24,356,300 3,279,55 267,103,72 2022-1A, 3.38% STORE Master 267,103,72 267,103,72 267,103,72 2019-1A, 3.88% STORE Master 267,103,72 201,61-A, 3,96% 267,103,72 2019-1A, 3.88% STORE Master due 10/25/49 ⁴ 23,275,375 19,435,660 2016-1A, 4,32% 2016-1A, 4,32% 2016-1A, 4,32% 2020-1A, 3,48% 2020-1A, 3,48% 2020-1A, 3,48% 2020-1A, 2,4% 20,344,312 20,344,04 20,344,312 20,344,04 20,344,312 20,344,04 20,344,312 20,344,04 20,344,312 <td>2018-1, 4.13% due</td> <td></td> <td></td> <td>due 06/15/49⁴</td> <td>12,278,475</td> <td>11,524,564</td>	2018-1, 4.13% due			due 06/15/49 ⁴	12,278,475	11,524,564	
2021-1A, 3.42% Sonic Capital LLC due 06/15/46 ⁴ 1,335,900 1,114,100 2021-1A, 2.64% Total Transport-Aircraft 395,294,587 due 08/20/51 ⁴ 11,414,180 8,718,34 WHOLE BUSINESS - 1.4% DB Master Finance LLC 2021-1A, 2.79% due 08/20/51 ⁴ 11,414,180 8,718,34 WHOLE BUSINESS - 1.4% Applebee's Funding LLC / IHOP State 2021-1A, 2.79% 3356,100 3,279,55 Gue 07/30/50 ⁴ 95,387,175 83,593,791 LLC / IHOP State 267,103,72 Souri LLC 2011-1A, 2.39% due 06/05/49 ⁴ 3,356,100 3,279,55 266,103 O202-1A, 3.3% Cotal Whole Business 267,103,72 267,103,72 267,103,72 due 01/25/52 ⁴ 23,265,000 19,250,322 NET LEASE - 0.9% 267,103,72 Z01-1A, 2.29% due 10/25/49 ⁴ 586,305 535,223 Funding ILC 201-1A, 3.96% Z021-1A, 2.29% due 10/20/46 ⁴ 27,967,441 26,470,20 201-1A, 4.32% 2021-1A, 4.32% Z021-1A, 2.29% due 01/20/46 ⁴ <th< td=""><td>06/15/43⁴</td><td>11,412,558</td><td>10,306,681</td><td>2019-1A, 4.08%</td><td></td><td></td></th<>	06/15/43 ⁴	11,412,558	10,306,681	2019-1A, 4.08%			
due 06/15/46 ⁴ 1,335,900 1,114,100 2021-1A, 2.64% Total Transport-Aircraft 395,294,587 due 08/20/51 ⁴ 11,414,180 8,718,34 WHOLE BUSINESS - 1.4% 2021-1A, 2.79% due 11/20/51 ⁴ 6,665,625 5,382,10 Arbys Funding LLC 2021-1A, 2.79% due 11/20/51 ⁴ 6,665,625 5,382,10 2020-1A, 3.24% Applebee's Funding due 07/30/50 ⁴ 95,387,175 83,593,791 LLC / IHOP 5 SERVPRO Master Funding LLC 2019-1A, 4,19% 2021-1A, 2.39% due 06/05/49 ⁴ 3,356,100 3,279,55 2022-1A, 3.13% Cotal Whole Business 267,103,72 267,103,72 due 01/25/52 ⁴ 23,265,000 19,250,322 NET LEASE - 0.9% 267,103,72 2019-1A, 3.38% STORE Master 2016-1A, 3.96% 2016-1A, 4.39% 0400/20/46 ⁴ 27,967,441 26,470,20 due 08/25/51 ⁴ 23,275,375 19,435,660 2016-1A, 4.32% 0400/20/46 ⁴ 11,059,972 10,375,98 due 08/25/51 ⁴ 23,275,375 19,435,660 2016-1A, 4.32% 0400 0/20/46 ⁴ 11,059,972 10,375,98 2020-1A, 2.49%	Slam Ltd.			due 06/15/49 ⁴	1,520,063	1,385,956	
Total Transport-Aircraft 395,294,587 due 08/20/514 11,414,180 8,718,34 WHOLE BUSINESS - 1.4% DB Master Finance LLC 2021-1A, 2.79% due 11/20/514 6,665,625 5,382,10 Arbys Funding LLC 2020-1A, 3.24% due 11/20/514 6,665,625 5,382,10 2020-1A, 3.24% Jule 08/20/514 11,414,180 8,718,34 Method Stater Funding LLC 2021-1A, 2.79% 6,665,625 5,382,10 SERVPRO Master Funding LLC 2019-1A, 4,19% 2021-1A, 2.39% due 07/30/549 3,356,100 3,279,55 due 01/25/54 23,265,000 19,250,322 NET LEASE - 0.9% 267,103,72 2019-1A, 3.88% STORE Master 2016-1A, 3.96% 2021-1A, 2.29% due 10/20/464 27,967,441 26,470,20 due 01/25/54 23,275,375 19,435,660 2016-1A, 4.32% due 10/20/464 11,059,972 10,375,98 due 05/25/14 23,275,375 19,435,660 2016-1A, 4.32% due 01/20/464 11,059,972 10,375,98 2020-1A, 3.4% due 08/15/624 20,344,312 20	2021-1A, 3.42%			Sonic Capital LLC			
DB Master Finance LLC 2020-1A, 3.24% due 11/20/51 ⁴ 6,665,625 5,382,10 2020-1A, 3.24% due 11/20/51 ⁴ 6,665,625 5,382,10 2020-1A, 3.24% due 07/30/50 ⁴ 95,387,175 83,593,791 LLC 1LC 1HOP SERVPRO Master Funding LLC 2019-1A, 4,19% 3,356,100 3,279,55 due 04/25/51 ⁴ 29,769,750 24,356,300 Total Whole Business 267,103,72 due 01/25/52 ⁴ 23,265,000 19,250,322 NET LEASE - 0.9% 2019-1A, 3.38% 2019-1A, 3.96% 2021-1A, 2.29% due 10/20/46 ⁴ 27,967,441 26,470,20 due 01/25/14 ⁹⁴ 586,305 535,223 Funding I-VII Taco Bell Funding LLC 2016-1A, 4.32% due 10/20/46 ⁴ 27,967,441 26,470,20 due 05/25/51 ⁴ 23,275,375 19,435,660 2016-1A, 4.32% due 10/20/46 ⁴ 11,059,972 10,375,98 due 05/25/14 17,485,319 17,072,841 CF Hippolyta ServiceMaster Issuer LLC 2020-1, 2.28% 20,344,312 20,344,412 </td <td>due 06/15/46⁴</td> <td>1,335,900</td> <td>1,114,100</td> <td>2021-1A, 2.64%</td> <td></td> <td></td>	due 06/15/46 ⁴	1,335,900	1,114,100	2021-1A, 2.64%			
DB Master Finance LLC WHOLE BUSINESS - 1.4% 2021-1A, 2.79% Arbys Funding LLC 2021-1A, 2.79% 2020-1A, 3.24% Applebee's Funding due 07/30/50 ⁴ 95,387,175 83,593,791 SERVPRO Master Funding LLC 2019-1A, 4.19% 15suer LLC 2019-1A, 4.19% 3,356,100 3,279,55 2021-1A, 2.39% due 06/05/49 ⁴ 3,356,100 3,279,55 2021-1A, 3.39% due 06/05/49 ⁴ 3,356,100 3,279,55 2021-1A, 3.38% STORE Master 267,103,72 due 01/25/52 ⁴ 23,265,000 19,250,322 NET LEASE - 0.9% 2019-1A, 3.88% STORE Master 267,103,72 due 10/25/49 ⁴ 586,305 535,223 Funding I-VII Taco Bell Funding LLC 2016-1A, 3.96% 2016-1A, 4.32% 2016-1A, 4.32% 2016-1A, 4.97% due 10/20/46 ⁴ 11,059,972 10,375,98 due 05/25/46 ⁴ 17,485,319 17,072,841 CF Hippolyta ServiceMaster Issuer LLC 2020-1, 2.28% 2020-1, 2.28% 2020-1, 3.34	Total Transport-Aircraft		395.294.587	due 08/20/51 ⁴	11,414,180	8,718,345	
Arbys Funding LLC due 11/20/51 ⁴ 6,665,625 5,382,10 2020-1A, 3.24% Applebee's Funding 6,665,625 5,382,10 due 07/30/50 ⁴ 95,387,175 83,593,791 LLC / IHOP Funding LLC Issuer LLC 2019-1A, 4.19% 3,356,100 3,279,55 due 04/25/51 ⁴ 29,769,750 24,356,300 Total Whole Business 267,103,72 2022-1A, 3.13% due 01/25/52 ⁴ 23,265,000 19,250,322 NET LEASE - 0.9% 2019-1A, 4.9% 2019-1A, 2.29% due 10/25/49 ⁴ 586,305 535,223 Funding I-VII 2016-1A, 3.96% 2021-1A, 2.29% due 10/20/46 ⁴ 27,967,441 26,470,20 due 08/25/51 ⁴ 23,275,375 19,435,660 2016-1A, 4.32% 2016-1A, 4.32% 2016-1A, 4.97% due 10/20/46 ⁴ 11,059,972 10,375,98 due 05/25/46 ⁴ 17,485,319 17,072,841 CF Hippolyta ServiceMaster Issuer LLC 2020-1, 2.28% 20,344,312 20,344,04 due 01/30/51 ⁴ 28,872,418 22,796,246 2020-1, 2.28% 20,344,312 20,344,04 due 01/30/51 ⁴ 9,604,000	•			DB Master Finance LLC			
2020-1A, 3.24% Appleber's Funding http://displaystation.org/line due 07/30/50 ⁴ 95,387,175 83,593,791 LLC / IHOP SERVPRO Master Funding LLC 2019-1A, 4.19% lssuer LLC 2019-1A, 4.19% 3,356,100 3,279,55 due 04/25/51 ⁴ 29,769,750 24,356,300 Total Whole Business 267,103,72 2022-1A, 3.13% due 01/25/52 ⁴ 23,265,000 19,250,322 NET LEASE - 0.9% 2019-1A, 3.88% 2019-1A, 3.96% 2019-1A, 2.29% due 10/25/49 ⁴ 586,305 535,223 Funding I-VII 2016-1A, 3.96% 2021-1A, 2.29% due 10/20/46 ⁴ 27,967,441 26,470,20 due 08/25/51 ⁴ 23,275,375 19,435,660 2016-1A, 4.32% 04001/20/46 ⁴ 11,059,972 10,375,98 due 05/25/46 ⁴ 17,485,319 17,072,841 CF Hippolyta 2020-1A, 2.36% 2020-1, 2.28% 2020-1, 2.28% 2020-1, 2.28% 2020-1, 2.28% 2020-1, 2.28% 2020-1, 2.28% 2020-1, 2.28% 2020-1, 2.28% 2020-1, 2.28% 2020-1, 2.28% 2020-1, 2.28% 2020-1, 3.48% 2020-1, 3.48% 2020-1, 3.48% 2020-1, 3.48% 2020-1, 3.48% 2020-1				2021-1A, 2.79%			
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		25,181,250	22,072,499		22,046,713	19,995,330	
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	uue 05/05/52	3,124,230	4,399,0/0	aue 08/15/51	0,060,200	3,102,086	

	Face Amount~	VALUE		Face Amount~	VALUE
CARS-DB4, LP			SINGLE FAMILY RESIDE	NCE - 0.6 %	
2020-1A, 3.81%			FirstKey Homes Trust		
due 02/15/50⁴	20,090,459	\$ 17,130,084	2020-SFR2, 4.50%		
2020-1A, 3.25%			due 10/19/374	21,640,000	\$ 19,849,013
due 02/15/50 ⁴	3,407,282	2,973,445	2020-SFR2, 4.00%		
SVC ABS LLC			due 10/19/37 ⁴	20,340,000	18,553,894
2023-1A, 5.15%			2020-SFR2, 3.37%		
due 02/20/53 ⁴	15,343,604	15,124,148	due 10/19/37 ⁴	13,010,000	11,760,680
2023-1A, 5.55%			2021-SFR1, 2.19%		
due 02/20/53 ⁴	3,499,271	3,320,855	due 08/17/38 ⁴	8,174,000	7,027,448
CMFT Net Lease			Home Partners of		
Master Issuer LLC			America Trust		
2021-1, 2.91% due			2021-2, 2.65% due		
07/20/51 ⁴	10,050,000	8,496,201	12/17/26 ⁴	46,717,924	41,243,284
2021-1, 3.04% due			2021-3, 2.80%		
07/20/51 ⁴	5,050,000	4,047,113	due 01/17/41 ⁴	15,497,698	13,362,708
2021-1, 3.44% due			Tricon Residential Trust		
07/20/51 ⁴	3,215,000	2,596,923	2021-SFR1, 2.59%		
2021-1, 2.51% due			due 07/17/38 ⁴	7,000,000	6,271,637
07/20/51 ⁴	3,000,000	2,530,228	Total Single Family Resid	lence	118,068,664
Oak Street Investment			fotal onigie runny keola		
Grade Net Lease			COLLATERALIZED DEBT	OBLIGATIONS	- 0.5%
Fund Series			Anchorage Credit		
2020-1A, 2.26%			Funding 4 Ltd.		
due 11/20/50⁴	15,000,000	13,682,191	2021-4A AR, 2.72%		
STORE Master			due 04/27/39 ⁴	108,854,127	95,653,496
Funding I LLC			Anchorage Credit		
2015-1A, 4.17%			Funding Ltd.		
due 04/20/45 ⁴	9,982,129	9,489,687	2021-13A C2, 3.65%		
New Economy Assets			due 07/27/39 ⁷	1,950,000	1,544,646
Phase 1 Sponsor LLC			Total Collateralized Debt	Obligations	97,198,142
2021-1, 2.41% due					
10/20/61 ⁴	10,000,000	8,519,763	INFRASTRUCTURE - 0.3	%	
CF Hippolyta LLC			VB-S1 Issuer		
2020-1, 2.60%			LLC - VBTEL		
due 07/15/60 ⁴	4,327,519	3,671,462	2022-1A, 4.29%		
STORE Master	<i>,</i> - <i>,</i>	-,,-	due 02/15/52 ⁴	40,900,000	37,218,215
Funding LLC			Secured Tenant Site		
2021-1A, 3.70%			Contract Revenue		
due 06/20/51 ⁴	3,551,649	2,828,483	Notes Series		
Capital Automotive LLC	-,,515	_,,	2018-1A, 3.97%		
2017-1A, 4.18%			due 06/15/48 ⁴	20,716,385	20,615,157
due 04/15/47 ⁴	267,786	260,123			
Total Net Lease	,. 50	186,087,369			
IOLAI INEL LEASE		100,007,309			

