# DoubleLine Core Fixed Income Fund

Schedule of Investments September 30, 2022 (Unaudited)

rincipal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
set Backed Obligation	<u> </u>		<u></u>	, uide ¢
3,346,471	AASET Ltd., Series 2021-2A-B	3.54% (b)	01/15/2047	2,667,22
6,657,116	Business Jet Securities LLC, Series 2020-1A-A	2.98% (b)	11/15/2035	6,140,39
5,000,000	CANON, Series 2021-0001	3.50% (d)	11/05/2023	4,950,000
21,269,652	Carbon Level Mitigation Trust, Series 2021-5-CERT	0.61% (b)	10/13/2051	16,473,962
6,707,467	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	6,104,03
4,916,154	Castlelake Aircraft Structured Trust, Series 2019-1A-A	3.97% (b)	04/15/2039	4,331,353
9,631,554	Castlelake Aircraft Structured Trust, Series 2021-1A-A	3.47% (b)	01/15/2046	8,458,71
3,000,000	Diamond Infrastructure Funding LLC, Series 2021-1A-C	3.48% (b)	04/15/2049	2,469,918
7,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-D	1.08%	11/16/2026	6,576,823
8,500,000	Exeter Automobile Receivables Trust, Series 2021-1A-E	2.21% (b)	02/15/2028	7,812,19
3,001,176	GAIA Aviation Ltd., Series 2019-1-A	3.97% (b)(f)	12/15/2044	2,413,80
4,013,781	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	2,956,60
1,555,555	HERO Funding Trust, Series 2016-1A-A	4.05% (b)	09/20/2041	1,505,60
12,650,555	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% (b)	11/15/2039	10,468,47
14,561,847	ITE Rail Fund Levered LP, Series 2021-1A-A	2.25% (b)	02/28/2051	12,452,74
14,000,000	LendingPoint Asset Securitization Trust, Series 2021-A-C	2.75% (b)	12/15/2028	13,177,52
11,805,483	MACH 1 Cayman Ltd., Series 2019-1-A	3.47% (b)	10/15/2039	10,239,89
1,114,891	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (b)	06/22/2043	1,037,60
1,627,046	Mosaic Solar Loan Trust, Series 2019-2A-B	3.28% (b)	09/20/2040	1,460,91
7,500,000	Navient Private Education Loan Trust, Series 2019-2A-B	3.68% (b)	02/18/2042	7,477,75
5,446,867	NP SPE LLC, Series 2016-1A-A1	4.16% (b)	04/20/2046	5,210,93
, ,	NF SFE LLC, Series 2010-1A-A1 NP SPE LLC, Series 2019-1A-A2	3.24% (b)	09/20/2049	4,442,46
5,000,000				
14,254,655	Pagaya AI Debt Selection Trust, Series 2021-2-NOTE	3.00% (b)	01/25/2029	13,322,29
3,958,564	Pioneer Aircraft Finance Ltd., Series 2019-1-A	3.97% (b)	06/15/2044	3,374,19
19,450,000	Primrose Funding LLC, Series 2019-1A-A2	4.48% (b)	07/30/2049	17,766,13
3,814,551	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (b)	03/15/2040	3,023,08
4,987,500	SEB Funding LLC, Series 2021-1A-A2	4.97% (b)	01/30/2052	4,222,97
972,500	SERVPRO Master Issuer LLC, Series 2019-1A-A2	3.88% (b)	10/25/2049	863,65
4,038,943	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (b)	10/15/2042	3,495,89
10,313,661	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (b)	08/15/2030	10,011,78
75,000	SoFi Alternative Consumer Loan Program, Series 2021-2-R1	0.00% (b)(d)(o)	08/15/2030	2,179,64
8,051,376	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (b)(c)	05/25/2030	7,965,78
15,524,631	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (b)(c)	03/15/2047	14,156,46
13,207,945	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (b)(c)	02/15/2047	12,099,64
5,000,000	SoFi Professional Loan Program LLC, Series 2017-B-BFX	3.70% (b)(c)	05/25/2040	4,872,51
2,000,000	SoFi Professional Loan Program LLC, Series 2017-C-C	4.21% (b)(c)	07/25/2040	1,788,76
1,994,898	START Ireland, Series 2019-1-A	4.09% (b)	03/15/2044	1,612,31
3,002,972	Start Ltd., Series 2018-1-A	4.09% (b)	05/15/2043	2,430,76
4,270,630	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (b)	07/20/2048	3,897,29
5,102,980	Sunnova Helios Sol Issuer LLC, Series 2020-1A-A	3.35% (b)	02/01/2055	4,286,87
4,620,828	Sunrun Atlas Issuer LLC, Series 2019-2-A	3.61% (b)	01/30/2055	4,100,85
5,196,902	Upgrade Master Credit Pass-Thru Trust, Series 2021-ST3-A	2.50% (b)	07/15/2027	5,162,09
2,308,292	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	13.07% (b)(c)	06/15/2027	2,235,06
9,116,553	Upgrade Master Pass-Thru Trust, Series 2021-PT4-A	11.23% (b)(c)	08/15/2027	8,743,23
3,923,218			04/20/2027	3,750,07
	Upstart Pass-Through Trust, Series 2021-ST2-A	2.50% (b)		
855,388	Upstart Securitization Trust, Series 2020-2-A	2.31% (b)	11/20/2030	828,00
17,250,000	Upstart Securitization Trust, Series 2021-2-C	3.61% (b)	06/20/2031	15,336,38
1,233,144	Upstart Securitization Trust, Series 2021-3-A	0.83% (b)	07/20/2031	1,193,93
6,000,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (b)	07/20/2031	5,159,64
12,450,000	Upstart Securitization Trust, Series 2021-4-B	1.84% (b)	09/20/2031	11,126,38
15,550,000	Upstart Securitization Trust, Series 2021-4-C	3.19% (b)	09/20/2031	12,740,87
4,500,000	US Auto Funding LLC, Series 2021-1A-C	2.20% (b)	05/15/2026	4,215,34
8,000,000	Vantage Data Centers LLC, Series 2020-2A-A2	1.99% (b)	09/15/2045	6,678,56
11,072,165	Vivint Solar Financing LLC, Series 2020-1A-A	2.21% (b)	07/31/2051	9,009,05
11,240,081	WAVE LLC, Series 2019-1-A	3.60% (b)	09/15/2044	8,612,63
al Asset Backed Oh	ligations (Cost \$390,204,606)			349,091,14
k Loans - 3.8%			-	0.0,001,11
1,315,000	AAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR			
1,515,000		7 160/	04/20/2028	1 277 52
2 517 (71	USD + 4.75%, 0.75% Floor)	7.46%		1,277,52
2,517,671	Access CIG LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	6.82%	02/27/2025	2,417,59
764,225	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%,	7.270/	00/16/0007	720.20
	0.50% Floor)	7.37%	02/16/2027	720,28
677,083	Acuris Finance, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight			
	Financing Rate + 4.00%, 0.50% Floor)	7.70%	02/16/2028	650,67
1,254,474	ADMI Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
	3.75%, 0.50% Floor)	6.27%	12/23/2027	1,119,61
2,653,350	AI Aqua Merger Sub, Inc., Senior Secured First Lien Term Loan (1 Month Secured			, , , , , ,
,,	Overnight Financing Rate + 3.75%, 0.50% Floor)	6.35%	07/31/2028	2,471,768
847,875	Air Canada, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%,	5.5570	5,,,51,2020	2,171,700
011,015	0.75% Floor)	6.42%	08/11/2028	808,436
685,571	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	0.72/0	00/11/2020	000,430
005,571	3.50%, 1.00% Floor)	7.17%	04/22/2024	551,600
	5.5070, 1.0070 11001	/.1//0	04/22/2024	551,00

490,752	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	5.96%	10/08/2027	471,529
1,723,593	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	6.37%	05/09/2025	1,655,726
866,250	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	6.49%	11/05/2027	822,938
1,688,485	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR			, í
1,532,430	USD + 3.75%, 0.50% Floor) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%,	6.78%	05/12/2028	1,489,032
450,000	1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%,	6.87%	06/13/2024	1,337,811
,	1.00% Floor)	10.62%	06/16/2025	370,409
985,928	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	6.62%	08/17/2028	958,199
843,445	AMC Entertainment Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	5.76%	04/22/2026	663,374
909.760	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	7.67%	02/01/2027	871,855
301,898	(6 Month LIBOR USD + 4.00%)	8.17%	02/01/2027	289,318
253,398	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	7.21%	02/15/2029	242,628
285,252	(6 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	7.56%	02/15/2029	273,129
1,111,400	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	7.5070	02/13/2029	273,127
005.050	1.75%)	4.87%	01/29/2027	1,024,872
925,350	American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.25%, 0.75% Floor)	9.03%	10/20/2028	869,005
1,003,718	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month			
1 247 105	Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	6.88%	03/03/2028	917,147
1,347,195	AmWINS Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	5.37%	02/22/2028	1,292,007
2,487,667	Applied Systems, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	5.5770	02/22/2020	1,292,007
1 2(0,000	3.00%, 0.50% Floor)	5.25%	09/19/2024	2,431,707
1,260,000	Applied Systems, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 5.50%, 0.75% Floor)	9.17%	09/19/2025	1,245,510
	APX Group, Inc., Senior Secured First Lien Term Loan	9.1770	0)/1)/2025	1,245,510
400	(Prime Rate + 2.25%, 0.50% Floor)	8.50%	07/10/2028	379
1,068,800	(1 Month LIBOR USD + 3.25%, 0.50% Floor) Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	6.24%	07/10/2028	1,013,260
944,786	3.25%, 1.00% Floor)	5.50%	03/06/2025	777,559
134,919	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	0.0070	00,00,2020	111,000
2 000 225	3.50%, 1.00% Floor)	5.75%	03/06/2025	110,566
2,088,225	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	6.62%	12/11/2028	1,933,696
490,000	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD +	0.070/	12/10/2020	420.077
1,869,000	5.75%, 0.50% Floor) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	8.87%	12/10/2029	429,977
592,025	3.50%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight	6.62%	02/12/2027	1,773,214
870,992	Financing Rate + 3.50%, 0.50% Floor) Astra Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR	6.53%	02/12/2027	561,870
,	USD + 5.25%, 0.50% Floor)	8.37%	10/25/2028	744,698
894,785	Astra Acquisition Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR	11.000/	10/25/2020	822.202
1,023,269	USD + 8.88%, 0.75% Floor) Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	11.99% 6.37%	10/25/2029 12/23/2026	823,202 870,423
295,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	8.37%	01/31/2028	223,831
2,130,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 5.25%)	8.37%	01/19/2029	1,640,100
1,600,604	Atlas Purchaser, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD +			
574,777	5.25%, 0.75% Floor) Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	8.68%	05/08/2028	1,262,476
134,752	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%) Aveanna Healthcare LLC, Senior Secured First Lien (1 Month LIBOR USD + 3.75%,	7.07%	12/15/2027	314,150
10 1,702	0.50% Floor)	6.80%	07/17/2028	108,897
570,401	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	6 800/	07/17/2029	460.056
635,000	3.75%, 0.50% Floor) Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR	6.80%	07/17/2028	460,956
	USD + 7.00%, 0.50% Floor)	10.05%	12/10/2029	469,900
1,586,025	Bausch & Lomb Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	6.10%	05/10/2027	1,478,477
801,387	BCP Renaissance Parent LLC, Senior Secured First Lien Term Loan (3 Month Secured	0.1070	03/10/2027	1,470,477
, ,	Overnight Financing Rate + 3.50%, 1.00% Floor)	7.05%	11/02/2026	770,906
208,950	BCPE Empire Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured	7.7(0)	06/11/2026	200.461
1,872,589	Overnight Financing Rate + 4.63%, 0.50% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month	7.76%	06/11/2026	200,461
	Secured Overnight Financing Rate + 3.00%)	6.03%	06/16/2025	1,755,552
1,330,313	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)	7.42%	06/05/2028	1,286,060
1,026,373	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR			
70,382	USD + 3.75%) Bright Bidco B.V.	6.87% 11.04% (e)	10/02/2025 02/28/2023	975,449 70,382
974,096	Bright Bidco B.V.	3.50% (e)(g)	06/30/2024	242,306
1,145,251	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR			
217,230	USD + 2.75%, 0.50% Floor) Brown Group Holding LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD	5.87%	08/01/2025	1,097,877
217,230	Brown Group Holding LLC, Senior Secured First Lien Term Loan (T Month LIBOR USD $+ 2.50\%, 0.50\%$ Floor)	5.62%	06/07/2028	207,001
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2,640,994Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)6.87%01/29/20272,118,600Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)6.04%10/22/20262,120,069Cengage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)6.04%10/22/20262,120,069Central Parent, Inc. (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)6.61%07/06/20291,046,905Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)4.87%02/01/20271,237,950Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)6.56%12/01/20271,455,300Celar Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)6.37%09/29/2028375,272Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)5.81%11/22/20281,359,008Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)6.31%08/21/2026947,321ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.18%, 0.50% Floor)7.31%04/13/20291,561,143CMG Media Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.18%, 0.50% Floor)7.31%04/13/20291,561,143CMG Media Corporation, Senior Secured First Li	784,132 969,117 205,291 554,536 1,513,496 2,142,507 2,051,949 1,924,959 854,631 1,009,824 1,177,891 1,401,177 360,965 1,218,011 875,287 1,727,062 1,466,179 2,353,149
USD + 3.5%)         6.62%         0721/2025           213,400         Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)         5.12%         08/12/2026           666,050         Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)         5.12%         08/12/2026           1,715,009         Carnival Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)         6.13%         10/18/2028           2,460,994         Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)         6.13%         0/12/2026           2,118,600         Censage Learning, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 1.00% Floor)         6.04%         10/22/2026           2,120,069         Censage Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 0.05% Floor)         6.61%         0/12/2026           1,237,950         Charter Nett Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.25%, 0.50% Floor)         6.56%         12/01/2027           1,455,300         CHarter Nett Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.81%         6.31%         0/20/2028           1,455,000         Charter Nett Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.81%         6.24%         0/18/2024           1,455,000	205,291 554,536 1,513,496 2,142,507 2,051,949 1,924,959 854,631 1,009,824 1,177,891 1,401,177 360,965 1,218,011 875,287 1,727,062 1,466,179
2.00%)         5.12%         08/12/2026           666.05         Carrival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.73% Floor)         5.88%         06/30/2025           1,715.09         Carrival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.75% Floor)         6.13%         10/18/2028           2,640.994         Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)         6.87%         01/29/2027           2,118.600         Centage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)         6.49%         10/22/2026           2,120.69         Centage Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)         6.40%         10/22/2027           2,120.69         Centage Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)         6.40%         07/06/2029           1,046.905         Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)         6.50%         12/01/2027           1,455.300         CHe Healtheare Services, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)         6.37%         09/29/2028           3,572.72         Cinemati Bell, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)         6.31%         08/21/2026           947,321         Cl	554,536 1,513,496 2,142,507 2,051,949 1,924,959 854,631 1,009,824 1,177,891 1,401,177 360,965 1,218,011 875,287 1,727,062 1,466,179
1,715,00         Carrival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.75% Floor)         5.88%         06/30/2025           2,640,994         Castel US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)         6.37%         01/12/2028           2,118,600         Castellake Aviation LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)         6.44%         01/29/2027           2,1120,069         Cengae Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 1.00% Floor)         7.81%         07/14/2026           885.000         Centrel Parent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)         6.56%         12/01/2027           1,237,950         Charter Next Generation, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)         6.57%         12/01/2027           1,455,300         CHG Healtheare Services, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)         6.37%         09/29/2028           3,57,272         Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.57%)         6.42%         09/18/2024           1,529,008         Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)         6.42%         09/18/2024           1,522,425         Clydesdale Acquisition Holdings, Inc., Senior Secured First Lien Term Loan	1,513,496 2,142,507 2,051,949 1,924,959 854,631 1,009,824 1,177,891 1,401,177 360,965 1,218,011 875,287 1,727,062 1,466,179
$\begin{array}{c} 3.25\%, 0.75\% \ Floor) & 6.13\% & 10182028 \\ \hline 2,404,994 \ Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75\%) & 0.75\%, 0.90\% \ Floor) \\ \hline 2,118,600 \ Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75\%, 0.90\% \ Floor) & 0.04\% \ Floor) \\ \hline 2,120,069 \ Cenarge Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75\%, 1.00\% \ Floor) & 6.04\% \ Floor) & 6.04\% \ Floor) \\ \hline 2,120,069 \ Cenarge Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75\%, 1.00\% \ Floor) & 6.61\% \ 0.706/2029 \ 1.046,905 \ Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75\%) \ Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75\%) \ Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75\%), 0.75\% \ Floor) \ Charter Secured First Lien Term Loan (1 Month LIBOR USD + 3.75\%), 0.75\% \ Floor) \ Charter Charater USD + 3.75\%, 0.90\% \ Floor) \ Charter Charater USD + 3.75\%, 0.90\% \ Floor) \ Charter Charater USD + 3.50\%, 0.90\% \ Floor) \ Charter Charater USD + 3.50\%, 0.90\% \ Floor) \ Charter Charater USD + 3.50\%, 0.90\% \ Floor) \ Charter Charater Uddoro Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75\%) \ Chydesdale Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75\%) \ Chydesdale Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50\%) \ Courrent Secured First Lien Term Loan (1 Month LIBOR USD + 2.75\%) \ Chydesdale Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50\%) \ Courrent Charater Uddoro Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50\%) \ Courrent Secured First Lien Term Loan (1 Month LIBOR USD + 3.50\%) \ Courrent Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50\%) \ Courent Holdings, Inc., S$	2,142,507 2,051,949 1,924,959 854,631 1,009,824 1,177,891 1,401,177 360,965 1,218,011 875,287 1,727,062 1,466,179
2,640,994Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)6.87%01/29/20272,118,600Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.50% Floor)6.04%10.22/20262,120,669Cengage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.75%, 100% Floor)7.81%07/14/2026885,000Central Parent, Inc. (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)6.61%07/106/20291,046,695Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%), 0.75% Floor)8.85,0006.55%1201/20271,455,300CHe Henthere Services, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)6.37%09/29/2028375,272Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)6.31%09/29/20281,359,008Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)6.31%08/21/2026947,321ChubCorp Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1,862,4256.42%09/18/20241,482,425Chydesdia Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2,75%).6.62%12/17/20262,462,883CNT Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2,50%)6.62%12/17/20261,433,792Compast Power Generation, LC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3,50%)6.62%11/18/2029	2,142,507 2,051,949 1,924,959 854,631 1,009,824 1,177,891 1,401,177 360,965 1,218,011 875,287 1,727,062 1,466,179
$ \begin{array}{c} 2,118,600 \\ 2,120,069 \\ 4,75\%, 0.50\% Floor) \\ cragage Learning, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4,75\%, 0.50\% Floor) \\ 4,75\%, 100\% Floor) \\ 1,046,905 \\ Central Parent, Inc. (3 Month Secured Overnight Financing Rate + 4,50\%, 0.50\% Floor) \\ Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1,75\%) \\ 100B (USD + 1,75\%) \\ UBD (USD + 1,75\%) \\ USD + 3,75\%, 0.75\% Floor) \\ Charter Next Generation, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3,75\%, 0.50\% Floor) \\ 1,455,300 \\ CHi Healthcare Services, Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3,75\%, 0.50\% Floor) \\ USD + 3,25\%, 0.50\% Floor) \\ USD + 3,25\%, 0.50\% Floor) \\ USD + 3,25\%, 0.50\% Floor) \\ Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3,75\%, 0.50\% Floor) \\ USD + 3,25\%, 0.50\% Floor) \\ USD + 3,25\%, 0.50\% Floor) \\ LIBOR USD + 3,25\%, 0.50\% Floor) \\ LIBOR USD + 3,50\%, 0.50\% Floor) \\ LIBOR USD + 4,75\%, 0.50\% Floor) \\ LIBOR USD + 2,75\%, 0.50\% Fl$	2,051,949 1,924,959 854,631 1,009,824 1,177,891 1,401,177 360,965 1,218,011 875,287 1,727,062 1,466,179
	1,924,959 854,631 1,009,824 1,177,891 1,401,177 360,965 1,218,011 875,287 1,727,062 1,466,179
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1,561,143CMG Media Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)6.62%12/17/20262,462,883CNT Holdings Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)6.25%11/08/2027142,190Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)6.44%05/15/20281,443,792Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)7.40%04/16/20291,592,963Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)6.00%05/17/2028653,250Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)6.03%12/11/20261,004,500Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)6.03%12/11/20261,595,157Constant Contact, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.75% Floor)6.42%02/10/2028795,145Corelogic, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.75% Floor)6.63%06/02/2028795,145Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)6.63%06/02/2028795,145Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 0.75% Floor)6.63%06/02/2028795,145Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)6.27%10/16/2	1,466,179
2,462,883CNT Holdings Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)6.25%11/08/2027142,190Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)6.44%05/15/20281,443,792Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)7.40%04/16/20291,592,963Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)6.00%05/17/2028653,250Connect US Fince LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)6.03%12/11/20261,004,500Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)7.37%05/13/20271,595,157Constant Contact, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.75% Floor)6.63%06/02/2028795,145Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)6.63%06/02/2028795,145Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00% Floor)6.63%06/02/2028795,145Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)6.63%06/02/2028795,145Correlogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)6.63%06/02/2028795,145Correlogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)6.27% <td></td>	
142,190Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor)6.44%05/15/20281,443,792Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)7.40%04/16/20291,592,963Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)6.00%05/17/2028653,250Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)6.03%12/11/20261,004,500Conservice Mideo LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)6.03%02/10/20281,595,157Constant Contact, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.75% Floor)6.42%02/10/2028795,145Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00% Floor)6.63%06/02/2028795,145Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00% Floor)6.63%06/02/20281,895,475Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)6.63%06/02/2028	2,333,177
1,443,792Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate $+ 4.25\%$ , 1.00% Floor)7.40%04/16/20291,592,963Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.50% Floor)6.00%05/17/2028653,250Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)6.03%12/11/20261,004,500Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)7.37%05/13/20271,595,157Constant Contact, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.75% Floor)6.42%02/10/2028795,145Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)6.63%06/02/20281,895,475Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)6.27%10/16/2028	120 246
1,592,963Conair Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + $3.75\%, 0.50\%$ Floor)6.00%05/17/2028653,250Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + $3.50\%, 1.00\%$ Floor)6.03%12/11/20261,004,500Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + $4.25\%$ )6.03%05/13/20271,595,157Constant Contact, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + $4.00\%, 0.75\%$ Floor)6.42%02/10/2028795,145Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + $0.50\%$ Floor)6.63%06/02/20281,895,475Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + $3.75\%, 0.50\%$ Floor)6.27%10/16/2028	139,346
653,250Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + $3.50\%$ , 1.00% Floor)6.03%12/11/20261,004,500Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + $4.25\%$ )7.37%05/13/20271,595,157Constant Contact, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + $4.00\%$ , 0.75% Floor)6.42%02/10/2028795,145Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + $3.50\%$ , $0.50\%$ Floor)6.63%06/02/20281,895,475Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + $3.75\%$ , 0.50% Floor)6.27%10/16/2028	1,390,329
1,004,500Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)7.37%05/13/20271,595,157Constant Contact, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.75% Floor)6.42%02/10/2028795,145Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)6.63%06/02/20281,895,475Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)6.27%10/16/2028	1,351,031
1,595,157Constant Contact, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 0.75% Floor)6.42%02/10/2028795,145Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)6.63%06/02/20281,895,475Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)6.27%10/16/2028	609,975
795,145Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)6.63%06/02/20281,895,475Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)6.27%10/16/2028	968,504
0.50% Floor)6.63%06/02/20281,895,475Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.50% Floor)6.27%10/16/2028	1,427,665
LIBOR USD + 3.75%, 0.50% Floor) 6.27% 10/16/2028	602,323
	1,601,676
2.25%)5.07%01/15/2026437,325Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR01/15/2026	480,124
1,301,615       Cyxtera DC Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD	415,186
+3.00%, 1.00% Floor) 5.79% 05/01/2024	1,191,674
	1,172,288
1,055,000DCert Buyer, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 7.00%)9.90%02/19/2029	989,063
	2,296,061
1,237,322         Delta Topco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)         5.84%         12/01/2027	1,125,963
275,000 Delta Topco, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 7.25%, 0.75% Floor) 9.34% 12/01/2028	244,292
DexKo Global, Inc., Senior Secured First Lien Term Loan565,213(1 Month LIBOR USD + 3.75%, 0.50% Floor)6.87%10/04/2028	521,231
306,515         (3 Month LIBOR USD + 3.75%, 0.50% Floor)         7.42%         10/04/2028           2,323,094         DG Investment Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1         10/04/2028	282,664
	2,171,373
Month LIBOR USD + 6.75%, 0.75% Floor) 9.87% 03/19/2029	234,688
2,511,025 Diamond (BC) B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.50% Floor) 5.56% 09/29/2028	
710,691       Diamond Sports Group LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)       5.95%       08/24/2026	2,321,443
1,441,065DirectTV Financing LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor)8.12%08/02/2027	2,321,443 141,882
472,831 Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) 6.02% 04/06/2026	ĺ.

