

DoubleLine Shiller Enhanced CAPE
Portfolio Holdings as of September 30, 2022 (unaudited)

SECURITY NAME	TICKER/ MATURITY	COUPON	QUANTITY	TOTAL COST	MARKET VALUE
FORESIGHT EQUITY			58,790.118	851,126.54	1,088,205.09
MCDERMOTT INTL LTD	MCDIF		39,481.908	138,186.68	19,740.95
OASWRTS BZ (OAS SA-CW39)	OASWRTS BZ		29,231.782	0.00	0.01
1011778 B.C. UNLIMITED (BURGER	13-Nov-2026	4.274%	15,527,989.660	15,401,583.73	14,886,062.57
37 CAP CLO LTD 2021-1	16-Oct-2034	3.712%	27,000,000.000	27,000,000.00	26,307,315.81
5 BRYANT PK MTG TR 2018-5BP	15-Jun-2033	5.418%	9,876,000.000	9,812,237.19	8,820,261.53
AASET TR 2018-1	16-Jan-2038	3.844%	2,457,969.500	2,440,302.85	1,866,289.54
ABBVIE INC	21-Nov-2022	2.300%	3,810,000.000	3,812,859.13	3,801,025.09
ABBVIE INC	21-Nov-2024	2.600%	2,340,000.000	2,362,403.01	2,228,545.85
ACCESS CIG T/L B	27-Feb-2025	6.820%	1,483,570.740	1,477,307.72	1,424,598.80
ACE SECS HEQ 2006-CW1	25-Jul-2036	3.604%	5,251,075.350	5,015,071.59	4,393,196.67
ACE SECS HEQ 2007-WM1	25-Nov-2036	3.204%	7,363,585.560	4,679,665.43	3,358,845.80
ADANI INTERNATIONA	16-Feb-2031	3.000%	1,684,800.000	1,382,231.10	1,296,739.21
ADANI PORT SPECIAL	30-Jul-2027	4.000%	1,500,000.000	1,350,814.11	1,303,381.19
ADANI PORTS & SPL ECONOMIC	24-Jul-2024	3.375%	2,600,000.000	2,660,915.70	2,473,799.09
ADJUSTABLE RATE MTG 2006-1	25-Mar-2036	3.344%	5,569,612.980	4,298,641.81	3,599,937.73
AERCAP IRELAND CAPITAL LIMITED	29-Oct-2024	1.750%	6,515,000.000	6,442,802.95	5,931,970.11
AES GENER S A	07-Oct-2079	6.350%	3,850,000.000	3,918,795.93	3,320,625.00
AFFIRM ASSET SEC TR 2021-A	15-Aug-2025	1.060%	1,000,000.000	999,921.90	977,988.20
AFFIRM ASST SEC TR 2021-B	17-Aug-2026	1.240%	4,200,000.000	4,199,035.26	3,852,570.12
AFFIRM ASST SEC TR 2021-B	17-Aug-2026	1.030%	6,000,000.000	5,999,750.40	5,661,996.00
AGL CLO 2020-3 LTD	18-Jan-2033	3.812%	14,000,000.000	14,000,000.00	13,721,020.32
AI CANDELARIA SPAIN S L U	15-Dec-2028	7.500%	4,700,000.000	4,458,066.89	4,063,996.00
AIG CLO 2018-1R	20-Apr-2032	3.830%	20,000,000.000	19,984,000.00	19,590,949.80
AIG CLO 2021-2 LLC	20-Jul-2034	3.880%	10,000,000.000	10,000,000.00	9,650,000.00
AJAX MORTGAGE LOAN TR 2021-C A	25-Jan-2061	2.115%	5,359,391.050	5,359,312.27	4,964,173.48
ALEN MORTGAGE TR 2021-ACEN	17-Apr-2034	5.918%	8,415,000.000	8,415,000.00	7,758,822.70
ALEN MORTGAGE TR 2021-ACEN	17-Apr-2034	4.468%	2,000,000.000	2,006,069.39	1,895,395.40
ALI GROUP T/L	30-Nov-2028	4.570%	8,687,288.890	8,635,042.28	8,402,780.18
ALIGNED DT CEN ISS LLC 2021-1	15-Aug-2046	1.937%	6,000,000.000	6,000,000.00	5,125,638.00
ALLEGRO CLO LTD 2019-10R	20-Apr-2032	3.860%	12,000,000.000	12,000,000.00	11,700,376.56
ALLEGRO CLO VII LTD 2018-7	13-Jun-2031	3.612%	12,250,000.000	12,250,000.00	12,014,167.41
ALLIANCE LAUNDRY SYSTEMS T/L B	29-Oct-2027	5.955%	365,357.140	362,616.95	351,046.10
ALTICE US FINANCE I (CSC HOLDI	15-Jan-2026	4.641%	2,644,574.940	2,620,320.17	2,482,594.72
AMERICAN AIRLINES T/L B (06/17	29-Jan-2027	4.274%	343,000.000	342,985.50	316,295.74
AMERICAN EXPRESS CO	27-Feb-2023	3.693%	1,899,000.000	1,898,110.25	1,899,435.86
AMERICAN EXPRESS CO	03-May-2024	3.375%	890,000.000	889,911.00	868,331.01
AMERICAN EXPRESS CO	04-Mar-2025	3.218%	3,310,000.000	3,313,715.28	3,307,979.31
AMERICAN HOME MTG 2004-2	25-Feb-2044	3.984%	2,517,797.730	2,365,908.03	2,291,041.34
AMGEN INC	01-May-2025	3.125%	2,730,000.000	2,826,097.03	2,619,136.94
AMGEN INC	22-May-2024	3.625%	3,400,000.000	3,495,737.30	3,342,814.38
AMUR EQPMNT FIN REC LLC 2021-1	22-Nov-2027	2.300%	4,000,000.000	3,999,011.60	3,582,122.80
ANCHORAGE CAP CLO 3-R 2018-3-R	28-Jan-2031	3.843%	2,236,564.100	2,223,144.72	2,207,348.22
ANCHORAGE CAP CLO LTD 2016-9R2	15-Jul-2032	3.652%	25,000,000.000	25,000,000.00	24,544,855.00
ANCHORAGE CAPITAL 2021-19 LTD	16-Oct-2034	3.722%	23,000,000.000	23,000,000.00	22,314,495.58
ANGEL OAK MTG LN 2020-6 TR	25-May-2065	1.775%	509,375.710	509,370.97	439,986.92
ANGEL OAK MTG TR 2020-2	25-Jan-2065	2.531%	2,719,256.520	2,719,215.99	2,526,036.21
ANGEL OAK MTG TR 2020-4	25-May-2065	1.469%	2,749,904.430	2,749,877.20	2,548,158.79
ANGEL OAK MTG TR 2021-7	25-Oct-2066	1.978%	8,441,362.240	8,441,238.16	7,038,117.45
ANGEL OAK MTG TR I 2019-1	25-Nov-2048	4.500%	6,000,000.000	6,024,995.01	5,880,024.60

APIDOS CLO 2021-35	20-Apr-2034	3.760%	5,000,000.000	5,000,000.00	4,850,274.05
APPLIED SYSTEMS T/L B (09/17)	19-Sep-2024	5.250%	1,625,491.160	1,606,811.24	1,588,925.74
Aramark Services T/L (12/19)	15-Jan-2027	4.274%	694,712.500	693,844.12	670,612.92
ARAMARK SERVICES T/L (5/18)	11-Mar-2025	4.274%	1,725,000.000	1,717,775.00	1,675,406.25
ARBOR MTF MTG SEC TR 2020-MF1	16-May-2053	0.591%	40,902,000.000	1,634,454.28	1,281,410.58
ARBOR MTF MTG SEC TR 2021-MF2	15-Jun-2054	1.231%	113,027,134.430	9,440,542.26	7,646,398.67
ARBOR RLTY CM 2020-FL1	15-Feb-2035	5.410%	2,830,000.000	2,805,237.50	2,776,566.77
ARBOR RLTY CM 2020-FL1	15-Feb-2035	4.760%	2,000,000.000	1,948,120.00	1,947,386.00
AREIT TRUST 2019-CRE3	14-Sep-2036	5.686%	1,251,000.000	1,251,000.00	1,187,779.46
AREIT TRUST 2019-CRE3	15-Sep-2036	4.936%	12,000,000.000	12,000,000.00	11,884,824.00
ARIVO ACCEP AUTO LN 2021-1 TR	15-Jan-2027	1.190%	2,573,937.850	2,573,701.57	2,481,682.51
ARROYO MTG TR 2019-1	25-Jan-2049	3.805%	1,238,963.900	1,248,694.15	1,168,411.72
ARROYO MTG TR 2019-2	25-Apr-2049	3.498%	675,444.510	678,718.47	634,130.34
ARROYO MTG TR 2019-3	25-Oct-2048	3.416%	4,970,858.640	4,970,772.12	4,628,418.67
ASPLUNDH TREE (2/21) T/L	07-Sep-2027	4.274%	15,276,942.060	15,229,472.21	14,926,412.62
ASTRAZENECA PLC	17-Aug-2023	3.500%	6,095,000.000	6,225,258.37	6,047,837.99
ASURION T/L B8 (12/20)	23-Dec-2026	5.774%	881,575.000	873,246.71	749,894.14
ATHENE GLOBAL FUNDING	24-May-2024	2.984%	9,290,000.000	9,287,757.36	9,117,743.33
ATLAS SR LN FD XI LTD 2018-11	28-Jul-2031	4.416%	2,000,000.000	1,954,217.79	1,892,500.00
ATMOS ENERGY CORP	09-Mar-2023	0.625%	2,790,000.000	2,789,902.00	2,746,131.21
AVANTOR T/L B-4 (7/21)	08-Nov-2027	4.774%	12,410,552.900	12,404,558.34	12,113,878.63
AVERY DENNISON CORP	15-Aug-2024	0.850%	1,925,000.000	1,924,826.75	1,783,128.31
AVOLON HLDGS FDG LTD	01-Oct-2023	5.125%	1,145,000.000	1,182,952.68	1,126,333.17
AXALTA COATING SYSTEMS (DUPONT)	21-Jun-2024	2.756%	15,141,726.020	15,054,257.52	14,942,990.87
AXIATA SPV2 BERHAD	24-Mar-2026	4.357%	2,800,000.000	3,052,378.82	2,737,924.00
B A T INTL FIN PLC DISC COML F	25-Mar-2026	1.668%	5,810,000.000	5,816,836.24	5,028,726.40
BA MTG SECS INC 2005-I	25-Oct-2035	3.450%	1,178,906.810	1,178,906.81	1,114,814.72
BA MTG TR 2007-3	25-Sep-2037	6.000%	2,585,473.220	2,489,337.33	2,240,943.66
BAIN CAPITAL CR CLO 2019-1R	19-Apr-2034	3.868%	10,000,000.000	10,000,000.00	9,682,995.00
BAMLL COML MTG SEC 2021-JACX C	15-Sep-2038	4.818%	3,100,000.000	3,100,000.00	2,936,471.59
BANC AMERICA FDG 2015-R2	27-Mar-2037	3.359%	2,298,397.170	2,166,218.04	2,116,262.07
BANC AMERICA FDG 2015-R2	29-Sep-2036	3.004%	10,950,188.430	10,406,747.19	8,926,666.97
BANC OF AMERICA FDG 2006-7	25-Oct-2036	5.878%	1,144,985.020	1,109,337.82	990,696.34
BANCO BILBAO VIZCAYA ARGENTARI	21-Apr-2025	4.875%	3,100,000.000	3,260,408.74	2,925,744.88
BANCO BRADESCO SA GRAND CAYMAN	27-Jan-2025	3.200%	1,500,000.000	1,527,011.63	1,411,597.50
BANCO CONTINENTAL S.A.E.	10-Dec-2025	2.750%	1,850,000.000	1,850,000.00	1,616,428.25
BANCO CONTINENTAL S.A.E.	10-Dec-2025	2.750%	1,000,000.000	904,072.24	873,745.00
BANCO DE CREDITO DEL PERU	01-Jul-2030	3.125%	3,550,000.000	3,563,243.01	3,111,630.81
BANCO DE CREDITO DEL PERU	30-Sep-2031	3.250%	200,000.000	198,750.00	169,369.72
BANCO DE CREDITO DEL PERU	30-Sep-2031	3.250%	5,700,000.000	5,723,497.21	4,827,037.13
BANCO DEL ESTADO DE CHILE	09-Jan-2025	2.704%	1,800,000.000	1,740,811.27	1,687,209.80
BANCO DO BRASIL S A	30-Sep-2026	3.250%	3,300,000.000	3,300,000.00	2,922,810.00
BANCO INTERNATIONAL DEL PERU S	19-Mar-2029	6.625%	1,968,000.000	2,042,420.83	1,916,664.72
BANCO INTERNATIONAL DEL PERU S	08-Jul-2030	4.000%	3,350,000.000	3,339,354.44	2,990,009.00
BANCO LATINOAMERICANO DE COMER	14-Sep-2025	2.375%	500,000.000	497,590.00	455,687.50
BANCO LATINOAMERICANO DE COMER	14-Sep-2025	2.375%	300,000.000	302,906.81	273,412.50
Banco Mercantil del Norte SA/G	24-Jan-2171	5.875%	2,200,000.000	1,878,250.00	1,802,900.00
BANCO NACL DE COMERCIO EXT MTN	11-Aug-2031	2.720%	2,400,000.000	2,117,895.99	2,072,139.70
BANCO SANTANDER CHILE NEW	10-Jan-2025	2.700%	900,000.000	916,260.60	841,500.00
BANCOLOMBIA S A	18-Oct-2027	4.875%	3,800,000.000	3,798,003.59	3,402,235.00
BANCOLOMBIA S A	18-Dec-2029	4.625%	7,100,000.000	7,183,790.44	5,974,366.00
BANK 2021-BNK35	15-Aug-2031	1.154%	197,337,965.340	12,090,663.65	11,984,097.83
BANK 2021-BNK36	17-Sep-2064	1.020%	178,485,701.160	11,006,689.62	8,728,022.18
BANK HAPOALIM B.M.	21-Jan-2032	3.255%	3,600,000.000	3,146,308.03	3,009,128.40
BANK NOVA SCOTIA B C	15-Sep-2023	0.550%	4,715,000.000	4,711,831.35	4,520,485.79