Απουκτ" Value Απουκτ" Value Stack Infrastructure Issuer LLC COLLATERALIZED MORTGACE OBLICATIONS ^{T1} - 18.9% RESIDENTIAL MORTGACE BACKED SECURITIES - 5.1% 2023-1A, 5.90% COLLATERALIZED MORTGACE OBLICATIONS ^{T1} - 18.9% RESIDENTIAL MORTGACE BACKED SECURITIES - 5.1% 2023-1A, 5.90% CSMC Trust due 01/25/46 ⁴ 5,050,000 \$ 5,096,891 Hotwire Funding LLC WAC) due 08/25/60 ^{5,44} 66,320,570 11/20/51 ⁴ 4,025,000 <u>3,376,341</u> 2021-RPL, 193% 00,084,694 55,108,035 Total Infrastructure 66,306,604 (WAC) due 07/21/61 ^{5,4} 60,084,694 55,108,035 2021-RPL, 1,80% [WAC] due 09/27/60 ^{5,4} 40,404,501 37,375,788 2021-R, 1,23% due 08/21/45 ⁴ 49,735,032 45,816,941 (WAC) due 09/27/60 ^{4,4} 27,187,131 25,922,639 2021-R, 1,40% Funding Trust 2021-RFL, 1,60% 01/29/0 ^{41,3} 80,698,954 72,097,325 2021-RFL, 1,60% Gue 01/25/0 ^{6,4} 3,735,790 31,518,714 02/09/55/64 2021-RFL, 6,66% (80 Day Kerage SOFR 1.10%		Face			Face	
Issuer LLC RESIDENTIAL MORTGAGE-BACKED SECURITIES - 9.1% 2023-1A, 5.90% CSMC Trust due 03/25/48 ⁴ 5,050,000 \$ 5,096,891 Hotwire Funding LLC (WAC) due 2021-1, 2.66% due 08/25/60 ^{0,4} 11/20/51 ⁴ 4,025,000 3,376,341 Total Infrastructure 66,306,604 (WAC) due 02/12/16 ^{10,4} 60,084,694 55,108,035 TANSPORT-CONTAINER - 0.3% 2021-18,1.67% 40,404,501 37,375,788 2020-1A, 2.73% (WAC) due 12/27/60 ^{0,4} 40,404,501 37,375,788 2021-1, 2.63% due 11/05/35 ⁴ 10,585,014 9,398,709 Funding Trust 2022-R1, 3.13% due 2021-S, 1.62% due 2021-S, 1.62% due 2021-S, 1.62% due 2021-S, 1.64% due 2021-S, 1.75% due		Αμουντ~	VALUE		Αμουντ~	VALUE
due 03/25/48 ⁴ 5,050,000 \$ 5,096,891 2020-RPLS, 3.02% Hotwire Funding LLC (WAC) due 08/25/60^{-4} 68,382,907 \$ 66,310,570 11/20/51 ⁴ 4,025,000 3,376,341 2021-RPL7, 1.93% 60,084,694 55,108,035 Total Infrastructure 66,306,604 07/27/61 ^{9,4} 60,084,694 55,108,035 TRANSPORT-CONTAINER - 0.3% 2021-RPL7, 1.80% 2021-RPL7, 1.67% 40,404,010 37,375,788 2020-1A, 2.73% 2021-RPL1, 1.67% 40,404,010 37,375,788 2021-RPL1, 1.67% 40,404,010 37,375,788 2021-12, 63% due 10,255,014 9,398,709 BRAVO Residential 11/05/35 ⁴ 27,187,131 25,922,639 2021-14, 1.64% 0,129/70 ^{14,13} 80,698,954 72,097,325 2021-12, 1.62% due 72,097,325 due 02/18/46 ⁴ 3,183,975 2,764,600 2021-14, 1.60% 10/29/70 ^{14,13} 66,052,519 59,305,056 Total Transport-Container 57,980,250 03/01/61 ^{14,13} 66,052,519 59,305,056 10/29/710 ¹⁵ 1,64% 3,13,376 2,228,002	Issuer LLC					
Hotwire Funding LLC (WAC) due 2021-1, 2.66% due 08/25/60 ^{2,4} 68,382,907 \$ 66,310,570 Total Infrastructure 66,306,604 07/27/61 ^{2,4} 60,084,694 55,108,035 TRANSPORT-CONTAINER - 0.3% 2021-RPL7, 1.80% 60,084,694 55,108,035 TRANSPORT-CONTAINER - 0.3% 2021-RPL7, 1.80% 60,084,694 55,108,035 2001-1A, 2.73% 2021-RPL4, 1.80% 12/27/60 ^{2,4} 40,404,501 37,375,788 2002-1A, 2.73% 2021-RPL4, 1.80% 12/27/60 ^{2,4} 40,404,501 37,375,788 2021-1A, 2.63% due BRAVO Residential 19/05/35 ⁴ 10,585,014 9,398,709 BRAVO Residential 12/27/60 ^{2,4} 27,187,131 25,922,639 2021-1A, 1.64% 01/29/70 ^{4,13} 80,698,954 72,097,325 00/20/16/1 ^{1,13} 80,698,554 72,097,325 due 02/18/46 ⁴ 3,183,975 2.764,600 2021-C, 1.62% due 01/29/70 ^{4,13} 80,698,554 72,097,325 GWPT XXIII LLC Day Average SOFR + 1.50%, Rate Floor: 0.00% 03/15/16 ^{1,13} 62,544,041 58,782,992 JGWPT XXIII LLC D1-4,4,70% 02/25/26 ^{5,4} 33,738,790<						
2021-1, 2,66% due 08/25/60% dest 68,382,907 \$ 66,310,570 Total Infrastructure 66,306,604 (WAC) due 07/27/61% dest 60,084,694 55,108,035 TRANSPORT-CONTAINER - 0.3% 2021-RPL4, 1.80% 07/27/61% dest 60,084,694 55,108,035 2020-1A, 2.73% 2021-RPL4, 1.80% 07/27/61% dest 60,084,694 55,108,035 2020-1A, 2.73% 2021-RPL1, 1.67% (WAC) due 07/27/61% dest 2021-RPL1, 1.67% CLI 09/27/60% d 27,187,131 25,922,639 BRAVO Residential 71,05/35* 2021-1A, 2.63% due 10,585,014 9,398,709 Funding Trust 2022-R1, 3.13% due 2022-R1, 3.13% due 2021-1A, 1.64% 01/29/70 ^{1,13} 80,698,954 72,097,325 due 02/18/46* 3,183,975 2.764,600 2021-C, 1.62% due 10/25/70 ^{5,4} 7,900,000 7,240,285 INSURANCE - 0.1% Day Average SOFR + 1.50%, Rate Floor: 0.00%) 03/15/43 ¹¹¹ 66,552,719 59,305,056 0217-1A, 4,90% due 09/15/56* 1,687,102 1,638,439 20221-5,1,79% due	, ,	5,050,000	\$ 5,096,891	,		
11/20/51 ⁴ 4,025,000 3,376,341 2021-RPL7, 1.93% Total Infrastructure 66,306,604 (WAC) due 07/27/61°.4 60,084,694 55,108,035 TRANSPORT-CONTAINER - 0.3% 2021-RPL4, 1.80% (WAC) due 07/27/61°.4 60,084,694 55,108,035 Textainer Marine (WAC) due 12/27/60°.4 40,404,501 37,375,788 2020-14, 2.73% due 08/21/45 ⁴ 49,735,032 45,816,941 (WAC) due 09/27/60°.4 27,187,131 25,922,639 2021-12, 2.63% due 11/05/35 ⁴ 10,585,014 9,398,709 Flunding Trust 2022-R1, 313% due 01/29/10°.43 80,698,954 72,097,325 Que 10/15/54 ⁴ 3,183,975 2,764,600 2021-C, 1,62% due 01/29/10°.43 80,698,954 72,097,325 Gue 20/18/46 ⁴⁶ 3,183,975 2,764,600 2021-R, 1,60% (30 Day Average SOFR 11.15% CHEST 7.13% due 03/15/43 ¹¹¹ 19,100,000 19,242,263 02/25/26 ^{4,13} 62,544,041 58,782,992 GWPT XXIV LLC 2021-8, 1,74% due 02/25/26 ^{4,13} 62,	0			· · · · ·		
Total Infrastructure $66,306,604$ (WAC) due $07/27/61^{\circ,4}$ $60,084,694$ $55,108,035$ TRANSPORT-CONTAINER - 0.3% $2021-RL4, 1.80\%$ $2021-RL4, 1.80\%$ $2021-RL4, 1.80\%$ $2021-RL4, 1.80\%$ Textainer Marine (WAC) due $12/27/60^{\circ,4}$ $40,404,501$ $37,375,788$ $2021-IA, 2.73\%$ $2021-RL1, 1.67\%$ $09/27/60^{\circ,4}$ $27,187,131$ $25,922,639$ $2021-IA, 2.63\%$ due $09/27/60^{\circ,4}$ $27,187,131$ $25,922,639$ $2021-IA, 1.64\%$ $00,227/80^{\circ,13}$ $80,698,954$ $72,097,325$ $due 08/21/8/46^4$ $3,183,975$ $2.764,600$ $2021-C, 1.62\%$ due $03/(29/76^{4,13})$ $2021-R1, 1.64\%$ $01/29/70^{4,13}$ $80,698,954$ $72,097,325$ $due 02/18/46^4$ $3,183,975$ $2.764,600$ $2021-C, 1.62\%$ due $03/(29/76^{4,13})$ $03/15/43^{11T}$ $19,100,000$ $19,242,263$ $due 01/25/70^{\circ,4}$ $7,500,000$ $7,240,285$ $PRM LLC$ $201-S1, 1.79\%$ due $06/25/26^{4,13}$ $62,544,041$ $58,782,992$ $(JCOF 2$ (WAC) due $02/25/26^{4,13}$ $62,544,041$ $58,782,992$ $02/22/30^{11+1}$ $783,705$ $736,600$ $2022-1, 3, 1.2\%$ due $02/25/26^{\circ,4}$ 211 Henderson $02/25/26^{\circ,4}$ $33,738,790$ $31,518,734$ $0400/15/59^4$ $737,354$ $734,629$ $11/30/58^{1+7,71}$ $11,453,497$ $10,895,701$ 713% due $02/25/26^{1+1,3}$ $02/25/26^{1+1,3}$ $02,26,697$ $37,552,016$ 211 Henderson $02/25/26^{1+1,3}$ <td></td> <td></td> <td></td> <td></td> <td>68,382,907</td> <td>\$ 66,310,570</td>					68,382,907	\$ 66,310,570
TRANSPORT-CONTAINER - 0.3% 07/27/61°.4 60,084,694 55,108,035 TRANSPORT-CONTAINER - 0.3% 2021-RPL1, 1.80% (WAC) due 07/27/61°.4 60,084,694 55,108,035 Textainer Marine (WAC) due 12/27/60°.4 40,404,501 37,375,788 2020-1A, 2.73% 2021-RPL1, 1.67% (WAC) due 09/27/60°.4 27,187,131 25,922,639 2021-1, 2.63% due 11/05/35 ⁴ 10,585,014 9,398,709 Funding Trust 2022-R1, 313% due 2021-R1, 1.67% 2021-R1, 1.66% 2021-R1, 1.67% 2022-R1, 313% due 2021-R1, 1.66% (30 2021-R1, 1.67% 2021-R1, 1.66% (30 2021-R1, 1.67% 2021-R1, 1.66% (30 2021-R1, 1.75% (40 </td <td>11/20/51⁴</td> <td>4,025,000</td> <td>3,376,341</td> <td>,</td> <td></td> <td></td>	11/20/51⁴	4,025,000	3,376,341	,		
TRANSPORT-CONTAINER - 0.3% 2021-RPL4, 1.80% Textainer Marine (WAC) due Containers VII Ltd. 12/27/60°.4 40,404,501 37,375,788 2020-1A, 2.73% 2021-RPL1, 1.67% 2021-RPL1, 1.67% 2021-RPL1, 1.67% due 08/21/45 ⁴ 49,735,032 45,816,941 (WAC) due 09/27/60°.4 27,187,131 25,922,639 2021-1A, 2.63% due BRAVO Residential 01/29/70 ^{41,13} 80,698,954 72,097,325 2021-1A, 1.64% 01/29/70 ^{41,13} 80,698,954 72,097,325 due 02/18/46 ⁴ 3,183,975 2.764,600 2021-RL, 1.62% due 01/29/70 ^{41,13} 66,052,519 59,305,056 1NSURANCE - 0.1% Day Average SOFR + 1.50%, Rate 7,500,000 7,240,285 CHEST + 1.50%, Rate 7,500,000 7,240,285 OG/25/26 ^{41,13} 62,544,041 58,782,992 JGWPT XXIII LLC PRPM LLC 2021-8, 1.74% (WAC) 2011-1A, 4.70% 02/25/274 ^{31,3} 62,544,041 58,782,992 JGWPT XXIIV LLC 2021-8, 1.74% (WAC) 2021-8, 1.74% (WAC) 2021-8, 1.74% (WAC) 201-1A, 5.56 ⁴ 1,687,102 1,638,439	Total Infrastructure		66,306,604	· · · · ·		
Textainer Marine (WAC) due Containers VII Ltd. 12/27/60°.4 40,404,501 37,375,788 2020-1A, 2.73% 2021-RPL1, 1.67% (WAC) due 02/27/60°.4 27,187,131 25,922,639 2021-1, 2.63% due BRAVO Residential 01/20/760°.4 27,187,131 25,922,639 2021-1, 2.63% due BRAVO Residential 01/29/764°.4 27,187,131 25,922,639 2021-1, 1, 64% 01/29/764°.4 3,183,975 2,764,600 2021-C, 1,62% due 2021-8,1,31% due 2021-18, 1,64% 01/29/764°.13 80,698,954 72,097,325 03/01/61 ^{4,13} 66,052,519 59,305,056 INSURANCE - 0.1% Day Average SOFR 1.50%, Rate 7.13% due 2021-5, 1.79% due 60/25/26°.4 33,738,790 31,518,734 GWPT XXIII LLC 2021-8, 1.74% (WAC) 2021-5, 7.27% due 202/22/30 ⁺¹¹ 783,705		0 2%		1 1	60,084,694	55,108,035
Containers VII Ltd. 12/27/60°/4 40,404,501 37,375,788 2020-1A, 2.73% 2021-RPL1, 1.67% 2021-RPL1, 1.67% 2021-RPL1, 1.67% due 08/21/45' 49,735,032 45,816,941 (WAC) due 09/27/60°.4 27,187,131 25,922,639 MC Ltd. 09/27/60°.4 27,187,131 25,922,639 2021-12,2.63% due 09/27/60°.4 27,187,131 25,922,639 2021-12, 2.63% due 10,585,014 9,398,709 Funding Trust 2022-R1,3.13% due 2022-R1,3.13% due 2022-R1,3.13% due 2022-R1,3.13% due 2021-R1, 6.6% due 2021-R1, 7.5% due 2021-S1, 7.5% due 2021-S1, 7.5% due <td></td> <td>- 0.3/0</td> <td></td> <td></td> <td></td> <td></td>		- 0.3/0				
2020-1A, 2.73% 2020-1A, 2.73% 20, rot, sof, sof, sof, sof, sof, sof, sof, sof					40 404 503	27 275 700
due 08/21/45 ⁴ 49,735,032 45,816,941 (WAC) due MC Ltd. 09/27/60 ^{0,4} 27,187,131 25,922,639 2021-1, 2.63% due BRAVO Residential 11/05/35 ⁴ 10,585,014 9,398,709 Funding Trust 2022-R1, 3.13% due 2022-R1, 3.13% due 2021-R1, 1.64% 01/29/70 ^{1,13} 80,698,954 72,097,325 due 02/18/46 ⁴ 3,183,975 2,764,600 2021-C, 1.62% due 59,305,056 Total Transport-Container 57,980,250 03/01/61 ^{4,13} 66,052,519 59,305,056 INSURANCE - 0.1% Day Average SOFR Electron 0.00% 03/15/43 ^{11††} 19,100,000 19,242,263 due 01/25/70 ^{6,4} 7,500,000 7,240,285 JGWPT XXIII LLC PRPM LLC 2021-5, 1.79% due due 09/25/26 ^{6,4} 33,738,790 31,518,734 due 09/15/56 ⁴ 1,687,102 1,638,439 2023-1, 6.88% VICOF 2 (WAC) due 40/2/25(2 ^{6,4} 33,738,790 31,518,734 due 09/15/56 ⁴ 1,687,102 1,638,439 2023-1, 6.88% VICOF 2 1,20% due 02/25/28 ^{6,4} 21,047,449				1 1	40,404,501	3/,3/5,/88
MC Ltd. 09/27/60*.4 27,187,131 25,922,639 2021-1, 2,63% due 10,585,014 9,398,709 Funding Trust 01/29/10*13 80,698,954 72,097,325 2021-1, 1, 1.64% 01/29/10*13 80,698,954 72,097,325 201-1, 1.62% due 01/29/10*13 80,698,954 72,097,325 2021-1, 1, 1.64% 01/29/10*13 80,698,954 72,097,325 2021-1, 1.62% due 57,980,250 03/01/61*13 66,052,519 59,305,056 Total Transport-Container 57,980,250 03/01/61*13 66,052,519 59,305,056 2021-HE1, 6.06% (30 Day Average SOFR 15.00%, Rate Floor: 0.00%) 03/15/43 ^{th†} 19,100,000 19,242,263 due 01/25/70*.4 7,500,000 7,240,285 PRPM LLC 2021-8, 1.74% (WAC) 2022-1, 3, 7.75% due 31,518,734 40.099/15/56 ⁴ 1,638,439 2022-1, 5, 7.79% due 2022-1, 3, 7.75% due 21,047,449 20,965,896 02/25/28*.4 21,047,449 20,965,896 02/25/28*.4 21,047,449 20,965,896 02/25/28*.4 21,047,449<		49 735 032	45 816 941	,		
2021-1, 2.63% due BRAVO Residential 11/05/35 ⁴ 10,585,014 9,398,709 2021-1A, 1.64% 01/29/70 ^{4,13} 80,698,954 2021-1A, 1.64% 01/29/70 ^{4,13} 80,698,954 2021-1A, 1.64% 3,183,975 2,764,600 2021-1A, 1.64% 3,183,975 2,764,600 2021-1B, 1.64% 3,183,975 2,764,600 2021-1B, 1.64% 3,183,975 2,764,600 2021-1B, 1.64% 3,183,975 2,764,600 2021-1E, 1, 6.06% 03/01/61 ^{4,13} 66,052,519 57,980,250 03/01/61 ^{4,13} 66,052,519 59,305,056 INSURANCE - 0.1% Day Average SOFR + 1.50%, Rate 7.13% due 03/15/4 ^{3†††} 19,100,000 19,242,263 due 01/25/70 ^{5,4} 7,500,000 7,240,285 JGWPT XXIII LLC 2021-5, 1.79% due 06/25/26 ^{4,13} 62,544,041 58,782,992 20WT XXIV LLC 2021-8, 1.74% (WAC) 2021-8, 1.74% (WAC) 2021-5, 1.75% VICOF 2 (WAC) due 02/25/26 ^{5,4} 21,047,449 20,965,896 02/22/30 ^{1†††} 783,705 736,600 2022-1, 3,72% due	, ,	49,755,052	15,010,511		27 107 121	25 022 620
11/05/35 ⁴ 10,585,014 9,398,709 Funding Trust 2021-IA, 1.64% 2022-R1, 3.13% due 01/29/70 ^{4,13} 80,698,954 72,097,325 due 02/18/46 ⁴ 3,183,975 2,764,600 2021-C, 1.62% due 01/29/70 ^{4,13} 80,698,954 72,097,325 Total Transport-Container 57,980,250 03/01/61 ^{4,13} 66,052,519 59,305,056 INSURANCE - 0.1% Day Average SOFR + 1.50%, Rate Floor: 0.00%) 03/15/43 ^{1††} 19,100,000 19,242,263 due 01/25/70 ^{6,4} 7,500,000 7,240,285 JGWPT XXIII LLC 2021-S, 1.79% due 2021-S, 1.79% due 2021-S, 1.79% due 2021-S, 1.79% due due 10/15/56 ⁴ 2,313,076 2,238,002 06/25/26 ^{4,13} 62,544,041 58,782,992 JGWPT XXII LLC 2021-S, 1.79% due due 09/15/56 ⁴ 1,687,102 1,638,439 2022-1, 8, 1.74% (WAC) 2011-2A, 4.94% URC 2021-5, 1.6.8% 2022/1.8, 1.74% (WAC) 2021-5, 1.6.8% VICOF 2 (WAC) due 02/25/12 ^{6,4,13} 21,947,449 20,965,896 02/22/30 ^{1†††} 783,705 736,600 2022-1, 3, 72% due 11,453,497 10,8				, ,	27,167,151	23,922,039
CLI Funding VIII LLC 2012-R1, 3.13% due 2021-1A, 1.64% 3,183,975 2,764,600 due 02/18/46 ⁴ 3,183,975 2,764,600 Total Transport-Container 57,980,250 03/01/61 ^{4,13} 66,052,519 59,305,056 INSURANCE - 0.1% Day Average SOFR 2021 HE1, 6.06% (30 0ay Average SOFR CHEST + 1.50%, Rate Floor: 0.00%) 03/15/43 ^{†††} 19,100,000 19,242,263 due 01/25/70 ^{6,4} 7,500,000 7,240,285 JGWPT XXIII LLC PRPM LLC 2021-5, 1.79% due 040 e01/25/70 ^{6,4} 7,500,000 7,240,285 JGWPT XXIV LLC 2021-8, 1.74% (WAC) 2021-5, 1.79% due 040 e01/25/26 ^{6,41} 58,782,992 JGWPT XXIV LLC 2021-8, 1.74% (WAC) 040 e09/25/26 ^{6,4} 33,738,790 31,518,734 due 09/15/56 ⁴ 1,687,102 1,638,439 2023-1, 6.88% 02/25/28 ^{6,4} 21,047,449 20,965,896 02/22/20 ^{††††} 783,705 736,600 2022-1, 3.72% due 202/25/27 ^{4,13} 11,453,497 10,895,701 Receivables VI LLC FKRT 2.1% due 11/30/58 ^{†††,7} 117,200,000 114,183,598 SPS	· · · · ·	10 585 014	9 398 709			
2021-14, 1.64% 01/29/70 ^{4.13} 80,698,954 72,097,325 due 02/18/46 ⁴ 3,183,975 2,764,600 2021-C, 1.62% due 66,052,519 59,305,056 Total Transport-Container 57,980,250 03/01/61 ^{4,13} 66,052,519 59,305,056 INSURANCE - 0.1% Day Average SOFR + 1.50%, Rate 7,300,000 7,240,285 JCWPT XXIII LLC PRPM LLC 2021-5, 1.79% due 62,544,041 58,782,992 JGWPT XXIV LLC 2021-8, 1.74% (WAC) 2021-8, 1.74% (WAC) 2021-8, 1.74% (WAC) due 09/15/56 ⁴ 1,687,102 1,638,439 2022-1, 3.72% due 33,738,790 31,518,734 due 09/15/56 ⁴ 1,687,102 1,638,439 2022-1, 3,72% due 2022-1, 3.72% due 3202-25/26 ^{8,4} 21,047,449 20,965,896 02/22/30 ⁺⁺⁺⁺ 783,705 736,600 2022-1, 3.72% due 32,738,790 31,518,734 2010-1A, 5.56% 02/25/26 ^{8,4} 21,047,449 20,965,896 02/25/27 ^{4,13} 11,453,497 10,895,701 Receivables VI LLC FKRT 221% due Asset Trust		10,505,014	5,550,705	0		
due 02/18/46 ⁴ 3,183,975 2,764,600 2021-C, 1.62% due Construction Total Transport-Container 57,980,250 03/01/61 ^{4,13} 66,052,519 59,305,056 INSURANCE - 0.1% Day Average SOFR + 1.50%, Rate 57,980,250 03/01/61 ^{4,13} 66,052,519 59,305,056 INSURANCE - 0.1% Day Average SOFR + 1.50%, Rate 57,980,250 03/01/61 ^{4,13} 66,052,519 59,305,056 CHEST + 1.50%, Rate Floor: 0.00%) 03/15/43 ^{4†††} 19,100,000 19,242,263 due 01/25/70°.4 7,500,000 7,240,285 JGWPT XXIII LLC PRPM LLC 2021-5, 1.79% due 06/25/26 ^{4,13} 62,544,041 58,782,992 JGWPT XXIV LLC 2021-5, 1.79% due 040 09/25/26 ^{6,4} 33,738,790 31,518,734 due 09/15/56 ⁴ 1,687,102 1,638,439 2023-1, 6.88% 21,047,449 20,965,896 02/22/30 ^{4†††} 783,705 736,600 2022-1, 3.72% due 21,047,449 20,965,896 02/22/30 ^{4†††} 783,705 736,600 202/25/27 ^{4,13} <t< td=""><td>v</td><td></td><td></td><td>'</td><td>90 609 05<i>4</i></td><td>72 007 225</td></t<>	v			'	90 609 05 <i>4</i>	72 007 225
Total Transport-Container 57,980,250 03/01/61 ^{4,13} 66,052,519 59,305,056 INSURANCE - 0.1% Day Average SOFR + 1.50%, Rate Floor: 0.00%) 03/15/43 ⁺⁺⁺⁺ 03/01/61 ^{-4,13} 66,052,519 59,305,056 CHEST + 1.50%, Rate Floor: 0.00%) 03/01/61 ^{-4,13} 66,052,519 59,305,056 JGWPT XXIII LLC Day Average SOFR + 1.50%, Rate Floor: 0.00%) 03/01/61 ^{-4,13} 62,544,041 58,782,992 JGWPT XXIII LLC 2021-5, 1.79% due 06/25/26 ^{4,13} 62,544,041 58,782,992 JCWPT XXIV LLC 2021-8, 1.74% (WAC) 2021-8, 1.74% (WAC) 2021-8, 1.74% (WAC) 2011-2A, 4.94% 04e 09/25/26 ^{5,4} 33,738,790 31,518,734 due 09/15/56 ⁴ 1,687,102 1,638,439 2022-1, 3.72% due 202/25/27 ^{4,13} 11,453,497 10,895,701 Receivables VI LLC FKRT 2010-1A, 5.56% 2.21% due 2.21% due 2.21% due 2.21% due 11,453,497 10,895,701 Receivables VI LLC FKRT 2.21% due Asset Trust <t< td=""><td></td><td>3 183 975</td><td>2 764 600</td><td>, ,</td><td>00,090,934</td><td>72,097,323</td></t<>		3 183 975	2 764 600	, ,	00,090,934	72,097,323
INSURANCE - 0.1% 2021-HE1, 6.06% (30 CHEST + 1.50%, Rate 7.13% due Floor: 0.00%) 03/15/43 ⁺¹⁺¹ 19,100,000 19,242,263 JGWPT XXIII LLC PRPM LLC 2011-1A, 4.70% 2021-5, 1.79% due due 10/15/56 ⁴ 2,313,076 2,238,002 JGWPT XXIV LLC 2021-8, 1.74% (WAC) 2011-2A, 4.94% due 09/25/26 ^{-(A)} due 09/15/56 ⁴ 1,687,102 1,638,439 VICOF 2 (WAC) due 02/22/30 ⁺⁺⁺⁺ 733,705 736,600 2022-1, 3.72% due 02/25/26 ^{×,4} 21,047,449 20,965,896 02/22/30 ⁺⁺⁺⁺ 783,705 736,600 2022-1, 3.72% due 30,738,497 10,895,701 Receivables VI LLC FKRT 2.21% due 11,453,497 10,895,701 Receivables VI LLC FKRT 2.21% due 114,183,598 2.21% due 3PSS Legacy Mortgage 5.14% due Asset Trust 11/30/58 ^{+++,7} 117,200,000 114,183,598 SPSS Legacy Mortgage Asset Trust		5,105,575			66 052 510	50 205 056
INSURANCE - 0.1% Day Average SOFR CHEST + 1.50%, Rate 7.13% due Floor: 0.00%) 03/15/43 ^{†††} 19,100,000 19,242,263 due 01/25/70 ^{°,4} 7,500,000 7,240,285 JGWPT XXIII LLC PRPM LLC 2021-5, 1.79% due due 01/25/70 ^{°,4} 7,500,000 7,240,285 JGWPT XXIII LLC PRPM LLC 2021-5, 1.79% due due 01/25/26 ^{4,13} 62,544,041 58,782,992 JGWPT XXIV LLC 2021-8, 1.74% (WAC) due 09/25/26 ^{°,4} 33,738,790 31,518,734 due 09/15/56 ⁴ 1,687,102 1,638,439 2023-1, 6.88% VICOF 2 VICOF 2 (WAC) due 02/25/28 ^{°,4} 21,047,449 20,965,896 02/22/30 ^{†††} 783,705 736,600 2022-1, 3.72% due 31,453,497 10,895,701 Receivables VI LLC FKRT 2100-1A, 5.56% 2.21% due 11,453,497 10,895,701 Receivables VI LLC FKRT 2.10% due 40,027,0000 114,183,598 SPSS Legacy Mortgage 5.14% due Asset Trust 11/15/52 ^{†††,7}	lotal fransport-Container		57,980,250		00,032,319	39,303,030
CHEST + 1.50%, Rate 7.13% due Floor: 0.00%) 03/15/43 ^{†††} 19,100,000 19,242,263 due 01/25/70 ^{.4,4} 7,500,000 7,240,285 JGWPT XXIII LLC PRPM LLC 2021-5, 1.79% due due 10/15/56 ⁴ 2,313,076 2,238,002 06/25/26 ^{4,13} 62,544,041 58,782,992 JGWPT XXIV LLC 2021-8, 1.74% (WAC) due 09/25/26 ^{6,4} 33,738,790 31,518,734 due 09/15/56 ⁴ 1,687,102 1,638,439 2023-1, 6.88% VICOF 2 (WAC) due 4.00% due 02/25/28 ^{0,4} 21,047,449 20,965,896 02/22/230 ^{†††} 783,705 736,600 2022-1, 3.72% due 321 Henderson 02/25/27 ^{4,13} 11,453,497 10,895,701 Receivables VI LLC FKRT 2.1% due 11,453,497 10,895,701 FKRT 2010-1A, 5.56% 2.21% due 11,453,497 10,895,701 Receivables VI LLC FKRT 2010-1A, 5.56% 2.21% due 11,453,497 10,895,701 117,200,000 114,183,598 SPSS 5.14% due Asset Trust 11/15/52 ^{††1,7} 148,984 134,773 2021-GS2, 1.75% 104 J0,236,697	INSURANCE - 0.1%			•		
7.13% due Floor: 0.00%) 03/15/43 ^{†††} 19,100,000 19,242,263 due 01/25/70 ^{°,4} 7,500,000 7,240,285 JGWPT XXIII LLC PRPM LLC 2021-5, 1.79% due 2021-5, 1.79% due due 10/15/56 ⁴ 2,313,076 2,238,002 06/25/26 ^{4,13} 62,544,041 58,782,992 JGWPT XXIV LLC 2021-8, 1.74% (WAC) 2021-8, 1.74% (WAC) 2021-8, 1.74% (WAC) 2021-8, 1.74% (WAC) 2011-2A, 4.94% due 09/25/26 ^{°,4} 33,738,790 31,518,734 due 09/15/56 ⁴ 1,687,102 1,638,439 2023-1, 6,88% VICOF 2 (WAC) due 02/25/28 ^{°,4} 21,047,449 20,965,896 02/22/30 ^{†††} 783,705 736,600 2022-1, 3,72% due 31,518,734 321 Henderson 02/25/27 ^{4,13} 11,453,497 10,895,701 Receivables VI LLC FKRT 2010-1A, 5.56% 2.21% due 32.21% due due 07/15/59 ⁴ 737,384 734,629 11/30/58 ^{†††,7} 117,200,000 114,183,598 SPSS Legacy Mortgage S.14% due Asset Trust 31,715 30,236,697 37,552,016 2021-GS2, 1.75% 2021-GS2, 1	CHEST			, ,		
03/15/43 ^{†††} 19,100,000 19,242,263 due 01/25/70 ^{6,4} 7,500,000 7,240,285 JGWPT XXIII LLC PRPM LLC 2021-5, 1.79% due 2021-5, 1.79% due 2021-5, 1.79% due due 10/15/56 ⁴ 2,313,076 2,238,002 06/25/26 ^{4,13} 62,544,041 58,782,992 JGWPT XXIV LLC 2021-8, 1.74% (WAC) 2021-8, 1.74% (WAC) 2021-8, 1.74% (WAC) 2011-2A, 4.94% due 09/25/26 ^{6,4} 33,738,790 31,518,734 due 09/15/56 ⁴ 1,687,102 1,638,439 2023-1, 6.88% 2021-2, 1, 3.72% due 202/25/28 ^{6,4} 21,047,449 20,965,896 02/22/2/30 ^{†††} 783,705 736,600 2022-1, 3.72% due 202/25/27 ^{4,13} 11,453,497 10,895,701 Receivables VI LLC FKRT 2010-1A, 5.56% 2.21% due 2.21% due 11/30/58 ^{†††,7} 117,200,000 114,183,598 SPSS Legacy Mortgage 5.14% due Asset Trust 11/15/52 ^{†††,7} 148,984 134,773 2021-GS2, 1.75% 2021-GS2, 1.75% 2021-GS3, 1.75% 2021-GS3, 1.75% 40e 07/25/61 ^{4,13} 40,236,697 37,552,016 2021-	7.13% due					
JGWPT XXIII LLC PRPM LLC 2011-1A, 4.70% 2021-5, 1.79% due due 10/15/56 ⁴ 2,313,076 2,238,002 06/25/26 ^{4,13} 62,544,041 58,782,992 JGWPT XXIV LLC 2021-8, 1.74% (WAC) due 09/25/26 ^{4,13} 62,544,041 58,782,992 2011-2A, 4.94% due 09/25/26 ^{4,13} 62,544,041 58,782,992 due 09/15/56 ⁴ 1,687,102 1,638,439 2023-1, 6.88% VICOF 2 (WAC) due 02/25/28 ^{6,4} 21,047,449 20,965,896 02/22/30 ^{†††} 783,705 736,600 2022-1, 3.72% due 201-1A, 53,497 10,895,701 Receivables VI LLC FKRT 2010-1A, 5.56% 2.21% due 11/30/58 ^{†††,7} 117,200,000 114,183,598 SPSS Legacy Mortgage S.14% due Asset Trust 11/15/52 ^{†††,77} 148,984 134,773 2021-GS2, 1.75% Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 Total Asset-Backed Securities due 07/25/61 ^{4,13} 36,290,353 33,401,278	03/15/43 ^{†††}	19,100,000	19,242,263	,	7 500 000	7 240 285
2011-1A, 4.70% 2021-5, 1.79% due due 10/15/56 ⁴ 2,313,076 2,238,002 06/25/26 ^{4,13} 62,544,041 58,782,992 JGWPT XXIV LLC 2021-8, 1.74% (WAC) due 09/25/26 ^{5,4} 33,738,790 31,518,734 due 09/15/56 ⁴ 1,687,102 1,638,439 2023-1, 6.88% VICOF 2 (WAC) due 4.00% due 02/25/28 ^{5,4} 21,047,449 20,965,896 02/22/1,3.72% due 31,518,734 02/22/30 ^{†††} 783,705 736,600 2022-1, 3.72% due 31,518,734 321 121 Henderson 02/25/27 ^{4,13} 11,453,497 10,895,701 Receivables VI LLC FKRT 2010-1A, 5.56% 2.21% due 11,453,497 10,895,701 SPSS Legacy Mortgage 5.14% due Asset Trust 117,200,000 114,183,598 SPSS Legacy Mortgage 5.14% due Asset Trust 114,183,598 11/15/52 ^{†††,7} 148,984 134,773 2021-GS2, 1.75% 40,236,697 37,552,016 2021-GS3, 1.75% due 07/25/61 ^{4,13} 40,236,697 37,552,016 2021-GS3, 1.75% Total Asset-Backed Securities due 07/25/61 ^{4,13} <td></td> <td></td> <td></td> <td></td> <td>7,500,000</td> <td>7,240,205</td>					7,500,000	7,240,205
due 10/15/56 ⁴ 2,313,076 2,238,002 06/25/26 ^{4,13} 62,544,041 58,782,992 JGWPT XXIV LLC 2021-8, 1.74% (WAC) due 09/25/26 ^{5,4} 33,738,790 31,518,734 due 09/15/56 ⁴ 1,687,102 1,638,439 2023-1, 6.88% VICOF 2 (WAC) due 4.00% due 02/25/28 ^{5,4} 21,047,449 20,965,896 02/22/30 ^{†††} 783,705 736,600 2022-1, 3.72% due 31,518,734 321 Henderson 02/25/28 ^{5,4} 21,047,449 20,965,896 02/25/27 ^{4,13} 11,453,497 10,895,701 Receivables VI LLC FKRT 2010-1A, 5.56% 2.21% due 11/30/58 ^{†††,7} 117,200,000 114,183,598 SPSS Legacy Mortgage 5.14% due Asset Trust 11/15/52 ^{†††,7} 148,984 134,773 2021-GS2, 1.75% 40,236,697 37,552,016 Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 2021-GS3, 1.75% Total Asset-Backed Securities due 07/25/61 ^{4,13} 36,290,353 33,401,278	2011-1A, 4.70%					
JGWPT XXIV LLC 2011-2A, 4.94% due 09/15/56 ⁴ 4.00% due 4.00% due 2/22/30 ^{†††} 783,705 736,600 2022-1, 3.72% due 2021-8, 1.74% (WAC) due 09/25/26 ^{6,4} 2023-1, 6.88% VICOF 2 (WAC) due 02/25/28 ^{6,4} 21,047,449 20,965,896 02/22/30 ^{†††} 783,705 736,600 2022-1, 3.72% due 2010-1A, 5.56% 2.21% due due 07/15/59 ⁴ 737,384 734,629 11/30/58 ^{†††,7} 117,200,000 114,183,598 SPSS Legacy Mortgage 5.14% due 11/15/52 ^{†††,7} 148,984 134,773 2021-GS2, 1.75% Total Insurance 24,724,706 due 04/25/61 ^{4,13} 36,290,353 33,401,278	due 10/15/56 ⁴	2,313,076	2,238,002		62 544 041	58 782 992
2011-2A, 4.94% due 09/15/56 ⁴ 1,687,102 1,638,439 2023-1, 6.88% VICOF 2 (WAC) due 02/25/26 ^{0,4} 33,738,790 31,518,734 4.00% due 02/22/30 ¹¹ 783,705 736,600 2022-1, 3.72% due 321 Henderson 02/25/27 ^{4,13} 11,453,497 10,895,701 Receivables VI LLC FKRT 2010-1A, 5.56% 2.21% due due 07/15/59 ⁴ 737,384 734,629 11/30/58 ^{111,7} 117,200,000 114,183,598 SPSS Legacy Mortgage Asset Trust 11/15/52 ^{111,7} 148,984 134,773 2021-GS2, 1.75% Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 Total Asset-Backed Securities due 07/25/61 ^{4,13} 36,290,353 33,401,278	JGWPT XXIV LLC			, ,	02,511,011	50,702,552
due 09/15/56 ⁴ 1,687,102 1,638,439 2023-1, 6.88% VICOF 2 (WAC) due 02/25/28 ^{0,4} 21,047,449 20,965,896 02/22/30 ^{†††} 783,705 736,600 2022-1, 3.72% due 321 321 Henderson 02/25/27 ^{4,13} 11,453,497 10,895,701 Receivables VI LLC FKRT 2010-1A, 5.56% 2.21% due due 07/15/59 ⁴ 737,384 734,629 11/30/58 ^{†††,7} 117,200,000 114,183,598 SPSS Legacy Mortgage Asset Trust 11/15/52 ^{†††,7} 148,984 134,773 2021-GS2, 1.75% Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 Total Asset-Backed Securities due 07/25/61 ^{4,13} 36,290,353 33,401,278					33,738,790	31,518,734
VICOF 2 (WAC) due 4.00% due 02/25/28 ^{6,4} 21,047,449 20,965,896 02/22/30 ^{†††} 783,705 736,600 2022-1, 3.72% due 300 321 Henderson 02/25/27 ^{4,13} 11,453,497 10,895,701 Receivables VI LLC FKRT 2010-1A, 5.56% 2.21% due due 07/15/59 ⁴ 737,384 734,629 11/30/58 ^{†††,7} 117,200,000 114,183,598 SPSS Legacy Mortgage 5.14% due Asset Trust 11/15/52 ^{†††,7} 148,984 134,773 2021-GS2, 1.75% Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 Total Asset-Backed Securities due 07/25/61 ^{4,13} 36,290,353 33,401,278	due 09/15/56 ⁴	1,687,102	1,638,439	, ,	,,,	
4.00% due 02/25/28 ^{6,4} 21,047,449 20,965,896 02/22/30 ^{†††} 783,705 736,600 2022-1, 3.72% due 300 321 Henderson 02/25/27 ^{4,13} 11,453,497 10,895,701 Receivables VI LLC FKRT 2010-1A, 5.56% 2.21% due due 07/15/59 ⁴ 737,384 734,629 11/30/58 ^{†††,7} 117,200,000 114,183,598 SPSS Legacy Mortgage 5.14% due Asset Trust 11/15/52 ^{†††,7} 148,984 134,773 2021-GS2, 1.75% Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 Total Asset-Backed Securities due 07/25/61 ^{4,13} 36,290,353 33,401,278	VICOF 2					
02/22/30 ^{†††} 783,705 736,600 2022-1, 3.72% due 321 Henderson 02/25/27 ^{4,13} 11,453,497 10,895,701 Receivables VI LLC FKRT 2010-1A, 5.56% 2.21% due due 07/15/59 ⁴ 737,384 734,629 11/30/58 ^{†††,7} 117,200,000 114,183,598 SPSS Legacy Mortgage Asset Trust 11/15/52 ^{†††,7} 148,984 134,773 2021-GS2, 1.75% Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 Total Asset-Backed Securities due 07/25/61 ^{4,13} 36,290,353 33,401,278	4.00% due			· · · · ·	21.047.449	20.965.896
Receivables VI LLC FKRT 2010-1A, 5.56% 2.21% due due 07/15/59 ⁴ 737,384 734,629 SPSS Legacy Mortgage 5.14% due Asset Trust 11/15/52 ^{111,7} 148,984 134,773 2021-GS2, 1.75% 2021-GS2, 1.75% Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 2021-GS3, 1.75% due 07/25/61 ^{4,13} 36,290,353 33,401,278	02/22/30 ^{†††}	783,705	736,600	, ,	,,	-,,
Receivables VI LLC FKRT 2010-1A, 5.56% 2.21% due due 07/15/59 ⁴ 737,384 734,629 SPSS Legacy Mortgage 5.14% due Asset Trust 11/15/52 ^{+††,7} 148,984 134,773 2021-GS2, 1.75% 2021-GS2, 1.75% Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 2021-GS3, 1.75% 2021-GS3, 1.75%	321 Henderson			02/25/27 ^{4,13}	11,453,497	10,895,701
due 07/15/59 ⁴ 737,384 734,629 11/30/58 ^{†††,7} 117,200,000 114,183,598 SPSS Legacy Mortgage 5.14% due Asset Trust 11/15/52 ^{†††,7} 148,984 134,773 2021-GS2, 1.75% Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 Total Asset-Backed Securities due 07/25/61 ^{4,13} 36,290,353 33,401,278	Receivables VI LLC					
SPSS Legacy Mortgage 5.14% due Asset Trust 11/15/52 ^{111,7} 148,984 134,773 2021-GS2, 1.75% due 04/25/61 ^{4,13} 40,236,697 37,552,016 Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 Total Asset-Backed Securities due 07/25/61 ^{4,13} 36,290,353 33,401,278	2010-1A, 5.56%			2.21% due		
5.14% due Asset Trust 11/15/52 ^{†††,7} 148,984 134,773 2021-GS2, 1.75% Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 Total Asset-Backed Securities due 07/25/61 ^{4,13} 36,290,353 33,401,278	due 07/15/59 ⁴	737,384	734,629	11/30/58 ^{†††,7}	117,200,000	114,183,598
5.14% due Asset Trust 11/15/52 ^{1†1,7} 148,984 134,773 2021-GS2, 1.75% Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 2021-GS3, 1.75% Total Asset-Backed Securities due 07/25/61 ^{4,13} 36,290,353 33,401,278	SPSS			, ,		
Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 Total Asset-Backed Securities 2021-GS3, 1.75% due 07/25/61 ^{4,13} 36,290,353 33,401,278				0,00		
Total Insurance 24,724,706 due 04/25/61 ^{4,13} 40,236,697 37,552,016 2021-GS3, 1.75% 2021-GS3, 1.75% 36,290,353 33,401,278	11/15/52 ^{†††,7}	148,984	134,773			
Z021-GS3, 1.75% Total Asset-Backed Securities due 07/25/61 ^{4,13} 36.290.353 33.401.278	Total Insurance		24,724,706	due 04/25/61 ^{4,13}	40,236,697	37,552,016
Total Asset-Backed Securities due 07/25/61 ^{4,13} 36,290,353 33,401,278			<u> </u>	2021-GS3, 1.75%		
(Lost \$4,/51,/15,82/) <u>4,490,684,619</u>		les	4 400 60 4 630	due 07/25/61 ^{4,13}	36,290,353	33,401,278
	(COST \$4,/51,/15,82/)		4,490,684,619			