879,465	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.62%	04/06/2026	814,512
1,139,275	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	6.62%	11/24/2028	1,073,767
910,792	Edgewater Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	6.87%	12/12/2025	803,828
648,497	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan (3 Month LIBOR USD + 4.25%, 0.50% Floor)	7.92%	03/31/2026	607,428
805,657	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	7.67%	02/06/2025	753,797
871,203	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%, 0.75% Floor)	8.40%	07/28/2028	831,999
547,368	Element Materials Technology Group, Inc.	7.28% (e)	06/24/2029	516,579
252,632 1,568,781	Element Materials Technology Group, Inc. Endurance International Group, Inc., Senior Secured First Lien Term Loan (6 Month	7.28% (e)	06/24/2029	238,421
1,137,820	LIBOR USD + 3.50%, 0.75% Floor) Envision Healthcare Corporation, Senior Secured First Lien Term Loan (3 Month Secured	6.18%	02/10/2028	1,333,464
464,686	Overnight Financing Rate + 3.75%, 1.00% Floor) Envision Healthcare Corporation, Senior Secured First Lien Term Loan (3 Month Secured	6.33%	03/31/2027	322,384
· · · · · · · · · · · · · · · · · · ·	Overnight Financing Rate + 4.25%, 1.00% Floor)	6.83%	03/31/2027	216,079
118,186	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	7.62%	02/04/2027	110,568
480,150	Everi Holdings Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	5.62%	08/03/2028	463,172
1,008,576	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.56%, 0.75% Floor)	5.68%	05/01/2026	977,426
811,777	Exgen Renewables LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	5.57%	12/15/2027	796,861
1,348,225	Fertitta Entertainment LLC, Senior Secured First Lien Term Loan (1 Month Secured			, í
1,670,556	Overnight Financing Rate + 4.00%, 0.50% Floor) Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR	7.03%	01/29/2029	1,254,550
1,198,975	USD + 3.00%) FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1	6.12%	03/31/2025	1,608,954
	Month LIBOR USD $+$ 4.00%, 0.50% Floor)	7.12%	12/18/2028	1,106,054
1,127,777	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	5.87%	01/29/2027	1,095,827
492,643	Foresight Energy LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 8.00%, 1.50% Floor)	11.67% (d)	06/30/2027	492,643
1,184,035	Freeport LNG Investments LLP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	6.21%	12/21/2028	1,099,039
1,682,930	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	7.24%	10/30/2026	1,588,005
905,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	7.05%	02/01/2029	845,419
943,594	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	7.63%	02/19/2026	938,536
651,590	GIP II Blue Holding LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	8.17%	09/29/2028	643,445
593,826	Global Medical Response, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	7.37%	03/14/2025	516,670
706,776	Global Medical Response, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)		10/02/2025	
984,245	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month	6.81%		616,308
1,561,990	LIBOR USD + 3.75%, 0.75% Floor) Grab Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	6.56%	04/28/2028	957,178
2,052,862	4.50%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (3 Month	7.62%	01/29/2026	1,471,207
1,901,283	LIBOR USD + 4.00%) Great Outdoors Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD	7.69%	09/30/2026	1,981,012
2,679,266	+ 3.75%, 0.75% Floor) Greeneden US Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	6.87%	03/06/2028	1,763,440
382,800	USD + 4.00%, 0.75% Floor) Greystone Select Financial LLC, Senior Secured First Lien Term Loan (3 Month LIBOR	7.12%	12/01/2027	2,558,458
362,800	USD + 5.00%, 0.75% Floor)	7.74%	06/16/2028	359,832
287,115	Grinding Media, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.70%	10/12/2028	256,968
455,899	(3 Month LIBOR USD + $4.00\%$ , $0.75\%$ Floor)	7.14%	10/12/2028	408,030
573,686	(6 Month LIBOR USD + 4.00%, 0.75% Floor)	7.70%	10/12/2028	513,449
468,162	Gulf Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.75%, 1.00% Floor)	9.39%	08/25/2026	373,109
267,853	(1 Month LIBOR USD + 6.75%, 1.00% Floor)	9.87%	08/25/2026	213,469
1,674,594	Heartland Dental LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	7.08%	04/30/2025	1,556,535
2,154,286	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%)	7.45%	03/13/2028	2,043,889
2,095,467	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	6.21%	05/23/2025	1,652,276
1,390,950	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	6.73%	04/21/2028	1,296,199
1,073,650	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	4.88%	03/15/2028	1,033,726
1,850,000	Hunter Douglas Holding B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	6.34%	02/26/2029	1,531,800

2,030,947	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	6.62%	07/01/2024	1,971,928
619,663	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	9.37%	07/07/2025	611,400
664,424	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	5.94%	07/03/2028	650,930
999,768	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	05/01/2026	941,746
1,855,675 1,844,822	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (6 Month Secured	5.88%	10/27/2028	1,806,973
2,458,875	Overnight Financing Rate + 4.25%, 0.50% Floor) ION Trading Technologies SARL, Senior Secured First Lien Term Loan (3 Month	7.44%	02/01/2029	1,735,978
1,009,366	LIBOR USD + 4.75%) Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1	8.42%	03/31/2028	2,289,213
755,543	Month LIBOR USD + 1.75%) Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	4.87%	01/02/2026	983,183
2,244,629	4.25%, 0.75% Floor) Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD	7.33%	12/01/2027	592,236
	+ 3.50%, 0.50% Floor)	6.62%	05/05/2028	2,173,878
1,588,950	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%, 0.75% Floor)	7.52%	07/07/2028	1,058,638
1,966,598	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	6.87%	03/24/2026	1,864,591
701,687	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	5.99%	12/11/2026	621,958
942,875	KKR Apple Bidco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	5.87%	09/22/2028	902,412
850,725	Kraton Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	6.72%	03/15/2029	822,813
1,886,843	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month			· · · · · ·
772,200	LIBOR USD + 3.75%, 0.50% Floor) LaserShip, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.50%,	6.82%	12/22/2026	1,755,293
240,000	0.75% Floor) LaserShip, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.50%,	7.38%	05/08/2028	657,339
1,038,030	0.75% Floor) LBM Acquisition LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD +	10.38%	04/30/2029	187,200
429,713	3.75%, 0.75% Floor) Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month	7.12%	12/17/2027	911,131
766,959	LIBOR USD + 2.25%) LogMeIn, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	5.37% 7.80%	03/24/2025 08/31/2027	415,747 536,058
2,103,776	Lumen Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	5.37%	03/15/2027	1,919,211
1,402,378	Lummus Technology Holdings LLC, Senior Secured First Lien Term Loan (1 Month			
1,545,438	LIBOR USD + 3.50%) Madison IAQ LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	6.62%	06/30/2027	1,275,287
359,947	3.25%, 0.50% Floor) Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month	6.82%	06/21/2028	1,432,010
875,821	Secured Overnight Financing Rate + 3.00%, 0.50% Floor) Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	5.55%	10/19/2027	349,825
2,722,217	USD + 1.75%) Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan (1	4.87%	08/29/2025	836,957
1,591,013	Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor) McAfee Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight	7.25%	05/04/2028	2,562,300
1,094,318	Financing Rate + 3.75%, 0.50% Floor) MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	6.36%	03/01/2029	1,455,490
, ,	4.25%)	7.37%	08/31/2026	928,343
2,686,500	Medline Borrower LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	6.37%	10/23/2028	2,475,355
529,026	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	6.17%	03/02/2026	507,246
1,070,081	MIC Glen LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.50% Floor)	6.62%	07/21/2028	1,001,195
542,161	Michaels Stores, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 0.75% Floor)	7.92%	04/14/2028	439,150
2,453,897	Milano Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.67%	10/01/2027	2,344,699
1,030,750	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)			
2,230,860	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month Secured	8.78%	06/21/2027	1,037,929
1,349,800	Overnight Financing Rate + 5.00%) Mirion Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD +	8.13%	03/27/2026	2,125,095
1,599,664	2.75%, 0.50% Floor) Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	5.63%	10/20/2028	1,295,241
1,689,913	USD + 3.00%) Mitchell International, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD	6.12%	05/14/2026	1,547,395
220,000	+ 3.75%, 0.50% Floor) Mitchell International, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR	6.73%	10/16/2028	1,536,131
1,444,088	USD + 6.50%, 0.50% Floor) Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	9.57%	10/15/2029	206,525
	USD + 4.00%, 0.50% Floor)	7.13%	08/28/2028	1,395,350
492,035	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.62%	10/19/2026	485,190
523,800	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	5.31%	08/28/2026	504,158

806,620 1,081,825	NEP Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (3 Month	6.37%	10/20/2025	748,644
	LIBOR USD + 3.75%, 0.50% Floor)	7.44%	11/09/2028	990,211
2,438,987	OneDigital Borrower LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	6.98%	11/16/2027	2,280,452
2,322,429	Organon & Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD +			
1,071,878	3.00%, 0.50% Floor) Oryx Midstream Services Permian Basin LLC, Senior Secured First Lien Term Loan (3	6.19%	06/02/2028	2,275,981
	Month LIBOR USD + 3.25%, 0.50% Floor)	6.21%	10/05/2028	1,042,069
330,000 385,000	Osmosis Buyer Limited, Senior Secured First Lien Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR	7.03% (e)	07/31/2028	307,829
2 420 089	USD + 3.50%) Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (3 Month	7.17%	10/24/2025	371,205
2,439,988	LIBOR USD + 3.75%, 0.75% Floor)	7.42%	11/30/2027	2,325,614
1,691,918	Packers Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	6.01%	03/06/2028	1,557,098
1,097,453	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%,			
1,791,434	0.75% Floor) Park River Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	6.56%	10/28/2027	1,043,492
	3.25%, 0.75% Floor)	5.53%	12/28/2027	1,529,436
1,161,958	Pathway Vet Alliance LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	7.42%	03/31/2027	1,029,786
461,152	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.62%	05/29/2026	449,176
1,737,274	PECF USS Intermediate Holding Corporation, Senior Secured First Lien Term Loan (1			
	Month LIBOR USD + 4.25%, 0.50% Floor) Pediatric Associates Holding Company LLC, Senior Secured First Lien Delayed-Draw	7.37%	12/15/2028	1,488,262
(4.472	Term Loan	4.020/	12/20/2028	(2.21)
64,473 27,172	(6 Month LIBOR USD + 3.25%, 0.50% Floor) (3 Month LIBOR USD + 3.25%, 0.50% Floor)	4.92% 6.06%	12/29/2028 12/29/2028	62,216 26,221
1,209,711	Pediatric Associates Holding Company LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 0.50% Floor)	5.08%	12/29/2028	1,167,371
453,863	Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month Secured			í í
2,459,489	Overnight Financing Rate + 2.75%, 0.50% Floor) Peraton Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	5.88%	05/03/2029	437,410
653,363	3.75%, 0.75% Floor) Perrigo Investments LLC, Senior Secured First Lien Term Loan (1 Month Secured	6.87%	02/01/2028	2,337,437
	Overnight Financing Rate + 2.50%, 0.50% Floor)	5.63%	04/20/2029	645,195
2,438,100	PetSmart, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 0.75% Floor)	6.87%	02/11/2028	2,315,695
1,205,904	PetVet Care Centers LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	6.62%	02/14/2025	1,119,983
1,285,413	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
2,118,328	3.00%, 0.50% Floor) Phoenix Services International LLC, Senior Secured First Lien Term Loan (3 Month	6.13%	06/23/2025	1,233,996
489,041	LIBOR USD + 3.75%, 1.00% Floor) Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.67% (g) 6.12%	03/03/2025 01/21/2028	419,694 475,869
1,836,867	Playa Resorts Holding B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD			,
725,000	+ 2.75%, 1.00% Floor) PMHC, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight	5.87%	04/29/2024	1,775,736
· · · · · · · · · · · · · · · · · · ·	Financing Rate $+ 4.25\%$ , 0.50% Floor)	6.98%	04/23/2029	588,385
581,150	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	5.94%	12/29/2027	556,451
908,251	Polar US Borrower LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	7.21%	10/15/2025	741,741
2,504,700	Polaris Newco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +			,
434,500	4.00%, 0.50% Floor) PQ Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%,	7.67%	06/02/2028	2,317,899
· · · · · · · · · · · · · · · · · · ·	0.50% Floor)	5.31%	06/09/2028	415,165
165,542	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	5.94%	07/03/2028	162,180
661,586	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	7.87%	03/11/2026	620,994
1,580,313	Pregis Topco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +			í í
	4.00%) Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan	6.81%	07/31/2026	1,509,198
301,610	(3 Month LIBOR USD + 4.00%, 0.50% Floor)	7.17%	10/02/2028	271,901
604,844 309,359	(3 Month LIBOR USD + 4.00%, 0.50% Floor) (3 Month LIBOR USD + 4.00%, 0.50% Floor)	6.28% 6.29%	10/02/2028 10/02/2028	545,267 278,887
127 500	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan	0.029/	00/21/2020	117.5()
137,500 137,500	(3 Month LIBOR USD + 6.75%, 0.50% Floor) (3 Month LIBOR USD + 6.75%, 0.50% Floor)	9.03% 9.92%	09/21/2029 09/21/2029	117,562 117,563
2,642,046	Prometric Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	6.12%	01/29/2025	2,447,195
1,449,050	Proofpoint, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%,			
1,620,661	0.50% Floor) Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.32% 6.62%	08/31/2028 02/12/2027	1,364,317 1,418,078
542,275	QUIKRETE Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	06/11/2028	523,108
1,276,855	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			,
	3.25%, 0.75% Floor) Radiology Partners, Inc., Senior Secured First Lien Term Loan	6.37%	09/25/2026	1,184,289
1,021,436	(1 Month LIBOR USD + 4.25%)	7.33%	07/09/2025	865,155

875,778 549,741	(1 Month LIBOR USD + 4.25%) Redstone Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	7.30%	07/09/2025	741,785
1,227,585	4.75%, 0.75% Floor) RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1	7.53%	04/27/2028	410,657
	Month LIBOR USD + 3.75%)	6.87%	11/14/2025	1,144,502
2,031,840	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	5.77%	05/30/2025	1,937,867
640,000	Renaissance Holding Corporation, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.00%)	10.12%	05/29/2026	614,666
709,200	Rent-A-Center, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	6.06%	02/17/2028	648,918
110,237 1,336,500	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 0.00%) Restoration Hardware, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD	3.25%	04/25/2024	3,307
410,380	+ 2.50%, 0.50% Floor) Sabre GLBL, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	5.62% 5.12%	10/20/2028 02/22/2024	1,187,981 405,380
877,800	Scientific Games International, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	5.91%	04/16/2029	854,977
535,767	Secure Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	8.17%	11/01/2024	473,567
1,151,727	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR			,
937,044	USD + 2.50%) Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	5.62%	09/30/2026	1,094,140
905,000	USD + 1.75%) SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%,	4.87%	04/17/2026	897,613
1,403,717	1.00% Floor) SMG US Midco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	6.46%	10/20/2027	909,878
2,426,960	2.50%) Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50%	5.62%	01/23/2025	1,342,304
	Floor)	7.17%	10/07/2027	2,338,983
1,845,004	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	7.12%	10/05/2027	1,750,447
1,206,838	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.14%	03/06/2028	1,063,526
2,078,609	SRS Distribution, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.50% Floor)	6.31%	06/02/2028	1,924,012
854,619 902,738	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%) Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD	7.78%	04/16/2026	753,578
	+ 2.25%)	5.89%	07/21/2026	870,239
448,569	Sunshine Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	7.42%	10/01/2026	418,542
988,596	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	6.67%	03/05/2027	958,326
517,437	Sweetwater Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.75% Floor)	7.38%	08/07/2028	473,455
703,552	SWF Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 0.75% Floor)	7.60%	10/06/2028	553,696
440.243	TAMKO Building Products LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	6.67%	05/29/2026	417,496
465,843	(3 Month LIBOR USD + 3.00%)	6.07%	05/29/2026	441,773
947,363 790,833	(3 Month LIBOR USD + 3.00%) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD	5.81%	05/29/2026	898,413
819,625	+ 2.75%, 1.00% Floor) Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD	5.87%	02/06/2024	726,577
588,821	+ 4.25%, 0.75% Floor) Telesat Canada, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	7.37% 5.87%	04/06/2028 12/07/2026	782,230 319,803
858,224	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured			
12,165	Overnight Financing Rate + 3.00%, 0.50% Floor) TGP Holdings LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month	6.03%	08/31/2028	838,270
369,043	LIBOR USD + 3.25%, 0.75% Floor) TGP Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	6.37%	06/29/2028	9,689
393,025	3.25%, 0.75% Floor) The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month	6.37%	06/29/2028	293,921
1,128,860	Secured Overnight Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1	6.28%	01/18/2029	380,448
	Month LIBOR USD + 3.50%, 0.75% Floor)	6.62%	04/07/2028	1,039,025
1,260,000	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.75%)	9.87%	07/20/2026	1,121,400
9,557	The Hillman Group, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	5.83%	07/14/2028	9,154
498,780	The Hillman Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.50% Floor)	5.83%	07/14/2028	477,707
681,473	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	6.37%	06/01/2028	633,610
2,046,209	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	5.88%	03/28/2025	1,841,373
914,703	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%,			
1,136,255	0.50% Floor) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD	5.37%	12/01/2028	887,838
1,241,625	+ 4.00%) Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month	7.12%	01/25/2024	1,048,707
1,133,295	LIBOR USD + 1.50%, 1.00% Floor) Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (6 Month	5.17%	02/28/2025	1,231,282
	Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	5.95%	09/27/2024	1,110,277