BANK OF MONTREAL	10-Jan-2025	1.500%	6,450,000.000	6,381,473.11	5,938,954.31
BARCLAYS PLC	10-Dec-2024	1.007%	6,400,000.000	6,400,028.39	6,027,433.47
BARINGS CLO LTD 2015-2R	21-Oct-2030	5.660%	2,500,000.000	2,500,000.00	2,247,887.30
BAT CAP CORP	06-Sep-2024	2.789%	2,030,000.000	2,027,558.22	1,931,616.17
BATTALION CLO 2017-11R LTD	24-Apr-2034	3.933%	29,500,000.000	29,500,000.00	28,396,203.81
BATTALION CLO LTD 2021-20	17-Jul-2034	3.692%	10,000,000.000	10,000,000.00	9,748,661.00
BATTALION CLO XV 2020-15	17-Jan-2033	4.090%	18,000,000.000	18,000,000.00	17,590,581.72
BBCMS MTG TR 2018-TALL	16-Mar-2037	6.053%	15,176,000.000	15,259,292.06	12,406,293.50
BBCMS MTG TR 2019-BWAY	15-Nov-2034	5.668%	11,001,000.000	10,927,201.99	9,708,603.62
BBCMS MTG TR 2021-C10	17-Jul-2054	1.821%	21,205,000.000	2,878,283.18	2,234,468.39
BBCMS MTG TR 2021-C10	17-Jul-2054	1.146%	29,456,500.000	2,485,471.58	2,004,750.48
BB-UBS TRUST 2012-TFT	07-Jun-2030	3.678%	6,983,907.500	6,794,019.05	5,226,397.40
BBVA BANCO CONTL	22-Sep-2029	5.250%	200,000.000	195,088.56	191,378.50
BBVA BANCOMER S A INSTITUCION	18-Sep-2025	1.875%	200,000.000	186,414.70	179,390.27
BBVA BANCOMER S A INSTITUCION	12-Nov-2029	5.350%	3,730,000.000	3,644,658.62	3,526,489.41
BCAP LLC TR 2009-RR4	26-Mar-2037	6.000%	6,852,585.380	4,984,734.75	3,074,141.07
BCAP LLC TRUST 2012-RR1	26-Oct-2035	5.500%	1,375,716.550	1,342,380.42	990,030.43
BDS LTD 2021-FL10	18-Dec-2036	4.643%	4,615,000.000	4,615,000.00	4,472,534.95
BELLEMEADE RE LTD 2018-3	25-Oct-2028	4.934%	344,770.470	344,836.42	344,140.16
BENCHMARK MTG TR 2020-IG1	17-Sep-2043	0.611%	157,695,000.000	5,524,795.78	4,328,254.67
BENEFT SRT PT CLO 2021-24	20-Oct-2034	3.880%	14,000,000.000	14,000,000.00	13,557,633.04
BERRY PLASTICS (2/21) TLZ	01-Jul-2026	2.594%	6,117,877.970	6,126,097.10	5,937,614.70
BHMS 2018-ATLS	16-Jul-2035	0.000%	165,041,500.000	216,199.16	1,650.42
BK LEUMI LE ISRAEL	29-Jan-2031	3.275%	3,750,000.000	3,350,828.03	3,196,875.00
BK OF AMERICA CORP	05-Mar-2024	3.948%	8,205,000.000	8,210,995.21	8,190,874.93
BK OF AMERICA CORP	25-Apr-2025	3.336%	3,350,000.000	3,350,000.00	3,338,127.06
BK OF AMERICA CORP	22-Apr-2025	3.001%	3,985,000.000	3,984,938.80	3,921,757.57
BLUEMOUNTAIN CLO LTD 2021-31	19-Apr-2034	3.888%	20,000,000.000	20,000,000.00	19,491,435.00
BNP PARIBAS	10-Jan-2025	4.705%	6,040,000.000	6,328,086.78	5,949,490.48
BOC AVIATION USA CORPORATION F	29-Apr-2024	1.625%	4,760,000.000	4,765,479.85	4,497,395.23
BOEING CO	01-May-2023	4.508%	2,605,000.000	2,650,934.77	2,596,626.10
BOEING CO	01-May-2025	4.875%	425,000.000	424,796.00	415,104.84
BPCE S A	14-Jan-2025	2.375%	6,400,000.000	6,416,061.83	5,914,897.02
BPR TR 2021-TY	15-Sep-2038	4.518%	3,000,000.000	3,000,000.00	2,807,890.80
BRASKEM NETH FIN B V	23-Jan-2081	8.500%	4,800,000.000	4,810,367.01	4,729,824.00
BRAVO RES FDG TR 2021-B	25-Apr-2069	2.115%	19,354,389.260	19,354,149.27	18,377,375.82
BRAVO RES FDG TR 2021-NQM2	25-Mar-2060	1.435%	3,739,892.570	3,739,845.45	3,555,056.98
BRAVO RSIDNTL FDG TR 2022-RPL1	25-Sep-2061	2.750%	9,185,558.400	9,304,229.95	8,256,652.27
BRIDGESTREET CLO II LTD 2021-2	20-Jul-2034	3.940%	20,000,000.000	20,000,000.00	19,179,300.00
BRIGHTHOUSE FINANCIAL GLOBAL S	28-Jun-2023	0.600%	2,795,000.000	2,791,968.48	2,708,570.77
BROADCOM CORP/BROADCOM CAYMAN	15-Jan-2027	3.875%	540,000.000	524,611.89	497,483.24
BROADCOM INC	15-Nov-2025	3.150%	2,621,000.000	2,542,246.84	2,462,964.66
BRSP LTD 2021-FL1	19-Aug-2038	4.593%	13,968,000.000	13,968,000.00	13,568,403.46
BSPRT ISSUER LTD 2022-FL8	17-Feb-2037	3.785%	7,507,000.000	7,507,000.00	7,330,138.83
BSREP COMM MTG TR 2021-DC	16-Aug-2038	4.718%	13,155,000.000	13,155,000.00	12,153,932.13
BUCKEYE PARTNERS T/L (1/21)	02-Nov-2026	4.814%	1,046,045.360	1,040,815.10	1,021,855.56
BUSINESS JET SEC LLC 2021-1	15-Apr-2036	2.162%	4,250,629.310	4,250,590.64	3,774,826.62
BX 2021-VIEW TR	16-Jun-2036	6.418%	2,915,000.000	2,915,000.00	2,692,909.07
BX CM MTG 2021-VOLT	15-Sep-2036	4.818%	1,944,000.000	1,944,000.00	1,798,803.81
BX COML MTG TR 2019-XL	15-Oct-2036	4.618%	13,600,000.000	13,621,636.09	13,109,668.32
BX COMM MTG TR 2021-SOAR	15-Jun-2038	4.618%	3,721,806.560	3,736,886.09	3,489,723.26
BX TR 2021-MFM1	17-Jan-2034	5.068%	5,700,000.000	5,700,000.00	5,289,096.12
BX TR 2021-RISE	17-Nov-2036	4.568%	7,229,000.000	7,229,000.00	6,726,045.94
BX TR 2021-SDMF	15-Sep-2034	4.205%	1,250,000.000	1,246,187.25	1,154,566.88
BX TRUST 2018-EXCL	15-Sep-2037	4.793%	893,900.000	874,345.93	861,125.87

BX TRUST 2019-MMP	15-Aug-2036	4.718%	14,384,019.620	14,384,019.62	13,547,223.52
BX TRUST 2019-OC11	11-Dec-2041	4.075%	9,594,000.000	9,755,767.40	7,344,742.35
BXHPP 2021-FILM	15-Aug-2036	4.818%	1,650,000.000	1,650,000.00	1,483,778.67
BXHPP 2021-FILM	15-Aug-2036	4.318%	1,900,000.000	1,900,000.00	1,740,093.72
CABLE ONE T/L B4	03-May-2028	4.524%	5,080,643.320	5,055,240.10	5,013,985.28
CABLEVISION LIGHTPATH T/L	29-Sep-2027	6.068%	579,675.000	576,776.62	557,395.19
CAESARS RESORT T/L (6/20)	21-Jul-2025	6.024%	388,508.340	381,488.73	383,708.32
CAL FDG IV LTD 2020-1	25-Sep-2045	2.220%	10,063,750.000	10,061,476.56	8,801,655.11
Calpine Corporation T/L B-10	12-Aug-2026	4.524%	155,600.000	154,822.00	149,687.20
CALPINE CORPORATION T/L B5 (11	16-Dec-2027	5.030%	6,274,224.760	6,244,149.70	6,079,159.11
CALPINE CORPORATION T/L B9	06-Apr-2026	4.530%	2,926,014.940	2,913,558.66	2,821,161.19
CAMELOT US ACQUISITION T/L (9/	30-Oct-2026	5.524%	162,525.000	161,712.36	157,513.54
Camelot US Acquisition T/L B	30-Nov-2026	5.524%	1,639,542.740	1,633,989.14	1,590,667.97
CAMPBELL SOUP CO	15-Mar-2025	3.950%	6,125,000.000	6,392,981.79	5,963,851.68
CAMPOSOL S A	03-Feb-2027	6.000%	1,000,000.000	1,025,550.96	794,429.35
CANADIAN IMP BK COMM	22-Jun-2023	0.450%	3,735,000.000	3,734,178.30	3,628,182.51
CANADIAN PAC RY CO NEW	02-Dec-2024	1.350%	6,440,000.000	6,381,382.64	5,960,035.75
Capital One Financial Corp	24-Jul-2026	4.985%	3,160,000.000	3,160,000.00	3,091,072.50
CARBON CAP COMM MTG 2019-FL2	15-Oct-2035	5.668%	6,029,068.770	6,029,068.77	5,916,792.44
CARDINAL HEALTH INC	15-Nov-2024	3.500%	767,000.000	803,492.91	742,009.12
CARDINAL HEALTH INC	15-Jun-2024	3.079%	8,787,000.000	9,030,940.11	8,494,225.60
CARLYLE GBL MKT STRG 2016-1R2	20-Apr-2034	3.850%	5,000,000.000	5,000,000.00	4,869,448.45
CARNIVAL T/L (USD)	30-Jun-2025	5.877%	431,200.000	421,393.42	394,548.00
CASTLE AIR SEC TR 2091-1	15-Apr-2039	3.967%	3,072,596.160	3,072,590.63	2,707,095.48
CASTLE US HOLDING (CISION US)	27-Jan-2027	6.274%	1,828,935.280	1,768,723.44	1,483,723.75
CATALENT PHARMA SOLUTIONS T/L	22-Feb-2028	4.375%	4,459,831.910	4,455,031.47	4,431,021.40
CATERPILLAR FINL SVCS MTNS BE	12-Aug-2025	3.650%	4,880,000.000	4,874,095.20	4,746,910.98
CATHEDRAL LAK LTD 2021-8	22-Jan-2035	3.930%	20,000,000.000	20,000,000.00	19,146,600.00
CATHEDRAL LAKE 2021-7 LTD	15-Jan-2032	3.822%	9,850,000.000	9,850,000.00	9,674,613.66
CBAM 2017-2R LTD	17-Jul-2034	3.930%	20,000,000.000	20,000,000.00	19,322,811.80
CBAM 2019-10 LTD	20-Apr-2032	3.830%	20,000,000.000	20,000,000.00	19,548,347.80
CD MTG TR 2017-CD3	11-Feb-2050	1.118%	45,343,952.890	2,758,463.94	1,463,358.19
CD MTG TR 2017-CD4	12-May-2050	1.383%	53,965,528.940	4,876,381.11	2,278,586.53
CD MTG TR 2017-CD6	15-Nov-2050	4.374%	2,950,000.000	3,194,944.17	2,557,177.41
CENCOSUD S A	12-Feb-2025	5.150%	700,000.000	708,111.40	688,642.50
CENTURYLINK T/L B (1/20)	15-Mar-2027	4.774%	1,668,838.370	1,641,536.85	1,522,431.18
CFCRE COML MTG TR 2016-C3	10-Jan-2048	1.142%	20,008,587.520	1,152,194.67	521,982.03
CFCRE COML MTG TR 2016-C4	10-May-2058	1.770%	19,703,992.650	2,106,213.27	842,158.50
CFCRE COML MTG TR 2017-C8	17-Jun-2050	1.063%	16,201,000.000	919,963.35	572,220.94
CFCRE COML MTG TR 2017-C8	17-Jun-2050	1.646%	45,883,861.030	4,876,151.11	2,374,879.82
CFCRE TR 2018-TAN	17-Feb-2033	1.848%	39,410,000.000	1,737,914.00	1,655.22
CFIP CLO LTD 2017-1R	18-Oct-2034	3.970%	10,350,000.000	10,350,000.00	10,131,997.23
Charter Communications Operati	01-Feb-2027	4.280%	15,402,273.230	15,396,203.03	14,856,724.71
CHARTER NEX T/L (6/21)	01-Dec-2027	6.556%	916,050.000	906,889.50	871,607.83
CHILE ELEC PEC SPA	25-Jan-2028		5,600,000.000	4,855,379.41	3,971,122.96
CHILE REP	21-Jan-2026	3.125%	2,400,000.000	2,548,795.15	2,248,152.86
CIFC FUNDING LTD 2014-VR2	17-Oct-2031	4.540%	1,800,000.000	1,789,200.00	1,739,041.43
CIGNA CORP NEW	15-Mar-2024	0.613%	2,205,000.000	2,203,605.93	2,077,212.49
CITGRP COML MTG TR 2014-GC25 X	11-Oct-2047	1.097%	6,709,412.380	241,272.26	98,138.57
CITGRP COML MTG TR 2015-GC27 X	12-Feb-2048	1.461%	4,610,905.120	376,305.57	107,986.01
CITGRP COML MTG TR 2015-GC31 C	12-Jun-2048	4.173%	10,750,000.000	11,106,687.34	9,494,574.15
CITIGROUP COML MTG TR 2017-P7	15-Apr-2050	1.270%	11,353,277.060	858,214.11	438,871.14
CITIGROUP INC	01-Jun-2024	4.105%	4,227,000.000	4,210,804.27	4,232,879.67
CITIGROUP INC	03-Nov-2025	1.281%	2,050,000.000	2,022,013.50	1,874,132.90
CITIGROUP MTG LN TR 2020-EXP1	25-Apr-2060	1.804%	1,903,324.940	1,903,288.20	1,758,300.72

CITIGRP COML MTG TR 2016-GC36	12-Feb-2049	1.373%	17,883,956.930	1,285,429.68	547,417.19
CITIGRP COML MTG TR 2016-P3	16-Apr-2049	1.820%	11,694,949.600	1,056,245.47	486,609.31
CITIGRP COML MTG TR 2016-P4	10-Jul-2049	2.052%	12,029,910.840	1,395,745.25	628,224.80
CITIGRP COML MTG TR 2016-P4	12-Jul-2049	3.377%	2,519,000.000	2,650,905.05	2,223,460.84
CITIMORTGAGE ALT LN TR 2007-A5	25-May-2037	5.750%	695,052.160	672,512.18	609,000.67
CLARIOS GLOBAL T/L B1	30-Apr-2026	5.774%	1,630,440.260	1,614,965.43	1,547,222.59
CLEAN HARBORS T/L (9/21)	30-Sep-2028	3.666%	3,825,775.000	3,806,646.12	3,805,861.84
CLNC 2019-FL1	17-Aug-2035	5.033%	2,000,000.000	1,952,580.00	1,937,192.00
CLNC 2019-FL1	17-Aug-2035	6.033%	19,958,000.000	19,958,000.00	18,960,100.00
COLLEGE AVE ST LN 2017-A	26-Nov-2046	4.500%	1,000,600.900	973,033.33	934,435.37
COLT 2021-5 MORTGAGE LOAN TR A	25-Nov-2066	1.726%	6,109,230.300	6,109,222.35	5,196,800.26
COLT MORTGAGE LOAN TR 2022-2 A	31-Dec-2049	2.994%	6,705,930.970	6,705,903.47	5,962,698.56
COLT MTG LN 2021-1R TR	25-May-2065	0.857%	3,394,698.260	3,394,687.41	2,998,890.70
COLT MTG LN TR 2020-3	27-Apr-2065	2.380%	198,156.420	198,154.74	187,345.12
COMM MTG TR 2013-CCRE10	10-Aug-2046	0.803%	5,880,498.890	285,032.62	21,012.79
COMM MTG TR 2013-CCRE12	15-Oct-2046	1.240%	22,520,321.040	1,385,782.81	167,258.42
COMM MTG TR 2014-CCRE17	10-May-2047	1.112%	2,243,085.600	145,121.75	24,571.21
COMM MTG TR 2014-CCRE19	10-Aug-2047	4.854%	233,000.000	232,677.87	221,527.50
COMM MTG TR 2014-FL5	17-Oct-2031	6.818%	721,521.380	702,355.96	724,357.97
COMM MTG TR 2015-CCRE22	12-Mar-2048	0.958%	14,988,856.960	865,834.85	244,774.03
COMM MTG TR 2015-CCRE25	12-Aug-2048	0.952%	31,489,680.620	1,569,185.55	592,771.19
COMM MTG TR 2015-CCRE27	13-Oct-2048	1.056%	34,977,910.420	1,968,202.02	767,076.07
COMM MTG TR 2015-DC1	12-Feb-2048	1.127%	8,312,141.140	595,170.07	145,265.47
COMM MTG TR 2015-DC1	12-Feb-2048	4.441%	5,373,000.000	5,554,613.20	4,947,586.81
COMM MTG TR 2015-LC21	10-Jul-2048	0.807%	42,873,708.630	1,741,353.43	605,681.17
COMM MTG TR 2015-LC21	10-Jul-2048	4.476%	9,657,000.000	10,489,104.38	9,056,519.05
COMM MTG TR 2016-DC2	12-Feb-2049	1.092%	13,423,413.890	794,204.76	324,378.14
COMM MTG TR 2018-HCLV	15-Sep-2033	5.095%	11,396,000.000	11,316,182.76	10,094,629.22
COMMONWEALTH BANK OF AUSTRALIA	07-Jul-2025	2.412%	6,140,000.000	6,129,904.66	6,032,617.79
CONAGRA BRANDS INC	01-May-2024	4.300%	6,070,000.000	6,366,226.73	5,977,297.93
CONNECT US FINCO (INMARSAT) T/	11-Dec-2026	6.030%	434,987.500	430,903.12	406,171.75
CONSERVICE T/L B	13-May-2027	6.774%	677,925.000	656,540.66	653,631.56
CORP FINAN DE DESARROLO S.A	15-Jul-2029	5.250%	2,850,000.000	2,923,971.24	2,698,137.75
CQS US CLO LTD 2021-1	22-Jan-2035	4.590%	11,000,000.000	10,945,000.00	10,539,618.10
CQS US CLO LTD 2021-1	22-Jan-2035	3.930%	25,000,000.000	24,975,000.00	24,124,960.25
CREDIT SUISSE ABS TR 2020-AT1	15-Oct-2026	2.610%	3,203,497.310	3,203,455.67	3,121,567.87
CSAIL COM MTG TR 2021-C20	17-Mar-2054	1.169%	126,582,471.090	9,447,414.92	7,693,669.93
CSAIL COML MTG TR 2015-C1	15-Apr-2050	0.961%	26,016,409.820	1,260,095.47	354,317.49
CSAIL COML MTG TR 2015-C4	18-Nov-2048	4.461%	6,850,000.000	7,490,498.67	6,398,837.77
CSAIL COML MTG TR 2016-C6	15-Jan-2049	2.028%	2,973,917.700	299,171.24	149,017.66
CSFB MTG BKD TR 2005-11	25-Dec-2035	6.000%	52,664.000	52,236.11	42,118.46
CSFB MTG BKD TR 2005-11	25-Dec-2035	6.000%	1,173,379.310	1,128,644.24	886,079.38
CSFB MTG PTC 2004-8	25-Dec-2019	4.500%	2,452.490	2,452.49	739.43
CSFB MTG PTC 2005-9	25-Oct-2035	5.500%	514,686.430	506,537.97	312,751.32
CSMC 2019-RPL10	25-Dec-2059	2.924%	46,498,741.270	46,498,262.34	45,352,514.75
CSMC 2020-FACT	15-Oct-2037	6.528%	8,697,000.000	8,697,000.00	8,234,723.14
CSMC 2020-NET	17-Aug-2037	3.828%	6,295,000.000	6,261,793.88	5,607,962.44
CSMC 2020-SPT1	25-Apr-2065	1.616%	2,018,812.650	2,018,798.11	1,986,531.43
CSMC 2021-ADV	15-Jul-2038	5.118%	3,350,000.000	3,350,000.00	3,086,329.21
CSMC 2022-NQM1 TRUST	25-Nov-2066	2.265%	18,904,293.980	18,904,104.95	16,283,784.53
CSMC SERIES 2009-8R	26-Mar-2037	6.000%	8,759,966.860	5,783,143.31	3,892,890.29
CSMC SERIES 2011-12R	27-Jul-2036	3.397%	504,073.640	496,386.41	489,195.10
CSMC TR 2014-USA	17-Sep-2037	0.686%	9,873,827.870	220,284.10	125,291.96
CSMC TR 2020-RPL2	25-Feb-2060	3.453%	7,572,984.540	7,459,389.78	7,421,441.55
CSMC TR 2020-RPL3	25-Mar-2060	2.691%	5,388,194.620	5,388,114.88	5,209,974.69