	FACE			FACE	
	Αμουντ~	VALUE		Αμουντ~	VALUE
2021-GS5, 2.25%			2007-HE2, 4.98%		
due 07/25/67 ^{4,13}	22,747,376	\$ 20,673,852	(1 Month USD		
Towd Point Revolving	22,7 ,57 0	\$ 20,075,052	LIBOR + 0.13%,		
Trust,			Rate Floor: 0.13%)		
4.83% due 09/25/64 ⁷	81,500,000	78,953,125	, due 01/25/37 [♦]	8,207,232	\$ 3,960,881
Morgan Stanley			2007-NC3, 5.04%		
ABS Capital I			(1 Month USD		
Incorporated Trust			LIBOR + 0.19%,		
2006-NC5, 5.00%			Rate Floor: 0.19%)		
(1 Month USD			due 05/25/37 [◊]	3,504,443	2,410,214
LIBOR + 0.15%,			2007-HE6, 4.91%		
Rate Floor: 0.15%)			(1 Month USD		
due 10/25/36°	25,817,894	12,378,841	LIBOR + 0.06%,		
2007-HE5, 5.19%			Rate Floor: 0.06%)	2 405 224	2 1 (1 0 2 2
(1 Month USD			due 05/25/37 [°]	2,485,334	2,161,922
LIBOR + 0.34%,			2007-HE3, 4.98%		
Rate Floor: 0.34%) due 03/25/37 [¢]	27 152 751	11 052 220	(1 Month USD LIBOR + 0.13%,		
2006-HE6, 5.33%	27,153,751	11,953,320	Rate Floor: 0.13%)		
(1 Month USD			due 12/25/36 ^{¢,4}	2,057,985	1,254,944
LIBOR + 0.48%,			2006-HE6, 5.15%	2,057,905	1,251,511
Rate Floor: 0.48%)			(1 Month USD		
due 09/25/36 [¢]	23,386,932	8,806,164	LIBOR + 0.30%,		
2006-HE5, 5.13%			Rate Floor: 0.30%)		
(1 Month USD			due 09/25/36	2,964,541	1,109,159
LIBOR + 0.28%,			OSAT Trust		
Rate Floor: 0.28%)			2021-RPL1, 2.12%		
due 08/25/36 [◇]	13,319,699	6,855,528	due 05/25/65 ^{4,13}	62,943,267	59,265,510
2007-HE3, 4.96%			LSTAR Securities		
(1 Month USD			Investment Ltd.		
LIBOR + 0.11%,			2023-1, 8.05% (SOFR		
Rate Floor: 0.11%)	11 210 000	5 700 100	+ 3.50%, Rate		
due 12/25/36°	11,310,969	5,729,199	Floor: 0.00%) due	F2 1FF 02F	F2 1 42 02F
2006-HE4, 5.33%			01/01/28 ^{¢,†††,4}	52,155,925	52,142,925
(1 Month USD LIBOR + 0.48%,			Home Equity Loan Trust		
Rate Floor: 0.48%)			2007-FRE1, 5.04%		
due 06/25/36 ^{\$}	8,363,113	4,280,807	(1 Month USD		
2006-HE5, 5.35%	0,505,115	4,200,007	LIBOR + 0.19%,		
(1 Month USD			Rate Floor: 0.19%)		
LIBOR + 0.50%,			due 04/25/37 ^{\$}	52,053,757	48,369,231
Rate Floor: 0.50%)			1 -1	, , /	,,
, due 08/25/36 [◇]	7,981,064	4,126,081			