2,027,267	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD	6 270/	02/02/2028	1 000 210
23,964	+ 3.25%, 0.50% Floor) Trident TPI Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (3 Month	6.37%	03/03/2028	1,909,310
,	LIBOR USD + 4.00%, 0.50% Floor)	7.67%	09/15/2028	22,764
268,776	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD			
1 728 010	+ 4.00%, 0.50% Floor) Triton Water Haldings, Inc., Senior Secured First Lion Term Leon (2 Month LIDOR LISD	7.67%	09/15/2028	255,303
1,728,910	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.50% Floor)	7.17%	03/31/2028	1,560,099
62,828	Uber Technologies, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	/.1//0	03/31/2020	1,000,000
	3.50%)	6.57%	02/25/2027	61,437
93,113	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	6.87%	05/04/2026	89,039
395,000	UKG, Inc., Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 5.25%, 0.50% Floor)	7.54%	05/03/2027	375,580
610,193	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD	1.5 170	03/03/2027	575,500
,	+ 3.75%)	6.27%	08/27/2025	601,327
2,051,093	United Airlines, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	( 520/	04/21/2029	1.0((.242
490,877	3.75%, 0.75% Floor) United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month Secured	6.53%	04/21/2028	1,966,342
	Overnight Financing Rate + 3.25%)	6.40%	10/22/2025	484,601
325,788	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD	/		
275,000	+ 2.00%) Univision Communications, Inc., Senior Secured First Lien Term Loan (3 Month Secured	5.12%	07/01/2026	323,170
275,000	Overnight Financing Rate + 4.25%, 0.50% Floor)	6.25%	06/25/2029	268,813
	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan	0.2070	00/20/2020	200,010
793,473	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	6.31%	10/28/2024	765,455
840,622	(3 Month LIBOR USD + 3.50%, 1.00% Floor)	7.17%	10/28/2024	810,940
2,401,649	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	7.12%	08/27/2025	2,335,603
727,650	Viad Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%)	/.12/0	08/27/2023	2,335,005
/2/,000	0.50% Floor)	8.12%	07/31/2028	693,691
886,050	Victoria's Secret & Company, Senior secured First Lien Term Loan (3 Month LIBOR			, í
2 422 102	USD + 3.25%, 0.50% Floor)	6.39%	08/02/2028	831,779
2,433,102 12,751	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) VT Topco, Inc., Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR	6.12%	02/26/2027	2,363,150
12,751	USD + 3.75%, 0.75% Floor)	6.87%	08/01/2025	12,177
343,311	VT Topco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%,			,
	0.75% Floor)	6.87%	08/01/2025	327,862
625,275	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (1 Month Secured	5 200/	12/15/2028	600 642
1,000,430	Overnight Financing Rate + 2.25%, 0.50% Floor) Wand NewCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	5.38%	12/15/2028	609,643
1,000,450	3.00%)	6.12%	02/05/2026	930,901
704,139	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (6 Month			, í
2 004 446	LIBOR USD + 5.75%, 1.00% Floor)	9.13%	06/22/2026	681,399
2,094,446	Waterlogic Holdings Limited, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%, 0.50% Floor)	7.87%	08/17/2028	2,066,957
1,265,438	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.0770	00/1//2020	2,000,957
	3.25%, 0.50% Floor)	6.37%	08/03/2028	1,174,484
423,968	Wheel Pros, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%,	7 550/	05/11/2028	212 617
1,694,209	0.75% Floor) WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month	7.55%	05/11/2028	313,617
1,00 1,200	LIBOR USD + 4.00%, 0.75% Floor)	7.67%	07/26/2028	1,547,821
692,145	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD			
1 027 127	+ 3.00%) 7 the Denser LLC Series Second First Lies Term Lees (2 Month LIDOR LISD + 2.00%)	6.12%	03/09/2027	581,752
1,037,127	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.50% Floor)	6.69%	11/01/2028	1,009,514
850,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR	0.0970	11/01/2020	1,009,514
,	USD + 2.50%)	5.32%	04/28/2028	813,025
Total Bank Loans (Cos	st \$321,011,919)			297,257,568
Collateralized Loan Ol 1,000,000	AIMCO Ltd., Series 2018-AA-D (3 Month LIBOR USD + 2.55%)	5 200/ (h)	04/17/2031	891,768
3,500,000	Aimco Ltd., Series 2010-AA-D (5 Month LIBOR USD + 2.55%) Aimco Ltd., Series 2020-11A-AR (3 Month LIBOR USD + 1.13%, 1.13% Floor)	5.29% (b) 3.87% (b)	10/17/2034	3,399,312
5,000,000	Anchorage Capital Ltd., Series 2021-19A-A (3 Month LIBOR USD + 1.21%, 1.21%	5.6770(0)	10/1//2051	5,577,512
	Floor)	3.72% (b)	10/16/2034	4,850,977
1,000,000	Apidos, Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)	5.11% (b)	04/15/2031	872,670
1,500,000	Apidos, Series 2015-20A-CR (3 Month LIBOR USD + 2.95%)	5.69% (b)	07/16/2031	1,325,311
5,000,000 3,400,000	Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%) Babson Ltd., Series 2015-IA-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	6.64% (b) 5.31% (b)	05/28/2030 01/21/2031	4,546,654 2,964,548
500,000	Bain Capital Credit Ltd., Series 2017-2A-DR2 (3 Month LIBOR USD + 2.00%, 2.00% 1100)	5.5170(0)	01/21/2031	2,904,948
200,000	Floor)	5.88% (b)	07/25/2034	443,727
1,000,000	Bain Capital Credit Ltd., Series 2022-3A-D (Secured Overnight Financing Rate 3 Month	, í		
5 000 000	+ 3.70%, 3.70% Floor)	4.84% (b)	07/17/2035	873,398
5,000,000	Barings Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	5.66% (b)	10/21/2030	4,495,775
3,250,000 2,000,000	Barings Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%) Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.60%)	6.34% (b) 5.11% (b)	07/18/2029 04/15/2031	3,022,850 1,736,598
5,100,000	Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD $+ 2.00\%$ ) Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD $+ 2.90\%$ )	5.61% (b)	07/20/2029	4,474,300
2,000,000	Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	5.41% (b)	10/15/2030	1,784,969
3,000,000	Barings Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.65%, 3.65% Floor)	6.16% (b)	04/16/2035	2,693,533
2,250,000	Barings Ltd., Series 2019-2A-CR (3 Month LIBOR USD + 3.40%, 3.40% Floor)	5.91% (b)	04/15/2036	2,017,438
5,000,000	Barings Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.20%, 3.20% Floor)	5.71% (b)	10/15/2036	4,449,107
1,000,000 4,000,000	Barings Ltd., Series 2021-2A-D (3 Month LIBOR USD + 3.15%, 3.15% Floor) BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 2.60%)	5.66% (b) 5.31% (b)	07/15/2034 04/21/2031	868,327 3,449,331
2,000,000	BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 2.00%) BlueMountain Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	6.01% (b)	11/15/2030	1,728,280
2,000,000	Discurrentanii Eta, benes 2010 511 Dit (5 Month Erbort 00D + 5.1070, 5.1070 11001)	5.0170(0)	11/13/2030	1,720,200

2,400,000	BlueMountain Ltd., Series 2017-2A-C (3 Month LIBOR USD + 3.00%)	5.71% (b)	10/21/2030	2,118,190
1,000,000	Buckhorn Park Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	5.84% (b)	07/18/2034	861,046
4,500,000	Canyon Capital Ltd., Series 2012-1RA-D (3 Month LIBOR USD + 3.00%)	5.51% (b)	07/15/2030	4,091,376
2,750,000	Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	5.53% (b)	01/30/2031	2,356,828
3,000,000	Canyon Capital Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.80%)	5.31% (b)	07/15/2031	2,612,934
1,500,000	Canyon Capital Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	5.51% (b)	07/15/2030	1,358,564
4,000,000	Canyon Capital Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	5.41% (b)	07/15/2031	3,609,218
2,500,000	Canyon Capital Ltd., Series 2021-1A-D (3 Month LIBOR USD + $3.10\%$ , $3.10\%$ Floor)	5.61% (b)	04/17/2034	2,143,937
1,000,000		5.56% (b)	07/17/2034	
	Canyon Capital Ltd., Series 2021-3A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	5.50% (0)	0//1//2034	883,811
5,000,000	Carlyle Global Market Strategies Ltd., Series 2016-3A-DRR (3 Month LIBOR USD +			
	3.30%, 3.30% Floor)	6.01% (b)	07/20/2034	4,307,969
2,500,000	Carlyle Global Market Strategies Ltd., Series 2016-4A-CR (3 Month LIBOR USD +			
	2.80%, 2.80% Floor)	5.51% (b)	10/20/2027	2,195,355
9,000,000	Carlyle Global Market Strategies Ltd., Series 2021-9A-D (3 Month LIBOR USD +			_,_, , , , , , , , , , , , , , , , , ,
9,000,000		5.91% (b)	10/20/2034	8,012,989
6 000 000	3.20%, 3.20% Floor)			
6,000,000	Cathedral Lake Ltd., Series 2021-8A-C (3 Month LIBOR USD + 2.62%, 2.62% Floor)	5.33% (b)	01/22/2035	5,498,296
5,000,000	Cathedral Lake Ltd., Series 2021-8A-D1 (3 Month LIBOR USD + 3.42%, 3.42% Floor)	6.13% (b)	01/22/2035	4,425,178
5,000,000	CIFC Funding Ltd., Series 2015-4A-CR2 (3 Month LIBOR USD + 3.00%, 3.00% Floor)	5.71% (b)	04/20/2034	4,382,344
4,500,000	CIFC Funding Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.50%)	6.23% (b)	04/23/2029	4,169,257
1,000,000	CIFC Funding Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%)	5.59% (b)	07/18/2031	895,414
9,500,000	Columbia Cent Ltd., Series 2018-27A-DR (3 Month LIBOR USD + 3.83%, 3.83% Floor)	6.61% (b)	01/25/2035	8,087,184
3,250,000	Cook Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.60%)	5.34% (b)	04/17/2030	2,822,220
2,000,000	Dryden Ltd., Series 2018-57A-D (3 Month LIBOR USD + 2.55%, 2.55% Floor)	5.46% (b)	05/15/2031	1,747,277
3,000,000	Dryden Senior Loan Fund, Series 2015-40A-DR (3 Month LIBOR USD + 3.10%, 3.10%)			
··· · · · · · · · · · · · · · · · · ·	Floor)	6.01% (b)	08/15/2031	2,704,272
2,006,000	Dryden Senior Loan Fund, Series 2016-42A-DR (3 Month LIBOR USD + 2.93%)	5.44% (b)	07/15/2030	1,742,895
		J.++/0 (U)	07/15/2050	1,742,093
2,200,000	Dryden Senior Loan Fund, Series 2016-43A-DR3 (3 Month LIBOR USD + 3.25%,	5.0 <i>C</i> 01.C.S	0.1/20/2027	1 0 10 00-
	3.25% Floor)	5.96% (b)	04/20/2034	1,943,005
2,250,000	Fillmore Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	5.41% (b)	07/15/2030	2,014,040
2,000,000	Gilbert Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 2.95%)	5.46% (b)	10/15/2030	1,820,074
4,000,000	Gilbert Park Ltd., Series 2017-1A-E (3 Month LIBOR USD + 6.40%)	8.91% (b)	10/15/2030	3,494,261
7,000,000	Goldentree Loan Management Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.85%)	5.56% (b)	04/22/2030	6,272,353
7,000,000		5.50% (0)	04/22/2030	0,272,555
3,500,000	Goldentree Loan Opportunities Ltd., Series 2015-11A-DR2 (3 Month LIBOR USD +			
	2.40%)	5.14% (b)	01/21/2031	3,156,722
2,000,000	Grippen Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.30%)	6.01% (b)	01/20/2030	1,847,229
1,503,162	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD +			
1,000,102	3.65%)	6.41% (b)	10/22/2025	1,429,822
5,000,000	Hayfin Ltd., Series 2018-9A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	4.59% (b)	04/28/2031	4,766,971
1,000,000	Hayfin Ltd., Series 2019-1A-B1R (3 Month LIBOR USD + 1.85%, 1.85% Floor)	4.64% (b)	04/28/2031	945,597
1,500,000	Highbridge Loan Management Ltd., Series 13A-18-D (3 Month LIBOR USD + 3.00%,			
	3.00% Floor)	5.51% (b)	10/15/2030	1,303,371
1,481,500	Highbridge Loan Management Ltd., Series 4A-2014-A2R (3 Month LIBOR USD +			
, - ,	1.50%)	4.29% (b)	01/28/2030	1,429,602
2,500,000	Highbridge Loan Management Ltd., Series 8A-2016-DR (3 Month LIBOR USD + 2.90%,	4.2970(0)	01/20/2050	1,429,002
2,300,000		5(10/(1))	07/22/2020	2 1 4 4 9 1 7
	2.90% Floor)	5.61% (b)	07/22/2030	2,146,817
4,000,000	LCM LP, Series 14A-DR (3 Month LIBOR USD + 2.75%)	5.46% (b)	07/21/2031	3,446,541
2,000,000	LCM LP, Series 19A-D (3 Month LIBOR USD + 3.45%, 3.45% Floor)	5.96% (b)	07/15/2027	1,893,215
2,000,000	LCM LP, Series 20A-DR (3 Month LIBOR USD + 2.80%)	5.51% (b)	10/20/2027	1,876,433
2,000,000	LCM LP, Series 25A-D (3 Month LIBOR USD + 3.45%)	6.16% (b)	07/22/2030	1,755,791
3,250,000	LCM LP, Series 28A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	5.66% (b)	10/21/2030	2,763,193
4,000,000	LCM LP, Series 30A-DR (3 Month LIBOR USD $+$ 3.00%, 3.00% Floor)	5.71% (b)	04/21/2031	3,525,980
		3.71%(0)	04/21/2031	5,525,980
4,000,000	Madison Park Funding Ltd., Series 2014-14A-DRR (3 Month LIBOR USD + 2.95%,			
	2.95% Floor)	5.71% (b)	10/22/2030	3,582,921
5,000,000	Madison Park Funding Ltd., Series 2015-18A-DR (3 Month LIBOR USD + 2.95%)	5.68% (b)	10/21/2030	4,508,817
3,750,000	Madison Park Funding Ltd., Series 2019-34A-DR (3 Month LIBOR USD + 3.35%,			
2,700,000	3.35% Floor)	6.13% (b)	04/26/2032	3,439,569
1 000 000		0.1570(0)	07/20/2032	5,759,509
1,000,000	Madison Park Funding Ltd., Series 2021-52A-D (3 Month LIBOR USD + 3.15%, 3.15%	5 0 10 / C 3	01/00/00	0.70
	Floor)	5.91% (b)	01/22/2035	868,453
4,000,000	Magnetite Ltd., Series 2015-14RA-D (3 Month LIBOR USD + 2.85%)	5.59% (b)	10/20/2031	3,558,211
1,500,000	Magnetite Ltd., Series 2016-18A-DR (3 Month LIBOR USD + 2.70%)	5.61% (b)	11/15/2028	1,382,625
2,000,000	Magnetite Ltd., Series 2019-23A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	5.83% (b)	01/25/2035	1,755,754
1,000,000	Magnetite Ltd., Series 2017 257 DR (5 Month LIBOR USD + 3.00%, 3.00% Floor) Magnetite Ltd., Series 2021-31A-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	5.51% (b)	07/17/2034	882,984
				854,878
1,000,000	Magnetite Ltd., Series 2021-31A-E (3 Month LIBOR USD + 6.00%, 6.00% Floor)	8.51% (b)	07/17/2034	
1,000,000	Myers Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	5.76% (b)	10/21/2030	890,587
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2014-18A-CR2 (3 Month LIBOR USD +			
	3.00%)	5.73% (b)	10/21/2030	1,763,212
2,500,000	Neuberger Berman Loan Advisers Ltd., Series 2018-29A-D (3 Month LIBOR USD +			,,=-=
2,500,000	5	5 8/10/ (h)	10/20/2031	2 260 757
2 000 000	3.10%, 3.10% Floor)	5.84% (b)	10/20/2051	2,260,757
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2019-32A-DR (3 Month LIBOR USD +			
	2.70%, 2.70% Floor)	5.44% (b)	01/20/2032	1,802,798
6,000,000	Oak Hill Credit Funding Ltd., Series 2014-10RA-D1R (3 Month LIBOR USD + 3.05%,			
· · · · ·	3.05% Floor)	5.76% (b)	04/20/2034	5,318,359
5,600,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 3.90%,		= 0, = 00 1	-,010,000
5,000,000		6 410/ (1-)	07/16/2020	1056 116
	3.90% Floor)	6.41% (b)	07/16/2029	4,956,446
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR (3 Month LIBOR USD + 3.00%,			
	3.00% Floor)	5.74% (b)	07/17/2030	1,730,472
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR2 (3 Month LIBOR USD + 2.50%)	5.28% (b)	01/27/2031	1,711,191
2,250,000	Octagon Investment Partners Ltd., Series 2013-1A-DR2 (5 Month LIBOR USD + 2.50%)	0.2070(0)	01,212001	.,, , . , . , .
2,230,000		5 6 6 0 / (1)	02/14/2021	1 000 126
	2.75% Floor)	5.66% (b)	02/14/2031	1,990,136
2,500,000	Octagon Investment Partners Ltd., Series 2014-1A-ERR (3 Month LIBOR USD + 5.45%,			
	5.45% Floor)	8.21% (b)	01/22/2030	2,030,209
10,000,000	Octagon Investment Partners Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.95%)	5.46% (b)	07/15/2030	8,653,453
5,460,000	Octagon Investment Partners Ltd., Series 2017-1A-CR (3 Month LIBOR USD + 3.30%)	6.01% (b)	03/18/2030	4,835,778
5,400,000	0 chargen investment ratinets Etd., series 2017-1A-UK (S WORRI LIDUK $0$ SD + $3.30%$ )	0.0170 (D)	03/10/2030	4,033,778