CSMC TRUST 2021-JR1	27-Sep-2066	2.465%	566,478.220	566,471.69	540,210.23
CSN RESOURCES SA	17-Apr-2026	7.625%	1,100,000.000	1,110,150.30	1,059,522.31
CVP CLO 2017-2 LTD	21-Jan-2031	3.900%	6,500,000.000	6,500,000.00	6,386,212.69
CWALT INC 2005-23CB	25-Jul-2035	5.500%	329,243.350	316,073.62	269,133.26
CWALT INC 2005-28CB	25-Aug-2035	5.500%	1,129,138.730	1,116,877.29	991,326.90
CWALT INC 2005-49CB	25-Nov-2035	5.500%	4,403,978.160	4,337,058.30	3,088,080.94
CWALT INC 2005-61	25-Dec-2035	3.824%	1,591,678.600	1,539,949.04	1,397,114.67
CWALT INC 2005-62	25-Dec-2035	3.684%	7,925,439.520	7,485,656.88	6,146,527.86
CWALT INC 2006-32CB	25-Nov-2036	5.500%	1,554,699.840	1,302,962.31	925,046.87
CWALT INC 2006-34	25-Nov-2046	6.250%	2,249,302.490	1,875,960.48	1,147,224.12
CWALT INC 2006-36T2	25-Dec-2036	5.750%	5,709,420.650	5,018,165.81	2,525,579.35
CWALT INC 2006-J4	25-Jul-2036	6.000%	1,471,466.270	1,287,746.27	961,206.50
CWALT INC 2006-J6	25-Sep-2036	6.000%	1,562,392.200	1,540,218.51	895,264.17
CWALT INC 2006-OA12	20-Sep-2046	3.183%	3,239,286.240	3,130,972.60	3,104,117.95
CWALT INC 2006-OA21	20-Mar-2047	3.183%	4,292,887.370	3,835,673.46	3,426,304.09
CWALT INC 2007-12T1	25-Jun-2037	6.000%	10,303,639.480	8,850,935.69	5,301,626.42
CWALT INC 2007-12T1	25-Jun-2037	6.000%	11,484,671.010	8,672,658.42	5,909,313.43
CWALT INC 2007-15CB	25-Jul-2037	6.000%	308,113.650	302,215.95	204,603.98
CWALT INC 2007-8CB	25-May-2037	5.500%	4,432,378.130	4,134,861.80	2,582,119.55
CWALT INC 2007-9T1	25-May-2037	6.000%	11,189,869.150	8,500,090.39	5,970,779.90
CWALT INC ALT LN TR 2006-16CB	25-Jun-2036	6.000%	8,130,674.120	6,618,732.15	5,108,370.83
CWMBS CHL MTG TR 2006-20	25-Feb-2037	3.734%	10,060,366.800	6,979,024.01	4,126,156.83
CWMBS CHL MTG TR 2006-21	25-Feb-2037	5.750%	1,700,854.270	1,410,462.53	881,426.56
CWMBS CHL MTG TR 2007-14	25-Sep-2037	6.500%	574,899.590	566,994.72	344,970.86
CWMBS INC 2005-10	25-May-2035	5.500%	773,104.420	750,394.46	632,747.31
CYANCO INTERMEDIATE T/L	07-Mar-2025	6.024%	460,973.320	460,973.32	437,636.55
CYXTERA T/L B (COLORADO BUYER)	01-May-2024	5.790%	1,165,341.890	1,165,341.89	1,066,911.29
DAIMLER TRUCKS FIN NORTH AMER	13-Dec-2024	1.625%	3,895,000.000	3,858,210.97	3,595,789.68
DBJPM MTG TR 2016-C1	10-May-2049	1.525%	16,506,001.990	1,395,585.34	597,609.71
DBS GROUP HLDGS	10-Mar-2031	1.822%	6,800,000.000	6,794,814.82	5,990,188.00
DELL INTL LLC/EMC CORP	15-Jul-2025	5.850%	3,505,000.000	3,883,394.43	3,535,335.81
DELL INTL LLC/EMC CORP	15-Jun-2023	5.450%	279,000.000	285,809.06	279,786.79
DELL INTL LLC/EMC CORP	15-Jul-2024	4.000%	2,162,000.000	2,218,354.27	2,123,963.65
DELTA AIR LINES T/L B (SKYMILE	20-Oct-2027	6.460%	645,000.000	638,550.00	648,476.55
DEUTSCHE ALT-A SECS 2006-AR4 A	25-Dec-2036	3.344%	7,063,355.230	4,431,835.47	2,648,085.78
DEUTSCHE ALT-A SECS 2006-AR4 A	25-Dec-2036	3.464%	4,686,974.680	2,927,865.39	1,764,577.07
DEUTSCHE ALT-A SECS 2007-OA2 A	25-Apr-2047	1.874%	213,768.740	211,096.64	189,056.65
DEUTSCHE ALT-B SECS 2006-AB4 A	25-Oct-2036	6.005%	437,277.850	421,474.17	373,231.91
DEUTSCHE MTG & ASSET 2014-RS1	28-Jul-2037	6.557%	380,878.320	362,541.17	312,404.32
DIAMOND RESORTS OWN TR 2021-1	21-Nov-2033	2.700%	2,713,892.360	2,713,829.67	2,479,149.90
DIAMOND SPORTS/SINCLAIR/REGION	24-Aug-2026	5.945%	408,465.810	396,925.21	81,546.11
DIGICEL GROUP 0.5 LIMITED	01-Apr-2025	8.000%	510,111.999	247,863.50	202,008.86
DIGICEL GROUP 0.5 LTD	29-Dec-2049	7.000%	194,769.003	194,769.00	34,084.58
DOLLAR GEN CORP	01-Nov-2025	4.150%	3,225,000.000	3,402,017.54	3,130,136.92
DOLLAR TREE INC	15-May-2025	4.000%	5,513,000.000	5,856,591.58	5,347,675.83
DRB PRIME ST LN TR 2017-A	27-May-2042	3.100%	1,494,235.580	1,494,131.57	1,481,894.39
DRYDEN CLO 2020-85R LTD	15-Oct-2035	3.662%	25,000,000.000	25,000,000.00	24,210,914.00
DYNASTY ACQUISTION CO T/L B (2	06-Apr-2026	6.024%	503,198.040	501,414.05	466,034.35
DYNASTY ACQUISTION T/L (STANDA	01-Apr-2026	6.024%	270,536.560	269,577.42	250,556.08
ECOPETROL S A	16-Jan-2025	4.125%	6,450,000.000	6,529,547.41	5,927,130.75
ECOPETROL S A	18-Sep-2023	5.875%	4,500,000.000	4,668,045.39	4,471,942.50
EDELMAN FINANCIAL (3/21) T/L	07-Apr-2028	6.024%	1,108,195.370	1,101,541.89	1,020,005.18
EG AMERICA INCREMENTAL T/L B	06-Feb-2025	5.006%	822,973.990	818,487.09	769,999.15
ELANCO ANIMAL HEALTH T/L B	04-Feb-2027	3.463%	18,231,177.240	18,084,322.44	17,374,767.69
ELEMENT SOLUTIONS (PLATFORM) T	30-Jan-2026	4.470%	1,763,786.450	1,754,967.53	1,754,050.35

ELEVANCE HEALTH INC	15-Aug-2024	3.500%	9,145,000.000	9,474,389.13	8,952,172.46
ELEVATION CLO LTD 2018-9	15-Jul-2031	3.632%	20,000,000.000	20,000,000.00	19,648,437.60
EMPRESA ELECTRICA ANGAMO SA	25-May-2029	4.875%	1,344,176.500	1,339,476.74	1,206,290.87
EMPRESA ELECTRICA COCHRANE SPA	14-May-2027	5.500%	2,706,550.000	2,711,241.16	2,469,239.70
EMPRESA ELECTRICA GUACOLDA SA	30-Apr-2025	4.560%	2,552,000.000	2,354,116.82	882,737.59
ENBRIDGE INC MTN CDS-	01-Oct-2023	4.000%	100,000.000	102,179.49	99,175.96
ENBRIDGE INC MTN CDS-	04-Oct-2023	0.550%	3,149,000.000	3,128,586.68	3,012,310.85
ENBRIDGE INC MTN CDS-	14-Feb-2025	2.500%	3,160,000.000	3,142,253.85	2,971,237.43
ENEL GENERACION CHILE S.A.	15-Apr-2024	4.250%	9,904,000.000	10,273,753.92	9,602,324.16
ENERGIZER HOLDINGS T/L B (12/2	22-Dec-2027	4.625%	10,067,759.120	10,086,547.01	9,652,464.06
ENERGY TRANSFER L P	15-Jan-2024	5.875%	5,210,000.000	5,411,707.29	5,223,651.66
ENERGY TRANSFER OPERATING LP S	15-Apr-2024	4.500%	749,000.000	776,898.13	737,727.70
ENTERGY CORP NEW	15-Sep-2025	0.900%	6,735,000.000	6,696,357.65	5,932,023.19
EQUATE PETROCHEMIC	03-Nov-2026	4.250%	1,300,000.000	1,401,377.23	1,228,509.10
EQUINIX INC	15-Jul-2025	1.250%	6,640,000.000	6,611,558.33	5,944,482.44
ERESEARCHTECHNOLOGY T/L B (11/	04-Feb-2027	10.524%	128,362.700	128,362.70	120,087.80
EW SCRIPPS T/L B3 (12/20)	07-Jan-2028	5.274%	1,122,956.250	1,120,148.87	1,088,767.85
EXETER AUTO RECV TR 2021-1	16-Nov-2026	1.080%	5,000,000.000	4,998,389.00	4,697,730.50
EXETER AUTO RECV TR 2021-1	15-Feb-2028	2.210%	10,000,000.000	9,996,635.00	9,190,815.00
EXGEN RENEWABLES/ EXELON (12/2	15-Dec-2027	5.570%	622,670.150	619,556.80	611,228.59
EXPEDIA GROUP INC	01-May-2025	6.250%	5,919,000.000	6,510,919.97	5,963,898.69
EXTENET ISSUER LLC 2019-1	25-Jul-2049	3.204%	2,490,000.000	2,562,039.22	2,352,767.39
EXXON MOBIL CORP	15-Apr-2023	1.571%	6,138,000.000	6,161,421.98	6,052,107.77
FENIX PWR PERU S A	20-Sep-2027	4.317%	5,939,117.680	6,150,999.10	5,484,210.96
FHLMC GIANT MBS GOLD COMB 30	01-Mar-2045	3.000%	506,291.970	507,457.57	452,276.38
FHLMC GIANT MBS GOLD COMB 30	01-Feb-2045	3.000%	517,653.840	518,895.46	462,533.04
FHLMC MULTI SCR 2021-MN1	25-Jan-2051	4.281%	982,954.410	993,238.11	945,431.50
FHLMC REMIC SERIES 3417	15-Feb-2038	3.462%	306,216.200	47,909.87	27,001.96
FHLMC REMIC SERIES 4060	15-Sep-2026	1.500%	294,681.170	292,045.15	293,965.89
FHLMC REMIC SERIES 4471	15-Feb-2044	3.000%	697,051.710	701,130.47	651,191.42
FHLMC REMIC SERIES 4954	25-Feb-2050	2.500%	9,796,803.350	10,047,758.16	8,752,071.26
FHLMC REMIC SERIES 5105	25-Feb-2037	2.000%	6,534,067.700	6,647,444.27	5,783,843.04
FHLMC REMIC SERIES K-722	25-Mar-2023	1.446%	20,231,721.360	23,575.01	39,320.35
FHLMC REMIC SERIES K-F113	25-May-2028	2.514%	3,740,152.990	3,735,477.80	3,670,862.17
FHLMC SUPER	01-Sep-2036	2.000%	8,714,887.500	8,971,872.07	7,698,491.00
FILTRATION GROUP T/L (USD)	31-Mar-2025	5.524%	1,507,244.400	1,491,432.85	1,451,664.76
FLEETCOR TECHNOLOGIES T/L (4/2	28-Apr-2028	4.274%	15,454,345.760	15,255,484.86	14,937,011.54
FNMA MBS	01-Jul-2042	3.945%	2,999,841.600	3,008,584.53	3,056,195.75
FNMA MBS	01-May-2045	3.000%	820,237.270	820,953.15	710,492.83
FNMA MEGA	01-Nov-2042	2.925%	1,657,943.050	1,661,201.07	1,676,575.10
FNMA MEGA	01-May-2044	2.806%	4,124,468.120	4,150,734.77	4,196,567.25
FNMA MEGA	01-May-2045	3.308%	846,488.850	849,260.17	854,883.19
FNMA REMIC TRUST 2012-32	25-Nov-2026	2.000%	607,412.130	607,504.28	595,042.91
FNMA REMIC TRUST 2013-40	25-Apr-2042	3.500%	46,121.280	46,387.94	46,042.58
FNMA REMIC TRUST 2016-72	25-Jul-2046	3.000%	1,530,531.400	1,537,399.44	1,392,549.86
FNMA REMIC TRUST 2019-25	25-Jun-2049	2.966%	7,653,475.260	1,829,570.08	771,614.96
FNMA REMIC TRUST 2020-39	25-Jun-2040	3.000%	5,810,082.800	6,024,277.02	5,251,001.19
FNMA REMIC TRUST 2020-M49	25-Nov-2030	1.297%	22,828,642.220	23,243,750.04	19,865,575.77
FNMA REMIC TRUST 2021-21	25-Nov-2047	2.000%	5,015,545.710	5,085,837.60	4,448,890.86
FNMA REMIC TRUST 2021-29	25-May-2041	1.250%	9,391,338.450	9,442,052.74	8,080,884.23
FNMA REMIC TRUST 2021-M20	25-Oct-2031	1.901%	10,025,746.420	10,284,079.32	8,794,101.52
FNMA REMIC TRUST 2022-M11	25-Oct-2027	3.051%	12,210,211.100	12,216,180.34	11,940,955.19
FNMA REMIC TRUST 2022-M1S	25-Apr-2032	2.151%	8,875,949.020	8,334,787.77	7,929,613.97
FNMA REMIC TRUST 2022-M5	25-Jan-2034	2.453%	31,121,834.880	31,715,001.37	27,447,282.95
FNMA UMBS	01-Nov-2040	2.000%	14,814,010.000	15,193,008.99	12,433,421.26