	Face Amount~	VALUE		Face Amount~	VALUE
JP Morgan Mortgage			2006-NC2, 5.15%		
Acquisition Trust			(1 Month USD		
2006-WMC4, 4.98%			LIBOR + 0.30%,		
(1 Month USD			Rate Floor: 0.30%)		
LIBOR + 0.13%,			due 06/25/36 [♦]	12,226,014	\$ 6,673,780
Rate Floor: 0.13%)			2007-NC1, 5.00%		
due 12/25/36 [◇]	63,247,803	\$ 36,684,637	(1 Month USD		
2006-WMC4, 4.97%			LIBOR + 0.15%,		
(1 Month USD			Rate Floor: 0.15%)		
LIBOR + 0.12%,			due 12/25/46 [◇]	5,700,338	2,813,405
Rate Floor: 0.12%)			BRAVO Residential		
due 12/25/36 [◇]	12,995,913	6,808,992	Funding Trust		
2006-WMC3, 5.33%			2023-NQM2		
(1 Month USD			2023-NQM2, 4.50%		
LIBOR + 0.48%,			due 05/25/62 ^{4,13}	32,736,474	31,210,104
Rate Floor: 0.48%)			Soundview Home		
due 08/25/36 [◇]	1,851,189	1,339,236	Loan Trust		
NYMT Loan Trust			2006-OPT5, 5.13%		
2022-SP1, 5.25%			(1 Month USD		
due 07/25/62 ^{4,13}	41,786,443	41,145,631	LIBOR + 0.28%,		
LSTAR Securities			Rate Floor: 0.28%)		
Investment Ltd.			due 07/25/36 [◇]	32,223,682	30,324,585
2021-1, 7.46% (1			Citigroup Mortgage		
Month USD			Loan Trust, Inc.		
LIBOR + 2.80%,			2007-AMC1, 5.01%		
Rate Floor: 1.80%)			(1 Month USD		
due 02/01/26 ^{¢,7}	39,114,233	38,327,294	LIBOR + 0.16%,		
GCAT Trust			Rate Floor: 0.16%)		
2022-NQM5, 5.71%			due 12/25/36 ^{¢,4}	21,231,255	11,700,893
due 08/25/67 ^{4,13}	23,984,465	23,488,767	2006-WF1, 5.03%		
2022-NQM3, 4.35%			due 03/25/36	14,501,183	7,705,188
(WAC) due			2007-AMC3, 5.03%		
04/25/67 ^{¢,4}	11,647,981	10,768,262	(1 Month USD		
GSAMP Trust			LIBOR + 0.18%,		
2007-NC1, 4.98%			Rate Floor: 0.18%)		
(1 Month USD			due 03/25/37 [◊]	6,111,964	4,947,266
LIBOR + 0.13%,			Alternative Loan Trust		
Rate Floor: 0.13%)			2007-OA4, 5.19%		
due 12/25/46°	25,548,924	13,920,308	(1 Month USD		
2006-HE8, 5.08%			LIBOR + 0.34%,		
(1 Month USD			Rate Floor: 0.34%)	15 500 00 /	10.057 (00
LIBOR + 0.23%,			due 05/25/47 [◇]	15,523,394	12,857,428
Rate Floor: 0.23%)	10 107 000	0.027.040			
due 01/25/37°	10,107,000	8,037,848			