1,760,000	Octagon Investment Partners I td. Series 2017 1A D (2 Month I IDOP USD + 6 200/)			1 4 ( 5 0 5 )
	Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 6.20%)	8.91% (b)	03/17/2030	1,465,95
1,500,000	Octagon Investment Partners Ltd., Series 2018-18A-C (3 Month LIBOR USD + 2.70%)	5.44% (b)	04/16/2031	1,282,899
2,500,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%)	5.63% (b)	07/25/2030	2,195,86
3,500,000	Octagon Investment Partners Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.35%,			
-,,	3.35% Floor)	6.06% (b)	01/22/2035	3,008,23
1.000.000	Octagon Investment Partners Ltd., Series 2020-5A-D (3 Month LIBOR USD + 3.40%,	0.0070(0)	01/22/2033	5,000,250
1,000,000	3.40% Floor)	5.010/(h)	01/18/2022	015 49
1 000 000		5.91% (b)	01/18/2033	915,48
1,000,000	OHA Credit Funding Ltd., Series 2016-13A-DR (3 Month LIBOR USD + 3.20%, 3.20%			
	Floor)	5.93% (b)	10/23/2034	883,92
2,000,000	OHA Credit Funding Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05%)			
	Floor)	5.76% (b)	10/21/2030	1,800,03
5,000,000	Race Point Ltd., Series 2013-8A-DR2 (3 Month LIBOR USD + 3.50%, 3.50% Floor)	6.48% (b)	02/20/2030	4,493,31
3,500,000	Sound Point Ltd., Series 2016-2A-DR (3 Month LIBOR USD + 3.85%, 3.85% Floor)	6.56% (b)	10/20/2028	3,314,48
9,000,000	Sound Point Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.65%, 3.65% Floor)	6.43% (b)	01/23/2029	8,551,50
7,000,000	Sound Point Ltd., Series 2019-2A-DR (3 Month LIBOR USD + 3.30%, 3.30% Floor)	5.81% (b)	07/17/2034	5,927,93
7,000,000	Sound Point Ltd., Series 2019-3A-DR (3 Month LIBOR USD + 3.50%, 3.50% Floor)	6.28% (b)	10/25/2034	6,116,60
2.000.000	Sound Point Ltd., Series 2020-1A-DR (3 Month LIBOR USD + 3.35%, 3.35% Floor)	6.06% (b)	07/20/2034	1,709,65
4,000,000	Sound Point Ltd., Series 2020-3A-D (3 Month LIBOR USD + 3.65%, 3.65% Floor)	6.43% (b)	01/26/2032	3,547,78
1,250,000	Sound Point Ltd., Series 2021-3A-D (3 Month LIBOR USD + $3.25\%$ , $3.25\%$ Floor)	6.03% (b)	10/25/2034	1,051,28
1,000,000	Sound Point Ltd., Series 2021-4A-D (3 Month LIBOR USD + 3.40%, 3.40% Floor)	6.18% (b)	10/25/2034	857,08
10,000,000	Steward Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	5.11% (b)	01/15/2030	8,617,47
3,000,000	Symphony Ltd., Series 2015-16A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	5.56% (b)	10/15/2031	2,702,62
2,000,000	Symphony Ltd., Series 2016-17A-DR (3 Month LIBOR USD + 2.65%)	5.16% (b)	04/17/2028	1,889,00
2,250,000	THL Credit Wind River Ltd., Series 2014-1A-DRR (3 Month LIBOR USD + 3.00%,			,,.
2,230,000	3.00% Floor)	5.74% (b)	07/18/2031	1,987,88
1 000 000		5.7470(0)	0//16/2031	1,907,00
1,000,000	THL Credit Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75%	0.000		
	Floor)	8.26% (b)	01/15/2031	795,83
4,000,000	THL Credit Wind River Ltd., Series 2014-3A-DR2 (3 Month LIBOR USD + 3.40%,			
	3.40% Floor)	6.16% (b)	10/22/2031	3,492,41
3,000,000	THL Credit Wind River Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.72%,			2,.72,11
5,000,000		6 160/ (h)	04/19/2026	2 507 55
5 000 000	3.72% Floor)	6.46% (b)	04/18/2036	2,597,55
5,000,000	THL Credit Wind River Ltd., Series 2017-3A-DR (3 Month LIBOR USD + 3.85%,			
	3.85% Floor)	6.36% (b)	04/16/2035	4,405,81
4,000,000	THL Credit Wind River Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	5.41% (b)	07/15/2030	3,520,85
2,500,000	THL Credit Wind River Ltd., Series 2018-2A-D (3 Month LIBOR USD + 3.00%)	5.51% (b)	07/15/2030	2,162,46
3,000,000	THL Credit Wind River Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.95%, 2.95%			_,,.
5,000,000	Floor)	5.660/(h)	01/21/2031	2 622 50
10,000,000		5.66% (b)		2,632,50
10,000,000	Trimaran CAVU LLC, Series 2021-3A-D (3 Month LIBOR USD + 3.78%, 3.78% Floor)	6.52% (b)	01/18/2035	9,029,22
		5.61% (b)	04/21/2031	873,18
1,000,000	Upland Ltd., Series 2016-1A-CR (3 Month LIBOR USD + 2.90%)			
1,000,000 1,000,000	Venture Ltd., Series 2019-1A-CR (3 Month LIBOR USD + 2.90%) Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor)	5.76% (b)	04/15/2032	888,82
1,000,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor)	5.76% (b)		
1,000,000 3,000,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%)	5.76% (b) 5.54% (b)	04/18/2031	2,618,99
1,000,000 3,000,000 3,000,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%)	5.76% (b) 5.54% (b) 5.86% (b)	04/18/2031 04/20/2034	2,618,99 2,655,52
1,000,000 3,000,000 3,000,000 4,000,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor)	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b)	04/18/2031 04/20/2034 07/15/2031	2,618,99 2,655,52 3,495,94
1,000,000 3,000,000 3,000,000 4,000,000 5,000,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	5.76% (b) 5.54% (b) 5.86% (b)	04/18/2031 04/20/2034	2,618,99 2,655,52 3,495,94 4,850,29
1,000,000 3,000,000 3,000,000 4,000,000 5,000,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor)	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b)	04/18/2031 04/20/2034 07/15/2031	888,824 2,618,999 2,655,529 3,495,944 4,850,292 334,862,529
1,000,000 3,000,000 3,000,000 4,000,000 5,000,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b)	04/18/2031 04/20/2034 07/15/2031	2,618,999 2,655,529 3,495,940 4,850,292
1,000,000 3,000,000 3,000,000 4,000,000 5,000,000 Collateralized Lo	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfeet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835)	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b)	04/18/2031 04/20/2034 07/15/2031	2,618,99 2,655,52 3,495,94 4,850,29
1,000,000 3,000,000 3,000,000 4,000,000 5,000,000 Collateralized Lo n Corporate Bor	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b>	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b)	04/18/2031 04/20/2034 07/15/2031 07/20/2032	2,618,99 2,655,52 3,495,94 4,850,29 334,862,52
1,000,000 3,000,000 3,000,000 4,000,000 5,000,000 Collateralized Lo n Corporate Bor 263,743	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) an Obligations (Cost \$375,617,835) ds - 6.7% 1375209 B.C. Ltd.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00%	04/18/2031 04/20/2034 07/15/2031 07/20/2032	2,618,99 2,655,52 3,495,94 4,850,29 334,862,52 263,08
1,000,000 3,000,000 4,000,000 5,000,000 <b>5,000,000</b> <b>collateralized Lo</b> <b>a Corporate Bon</b> 263,743 1,440,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b)	04/18/2031 04/20/2034 07/15/2031 07/20/2032 01/30/2028 02/16/2031	2,618,99 2,655,52 3,495,94 4,850,29 334,862,52 263,08 1,108,32
1,000,000 3,000,000 4,000,000 5,000,000 collateralized Lo 1 Corporate Bon 263,743 1,440,000 3,072,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00%	04/18/2031 04/20/2034 07/15/2031 07/20/2032 01/30/2028 02/16/2031 02/16/2031	2,618,99 2,655,52 3,495,92 4,850,29 334,862,52 263,08 1,108,32 2,364,42
1,000,000 3,000,000 4,000,000 5,000,000 <b>Collateralized Lo</b> <b>n Corporate Bon</b> 263,743 1,440,000 3,072,000 1,000,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% 4.00%	04/18/2031 04/20/2034 07/15/2031 07/20/2032 01/30/2028 02/16/2031 02/16/2031 07/30/2027	2,618,99 2,655,55 3,495,94 4,850,29 334,862,52 263,00 1,108,32 2,364,44 868,92
1,000,000 3,000,000 4,000,000 5,000,000 Collateralized Lo n Corporate Bon 263,743 1,440,000 3,072,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00%	04/18/2031 04/20/2034 07/15/2031 07/20/2032 01/30/2028 02/16/2031 02/16/2031	2,618,99 2,655,52 3,495,94 4,850,29 334,862,52 263,08 1,108,32 2,364,42 868,92
1,000,000 3,000,000 4,000,000 5,000,000 <b>Collateralized Lo</b> <b>n Corporate Bor</b> 263,743 1,440,000 3,072,000 1,000,000 214,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% (b) 3.00% 4.00% 4.20%	04/18/2031 04/20/2034 07/15/2031 07/20/2032 01/30/2028 02/16/2031 02/16/2031 07/30/2027 08/04/2027	2,618,99 2,655,52 3,495,94 4,850,29 334,862,52 263,08 1,108,32 2,364,42 868,92 187,61
1,000,000 3,000,000 4,000,000 5,000,000 <b>Collateralized Lo</b> <b>n Corporate Bor</b> 263,743 1,440,000 3,072,000 1,000,000 214,000 1,700,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% (b) 3.00% 4.00% 4.20% 4.38%	04/18/2031 04/20/2034 07/15/2031 07/20/2032 01/30/2028 02/16/2031 02/16/2031 07/30/2027 08/04/2027 07/03/2029	2,618,99 2,655,52 3,495,92 4,850,29 334,862,52 263,08 1,108,32 2,364,42 868,92 187,61 1,416,77
1,000,000 3,000,000 4,000,000 5,000,000 Collateralized Lo n Corporate Bon 263,743 1,440,000 3,072,000 1,000,000 214,000 1,700,000 700,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% 4.00% 4.20% 4.38% 3.10%	04/18/2031 04/20/2034 07/15/2031 07/20/2032 01/30/2028 02/16/2031 02/16/2031 02/16/2031 07/30/2027 08/04/2027 07/03/2029 02/02/2031	2,618,99 2,655,57 3,495,94 4,850,29 334,862,52 263,00 1,108,32 2,364,42 868,92 187,67 1,416,77 504,18
1,000,000 3,000,000 4,000,000 5,000,000 <b>Collateralized Lo</b> <b>n Corporate Bor</b> 263,743 1,440,000 3,072,000 1,000,000 214,000 700,000 16,985,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% 4.00% 4.20% 4.38% 3.10% 3.40%	04/18/2031 04/20/2034 07/15/2031 07/20/2032 01/30/2028 02/16/2031 02/16/2031 02/16/2031 07/30/2027 08/04/2027 07/03/2029 02/02/2031 10/29/2033	2,618,99 2,655,52 3,495,94 4,850,29 334,862,52 334,862,52 263,00 1,108,32 2,364,42 888,99 187,66 1,416,70 504,11 12,347,94
1,000,000 3,000,000 4,000,000 5,000,000 <b>Collateralized Lo</b> <b>n Corporate Bon</b> 263,743 1,440,000 3,072,000 1,000,000 2,14,000 1,700,000 16,985,000 4,500,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) an Obligations (Cost \$375,617,835) ds - 6.7% 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Ada	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% 4.00% 4.20% 4.38% 3.10% 3.40% 5.70% (b)	04/18/2031 04/20/2034 07/15/2031 07/20/2032 01/30/2028 02/16/2031 02/16/2031 07/30/2027 08/04/2027 07/03/2029 02/02/2031 10/29/2033 05/04/2028	2,618,99 2,655,52 3,495,94 4,850,29 334,862,52 263,08 1,108,32 2,364,42 868,92 187,61 1,416,77 504,18 12,347,94 3,702,48
1,000,000 3,000,000 3,000,000 4,000,000 5,000,000 <b>Collateralized Lo</b> <b>n Corporate Bor</b> 263,743 1,440,000 3,072,000 1,000,000 214,000 1,700,000 700,000 16,985,000 4,500,000 3,200,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% 4.00% 4.20% 4.38% 3.10% 3.40%	04/18/2031 04/20/2034 07/15/2031 07/20/2032 01/30/2028 02/16/2031 02/16/2031 02/16/2031 07/30/2027 08/04/2027 07/03/2029 02/02/2031 10/29/2033	2,618,99 2,655,55 3,495,94 4,850,29 334,862,52 263,00 1,108,32 2,364,42 868,92 187,60 1,416,70 504,11 12,347,94 3,702,44 2,183,04
1,000,000 3,000,000 4,000,000 5,000,000 Collateralized Lo n Corporate Bon 263,743 1,440,000 3,072,000 1,000,000 2,14,000 1,700,000 16,985,000 4,500,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) an Obligations (Cost \$375,617,835) ds - 6.7% 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Ada	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% 4.00% 4.20% 4.38% 3.10% 3.40% 5.70% (b)	04/18/2031 04/20/2034 07/15/2031 07/20/2032 01/30/2028 02/16/2031 02/16/2031 07/30/2027 08/04/2027 07/03/2029 02/02/2031 10/29/2033 05/04/2028	2,618,99 2,655,55 3,495,94 4,850,29 334,862,52 263,00 1,108,32 2,364,42 868,92 187,60 1,416,70 504,11 12,347,94 3,702,44 2,183,04
1,000,000 3,000,000 4,000,000 5,000,000 <b>Collateralized Lo</b> <b>n Corporate Bor</b> 263,743 1,440,000 3,072,000 1,000,000 214,000 1,700,000 700,000 16,985,000 4,500,000 3,200,000 900,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Al Candelaria Spain S.A. Al Candelaria Spain S.A.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% (b) 3.00% 4.00% 4.20% 4.38% 3.10% 3.40% 5.70% (b) 5.75% (b) 5.75%	04/18/2031 04/20/2034 07/15/2031 07/20/2032 07/20/2032 02/16/2031 07/30/2027 07/03/2027 07/03/2029 02/02/2031 10/29/2033 05/04/2028 06/15/2033	2,618,99 2,655,55 3,495,94 4,850,22 334,862,52 263,08 1,108,32 2,364,42 868,92 187,66 1,416,70 504,18 12,347,94 3,702,44 2,183,04 613,98
1,000,000 3,000,000 4,000,000 <b>Collateralized Lo</b> <b>Corporate Bor</b> 263,743 1,440,000 3,072,000 1,000,000 214,000 1,700,000 1,700,000 16,985,000 4,500,000 3,200,000 900,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. At Candelaria Spain S.A. Al Candelaria Spain S.A. Altice Financing S.A.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% 4.00% 4.00% 4.20% 4.38% 3.10% 3.40% 5.70% (b) 5.75% (b) 5.75% (b)	04/18/2031 04/20/2034 07/15/2031 07/20/2032 07/20/2032 02/16/2031 02/16/2031 07/30/2027 07/03/2029 02/02/2031 10/29/2033 05/04/2028 06/15/2033 01/15/2033	2,618,99 2,655,55 3,495,94 4,850,24 334,862,52 263,08 1,108,32 2,364,42 868,92 187,66 1,416,70 504,18 12,347,94 3,702,44 2,183,90 613,99 617,92
1,000,000 3,000,000 4,000,000 5,000,000 Collateralized Lo n Corporate Bor 263,743 1,440,000 3,072,000 1,000,000 214,000 1,700,000 16,985,000 4,500,000 3,200,000 900,000 800,000 1,305,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) an Obligations (Cost \$375,617,835) ds - 6.7% 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Adati Ports & Special Economic Zone Ltd. Adati Ports & Special Economic Zone Ltd. Adati Ports & Special Economic Zone Ltd. Altice Financing S.A. Altice Finance B.V. Altice Finance B.V.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% (b) 3.00% 4.00% 4.20% 4.38% 3.10% 3.40% 5.70% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.00% (b)	04/18/2031 04/20/2034 07/15/2031 07/20/2032 02/16/2031 02/16/2031 02/16/2031 07/30/2027 08/04/2027 07/03/2029 02/02/2031 10/29/2033 05/04/2028 06/15/2033 06/15/2033 01/15/2028	2,618,99 2,655,55 3,495,94 4,850,29 334,862,52 263,06 1,108,32 2,364,42 868,92 187,66 1,416,77 504,18 12,347,94 3,702,44 2,183,04 613,99 617,99 830,55
1,000,000 3,000,000 3,000,000 4,000,000 Collateralized Lo n Corporate Bon 263,743 1,440,000 3,072,000 1,000,000 214,000 1,700,000 16,985,000 4,500,000 3,200,000 900,000 800,000 1,305,000 2,100,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) an Obligations (Cost \$375,617,835) ds - 6.7% 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Adaini Ports & Special Economic Zone Ltd. Altice Financing S.A. Altice Finance Holding S.A. Altice France Holding S.A.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% 4.00% 4.20% 4.20% 4.38% 3.10% 3.40% 5.70% (b) 5.75% (b) 5.75% 5.00% (b) 5.75% (b) 5.	04/18/2031 04/20/2034 07/15/2031 07/20/2032 02/16/2031 02/16/2031 02/16/2031 07/30/2027 08/04/2027 07/03/2029 02/02/2031 10/29/2033 05/04/2028 06/15/2033 06/15/2033 01/15/2028 02/15/2028	2,618,99 2,655,55 3,495,94 4,850,29 334,862,55 263,00 1,108,35 2,364,45 868,99 187,6 1,416,70 504,12 12,347,94 3,702,44 2,183,00 613,99 617,99 830,55 1,573,85
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1,000,000 3,000,000 3,000,000 4,000,000 5,000,000 <b>Collateralized Lo</b> <b>n Corporate Bor</b> 263,743 1,440,000 3,072,000 1,000,000 214,000 1,700,000 1,000,000 4,500,000 4,500,000 3,200,000 900,000 800,000 1,305,000 2,100,000 1,660,000 1,660,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Atrice Financing S.A. Altice France Holding S.A. Altice France Holding S.A. Altice France Holding S.A. AngloGold Ashanti Holdings PLC	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% (b) 3.00% 4.00% 4.20% 4.38% 3.10% 5.70% (b) 5.75% 5.00% (b) 5.75% (b) 5.75% (b) 5.13% (b) 5.50% (b) 3.75%	04/18/2031 04/20/2034 07/15/2031 07/20/2032 02/16/2031 07/30/2027 08/04/2027 07/03/2029 02/02/2031 10/29/2033 05/04/2028 06/15/2033 06/15/2028 07/15/2028 07/15/2029 10/15/2029 10/01/2030	2,618,99 2,655,55 3,495,94 4,850,29 334,862,52 263,00 1,108,32 2,364,42 868,92 187,66 1,416,70 504,11 12,347,94 3,702,44 2,183,04 613,99 617,92 830,55 1,573,88 1,253,14 815,90
1,000,000 3,000,000 3,000,000 4,000,000 5,000,000 <b>Collateralized Lo</b> <b>n Corporate Bor</b> 263,743 1,440,000 3,072,000 1,000,000 214,000 1,700,000 16,985,000 4,500,000 3,200,000 900,000 800,000 1,305,000 1,305,000 1,660,000 1,940,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Atercap Global Aviation Trust AES Andres B.V. AI Candelaria Spain S.A. AI Candelaria Spain S.A. Altice France Holding S.A. Altice France Holding S.A. Altice France Holding S.A. Altice France Holding S.A. AngloGold Ashanti Holdings PLC Anheuser-Busch InBev Worldwide, Inc.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% (b) 3.00% (b) 3.00% (b) 3.00% (b) 5.70% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.13% (b) 5.50% (b) 3.75% (b) 3.75% (b) 5.75% (b)	04/18/2031 04/20/2034 07/15/2031 07/20/2032 07/20/2032 02/16/2031 02/16/2031 07/30/2027 07/03/2029 02/02/2031 10/29/2033 05/04/2028 06/15/2033 06/15/2033 01/15/2028 02/15/2029 10/15/2029 10/01/2030 02/01/2046	2,618,99 2,655,55 3,495,94 4,850,22 334,862,52 263,00 1,108,32 2,364,42 868,92 187,6 1,416,70 504,18 12,347,94 3,702,44 2,183,04 613,99 617,92 830,55 1,573,88 1,253,14 815,99 1,690,58
1,000,000 3,000,000 3,000,000 4,000,000 <b>Collateralized Lo</b> <b>n Corporate Bor</b> 263,743 1,440,000 3,072,000 1,000,000 2,14,000 1,700,000 16,985,000 4,500,000 3,200,000 900,000 1,305,000 2,100,000 1,660,000 1,940,000 1,940,000 12,575,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Adati Ports & Special Economic Zone Ltd. Aftice France Global Aviation Trust AES Andres B.V. Al Candelaria Spain S.A. Altice France Holding S.A. Altice France Holding S.A. Altice France Holding S.A. AngloGold Ashanti Holdings PLC Anheuser-Busch InBev Worldwide, Inc.	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% (b) 3.00% (b) 3.00% (b) 3.00% (b) 5.70% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.00% (b) 5.13% (b) 5.50% (b) 3.75% (b) 5.75% (b) 5.00% (b) 5.75% (b) 5.00% (b)	04/18/2031 04/20/2034 07/15/2031 07/20/2032 07/20/2032 02/16/2031 02/16/2031 02/16/2031 07/30/2027 08/04/2027 07/03/2029 02/02/2031 10/29/2033 05/04/2028 06/15/2033 06/15/2028 02/15/2028 02/15/2028 07/15/2029 10/15/2029 10/15/2029 10/01/2046 04/15/2048	2,618,99 2,655,52 3,495,94 4,850,29 334,862,52 263,08 1,108,32 2,364,42 868,92 187,61 1,416,77 504,18 12,347,94 3,702,48 2,183,04 613,98 617,92 830,53 1,573,88 1,253,14 815,90 1,660,55 10,450,70
1,000,000 3,000,000 3,000,000 4,000,000 <b>Collateralized Lo</b> <b>n Corporate Bor</b> 263,743 1,440,000 3,072,000 1,000,000 214,000 1,700,000 16,985,000 4,500,000 3,200,000 900,000 1,305,000 2,100,000 1,365,000 1,050,000 1,940,000 12,575,000 3,40,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) an Obligations (Cost \$375,617,835) ds - 6.7% 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Adari Ports & Special Economic Zone Ltd. Atercap Global Aviation Trust AES Andres B.V. AI Candelaria Spain S.A. Altice France Holding S.A. Altice France Holding S.A. Altice France Holding S.A. Altice France Holding S.A. AngloGold Ashanti Holdings PLC Anheuser-Busch InBev Worldwide, Inc. ARD Finance S.A. (7.25% PIK)	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% (b) 3.00% (b) 3.00% (b) 3.00% (b) 5.70% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.13% (b) 5.50% (b) 3.75% (b) 3.75% (b) 5.75% (b)	04/18/2031 04/20/2034 07/15/2031 07/20/2032 07/20/2032 02/16/2031 02/16/2031 07/30/2027 07/03/2029 02/02/2031 10/29/2033 05/04/2028 06/15/2033 06/15/2033 01/15/2028 02/15/2029 10/15/2029 10/01/2030 02/01/2046	2,618,99 2,655,55 3,495,94 4,850,29 334,862,55 334,862,55 263,00 1,108,35 2,364,44 868,92 187,66 1,416,70 504,18 12,347,94 3,702,48 2,183,04 613,99 617,99 830,55 1,573,88 1,253,14 815,90 1,690,55 10,450,70
1,000,000 3,000,000 4,000,000 5,000,000 <b>Collateralized Lo</b> <b>n Corporate Bor</b> 263,743 1,440,000 3,072,000 1,000,000 214,000 1,000,000 16,985,000 4,500,000 3,200,000 9,00,000 8,00,000 1,305,000 2,100,000 1,660,000 1,940,000 1,2575,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) an Obligations (Cost \$375,617,835) ds - 6.7% 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Adari Candelaria Spain S.A. Altice France Holding S.A. Altice France Holding S.A. Altice France Holding S.A. Altice France Holding S.A. AngloGold Ashanti Holdings PLC Anheuser-Busch InBev Worldwide, Inc. ARD Finance S.A. (7.25% PIK) Australia & New Zealand Banking Group Ltd. (5 Year CMT Rate + 1.70%) (5 Year CMT	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% 4.00% 4.20% 4.38% 3.10% 3.40% 5.70% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.50% (b) 3.75% 4.90% 4.60% (b)	04/18/2031 04/20/2034 07/15/2031 07/20/2032 07/20/2032 02/16/2031 02/16/2031 02/16/2031 07/30/2027 08/04/2027 07/03/2029 02/02/2031 10/29/2033 05/04/2028 06/15/2033 06/15/2033 06/15/2028 02/15/2028 07/15/2029 10/15/2029 10/15/2029 10/15/2029 10/15/2029 10/01/2030 02/01/2046 04/15/2048 06/30/2027	2,618,99 2,655,55 3,495,94 4,850,29 334,862,55 263,00 1,108,32 2,364,42 868,92 187,60 1,416,77 504,11 12,347,94 3,702,44 2,183,04 613,99 617,99 830,55 1,573,88 1,253,14 815,99 1,690,55 10,450,77 233,44
1,000,000 3,000,000 3,000,000 4,000,000 <b>Collateralized Lo</b> <b>n Corporate Bor</b> 263,743 1,440,000 3,072,000 1,000,000 214,000 1,700,000 16,985,000 4,500,000 3,200,000 900,000 1,305,000 2,100,000 1,305,000 1,365,000 1,500,000 1,940,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) an Obligations (Cost \$375,617,835) ds - 6.7% 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Adari Ports & Special Economic Zone Ltd. Atercap Global Aviation Trust AES Andres B.V. AI Candelaria Spain S.A. Altice France Holding S.A. Altice France Holding S.A. Altice France Holding S.A. Altice France Holding S.A. AngloGold Ashanti Holdings PLC Anheuser-Busch InBev Worldwide, Inc. ARD Finance S.A. (7.25% PIK)	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% (b) 3.00% (b) 3.00% (b) 3.00% (b) 5.70% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.00% (b) 5.13% (b) 5.50% (b) 3.75% (b) 5.75% (b) 5.00% (b) 5.75% (b) 5.00% (b)	04/18/2031 04/20/2034 07/15/2031 07/20/2032 07/20/2032 02/16/2031 02/16/2031 02/16/2031 07/30/2027 08/04/2027 07/03/2029 02/02/2031 10/29/2033 05/04/2028 06/15/2033 06/15/2028 02/15/2028 02/15/2028 07/15/2029 10/15/2029 10/15/2029 10/01/2046 04/15/2048	2,618,99 2,655,55 3,495,94 4,850,29 334,862,55 263,00 1,108,33 2,364,44 868,99 187,6 1,416,77 504,11 12,347,94 3,702,44 2,183,04 613,99 617,99 830,55 1,573,88 1,253,14 815,99 1,690,55 10,450,77 233,44
1,000,000 3,000,000 3,000,000 4,000,000 5,000,000 <b>Collateralized Lo</b> (n Corporate Bor 263,743 1,440,000 3,072,000 1,000,000 214,000 1,700,000 1,000,000 4,500,000 3,200,000 800,000 1,305,000 1,305,000 1,305,000 1,660,000 1,650,000 1,940,000 1,940,000 16,947,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) an Obligations (Cost \$375,617,835) ds - 6.7% 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Adari Ports & Special Economic Zone Ltd. Atercap Global Aviation Trust AES Andres B.V. AI Candelaria Spain S.A. Altice France Holding S.A. Altice France Holding S.A. Altice France Holding S.A. Altice France Holding S.A. AngloGold Ashanti Holdings PLC Anheuser-Busch InBev Worldwide, Inc. Arcba Discourded Science Sci	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% (b) 3.00% 4.00% 4.20% 4.38% 3.10% 3.40% 5.70% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.50% (b) 3.75% 4.90% 4.60% (b) 2.57% (b)	04/18/2031 04/20/2034 07/15/2031 07/20/2032 07/20/2032 02/16/2031 02/16/2031 02/16/2031 07/30/2027 08/04/2027 07/03/2029 02/02/2031 10/29/2033 05/04/2028 06/15/2033 06/15/2033 06/15/2028 02/15/2028 07/15/2029 10/15/2029 10/15/2029 10/01/2030 02/01/2046 04/15/2048 06/30/2027 11/25/2035	2,618,99 2,655,55 3,495,99 4,850,22 334,862,53 263,00 1,108,33 2,364,44 868,99 187,66 1,416,70 504,11 12,347,99 3,702,44 2,183,00 613,99 617,95 830,55 1,573,88 1,253,14 815,99 1,690,55 10,450,70 233,44 12,326,19
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1,000,000 3,000,000 3,000,000 4,000,000 5,000,000 <b>Collateralized Lo</b> (n Corporate Bor 263,743 1,440,000 3,072,000 1,000,000 214,000 1,000,000 16,985,000 4,500,000 3,200,000 900,000 1,305,000 2,100,000 1,050,000 1,940,000 16,947,000 1,053,428 10,775,000 2,400,000	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 3.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 3.15%) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Adari Ports & Special Economic Zone Ltd. Adercap Global Aviation Trust AES Andres B.V. AI Candelaria Spain S.A. Altice France Holding S.A. Altice France Holding S.A. Altice France Holding S.A. Altice France Holding S.A. AngloGold Ashanti Holdings PLC Anheuser-Busch InBev Worldwide, Inc. Anheuser-Busch InBev Worldwide, Inc. ARD Finance S.A. (7.25% PIK) Australia & New Zealand Banking Group Ltd. (5 Year CMT Rate + 1.70%) (5 Year CMT Rate + 1.70%) Avation Capital S.A. (10 Year CMT Rate + 5.10%)	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% 4.00% 4.20% 4.20% 4.38% 3.10% 3.40% 5.70% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.50% (b) 5.50% (b) 3.75% 4.90% 4.60% 6.50% (b) 8.25% (b)	04/18/2031 04/20/2034 07/15/2031 07/20/2032 07/20/2032 02/16/2031 02/16/2031 02/16/2031 02/16/2031 07/30/2027 08/04/2027 07/03/2029 02/02/2033 05/04/2028 06/15/2033 06/15/2033 06/15/2028 02/15/2028 02/15/2028 02/15/2029 10/01/2030 02/01/2046 04/15/2048 06/30/2027 11/25/2035 10/31/2026 02/15/2027 04/22/2031	2,618,99 2,655,55 3,495,94 4,850,29 334,862,55 263,00 1,108,33 2,364,45 888,99 187,6 1,416,77 504,18 12,347,94 3,702,44 2,183,04 613,99 617,99 830,55 1,573,81 1,253,14 815,99 1,609,57 10,450,77 233,44 12,326,19 842,65 9,037,22 1,763,54
1,000,000 3,000,000 3,000,000 4,000,000 5,000,000 <b>Collateralized Lo</b> <b>collateralized L</b>	Venture Ltd., Series 2019-1A-DR (3 Month LIBOR USD + 3.25%, 3.25% Floor) Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%) Voya Ltd., Series 2017-3A-CR (3 Month LIBOR USD + 2.15%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor) Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 2.17%) <b>an Obligations</b> (Cost \$375,617,835) <b>ds - 6.7%</b> 1375209 B.C. Ltd. Adani International Container Terminal Private Ltd. Adani International Container Terminal Private Ltd. Adani Ports & Special Economic Zone Ltd. Adari Ports & Special Economic Zone Ltd. Adaries B.V. A1 Candelaria Spain S.A. A1 Candelaria Spain S.A. A1 Candelaria Spain S.A. A1tice France Holding S.A. A1tice Fr	5.76% (b) 5.54% (b) 5.86% (b) 5.26% (b) 3.88% (b) 9.00% 3.00% (b) 3.00% (b) 3.00% 4.20% 4.20% 4.38% 3.10% 3.40% 5.70% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.75% (b) 5.50% (b) 3.75% 4.90% 4.60% (b) 5.50% (b) 2.57% (b) 8.25% (b) 3.25% (b) 3.25% (b) 3.25% (c) 3.13%	04/18/2031 04/20/2034 07/15/2031 07/20/2032 01/30/2028 02/16/2031 02/16/2031 02/16/2031 02/16/2031 02/02/2031 10/29/2033 05/04/2028 06/15/2033 06/15/2033 06/15/2028 02/15/2028 02/15/2028 02/15/2029 10/15/2029 10/15/2029 10/15/2029 10/15/2048 06/30/2027 11/25/2035 10/31/2026 02/15/2027 04/22/2031 07/01/2030	2,618,99 2,655,55 3,495,94 4,850,29 334,862,55 263,00 1,108,32 2,364,42 868,92 187,65 1,416,77 504,11 12,347,94 3,702,44 2,183,04 613,99 617,99 830,55 1,573,88 1,253,14 815,99 1,690,57 233,44 12,326,15 842,66 9,037,22 1,763,55 613,50
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11,985,000	Barclays PLC (3 Month LIBOR USD + 1.38%)	4.30%	05/16/2024	11,979,548
15,425,000	BAT Capital Corporation	3.46%	09/06/2029	12,578,050
900,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	746,107
600,000	BBVA Bancomer S.A. (5 Year CMT Rate + 4.31%)	5.88%	09/13/2034	514,584
1,775,000	Bell Telephone Company of Canada	3.65%	08/15/2052	1,255,853
1,076,538	Bioceanico Sovereign Certificate Limited	0.00%	06/05/2034	684,701
14,430,000	BNP Paribas S.A. (Secured Overnight Financing Rate + 1.51%)	3.05% (b)	01/13/2031	11,494,786
11,805,000	BOC Aviation Ltd. (3 Month LIBOR USD + 1.13%)	4.77% (b)	09/26/2023	11,786,289
1,205,000	Bombardier, Inc.	7.88% (b)	04/15/2027	1,111,287
7,480,000	BPCE S.A.	1.00% (b)	01/20/2026	6,470,189
1,400,000	Braskem Idesa SAPI	6.99%	02/20/2032	938,000
2,800,000	C&W Senior Financing	6.88%	09/15/2027	2,291,506
2,100,000	CAP S.A.	3.90% (b)	04/27/2031	1,487,098
4,000,000	CAP S.A.	3.90%	04/27/2031	2,832,569
5,765,000	CCL Industries, Inc.	3.05% (b)	06/01/2030	4,638,545
3,400,000	CEMEX, S.A.B de C.V. (5 Year CMT Rate + 4.53%)	5.13% (a)	06/08/2026	2,728,500
5,000,000	Chile Electricity PEC S.p.A.	0.00% (b)	01/25/2028	3,545,645
4,325,000	CI Financial Corporation	4.10%	06/15/2051	2,581,961
11,980,000	Commonwealth Bank of Australia	4.32% (b)	01/10/2048	8,865,166
5,400,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (a)(g)	11/29/2022	87,750
2,000,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	1,761,820
1,233,701	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (b)	04/01/2025	488,556
1,748,297	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (a)(b)	10/17/2022	305,952
1,750,000	Ecopetrol S.A.	4.63%	11/02/2031	1,227,581
900,000	Ecopetrol S.A.	5.88%	05/28/2045	546,372
9,200,000	Ecopetrol S.A.	5.88%	11/02/2051	5,470,090
2,060,000	eG Global Finance PLC	8.50% (b)	10/30/2025	1,803,837
4,700,000	EIG Pearl Holdings SARL	3.55%	08/31/2036	3,762,308
2,633,400	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	2,402,503
5,900,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	4,293,194
3,400,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	2,395,521
7,155,000	Enbridge, Inc.	3.40%	08/01/2051	4,815,892
2,500,000	Engie Energia Chile S.A.	3.40%	01/28/2030	1,887,667
3,300,000	Equate Petrochemical B.V.	2.63%	04/28/2028	2,802,977
861,120	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	794,836
1,800,000	Freeport Indonesia PT	5.32% (b)	04/14/2032	1,498,500
1,900,000	Freeport Indonesia PT	6.20%	04/14/2052	1,462,002
750,000	Freeport-McMoRan, Inc.	4.38%	08/01/2028	676,462
3,000,000	Freeport-McMoRan, Inc.	4.63%	08/01/2030	2,634,897
5,188,644	Galaxy Pipeline Assets Bidco Ltd.	2.16% (b)	03/31/2034	4,276,807
1,800,000	Galaxy Pipeline Assets Bidco Ltd.	2.63%	03/31/2036	1,397,034
2,751,308	Galaxy Pipeline Assets Bidco Ltd.	2.94%	09/30/2040	2,099,558
2,050,000	Garda World Security Corporation	4.63% (b)	02/15/2027	1,762,631
1,450,000	Garda World Security Corporation	6.00% (b)	06/01/2029	1,065,957
6,883,000	Glencore Funding LLC	1.63% (b)	04/27/2026	5,959,174
6,525,000	Glencore Funding LLC	3.38% (b)	09/23/2051	3,986,284
300,000	Gran Tierra Energy International Holdings Ltd.	6.25% (b)	02/15/2025	247,740
2,900,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	2,394,820
3,500,000	Gran Tierra Energy, Inc.	7.75% (b)	05/23/2027	2,737,244
3,310,000	Grifols Escrow Issuer S.A.	4.75% (b)	10/15/2028	2,564,124
5,000,000	Guacolda Energia S.A.	4.56%	04/30/2025	1,729,502
14,830,000	HSBC Holdings PLC (3 Month LIBOR USD + 1.38%)	4.62%	09/12/2026	14,476,097
3,618,200	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	3,233,766
200,000	Indonesia Asahan Aluminium Persero PT	5.80%	05/15/2050	151,056
1,425,000	Intelsat Jackson Holdings S.A.	6.50% (b)	03/15/2030	1,215,097
1,688,470	Interoceanica Finance Ltd.	0.00%	11/30/2025	1,477,411
1,192,690	Invepar Holdings	0.00% (d)(g)	12/30/2028	-
2,400,000	Inversiones La Construccion S.A.	4.75%	02/07/2032	1,781,616
1,196,000	JSW Hydro Energy Ltd.	4.13% (b)	05/18/2031	940,199
4,200,000	JSW Steel Ltd.	5.05%	04/05/2032	2,995,535
3,244,000	Kasikornbank PCL (5 Year CMT Rate + 4.94%)	5.28% (a)	10/14/2025	2,871,427
2,900,000	Korea Development Bank	1.63%	01/19/2031	2,298,391
5,000,000	Korea Development Bank	2.00%	10/25/2031	4,012,896
1,775,000	Kronos Acquisition Holdings, Inc.	5.00% (b)	12/31/2026	1,559,826
1,095,000	Kronos Acquisition Holdings, Inc.	7.00% (b)	12/31/2027	839,881
1,920,246	Lima Metro Finance Ltd.	5.88%	07/05/2034	1,824,539
12,890,000	Lloyds Banking Group PLC (3 Month LIBOR USD + 1.21%)	3.57%	11/07/2028	11,320,961
6,143,040	LLPL Capital Pte Ltd.	6.88% (b)	02/04/2039	4,953,010
18,280,000	Macquarie Group Ltd. (Secured Overnight Financing Rate + 1.53%)	2.87% (b)	01/14/2033	13,765,503
1,340,000	Mattamy Group Corporation	4.63% (b)	03/01/2030	1,025,502
3,750,000	MC Brazil Downstream Trading SARL	7.25%	06/30/2031	2,827,988
280,000	MEG Energy Corporation	5.88% (b)	02/01/2029	251,724
3,200,000	Mercury Chile Holdco LLC	6.50% (b)	01/24/2027	2,800,192
2,550,000	Mercury Chine Holdeo Elec Mexarrend SAPI de C.V.	10.25% (b)	07/24/2024	754,508
1,415,380	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	1,252,951
180,000	Millicom International Cellular S.A.	5.13%	01/15/2028	150,262
4,950,000	Minejesa Capital B.V.	4.63%	08/10/2030	4,108,500
7,750,000	Minejesa Capital B.V.	5.63%	08/10/2030	5,551,906
800,000	Mong Duong Finance Holdings B.V.	5.13%	05/07/2029	629,645
850,000	Mong Duong Finance Fioldings B. v. Movida Europe S.A.	5.25%	02/08/2031	604,834
899,567	MV24 Capital B.V.	6.75%	06/01/2034	761,960
9,705,000	National Australia Bank Ltd.	2.99% (b)	05/21/2031	7,481,685
6,580,000	National Australia Bank Ltd. NatWest Markets PLC	0.80% (b)	08/12/2024	6,048,616
0,500,000		0.0070(0)	00/12/202T	0,040,010