FNMA UMBS	01-Mar-2045	3.000%	666,803.920	668,443.13	595,285.48
FNMA UMBS	01-Oct-2032	3.000%	199,316.770	199,405.05	183,871.88
FNMA UMBS	01-May-2036	1.500%	1,662,174.800	1,684,878.89	1,429,659.88
FOCUS FINANCIAL PARTNERS T/L (30-Jun-2028	5.024%	3,799,923.320	3,791,857.42	3,689,991.54
FONTAINEBLEAU MIAMI 2019-FBLU	12-Dec-2036	4.095%	14,992,000.000	14,557,278.53	13,213,329.63
FOUNDATION FIN TR 2019-1	15-Nov-2034	3.860%	1,946,327.210	1,946,025.53	1,908,625.49
FREEPOR-T-MCMORAN INC	01-Mar-2028	4.125%	700,000.000	691,894.95	628,286.59
FREEPOR-T-MCMORAN INC	01-Sep-2027	5.000%	1,500,000.000	1,504,561.60	1,455,330.00
FREM MTG TR 2019-KF69	27-Aug-2029	4.853%	1,778,498.570	1,775,217.49	1,774,712.68
FREM MTG TR 2019-KF72	26-Oct-2026	4.653%	3,784,699.650	3,783,516.94	3,618,183.08
FREMF MTG TR 2016-KF18	25-May-2026	8.053%	2,663,200.130	2,643,226.13	2,645,083.44
FREMF MTG TR 2017-K67	25-Sep-2049	0.100%	124,762,277.000	659,909.93	498,487.68
FREMF MTG TR 2017-KF27	25-Dec-2026	6.903%	1,409,933.220	1,399,358.72	1,374,350.17
FREMF MTG TR 2017-KF30	25-Mar-2027	5.803%	2,481,119.170	2,473,158.65	2,468,605.40
FREMF MTG TR 2017-KSW2	25-May-2027	5.203%	5,760,629.510	5,783,749.70	5,764,450.54
FREMF MTG TR 2018-KF44	25-Feb-2025	4.703%	845,939.690	842,503.05	841,031.80
FREMF MTG TR 2018-KF49	25-Jun-2025	4.453%	1,609,073.700	1,585,966.40	1,563,614.95
FREMF MTG TR 2019-KF61	25-Mar-2029	4.753%	2,406,089.130	2,409,477.79	2,394,851.49
FRONERI INTERNATIONAL T/L (1/2	29-Jan-2027	4.774%	1,729,700.000	1,694,450.48	1,636,944.84
GALAXY PIPELINE A	30-Sep-2027	1.750%	8,652,594.000	8,752,024.02	7,876,716.67
GALAXY XXII CLO LTD 2016-2RR	17-Apr-2034	3.940%	20,000,000.000	20,000,000.00	19,302,000.00
GCAT 2020-3 LLC	25-Sep-2025	2.981%	5,392,624.760	5,392,624.76	5,222,106.73
GCAT 2020-NQM2 TRUST	25-Apr-2065	1.555%	3,660,661.820	3,660,602.88	3,317,413.28
GCAT 2021-NQM4 TRUST	25-Aug-2066	1.556%	7,812,395.470	7,812,338.45	6,406,847.87
GENERAC POWER T/L B (12/19)	11-Dec-2026	4.362%	383,132.530	384,509.75	383,803.01
GENERAL MLS INC	17-Apr-2025	4.000%	3,040,000.000	3,092,114.82	2,970,838.75
GENERAL MTRS FINL CO INC	01-Mar-2026	5.250%	6,020,000.000	6,643,843.20	5,865,271.97
GENESIS SALES FIN 2021-A TR C	20-Dec-2026	1.650%	10,000,000.000	9,999,080.00	9,072,837.00
GETTY IMAGES T/L B USD (ABE IN	19-Feb-2026	7.625%	807,923.570	804,965.30	803,593.10
GLENCORE FDG LLC	12-Mar-2024	4.125%	1,565,000.000	1,631,713.75	1,539,037.75
GLENCORE FDG LLC	30-May-2023	4.125%	370,000.000	378,074.31	368,164.80
GLENCORE FDG LLC	16-Apr-2025	4.000%	4,211,000.000	4,385,184.66	4,069,208.56
GLOBAL SC FIN 2020-1 SRL	17-Oct-2040	2.170%	3,888,197.800	3,888,013.91	3,477,751.48
GNL QUINTERO S A	31-Jul-2029	4.634%	4,408,730.800	4,742,430.54	4,062,601.34
GNMA REMIC TRUST 2016-136	20-Apr-2045	3.000%	265,258.110	266,279.49	263,045.49
GNMA REMIC TRUST 2017-004	20-Oct-2045	3.000%	12,475.160	12,513.38	12,425.37
GO DADDY (2/21) T/L	10-Aug-2027	4.524%	999,600.000	994,602.00	971,801.12
GO DADDY T/L B (11/17)	15-Feb-2024	4.274%	14,984,959.200	14,932,453.77	14,861,333.29
GOBP HOLDINGS T/L (GROCERY OUT	22-Oct-2025	5.274%	1,784,016.260	1,774,835.98	1,752,795.98
GOLD FIELDS OROGEN	15-May-2024	5.125%	275,000.000	278,736.81	271,001.41
GOLDMAN SACHS GROUP INC	01-Apr-2025	3.500%	6,185,000.000	6,549,192.06	5,914,706.78
GOODRX T/L	10-Oct-2025	5.274%	1,749,947.510	1,747,051.25	1,677,770.92
GRAY TELEVISION T/L C (10/18)	02-Jan-2026	5.064%	2,378,073.700	2,372,298.63	2,311,047.69
GRAY TELEVISION T/L D	30-Nov-2028	5.564%	4,472,525.000	4,461,343.68	4,354,718.69
GREYSTONE CRE LTD 2021-FL3	15-Jul-2039	4.818%	10,700,000.000	10,700,000.00	9,979,183.80
GREYSTONE CRE NOTES2019-FL LTD	15-Sep-2037	4.818%	7,810,000.000	7,784,880.17	7,673,996.66
GREYSTONE CRE NOTES2019-FL LTD	15-Sep-2037	5.218%	3,903,000.000	3,903,000.00	3,790,054.99
GRUPOSURA FINANCE	29-Apr-2026	5.500%	2,000,000.000	2,117,429.11	1,850,476.68
GS MORTGAGE-BACKED SECURITIES	25-Jan-2059	2.625%	461,134.010	458,914.02	459,416.42
GS MTG CORP TR 2021-ARDN	17-Nov-2036	6.168%	10,950,000.000	10,950,000.00	10,153,834.26
GS MTG SECS CORP TR 2018-TWR E	15-Jul-2031	5.168%	5,000,000.000	5,000,000.00	4,568,554.00
GS MTG SECS CORP TR 2018-TWR F	15-Jul-2031	5.868%	5,000,000.000	5,000,000.00	4,425,107.00
GS MTG SECS CORP TR 2018-TWR G	15-Jul-2031	6.993%	5,000,000.000	5,000,000.00	4,145,000.00
GS MTG SECS TR 2014-GC24	12-Sep-2047	0.842%	3,538,932.940	141,327.93	37,814.56
GS MTG SECS TR 2015-GC32	10-Jul-2048	0.856%	30,214,291.340	1,421,320.34	488,175.33

GS MTG SECS TR 2015-GS1	10-Nov-2048	0.906%	8,602,150.330	383,185.03	170,432.68
GS MTG SECS TR 2016-GS2	12-May-2049	1.894%	14,431,902.300	1,373,091.42	689,062.72
GS MTG SECS TR 2016-GS3	13-Oct-2049	1.321%	24,989,322.740	1,828,148.61	910,470.98
GS MTG SECS TR 2018-GS10	12-Jul-2051	5.067%	2,314,000.000	2,294,229.65	1,985,861.61
GS MTG SECS TR 2018-GS10	12-Jul-2051	5.067%	2,893,000.000	2,765,446.32	2,420,870.50
GSAA HEQ TR 2006-19	25-Dec-2036	3.564%	5,483,686.690	3,519,345.71	2,351,483.82
GSCG TRUST 2019-600C	06-Sep-2034	4.118%	14,505,000.000	14,730,241.28	12,787,183.00
GSR MTG LN TR 2006-2F	25-Feb-2036	6.000%	336,899.480	331,858.43	169,704.12
GULF STREAM MERDN 3 LTD 2021-3	17-Apr-2034	3.832%	13,500,000.000	13,500,000.00	13,227,750.63
GULF STREAM MERIDIAN 2021-4	17-Jul-2034	3.712%	13,000,000.000	13,000,000.00	12,578,641.92
HALCYON LN ADV FDG 2013-2	01-Aug-2025	6.582%	145,641.400	142,874.21	109,036.64
HARBORVIEW MTG LN TR 2006-1	19-Mar-2036	3.473%	2,421,543.040	2,403,381.45	2,169,705.47
HAYFIN KINGSLAND 2018-8	21-Apr-2031	4.190%	6,500,000.000	6,399,204.34	6,210,831.77
HAYFIN KINGSLAND 2018-8	21-Apr-2031	3.830%	9,500,000.000	9,452,500.00	9,278,050.46
HCA INC.	15-Mar-2024	5.000%	6,042,000.000	6,387,582.58	6,006,178.92
HEARTHSIDE FOOD T/L 4/18	17-May-2025	6.211%	1,401,887.870	1,396,372.01	1,105,388.59
HERMAN MILLER T/L B	19-Jul-2028	3.688%	1,980,037.500	1,970,137.32	1,839,989.45
HERO FDG TR 2016-1	20-Sep-2041	4.050%	933,332.870	933,249.14	903,365.42
HILTON WORLDWIDE FINANCE T/L B	22-Jun-2026	4.194%	1,420,885.720	1,418,303.36	1,376,184.66
HORIZON AIR FIN 2018-A-B-C	15-Dec-2038	4.458%	3,987,781.990	3,987,696.67	3,207,500.66
HORIZON AIRCRAFT FINANCE III A	15-Nov-2039	3.425%	18,877,391.080	18,876,945.58	15,621,248.77
HORIZON THERAPEUTICS USA T/L B	15-Mar-2028	4.313%	15,469,900.000	15,433,584.65	14,894,651.77
HSBC HLDGS PLC	22-Nov-2024	1.162%	6,350,000.000	6,347,330.00	6,003,304.41
HUNT OIL CO PERU LLC SUCURSA S	01-Jun-2028	6.375%	3,664,000.000	3,572,868.63	3,274,700.00
HYATT HOTELS CORP	01-Oct-2023	1.300%	5,313,000.000	5,292,979.71	5,113,321.52
HYLAND SOFTWARE 2ND LIEN T/L (07-Jul-2025	8.774%	451,052.600	451,052.60	445,037.81
HYUNDAI CAP AMER	01-Nov-2022	2.850%	3,695,000.000	3,694,868.00	3,689,883.31
HYUNDAI CAP AMER	17-Sep-2024	1.000%	2,570,000.000	2,499,955.22	2,349,958.42
ICON LUXEMBOURG T/L B (6/21)	03-Jul-2028	4.563%	2,952,076.170	2,947,890.46	2,892,119.50
ICON T/L	03-Jul-2028	4.563%	11,848,560.230	11,832,260.02	11,607,915.97
ICU MEDICAL T/L	15-Dec-2028	4.454%	1,785,525.000	1,776,597.37	1,743,118.78
IHEARTCOMMUNICATIONS T/L (01/2	01-May-2026	5.524%	663,931.270	650,220.48	625,400.02
ILLUMINATE BUYTER T/L 2/21 (MC	30-Jun-2027	6.024%	951,473.370	935,830.19	865,246.10
IMPAC SECD ASSETS TR 2006-5	25-Feb-2037	3.624%	826,040.280	790,760.44	739,313.15
INDYMAC INDX 2006-AR5	25-May-2036	3.144%	707,181.800	689,227.44	656,327.01
INTEROCEANICA IV FIN 2007	30-Nov-2025		723,630.080	692,759.57	633,176.32
INVEPAR A-1 EQUITY LINKED NOTE	30-Dec-2028		35,034.100	208,845.37	0.00
IQVIA T/L B3 (IMS HEALTH)	09-Jun-2025	4.000%	18,290,633.510	18,216,290.51	18,190,675.20
IRB HOLDING (ARBY'S) T/L B (01	05-Feb-2025	5.122%	1,038,288.320	1,029,721.15	1,005,675.68
IRB HOLDING T/L B	15-Dec-2027	5.695%	837,250.000	828,877.50	786,491.72
IRON MOUNTAIN T/L B	02-Jan-2026	4.274%	13,207,866.670	13,117,351.87	12,865,254.61
ITAU UNIBANCO HLDG SA CY	15-Apr-2031	3.875%	7,500,000.000	7,429,250.36	6,419,812.50
J2 ACQUISITION T/L B (API GROU	31-Oct-2026	5.024%	1,393,637.550	1,394,853.14	1,361,932.30
JACK IN THE BOX FUNDING 2019-1	25-Aug-2049	4.476%	4,925,000.000	4,677,980.47	4,491,439.94
JAMESTOWN CLO LTD 2016-9	25-Jul-2034	4.023%	15,000,000.000	15,000,000.00	14,384,640.00
JDE PEETS NV	24-Sep-2024	0.800%	2,625,000.000	2,591,886.25	2,404,468.79
JIMMY JOHNS FDG 2017-1	30-Jul-2047	4.846%	11,620,500.000	11,620,500.00	10,854,173.34
JP MORGAN ALT LN TR 2005-S1	25-Dec-2035	6.000%	33,015,011.920	23,485,878.13	14,435,738.03
JP MORGAN ALT LN TR 2007-S1	25-Jun-2037	3.764%	3,845,968.540	3,762,851.04	3,683,882.89
JP MORGAN CHASE CMBS 2014-C20	17-Jul-2047	4.399%	6,339,000.000	6,555,362.95	6,046,043.75
JP MORGAN CHASE CMBS 2018-WPT	08-Jul-2033	4.950%	336,000.000	338,513.95	328,529.38
JP MORGAN MTG ACQ 2006-WMC2	25-Jun-2036	3.584%	11,616,596.780	8,395,663.42	5,807,015.92
JP MRGAN CHASE COM TR 2019-MFP	15-Jul-2036	4.978%	9,040,000.000	9,040,000.00	8,510,230.69
JP MRGAN CHASE COM TR 2019-MFP	15-Jul-2036	5.818%	1,712,000.000	1,604,494.43	1,580,238.83
JP MRGN CHASE COM TR 2020-NNN	16-Jan-2037	3.972%	11,575,000.000	11,821,334.00	9,863,485.78

JP MRGN CHASE COM TR 2021-MHC	15-Apr-2038	4.518%	2,809,000.000	2,818,573.25	2,661,312.89
JP MRGN CHASE COM TR 2022-NLP	15-Apr-2037	3.442%	6,303,000.000	6,074,376.14	5,952,957.85
JPM CHASE CMBS 2019-ICON UES C	05-May-2032	4.343%	4,216,000.000	4,288,659.71	3,984,579.54
JPM CHASE CMBS 2019-ICON UES D	05-May-2032	4.601%	4,314,000.000	4,357,858.82	4,047,826.20
JPM CHASE CMBS 2019-ICON UES E	05-May-2032	4.601%	5,040,000.000	5,040,000.00	4,708,524.24
JPM CHASE CMBS 2019-ICON UES F	05-May-2032	4.601%	5,287,000.000	5,181,189.97	4,921,150.17
JPM CHASE CMBS 2019-ICON UES G	05-May-2032	4.601%	5,775,000.000	5,521,714.69	5,232,825.68
JPMBB COML MTG SEC TR 2014-C23	17-Sep-2047	4.632%	1,500,000.000	1,614,704.71	1,436,397.60
JPMBB COML MTG SEC TR 2014-C23	15-Sep-2047	4.632%	500,000.000	498,024.50	468,827.90
JPMBB COML MTG SEC TR 2014-C23	17-Sep-2047	4.132%	4,240,000.000	4,214,336.15	3,726,110.73
JPMBB COML MTG SEC TR 2014-C25	18-Nov-2047	0.958%	16,409,877.120	853,210.48	231,917.51
JPMBB COML MTG SEC TR 2015-C27	18-Feb-2048	3.944%	5,287,890.000	5,212,536.20	4,337,488.54
JPMBB COML MTG SEC TR 2015-C29	15-May-2048	4.118%	2,828,000.000	2,972,936.36	2,629,113.55
JPMBB COML MTG SEC TR 2015-C29	15-May-2048	0.716%	14,262,597.930	746,268.40	170,994.29
JPMBB COML MTG SEC TR 2015-C30	15-Jul-2048	0.579%	22,330,885.020	826,015.32	227,553.95
JPMBB COML MTG SEC TR 2015-C31	17-Aug-2048	0.972%	9,538,636.370	545,062.05	183,290.62
JPMBB COML MTG SEC TR 2015-C32	15-Nov-2048	1.286%	15,183,674.760	1,220,552.82	297,630.39
JPMCC COML MTG SEC TR 2015-JP1	15-Jan-2049	1.050%	14,812,881.770	1,011,321.13	361,062.51
JPMCC COML MTG SEC TR 2016-JP4	17-Dec-2049	0.723%	31,942,648.580	1,316,125.52	558,054.04
JPMORGAN CHASE & CO	15-Jul-2025	3.900%	6,110,000.000	6,451,431.32	5,913,262.58
JPMORGAN CHASE & CO	26-Apr-2026	3.507%	8,475,000.000	8,475,000.00	8,425,615.16
JPMORGAN CHASE & CO	16-Feb-2025	0.563%	3,835,000.000	3,752,942.61	3,587,612.59
JPMORGAN CHASE CMBS 2014-C18 X	15-Feb-2047	0.915%	4,671,108.630	273,001.41	33,256.43
JPMRR 2014-4 1C	26-Jan-2036		6,223,541.510	3,679,030.08	2,009,377.11
KALLPA GENERACION S A	24-May-2026	4.875%	2,000,000.000	1,959,870.68	1,854,240.22
KAYNE CLO 2020-7 LTD	18-Apr-2033	3.940%	10,000,000.000	10,000,000.00	9,733,701.70
KEURIG DR PEPPER INC	15-Mar-2024	0.750%	6,400,000.000	6,399,877.00	6,032,749.31
KFC HOLDING (PIZZA HUT/TACO BE	15-Mar-2028	4.127%	4,669,683.240	4,687,882.24	4,630,784.78
KINDER MORGAN INC DEL	01-Jun-2025	4.300%	680,000.000	693,345.15	663,860.76
KOREA DEV BK	27-Apr-2026	0.800%	1,000,000.000	996,072.00	871,375.07
KOREA DEV BK	09-Sep-2026	1.000%	4,650,000.000	4,639,585.00	4,044,267.47
KOREA EAST-WEST PWR CO LTD	06-May-2025	1.750%	1,000,000.000	992,690.00	919,912.46
KOREA EAST-WEST PWR CO LTD	06-May-2025	1.750%	1,000,000.000	1,019,388.11	919,912.46
KOREA ELEC PWR CORP	15-Jun-2025	1.125%	1,450,000.000	1,457,686.62	1,308,038.63
KOREA ELEC PWR CORP	15-Jun-2025	1.125%	1,050,000.000	1,046,797.50	947,200.39
KOREA HYDRO & NUCLEAR PWR CO F	27-Apr-2026	1.250%	2,300,000.000	2,287,010.00	2,025,849.41
KOREA SOUTH PWR CO LTD	27-Jan-2026	0.750%	3,000,000.000	2,985,480.00	2,625,725.40
KREF LTD 2022-FL3	22-Feb-2039	4.474%	14,523,000.000	14,523,000.00	13,978,387.50
KRFF 2021-FL2 LTD	17-Feb-2039	4.589%	7,942,000.000	7,942,000.00	7,505,054.99
KT CORP	18-Jul-2026	2.500%	1,500,000.000	1,565,304.28	1,366,852.94
KT CORPORATION	01-Sep-2025	1.000%	6,500,000.000	6,472,878.50	5,785,048.36
LAUREL RD PRIME SL TR 2017-B C	25-Aug-2042	3.610%	515,396.050	515,316.62	487,391.85
LCCM MORTGAGE TR 2017-LC26	12-Jul-2050	4.706%	10,000,000.000	10,069,355.01	8,755,487.00
LCCM TRUST 2021-FL3	17-Nov-2036	4.618%	6,367,000.000	6,367,000.00	6,193,562.92
LCCM TRUST 2021-FL3	17-Nov-2036	5.018%	2,400,000.000	2,400,000.00	2,321,644.80
LCM XVII 2014-17RR	15-Oct-2031	3.662%	20,000,000.000	20,000,000.00	19,675,604.40
LEGACY MTG ASSET TR 2020-GS3 A	25-May-2060	3.250%	18,113,234.530	18,031,109.16	17,923,811.76
LEGACY MTG ASSET TR 2020-GS4 A	25-Feb-2060	3.250%	5,411,614.190	5,316,910.95	5,289,603.94
LEGACY MTG ASSET TR 2021-GS1 A	25-Oct-2066	1.892%	3,030,638.910	3,039,657.87	2,807,275.67
LEGACY MTG ASSET TR 2021-GS3 A	25-Jul-2061	1.750%	13,795,469.400	13,797,308.65	12,631,396.66
LEGACY MTG ASST TR 2020-SL1	25-Jan-2060	2.734%	1,775,301.480	1,775,713.11	1,730,937.76
LEGACY MTG TR 2021-GS4	25-Nov-2060	1.650%	26,075,586.350	26,078,763.66	23,960,105.32
LEHMAN MTG TR 2006-1	25-Feb-2036	5.500%	196,079.100	191,802.81	110,509.87
LEHMAN XS TRUST 2007-15N	25-Aug-2047	3.334%	9,754,425.170	9,199,167.87	8,149,541.30
LEHMAN XS TRUST 2007-4N	25-Mar-2047	3.564%	15,823,820.870	15,507,344.46	14,019,493.87