	Face Amount~	VALUE		Face Amount~	Value
	AMOONT	TALOL		Amoon	TALOL
2007-OH3, 5.43% (1 Month USD LIBOR + 0.58%, Rate Cap/Floor:			Angel Oak Mortgage Trust 2023-2 2023-2, 4.65% (WAC) due		
10.00%/0.58%) due 09/25/47° 2006-43CB, 6.00% (1 Month USD LIBOR + 0.50%, Rate Cap/Floor:	6,446,292	\$ 5,422,660	10/25/67 ^{6,4} Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 5.48%	24,339,736	\$ 23,112,110
6.00%/6.00%) due 02/25/37 [¢] 2007-OA7, 5.21% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47 [¢]	6,137,855	3,537,960	(1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37° 2006-BC4, 5.19% (1 Month USD	20,495,890	19,590,896
due 05/25/47° 2007-OH3, 5.29% (1 Month USD LIBOR + 0.44%, Rate Cap/Floor: 10.00%/0.44%)	2,380,222		LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36° 2006-BC6, 5.02% (1 Month USD LIBOR + 0.17%,	2,024,785	1,944,116
due 09/25/47° Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due	640,785	530,026	Rate Floor: 0.17%) due 01/25/37 ⁶ 2006-OPT1, 5.11% (1 Month USD LIBOR + 0.26%,	131,646	127,958
03/25/67 ^{°,4} 2022-NQM2, 4.20% (WAC) due	13,391,769	12,123,586	Rate Floor: 0.26%) due 04/25/36 ^{&} ACE Securities	4,104	4,090
03/25/67 ^{6,4} NovaStar Mortgage Funding Trust Series 2007-2, 5.05% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor:	13,164,210	11,751,937	Corporation Home Equity Loan Trust Series 2006-NC1, 5.46% (1 Month USD LIBOR + 0.62%, Rate Floor: 0.62%)		
11.00%/0.20%) due 09/25/37 [¢] 2007-1, 4.98% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor:	22,711,652	21,823,808	due 12/25/35 [°] 2007-ASP1, 5.25% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/25/37 [°]	16,761,000 8,202,261	14,748,790
11.00%/0.13%) due 03/25/37 [¢]	2,866,645	1,883,152		-,,-01	-,,-20

	Face			Face		
	Αμουντ~	VALUE		Αμουντ~	VALUE	
2007-WM2, 5.06%			2006-WM4, 5.01%			
(1 Month USD			(1 Month USD			
LIBOR + 0.21%,			LIBOR + 0.16%,			
Rate Floor: 0.21%)			Rate Floor: 0.16%)			
, due 02/25/37 [◇]	6,359,981	\$ 2,734,139	, due 11/25/36 [♦]	30,261,234	\$ 8,547,497	
OBX Trust			2006-HE2, 5.15%			
2022-NQM9, 6.45%			(1 Month USD			
due 09/25/62 ^{4,13}	9,544,292	9,561,122	LIBOR + 0.30%,			
2023-NQM2, 6.32%			Rate Floor: 0.30%)			
due 01/25/62 ^{4,13}	6,437,837	6,467,853	due 07/25/36 [♦]	3,336,859	1,348,540	
2022-NQM8, 6.10%			SPS Servicer Advance			
due 09/25/62 ^{4,13}	4,022,777	3,978,573	Receivables Trust			
Washington Mutual			2020-T2, 1.83%			
Mortgage Pass-			due 11/15/55 ⁴	20,000,000	18,459,094	
Through Certificates			IXIS Real Estate			
WMALT Series Trust			Capital Trust			
2006-AR9, 3.97% (1			2007-HE1, 4.96%			
Year CMT Rate			(1 Month USD			
+ 0.83%, Rate			LIBOR + 0.11%,			
Floor: 0.83%)			Rate Floor: 0.11%)			
due 11/25/46°	8,860,586	7,192,182	due 05/25/37 [◊]	32,786,268	8,184,177	
2006-AR10, 5.19%			2006-HE1, 5.45%			
(1 Month USD			(1 Month USD			
LIBOR + 0.34%,			LIBOR + 0.60%,			
Rate Floor: 0.34%)	0 117 247	6 950 240	Rate Floor: 0.60%)	11 (50 01(E 770 026	
due 12/25/36 [¢]	8,117,247	6,859,349	due 03/25/36°	11,650,016	5,770,936	
2006-AR9, 3.98% (1 Year CMT Rate			2007-HE1, 5.08% (1 Month USD			
+ 0.84%, Rate			LIBOR + 0.23%,			
Floor: 0.84%)			Rate Floor: 0.23%)			
due 11/25/46 [¢]	3,933,140	3,138,856	due 05/25/37 [¢]	6,222,365	1,554,873	
2006-7, 4.01%	5,555,140	5,150,050	2007-HE1, 5.01%	0,222,505	1,554,075	
due 09/25/36	5,326,540	1,518,147	(1 Month USD			
2006-8, 4.17%	5,520,510	1,510,117	LIBOR + 0.16%,			
due 10/25/36	343,238	126,212	Rate Floor: 0.16%)			
Securitized Asset-	515,250	.20,212	due 05/25/37 [¢]	5,843,936	1,459,555	
Backed Receivables			2007-HE1, 4.91%	-,,	,,	
LLC Trust			(1 Month USD			
2007-BR2, 5.03%			LIBOR + 0.06%,			
(1 Month USD			Rate Floor: 0.06%)			
LIBOR + 0.18%,			due 05/25/37 [◇]	4,861,885	1,212,623	
Rate Floor: 0.18%)						
due 02/25/37 ^{¢,4} ′	10,333,088	8,631,496				

	Face Amount~	Value		Face Amount~	VALUE
Starwood Mortgage			2006-QO2, 5.29%		
Residential Trust			(1 Month USD		
2020-1, 2.56%			LIBOR + 0.44%,		
(WAC) due			Rate Floor: 0.44%)		
02/25/50 ^{¢,4}	10,792,167	\$ 10,255,788	due 02/25/46°	16,536,210	\$ 3,256,426
2020-1, 2.41% (WAC)			2007-QO2, 5.00%		
due 02/25/50 ^{¢,4}	8,301,667	7,877,813	(1 Month USD		
American Home			LIBOR + 0.15%,		
Mortgage			Rate Floor: 0.15%)		
Investment Trust			due 02/25/47°	7,449,930	2,707,015
2007-1, 2.08% due			2006-QO2, 5.39%		
05/25/4711	130,067,707	17,460,640	(1 Month USD		
Credit Suisse Mortgage			LIBOR + 0.54%,		
Capital Certificates			Rate Floor: 0.54%)		
2021-RPL9, 2.44%			due 02/25/46 [♦]	5,362,610	1,083,836
(WAC) due			2006-QO6, 5.21%		
02/25/61 ^{¢,4}	18,653,089	17,378,276	(1 Month USD		
Verus Securitization			LIBOR + 0.36%,		
Trust			Rate Floor: 0.36%)		
2022-8, 6.13% due			due 06/25/46 [°]	4,715,292	1,053,033
09/25/67 ^{4,13}	15,577,921	15,231,316	2007-QO3, 5.17%		
Citigroup Mortgage			(1 Month USD		
Loan Trust			LIBOR + 0.32%,		
2022-A, 6.17% due			Rate Floor: 0.32%)	003.055	(00.023
09/25/62 ^{4,13}	14,639,921	14,555,374	due 03/25/47 [°]	821,955	689,031
Merrill Lynch			2006-QO2, 5.53%		
Mortgage Investors			(1 Month USD		
Trust Series			LIBOR + 0.68%,		
2007-HE2, 5.37%			Rate Floor: 0.68%)	1 105 122	220,000
(1 Month USD			due 02/25/46°	1,105,132	230,998
LIBOR + 0.52%,			Angel Oak Mortgage		
Rate Floor: 0.52%)	22 1 60 500	0.242.300	Trust 2023-1		
due 02/25/37°	32,168,580	9,342,100	2023-1, 4.75% due	12 220 677	12 247 564
2006-HE6, 5.13%			09/26/67 ^{4,13}	13,230,677	12,347,564
(1 Month USD			Cascade Funding		
LIBOR + 0.28%,			Mortgage Trust		
Rate Floor: 0.28%)	0.072 544	2 0 20 70 4	2018-RM2, 4.00%		
due 11/25/37°	8,073,566	3,930,794	(WAC) due	0 005 005	7 000 001
RALI Series Trust			10/25/68 ^{0,7}	8,085,085	7,820,091
2007-QO4, 5.23%			2019-RM3, 2.80%		
(1 Month USD			(WAC) due	1 222 210	1 076 520
LIBOR + 0.38%,			06/25/69 ^{\$,7}	4,223,348	4,076,530
Rate Floor: 0.38%)	1 142 220	2 (22 1(2			
due 05/25/47°	4,143,328	3,622,162			

		Master Asset-Backed Securities Trust 2006-WMC4, 5.00%		
27 009 222	\$ 8 077 127	(1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36°	10 804 340	\$ 3,439,961
1,005,222	¢ 0,077,127	2006-NC2, 5.33% (1 Month USD LIBOR + 0.48%,	10,001,510	φ 3,133,901
11,345,687	3,391,813	due 08/25/36 [°] 2006-WMC3, 5.17% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%)	7,703,279	2,947,672
15,434,422	10,609,864	due 08/25/36 [°] 2007-WMC1, 5.01% (1 Month USD LIBOR + 0.16%,	5,755,262	1,938,712
10.062.040	10 542 912	due 01/25/37 [¢] HarborView Mortgage Loan Trust 2006-14, 5.06%	5,931,373	1,637,168
10,902,049	10,342,613	LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/47 ⁰ 2006-12, 5.14% (1 Month USD	6,676,043	5,622,592
8,770,772	8,422,214	LIBOR + 0.38%, Rate Floor: 0.38%) due 01/19/38° Angel Oak Mortgage Trust 2023.1 4 75% due	4,978,039	4,292,241
2,219,634	1,843,977	09/26/67 ^{4,13} Fremont Home Loan Trust 2006-E, 4.97% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%)	10,413,791	9,890,531 5,370,148
	15,434,422 10,962,049 8,770,772	11,345,687 3,391,813 15,434,422 10,609,864 10,962,049 10,542,813 8,770,772 8,422,214	LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 [°] 2006-NC2, 5.33% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) Rate Floor: 0.48%) 11,345,687 3,391,813 due 08/25/36 [°] 2006-WMC3, 5.17% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 08/25/36 [°] 15,434,422 10,609,864 2007-WMC1, 5.01% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 01/25/37 [°] HarborView Mortgage Loan Trust 2006-14, 5.06% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/47 [°] 2006-12, 5.14% (1 Month USD LIBOR + 0.33%, Rate Floor: 0.38%) due 01/19/38 [°] Angel Oak Mortgage Trust 2023-1, 4.75% due 09/26/67 ^{4,13} 2,219,634 1,843,977 Fremont Home Loan Trust 2006-E, 4.97% (1 Month USD LIBOR + 0.12%,	LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36° 10,804,340 2006-NC2, 5.33% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) 11,345,687 3,391,813 due 08/25/36° 7,703,279 2006-WMC3, 5.17% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 08/25/36° 5,755,262 15,434,422 10,609,864 2007-WMC1, 5.01% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 01/25/37° 5,931,373 HarborView Mortgage Loan Trust 2006-14, 5.06% 10,962,049 10,542,813 (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/47° 6,676,043 2006-12, 5.14% (1 Month USD LIBOR + 0.38%, 8,770,772 8,422,214 Rate Floor: 0.38%) due 01/19/38° 4,978,039 Angel Oak Mortgage Trust 2023-1, 4.75% due 09/26/67 ^{4,13} 10,413,791 2,219,634 1,843,977 Fremont Home Loan Trust 2006-E, 4.97% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%)

	Face Amount~	VALUE		Face Amount~	Value
2006-D, 5.00%			Argent Securities		
(1 Month USD			Incorporated		
LIBOR + 0.15%,			Asset-Backed		
Rate Floor: 0.15%)			Pass-Through		
due 11/25/36	10,556,744	\$ 3,765,549	Certificates Series		
First Franklin Mortgage			2005-W4, 5.61%		
Loan Trust			(1 Month USD		
2006-FF16, 5.13%			LIBOR + 0.76%,		
(1 Month USD			Rate Floor: 0.76%)		
LIBOR + 0.28%,			due 02/25/36 [◇]	9,822,080	\$ 7,345,834
Rate Floor: 0.28%)			Long Beach Mortgage		
due 12/25/36 [◇]	20,778,393	8,662,955	Loan Trust		
CFMT LLC			2006-8, 5.17% (1		
2022-HB9, 3.25%			Month USD		
(WAC) due			LIBOR + 0.32%,		
09/25/37 ^{¢,7}	9,025,507	8,346,720	Rate Floor: 0.32%)		
Merrill Lynch			due 09/25/36 [◇]	14,690,034	3,995,457
Alternative Note			2006-6, 5.35%		
Asset Trust Series			(1 Month USD		
2007-A1, 5.31%			LIBOR + 0.50%,		
(1 Month USD			Rate Floor: 0.50%)		
LIBOR + 0.46%,			due 07/25/36 [◇]	4,577,269	1,844,823
Rate Floor: 0.46%)			2006-8, 5.03%		
due 01/25/37°	19,378,345	5,862,397	(1 Month USD		
2007-A1, 5.15%			LIBOR + 0.18%,		
(1 Month USD			Rate Floor: 0.18%)		
LIBOR + 0.30%,			due 09/25/36 [◇]	3,920,496	1,060,778
Rate Floor: 0.30%)			Option One Mortgage		
due 01/25/37 [°]	7,348,592	2,202,408	Loan Trust		
Asset-Backed Securities			2007-5, 5.07% (1		
Corporation Home			Month USD		
Equity Loan Trust			LIBOR + 0.22%,		
Series AEG			Rate Floor: 0.22%)	7 265 290	4 242 600
2006-HE1, 5.45%			due 05/25/37 [◊]	7,265,280	4,243,600
(1 Month USD			2007-2, 5.10% (1		
LIBOR + 0.60%,			Month USD		
Rate Floor: 0.60%)	9 207 176	9 017 45 2	LIBOR + 0.25%,		
due 01/25/36 [◇]	8,327,476	8,017,453	Rate Floor: 0.25%) due 03/25/37 [¢]	5,033,947	2,412,827
			uue 05/25/57	5,055,947	2,412,027

	FACE	Vauur		FACE	Varia
	Αμουντ~	VALUE		Αμουντ~	VALUE
Credit-Based Asset			2006-6, 5.04%		
Servicing and			(1 Month USD		
Securitization LLC			LIBOR + 0.19%,		
2006-CB2, 5.23%			Rate Floor: 0.19%)		
(1 Month USD			due 12/25/46 [♦]	2,160,522	5 1,732,234
LIBOR + 0.38%,			WaMu Mortgage Pass-		
Rate Floor: 0.38%)			Through Certificates		
due 12/25/36 [♦]	6,807,369	\$ 6,340,649	Series Trust		
Lehman XS Trust Series			2007-OA6, 3.95%		
2007-2N, 5.03%			(1 Year CMT Rate		
(1 Month USD			+ 0.81%, Rate		
LIBOR + 0.18%,			Floor: 0.81%)		
Rate Floor: 0.18%)			due 07/25/47 \diamond	4,657,062	3,639,120
due 02/25/37	4,829,327	4,274,429	2006-AR13, 4.02%		
2007-15N, 5.35%			(1 Year CMT Rate		
(1 Month USD			+ 0.88%, Rate		
LIBOR + 0.50%,			Floor: 0.88%)		
Rate Floor: 0.00%)			due 10/25/46 [°]	1,423,663	1,160,285
, due 08/25/37 [◇]	1,470,839	1,301,660	2006-AR11, 4.06%		
2006-10N, 5.27%			(1 Year CMT Rate		
(1 Month USD			+ 0.92%, Rate		
LIBOR + 0.42%,			Floor: 0.92%)		
Rate Floor: 0.42%)			, due 09/25/46 [♦]	649,949	538,856
, due 07/25/46 [◇]	314,321	280,548	Deutsche Alt-A		
WaMu Asset-Backed	- 1-	,	Securities Mortgage		
Certificates			Loan Trust Series		
WaMu Series			2006-AR4, 5.11%		
2007-HE4, 5.02%			(1 Month USD		
(1 Month USD			LIBOR + 0.26%,		
LIBOR + 0.17%,			Rate Floor: 0.26%)		
Rate Floor: 0.17%)			, due 12/25/36 [♦]	9,786,776	3,379,850
, due 07/25/47 [◇]	5,059,219	3,570,415	2007-OA2, 3.91%		
2007-HE4, 5.10%	-,, -	-,,	(1 Year CMT Rate		
(1 Month USD			+ 0.77%, Rate		
LIBOR + 0.25%,			Floor: 0.77%)		
Rate Floor: 0.25%)			due 04/25/47 [¢]	2,119,878	1,768,268
due 07/25/47 [¢]	3,409,581	2,036,815	Morgan Stanley	, ,,	,,
American Home	-,,	,	IXIS Real Estate		
Mortgage			Capital Trust		
Assets Trust			2006-2, 5.00%		
2006-4, 5.04%			(1 Month USD		
(1 Month USD			LIBOR + 0.15%,		
LIBOR + 0.19%,			Rate Floor: 0.15%)		
Rate Floor: 0.19%)			due 11/25/36 [°]	15,227,130	4,937,228
				-, .,	,,0