5,535,000	NBN Company Ltd.	1.45% (b)	05/05/2026	4,834,782
2,400,000	Network i2i Ltd. (5 Year CMT Rate + 3.39%)	3.98% (a)	03/03/2026	1,959,357
7,010,000	NXP B.V.	3.88%	06/18/2026	6,550,914
5,637,000	Oleoducto Central S.A.	4.00%	07/14/2027	4,359,319
628,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	557,620
4,700,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (b)	09/10/2030	4,211,129
1,900,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	1,702,372
1,300,000	Parkland Corporation	4.50% (b)	10/01/2029	1,052,546
950,000	Parkland Corporation	4.63% (b)	05/01/2030	771,657
3,600,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	2,938,977
2,691,000	Petroleos del Peru S.A.	4.75%	06/19/2032	1,905,655
1,200,000	Petroleos del Peru S.A.	5.63%	06/19/2047	723,180
800,000	Petronas Capital Ltd.	2.48%	01/28/2032	657,822
		,		839,338
1,030,000	Primo Water Holdings, Inc.	4.38% (b)	04/30/2029	
400,000	PSA Treasury Pte Ltd.	2.25%	04/30/2030	335,447
2,200,000	Qatar Energy	2.25%	07/12/2031	1,777,114
3,700,000	Reliance Industries Ltd.	2.88%	01/12/2032	2,903,678
15,635,000	Renesas Electronics Corporation	2.17% (b)	11/25/2026	13,459,740
290,000	Rutas 2 and 7 Finance Ltd.	0.00%	09/30/2036	175,749
3,050,000	Sasol Financing USA LLC	5.50%	03/18/2031	2,307,691
5,073,173	SCC Power PLC (4.00% + 4.00% PIK)	8.00% (b)	12/31/2028	1,965,855
			05/17/2032	241,821
2,747,968	SCC Power PLC (4.00% or 4.00% PIK)	4.00% (b)		
1,010,000	Seaspan Corporation	5.50% (b)	08/01/2029	780,186
3,850,000	Shinhan Financial Group Company Ltd. (5 Year CMT Rate + 2.06%)	2.88% (a)(b)	05/12/2026	3,305,418
200,000	Simpar Europe S.A.	5.20%	01/26/2031	141,317
1,840,000	Superior Plus LP	4.50% (b)	03/15/2029	1,522,802
600,000	Suzano Austria GmbH	3.13%	01/15/2032	432,702
350,000	Sydney Airport Finance Company Pty Ltd.	3.63% (b)	04/28/2026	323,056
300,000	Telefonica Moviles Chile S.A.	3.54% (b)	11/18/2031	236,304
620,000	Telesat LLC	4.88% (b)	06/01/2027	292,368
614,000	Telesat LLC	6.50% (b)	10/15/2027	228,365
1,600,000	Temasek Financial Ltd.	1.00%	10/06/2030	1,235,144
8,800,000	Temasek Financial Ltd.	1.00% (b)	10/06/2030	6,793,291
738,000	Tervita Corporation	11.00% (b)	12/01/2025	796,250
1,000,000	Titan Acquisition Ltd.	7.75% (b)	04/15/2026	791,591
2,300,000	TK Elevator US Newco, Inc.	5.25% (b)	07/15/2027	1,960,992
21,075,000	Toronto-Dominion Bank	4.69%	09/15/2027	20,395,858
5,000,000	TransCanada PipeLines Ltd.	4.25%	05/15/2028	4,637,440
500,000	Transelec S.A.	3.88%	01/12/2029	448,563
8,766,000	TSMC Global Ltd.	1.25% (b)	04/23/2026	7,700,741
948,623	UEP Penonome S.A.	6.50%	10/01/2038	820,559
4,837,975	UEP Penonome S.A.	6.50% (b)	10/01/2038	4,184,848
9,700,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (a)(g)	01/29/2025	339,500
300,000	UPL Corporation Ltd.	4.50%	03/08/2028	248,527
2,650,000	UPL Corporation Ltd.	4.63%	06/16/2030	2,135,125
5,600,000	Vedanta Resources Finance PLC	9.25% (b)	04/23/2026	3,158,557
	Vedanta Resources Ltd.	6.13%	08/09/2024	1.837.789
3,100,000				,,
6,655,000	Volkswagen Group of America Finance LLC	4.25% (b)	11/13/2023	6,589,065
1,500,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	1,015,553
1,702,000	VTR Finance NV	6.38%	07/15/2028	957,375
9,570,000	Weir Group PLC	2.20% (b)	05/13/2026	8,050,845
8,200,000	Westpac Banking Corporation (5 Year CMT Rate + 1.53%)	3.02%	11/18/2036	6,016,482
Total Foreign Cornora	te Bonds (Cost \$640,868,699)			508,453,213
rotar roreign corpora			—	500,455,215
	Dende Franken Anneker and Franken Commune (Service d'Orman d'anne 150/			
	Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.5%		04/16/2050	017.040
1,000,000	Abu Dhabi Government International Bond	3.88%	04/16/2050	817,948
700,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	604,374
5,700,000	Brazilian Government International Bond	5.63%	02/21/2047	4,410,951
200,000	Chile Government International Bond	2.55%	01/27/2032	157,376
500,000	Chile Government International Bond	2.55%	07/27/2033	375,417
2,000,000	Chile Government International Bond	3.10%	05/07/2041	1,360,110
3,000,000	Chile Government International Bond	3.50%	01/25/2050	2,049,016
11,900,000	Chile Government International Bond	3.10%	01/22/2061	6,924,791
4,700,000	Colombia Government International Bond	3.13%	04/15/2031	3,267,270
3,700,000	Colombia Government International Bond	3.25%	04/22/2032	2,509,952
2,500,000	Colombia Government International Bond	5.00%	06/15/2045	1,522,619
11,150,000	Colombia Government International Bond	4.13%	05/15/2051	6,014,505
4,100,000	Dominican Republic International Bond	4.88% (b)	09/23/2032	3,097,801
500,000	Dominican Republic International Bond	6.00% (b)	02/22/2033	408,203
1,200,000	Indonesia Government International Bond	2.15%	07/28/2031	942,120
10,200,000	Indonesia Government International Bond	3.70%	10/30/2049	7,246,371
19,270,000	Mexico Government International Bond	3.75%	01/11/2028	17,717,621
3,900,000		2.66%		2,999,818
3,900,000	Mexico Government International Bond		05/24/2031	
12,700,000	Mexico Government International Bond	4.28%	08/14/2041	9,268,933
2,300,000	Mexico Government International Bond	4.35%	01/15/2047	1,630,458
3,000,000	Mexico Government International Bond	4.40%	02/12/2052	2,077,098
6,500,000	Panama Government International Bond	2.25%	09/29/2032	4,592,795
4,700,000	Panama Government International Bond	4.30%	04/29/2053	3,151,826
1,900,000	Panama Government International Bond	4.50%	04/01/2056	1,289,099
5,800,000	Panama Government International Bond	3.87%	07/23/2060	3,464,273
2,300,000	Perusahaan Penerbit	3.80%	06/23/2050	1,676,875
2,300,000	Philippine Government International Bond	5.80% 1.65%	06/23/2030	1,508,710
/ [[[[[]]]]]		1 0 7 %		
1,000,000	Philippine Government International Bond	3.70%	03/01/2041	765,998

6,500,000	Philippine Government International Bond	3.70%	02/02/2042	4,971,053
3,100,000	Philippine Government International Bond	2.95%	05/05/2045	2,024,644
1,800,000	Philippine Government International Bond	2.65%	12/10/2045	1,115,729
3,200,000	Republic of South Africa Government Bond	4.30%	10/12/2028	2,670,861
200,000	Republic of South Africa Government Bond	7.30%	04/20/2052	153,061
9,500,000	Saudi Government International Bond	3.45%	02/02/2061	6,475,077
2,000,000	Temasek Financial Ltd.	1.63%	08/02/2031	1,576,992
al Foreign Governme	nt Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$1	53,800,241)		110,839,745
nicipal Bonds - 0.1%		7.550/	04/01/2020	5 505 004
4,430,000	State of California	7.55%	04/01/2039	5,527,884
al Municipal Bonds (	Cost \$6,280,121)		_	5,527,884
	I Mortgage Backed Obligations - 6.6%			
5,000,000	Alen Mortgage Trust, Series 2021-ACEN-D (1 Month LIBOR USD + 3.10%, 3.10%	5.000/ (1-)	04/17/2024	4 (10 114
22 775 500	Floor)	5.92% (b)	04/17/2034	4,610,114
22,775,500	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XB	0.86% (b)(c)(i)	06/15/2054 08/16/2034	1,194,290
2,638,666	BAMLL Commercial Mortgage Securities Trust, Series 2016-ISQ-C Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-B	3.73% (b)(c) 4.48% (c)	09/17/2048	2,270,380
1,790,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-0157-0	4.48% (c)	09/17/2048	4,867,970
5,515,000		0.84% (c)(i)	11/17/2050	4,807,970
4,144,453	BANK, Series 2017-BNK8-XA			
1,005,000	BANK, Series 2020-BN28-AS	2.14%	03/16/2063	758,758
3,109,000	BANK, Series 2021-BN37-C	3.21% (c)	11/18/2064	2,260,813
11,034,000	BANK, Series 2022-BNK39-AS	3.18%	02/18/2055	8,874,666
2,682,000	BANK, Series 2022-BNK39-E	2.50% (b)	02/18/2055	1,535,098
4,225,000	BBCMS Mortgage Trust, Series 2021-C12-A5	2.69%	11/18/2054	3,464,299
5,364,000	BBCMS Mortgage Trust, Series 2022-C14-A5	2.95% (c)	02/18/2055	4,486,862
5,785,000	BBCMS Mortgage Trust, Series 2022-C16-A5	4.60% (c)	06/17/2055	5,535,230
4,598,000	Benchmark Mortgage Trust, Series 2020-B18-AGNF	4.14% (b)	07/17/2053	3,843,987
4,549,000	Benchmark Mortgage Trust, Series 2020-B19-AS	2.15%	09/17/2053	3,440,897
1,091,000	Benchmark Mortgage Trust, Series 2020-B19-C	3.21%	09/17/2053	818,309
90,206,509	Benchmark Mortgage Trust, Series 2021-B28-XA	1.40% (c)(i)	08/17/2054	6,725,960
10,350,000	Benchmark Mortgage Trust, Series 2022-B32-AS	3.53% (c)	01/15/2055	8,488,651
4,600,000	BPR Trust, Series 2022-OANA-A (Secured Overnight Financing Rate 1 Month + 1.90%,			
	1.90% Floor)	4.74% (b)	04/15/2037	4,541,304
3,400,000	BX Trust, Series 2017-SLCT-F (1 Month LIBOR USD + 4.38%, 4.25% Floor)	7.19% (b)	07/17/2034	3,287,982
1,414,000	BX Trust, Series 2018-EXCL-B (1 Month LIBOR USD + 1.33%, 1.33% Floor)	4.14% (b)	09/15/2037	1,383,270
11,798,000	BX Trust, Series 2019-OC11-E	4.08% (b)(c)	12/11/2041	9,032,027
3,030,000	BX Trust, Series 2021-VOLT-F (1 Month LIBOR USD + 2.40%, 2.40% Floor)	5.22% (b)	09/15/2036	2,796,579
13,650,949	BX Trust, Series 2021-XL2-E (1 Month LIBOR USD + 1.85%, 1.85% Floor)	4.66% (b)	10/15/2038	12,801,930
4,955,000	CD Commercial Mortgage Trust, Series 2017-CD4-C	4.35% (c)	05/12/2050	4,213,737
67,868,410	CFCRE Commercial Mortgage Trust, Series 2016-C3-XA	1.14% (c)(i)	01/10/2048	1,770,544
3,267,000	CFCRE Commercial Mortgage Trust, Series 2010-C5-AA	4.20% (c)	06/17/2050	2,951,997
1,898,500	Citigroup Commercial Mortgage Trust, Series 2017-Co-D	4.57% (b)(c)	02/12/2048	1,696,778
3,292,955	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.46% (c)(i)	02/12/2048	77,120
4,470,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	2.85% (b)	02/10/2049	2,607,696
37,208,197	Citigroup Commercial Mortgage Trust, Series 2016-0050-D	1.82% (c)(i)	04/16/2049	1,548,177
39,292,082	Citigroup Commercial Mortgage Trust, Series 2010-P3-XA		07/10/2049	
67,391,665	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	2.05% (c)(i) 1.52% (c)(i)	10/13/2049	2,051,907 2,827,350
13,720,000	Citigroup Commercial Mortgage Trust, Series 2017-C4-B	4.10% (c)	10/14/2050	12,203,703
4,534,000	Citigroup Commercial Mortgage Trust, Series 2019-GC41-B	3.20%	08/11/2056	3,746,750
8,478,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.62% (b)(c)	12/12/2041	5,916,487
7,003,000	Citigroup Commercial Mortgage Trust, Series 2020-555-G	3.62% (b)(c)	12/12/2041	4,552,239
10,383,000	Citigroup Commercial Mortgage Trust, Series 2022-GC48-A5	4.74% (c)	05/15/2054	9,970,428
5,737,632	Commercial Mortgage Pass-Through Trust, Series 2012-CR3-XA	1.75% (c)(i)	10/17/2045	227
1,815,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR16-B	4.58%	04/10/2047	1,754,440
3,325,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-B	4.67% (c)	08/12/2048	3,108,894
51,427,791	Commercial Mortgage Pass-Through Trust, Series 2015-CR26-XA	1.05% (c)(i)	10/10/2048	1,062,611
4,310,000	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-C	4.48% (c)	07/10/2048	3,961,531
45,065,602	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-XA	1.09% (c)(i)	02/12/2049	1,089,015
6,771,200	CORE Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90%			
	Floor)	4.72% (b)	12/15/2031	6,339,000
1,651,200	CORE Mortgage Trust, Series 2019-CORE-F (1 Month LIBOR USD + 2.35%, 2.35%			
	Floor)	5.17% (b)	12/15/2031	1,529,146
3,461,000	CSAIL Commercial Mortgage Trust, Series 2016-C6-D	5.08% (b)(c)	01/15/2049	2,724,296
36,651,861	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	2.03% (c)(i)	01/15/2049	1,836,559
11,488,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	5.08% (c)	11/17/2051	9,957,525
400,000	CSAIL Commercial Mortgage Trust, Series 2018-CX12-B	4.61% (c)	08/17/2051	362,483
9,269,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88%	06/17/2052	7,958,458
62,971,625	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.23% (c)(i)	03/17/2053	3,783,36
6,269,000	CSMC Trust, Series 2020-NET-C	3.53% (b)	08/17/2037	5,673,47
7,968,667	CSWF Trust, Series 2021-B33-B	3.77% (b)(c)	10/13/2043	6,233,694
3,731,000	CSWF Trust, Series 2021-B33-C	3.77% (b)(c)	10/13/2043	2,680,05
186,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.60%, 2.45%		10, 10, 2010	2,000,001
100,000	Floor)	5.42% (b)	06/15/2033	166,117
4 475 000				/
4,475,000	DBJPM Mortgage Trust, Series 2016-C1-C	3.47% (c)	05/12/2049	3,802,872
52,203,586	DBJPM Mortgage Trust, Series 2016-C1-XA	1.52% (c)(i)	05/10/2049	1,890,062
5,000,000	DOLP Trust, Series 2021-NYC-D	3.70% (b)(c)	05/10/2041	3,706,782
5,000,000	DOLP Trust, Series 2021-NYC-E	3.70% (b)(c)	05/10/2041	3,549,351
2,588,000	GS Mortgage Securities Corporation Trust, Series 2018-RIVR-C (1 Month LIBOR USD			
	+ 1.25%, 1.25% Floor)	4.07% (b)	07/16/2035	2,393,365
425 712	GS Mortgage Securities Trust, Series 2011-GC5-XA	0.09% (b)(c)(i)	08/10/2044	4
425,712 6,484,000	GS Mortgage Securities Trust, Series 2014-GC26-D		11/13/2047	4,763,135