LENDBUZZ SECURITIZATN TR 2022-1	17-May-2027	4.220%	8,391,590.430	8,390,764.69	8,177,421.94
LENDINGPOINT AST SEC TR 2021-A	15-Dec-2028	1.000%	911,755.570	911,717.74	908,208.66
LENDINGPOINT AST SEC TR 2021-A	15-Dec-2028	1.460%	14,600,000.000	14,597,747.22	14,205,170.74
LEVEL 3 FINANCING T/L B (11/19)	01-Mar-2027	4.274%	10,530,130.720	10,393,305.56	10,027,474.93
LG CHEM LTD	15-Oct-2024	3.250%	6,300,000.000	6,494,683.07	6,067,644.41
LHOME MORTGAGE TR 2021-RTL1	25-Feb-2026	2.090%	10,000,000.000	9,999,799.00	9,647,828.00
LIONS GATE ENTERTAINMENT T/L B	24-Mar-2025	4.774%	431,761.880	431,761.88	417,729.62
LLOYDS BANKING GROUP PLC	11-May-2024	0.695%	6,175,000.000	6,177,369.45	5,981,563.49
LOANCORE 2018-CRE1 LTD	15-May-2028	5.368%	1,000,000.000	1,001,559.21	999,162.00
LOANCORE ISSUER LTD 2019-CRE2	15-May-2036	4.518%	2,000,000.000	1,945,320.00	1,984,842.00
LOANCORE ISSUER LTD 2022-CRE7	21-Jan-2037	3.834%	5,735,000.000	5,735,000.00	5,552,707.29
LOANPAL SOLAR LOAN 2020-3 LLC	20-Dec-2047	2.470%	7,463,350.590	7,460,264.49	5,955,123.12
LOANPAL SOLAR LOAN LTD 2021-1	20-Jan-2048	2.290%	4,763,039.960	4,762,791.81	3,917,187.89
LOGAN CLO LTD 2022-3	23-Apr-2035	3.642%	14,000,000.000	14,000,000.00	13,427,852.48
LONG BEACH MTG LN TR 2006-11 I	25-Dec-2036	3.184%	16,826,959.490	10,962,903.67	6,709,842.64
LONG BEACH MTG LN TR 2006-2	25-Mar-2046	3.464%	10,051,110.850	5,817,190.62	4,273,262.95
LOWES COS INC	08-Sep-2025	4.400%	1,735,000.000	1,735,777.24	1,709,793.19
LSTAR COML MTG TR 2016-4	12-Mar-2049	1.853%	6,482,603.440	779,535.88	160,176.06
LSTAR COML MTG TR 2017-5	11-Mar-2050	0.945%	64,709,517.750	3,946,616.31	1,418,626.76
LUNAR AIRCRAFT 2020-1 LTD	15-Feb-2045	3.376%	4,332,954.460	4,332,908.94	3,661,428.84
MACQUARIE BANK	17-Oct-2022	2.100%	2,945,000.000	2,943,822.00	2,942,964.83
MACQUARIE GROUP LIMITED	27-Mar-2024	4.150%	3,080,000.000	3,117,213.72	3,063,289.98
MADISON PARK FDG XXVI 2007-26R	29-Jul-2030	4.406%	3,000,000.000	2,951,250.00	2,909,657.34
MAGALLANES INC	15-Mar-2025	3.788%	6,300,000.000	6,296,317.10	5,954,083.19
MALAYSIA SOVEREIGN SUKUK BHD S	22-Apr-2025	3.043%	400,000.000	416,942.31	386,124.73
MARATHON CLO IX LTD 2017-9	16-Apr-2029	4.262%	8,625,000.000	8,569,800.00	8,522,229.76
MARATHON CLO V LTD 13-5R	22-Nov-2027	3.854%	1,170,814.470	1,170,814.47	1,171,343.39
MARAVAI T/L B (01/22)	19-Oct-2027	5.553%	266,129.330	263,468.04	258,645.77
MARBLE POINT CLO LTD 2021-21 A	17-Oct-2034	3.980%	23,000,000.000	23,000,000.00	22,336,206.89
MARBLE POINT CLO LTD 2021-22 A	25-Jul-2034	3.983%	25,000,000.000	25,000,000.00	24,322,889.50
MARBLE POINT CLO XI LTD	18-Dec-2030	3.920%	4,500,000.000	4,500,000.00	4,418,048.07
MARBLE PT CLO XIV LTD 2018-14R	20-Jan-2032	3.990%	25,000,000.000	25,000,000.00	24,441,552.25
MARBLE PT CLO XVII LTD 20-17 A	20-Apr-2033	4.010%	29,500,000.000	29,500,000.00	28,712,350.00
MARRIOTT INTL INC NEW	15-Apr-2024	3.600%	6,105,000.000	6,303,722.72	5,965,078.41
MARRIOTT OWNERSHIP RESORTS INC	29-Aug-2025	4.274%	2,048,871.730	2,043,033.35	1,957,953.05
MARSH & MCLENNAN COS INC	15-Mar-2024	3.875%	6,060,000.000	6,333,527.25	5,979,600.04
MARTIN MARIETTA MATLS INC	15-Jul-2023	0.650%	1,880,000.000	1,879,615.92	1,815,956.69
MASTR ADJ MTG 2006-2	25-Apr-2036	3.209%	76,070.820	75,804.08	45,838.86
MASTR ADJ MTG 2006-OA2	25-Dec-2046	1.954%	1,613,575.330	1,510,278.22	1,436,361.03
MAVERICK PURCHASER (AECOM) T/L	22-Jan-2027	6.524%	338,100.000	336,409.48	324,013.06
MCDONALDS CORP	01-Apr-2023	3.350%	2,310,000.000	2,333,679.00	2,296,275.48
MCDONALDS CORP	26-May-2025	3.375%	1,435,000.000	1,451,066.76	1,379,987.47
MCDONALDS CORP	01-Sep-2025	1.450%	2,515,000.000	2,447,180.21	2,295,605.31
ME FUNDING LLC 2019-1	30-Jul-2049	6.448%	7,780,000.000	8,202,049.72	7,645,790.33
MED TR 2021-MDLN	15-Nov-2038	4.818%	7,236,000.000	7,236,000.00	6,867,035.64
MEGLOBAL CANADA ULC	18-May-2025	5.000%	4,400,000.000	4,401,307.50	4,309,954.00
MEGLOBAL CANADA ULC	18-May-2025	5.000%	400,000.000	413,076.20	391,814.00
MERCHANTS BNK OF IND 2021-Q15	26-Aug-2024	5.155%	2,216,028.740	2,216,028.74	2,214,281.62
MERCURY CHILE HOLDCO LLC	24-Jan-2027	6.500%	1,500,000.000	1,500,000.00	1,312,590.00
MERCURY CHILE HOLDCO LLC	24-Jan-2027	6.500%	600,000.000	570,951.35	525,036.00
MESSER INDUSTRIES T/L B	01-Oct-2025	4.750%	881,866.710	873,072.12	845,560.26
MEXICO GENERADORA DE ENERGIA S	06-Dec-2032	5.500%	566,152.000	533,731.27	501,180.41
MF1 2022-FL8 LTD	20-Feb-2037	4.034%	12,550,000.000	12,550,000.00	12,161,226.10
MF1 LTD 2021-FL6	18-Jul-2036	4.789%	5,150,000.000	5,150,000.00	4,834,196.85
MFA 2021-NQM2 TR	25-Nov-2064	1.472%	5,899,265.290	5,899,241.11	4,811,462.01

MICROCHIP TECHNOLOGY INC.	15-Feb-2024	0.972%	6,401,000.000	6,390,361.08	6,035,439.34
MILEAGE PLUS HOLDINGS T/L	30-Jul-2027	8.777%	698,250.000	687,722.27	703,113.31
Millenium Trust Company T/L	27-Mar-2026	7.555%	1,726,668.320	1,706,972.83	1,644,806.97
MILLICOM INTL CELLULAR S A	15-Oct-2026	6.625%	810,000.000	814,432.64	743,458.50
MILLICOM INTL CELLULAR S A	15-Jan-2028	5.125%	2,205,000.000	2,260,718.29	1,840,706.79
MINEJESA CAPITAL BV	10-Aug-2030	4.625%	6,300,000.000	6,419,421.87	5,229,000.00
MISTER CAR WASH T/L B (4/19)	14-May-2026	5.524%	1,187,872.770	1,182,962.84	1,149,059.03
MISYS 2ND LIEN T/L (ALMONDE)	16-Jun-2025	10.621%	315,000.000	311,659.63	259,285.95
MITSUBISHI UFJ FINANCIAL GROUP	26-Jul-2023	3.626%	7,581,000.000	7,585,333.83	7,600,199.94
MIZUHO FINANCIAL GROUP INC	22-May-2026	3.242%	6,190,000.000	6,184,880.32	6,040,748.14
MKS CLO 2017-1R LTD	22-Jul-2030	3.710%	25,000,000.000	25,000,000.00	24,676,745.00
MKT MORTGAGE TRUST 2020-525M F	12-Feb-2040	3.039%	3,575,000.000	3,365,968.83	2,213,816.96
ML ALT NT ASSET TR 2007-F1	25-Mar-2037	6.000%	342,629.280	325,642.38	143,253.30
ML MTG INV TR 2006-AF1	25-Aug-2036	6.250%	1,206,046.200	1,168,354.42	579,872.92
ML MTG INV TR 2006-RM2	25-May-2037	3.454%	36,657,797.920	20,936,350.57	12,112,975.47
ML MTG INV TR 2007-HE2	25-Feb-2037	3.324%	4,617,438.910	2,505,079.75	1,563,645.36
ML MTG INV TR 2007-HE2	25-Feb-2037	3.504%	7,139,928.460	3,914,867.60	2,419,004.19
MOFT TRUST 2020-ABC	12-Feb-2042	3.593%	11,933,000.000	11,278,536.15	8,860,752.49
MORGAN STAN CAP I TR 2019-PLND	15-May-2036	4.968%	13,327,000.000	13,327,000.00	12,299,584.25
MORGAN STAN CAP I TR 2019-PLND	15-May-2036	5.618%	1,331,000.000	1,333,970.29	1,174,220.31
MORGAN STANLEY	25-Jan-2024	0.529%	6,180,000.000	6,176,509.38	6,080,278.35
MORGAN STANLEY	05-Apr-2024	0.731%	6,200,000.000	6,187,920.07	6,051,583.72
MORGAN STANLEY RS MTG 2020-RPL	25-Oct-2060	2.693%	553,508.630	553,502.49	529,845.42
MORGAN STN CAP I TR 2019-NUGS	15-Dec-2036	5.662%	711,000.000	706,921.06	658,233.85
MOSAIC CO	15-Nov-2023	4.250%	4,851,000.000	4,996,967.93	4,814,273.03
MOSAIC SOLAR LNS 2017-1	20-Jun-2042	4.450%	799,135.300	798,906.42	763,072.64
MOSAIC SOLAR LOAN TR 2020-2	20-Aug-2046	2.210%	6,081,865.260	5,994,603.89	5,181,371.52
MP CLO VIII LTD 2015-8RR	28-Apr-2034	3.993%	10,000,000.000	10,000,000.00	9,717,554.70
MS BOFA ML TRUST 2013-C12	15-Oct-2046	0.714%	3,215,370.420	165,101.21	9,513.32
MS BOFA ML TRUST 2014-C18	15-Oct-2047	4.622%	500,000.000	492,889.05	467,207.25
MS BOFA ML TRUST 2016-C28	15-Jan-2049	1.310%	16,413,080.030	1,173,112.48	462,614.15
MS BOFAML TRUST 2013-C7	16-Feb-2046	1.383%	10,692,255.380	970,888.15	7,709.12
MS BOFAML TRUST 2014-C14	15-Feb-2047	1.083%	2,852,090.670	311,695.96	21,901.20
MS MTG LN TR 2006-2	25-Feb-2036	5.467%	237,276.890	235,204.89	143,504.68
MSBAM COMM MTG 2012-CKSV	18-Oct-2030	4.302%	10,600,000.000	10,173,709.82	8,744,643.84
MV24 CAP B V	01-Jun-2034	6.748%	800,010.000	701,397.60	677,632.47
MYLAN INC	15-Jan-2023	3.125%	500,000.000	503,478.69	497,423.71
Nascar Holdings T/L B	27-Jul-2026	5.024%	445,574.200	443,346.34	439,376.26
NASSAU 2018-1 LTD	15-Jul-2031	3.662%	22,600,000.000	22,546,900.00	22,161,681.36
NATIXIS COMM MTG SEC 2018-FL1	15-Jun-2035	5.018%	9,940,000.000	9,915,984.96	8,817,544.39
NATIXIS COMM MTG SEC 2020-2PAC	15-Jan-2037	3.617%	8,191,000.000	8,264,806.38	7,438,346.21
NATIXIS COMM MTG SEC 2020-2PAC	15-Jan-2037	3.617%	4,742,000.000	4,707,800.70	4,207,969.71
NATWEST GROUP PLC	25-Jun-2024	5.191%	6,040,000.000	6,044,795.72	6,028,547.80
NAUTILUS INKIA HLDGS LLC	09-Nov-2027	5.875%	2,836,000.000	2,829,995.69	2,615,203.22
NAVIENT PRIV ED LN TR 2018-A B	18-Feb-2042	3.680%	4,500,000.000	4,498,878.60	4,486,651.65
NCR CORP T/L	28-Aug-2026	3.740%	471,662.500	470,530.83	453,975.16
NEW MOUNTAIN CLO 2 LTD	17-Apr-2034	3.702%	12,000,000.000	12,000,000.00	11,727,318.84
NEW YORK LIFE GLOBAL FDG	05-Aug-2025	3.600%	2,455,000.000	2,454,312.60	2,378,350.85
NEXTERA ENERGY CAP HLDGS INC S	20-Jun-2024	4.200%	1,825,000.000	1,824,963.50	1,803,232.68
NEXTERA ENERGY CAP HLDGS INC S	01-Sep-2024	4.255%	605,000.000	606,410.63	596,723.14
NISSAN MTR ACCEP CO LLC	16-Sep-2024	1.125%	1,630,000.000	1,597,530.80	1,482,697.96
NLY 2019-FL2 ISSUER LTD	15-Feb-2036	4.718%	11,000,000.000	10,968,120.00	10,983,324.00
NOMURA RESEC TR 2015-8R	26-Nov-2047	2.239%	4,287,620.440	3,897,436.57	3,505,500.16
NONHYUP BANK	20-Jul-2025	1.250%	3,500,000.000	3,521,211.71	3,157,908.18
NORTHROP GRUMMAN CORP	01-Aug-2023	3.250%	4,545,000.000	4,646,612.89	4,506,316.96