	FACE	V		Face August	V
	Αμουντ~	VALUE		Αμουντ~	VALUE
GSAA Home			Morgan Stanley Capital		
Equity Trust			I Incorporated Trust		
2006-5, 5.21% (1			2006-HE1, 5.43%		
Month USD			(1 Month USD		
LIBOR + 0.36%,			LIBOR + 0.58%,		
Rate Floor: 0.36%)			Rate Floor: 0.58%)		
due 03/25/36	12,823,230	\$ 4,626,653	due 01/25/36	1,808,569	\$ 1,721,557
2007-7, 5.39% (1			Securitized Asset		
Month USD			Backed Receivables		
LIBOR + 0.54%,			LLC Trust 2006-WM4		
Rate Floor: 0.54%)			2006-WM4, 5.17%		
, due 07/25/37	172,355	161,924	(1 Month USD		
Impac Secured Assets			LIBOR + 0.32%,		
CMN Owner Trust			Rate Floor: 0.32%)		
2005-2, 5.35% (1			due 11/25/36	5,310,807	1,499,980
Month USD			Countrywide Asset-		
LIBOR + 0.50%,			Backed Certificates		
Rate Floor: 0.50%)			2005-15, 5.52%		
due 03/25/36	5,171,885	4,520,627	(1 Month USD		
COLT Mortgage			LIBOR + 0.68%,		
Loan Trust			Rate Floor: 0.68%)		
2021-2, 2.38%			due 03/25/36	1,116,751	1,086,929
(WAC) due			Residential Mortgage		
08/25/66 ^{¢,4}	7,108,000	4,242,291	Loan Trust		
OBX 2023-NQM2 Trust			2020-1, 2.68%		
2023-NQM2, 6.72%			(WAC) due		
due 01/25/62 ^{4,13}	3,744,840	3,751,687	01/26/60 ^{¢,4}	889,732	845,513
GSAA Trust			Structured Asset		
2007-3, 5.19% (1			Investment		
Month USD			Loan Trust		
LIBOR + 0.34%,			2004-BNC2, 6.05%		
Rate Floor: 0.34%)			(1 Month USD		
due 03/25/47	11,075,465	3,339,465	LIBOR + 1.20%,		
GCAT 2023-			Rate Floor: 1.20%)		
NQM2 Trust			due 12/25/34 [◇]	426,846	417,764
2023-NQM2, 6.24%			2006-3, 5.00%		
due 11/25/67 ^{4,13}	3,205,050	3,175,096	(1 Month USD		
ASG Resecuritization			LIBOR + 0.15%,		
Trust			Rate Floor: 0.15%)		
2010-3, 4.32% (1			due 06/25/36 [♦]	322,257	307,877
Month USD					
LIBOR + 0.29%,					
Rate Cap/Floor:					
10.50%/0.29%)					
due 12/28/45 ^{¢,4}	2,679,502	2,413,566			

	Face Amount~	VALUE		Face Amount~	VALUE
		TALOL		Amoon	TALO
Nomura			GOVERNMENT AGENC	Y - 7.1%	
Resecuritization			Uniform MBS 30 Year		
Trust			due 03/01/53 ¹⁶	1,141,356,933	\$1,086,659,685
2015-4R, 2.60%			Fannie Mae		
(1 Month USD			2.40% due 03/01/40	27,004,000	19,467,885
LIBOR + 0.43%,			3.83% due 05/01/49	19,000,000	16,179,472
Rate Floor: 0.43%)			2.27% due 10/01/41	16,935,000	11,768,907
due 03/26/36 ^{◇,4}	636,075	\$ 572,861	3.42% due 09/01/47	12,283,001	10,498,727
mpac Secured			2.07% due 10/01/50	12,917,637	9,158,480
Assets Trust			2.57% due 08/01/51	12,270,390	8,960,705
2006-2, 5.19% (1			due 12/25/43 ¹⁰	11,327,402	8,803,488
Month USD			2.00% due 09/01/50	11,587,515	8,067,292
LIBOR + 0.34%,			2.31% due 10/01/41	9,435,000	6,560,334
Rate Cap/Floor:			1.76% due 08/01/40	9,360,000	6,544,152
11.50%/0.34%)			2.17% due 03/01/51	8,638,000	5,882,917
due 08/25/36 [◇]	559,330	503,609	2.44% due 10/01/51	8,500,000	5,436,636
Alliance Bancorp Trust			2.10% due 07/01/50	7,351,643	5,204,976
2007-OA1, 5.33%			2.49% due 12/01/39	6,660,511	5,104,386
(1 Month USD			2.43% due 12/01/51	7,401,000	5,044,68
LIBOR + 0.48%,			2.41% due 12/01/41	7,100,000	4,983,414
Rate Floor: 0.48%)			3.05% due 03/01/50	5,936,042	4,649,890
due 07/25/37 [◊]	538,139	446,653	2.94% due 03/01/52	5,745,178	4,426,413
JCFC Manufactured			due 10/25/43 ¹⁰	5,616,557	4,388,669
Housing Contract			2.51% due 10/01/46	5,596,699	4,388,235
1997-2, 7.38%			4.07% due 05/01/49	4,631,987	4,210,889
due 10/15/28	146,695	144,834	2.52% due 12/01/41	5,235,200	4,104,443
Morgan Stanley			2.17% due 10/01/50	5,091,225	3,608,647
Re-REMIC Trust			2.99% due 01/01/40	4,429,000	3,588,237
2010-R5, 3.22%			3.50% due 02/01/48	3,773,647	3,274,606
due 06/26/36⁴	121,742	104,884	4.24% due 08/01/48	3,400,000	3,051,805
GreenPoint Mortgage			2.54% due 12/01/39	3,651,325	2,938,685
Funding Trust			2.42% due 10/01/51	3,410,343	2,468,917
2006-AR1, 5.20%			2.36% due 01/01/42	3,500,000	2,432,380
(1 Month USD			2.96% due 10/01/49	2,804,336	2,132,30
LIBOR + 0.58%,			3.26% due 11/01/46	2,335,035	1,976,262
Rate Cap/Floor:			2.92% due 03/01/50	2,323,430	1,826,54
10.50%/0.58%)			2.69% due 02/01/52	2,323,430	1,815,16
due 02/25/36 [¢]	97,559	80,721	2.51% due 07/01/50	2,339,658	1,762,59
rwin Home Equity			2.62% due 12/01/51	2,303,792	1,702,39
Loan Trust			2.93% due 03/01/52	2,303,792	
2007-1, 6.35% due					1,597,174
08/25/37 ⁴	478	463	2.34% due 09/01/39 2.68% due 04/01/50	2,121,797	1,582,833
			2.0070 uue 04/01/30	1,886,809	1,452,573
Total Residential Mortgage-Bac	ked Securities	1,804,060.119	3.46% due 08/01/49	1,646,886	1,396,392

	Face Amount~		VALUE		Face Amount~		Value
4.05% due 09/01/48	1,132,702	\$	1,030,348	4.00% due 01/15/46	417,019	\$	410,844
2.32% due 07/01/50	1,350,136		974,572	4.50% due 06/01/48	227,507		227,089
2.25% due 10/01/50	1,244,215		877,177	2.50% due 02/25/52	133,843		83,982
3.96% due 06/01/49	942,802		840,387	Fannie Mae-Aces			
3.01% due 04/01/42	1,050,000		804,824	1.49% (WAC) due			
3.60% due 10/01/47	907,883		790,094	03/25/35 ^{\$,11}	204,380,031		21,688,319
4.00% due 12/01/38	742,488		725,683	Freddie Mac Seasoned			
2.65% due 12/01/51	982,416		717,547	Credit Risk			
3.18% due 09/01/42	831,495		713,836	Transfer Trust			
3.50% due 12/01/46	715,731		675,735	2.00% due 11/25/59	11,572,284		9,735,875
3.63% due 01/01/37	699,563		648,741	2.00% due 05/25/60	9,420,271		7,928,280
3.36% due 12/01/39	678,495		581,637	FARM Mortgage Trust			
3.91% due 07/01/49	661,262		581,221	2.18% (WAC) due			
4.50% due 03/01/48	565,216		562,650	01/25/51 ^{¢,4}	10,642,856		8,940,656
3.50% due 12/01/45	584,273		551,898	Freddie Mac			
2.75% due 11/01/31	606,426		548,318	Multifamily			
4.00% due 01/01/46	561,504		547,486	Structured Pass			
3.50% due 11/01/47	551,433		520,274	Through Certificates			
2.56% due 05/01/39	591,759		467,924	0.51% (WAC) due			
3.00% due 07/01/46	486,956		446,693	12/25/24 ^{¢,11}	41,485,726	_	324,829
3.51% due 11/01/47	366,187		318,114	Total Government Agency		1,	395,315,557
4.33% due 09/01/48	326,281		308,115				NTIEC 1 70/
4.50% due 02/01/45	305,557		305,406	COMMERCIAL MORTGAG	E-BACKED SEC	.01	(IIIES - I./%
4.22% due 04/01/49	315,000		279,144	BX Commercial			
2.50% due 11/25/50	449,210		279,140	Mortgage Trust			
3.77% due 08/01/45	282,889		239,582	2021-VOLT, 6.68%			
5.00% due 12/01/44	230,065		234,546	(1 Month USD LIBOR + 2.00%,			
3.50% due 08/01/43	212,630		202,744	Rate Floor:			
5.00% due 05/01/44	199,276		202,436	2.00%) due			
2.00% due 10/25/51	329,737		188,349	09/15/36 ^{¢,4}	60,050,000		56,000,745
4.50% due 05/01/47	169,753		169,670	2021-VOLT, 6.33%	00,050,000		50,000,745
3.95% due 06/01/49	191,091		168,628	(1 Month USD			
2.06% due 09/01/36	140,000		104,006	LIBOR + 1.65%,			
2.28% due 01/01/51	69,029		49,823	Rate Floor: 1.65%)			
Freddie Mac				due 09/15/36 ^{¢,4}	52,000,000		48,870,510
due 04/01/52 ¹⁰	32,243,513	-	31,097,079	2019-XL, 6.94%			
3.26% due 09/01/45	2,143,350		1,828,851	(1 Month Term			
4.50% due 08/01/52	1,165,337		1,151,793	SOFR + 2.11%,			
5.00% due 09/01/52	1,117,523		1,136,513	Rate Floor: 2.11%)			
1.96% due 05/01/50	1,541,794		1,048,301	due 10/15/36 ^{¢,4} [′]	6,849,516		6,616,417
3.50% due 01/01/44	833,698		794,211				
4.00% due 02/01/46	602,430		584,688				
4.00% due 11/01/45	488,002		476,464				
3.00% due 08/01/46	517,668		475,360				
2.00% due 10/25/51	824,343		454,613				

	Face Amount~	Value		Face Amount~	VALUE
2022-LP2, 6.79%			Extended Stay		
(1 Month Term			America Trust		
SOFR + 1.96%,			2021-ESH, 6.94%		
Rate Floor: 1.96%)			(1 Month USD		
due 02/15/39 ^{¢,4}	5,848,857	\$ 5,472,713	LIBOR + 2.25%,		
JP Morgan Chase			Rate Floor: 2.25%)		
Commercial			due 07/15/38 ^{¢,4}	12,202,403	\$ 11,620,913
Mortgage			2021-ESH, 6.39%		
Securities Trust			(1 Month USD		
2021-NYAH, 6.52%			LIBOR + 1.70%,		
(1 Month USD			Rate Floor: 1.70%)		
LIBOR + 1.84%,			due 07/15/38 ^{¢,4}	6,296,440	6,097,753
Rate Floor: 1.84%)			Citigroup Commercial		
due 06/15/38 ^{¢,4}	14,350,000	12,921,020	Mortgage Trust		
2016-JP3, 3.40%			2019-GC43, 0.62%		
(WAC) due			(WAC) due		
08/15/49 [¢]	10,290,000	7,636,876	11/10/52 ^{¢,11}	218,440,803	6,814,414
2021-NYAH, 6.87%			2019-GC41, 1.04%		
(1 Month USD			(WAC) due		
LIBOR + 2.19%,			08/10/56 ^{¢,11}	103,293,690	4,536,132
Rate Floor: 2.19%)			2016-P4, 1.89%		
due 06/15/38 ^{¢,4}	8,000,000	7,120,955	(WAC) due		
2016-JP3, 1.33%			07/10/49 ^{¢,11}	28,137,566	1,284,078
(WAC) due			2016-C2, 1.66%		
08/15/49 ^{¢,11}	59,570,993	2,173,317	(WAC) due		
SMRT			08/10/49 ^{¢,11}	30,626,278	1,270,075
2022-MINI, 6.78%			2016-P5, 1.38%		
(1 Month Term			(WAC) due		
SOFR + 1.95%,			10/10/49 ^{\$,11}	25,194,508	928,110
Rate Floor: 1.95%)			2016-GC37, 1.65%		
due 01/15/39 ^{¢,4}	32,500,000	29,647,803	(WAC) due		
Life Mortgage Trust			04/10/49 ^{¢,11}	19,456,520	731,666
2021-BMR, 7.29%			2015-GC35, 0.72%		
(1 Month Term			(WAC) due		
SOFR + 2.46%,			11/10/48 ^{¢,11}	28,385,241	419,128
Rate Floor: 2.46%)			2015-GC29, 1.02%		
due 03/15/38 ^{¢,4}	19,167,918	17,835,539	(WAC) due		
2021-BMR, 6.69%			04/10/48 ^{¢,11}	18,317,138	296,241
(1 Month Term			2016-C3, 1.00%		
SOFR + 1.86%,			(WAC) due		
Rate Floor: 1.86%)			11/15/49 ^{¢,11}	10,020,188	286,030
due 03/15/38 ^{¢,4} [′]	5,160,593	4,821,073			
	-,,0	,,			

	FACE	.,		FACE	.,
	Αμουντ~	VALUE		Αμουντ~	VALUE
Wells Fargo			GS Mortgage		
Commercial			Securities Trust		
Mortgage Trust			2020-GC45, 0.67%		
2017-C38, 0.97%			(WAC) due		
(WAC) due			02/13/53 ^{¢,11}	153,000,642	\$ 4,894,506
07/15/50 ^{¢,11}	65,391,146	\$ 2,029,388	2019-GC42, 0.81%		
2016-BNK1, 1.72%			(WAC) due		
(WAC) due	24 723 400	1 500 074	09/10/52 ^{¢,11}	69,334,913	2,633,673
08/15/49 ^{¢,11}	34,731,400	1,522,274	2017-GS6, 1.01%		
2016-C32, 4.73%			(WAC) due	41 000 590	1 402 014
(WAC) due 01/15/59 [¢]	1,400,000	1,311,472	05/10/50 ^{¢,11} 2017-GS6, 3.87%	41,099,580	1,403,814
2017-RB1, 1.20%	1,400,000	1,311,472	due 05/10/50	521,000	459,288
(WAC) due			2015-GC28, 0.97%	521,000	433,200
03/15/50 ^{¢,11}	33,022,668	1,157,953	(WAC) due		
2017-C42, 0.86%	33,022,000	.,,	02/10/48 ^{¢,11}	14,747,811	191,284
(WAC) due			BENCHMARK	, · · , -	- , -
12/15/50 ^{¢,11}	34,073,697	1,119,709	Mortgage Trust		
2016-C35, 1.88%			2019-B14, 0.78%		
(WAC) due			(WAC) due		
07/15/48 ^{¢,11}	21,979,031	1,014,732	12/15/62 ^{¢,11}	108,448,052	3,340,634
2015-NXS4, 1.02%			2020-IG3, 3.13%		
(WAC) due			(WAC) due		
12/15/48 ^{¢,11}	37,500,341	804,371	09/15/48 ^{¢,4}	5,232,000	2,846,559
2017-RC1, 1.38%			2018-B2, 0.45%		
(WAC) due	17.000 510	742 460	(WAC) due	101 010 000	1 607 671
01/15/60 ^{¢,11}	17,065,516	743,469	02/15/51 ^{¢,11}	101,219,088	1,597,571
2016-NXS5, 1.42% (WAC) due			2018-B6, 0.41%		
01/15/59 ^{¢,11}	21,504,534	656,546	(WAC) due 10/10/51 ^{¢,11}	60,342,147	848,694
2015-C30, 0.88%	21,504,554	050,540	2018-B6, 4.61%	00,542,147	0-10,09-1
(WAC) due			(WAC) due		
09/15/58 ^{¢,11}	28,768,137	486,725	10/10/51	750,000	667,959
2015-P2, 0.93%			GS Mortgage Securities	,	,
(WAC) due			Corporation Trust		
12/15/48 ^{¢,11}	22,277,610	455,076	2020-UPTN, 3.25%		
2016-C37, 0.81%			(WAC) due		
(WAC) due			02/10/37 ^{¢,4}	5,350,000	4,587,341
12/15/49 ^{¢,11}	11,548,261	246,015	2020-DUNE, 6.03%		
2015-NXS1, 1.07%			(1 Month USD		
(WAC) due	9 032 000	102 107	LIBOR + 1.35%,		
05/15/48 ^{¢,11}	8,033,906	123,107	Rate Floor: 1.35%)	2 750 000	2 (20 001
			due 12/15/36 ^{¢,4}	3,750,000	3,630,891