2,635,000         GS Mortgage Securities Trust, Series 2015-GC32-B         4.55% (c)         07/10/2048           92,996,220         GS Mortgage Securities Trust, Series 2015-GS1-XA         0.91% (c)(i)         11/10/2048           1,825,000         GS Mortgage Securities Trust, Series 2016-GS2-C         4.86% (c)         05/12/2049           45,122,078         GS Mortgage Securities Trust, Series 2016-GS2-XA         1.89% (c)(i)         05/12/2049           1,070,000         GS Mortgage Securities Trust, Series 2019-GC42-A3         2.75%         09/12/2052           51,342,166         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E         3.88% (b)(c)         01/07/2031           7,958,000         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E         3.99% (b)(c)         12/07/2038           37,368,869         JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA         0.91% (c)(i)         02/15/2047	2,481,132 1,842,516 1,643,284 2,154,390 915,615 1,251,460 6,609,374
92,996,220         GS Mortgage Securities Trust, Series 2015-GS1-XA         0.91% (c)(i)         11/10/2048           1,825,000         GS Mortgage Securities Trust, Series 2016-GS2-C         4.86% (c)         05/12/2049           45,122,078         GS Mortgage Securities Trust, Series 2016-GS2-XA         1.89% (c)(i)         05/12/2049           1,070,000         GS Mortgage Securities Trust, Series 2019-GC42-A3         2.75%         09/12/2052           51,342,166         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E         3.88% (b)(c)         01/07/2031           6,690,000         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E         3.99% (b)(c)         12/07/2038	1,842,516 1,643,284 2,154,390 915,615 1,251,460
1,825,000         GS Mortgage Securities Trust, Series 2016-GS2-C         4.86% (c)         05/12/2049           45,122,078         GS Mortgage Securities Trust, Series 2016-GS2-XA         1.89% (c)(i)         05/12/2049           1,070,000         GS Mortgage Securities Trust, Series 2019-GC42-A3         2.75%         09/12/2052           51,342,166         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA         1.05% (c)(i)         01/15/2049           6,690,000         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E         3.88% (b)(c)         01/07/2031           7,958,000         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E         3.99% (b)(c)         12/07/2038	1,643,284 2,154,390 915,615 1,251,460
45,122,078         GS Mortgage Securities Trust, Series 2016-GS2-XA         1.89% (c)(i)         05/12/2049           1,070,000         GS Mortgage Securities Trust, Series 2019-GC42-A3         2.75%         09/12/2052           51,342,166         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA         1.05% (c)(i)         01/15/2049           6,690,000         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E         3.88% (b)(c)         01/07/2031           7,958,000         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E         3.99% (b)(c)         12/07/2038	2,154,390 915,615 1,251,460
1,070,000         GS Mortgage Securities Trust, Series 2019-GC42-A3         2.75%         09/12/2052           51,342,166         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA         1.05% (c)(i)         01/15/2049           6,690,000         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E         3.88% (b)(c)         01/07/2031           7,958,000         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E         3.99% (b)(c)         12/07/2038	915,615 1,251,460
1,070,000         GS Mortgage Securities Trust, Series 2019-GC42-A3         2.75%         09/12/2052           51,342,166         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA         1.05% (c)(i)         01/15/2049           6,690,000         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E         3.88% (b)(c)         01/07/2031           7,958,000         JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E         3.99% (b)(c)         12/07/2038	915,615 1,251,460
51,342,166JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA1.05% (c)(i)01/15/20496,690,000JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E3.88% (b)(c)01/07/20317,958,000JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E3.99% (b)(c)12/07/2038	1,251,460
6,690,000JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E3.88% (b)(c)01/07/20317,958,000JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E3.99% (b)(c)12/07/2038	
7,958,000 JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E 3.99% (b)(c) 12/07/2038	6 609 374
	0,007,574
	5,816,483
57,506,809 JFMDB Commercial Moltgage Securities flust, series 2014-C16-XA $0.9176$ (C)(1) $02/15/2047$	266,051
2,766,125 JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C 4.63% (c) 09/15/2047	2,593,673
8,204,658 JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D 4.13% (b)(c) 09/17/2047	7,210,251
3,766,500 JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C 4.58% (c) 11/18/2047	3,332,314
41,235,148 JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA 0.96% (c)(i) 11/18/2047	582,768
1,684,000 JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-B 3.90% 02/18/2048	1,571,969
12,131,110 JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D 3.94% (b)(c) 02/18/2048	9,950,765
4,987,000 JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C 4.32% (c) 05/15/2048	4,569,992
48,465,064 JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA 0.58% (c)(i) 07/15/2048	493,864
37,836,591 JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA 0.97% (c)(i) 08/17/2048	727,053
4,138,000 JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C 4.81% (c) 11/15/2048	3,196,801
1,000,000 JPMCC Commercial Mortgage Securities Trust, Series 2019-COR4-C 4.94% (c) 03/12/2052	879,678
7,675,000 JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-AS 3.48% 06/17/2049	7,013,353
46,004,699         JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-XA         1.65% (c)(i)         06/17/2049	1,828,696
5,425,000 LSTAR Commercial Mortgage Trust, Series 2016-4-C 4.76% (b)(c) 03/12/2049	4,953,950
3,276,000 Med Trust, Series 2021-MDLN-D (1 Month LIBOR USD + 2.00%, 2.00% Floor) 4.82% (b) 11/15/2038	3,108,956
	5,100,500
	<b>7 0 0 0 0 0</b>
2.60% Floor) 5.42% (b) 04/15/2038	7,294,001
4,500,000 MKT Mortgage Trust, Series 2020-525M-F 3.04% (b)(c) 02/12/2040	2,786,623
3,000,000 Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C 4.62% (c) 10/15/2047	2,803,244
28,868,696 Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA 1.40% (c)(i) 02/18/2048	568,009
75,089,000 Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-XB 0.28% (b)(c)(i) 07/15/2050	346,543
44,599,208 Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30-XA 1.49% (c)(i) 09/17/2049	1,763,439
6,364,000 Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-B 4.11% 05/17/2050	5,728,593
5,238,000 Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C34-D 2.70% (b) 11/18/2052	3,646,515
24,688,357 Morgan Stanley Capital Trust, Series 2016-UB11-XA 1.58% (c)(i) 08/17/2049	1,078,010
3,999,000 Morgan Stanley Capital Trust, Series 2017-HR2-C 4.48% (c) 12/16/2050	3,501,853
2,108,000 Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR	
USD + 2.20%, 2.20% Floor) 5.02% (b) 06/15/2035	1,869,958
4,539,000SG Commercial Mortgage Securities Trust, Series 2016-C5-B3.93%10/13/2048	4,039,237
44,851,160 SG Commercial Mortgage Securities Trust, Series 2016-C5-XA 2.04% (c)(i) 10/13/2048	2,183,511
10,336,000 SLG Office Trust, Series 2021-OVA-E 2.85% (b) 07/17/2041	7,343,010
9,660,000 SLG Office Trust, Series 2021-OVA-F 2.85% (b) 07/17/2041	6,439,521
5,910,000 TPGI Trust, Series 2021-DGWD-G (1 Month LIBOR USD + 3.85%, 3.85% Floor) 6.67% (b) 06/15/2026	5,500,430
14,262,601 TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) 5.72% (b) 03/15/2038	13,131,248
	7,791,330
11,933,000 UBS Commercial Mortgage Trust, Series 2017-C2-B 3.99% (c) 08/17/2050	10,655,232
2,491,000 UBS Commercial Mortgage Trust, Series 2017-C6-B 4.15% (c) 12/16/2050	2,227,913
1,450,000 UBS Commercial Mortgage Trust, Series 2017-C7-B 4.29% (c) 12/15/2050	1,302,624
6,958,000 UBS Commercial Mortgage Trust, Series 2017-C7-C 4.73% (c) 12/16/2050	6,074,372
559,000 UBS Commercial Mortgage Trust, Series 2018-C10-C 5.22% (c) 05/17/2051	500,044
7,293,000 UBS Commercial Mortgage Trust, Series 2018-C11-C 5.07% (c) 06/16/2051	6,220,475
2,896,000 UBS Commercial Mortgage Trust, Series 2018-C12-C 5.11% (c) 08/17/2051	2,510,264
3,513,520 UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-B 3.65% (b)(c) 03/12/2046	3,430,152
7,795,924 UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-C 4.20% (b)(c) 03/12/2046	7,126,376
7,75,324 0.05-Date tay's connected interval function $2012-C5-C$ $4.20% (0/C) = 0.0712/2040$	
1,374,000 UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-D 4.20% (b)(c) 03/12/2046	920,032
204,461 Wachovia Bank Commercial Mortgage Trust, Series 2006-C29-IO 0.36% (c)(i) 11/15/2048	83
4,891,000 Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C 4,75% (c) 11/15/2048	4,453,096
38,438,810         Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA         1.21% (c)(i)         05/15/2048	773,443
51,503,384 Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA 1.09% (c)(i) 12/17/2048	1,252,876
7,687,000 Wells Fargo Commercial Mortgage Trust, Series 2016-C35-B 3.44% 07/17/2048	6,829,716
	6,462,516
7,224,000 Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-B 3.81% 11/18/2049	
59,175,752 Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA 1.73% (c)(i) 11/18/2049	2,716,753
2,638,000 Wells Fargo Commercial Mortgage Trust, Series 2018-C45-C 4.73% 06/16/2051	2,309,702
	6,404,193
12,408,000         Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C         5.09% (c)         09/16/2061	10,773,905
6,546,000 Wells Fargo Commercial Mortgage Trust, Series 2018-C48-C 5.31% (c) 01/18/2052	5,813,055
20,882,210         Wells Fargo Commercial Mortgage Trust, Series 2019-C49-XA         1.43% (c)(i)         03/15/2052	1,199,693
10,776,000         Wells Fargo Commercial Mortgage Trust, Series 2019-C50-C         4.35%         05/17/2052	9,046,193
2,705,000 Wells Fargo Commercial Mortgage Trust, Series 2020-C55-B 3.14% 02/18/2053	2,184,195
5,510,000 Wells Fargo Commercial Mortgage Trust, Series 2020-C58-B 2.70% 07/17/2053	4,213,725
119,386,417         Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA         1.67% (c)(i)         04/17/2054	10,273,894
2,436,000 Wells Fargo Commercial Mortgage Trust, Series 2021-C61-C 3.31% 11/18/2054	1,807,659
59,743,717 WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA 1.17% (c)(i) 08/16/2047	891,424
42,592,696 WF-RBS Commercial Mortgage Trust, Series 2014-C22-XA 0.94% (c)(i) 09/17/2057	481,872
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$645,560,670)	506,930,496
Total total - Benef Commercial Mortingene Contractions (Cost 4015,500,010)	<u> </u>
Non Agener Desidential Collectoralized Montgage Obligations 1270/	
Non-Agency Residential Collateralized Mortgage Obligations - 12.7%	4,743,954
6,347,564         Adjustable Rate Mortgage Trust, Series 2007-1-4A1         4.72% (c)         03/25/2037	20,321
6,347,564         Adjustable Rate Mortgage Trust, Series 2007-1-4A1         4.72% (c)         03/25/2037           20,451         Adjustable Rate Mortgage Trust, Series 2007-3-1A1         3.95% (b)(c)         11/25/2037	
6,347,564         Adjustable Rate Mortgage Trust, Series 2007-1-4A1         4.72% (c)         03/25/2037           20,451         Adjustable Rate Mortgage Trust, Series 2007-3-1A1         3.95% (b)(c)         11/25/2037	
6,347,564         Adjustable Rate Mortgage Trust, Series 2007-1-4A1         4.72% (c)         03/25/2037           20,451         Adjustable Rate Mortgage Trust, Series 2007-3-1A1         3.95% (b)(c)         11/25/2037           3,840,014         AJAX Mortgage Loan Trust, Series 2020-A-A         2.38% (b)(f)         12/25/2059	3,740,914
6,347,564         Adjustable Rate Mortgage Trust, Series 2007-1-4A1         4.72% (c)         03/25/2037           20,451         Adjustable Rate Mortgage Trust, Series 2007-3-1A1         3.95% (b)(c)         11/25/2037           3,840,014         AJAX Mortgage Loan Trust, Series 2020-A-A         2.38% (b)(f)         12/25/2059           964,809         AJAX Mortgage Loan Trust, Series 2020-D-A         2.25% (b)(f)         06/25/2060	3,740,914 912,311
6,347,564         Adjustable Rate Mortgage Trust, Series 2007-1-4A1         4.72% (c)         03/25/2037           20,451         Adjustable Rate Mortgage Trust, Series 2007-3-1A1         3.95% (b)(c)         11/25/2037           3,840,014         AJAX Mortgage Loan Trust, Series 2020-A-A         2.38% (b)(f)         12/25/2059           964,809         AJAX Mortgage Loan Trust, Series 2020-D-A         2.25% (b)(f)         06/25/2060           5,000,000         AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1         3.28% (b)(f)         01/25/2026	3,740,914 912,311 4,835,804
6,347,564         Adjustable Rate Mortgage Trust, Series 2007-1-4A1         4.72% (c)         03/25/2037           20,451         Adjustable Rate Mortgage Trust, Series 2007-3-1A1         3.95% (b)(c)         11/25/2037           3,840,014         AJAX Mortgage Loan Trust, Series 2020-A-A         2.38% (b)(f)         12/25/2059           964,809         AJAX Mortgage Loan Trust, Series 2020-D-A         2.25% (b)(f)         06/25/2060           5,000,000         AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1         3.28% (b)(f)         01/25/2026	3,740,914 912,311 4,835,804
6,347,564         Adjustable Rate Mortgage Trust, Series 2007-1-4A1         4.72% (c)         03/25/2037           20,451         Adjustable Rate Mortgage Trust, Series 2007-3-1A1         3.95% (b)(c)         11/25/2037           3,840,014         AJAX Mortgage Loan Trust, Series 2020-A-A         2.38% (b)(f)         12/25/2059           964,809         AJAX Mortgage Loan Trust, Series 2020-D-A         2.25% (b)(f)         06/25/2060	3,740,914 912,311

3,000,000	AMSR Trust, Series 2021-SFR2-E1	2.48% (b)	08/19/2038	2,538,403
2,500,000	AMSR Trust, Series 2021-SFR2-E2	2.58% (b)	08/19/2038	2,109,012
4,500,000	AMSR Trust, Series 2021-SFR2-F1	3.28% (b)	08/19/2038	3,828,301
2,000,000	AMSR Trust, Series 2021-SFR2-F2	3.67% (b)	08/19/2038	1,704,588
125,198	Angel Oak Mortgage Trust LLC, Series 2018-3-A1	3.65% (b)(c)	09/25/2048	124,579
178,201	Angel Oak Mortgage Trust LLC, Series 2018-3-A2	3.75% (b)(c)	09/25/2048	177,254
169,564	Angel Oak Mortgage Trust LLC, Series 2018-3-A2	3.85% (b)(c)	09/25/2048	168,631
		5.85% (b)(c)	09/23/2048	108,031
11,338,960	Argent Securities Trust, Series 2006-M1-A2C (1 Month LIBOR USD + 0.30%, 0.30%	2 200/	07/05/000	2 274 004
	Floor)	3.38%	07/25/2036	3,374,906
14,438,644	Argent Securities Trust, Series 2006-M1-A2D (1 Month LIBOR USD + 0.48%, 0.48%			
	Floor)	3.56%	07/25/2036	4,297,199
130,737	Banc of America Funding Trust, Series 2005-G-A3	2.42% (c)	10/20/2035	97,802
120,345	Banc of America Funding Trust, Series 2006-2-6A2	5.50%	03/25/2036	111,356
87,332	Banc of America Funding Trust, Series 2006-6-1A2	6.25%	08/25/2036	76,690
249,378	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	138,198
9,100,000	CAFL Issuer LLC, Series 2021-RTL1-A1	2.24% (b)(f)	03/28/2029	8,253,849
	Carrington Mortgage Loan Trust, Series 2006-NC5-A3 (1 Month LIBOR USD + 0.15%,	2.2470 (0)(1)	03/28/2029	0,233,049
6,315,656		2 220/	10/05/0002	5 204 002
1 2 10 000	0.15% Floor, 14.50% Cap)	3.23%	10/25/2036	5,304,882
1,349,080	Chase Mortgage Finance Trust, Series 2007-A2-6A4	3.34% (c)	07/25/2037	1,200,604
804,150	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	187,150
171,325	CHL Mortgage Pass-Through Trust, Series 2005-28-A7	5.25%	11/01/2035	100,506
412,172	CHL Mortgage Pass-Through Trust, Series 2007-10-A5	6.00%	07/25/2037	222,666
172,215	CHL Mortgage Pass-Through Trust, Series 2007-15-1A16	6.25%	09/25/2037	112,064
440,551	CHL Mortgage Pass-Through Trust, Series 2007-3-A17	6.00%	04/25/2037	241,691
6,953,000	CIM Trust, Series 2020-R2-M2	3.00% (b)(c)	10/25/2059	5,577,892
	Citicorp Mortgage Securities, Inc., Series 2005-1-1A4		02/25/2035	
26,440		5.50%		25,468
152,539	Citicorp Residential Mortgage Trust, Series 2006-2-A5	5.02%	09/25/2036	151,802
4,136,481	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A1A (1 Month LIBOR USD +	2.1.50/	01/05/2023	
	0.07%, 0.07% Floor)	3.15%	01/25/2037	1,782,920
28,116,614	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (b)	10/25/2058	23,412,952
51,353,088	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (b)(c)	03/25/2065	46,603,318
5,674,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (b)(c)	03/25/2065	4,891,984
4,752,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (b)(c)	03/25/2065	3,970,214
4,413,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (b)(c)	03/25/2065	3,526,900
12,962,469		6.30% (b)(c)	03/25/2005	12,830,019
	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1			
65,169	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	57,683
37,357	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	30,698
255,857	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	223,928
7,614,111	CitiMortgage Alternative Loan Trust, Series 2007-A2-1A5	6.00%	02/25/2037	6,785,023
3,822,787	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	3,349,504
14,499,339	COLT Mortgage Loan Trust, Series 2022-4-A1	4.30% (b)(c)	03/25/2067	13,934,991
1,000,000	CoreVest American Finance Trust, Series 2020-4-E	3.38% (b)	12/17/2052	752,597
71,813	Countrywide Alternative Loan Trust, Series 2005-20CB-1A1	5.50%	07/25/2035	56,350
130,373	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	64,718
13,124,284		0.0070	00/25/2055	04,710
13,124,284	Countrywide Alternative Loan Trust, Series 2005-37T1-A5 (1 Month LIBOR USD +	2 520/	00/25/2025	0 102 (04
500 410	0.45%, 0.45% Floor, 5.50% Cap)	3.53%	09/25/2035	8,182,604
500,412	Countrywide Alternative Loan Trust, Series 2005-46CB-A22	5.25%	10/25/2035	362,939
7,729,413	Countrywide Alternative Loan Trust, Series 2005-49CB-A2	5.50%	11/25/2035	5,419,885
74,000	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR USD +			
	0.70%, 0.70% Floor, 5.50% Cap)	3.78%	10/25/2035	51,129
256,954	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	148,961
6,174,157	Countrywide Alternative Loan Trust, Series 2006-42-1A8	6.00%	01/25/2047	3,844,582
988,066	Countrywide Alternative Loan Trust, Series 2007-12T1-A1	6.00%	06/25/2037	508,399
6,256,368	Countrywide Alternative Loan Trust, Series 2007-1211-A3	6.00%	06/25/2037	3,219,146
1,037,293	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD +	0.0070	00/25/2057	5,217,140
1,037,295	Country wide Anternative Loan Hust, Series 2007-10CB-2AT (1 Month LIBOR USD +	2 520/	00/25/2027	225 954
200.274	0.45%, 0.45% Floor, 7.00% Cap)	3.53%	08/25/2037	335,854
300,374	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD	<b>2</b> 0.000/ (1)	00/05/2025	2=1.205
	+ 54.58%, 54.58% Cap)	28.88% (j)	08/25/2037	374,393
57,152	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR			
	USD + 29.90%, 29.90% Cap)	15.71% (j)	08/25/2037	48,926
266,703	Countrywide Alternative Loan Trust, Series 2007-18CB-2A17	6.00%	08/25/2037	167,499
1,387,643	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR USD +			. ,
-,,	0.50%, 0.50% Floor, 7.00% Cap)	3.58%	09/25/2037	635,225
1,363,123	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month LIBOR USD +	5.5670	0)12012001	055,225
1,505,125		2 420 (3)(3)	00/25/2027	247 247
710 200	6.50%, 6.50% Cap)	3.42% (i)(j)	09/25/2037	247,347
718,388	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	80,817
6,026,848	Countrywide Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	3,510,992
5,179,856	Countrywide Alternative Loan Trust, Series 2007-OA8-2A1 (1 Month LIBOR USD +			
	0.36%, 0.36% Floor)	3.44%	06/25/2047	3,960,270
59,209	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	45,182
657,881	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-1A3	5.25%	09/25/2035	544,350
3,081,983	Credit Suisse Mortgage Capital Certificates, Series 2009-3R-19A2	6.00% (b)	01/27/2038	1,542,715
7,411,907	Credit-Based Asset Servicing and Securitization LLC, Series 2007-RP1-A (1 Month			-,,, 10
,,,,,,,,,	LIBOR USD + 0.31%, 0.31% Floor)	3.39% (b)	04/25/2037	6,368,889
2,364,895	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	1,058,312
31,236	CSMC Mortgage-Backed Trust, Series 2006-4-7A1	5.50%	05/25/2056	20,981
61,763	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2025	11,455
11,038	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	8,946
785,609	CSMC Trust, Series 2010-4R-3A17	6.00% (b)(c)	06/26/2037	691,681
31,944,922	CSMC Trust, Series 2020-RPL1-PT1	3.35% (b)(c)	10/25/2069	27,659,242
9,035,400	CSMC Trust, Series 2020-RPL4-M1	2.50% (b)	01/25/2060	6,976,814
3,889,817	CSMC Trust, Series 2021-JR1-A1	2.47% (b)(c)	09/27/2066	3,709,444
		(-)(-)		.,,