NORTHROP GRUMMAN CORP	15-Jan-2025	2.930%	303,000.000	316,315.77	289,190.59
NORTHWOODS CAP LTD 2017-16	15-Nov-2030	4.175%	8,898,846.440	8,898,846.44	8,813,534.80
NORTONLIFELOCK T/L B (SYMANTEC	30-Jun-2029	4.848%	18,615,000.000	18,521,925.00	17,935,552.50
NVIDIA CORPORATION	14-Jun-2024	0.584%	6,405,000.000	6,403,152.01	5,987,715.47
NYMT LOAN TRUST I 2021-BPL1	25-May-2026	2.239%	25,000,000.000	24,999,687.50	23,667,427.50
NYMT MTG TRUST 2020-SP2	25-Oct-2060	2.944%	17,882,208.730	17,886,984.53	17,254,682.68
NYT MTG TR 2019-NYT	17-Dec-2035	4.818%	12,315,000.000	11,883,975.00	11,000,705.02
OBX TR 2022-NQM1	25-Nov-2061	2.305%	7,033,418.310	7,033,414.09	6,073,201.27
OBX TRUST 2020-EXP2	25-May-2060	2.500%	502,083.400	506,613.01	445,063.95
OBX TRUST 2021-NQM2	25-May-2061	1.563%	3,473,620.490	3,482,312.14	2,897,597.99
OCEAN TRAILS CLO V 2014-5RR	14-Oct-2031	3.735%	4,914,577.840	4,914,577.84	4,832,666.87
OFSI BSL IX LTD 2018-9	15-Jul-2031	3.662%	15,000,000.000	15,000,000.00	14,675,996.25
OHA CR PATNS VII 2012-7R3	21-Feb-2034	4.054%	8,500,000.000	8,500,000.00	8,278,801.53
OMNICOM GROUP INC	01-Nov-2024	3.650%	4,615,000.000	4,825,800.12	4,502,363.49
ONGC VIDESH VANK	27-Jul-2026	3.750%	500,000.000	495,500.00	467,657.25
ORAZUL ENGY EGNOR S EN C POR A	28-Apr-2027	5.625%	4,333,000.000	4,389,418.00	3,847,400.69
ORBIA ADVANCE CORP S A B DE CV	11-May-2026	1.875%	400,000.000	363,136.85	338,796.00
OVERSEA-CHINESE BKG CORP LTD F	10-Sep-2030	1.832%	6,600,000.000	6,609,907.43	5,913,501.00
OVERSEA-CHINESE BKG CORP LTD F	10-Sep-2030	1.832%	1,900,000.000	1,904,185.37	1,702,371.50
OXFORD FIN FDG LLC 2020-1	15-Feb-2028	3.101%	9,343,635.310	9,343,635.31	9,233,048.71
PACIFIC GAS & ELEC CO	16-Feb-2024	3.250%	3,330,000.000	3,321,694.82	3,216,175.44
PACIFIC GAS & ELEC CO	08-Jun-2025	4.950%	2,800,000.000	2,796,696.00	2,721,240.90
PAGAYA AI DBT SELCTN TR 2021-5	15-Aug-2029	2.630%	7,499,116.280	7,499,116.28	6,849,972.53
PAGAYA AI DBT SELCTN TR 2021-5	15-Aug-2029	3.930%	8,498,998.450	8,498,998.45	7,226,921.91
PAGAYA AI DEBT 2021-1 TR	15-Nov-2027	1.180%	1,972,289.570	1,972,284.84	1,927,842.05
PAGAYA AI DEBT SLCTN TR 2022-1	15-Oct-2029	3.344%	16,647,798.300	16,647,798.30	14,813,124.36
PAGAYA AI DT SLCTN TR 2021-2 N	25-Jan-2029	3.000%	9,588,272.660	9,588,272.66	8,961,130.59
PAI HOLDCO T/L B (PARTS AUTHOR	26-Oct-2027	6.556%	488,812.440	485,512.44	464,777.53
PALMER SQUARE 2021-2 CLO LTD A	17-Jul-2034	3.662%	17,500,000.000	17,500,000.00	17,034,302.60
PANAMA REP	16-Mar-2025	3.750%	7,500,000.000	7,886,152.92	7,221,443.70
PARK AEROSPACE HLDGS LTD	15-Mar-2023	4.500%	1,760,000.000	1,747,393.57	1,749,969.18
PARK AVENUE INST ADV 2016-1R A	25-Aug-2031	4.158%	15,000,000.000	15,000,000.00	14,688,411.75
PARKER-HANNIFIN CORP	15-Jun-2024	3.650%	2,780,000.000	2,778,081.80	2,721,039.29
PCI Gaming T/L	29-May-2026	5.024%	481,377.880	478,971.00	468,876.50
PENSKE TRUCK LEASING CO L P	01-Nov-2024	2.700%	6,345,000.000	6,382,535.22	5,981,808.90
PEPSICO INC	01-May-2023	0.750%	6,160,000.000	6,150,671.35	6,045,197.07
PERIAMA HOLDINGS L	19-Apr-2026	5.950%	3,300,000.000	3,036,720.32	2,865,390.00
PERU ENHANCED PASS	02-Jun-2025		1,046,011.830	1,008,080.07	990,641.19
PERUSAHAAN PENERBIT SBSN INDON	09-Jun-2026	1.500%	2,500,000.000	2,504,744.96	2,200,804.45
PERUSAHAAN PENERBIT SBSN INDON	09-Jun-2026	1.500%	1,000,000.000	1,002,326.94	880,321.78
PETRONAS CAPITAL LTD	18-Mar-2025	3.500%	5,000,000.000	5,267,380.81	4,868,591.75
PG&E CORP T/L	23-Jun-2025	5.563%	867,300.000	859,594.26	832,608.00
PHILLIPS 66	09-Apr-2025	3.850%	1,865,000.000	1,938,625.95	1,809,336.63
PHILLIPS 66	15-Feb-2026	1.300%	1,570,000.000	1,570,792.91	1,372,958.12
PHOENIX SERVICES T/L	03-Mar-2025	6.673%	516,514.000	509,308.35	102,334.34
PILOT TRAVEL CENTERS T/L B (7/	04-Aug-2028	4.555%	18,790,366.090	18,696,414.25	18,032,080.87
PIONEER NAT RES CO	15-May-2023	0.550%	1,130,000.000	1,124,318.80	1,102,993.31
PIONEER NAT RES CO	15-Jan-2026	1.125%	2,185,000.000	2,034,946.11	1,912,590.52
POINTCLICKCARE T/L B	29-Dec-2027	5.938%	449,312.500	447,065.95	430,216.72
POWER BORROWER T/L (POWERTEAM	06-Mar-2025	4.256%	901,936.950	899,682.12	742,294.11
Prairie ECI Acquiror T/L (Tall	11-Mar-2026	7.274%	696,782.110	691,556.24	654,031.04
Pregis T/L B	31-Jul-2026	6.570%	1,223,625.000	1,221,206.86	1,168,561.88
Press Ganey (Emerald TopCo) T/	27-Jul-2026	6.024%	359,243.810	353,164.89	327,809.98
PRET 2021-RN1 LLC	25-Feb-2061	1.992%	26,341,517.280	26,341,504.10	24,715,523.91
PRET LLC 2021-NPL3	25-Jul-2051	1.868%	30,654,356.340	30,654,341.01	27,424,904.57

PRET LLC 2021-RN2	25-Jul-2051	1.744%	6,454,124.280	6,454,115.26	5,941,776.53
PRET LLC 2022-NPL2	25-Apr-2052	5.240%	7,089,786.360	7,061,707.97	6,846,092.68
PRETIUM MTG CR PRT I 2021-NPL2	29-Jun-2060	1.992%	3,613,085.680	3,613,085.68	3,377,695.32
PRETIUM MTG CR PTNRS 2021-NPL1	29-Sep-2060	2.240%	2,901,375.280	2,901,375.28	2,760,680.63
PROS MRKET PL ISSU TR 2019-2 C	15-Sep-2025	5.050%	1,420,184.500	1,430,014.17	1,419,439.19
PRPM LLC 2021-2	25-Mar-2026	2.115%	19,738,633.040	19,738,386.31	18,526,767.82
PRPM LLC 2021-4	25-Apr-2026	1.867%	8,361,578.930	8,361,446.82	7,701,410.53
PRPM LLC 2021-6	25-Jul-2026	1.793%	6,514,612.200	6,514,577.02	6,024,886.65
PRPM LLC 2021-7	25-Aug-2026	1.867%	12,735,068.360	12,734,879.87	11,733,642.44
PRPM LLC 2022-1	25-Feb-2027	3.720%	8,898,081.830	8,897,885.19	8,324,072.80
PSA TREASURY PTE	12-Apr-2026	2.500%	2,450,000.000	2,549,742.11	2,282,215.35
PT FREEPORT INDONESIA	14-Apr-2027	4.763%	2,550,000.000	2,456,940.17	2,308,488.40
PT FREEPORT INDONESIA	14-Apr-2027	4.763%	1,550,000.000	1,550,000.00	1,403,198.83
PT INDONESIA ASAHAN ALUMINIUM	15-May-2025	4.750%	1,000,000.000	995,700.00	977,395.00
PT PERTAMINA PERSERO	09-Feb-2026	1.400%	4,200,000.000	3,979,297.15	3,609,653.92
PUBLIC SVC ENTERPRISE GROUP	08-Nov-2023	0.841%	4,730,000.000	4,706,845.09	4,512,945.31
PUG T/L (VIAGOGO/STUBHUB) USD	29-Jan-2027	6.024%	978,536.510	959,611.96	856,219.45
PUREWEST FUNDING LLC 2021-1	20-Dec-2036	4.091%	10,833,660.000	10,833,660.00	10,282,654.64
QATAR(STATE OF)	02-Jun-2026	3.250%	1,000,000.000	1,058,765.74	953,758.86
QUINTILES IMS T/L B-2	17-Jan-2025	4.274%	1,642,511.070	1,640,457.90	1,635,686.44
RADIOLOGY PARTNERS T/L	09-Jul-2025	6.694%	1,829,635.880	1,805,329.40	1,549,701.59
RALI SERIES TRUST 2006-QS12	25-Sep-2036	6.000%	554,650.890	534,386.95	443,678.67
RALI SERIES TRUST 2007-QS4	25-Mar-2037	6.000%	1,455,984.490	1,411,694.80	1,173,047.83
RALI SERIES TRUST 2007-QS4	25-Mar-2037	6.000%	1,813,057.790	1,757,754.21	1,460,687.47
RALI SERIES TRUST 2007-QS8	25-Jun-2037	3.684%	1,234,743.280	999,017.15	960,209.47
RALI SERIES TRUST 2007-QS9	25-Jul-2037	6.500%	810,733.640	782,216.46	654,197.76
RBSSP RESEC TR 2009-2	26-Apr-2035	2.944%	673,096.580	618,162.33	611,528.03
RELIANCE INDS LTD	28-Jan-2025	4.125%	1,250,000.000	1,268,529.17	1,218,579.73
RENAISSANCE LEARNING T/L (5/18)	02-Jun-2025	5.774%	1,665,212.150	1,660,733.23	1,588,196.09
RENTPATH STUB T/L (CURRENT FAC	31-Dec-2022	7.000%	112,511.610	111,453.12	3,375.35
REPUBLIC OF COLOMBIA	28-Jan-2026	4.500%	10,000,000.000	10,690,762.42	9,179,564.00
REPUBLIC SVCS INC	15-Aug-2024	2.500%	6,267,000.000	6,346,394.64	5,988,704.97
RESIDENTIAL ASSET SEC 2004-KS7	25-Aug-2034	3.664%	4,866,803.060	4,757,300.00	4,473,097.67
RESIDENTIAL ASSET SEC 2006-A2	25-Jan-2046	6.000%	688,540.870	656,863.71	308,351.12
RESIDENTIAL ASSET SEC 2006-A6	25-Jul-2036	6.000%	2,102,483.160	1,244,085.16	651,171.41
RESIDENTIAL MTG LN TR 2019-2 M	25-May-2059	3.862%	5,394,000.000	5,411,644.64	5,076,146.14
REYNOLDS CONSUMER PRODUCTS T/L	04-Feb-2027	4.274%	15,238,054.410	15,248,926.33	14,710,665.35
RFMSI SERIES TRUST 2007-S1	25-Jan-2037	3.684%	4,679,675.400	4,128,536.16	3,630,631.63
RL ISSUER 2022-FL8	19-Jan-2037	5.268%	6,900,000.000	6,900,000.00	6,811,266.00
RLGH TE 2021-TROT	15-Apr-2036	4.532%	12,540,000.000	12,518,230.56	11,758,359.23
ROYAL BK CDA	20-Jan-2026	2.775%	6,215,000.000	6,214,808.90	6,130,327.77
ROYALTY PHARMA PLC	02-Sep-2023	0.750%	6,170,000.000	6,158,704.57	5,911,319.29
ROYALTY PHARMA PLC	02-Sep-2025	1.200%	140,000.000	129,592.59	123,895.36
RR 14 LTD	15-Apr-2036	3.632%	18,875,000.000	18,875,000.00	18,347,328.99
SA GLOBAL SUKUK LT	17-Jun-2026	1.602%	5,500,000.000	5,505,438.61	4,883,890.00
SA GLOBAL SUKUK LTD	17-Jun-2026	1.602%	1,500,000.000	1,500,000.00	1,331,970.00
SABINE PASS LIQUEFACTION LLC S	01-Mar-2025	5.625%	2,910,000.000	2,938,674.71	2,910,287.10
SABLE INTL FIN LTD	07-Sep-2027	5.750%	5,716,000.000	5,805,996.69	5,002,557.46
SABRE GLBL T/L B (02/18)	22-Feb-2024	4.524%	297,172.050	288,408.54	293,551.01
SANDSTN PK LTD 2021-1	16-Oct-2034	3.732%	14,000,000.000	14,000,000.00	13,656,428.94
SANTANDER DRIVE AUTO TR 2020-4	15-Jan-2027	1.480%	7,000,000.000	6,998,674.20	6,731,189.50
SAPPHIRE AVIATION FIN 2020-1 A	15-Mar-2040	3.228%	17,165,481.230	17,165,218.60	13,603,901.36
SASOL FING USA LLC	18-Sep-2026	4.375%	1,650,000.000	1,536,875.97	1,442,010.04
SAT 2021-2 A	15-Aug-2030	1.250%	22,045,450.590	22,045,450.59	21,400,180.25
SAT 2021-3 A	15-Nov-2030	1.500%	35,969,794.340	35,969,794.34	34,848,220.18

SAUDI ARABIA	26-Oct-2026	3.250%	4,500,000.000	4,765,158.63	4,285,737.00
SCHLUMBERGER HLDGS CORP	01-May-2024	3.750%	6,030,000.000	6,083,440.10	5,914,750.78
SCHWAB CHARLES CORP	03-Mar-2027	3.340%	6,140,000.000	6,140,000.00	6,098,612.53
SCOTIABANK PERU S.A.A.	13-Dec-2027	4.500%	8,000,000.000	8,019,895.92	7,892,331.92
SECURITIZED ASSET REC 2006-WM3	25-Oct-2036	3.184%	6,095,027.180	3,427,191.31	2,277,684.23
Sedgwick T/L B (10/18)	06-Nov-2025	5.774%	1,055,354.670	1,051,397.06	1,002,148.96
SELECT MEDICAL T/L B	06-Mar-2024	5.030%	1,824,033.770	1,812,906.21	1,768,747.31
SETANTA AIRCRAFT T/L (AERCAP)	02-Nov-2028	4.250%	10,365,000.000	10,339,087.50	10,144,743.75
SFO COMMERCIAL MTG TR 2021-555	17-May-2038	4.618%	1,500,000.000	1,505,861.79	1,403,806.50
SHACKLETON 2015-VII-R CLO LTD	15-Jul-2031	3.662%	25,000,000.000	25,000,000.00	24,412,500.00
SHIRE ACQUISITIONS INVTS IRELA	23-Sep-2023	2.875%	2,461,000.000	2,507,442.70	2,408,063.20
SIERRA TIMESHARE REC FDG2021-2	20-Sep-2038	1.950%	2,722,964.110	2,722,959.69	2,504,395.05
SIMON PPTY GROUP LP	13-Sep-2024	2.000%	5,025,000.000	5,005,103.50	4,750,011.35
SINCLAIR TELEVISION GROUP T/L	17-Jul-2026	5.030%	1,188,236.230	1,188,614.25	1,128,824.42
SINGTEL GROUP TRE	03-Oct-2026	2.375%	4,855,000.000	5,045,142.11	4,446,560.50
Six Flags Theme Parks T/L (3/1	17-Apr-2026	4.250%	928,062.500	925,742.35	889,009.63
SLG OFFICE TRUST 2021-OVA	17-Jul-2041	0.258%	168,062,650.000	3,053,218.30	2,795,621.35
SLIDE 2018-FUN	15-Dec-2022	0.000%	32,470,075.490	0.00	324.70
SMG US MIDCO 2 T/L (01/20)	23-Jan-2025	5.024%	1,399,478.170	1,400,896.18	1,338,251.00
SMR MORTGAGE TRUST 2022-IND	15-Feb-2039	4.495%	16,320,870.860	16,320,870.86	15,668,901.03
SOCIEDAD QUIMICA Y MINERA DE G	28-Jan-2025	4.375%	2,900,000.000	2,886,577.19	2,808,070.00
SOFI ALT TR 2019-F	15-Feb-2045	3.932%	3,497,485.260	3,505,328.74	3,190,416.55
SOFI ALT TR 2021-A	15-Mar-2047	1.480%	15,524,630.600	15,574,314.40	14,156,460.43
SOFI ALT TR CON LN PRG 2021-1	25-May-2030	9.724%	18,115,595.800	18,597,429.40	17,923,008.90
SOFI ALTERNATIVE TRUST 2021-B	15-Feb-2047	1.761%	9,762,393.890	9,800,365.40	8,943,211.89
SOFI PRFSSNAL LN PRGRM 2017-A	26-Mar-2040	2.400%	272,825.080	268,545.97	271,134.93
SOHO TRUST 2021-SOHO	12-Aug-2038	2.786%	16,035,000.000	15,440,919.29	12,194,806.71
SOUND INPATIENT PHYSICIANS T/L	27-Jun-2025	5.274%	1,892,415.680	1,875,276.97	1,731,560.35
SOUND PNT CLO IV-R LTD 2018-4R	18-Apr-2031	3.890%	7,630,000.000	7,629,074.00	7,442,302.00
SOUND POINT CLO 2018-21	27-Oct-2031	3.946%	10,100,000.000	10,099,700.00	9,908,453.00
SOUNDVIEW HM LN 2007-OPT3	25-Aug-2037	3.264%	1,830,060.380	1,772,736.22	1,770,529.61
SOUNT POINT CLO 2019-23R LTD A	17-Jul-2034	3.682%	25,000,000.000	25,000,000.00	24,147,340.75
SOUTH AFRICA REP	17-Jan-2024	4.665%	3,000,000.000	3,049,124.78	2,939,175.00
SOUTH AFRICA REP	14-Apr-2026	4.875%	1,500,000.000	1,526,547.99	1,403,683.50
SOUTHERN CALIF EDISON CO	01-Apr-2024	2.813%	6,100,000.000	6,100,094.85	6,007,663.26
SPECIALTY UNDRWR FIN 2006-BC4	25-Sep-2037	3.364%	13,953,903.700	13,346,502.48	12,585,048.07
SREIT COMM MTG TR 2021-MFP	15-Nov-2038	4.845%	8,500,000.000	8,450,236.75	7,951,841.80
SREIT COMM MTG TR 2021-MFP	15-Nov-2038	4.396%	3,500,000.000	3,479,511.70	3,290,333.20
SS&C TECHNOLOGIES T/L B-5	16-Apr-2025	4.274%	4,043,724.770	4,011,986.97	3,939,012.52
STANDARD INDUSTRIES T/L B	27-May-2027	3.788%	7,317,753.750	7,244,576.21	7,119,369.45
STAR 2021-5 A1	25-Sep-2066	1.920%	31,935,384.240	31,934,924.36	26,342,470.14
STARS GROUP T/L (6/18)	10-Jul-2025	4.500%	15,361,130.090	15,316,231.41	14,808,129.41
START II LTD 2019-1	15-Mar-2044	4.089%	1,371,492.200	1,371,431.05	1,108,467.43
START LTD 2018-1	15-May-2043	4.089%	3,002,971.940	2,975,224.19	2,430,761.64
STARWOOD MTG RES TR 2020-2	25-Apr-2060	3.000%	8,000,000.000	8,072,972.38	7,964,912.80
STEELE CREEK CLO 2016-1R LTD A	16-Jun-2031	4.413%	8,000,000.000	8,000,000.00	7,823,784.64
STEELE CREEK CLO 2017-1	15-Oct-2030	3.762%	10,000,000.000	10,001,084.48	9,791,828.10
STEELE CREEK CLO 2018-2	18-Aug-2031	4.161%	6,000,000.000	5,988,000.00	5,891,097.24
STEELE CREEK CLO LTD 2019-1R B	15-Apr-2032	4.312%	11,000,000.000	11,000,000.00	10,556,609.91
STEELE CREEK CLO LTD 2019-2R A	15-Jul-2032	3.682%	18,000,000.000	18,000,000.00	17,524,754.82
STEELE CREEK CLO LTD 2019-2R B	15-Jul-2032	4.362%	9,000,000.000	9,000,000.00	8,584,842.69
STG-FAIRWAY HOLDINGS T/L B (FI	29-Jan-2027	5.274%	697,366.460	688,834.50	677,610.07
STRUCTURED ADJ RATE 2005-22	25-Dec-2035	3.257%	1,345,120.570	1,331,134.24	1,210,484.63
STWD MORTGAGE TR 2019-FL1 LTD	15-Jul-2038	4.986%	459,000.000	459,000.00	441,783.83
STWD MORTGAGE TR 2019-FL1 LTD	15-Jul-2038	5.386%	8,744,000.000	8,744,000.00	8,643,951.15