	Face Amount~	VALUE		Face Amount~	Value
2020-DUNE, 6.58% (1 Month USD LIBOR + 1.90%,			2014-LC15, 1.05% (WAC) due 04/10/47 ^{0,11}	8,900,914	\$ 53,021
Rate Floor: 1.90%) due 12/15/36 ^{6,4} JPMDB Commercial Mortgage Securities Trust	1,000,000	\$ 952,672	KKR Industrial Portfolio Trust 2021-KDIP, 6.49% (1 Month Term SOFR + 1.66%,		
2017-C7, 0.83% (WAC) due 10/15/50 ^{¢,11} 2016-C4, 3.64%	125,529,503	3,504,206	Rate Floor: 1.66%) due 12/15/37 ^{¢,4} BANK 2020-BN25, 0.44%	6,562,500	6,101,087
(WAC) due 12/15/49 [◊] 2016-C4, 0.75%	2,650,000	2,279,007	(WAC) due 01/15/63 ^{◊,11} 2017-BNK6, 0.77%	140,000,000	3,517,108
(WAC) due 12/15/49 ^{¢,11} 2016-C2, 1.49%	81,278,791	1,784,980	(WAC) due 07/15/60 ^{¢,11} 2017-BNK4, 1.34%	39,259,524	985,045
(WAC) due 06/15/49 ^{¢,11} 2017-C5, 0.89% (WAC) due	23,330,649	799,261	(WAC) due 05/15/50 ^{¢,11} CSAIL Commercial Mortgage Trust	10,745,805	449,949
03/15/50 ^{¢,11} DBGS Mortgage Trust 2018-C1, 4.63%	7,540,232	191,578	2019-C15, 1.03% (WAC) due 03/15/52 ^{¢,11}	94,306,088	3,946,125
(WAC) due 10/15/51^ COMM Mortgage Trust	7,588,000	6,843,700	2015-C1, 0.81% (WAC) due 04/15/50 ^{¢,11}	49,508,985	510,596
2018-COR3, 0.43% (WAC) due 05/10/51 ^{¢,11} 2015-CR26, 0.90%	195,915,434	3,611,623	2016-C6, 1.86% (WAC) due 01/15/49 ^{¢,11} UBS Commercial	4,849,118	210,103
(WAC) due 10/10/48 ^{¢,11} 2015-CR24, 0.69%	76,232,581	1,319,616	Mortgage Trust 2017-C2, 1.07% (WAC) due		
(WAC) due 08/10/48 ^{¢,11} 2015-CR23, 0.86%	39,263,226	506,594	08/15/50 ^{0,11} 2017-C5, 1.07% (WAC) due	39,070,659	1,430,400
(WAC) due 05/10/48 ^{¢,11} 2015-CR27, 0.91% (WAC) due	35,611,940	486,787	11/15/50 ^{¢,11} CD Mortgage Trust 2017-CD6, 0.88%	42,251,826	1,328,300
(WAC) due 10/10/48 ^{¢,11} 2013-CR13, 0.72%	25,326,356	461,730	(WAC) due 11/13/50 ^{¢,11} 2016-CD1, 1.37%	40,811,115	1,087,677
(WAC) due 11/10/46 ^{¢,11}	34,308,920	111,881	(WAC) due 08/10/49 ^{¢,11}	29,272,785	968,051

	Face	v		Face	
	Αμουντ~	VALUE		Αμουντ~	Valu
2016-CD2, 0.56% (WAC) due 11/10/49 ^{°,11}	29,714,171	\$ 452,152	CFCRE Commercial Mortgage Trust 2016-C3, 0.98%		
BBCMS Mortgage Trust 2018-C2, 0.76% (WAC) due 12/15/51°, ¹¹ CD Commercial Mortgage Trust 2017 CD (1, 23%)	57,357,670	1,917,742	(WAC) due 01/10/48 ^{0,11} Citigroup Commercial Mortgage Trust 2015-GC35 2015-GC35, 4.35% (WAC) due	43,310,725	\$ 967,224
2017-CD4, 1.23% (WAC) due 05/10/50 ^{¢,11} 2017-CD3, 0.97% (WAC) due	25,690,003	984,598	11/10/48° Bank of America Merrill Lynch Commercial Mortgage Trust	810,679	730,933
02/10/50 ^{\$,11} CGMS Commercial Mortgage Trust 2017-B1, 0.74%	31,945,175	909,390	2017-BNK3, 1.01% (WAC) due 02/15/50 ^{¢,11} 2016-UB10, 1.74%	21,201,423	662,939
(WAC) due 08/15/50 ^{\$,11} JPMCC Commercial Mortgage Securities Trust	59,270,020	1,561,089	(WAC) due 07/15/49 ^{0,11} DBJPM Mortgage Trust 2017-C6, 0.91%	1,579,038	62,371
2017-JP6, 1.02% (WAC) due 07/15/50 ^{°,11} JPMBB Commercial Mortgage	47,777,696	1,452,791	(WAC) due 06/10/50 ^{0,11} Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	20,387,674	567,660
Securities Trust 2015-C27, 1.13% (WAC) due 02/15/48 ^{0,11} 2013-C12, 0.34% (WAC) due	65,471,455	1,048,257	2014-C18, 4.00% due 08/15/31 Morgan Stanley Capital I Trust 2016-UBS9, 4.60% (WAC) due	525,365	476,260
07/15/45 ^{0,11} Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27, 0.87% (WAC) due	16,949,656	170	03/15/49° SG Commercial Mortgage Securities Trust 2016-C5, 1.88% (WAC) due	275,000	244,629
12/15/47 ^{\$,11}	63,825,082	970,684	10/10/48 ^{¢,11} Total Commercial Mortgag	5,107,627 e-	212,965
			Backed Securities		328,837,510

	Face Αμουντ~	VALUE		Face Αμούντ~	VALU
MILITARY HOUSING - 1.0	0%		Freddie Mac Military		
Freddie Mac Military			Housing Bonds		
Housing Bonds			Resecuritization		
Resecuritization			Trust Certificates		
Trust Certificates			2015-R1, 0.70%		
2015-R1, 4.66%			(WAC) due		
(WAC) due			11/25/55 ^{¢,4,11}	168,522,141	\$ 10,883,63
11/25/55 ^{¢,†††,4}	112,147,021	\$ 100,702,104	Total Military Housing		201,018,01
2015-R1, 4.44%					
(WAC) due			Total Collateralized Mo	ortgage Obligation	S
11/25/52 ^{¢,†††,4}	21,260,213	19,021,845	(Cost \$4,126,252,70	7)	3,729,231,20
2015-R1, 4.32%					> 7 70/
(WAC) due			SENIOR FLOATING RA		- 3.1%
10/25/52 ^{¢,†††,4}	13,315,755	11,399,651	CONSUMER, CYCLICA	L - 1.0%	
Capmark Military			MB2 Dental		
, Housing Trust			Solutions LLC		
2006-RILY, 6.15%			10.91% (1 Month		
due 07/10/51 ^{†††,4}	12,615,797	12,195,225	Term SOFR +		
2007-AETC, 5.75%	,,	, , -	6.00%, Rate		
due 02/10/52 ^{†††,4}	7,177,306	6,956,824	Floor: 7.00%)	76 220 505	75 0 42 02
2006-RILY, 5.13%	.,,	-,,	due 01/29/27***	76,328,505	75,043,02
(1 Month USD			Zephyr Bidco Ltd.		
LIBOR + 0.37%,			8.71% (1 Month GB	Р	
Rate Floor: 0.37%)			SONIA + 4.75%,		
due 07/10/51 ^{¢,†††,4}	6,788,823	4,414,746	Rate Floor: 4.75%	,	
2007-ROBS, 6.06%	0,700,025	1, 11 1,2 10	due 07/23/25	GBP 23,950,000	27,491,22
due 10/10/52 ^{†††,4}	4,539,240	4,379,458	Packers Holdings LLC		
2007-AET2, 6.06%	4,555,240	ч,575,50	8.09% (1 Month		
due 10/10/52 ^{†††,4}	2,981,983	2,973,555	Term SOFR +		
GMAC Commercial	2,001,005	2,775,555	3.25%, Rate		
Mortgage			Floor: 3.25%)		
Asset Corp.			due 03/09/28	29,235,500	26,366,91
2007-HCKM, 6.11%			Pacific Bells LLC		
due 08/10/52 ^{†††,4}	21,546,868	21,858,672	9.66% (3 Month		
2005-DRUM, 5.47%	21,340,808	21,030,072	Term SOFR +		
due 05/10/50 ^{†††,4}	1 275 242	2 090 260	4.50%, Rate		
	4,375,242	3,980,269	Floor: 5.00%)		
2005-BLIS, 5.25%	2 500 000	2 252 025	due 11/10/28	14,003,289	13,443,15
due 07/10/50 ^{†††,4}	2,500,000	2,252,035	BCP V Modular		
			Services Holdings		
			IV Ltd.		
			7.52% (3 Month		
			EURIBOR +		
			4.50%, Rate		
			Floor: 4.50%)		
			1 30/35/00	FUE 11 600 000	11 0/5 /7

due 12/15/28 EUR 11,600,000

11,865,679

Face Amount~	VALUE		Face Amount~	VALUE
Adevinta ASA		Quirch Foods		
6.02% (3 Month		Holdings LLC		
EURIBOR +		9.68% (1 Month		
3.00%, Rate		Term SOFR +		
Floor: 3.00%)		4.50%, Rate		
due 06/26/28 EUR 8,983,333	\$ 9,625,919	Floor: 5.50%)		
New Trojan Parent, Inc.	\$ 9,029,919	due 10/27/27	28,891,671	\$ 26,544,223
7.97% (1 Month USD		PetIQ LLC	20,091,071	¥ 20,5 11 ,225
LIBOR + 3.25%,		8.96% (1 Month USD		
Rate Floor: 3.75%)		LIBOR + 4.25%,		
due 01/06/28 13,804,125	9,326,481	Rate Floor: 4.75%)		
	9,520,401	due 04/13/28 ^{†††}	27,838,189	25,332,752
Flamingo 6.53% (3 Month		Mission Veterinary	27,030,109	23,332,732
EURIBOR +		Partners		
3.50%, Rate Floor: 3.50%)		8.84% (1 Month USD LIBOR +		
. ,	7,453,134	4.00%, Rate		
due 03/27/28 EUR 7,554,688 Verisure Holding AB	7,455,154	4.00%, Kate Floor: 4.75%)		
0		due 04/27/28	19,010,500	17,489,660
6.26% (3 Month EURIBOR +		Sigma Holding BV	19,010,000	17,409,000
3.25%, Rate		(Flora Food)		
Floor: 3.25%)		6.24% (6 Month		
due 03/27/28 EUR 5,553,721	5,765,036	EURIBOR +		
SP PF Buyer LLC	3,703,030	3.50%, Rate		
9.34% (1 Month USD		Floor: 3.50%)		
LIBOR + 4.50%,		due 07/02/25	EUR 17,000,000	17,220,223
Rate Floor: 4.50%)		Southern Veterinary	LOK 17,000,000	17,220,225
due 12/22/25 3,440,599	2,091,884	Partners LLC		
	2,091,004	8.84% (1 Month		
Rent-A-Center, Inc.		USD LIBOR +		
8.13% (3 Month USD LIBOR + 3.25%,		4.00%, Rate		
		Floor: 5.00%)		
Rate Floor: 3.75%) due 02/17/28 466,164	160 227	due 10/05/27	15,762,630	15,158,449
1 1	460,337	Women's Care	13,702,030	13,130,449
Total Consumer, Cyclical	188,932,781			
CONSUMER, NON-CYCLICAL - 0.9%		Holdings, Inc.		
Bombardier		9.33% (3 Month USD LIBOR + 4.50%,		
Recreational				
Products, Inc.		Rate Floor: 5.25%)	15,796,102	14,690,375
6.91% (1 Month		due 01/17/28 Nidda Healthcare	13,730,102	14,070,373
USD LIBOR +		Holding GmbH		
2.00%, Rate				
Floor: 2.00%)		6.18% (3 Month EURIBOR +		
due 05/24/27 30,313,131	29,422,835	3.50%, Rate		
200 00 12 12 20 00 00 10 10 10	25, 122,055	Floor: 3.50%)		
			FILR 12 766 204	13 075 505
		due 08/21/26	EUR 12,766,306	13,075,595

	Face Amount~	VALUE		Face Amount~	VALUE
Blue Ribbon LLC			INDUSTRIAL - 0.6%		
10.66% (1 Month			United Airlines, Inc.		
USD LIBOR +			8.57% (3 Month USD		
6.00%, Rate			LIBOR + 3.75%,		
Floor: 6.75%)			Rate Floor: 4.50%)		
due 05/08/28	13,736,250	\$ 10,096,144	due 04/21/28	40,278,000	\$ 39,925,567
Confluent Health LLC	15,750,250	¥ 10,000,144	Mileage Plus	10,270,000	\$ 55,525,507
8.84% (1 Month			Holdings LLC		
USD LIBOR +			10.21% (3 Month		
4.00%, Rate			USD LIBOR +		
Floor: 4.50%)			5.25%, Rate		
due 11/30/28	7,616,819	6,150,581	Floor: 6.25%)		
8.84% (Commercial	7,010,015	0,150,501	due 06/21/27	26,371,560	27,330,958
Prime Lending			Merlin Buyer, Inc.	20,57 1,500	27,550,550
Rate + 3.00%,			8.81% (1 Month		
Rate Floor: 4.50%)			Term SOFR +		
due 11/30/28	1,654,867	1,336,305	4.00%, Rate		
HAH Group Holding	.,,	.,,	Floor: 4.00%)		
Co. LLC			due 12/14/28	13,370,633	12,802,381
9.91% (1 Month			CapStone Acquisition	13,57 0,055	12,002,501
Term SOFR +			Holdings, Inc.		
5.00%, Rate			9.66% (1 Month		
Floor: 5.00%)			Term SOFR +		
due 10/29/27	4,510,485	4,375,170	4.75%, Rate		
IQVIA, Inc.			Floor: 4.75%)		
5.02% (3 Month			due 11/12/27	8,617,286	8,531,114
EURIBOR +			American Bath	-,- ,,	-, ,
2.00%, Rate			Group LLC		
Floor: 2.00%)			8.41% (1 Month		
. ,	EUR 1,835,451	1,979,866	Term SOFR +		
Elanco Animal			3.50%, Rate		
Health, Inc.			Floor: 3.50%)		
6.41% (1 Month USD			due 11/23/27	8,765,044	7,747,685
LIBOR + 1.75%,			Air Canada		
Rate Floor: 1.75%)			8.37% (3 Month USD		
due 08/02/27	1,715,594	1,675,775	LIBOR + 3.50%,		
Spectrum Brands, Inc.			Rate Floor: 4.25%)		
6.96% (3 Month USD			, due 08/11/28	4,375,048	4,357,286
LIBOR + 2.00%,			Dispatch Terra		
Rate Floor: 2.50%)			Acquisition LLC		
due 03/03/28	1,323,333	1,309,543	9.30% (3 Month		
Total Consumer, Non-cy	clical	185,857,496	Term SOFR +		
• • • • • • • • • • • • • • • • • • • •			4.25%, Rate		
			Floor: 5.00%)		
			due 03/27/28	3,825,508	3,433,393

	Face A mount~	VALUE		Face Αμουντ~	VALUE
Filtration Group Corp.			Aston FinCo SARL		
6.41% (1 Month			8.95% (1 Month GBP		
EURIBOR +			SONIA + 4.75%,		
3.50%, Rate			Rate Floor: 4.75%)		
Floor: 3.50%)			due 10/09/26 G	BP 5,698,863	\$ 6,485,807
due 03/31/25	EUR 2,694,275	\$ 2,893,926	Aston FinCo SARL		
YAK MAT (YAK			9.09% (1 Month USD		
ACCESS LLC)			LIBOR + 4.25%,		
due 07/10/26 ⁸	7,240,000	386,109	Rate Floor: 4.25%)		
API Heat Transfer		,	due 10/09/26 ^{†††} ′	747,423	624,099
14.67% (3 Month			Emerald TopCo, Inc.		
USD LIBOR —			(Press Ganey)		
0.00%) (in-kind			8.34% (1 Month		
rate was 14.67%)			USD LIBOR +		
due 01/01/24 ^{†††,14}	63,657	33,102	3.50%, Rate		
14.67% (3 Month	05,057	55,102	Floor: 3.50%)		
USD LIBOR —			due 07/24/26	460,445	429,079
0.00%) (in-kind			Dun & Bradstreet	100,115	425,075
rate was 14.67%)			8.10% (1 Month USD		
due 10/02/23 ^{†††,14}	4 10,599	9,009	LIBOR + 5.00%,		
	10,399				
Total Industrial		107,450,530	Rate Floor: 5.00%)	152 020	152 191
TECHNOLOGY - 0.5%			due 02/06/26	152,930	152,484
Datix Bidco Ltd.			Total Technology		90,858,387
6.69% (6 Month GBI	р		FINANCIAL - 0.3%		
SONIA + 4.50%,			Higginbotham		
Rate Floor: 4.50%)		Insurance		
due 04/28/25 ^{†††}	GBP 45,800,000	55,277,323	Agency, Inc.		
RLDatix	,,	,,	10.09% (1 Month		
8.95% (6 Month			USD LIBOR +		
Term SOFR +			5.25%, Rate		
4.50%, Rate			Floor: 6.00%)		
Floor: 4.50%)			due 11/25/26 ^{†††}	30,990,569	30,618,682
due 04/28/25 ^{†††}	19,781,561	19,352,301	Jane Street Group LLC	50,550,505	50,010,002
Team.Blue Finco SARL	13,701,501	19,552,501	7.59% (1 Month USD		
6.72% (3 Month			LIBOR + 2.75%,		
EURIBOR +			Rate Floor: 2.75%)		
3.70%, Rate			due 01/26/28	15,698,186	15,415,619
Floor: 3.70%)				13,098,180	13,413,015
. ,	ELLD 9 226 709	8 527 204	HighTower		
due 03/30/28	EUR 8,326,798	8,537,294	Holding LLC		
			8.82% (3 Month		
			USD LIBOR +		
			4.00%, Rate		
			Floor: 4.75%)	8,481,258	7,993,586
			due 04/21/28		