7,274,876	Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-OA1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	3.23%	02/25/2047	4,471,646
5 010 104				
5,018,134	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-6-2A1	5.50%	12/25/2035	4,286,393
4,648,836	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-AR2-2A1	3.32% (c)	10/25/2035	3,958,471
438,696	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD +			
· · · · · ·	12.12%, 12.12% Cap)	8.18% (b)(j)	04/15/2036	411,315
54,472	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4AI2 (-2 x 1 Month LIBOR USD +			
,	14.60%, 14.61% Cap)	9.23% (b)(j)	04/15/2036	50,170
810,114	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI4 (-1 x 1 Month LIBOR USD +	).2370 (0)(j)	04/15/2050	50,170
810,114		0.100((1)(1))	04/15/2026	712 (24
	12.12%, 12.12% Cap)	8.18% (b)(j)	04/15/2036	713,634
20,000,000	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2021-HQA2-			
	M2 (Secured Overnight Financing Rate 30 Day Average + 2.05%)	4.33% (b)	12/27/2033	17,817,304
25,000,000	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2022-DNA3-			
- , ,	M1B (Secured Overnight Financing Rate 30 Day Average + 2.90%)	5.18% (b)	04/25/2042	23,655,215
15,984,000	First Franklin Mortgage Loan Trust, Series 2006-FF15-A6 (1 Month LIBOR USD +	0.10/0(0)	0.120120.12	20,000,210
15,784,000		2 200/	11/25/2036	12 222 777
11.050.070	0.31%, 0.31% Floor)	3.39%	11/23/2030	13,222,777
11,250,878	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (1 Month LIBOR USD +			
	0.14%, 0.14% Floor)	3.22%	03/25/2037	6,587,376
206,934	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	102,022
2,690,714	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A1	6.25%	02/25/2037	1,249,001
38,830	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (c)	05/25/2035	26,421
16,440,000	FMC GMSR Issuer Trust, Series 2021-GT2-A	3.85% (b)(c)	10/25/2026	13,311,920
6,944,000	GCAT Trust, Series 2021-NQM6-M1	3.41% (b)(c)	08/25/2066	5,140,232
1,496,433	GMACM Mortgage Loan Trust, Series 2006-J1-A6	5.75%	04/25/2036	1,271,724
7,546,000	GS Mortgage-Backed Securities Trust, Series 2020-NQM1-M1	3.29% (b)(c)	09/25/2060	6,759,948
9,552	GSAA Home Equity Trust, Series 2005-7-AF5	5.11%	05/25/2035	9,296
952,391	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	604,468
947,401	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	444,638
1,494,619	GSR Mortgage Loan Trust, Series 2006-3F-4A1	6.00%	03/25/2036	1,311,946
22,713,678	GSR Mortgage Loan Trust, Series 2006-0A1-1A1 (1 Month LIBOR USD + 0.44%,	0.0070	03/23/2030	1,511,940
22,/15,078		2 520/	00/05/0046	(
	0.44% Floor)	3.52%	08/25/2046	6,222,083
97,078	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	177,659
11,438,242	Harborview Mortgage Loan Trust, Series 2005-7-2A1 (1 Month LIBOR USD + 0.57%,			
, ,	0.57% Floor, 11.00% Cap)	3.56%	06/20/2045	7,539,748
2,620,636	Home Partners of America Trust, Series 2021-1-D	2.48% (b)	09/19/2041	2,146,900
1,204,604	Home Partners of America Trust, Series 2021-1-E	2.58% (b)	09/19/2041	971,888
1,355,624	Home Partners of America Trust, Series 2021-1-F	3.33% (b)	09/19/2041	1,082,983
5,250,000	Homeward Opportunities Fund Trust, Series 2020-2-M1	3.90% (b)(c)	05/25/2065	4,978,446
5,628,596	Homeward Opportunities Fund Trust, Series 2020-BPL1-A1	3.23% (b)(f)	08/25/2025	5,624,448
22,922,991	HSI Asset Securitization Corporation Trust, Series 2006-HE1-1A1 (1 Month LIBOR			
	USD + 0.28%, 0.28% Floor)	3.36%	10/25/2036	7,818,943
10,369,934	HSI Asset Securitization Corporation Trust, Series 2007-NC1-A3 (1 Month LIBOR USD			.,
10,505,551	+ 0.18%, 0.18% Floor)	3.26%	04/25/2037	7,379,168
26.846.200		5.2070	04/23/2037	7,579,108
26,846,309	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.54%, 0.54%	2 (20)	00/05/0005	04.000 (75
	Floor, 11.50% Cap)	3.62%	02/25/2037	24,027,677
2,728,000	Imperial Fund Mortgage Trust, Series 2021-NQM4-M1	3.45% (b)(c)	01/25/2057	2,005,845
1,514,386	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (1 Month LIBOR USD +			
	0.36%, 0.36% Floor)	3.44%	12/25/2046	1,072,328
1,505,959	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A24 (1 Month LIBOR USD +			-,,
1,505,757	0.62%, 0.62% Floor)	3.70%	12/25/2046	1,152,071
2 1 5 2 400		5.7070	12/23/2040	1,152,071
3,152,400	JP Morgan Alternative Loan Trust, Series 2005-A2-1M1 (1 Month LIBOR USD + 0.69%,			
	0.69% Floor, 11.50% Cap)	3.77%	01/25/2036	3,005,321
89,470	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69%	05/25/2036	88,583
3,122,617	JP Morgan Alternative Loan Trust, Series 2006-S3-A4	6.81%	08/25/2036	2,908,786
41,782	JP Morgan Alternative Loan Trust, Series 2006-S3-A6	6.62%	08/25/2036	39,447
38,908	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	6.21%	12/25/2036	36,937
		0.21/0	12/23/2030	50,937
14,050,069	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC2-A5 (1 Month LIBOR USD +	2 500/	06/05/0000	7.000 400
	0.50%, 0.50% Floor)	3.58%	06/25/2036	7,023,483
16,918,877	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC3-A4 (1 Month LIBOR USD +			
	0.30%, 0.30% Floor)	3.38%	07/25/2036	12,275,749
13,723,616	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A5 (1 Month LIBOR USD +			
, -,	0.21%, 0.21% Floor)	3.29%	12/25/2036	7,675,488
2,381,571	JP Morgan Mortgage Trust, Series 2006-S1-2A9	6.50%	04/25/2036	2,342,116
165,623	JP Morgan Mortgage Trust, Series 2000-S1-2A9 JP Morgan Mortgage Trust, Series 2007-S3-1A7	6.00%	08/25/2030	95.151
				, .
24,712,272	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	0.00% (b)	06/25/2058	22,213,325
<b>=</b> 000 000	Lagaan Maataana Agaat Imaat Namaa 2021 (NY A2	3.25% (b)(f)	07/25/2061	6,321,156
7,000,000	Legacy Mortgage Asset Trust, Series 2021-GS3-A2			- ,- ,
7,000,000 3,655,124	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27%			
3,655,124	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor)	3.35%	02/25/2036	3,259,626
	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27%	3.35% 6.00%	02/25/2036 07/25/2036	3,259,626
3,655,124 374,467	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5			3,259,626
3,655,124	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%,	6.00%	07/25/2036	3,259,626 201,900
3,655,124 374,467 26,580	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap)	6.00% 16.50% (j)	07/25/2036 01/25/2037	3,259,626 201,900 25,669
3,655,124 374,467 26,580 522,239	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap) Lehman Mortgage Trust, Series 2007-10-2A1	6.00%	07/25/2036	3,259,626 201,900 25,669
3,655,124 374,467 26,580	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap) Lehman Mortgage Trust, Series 2007-10-2A1 Lehman Mortgage Trust, Series 2007-11-1A2 (1 Month LIBOR USD + 0.32%, 0.32%)	6.00% 16.50% (j) 6.50%	07/25/2036 01/25/2037 01/25/2038	3,259,626 201,900 25,669 183,158
3,655,124 374,467 26,580 522,239 3,900,528	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap) Lehman Mortgage Trust, Series 2007-10-2A1 Lehman Mortgage Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	6.00% 16.50% (j)	07/25/2036 01/25/2037	3,259,626 201,900 25,669 183,158
3,655,124 374,467 26,580 522,239	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap) Lehman Mortgage Trust, Series 2007-10-2A1 Lehman Mortgage Trust, Series 2007-11-1A2 (1 Month LIBOR USD + 0.32%, 0.32%)	6.00% 16.50% (j) 6.50%	07/25/2036 01/25/2037 01/25/2038	3,259,626 201,900 25,669 183,158
3,655,124 374,467 26,580 522,239 3,900,528	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap) Lehman Mortgage Trust, Series 2007-10-2A1 Lehman Mortgage Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	6.00% 16.50% (j) 6.50%	07/25/2036 01/25/2037 01/25/2038	3,259,626 201,900 25,669 183,158
3,655,124 374,467 26,580 522,239 3,900,528 9,953,872	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap) Lehman Mortgage Trust, Series 2007-10-2A1 Lehman Mortgage Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor) Lehman Mortgage Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	6.00% 16.50% (j) 6.50% 3.40% 3.33%	07/25/2036 01/25/2037 01/25/2038 02/25/2037 08/25/2047	3,259,626 201,900 25,669 183,158 3,783,707 8,316,173
3,655,124 374,467 26,580 522,239 3,900,528 9,953,872 92,848	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap) Lehman Mortgage Trust, Series 2007-10-2A1 Lehman Mortgage Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor) Lehman Mortgage Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Lehman Mortgage Trust, Series 2007-2-1A1	6.00% 16.50% (j) 6.50% 3.40%	07/25/2036 01/25/2037 01/25/2038 02/25/2037	3,259,626 201,900 25,669 183,158 3,783,707 8,316,173
3,655,124 374,467 26,580 522,239 3,900,528 9,953,872	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap) Lehman Mortgage Trust, Series 2007-10-2A1 Lehman Mortgage Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor) Lehman Mortgage Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Lehman Mortgage Trust, Series 2007-2-1A1 Lehman Mortgage Trust, Series 2007-3-2A3 (1 Month LIBOR USD + 0.48%, 0.48%	6.00% 16.50% (j) 6.50% 3.40% 3.33% 5.75%	07/25/2036 01/25/2037 01/25/2038 02/25/2037 08/25/2047 03/25/2037	3,259,626 201,900 25,669 183,158 3,783,707 8,316,173 69,073
3,655,124 374,467 26,580 522,239 3,900,528 9,953,872 92,848 9,571,737	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap) Lehman Mortgage Trust, Series 2007-10-2A1 Lehman Mortgage Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor) Lehman Mortgage Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Lehman Mortgage Trust, Series 2007-2-1A1 Lehman Mortgage Trust, Series 2007-3-2A3 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	6.00% 16.50% (j) 6.50% 3.40% 3.33% 5.75% 3.56%	07/25/2036 01/25/2037 01/25/2038 02/25/2037 08/25/2047 03/25/2037 03/25/2037	3,259,626 201,900 25,669 183,158 3,783,707 8,316,173 69,073 8,933,587
3,655,124 374,467 26,580 522,239 3,900,528 9,953,872 92,848 9,571,737 4,200,000	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap) Lehman Mortgage Trust, Series 2007-10-2A1 Lehman Mortgage Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor) Lehman Mortgage Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Lehman Mortgage Trust, Series 2007-2-1A1 Lehman Mortgage Trust, Series 2007-3-2A3 (1 Month LIBOR USD + 0.48%, 0.48% Floor) LHOME Mortgage Trust, Series 2021-RTL1-A2	6.00% 16.50% (j) 6.50% 3.40% 3.33% 5.75%	07/25/2036 01/25/2037 01/25/2038 02/25/2037 08/25/2047 03/25/2037	3,259,626 201,900 25,669 183,158 3,783,707 8,316,173 69,073 8,933,587
3,655,124 374,467 26,580 522,239 3,900,528 9,953,872 92,848 9,571,737	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap) Lehman Mortgage Trust, Series 2007-10-2A1 Lehman Mortgage Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor) Lehman Mortgage Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Lehman Mortgage Trust, Series 2007-2-1A1 Lehman Mortgage Trust, Series 2007-3-2A3 (1 Month LIBOR USD + 0.48%, 0.48% Floor) LHOME Mortgage Trust, Series 2021-RTL1-A2 Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.38%,	6.00% 16.50% (j) 6.50% 3.40% 3.33% 5.75% 3.56% 2.86% (b)(c)	07/25/2036 01/25/2037 01/25/2038 02/25/2037 08/25/2047 03/25/2037 03/25/2037 02/25/2026	3,259,626 201,900 25,669 183,158 3,783,707 8,316,173 69,073 8,933,587 3,793,319
3,655,124 374,467 26,580 522,239 3,900,528 9,953,872 92,848 9,571,737 4,200,000	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap) Lehman Mortgage Trust, Series 2007-10-2A1 Lehman Mortgage Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor) Lehman Mortgage Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Lehman Mortgage Trust, Series 2007-2-1A1 Lehman Mortgage Trust, Series 2007-3-2A3 (1 Month LIBOR USD + 0.48%, 0.48% Floor) LHOME Mortgage Trust, Series 2021-RTL1-A2	6.00% 16.50% (j) 6.50% 3.40% 3.33% 5.75% 3.56%	07/25/2036 01/25/2037 01/25/2038 02/25/2037 08/25/2047 03/25/2037 03/25/2037	3,259,626 201,900 25,669 183,158 3,783,707 8,316,173 69,073 8,933,587
3,655,124 374,467 26,580 522,239 3,900,528 9,953,872 92,848 9,571,737 4,200,000	Lehman Mortgage Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor) Lehman Mortgage Trust, Series 2006-3-1A5 Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap) Lehman Mortgage Trust, Series 2007-10-2A1 Lehman Mortgage Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor) Lehman Mortgage Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Lehman Mortgage Trust, Series 2007-2-1A1 Lehman Mortgage Trust, Series 2007-3-2A3 (1 Month LIBOR USD + 0.48%, 0.48% Floor) LHOME Mortgage Trust, Series 2021-RTL1-A2 Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.38%,	6.00% 16.50% (j) 6.50% 3.40% 3.33% 5.75% 3.56% 2.86% (b)(c)	07/25/2036 01/25/2037 01/25/2038 02/25/2037 08/25/2047 03/25/2037 03/25/2037 02/25/2026	3,259,626 201,900 25,669 183,158 3,783,707 8,316,173 69,073 8,933,587 3,793,319