SUMITOMO MITSUI TR BK LTD	12-Sep-2023	0.800%	6,280,000.000	6,280,966.52	6,029,323.88
SUNSHINE LUXEMBOURG T/L B-3 (N	01-Oct-2026	6.000%	395,938.120	393,958.41	369,434.02
SYMPHONY CLO LTD 2014-15R3	20-Jan-2032	3.820%	25,000,000.000	25,000,000.00	24,357,748.25
SYNCHRONY FINANCIAL	15-Aug-2024	4.250%	3,295,000.000	3,470,415.78	3,215,572.97
SYNCHRONY FINANCIAL	19-Mar-2024	4.375%	2,720,000.000	2,850,487.54	2,673,055.38
TACO BELL FUNDING LLC 2021-1 A	25-Aug-2051	1.946%	5,955,000.000	5,955,000.00	4,993,280.60
TAILWIND 2019-1 LTD	15-Dec-2044	3.967%	6,002,351.420	6,002,326.80	4,827,613.22
TAL ADVANTAGE VII 2020-1	20-Sep-2045	2.050%	5,095,500.000	5,093,466.93	4,470,599.60
TAMKO Building Products T/L B	31-May-2026	5.250%	856,287.500	848,588.37	812,043.12
TEAM HEALTH HOLDINGS T/L	06-Feb-2024	5.274%	822,115.990	767,448.15	755,319.07
TERRIER MEDIA T/L (1/21) (COX	17-Dec-2026	6.024%	555,835.500	553,056.30	522,024.03
TESLA AUTO LEASE TR 2019-A	20-Jan-2023	3.370%	3,200,000.000	3,199,205.76	3,199,546.56
THARALDSON PORT TR 2018-THPT E	13-Nov-2034	6.123%	4,376,053.570	4,359,643.37	4,116,327.79
THEOREM FDG 2021-1 TR	15-Dec-2027	1.840%	8,000,000.000	7,997,780.80	7,300,260.80
THERMO FISHER SCIENTIFIC INC S	18-Oct-2023	0.797%	4,380,000.000	4,353,596.99	4,216,035.75
THL CR WIND RIVER CLO 2014-2R	15-Jan-2031	3.652%	14,500,000.000	14,347,250.00	14,203,509.22
THUNDERBOLT II AIR LEASE 2018	15-Sep-2038	4.147%	10,529,255.390	10,529,026.88	8,206,449.00
TIBCO SOFTWARE T/L 2ND LIEN	03-Mar-2028	9.780%	165,000.000	164,175.00	164,690.63
TIBCO SOFTWARE T/L B (2/20)	30-Jun-2026	6.280%	1,318,914.560	1,296,742.78	1,316,606.46
TIF FUNDING II LLC 2021-1	20-Feb-2046	1.650%	6,531,250.000	6,530,438.15	5,416,877.68
TITAN ACQUISITION T/L (HUSKY I	28-Mar-2025	5.877%	1,367,951.940	1,339,102.86	1,231,013.11
TNB GLOBAL VENTURE	19-Oct-2026	3.244%	9,200,000.000	9,745,990.68	8,543,488.00
TOORAK MTG TR 2020-1	25-Mar-2023	2.734%	25,275,204.620	25,275,159.12	25,145,676.78
TORONTO DOMINION BANK	10-Sep-2024	0.700%	6,465,000.000	6,393,413.80	5,959,829.17
TOYOTA MTR CR CORP	18-Aug-2025	3.650%	3,060,000.000	3,058,165.41	2,965,407.17
TRANS UNION T/L	16-Nov-2028	4.774%	4,459,733.870	4,448,584.54	4,328,751.49
TRANSPORTADORA DE GAS DEL PERU	30-Apr-2028	4.250%	4,300,000.000	4,548,632.55	4,043,096.50
TransUnion T/L B5	13-Nov-2026	4.274%	13,114,541.950	13,006,590.45	12,689,958.65
TRAVEL LEADERS GROUP T/L B (08	25-Jan-2024	6.524%	802,264.530	800,258.84	740,450.05
TRAVELPORT FINANCE DIP T/L	28-Feb-2025	3.750%	660,476.000	634,144.92	654,974.23
TRESTLES CLO 2021-4 LTD	21-Jul-2034	3.902%	20,000,000.000	19,988,100.00	19,488,491.60
TRIMARAN CAVU LTD 2021-3	18-Jan-2035	3.950%	20,000,000.000	20,000,000.00	19,430,755.40
TRITON CONTAINER INTERNATIONAL	01-Aug-2023	0.800%	6,300,000.000	6,284,234.00	6,014,184.81
TRTX ISSUER LTD 2022-FL5	17-Feb-2039	3.935%	11,630,000.000	11,630,000.00	11,373,651.54
TRUIST FINL CORP	09-Jun-2025	2.680%	3,083,000.000	3,083,000.00	3,021,425.40
UBS COML MTG TR 2017-C1	17-Jun-2050	4.036%	3,870,000.000	4,183,827.46	3,383,733.34
UBS COML MTG TR 2017-C1	17-Jun-2050	1.106%	2,034,000.000	107,057.90	77,441.09
UBS COML MTG TR 2017-C4	17-Oct-2050	4.678%	1,500,000.000	1,390,186.51	1,310,846.85
UBS COML MTG TR 2018-C13	17-Oct-2051	0.901%	77,394,863.930	4,236,425.71	2,359,722.96
UBS COML MTG TR 2018-C8	17-Feb-2051	4.867%	6,009,000.000	5,909,677.24	5,299,516.17
UBS COML MTG TR 2018-C9	17-Mar-2051	5.051%	1,067,000.000	1,013,066.48	931,142.62
UBS GROUP AG	30-Jul-2024	1.008%	6,225,000.000	6,230,093.46	6,008,228.82
UFC HOLDINGS T/LB (ZUFFA)	29-Apr-2026	5.520%	1,636,182.210	1,616,553.97	1,576,870.60
UKG T/L 1ST LIEN (ULTIMATE SOF	04-May-2026	5.535%	1,246,111.870	1,233,490.73	1,189,002.56
ULTIMATE SOFTWARE T/L	04-May-2026	6.274%	910,715.110	898,182.21	870,871.32
UMPT 2021-PT3 A	15-Jun-2027	12.392%	5,770,729.370	5,797,868.41	5,587,670.29
United Natural Foods (Superval	22-Oct-2025	5.820%	198,112.700	177,109.66	195,579.83
UNITED OVERSEAS BK LTD	15-Apr-2029	3.750%	2,000,000.000	2,024,965.11	1,948,330.04
UNITED STATES TREAS NTS	31-Aug-2024	3.250%	92,100,000.000	91,692,906.66	90,445,078.13
UNITED STATES TREAS NTS	31-Jul-2024	3.000%	147,700,000.000	146,345,733.28	144,422,906.25
UNITED STATES TREAS NTS	30-Apr-2024	2.500%	277,700,000.000	275,817,743.10	269,998,162.67
UNITED STATES TREAS NTS	31-May-2024	2.500%	333,900,000.000	331,994,663.69	324,280,811.80
UNITED STATES TREAS NTS	15-Jul-2025	3.000%	92,100,000.000	91,448,859.36	89,031,199.45
UNITED STATES TREAS NTS	30-Apr-2023	0.125%	93,800,000.000	93,712,062.50	91,703,080.36
UNITED STATES TREAS NTS	30-Jun-2024	3.000%	146,900,000.000	146,239,355.29	143,718,122.50

UNITED STATES TREAS NTS	15-Jun-2025	2.875%	147,700,000.000	146,203,486.05	142,467,034.79
UNITEDHEALTH GROUP INC	15-May-2027	3.700%	1,885,000.000	1,883,982.10	1,795,695.83
UNITEDHEALTH GROUP INC	15-May-2024	0.550%	1,815,000.000	1,813,112.40	1,703,496.71
Univar Solutions USA T/L B5	01-Jul-2026	4.524%	336,375.000	335,534.10	333,672.23
UNIVAR SOLUTIONS USA T/L B6	02-Jun-2028	4.274%	2,885,850.000	2,871,420.76	2,855,779.44
UNIVERSAL HOSPITAL SERVICES DD	18-Oct-2025	5.375%	973,690.020	973,458.77	944,479.32
UPGRADE MSTR CR PT TR 2021-ST3	15-Jul-2027	2.500%	6,312,850.680	6,312,850.68	6,270,573.52
UPL CORP LTD	08-Mar-2028	4.500%	2,100,000.000	1,680,751.67	1,739,687.73
UPSTART PASS-THRU 2021-ST3	20-May-2027	2.000%	2,464,252.810	2,464,252.81	2,328,631.42
UPSTART PASS-THRU TR 2020-ST2	20-Mar-2028	3.500%	3,230,007.270	3,230,007.27	3,158,774.95
UPSTART PASS-THRU TR 2020-ST5	20-Dec-2026	3.000%	3,052,120.810	3,052,120.81	2,922,188.06
UPSTART PT 2020-ST6 TR	20-Jan-2027	3.000%	5,409,227.070	5,409,227.07	5,162,194.70
UPSTART SEC 2021-2 TR	20-Jun-2031	1.750%	7,170,000.000	7,169,249.30	6,819,973.51
UPSTART SEC TR 2020-1	22-Apr-2030	3.093%	1,258,747.090	1,258,738.27	1,254,630.61
UPSTART SEC TR 2020-3	20-Nov-2030	3.014%	2,750,000.000	2,749,994.50	2,724,854.28
UPSTART SECURITIZ TR 2021-3	20-Jul-2031	1.660%	3,000,000.000	2,999,280.90	2,764,842.30
UPSTART SECURITIZ TR 2021-3	20-Jul-2031	0.830%	2,348,845.150	2,348,683.80	2,274,161.50
UPSTART SECURITIZ TR 2021-1	20-Mar-2031	1.890%	1,900,000.000	1,899,715.00	1,845,420.03
US AUTO FUNDING TRUST 2021-1 B	17-Mar-2025	1.490%	8,000,000.000	7,999,927.20	7,767,236.80
US Foods T/L B (08/19)	14-Sep-2026	4.524%	2,552,812.500	2,550,441.44	2,484,473.71
UTD O/S BANK	16-Mar-2031	1.750%	7,900,000.000	7,878,646.35	6,914,712.00
VCAT 2021-NPL1 LLC	26-Dec-2050	2.289%	13,010,768.340	13,010,768.34	12,507,321.86
VCAT LLC 2021-NPL4	25-Aug-2051	1.868%	14,118,007.850	14,118,007.85	13,038,091.78
VCAT LLC 2021-NPL5	25-Aug-2051	1.868%	7,254,178.700	7,254,178.70	6,639,241.25
VEDANTA RES LTD	31-May-2023	7.125%	1,500,000.000	1,489,205.87	1,390,032.78
VEDANTA RES LTD	09-Aug-2024	6.125%	200,000.000	192,153.05	118,567.00
VELOCITY COM CAP LN TR 2018-2	25-Oct-2048	4.050%	3,705,124.880	3,704,613.20	3,591,580.59
VELOCITY COM CAP LN TR 2021-1	25-May-2051	2.260%	2,735,901.490	2,735,752.38	2,044,248.36
VELOCITY COM CAP LN TR 2021-2	25-Aug-2051	2.200%	1,986,015.010	1,985,724.65	1,575,644.13
VELOCITY COMM CAP TR 2020-1	25-Feb-2050	2.980%	3,489,593.290	3,488,270.75	3,111,131.54
VENTURE 2015-19RR CLO LTD	15-Jan-2032	3.772%	10,000,000.000	10,000,000.00	9,849,162.20
VENTURE CLO LTD 2018-34	15-Oct-2031	3.742%	10,000,000.000	10,000,000.00	9,768,728.80
VENTURE XXIX CLO 2017-29R	09-Sep-2030	3.895%	8,500,000.000	8,500,000.00	8,352,423.94
VERIZON COMMUNICATIONS INC	15-May-2025	4.005%	6,075,000.000	6,063,575.50	6,109,649.37
VERTICAL T/L (THYSSENKRUPP ELE	29-Jul-2027	6.871%	1,734,343.190	1,708,603.52	1,666,417.64
VERUS SEC TR 2020-4	25-May-2065	1.502%	2,861,737.980	2,861,687.03	2,730,112.34
VERUS SEC TR 2020-4	25-May-2065	2.321%	314,852.370	314,848.04	302,383.08
VERUS SEC TR 2020-NPL1	25-Aug-2050	3.598%	69,193.960	69,193.96	69,022.60
VERUS SEC TR 2021-7	25-Oct-2066	1.829%	16,706,059.380	16,705,832.18	14,217,486.35
VERUS SECUR TR 2020-INV1	25-Mar-2060	3.035%	1,500,000.000	1,499,971.05	1,438,682.70
VERUS SECUR TR 2021-R1	25-Oct-2063	1.262%	2,835,820.960	2,835,765.67	2,603,080.31
VERUS SECURITIZATION TR 2022-3	25-Feb-2067	4.130%	20,576,734.120	20,522,681.09	18,948,587.69
VIATRIS INC	22-Jun-2025	1.650%	2,072,000.000	1,935,133.82	1,844,318.92
VIBRANT CLO 10 LTD	20-Oct-2031	3.910%	10,000,000.000	10,000,000.00	9,831,434.10
VICTORY CAPITAL (2/21) T/L	01-Jul-2026	3.219%	458,294.860	453,711.95	442,634.92
VIRGIN MEDIA T/L (09/19)	31-Jan-2028	5.318%	2,694,289.500	2,683,510.91	2,577,909.67
VISTRA OPERATIONS COMPANY T/L	15-Dec-2025	4.274%	15,218,216.600	15,142,264.37	14,733,135.95
VMC 2019-FL3 D	15-Sep-2036	5.589%	5,893,629.670	5,893,629.67	5,720,934.53
VMC FINANCE LLC 2022-FL5	18-Feb-2039	4.184%	1,000,000.000	1,000,000.00	976,160.00
VOLKSWAGEN GROUP AMER FIN LLC	22-Nov-2023	0.875%	6,325,000.000	6,321,394.16	6,024,934.60
VOLT 2021-NPL5	27-Mar-2051	2.116%	5,719,641.980	5,722,329.07	5,272,793.81
VOLT 2021-NPL8 LLC	25-Apr-2051	2.116%	28,627,912.390	28,647,572.83	26,613,620.98
VOLT CI LLC 2021-NPL10	25-May-2051	1.992%	5,212,559.990	5,212,559.99	4,813,067.83
VOLT CII LLC 2021-NPL11	25-Aug-2051	1.868%	8,131,632.620	8,131,632.62	7,410,425.93
VOLT XCII LLC 2021-NPL1	27-Feb-2051	1.893%	13,347,042.050	13,345,116.00	12,182,507.29