	Face Amount~	VALUE		Face Amount~	VALUE
Jones Deslauriers Insurance Management, Inc. 9.27% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/27/28 Total Financial BASIC MATERIALS - 0.2 INEOS Ltd.	CAD 4,761,917 %	\$3,458,339 57,486,226	Radiate Holdco LLC 8.09% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26 Zayo Group Holdings, Inc. 7.84% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	2,434,920 1,652,094	\$ 1,983,584 1,337,635
5.66% (1 Month			Total Communications		22,095,195
EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26 Trinseo Materials Operating S.C.A. 7.34% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28 GrafTech Finance, Inc. 7.84% (1 Month USD	10,905,750	32,404,466 9,772,315	ENERGY - 0.1% ITT Holdings LLC 7.67% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 07/10/28 Venture Global Calcasieu Pass LLC 7.47% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%)	13,241,355	12,844,115
LIBOR + 3.00%, Rate Floor: 3.50%)			due 08/19/26 ^{†††}	6,763,635	6,704,453
due 02/12/25 ^{†††} Total Basic Materials	3,640,280	3,622,079 45,798,860	Total Energy UTILITIES - 0.0% Hamilton Projects		19,548,568
COMMUNICATIONS - C Syndigo LLC 9.28% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27		13,953,582	Acquiror LLC 9.66% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/17/27 Total Senior Floating Rate	4,638,985	4,591,760
Xplornet	.,, ., 0	-,	(Cost \$786,834,686)	merests	722,619,803
Communications, Inc. 8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%)			FEDERAL AGENCY BOND Tennessee Valley Authorit 4.25% due 09/15/65 4.63% due 09/15/60 5.38% due 04/01/56		128,393,689 42,070,838 10,372,490
due 10/02/28	5,997,380	4,820,394	due 09/15/53 ^{9,11} due 09/15/55 ^{9,11}	1,612,000 1,612,000	391,319 353,197

	Face			Face	
		VALUE			VALUE
	AMOONT	VALUE		Amooni	VALUE
L 00/15/(50 ⁹)]	1 (12 000	¢ 225.054			
due 09/15/56 ^{9,11}		\$ 335,954	MUNICIPAL BONDS ^{††} - 0	.8%	
due 03/15/57 ^{9,11}	1,612,000	328,171	NEW YORK - 0.3%		
due 09/15/57 ^{9,11}	1,612,000	320,567	Westchester County		
due 09/15/58 ^{9,11}	1,612,000	305,885	Local Development		
due 03/15/59 ^{9,11}	1,612,000	298,797	Corp. Revenue		
due 09/15/59 ^{9,11}	1,612,000	291,875	Bonds		
due 09/15/60 ^{9,11}	1,612,000	278,507	3.85% due 11/01/50	40,185,000	\$ 29,379,201
due 09/15/54 ^{9,11}	1,020,000	236,361	Port Authority of New		
due 03/15/61 ^{9,11}	1,020,000	172,782	York & New Jersey		
due 09/15/61 ^{9,11}	1,020,000	168,788	Revenue Bonds		
due 09/15/62 ^{9,11}	1,020,000	160,453	3.14% due 02/15/51	23,045,000	17,783,568
due 03/15/63 ^{9,11}	1,020,000	156,735	Total New York		47,162,769
due 09/15/63 ^{9,11}	1,020,000	153,104	CALIFORNIA & 20/		
due 09/15/64 ^{9,11}	1,020,000	146,092	CALIFORNIA - 0.2%		
due 03/15/65 ^{9,11}	1,020,000	145,661	California Statewide		
due 09/15/65 ^{9,11}	1,020,000	141,732	Communities		
Tennessee Valley Authority	Principal Strips	5	Development		
due 01/15/48 ^{9,10}	38,804,000	12,199,978	Authority		
due 12/15/42 ^{9,10}	23,785,000	9,499,325	Revenue Bonds		
due 01/15/38 ^{9,10}	15,800,000	8,015,356	7.14% due 08/15/47	10,500,000	11,438,143
due 09/15/65 ^{9,10}	3,500,000	486,336	California Public		
due 09/15/39 ^{9,10}	570,000	267,003	Finance Authority		
due 04/01/56 ^{9,10}	540,000	115,341	Revenue Bonds		
Federal Farm Credit Bank			3.07% due 10/15/40	8,000,000	5,982,260
3.00% due 03/08/32	4,100,000	3,697,450	2.55% due 01/01/40	3,600,000	2,706,551
2.04% due 12/22/45	2,870,000	1,766,849	Oakland Unified		
3.11% due 08/05/48	1,500,000	1,174,424	School District/		
2.43% due 01/29/37	720,000	576,820	Alameda County		
2.90% due 12/09/41	720,000	548,366	General Obligation		
2.84% due 06/01/46	720,000	508,560	Unlimited		
1.99% due 07/30/40	300,000	202,355	2.87% due 08/01/35	7,405,000	6,020,793
2.60% due 09/06/39	250,000	187,478	3.12% due 08/01/40	600,000	468,021
2.59% due 12/30/41	180,000	131,445	San Mateo Foster		
2.74% due 11/01/39	144,000	110,228	City School District		
2.59% due 08/24/46	140,000	94,711	General Obligation		
3.67% due 02/26/44	70,000	61,484	Unlimited		
Freddie Mac	, 0,000	01,101	3.06% due 08/01/44	6,125,000	4,627,956
2.05% due 08/19/50	2,010,000	1,160,807	California State		
2.02% due 10/05/45	720,000	444,634	University		
2.25% due 10/05/45	360,000	218,525	Revenue Bonds		
Federal Home Loan Bank	500,000	210,525	2.98% due 11/01/51	5,000,000	3,559,057
2.45% due 08/16/41	540,000	382,825			
3.63% due 06/22/43	350,000	306,617			
1 1		500,017			
Total Federal Agency Bonds	S	227 276 27 4			
(Cost \$326,506,138)		227,379,914			

	Face Amount~	VALUE		Face Amount~	Value
Oakland Redevelopment Agency Successor Agency Tax Allocation 4.00% due 09/01/39 Hillsborough City School District General Obligation	1,100,000	\$ 970,718	Dallas/Fort Worth International Airport Revenue Bonds 2.92% due 11/01/50 Grand Parkway Transportation Corp. Revenue Bonds 3.31% due 10/01/49 Total Texas	1,300,000	\$ 945,218 <u>731,396</u> 27,959,000
Unlimited due 09/01/37 ⁹ due 09/01/39 ⁹ Total California	1,000,000 1,000,000	483,158 430,242 36,686,899	ILLINOIS - 0.0% State of Illinois General Obligation Unlimited		
TEXAS - 0.2% Dallas Fort Worth International Airport Revenue Bonds			5.65% due 12/01/38 6.63% due 02/01/35 City of Chicago Illinois General Obligation Unlimited	5,200,000 1,820,000	5,346,890 1,977,804
3.09% due 11/01/40 City of San Antonio Texas Electric	13,800,000	10,986,172	6.31% due 01/01/44 Total Illinois	4,500,000	4,801,477 12,126,171
& Gas Systems Revenue Bonds 2.91% due 02/01/48 Central Texas Turnpike System Revenue Bonds	10,500,000	7,628,375	MISSISSIPPI - 0.1% Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41	11,800,000	8,986,300
3.03% due 08/15/41 Central Texas Regional Mobility Authority Revenue Bonds	3,150,000	2,348,162	ALABAMA - 0.0% Auburn University Revenue Bonds		
3.17% due 01/01/41 Tarrant County Cultural Education Facilities Finance Corp.	3,000,000	2,269,448	2.68% due 06/01/50 NORTH CAROLINA - 0.0% Inlivian Revenue Bonds 3.02% due 01/01/38	6,500,000 4,125,000	4,361,084
Revenue Bonds 3.42% due 09/01/50 Harris County Cultural Education Facilities Finance Corp.	2,500,000	1,805,401	OHIO - 0.0% County of Franklin Ohio Revenue Bonds 2.88% due 11/01/50	4,000,000	2,551,244
Revenue Bonds 3.34% due 11/15/37	1,500,000	1,244,828	WASHINGTON - 0.0% Central Washington University Revenue Bonds 6.95% due 05/01/40	1,750,000	2,033,987

	Face Αμούντ~	VALUE		Contracts/ Notional Value	VALUE
	AMOUNT	VALUE		NUTIONAL VALUE	VALU
ARIZONA - 0.0%			OTC OPTIONS PURCH	ASED ^{††} - 0.0%	
Northern Arizona			Call Options on:		
University			Interest Rate Options		
Revenue Bonds			Morgan Stanley		
3.09% due 08/01/39	2,350,000	\$ 1,885,893	Capital Services		
OKLAHOMA - 0.0%			LLC 10Y-2Y		
Tulsa Airports			SOFR CMS CAP		
Improvement Trust			Expiring June		
Revenue Bonds			2024 with strike	1100 510 200 000 ¢	1 742 61
3.10% due 06/01/45	1,000,000	739,933	price of \$0.10	USD 510,300,000 \$	1,743,613
Oklahoma	,,	, ,	Barclays Bank plc		
Development			10Y-2Y SOFR CMS)	
Finance Authority			CAP Expiring June 2024 with strike		
Revenue Bonds			price of \$0.10	USD 506,250,000	1,729,775
4.65% due 08/15/30	450,000	419,087	Morgan Stanley	05D 500,250,000	1,725,77
Total Oklahoma		1,159,020	Capital Services		
		1 1	LLC 10Y-2Y SOFR		
IDAHO - 0.0%			CMS CAP Expiring		
Boise State University			December 2023		
Revenue Bonds	050.000	202.207	with strike		
3.06% due 04/01/40	250,000	193,386	price of \$0.10	USD 510,300,000	1,506,171
Total Municipal Bonds			Barclays Bank plc		
(Cost \$189,193,257)		148,654,276	10Y-2Y SOFR		
FOREIGN GOVERNMENT	DFRT ^{††} - 0 1%		CMS CAP Expiring		
Panama Government Inte			December 2023		
4.50% due 04/16/50	22,700,000	17,249,487	with strike		
Bermuda Government Inte		., .,	price of \$0.20	USD 508,900,000	1,502,039
3.38% due 08/20/50 ⁴	8,400,000	5,972,738	Bank of America,		
Total Foreign Government	t Deht		N.A. 10Y-2Y		
(Cost \$33,787,413)		23,222,225	SOFR CMS CAP		
. ,			Expiring June		
SENIOR FIXED RATE INTE	ERESTS ^{†††} - 0.0%	6	2024 with strike		967.003
INDUSTRIAL - 0.0%			price of \$0.10 Bank of America	USD 253,750,000	867,023
CTL Logistics			Bank of America, N.A. 10Y-2Y		
2.65% due 10/10/42	6,939,462	5,428,393	SOFR CMS CAP		
Total Senior Fixed Rate Int	terests		Expiring June		
(Cost \$6,939,462)	-	5,428,393	2023 with strike		
		_	price of \$0.20	USD 251,100,000	741,132
			Goldman Sachs	252 251,100,000	,, 15
			International		
			10Y-2Y SOFR CMS		
			CAP Expiring June		
			2024 with strike		

price of \$0.10

707,969

USD 207,200,000

Contract Notional Vai	•	Contracts/ Notional Value	VALUE
Goldman Sachs		OTC INTEREST RATE SWAPTIONS WRI	TTEN ^{††,15} - (0.0)%
International		Put Swaptions on:	
10Y-2Y SOFR CMS		Interest Rate Swaptions	
CAP Expiring		Morgan Stanley	
December 2023		Capital Services	
with strike		LLC 5-Year	
price of \$0.20 USD 207,200,	000 \$ 611,559	Interest Rate Swap	
Total Interest Rate Options	9,409,281	Expiring June	
		2023 with exercise	
Total OTC Options Purchased		rate of 3.60% USD 347,930,00	0 \$ (2,592,079)
(Cost \$12,606,709)	9,409,281	Total Interest Rate Swaptions	(2,592,079)
Total Investments - 104.3%		Total OTC Interest Rate Swaptions Writ	ten
(Cost \$23,081,935,816)	\$20,615,042,591	(Premiums received \$2,592,079)	(2,592,079)
		Other Assets & Liabilities, net - (4.3)%	(850,018,805)
		Total Net Assets - 100.0%	\$ 19,762,431,707

Centrally Cleared Credit Default Swap Agreements Protection Purchased

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date
BofA Securities, Inc.	ICE	ITRAXX.EUR.38.V1	1.00%	Quarterly	12/20/27
BofA Securities, Inc.	ICE	CDX.NA.HY.40.V1	5.00%	Quarterly	06/20/28

Notional Amount			Prei	Upfront miums Paid (Received)	Unrealized Depreciation**		
EUR216,100,000 196,300,000	\$	(2,184,983) (2,983,760)	\$	(1,895,695) 899,277	\$	(289,288) (3,883,037)	
	\$	(5,168,743)	\$	(996,418)	\$	(4,172,325)	

Centrally Cleared Interest Rate Swap Agreements^{††} Floating **Floating Rate** Fixed Payment Maturity Exchange Rate Type Index Counterparty Rate Frequency Date U.S. Secured BofA Securities, Inc. CME Pay Overnight **Financing Rate** 3.40% Annually 04/04/28 BofA Securities, Inc. Pay U.S. Secured CME Overnight 2.78% Financing Rate Annually 07/18/27

I	Value	١		Notional Amount	
	\$ —	\$	\$	900,000,000	\$
	(48,554,393)	(48,554	_	,803,000,000	1,
	\$ (48,554,393)	\$ (48,554	\$		

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Туре	Quantity	Contract Amount	Settlement Date	Appreciation (Depreciation)
counterparty	currency	iype	Quantity	Anount	Date	Depreciation
UBS AG	CAD	Buy	7,000,000	5,097,768 USD	04/17/23	\$ 84,135
JPMorgan Chase						
Bank, N.A.	EUR	Buy	1,350,000	1,435,054 USD	04/17/23	30,705
Barclays Bank plc	GBP	Buy	200,000	246,897 USD	04/17/23	(89)
Citibank, N.A.	EUR	Sell	1,032,000	1,124,392 USD	06/30/23	(928)
Citibank, N.A.	EUR	Sell	2,700,000	2,929,260 USD	04/17/23	(2,257)
Morgan Stanley Capital						
Services LLC	CAD	Sell	11,829,000	8,649,839 USD	04/17/23	(106,837)
Barclays Bank plc	GBP	Sell	78,675,000	95,882,796 USD	04/17/23	(1,205,219)
Barclays Bank plc	EUR	Sell	187,805,000	202,007,753 USD	04/17/23	(1,901,013)
						\$ (3,101,503)

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 Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap	Pay	SOFR	Annual	3.60%	06/30/23	3.60%	\$347,930,000	\$(2,592,079)

Unrealized

- $\tilde{}$ 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 March 31, 2023. 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 \$7,907,423,778 (cost \$8,821,654,214), or 40.0% of total net assets.
- ⁵ Rate indicated is the 7-day yield as of March 31, 2023.
- 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 \$389,706,638 (cost \$408,714,805), or 2.0% of total net assets.
- ⁸ Security is in default of interest and/or principal obligations.
- ⁹ Zero coupon rate security.
- ¹⁰ Security is a principal-only strip.
- ¹¹ Security is an interest-only strip.
- ¹² Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- 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 March 31, 2023.
- ¹⁴ Payment-in-kind security.
- 15 Swaptions See additional disclosure in the swaptions table above for more information on swaptions.
- ¹⁶ Security is unsettled at period end and does not have a stated effective rate.
 - BofA Bank of America
 - CAD Canadian Dollar
 - CDX.NA.HY.40.V1 Credit Default Swap North American High Yield Series 40 Index Version 1
 - CME Chicago Mercantile Exchange
 - CMS Constant Maturity Swap
 - CMT Constant Maturity Treasury
 - EUR Euro
 - EURIBOR European Interbank Offered Rate
 - GBP British Pound
 - ICE Intercontinental Exchange
 - ITRAXX.EUR.38.V1 iTraxx Europe Series 38 Index Version 1
 - 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