VOLT XCIII LLC 2021-NPL2	27-Feb-2051	1.893%	1,211,241.280	1,210,484.26	1,130,044.51
VOLT XCVII LLC 2021-NPL6	25-Apr-2051	2.240%	3,216,777.750	3,216,777.75	2,947,150.01
VTR COMUNICACIONES SPA	15-Jan-2028	5.125%	4,445,000.000	4,590,249.55	3,009,420.58
VTR FIN N V	15-Jul-2028	6.375%	500,000.000	465,884.16	281,250.00
WALKER & DUNLOP T/L	16-Oct-2028	4.805%	2,198,950.000	2,193,452.62	2,143,976.25
WAMU ABC TRUST 2007-HE4	25-Jul-2047	3.254%	1,746,269.390	1,380,383.02	1,137,312.07
WAMU MTG CERT 2005-8	25-Oct-2035	3.494%	1,122,774.370	1,088,876.07	1,061,705.10
WAMU MTG CERT 2005-AR4	25-Apr-2035	2.983%	3,409,379.330	3,428,607.22	3,219,498.38
WAMU MTG CERT 2006-AR10	25-Sep-2036	3.552%	2,976,437.130	2,916,281.30	2,509,023.69
WAMU MTG CERT 2006-AR18	25-Jan-2037	2.569%	12,176,303.240	12,143,940.25	10,892,989.07
WAMU PTC WMALT 2006-5	25-Jul-2036	6.000%	78,487.460	75,878.55	59,737.50
WAMU WMABS 2006-HE5	25-Oct-2036	3.264%	6,606,402.080	4,070,413.32	2,848,465.21
WAMU WMABS 2006-HE5	25-Oct-2036	3.314%	2,426,187.060	1,504,756.97	1,046,206.31
WAND NEWCO 3 (CALIBER COLLISIO	05-Feb-2026	5.524%	1,189,452.960	1,177,144.07	1,106,785.98
WAVE 2019-1 LLC	15-Sep-2044	3.597%	14,986,774.510	14,986,116.58	11,483,511.06
WELL FARGO COM MTG TR 2014-C19	15-Mar-2047	1.131%	2,611,922.080	182,277.73	22,908.65
WELLFLEET CLO 2018-3 LTD	20-Jan-2032	3.960%	10,000,000.000	10,000,000.00	9,797,245.50
WELLFLEET CLO LTD 2018-2	20-Oct-2031	3.910%	15,000,000.000	14,980,500.00	14,736,889.50
WELLFLEET CLO LTD 2019-10R	20-Jul-2032	3.880%	4,000,000.000	4,000,000.00	3,880,233.80
WELLFLEET CLO LTD 2020-1	15-Apr-2033	3.822%	17,500,000.000	17,500,000.00	17,100,518.75
WELLFLEET CLO LTD 2020-2R	17-Jul-2034	3.732%	15,990,000.000	15,990,000.00	15,520,492.99
WELLS FARGO & CO	02-Jun-2024	1.654%	6,195,000.000	6,240,528.54	6,051,214.36
WELLS FARGO & CO	25-Apr-2026	3.533%	2,410,000.000	2,410,000.00	2,398,881.01
Wells Fargo & Co	15-Aug-2026	4.540%	2,425,000.000	2,425,000.00	2,347,317.99
WELLS FARGO ALT LN 2007-PA5	25-Nov-2037	6.250%	589,679.660	571,929.53	512,451.03
WELLS FARGO CO MTG 2021-C59 TR	17-Apr-2054	1.672%	63,111,089.810	6,890,123.47	5,431,075.32
WELLS FARGO COM MTG 2019-C52 X	15-Aug-2052	1.751%	22,544,654.480	2,185,083.59	1,659,022.80
WELLS FARGO COML MTG 2020-C57	15-Aug-2053	2.219%	70,533,361.310	9,675,815.89	7,861,521.49
WELLS FARGO COML TR 2014-LC18	17-Dec-2047	3.959%	540,000.000	548,750.68	508,357.89
WELLS FARGO COML TR 2015-C27 X	18-Feb-2048	0.987%	9,853,681.000	603,310.29	155,808.37
WELLS FARGO COML TR 2015-C30 X	17-Sep-2058	1.032%	50,157,699.560	2,829,398.48	1,036,945.23
WELLS FARGO COML TR 2015-NXS2	17-Jul-2058	4.423%	2,651,000.000	2,837,281.97	2,436,713.31
WELLS FARGO COML TR 2015-NXS2	17-Jul-2058	0.768%	23,676,376.740	1,057,094.18	329,582.27
WELLS FARGO COML TR 2016-C33 X	15-Mar-2059	1.749%	10,713,641.270	1,215,618.39	458,932.75
WELLS FARGO COML TR 2016-NXS6	18-Nov-2049	4.531%	3,546,000.000	3,764,082.17	3,169,466.22
WELLS FARGO COML TR 2016-NXS6	18-Nov-2049	1.728%	21,254,519.460	2,133,557.24	975,792.86
WELLS FARGO COML TR 2017-C38 X	15-Jul-2050	1.115%	68,696,126.710	4,721,248.77	2,425,886.93
WELLS FARGO MBS 2007-15	25-Nov-2037	6.000%	2,305,879.600	2,232,740.00	1,921,978.32
WELLS FARGO MBS 2007-AR6	25-Oct-2037	4.246%	7,646,809.540	7,429,007.71	6,855,893.15
WELLS FARGO MTG TR 2021-SAVE D	15-Feb-2040	5.318%	272,706.550	274,090.92	253,114.22
WELLS FRGO COM MTG TR 2022-ONL	16-Dec-2039	3.862%	5,250,000.000	5,399,333.33	4,744,743.68
WELLTOWER INC	15-Mar-2024	3.625%	6,120,000.000	6,164,297.37	5,983,140.52
WFRBS COML MTG TR 2014-C21	16-Aug-2047	1.165%	6,671,697.500	433,190.80	99,547.06
WHITEBOX CLO LTD 2021-3	16-Oct-2034	3.732%	50,000,000.000	50,000,000.00	48,102,155.50
WHITEHORSE XII LTD 2018-12	15-Oct-2031	3.762%	6,000,000.000	5,998,200.00	5,873,387.28
WILLIAMS COS INC	24-Jun-2024	4.550%	3,000,000.000	3,164,830.32	2,972,783.46
WILLIS ENGINE STRUC TR 2020-A	15-Mar-2045	3.228%	6,413,127.880	6,413,037.47	4,897,680.11
WMG ACQUISITION T/L G (WARNER	20-Jan-2028	4.649%	15,511,030.000	15,417,165.93	15,055,393.49
WORKDAY INC	01-Apr-2027	3.500%	3,370,000.000	3,364,702.01	3,122,146.54
Ziggo Finance Partnership T/L	17-Apr-2028	5.318%	235,000.000	235,000.00	224,777.50
ZIMMER BIOMET HOLDINGS INC	22-Nov-2024	1.450%	6,480,000.000	6,419,942.69	5,997,866.94
FIRST AMERN FDS INC	01-Feb-2030	2.793%	10,996,857.960	10,996,857.96	10,996,857.96
JPMORGAN TR II	01-Jan-2040	2.726%	10,996,857.960	10,996,857.96	10,996,857.96
MORGAN STANLEY INSTL LIQUIDITY	31-Dec-2031	2.811%	10,996,857.960	10,996,857.96	10,996,857.96
UNITED STATES TREAS BILLS	10-Aug-2023		99,500,000.000	96,582,459.62	96,329,048.43

UNITED STATES TREAS BILLS	23-Mar-2023		92,800,000.000	91,127,666.67	91,187,773.54
BXIICS2E INDEX SWAP 011023_R		0.400%	105,633.085	0.00	(21,161,909.01)
BXIICS2E INDEX SWAP 011123_R		0.390%	104,871.380	0.00	(21,730,398.75)
BXIICS2E INDEX SWAP 011723_R		0.400%	104,416.549	0.00	(22,069,857.59)
BXIICS2E INDEX SWAP 012623_R		0.400%	77,129.832	0.00	(17,434,998.06)
BXIICS2E INDEX SWAP 020723_R		0.380%	104,193.345	0.00	(22,236,443.46)
BXIICS2E INDEX SWAP 022123_R		0.400%	111,076.307	0.00	(17,099,419.96)
BXIICS2E INDEX SWAP 022823_R		0.380%	109,961.803	0.00	(17,931,218.23)
BXIICS2E INDEX SWAP 031423_R		0.380%	81,566.947	0.00	(14,123,406.55)
BXIICS2E INDEX SWAP 041123_R		0.380%	83,325.408	0.00	(12,810,998.20)
BXIICS2E INDEX SWAP 041823_R		0.400%	107,340.202	0.00	(19,887,820.90)
BXIICS2E INDEX SWAP 042623_R		0.390%	84,433.840	0.00	(16,983,731.92)
BXIICS2E INDEX SWAP 050423_R		0.400%	95,880.198	0.00	(18,440,868.66)
BXIICS2E INDEX SWAP 051623_R		0.400%	102,730.545	0.00	(18,328,187.43)
BXIICS2E INDEX SWAP 052323_R		0.400%	97,940.944	0.00	(16,902,853.79)
BXIICS2E INDEX SWAP 052423_R		0.390%	84,590.247	0.00	(16,866,999.28)
BXIICS2E INDEX SWAP 053023_R		0.380%	105,843.320	0.00	(16,005,002.38)
BXIICS2E INDEX SWAP 053123_R		0.390%	79,955.648	0.00	(5,325,981.64)
BXIICS2E INDEX SWAP 060123_R		0.400%	68,209.908	0.00	(9,092,285.28)
BXIICS2E INDEX SWAP 060623_R		0.380%	107,307.869	0.00	(14,911,952.20)
BXIICS2E INDEX SWAP 060823_R		0.400%	108,730.872	0.00	(13,849,910.08)
BXIICS2E INDEX SWAP 061323_R		0.400%	95,785.957	0.00	(8,511,204.86)
BXIICS2E INDEX SWAP 061523_R		0.400%	98,500.599	0.00	(6,485,161.25)
BXIICS2E INDEX SWAP 070623_R		0.400%	118,704.535	0.00	(11,406,176.29)
BXIICS2E INDEX SWAP 071123_R		0.400%	110,203.780	0.00	(12,750,621.38)
BXIICS2E INDEX SWAP 071923_R		0.390%	82,004.336	0.00	(8,796,965.93)
BXIICS2E INDEX SWAP 072523_R		0.380%	104,412.847	0.00	(12,072,620.53)
BXIICS2E INDEX SWAP 072723_R		0.400%	108,110.858	0.00	(4,312,650.24)
BXIICS2E INDEX SWAP 080123_R		0.380%	109,475.377	0.00	(3,294,256.42)
BXIICS2E INDEX SWAP 080923_R		0.390%	106,902.708	0.00	(5,214,339.93)
BXIICS2E INDEX SWAP 081623_R		0.390%	72,616.368	0.00	(5,803,572.73)
BXIICS2E INDEX SWAP 081723_R		0.400%	76,561.501	0.00	(2,859,166.27)
BXIICS2E INDEX SWAP 082223_R		0.380%	68,806.724	0.00	(8,646,858.43)
BXIICS2E INDEX SWAP 083123_R		0.400%	116,996.503	0.00	(12,680,946.79)
BXIICS2E INDEX SWAP 090623_R		0.390%	83,366.035	0.00	(7,780,677.06)
BXIICS2E INDEX SWAP 091223_R		0.400%	105,038.300	0.00	(16,605,820.01)
BXIICS2E INDEX SWAP 091423_R		0.400%	90,127.725	0.00	(12,734,164.22)
BXIICS2E INDEX SWAP 092023_R		0.390%	90,094.869	0.00	(12,758,685.74)
BXIICS2E INDEX SWAP 092723_R		0.390%	105,080.219	0.00	(16,574,534.17)
BXIICS2E INDEX SWAP 092823_R		0.400%	86,286.925	0.00	(10,600,702.54)
BXIICS2E INDEX SWAP 100423_R		0.390%	97,456.701	0.00	(12,264,263.13)
BXIICS2E INDEX SWAP 101023_R		0.380%	102,873.935	0.00	(8,221,170.49)
BXIICS2E INDEX SWAP 101122 SER		0.400%	107,561.232	0.00	(19,722,857.74)
BXIICS2E INDEX SWAP 101223_R		0.400%	101,873.476	0.00	(13,967,851.90)
BXIICS2E INDEX SWAP 101822 SER		0.380%	109,344.612	0.00	(18,391,851.21)
BXIICS2E INDEX SWAP 101823_R		0.390%	89,804.324	0.00	(7,975,530.96)
BXIICS2E INDEX SWAP 101922 SER		0.390%	106,893.966	0.00	(20,220,864.31)
BXIICS2E INDEX SWAP 102022 SER		0.400%	93,235.440	0.00	(15,414,755.15)
BXIICS2E INDEX SWAP 102022_R		0.400%	16,344.422	0.00	(2,801,520.53)
BXIICS2E INDEX SWAP 102423_R		0.400%	82,302.282	0.00	(8,574,597.38)
BXIICS2E INDEX SWAP 102522 SER		0.400%	109,790.044	0.00	(18,059,408.27)
BXIICS2E INDEX SWAP 102623_R		0.400%	77,670.265	0.00	(7,031,652.19)
BXIICS2E INDEX SWAP 102623_R		0.400%	39,781.562	0.00	(309,468.73)
BXIICS2E INDEX SWAP 102722 SER		0.400%	108,616.999	0.00	(18,934,897.30)
BXIICS2E INDEX SWAP 110122_R		0.380%	84,687.325	0.00	(16,794,546.64)

BXIICS2E INDEX SWAP 110122_R	0.380%	21,057.887	0.00	(4,283,677.54)
BXIICS2E INDEX SWAP 110123_R	0.390%	84,002.745	0.00	(7,305,475.14)
BXIICS2E INDEX SWAP 110123_R	0.390%	24,270.699	0.00	(1,885,830.88)
BXIICS2E INDEX SWAP 110222_SER	0.390%	109,374.679	0.00	(18,369,411.71)
BXIICS2E INDEX SWAP 110723_R	0.380%	102,040.277	0.00	(8,843,361.45)
BXIICS2E INDEX SWAP 110822_R	0.380%	109,845.580	0.00	(18,017,959.53)
BXIICS2E INDEX SWAP 110923_R	0.400%	121,353.494	0.00	(9,429,154.38)
BXIICS2E INDEX SWAP 111423_R	0.380%	86,130.440	0.00	(5,717,493.63)
BXIICS2E INDEX SWAP 111522_R	0.400%	105,859.156	0.00	(20,993,183.31)
BXIICS2E INDEX SWAP 111622_R	0.390%	109,558.569	0.00	(18,232,167.32)
BXIICS2E INDEX SWAP 111623_R	0.400%	76,414.597	0.00	(2,968,806.42)
BXIICS2E INDEX SWAP 112222_R	0.380%	105,289.436	0.00	(21,418,387.68)
BXIICS2E INDEX SWAP 120622_R	0.380%	105,209.745	0.00	(21,477,864.45)
BXIICS2E INDEX SWAP 121322_R	0.400%	104,871.809	0.00	(21,730,078.63)
BXIICS2E INDEX SWAP 121422_R	0.390%	105,130.583	0.00	(21,536,946.04)
BXIICS2E INDEX SWAP 121922_R	0.400%	80,024.601	0.00	(15,274,519.59)
BXIICS2E INDEX SWAP 122022_R	0.400%	10,965.464	0.00	(1,816,046.44)
BXIICS2E INDEX SWAP 122022_R	0.400%	95,209.563	0.00	(18,941,390.26)
BXIICS2E INDEX SWAP 122122_R	0.390%	111,083.192	0.00	(17,094,281.42)
BXIICS2E INDEX SWAP 122222_R	0.400%	109,654.642	0.00	(18,160,464.44)
BXIICS2E INDEX SWAP 122722_R	0.380%	106,566.454	0.00	(20,465,298.98)
BXIICS2E INDEX SWAP 122822_R	0.390%	105,450.594	0.00	(21,298,109.46)
BXIICS2E INDEX SWAP 122922_R	0.400%	16,416.465	0.00	(2,747,751.82)
BXIICS2E INDEX SWAP 122922_R	0.400%	65,351.070	0.00	(11,225,947.95)
BXIICS2E INDEX SWAP 123022_R	0.400%	106,753.538	0.00	(20,325,670.88)

The values reflected in this report are the portfolio's underlying holdings market values, and not the aggregate portfolio net market value.

Fund holdings and sector allocations are subject to change and not a recommendation to buy or sell any security.

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