	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	3.44%	04/25/2046	4,825,67
15,958,535	Long Beach Mortgage Loan Trust, Series 2006-6-2A3 (1 Month LIBOR USD + 0.30%,			í í
	0.30% Floor)	3.38%	07/25/2036	6,726,05
73,804	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	61,90
4,828,472	MASTR Alternative Loans Trust, Series 2006-1-A5	6.00%	02/25/2036	2,547,92
33,026	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	11,86
12,600,060	MASTR Asset Backed Securities Trust, Series 2005-NC2-A3 (1 Month LIBOR USD +			
	0.50%, 0.50% Floor)	3.58%	11/25/2035	8,000,45
798,376	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%,			
	6.00% Floor)	6.00%	06/25/2036	567,68
1,674,446	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A8	6.00%	03/25/2037	700,08
9,374,335	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR4-A1 (1 Month LIBOR	0.0070	05/25/2057	,00,00
),574,555	USD + 0.50%, 0.50% Floor)	3.58%	08/25/2037	8,063,59
6 022 228		5.5070	08/25/2057	8,005,59
6,033,238	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (1 Month LIBOR USD +	2 220/	02/25/2027	4 015 99
2.064.072	0.25%, 0.25% Floor)	3.33%	03/25/2037	4,915,88
3,964,872	MFA Trust, Series 2021-NPL1-A1	2.36% (b)(f)	03/25/2060	3,802,55
7,967,088	Morgan Stanley Capital Trust, Series 2006-HE5-A2C (1 Month LIBOR USD + 0.28%,			
	0.28% Floor)	3.36%	08/25/2036	4,355,60
19,538	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	11/25/2033	14,82
476,228	Morgan Stanley Mortgage Loan Trust, Series 2005-7-7A4	5.50%	11/25/2035	436,43
1,735,518	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.14% (c)	06/25/2036	1,168,23
27,236,777	Morgan Stanley Mortgage Loan Trust, Series 2007-2AX-2A2 (1 Month LIBOR USD +			-,,
27,230,777	0.32%, 0.32% Floor)	3.40%	12/25/2036	11,937,30
8,016,163	Morgan Stanley Mortgage Loan Trust, Series 2007-7AX-2A1 (1 Month LIBOR USD +	J.+070	12/23/2030	11,757,50
8,010,105	2 24/ 2 24/ 21	2 220/	04/05/2027	2 (20.02
220.077	0.24%, 0.24% Floor)	3.32%	04/25/2037	2,620,93
220,877	Morgan Stanley Re-Remic Trust, Series 2010-R6-5C	5.75% (b)(c)	05/27/2037	197,6
2,490,789	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (b)(c)	10/25/2060	2,384,30
6,240,024	MortgageIT Securities Corp Mortgage Loan Trust, Series 2007-1-2A11 (1 Month LIBOR			
	USD + 0.44%, 0.44% Floor)	3.52%	06/25/2047	14,743,7
6,000,000	New Century Home Equity Loan Trust, Series 2005-B-M2 (1 Month LIBOR USD +			
-,,	0.74%, 0.74% Floor)	3.82%	10/25/2035	5,062,02
167,778	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% (c)	01/25/2036	53,2
517,366	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% (n)	10/25/2036	139,5
	Nomina Home Equity Loan, inc., Series 2000-AFT-AZ			
882,051	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% (n)	02/25/2037	265,13
7,606,875	NRPL Trust, Series 2019-3A-A1	3.00% (b)(f)	07/25/2059	7,583,0
4,791,284	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (b)	12/25/2025	4,384,3
33,817	Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%,			
	0.98% Floor)	4.06%	11/25/2034	32,32
19,271,262	Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%,			
· · ·	0.19% Floor)	3.27%	07/25/2037	17,120,30
2,019,087	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%,			
2,019,007	2.70% Floor)	5.81% (b)	10/27/2022	1,948,33
4,381,074	PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%,	5.0170(0)	10/2//2022	1,740,55
4,381,074		5.460/(h)	02/27/2022	4 175 06
5 000 000	2.35% Floor)	5.46% (b)	02/27/2023	4,175,05
15,000,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (1 Month LIBOR USD + 3.00%,	6 000 ( 1)	00/05/000	
	3.00% Floor)	6.08% (b)	03/25/2026	14,040,82
6,014,803	PR Mortgage Loan Trust, Series 2014-1-APT	5.87% (b)(c)	10/25/2049	5,454,3
5,873,253	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (b)(f)	07/25/2051	5,407,0
3,404,000	Progress Residential Trust, Series 2021-SFR6-E2	2.53% (b)	07/19/2038	2,858,3
4,666,000	Progress Residential Trust, Series 2021-SFR6-F	3.42% (b)	07/19/2038	4,020,8
5,100,000	Progress Residential Trust, Series 2021-SFR8-F	3.18% (b)	10/19/2038	4,241,1
4,371,804	PRPM LLC, Series 2021-3-A1	1.87% (b)(f)	04/25/2026	4,001,9
0.000 501	DDDLLLC C - AGAL F + 4		0010510005	0 500 0
3,820,521	PRPM LLC, Series 2021-7-A1	1.87% (b)(f)	08/25/2026	3,520,0
2,122,821	PRPM LLC, Series 2021-9-A1	2.36% (b)(f)	10/25/2026	1,970,1
11,500,000	RAMP Trust, Series 2006-NC1-M2 (1 Month LIBOR USD + 0.40%, 0.40% Floor,			
	14.00% Cap)	3.68%	01/25/2036	9,665,6
<pre>/ 0 - / 0 / 1</pre>		6.00%	04/25/2035	3,326,4
6,876,882	RBSGC Mortgage Loan Trust, Series 2005-A-3A			
21,202,437	Redwood Funding Trust, Series 2019-1-PT	4.47% (b)(f)	09/27/2024	20,753,8
			09/27/2024 09/25/2035	20,753,8
21,202,437 140,591	Redwood Funding Trust, Series 2019-1-PT	4.47% (b)(f) 6.00%	09/25/2035	20,753,8 122,0
21,202,437 140,591 181,019	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4	4.47% (b)(f) 6.00% 5.75%	09/25/2035 08/25/2036	20,753,8 122,0 151,1
21,202,437 140,591 181,019 1,975,278	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9	4.47% (b)(f) 6.00% 5.75% 6.50%	09/25/2035 08/25/2036 08/25/2036	20,753,8 122,0 151,1 1,687,7
21,202,437 140,591 181,019 1,975,278 1,910,098	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00%	09/25/2035 08/25/2036 08/25/2036 04/25/2036	20,753,8 122,0 151,1 1,687,7 1,517,3
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00% 6.00%	09/25/2035 08/25/2036 08/25/2036 04/25/2036 06/25/2036	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00%	09/25/2035 08/25/2036 08/25/2036 04/25/2036	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00% 6.00% 6.00%	09/25/2035 08/25/2036 08/25/2036 04/25/2036 06/25/2036 12/25/2022	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306 19,911,434	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.46%, 0.46% Floor)	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00% 6.00% 6.00% 3.54%	09/25/2035 08/25/2036 08/25/2036 04/25/2036 06/25/2036 12/25/2022 06/25/2037	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00% 6.00% 6.00%	09/25/2035 08/25/2036 08/25/2036 04/25/2036 06/25/2036 12/25/2022	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306 19,911,434	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.46%, 0.46% Floor)	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00% 6.00% 6.00% 3.54%	09/25/2035 08/25/2036 08/25/2036 04/25/2036 06/25/2036 12/25/2022 06/25/2037	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9 529,1
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306 19,911,434 674,743 2,459,377	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.46%, 0.46% Floor) Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS9-A33	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00% 6.00% 6.00% 3.54% 6.25% 6.50%	09/25/2035 08/25/2036 08/25/2036 04/25/2036 12/25/2036 12/25/2022 06/25/2037 02/25/2037 07/25/2037	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9 529,1 1,984,5
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306 19,911,434 674,743 2,459,377 160,134	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.46%, 0.46% Floor) Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Securitization Trust, Series 2005-A10-A3	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00% 6.00% 6.00% 3.54% 6.25% 6.50% 5.50%	09/25/2035 08/25/2036 08/25/2036 04/25/2036 12/25/2036 12/25/2022 06/25/2037 02/25/2037 07/25/2037 09/25/2035	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9 529,1 1,984,5 84,3
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306 19,911,434 674,743 2,459,377 160,134 227,200	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A3 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Securitization Trust, Series 2005-A11-2A4	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00% 6.00% 6.00% 3.54% 6.25% 6.50% 5.50% 6.00%	09/25/2035 08/25/2036 08/25/2036 04/25/2036 06/25/2036 12/25/2022 06/25/2037 02/25/2037 07/25/2037 09/25/2035 10/25/2035	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9 529,1 1,984,5 84,3 123,2
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306 19,911,434 674,743 2,459,377 160,134 227,200 1,616,328	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-A4 Residential Accredit Loans, Inc., Series 2007-QS6-A6-10-A3 Residential Accredit Loans, Inc., Series 2006-A6-1A1	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00% 6.00% 6.00% 3.54% 6.25% 6.50% 5.50%	09/25/2035 08/25/2036 08/25/2036 04/25/2036 12/25/2036 12/25/2022 06/25/2037 02/25/2037 07/25/2037 09/25/2035	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9 529,1 1,984,5 84,3 123,2
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306 19,911,434 674,743 2,459,377 160,134 227,200	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-A4 Residential Accredit Loans, Inc., Series 2007-QS6-A4 Residential Accredit Loans, Inc., Series 2007-QS6-A33 Residential Asset Securitization Trust, Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A11-2A4 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD +	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00% 6.00% 6.00% 3.54% 6.25% 6.50% 5.50% 6.00% 6.50%	09/25/2035 08/25/2036 08/25/2036 04/25/2036 06/25/2036 12/25/2022 06/25/2037 02/25/2037 09/25/2035 10/25/2035 07/25/2036	20,753,8 122,0 151,1 1,687,7 320,3 8,1 8,217,9 529,1 1,984,5 84,3 123,2 524,1
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306 19,911,434 674,743 2,459,377 160,134 227,200 1,616,328 112,524	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Securitization Trust, Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A11-2A4 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00% 6.00% 6.00% 3.54% 6.25% 6.50% 5.50% 6.00% 6.50% 16.06% (d)(j)	09/25/2035 08/25/2036 08/25/2036 04/25/2036 12/25/2036 12/25/2037 06/25/2037 02/25/2037 07/25/2037 09/25/2035 10/25/2036 01/25/2046	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9 529,1 1,984,5 84,3 123,2 524,1 132,6
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306 19,911,434 674,743 2,459,377 160,134 227,200 1,616,328 112,524 43,360	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.46%, 0.46% Floor) Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Securitization Trust, Series 2005-A11-2A4 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap) Residential Funding Mortgage Securities Trust, Series 2006-S10-1A2	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00% 6.00% 6.00% 3.54% 6.25% 6.50% 5.50% 6.50% 5.50% 6.00% 6.50%	09/25/2035 08/25/2036 04/25/2036 06/25/2036 12/25/2022 06/25/2037 02/25/2037 07/25/2037 09/25/2035 10/25/2035 07/25/2036 01/25/2046 10/25/2036	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9 529,1 1,984,5 84,3 123,2 524,1 132,6 36,6
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306 19,911,434 674,743 2,459,377 160,134 227,200 1,616,328 112,524	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Securitization Trust, Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A11-2A4 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00% 6.00% 6.00% 3.54% 6.25% 6.50% 5.50% 6.00% 6.50% 16.06% (d)(j)	09/25/2035 08/25/2036 08/25/2036 04/25/2036 12/25/2036 12/25/2037 06/25/2037 02/25/2037 07/25/2037 09/25/2035 10/25/2036 01/25/2046	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9 529,1 1,984,5 84,3 123,2 524,1 132,6 36,6 344,0
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306 19,911,434 674,743 2,459,377 160,134 227,200 1,616,328 112,524 43,360	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.46%, 0.46% Floor) Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Securitization Trust, Series 2005-A11-2A4 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap) Residential Funding Mortgage Securities Trust, Series 2006-S10-1A2	4.47% (b)(f) 6.00% 5.75% 6.50% 6.00% 6.00% 6.00% 3.54% 6.25% 6.50% 5.50% 6.50% 5.50% 6.00% 6.50%	09/25/2035 08/25/2036 04/25/2036 06/25/2036 12/25/2022 06/25/2037 02/25/2037 07/25/2037 09/25/2035 10/25/2035 07/25/2036 01/25/2046 10/25/2036	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9 529,1 1,984,5 84,3 123,2 524,1 132,6 36,6 344,0
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306 19,911,434 674,743 2,459,377 160,134 227,200 1,616,328 112,524 43,360 432,589 335,856	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A3 Residential Accredit Loans, Inc., Series 2007-QS6-2A3 Residential Accredit Loans, Inc., Series 2007-QS6-2A3 Residential Asset Securitization Trust, Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A11-2A4 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap) Residential Funding Mortgage Securities Trust, Series 2007-S2-A4 Residential Funding Mortgage Securities Trust, Series 2007-S2-A4 Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	4.47% (b)(f) 6.00% 5.75% 6.00% 6.00% 6.00% 6.00% 6.25% 6.50% 5.50% 6.50% 5.50% 6.00% 6.00% 6.00% 6.00%	09/25/2035 08/25/2036 04/25/2036 06/25/2036 12/25/2036 12/25/2037 07/25/2037 07/25/2037 09/25/2035 10/25/2035 07/25/2036 01/25/2036 02/25/2037 03/25/2037	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9 529,1 1,984,5 84,3 123,2 524,1 132,6 36,6 344,0 242,3
$\begin{array}{c} 21,202,437\\ 140,591\\ 181,019\\ 1,975,278\\ 1,910,098\\ 393,087\\ 9,306\\ 19,911,434\\ 674,743\\ 2,459,377\\ 160,134\\ 227,200\\ 1,616,328\\ 112,524\\ 43,360\\ 432,589\\ 335,856\\ 5,154,000\\ \end{array}$	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS5-A10 Residential Accredit Loans, Inc., Series 2007-QS5-A11 Residential Accredit Loans, Inc., Series 2007-QS5-A11 Residential Accredit Loans, Inc., Series 2007-QS5-A4 Residential Accredit Loans, Inc., Series 2007-QS5-A4 Residential Accredit Loans, Inc., Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A11-2A4 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Funding Mortgage Securities Trust, Series 2007-S50-1A2 Residential Funding Mortgage Securities Trust, Series 2007-S2-A4 Residential Funding Mortgage Securities Trust, Series 2007-S2-A4 Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4 Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4 Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	4.47% (b)(f) 6.00% 5.75% 6.00% 6.00% 6.00% 3.54% 6.25% 6.50% 5.50% 6.00% 6.50% 16.06% (d)(j) 6.00% 6.00%	09/25/2035 08/25/2036 08/25/2036 04/25/2036 12/25/2036 12/25/2037 02/25/2037 07/25/2037 07/25/2035 10/25/2035 07/25/2036 01/25/2036 02/25/2037	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9 529,1 1,984,5 84,3 123,2 524,1 132,6 36,6 344,0 242,3
21,202,437 140,591 181,019 1,975,278 1,910,098 393,087 9,306 19,911,434 674,743 2,459,377 160,134 227,200 1,616,328 112,524 43,360 432,589 335,856	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Securitization Trust, Series 2005-A11-2A4 Residential Asset Securitization Trust, Series 2006-A61-A1 Residential Asset Securitization Trust, Series 2006-A61-A1 Residential Asset Securitization Trust, Series 2006-A61-A1 Residential Funding Mortgage Securities Trust, Series 2007-S2-A4 Residential Funding Mortgage Securities Trust, Series 2007-S2-A4 Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4 Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4 Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4 Residential Mortgage Loan Trust, Series 2005-2-M4 (1 Month LIBOR USD + 0.95%, 0.95%	4.47% (b)(f) 6.00% 5.75% 6.00% 6.00% 6.00% 3.54% 6.25% 6.50% 5.50% 6.00% 6.50% 16.06% (d)(j) 6.00% 6.00% 6.00% 6.00% 3.24% (b)(c)	09/25/2035 08/25/2036 08/25/2036 04/25/2036 12/25/2036 12/25/2037 02/25/2037 07/25/2037 09/25/2035 10/25/2035 07/25/2036 01/25/2046 10/25/2036 02/25/2037 03/25/2037 01/25/2060	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9 529,1 1,984,5 84,3 123,2 524,1 132,6 36,6 344,0 242,3 4,552,0
$\begin{array}{c} 21,202,437\\ 140,591\\ 181,019\\ 1,975,278\\ 1,910,098\\ 393,087\\ 9,306\\ 19,911,434\\ 674,743\\ 2,459,377\\ 160,134\\ 227,200\\ 1,616,328\\ 112,524\\ 43,360\\ 432,589\\ 335,856\\ 5,154,000\\ 7,695,758\\ \end{array}$	Redwood Funding Trust, Series 2019-1-PTResidential Accredit Loans, Inc., Series 2005-QS14-3A3Residential Accredit Loans, Inc., Series 2006-QS10-A4Residential Accredit Loans, Inc., Series 2006-QS10-A4Residential Accredit Loans, Inc., Series 2006-QS4-A10Residential Accredit Loans, Inc., Series 2006-QS6-1A15Residential Accredit Loans, Inc., Series 2006-QS6-2A1Residential Accredit Loans, Inc., Series 2007-QS5-A1Residential Accredit Loans, Inc., Series 2007-QS3-A4Residential Accredit Loans, Inc., Series 2007-QS3-A4Residential Accredit Loans, Inc., Series 2007-QS3-A4Residential Asset Securitization Trust, Series 2005-A10-A3Residential Asset Securitization Trust, Series 2005-A10-A3Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)Residential Funding Mortgage Securities Trust, Series 2007-S2-A4Residential Funding Mortgage Securities Trust, Series 2007-S2-A4Residential Funding Mortgage Securities Trust, Series 2007-S2-A4Residential Mortgage Loan Trust, Series 2002-1-M1Saxon Asset Securitizes Trust, Series 2005-2-M4 (1 Month LIBOR USD + 0.95%, 0.95%Floor, 11.50% Cap)	4.47% (b)(f) 6.00% 5.75% 6.00% 6.00% 6.00% 6.00% 6.25% 6.50% 5.50% 6.50% 5.50% 6.00% 6.00% 6.00% 6.00%	09/25/2035 08/25/2036 04/25/2036 06/25/2036 12/25/2036 12/25/2037 07/25/2037 07/25/2037 09/25/2035 10/25/2035 07/25/2036 01/25/2036 02/25/2037 03/25/2037	20,753,8 122,0 151,1 1,687,7 1,517,3 320,3 8,1 8,217,9 529,1 1,984,5 84,3 123,2 524,1 132,6 36,6 344,0 242,3 4,552,0
$\begin{array}{c} 21,202,437\\ 140,591\\ 181,019\\ 1,975,278\\ 1,910,098\\ 393,087\\ 9,306\\ 19,911,434\\ 674,743\\ 2,459,377\\ 160,134\\ 227,200\\ 1,616,328\\ 112,524\\ 43,360\\ 432,589\\ 335,856\\ 5,154,000\\ \end{array}$	Redwood Funding Trust, Series 2019-1-PT Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Securitization Trust, Series 2005-A11-2A4 Residential Asset Securitization Trust, Series 2006-A61-A1 Residential Asset Securitization Trust, Series 2006-A61-A1 Residential Asset Securitization Trust, Series 2006-A61-A1 Residential Funding Mortgage Securities Trust, Series 2007-S2-A4 Residential Funding Mortgage Securities Trust, Series 2007-S2-A4 Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4 Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4 Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4 Residential Mortgage Loan Trust, Series 2005-2-M4 (1 Month LIBOR USD + 0.95%, 0.95%	4.47% (b)(f) 6.00% 5.75% 6.00% 6.00% 6.00% 3.54% 6.25% 6.50% 5.50% 6.00% 6.50% 16.06% (d)(j) 6.00% 6.00% 6.00% 6.00% 3.24% (b)(c)	09/25/2035 08/25/2036 08/25/2036 04/25/2036 12/25/2036 12/25/2037 02/25/2037 07/25/2037 09/25/2035 10/25/2035 07/25/2036 01/25/2046 10/25/2036 02/25/2037 03/25/2037 01/25/2060	20,753,8 122,00 151,1' 1,687,7' 1,517,30 320,3' 8,217,9 529,1' 1,984,5' 84,3: 123,2' 524,1' 132,6' 36,6' 344,0' 242,3' 4,552,0' 5,019,2' 11,871,7'

20,399,527	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	3.15%	04/25/2037	14,040,854
4,470,336	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2B (1 Month LIBOR USD + 0.22%, 0.22% Floor)	3.30%	04/25/2037	9,938,43
2,602,971	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2C (1 Month			- , , -
	LIBOR USD + 0.28%, 0.28% Floor)	3.36%	04/25/2037	1,787,74
20,352,073	Securitized Asset Backed Receivables LLC Trust, Series 2007-HE1-A2C (1 Month			
	LIBOR USD + 0.32%, 0.32% Floor)	3.40%	12/25/2036	5,504,52
25,278,136	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	3.30% (b)(c)	02/25/2045	21,676,44
3,663,906	Sequoia Mortgage Trust, Series 2007-3-2AA1	3.20% (c)	07/20/2037	3,026,129
6,868,118	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD + 1.00%,	4.000/	00/25/2027	5 196 26
5,910,000	1.00% Floor) Stanuard Mattaga Basidential Trust Series 2020 1 B1	4.08%	09/25/2037 02/25/2050	5,186,365 5,233,947
11,362,737	Starwood Mortgage Residential Trust, Series 2020-1-B1 Structured Asset Investment Loan Trust, Series 2006-BNC3-A1 (1 Month LIBOR USD +	3.73% (b)(c)	02/23/2030	5,255,94
11,502,757	0.18%, 0.18% Floor)	3.26%	09/25/2036	7,243,822
807,353	Structured Asset Securities Corporation, Series 2005-RF1-A (1 Month LIBOR USD +	5.2070	0)/25/2050	7,245,02
007,555	0.35%, 0.35% Floor)	3.43% (b)	03/25/2035	767.83
807,353	Structured Asset Securities Corporation, Series 2005-RF1-AIO	1.95% (b)(c)(i)	03/25/2035	12,67
7,059,004	VCAT LLC, Series 2021-NPL4-A1	1.87% (b)(f)	08/25/2051	6,519,04
8,276,515	VCAT LLC, Series 2021-NPL6-A1	1.92% (b)(f)	09/25/2051	7,732,76
8,916,839	Velocity Commercial Capital Loan Trust, Series 2018-1-A	3.59% (b)	04/25/2048	8,615,13
1,350,575	Velocity Commercial Capital Loan Trust, Series 2018-1-M1	3.91% (b)	04/25/2048	1,257,67
699,161	Velocity Commercial Capital Loan Trust, Series 2018-1-M2	4.26% (b)	04/25/2048	647,14
429,517	Velocity Commercial Capital Loan Trust, Series 2018-1-M3	4.41% (b)	04/25/2048	382,64
5,700,192	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (b)(c)	10/25/2048	5,525,50
2,222,561	Velocity Commercial Capital Loan Trust, Series 2019-1-M1	3.94% (b)(c)	03/25/2049	2,064,72
906,403	Velocity Commercial Capital Loan Trust, Series 2019-1-M2	4.01% (b)(c)	03/25/2049	846,74
836,387	Velocity Commercial Capital Loan Trust, Series 2019-1-M3	4.12% (b)(c)	03/25/2049	754,91
64,581	Verus Securitization Trust, Series 2020-NPL1-A1	3.60% (b)(f)	08/25/2050	64,42
6,431,348	Verus Securitization Trust, Series 2021-5-A1	1.01% (b)(c)	09/25/2066	5,392,13
17,293,780	Verus Securitization Trust, Series 2022-4-A1	4.47% (b)(f)	04/25/2067	16,556,12
3,573,371	VOLT LLC, Series 2021-CF1-A1	1.99% (b)(f)	08/25/2051	3,339,31
1,926,632	VOLT LLC, Series 2021-CF2-A1	2.49% (b)(f)	11/27/2051	1,772,11
8,023,623	VOLT LLC, Series 2021-NP12-A1	2.73% (b)(f)	12/26/2051	7,431,65
1,459,550	VOLT LLC, Series 2021-NPL1-A1	1.89% (b)(f)	02/27/2051	1,332,20
4,825,134	VOLT LLC, Series 2021-NPL5-A1	2.12% (b)(f)	03/27/2051	4,448,17
4,607,014	VOLT LLC, Series 2021-NPL6-A1	2.24% (b)(f)	04/25/2051	4,220,85
78,309	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-1-2A	6.00%	03/25/2035	64,36
456,821	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A1	5.75%	02/25/2036	397,42
1,262,810	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-2-4CB	6.00%	02/25/2036	1,165,11
7,416,743	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A5	4.19%	10/25/2036	2,829,70
3,296,067	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A6	4.19%	10/25/2036	1,258,50
4,722,231	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR13-1A (12			
	Month US Treasury Average + 0.88%, 0.88% Floor)	1.98%	10/25/2046	4,058,94
1,477,220	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR19-2A (12			
	Month US Treasury Average + 1.25%, 1.25% Floor)	2.35%	01/25/2047	1,318,20
7,476,560	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A2	6.00%	02/25/2037	6,078,52
5,243,604	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A3	6.00%	02/25/2037	4,263,10
748,783	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A6	6.00%	04/25/2037	637,95
56,153	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A11 (-6 x 1			
	Month LIBOR USD + 39.48%, 39.48% Cap)	20.98% (j)	06/25/2037	67,23
6,675,773	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A3	7.00%	06/25/2037	4,132,36
4,929,624	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY7-2A1	3.39% (c)	07/25/2037	4,612,61
388,908	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	337,97
9,674	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR14-A6	4.08% (c)	08/25/2035	9,30
421,990	Wells Fargo Mortgage Backed Securities Trust, Series 2006-7-2A1	6.00%	06/25/2036	352,15
22,351	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	19,03
	dential Collateralized Mortgage Obligations (Cost \$1,119,717,495)			973.043.49

US Corporate Bonds -	- 15.7%
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Co Corporate Donus	15.770			
14,386,000	AbbVie, Inc.	4.70%	05/14/2045	12,211,326
1,865,000	Academy Ltd.	6.00% (b)	11/15/2027	1,695,192
1,145,000	Acrisure LLC	6.00% (b)	08/01/2029	884,198
2,050,000	Acuris Finance, Inc.	5.00% (b)	05/01/2028	1,720,268
2,910,000	AdaptHealth LLC	5.13% (b)	03/01/2030	2,403,951
1,235,000	Advanced Drainage Systems, Inc.	5.00% (b)	09/30/2027	1,137,682
610,000	Advanced Drainage Systems, Inc.	6.38% (b)	06/15/2030	592,450
930,000	Aethon United Finance Corporation	8.25% (b)	02/15/2026	899,868
3,245,000	Agree LP	2.60%	06/15/2033	2,371,271
4,635,000	Air Lease Corporation	1.88%	08/15/2026	3,933,621
286,000	Air Methods Corporation	8.00% (b)	05/15/2025	144,076
8,195,000	Aircastle Ltd.	2.85% (b)	01/26/2028	6,373,568
5,870,000	Alexandria Real Estate Equities, Inc.	3.00%	05/18/2051	3,577,740
1,125,000	Alliant Holdings Intermediate LLC	6.75% (b)	10/15/2027	971,943
1,120,000	Allied Universal Holdco LLC	6.63% (b)	07/15/2026	1,000,238
700,000	Allied Universal Holdco LLC	4.63% (b)	06/01/2028	540,445
465,000	Allied Universal Holdco LLC	4.63% (b)	06/01/2028	351,752
1,675,000	Allied Universal Holdco LLC	6.00% (b)	06/01/2029	1,084,527
385,000	AMC Entertainment Holdings, Inc.	7.50% (b)	02/15/2029	298,073
1,990,000	American Airlines, Inc.	5.75% (b)	04/20/2029	1,739,807
2,290,000	American Airlines, Inc.	3.95%	01/11/2032	1,852,553
1,030,000	American Axle & Manufacturing, Inc.	5.00%	10/01/2029	781,492
12,770,000	American Express Company	3.95%	08/01/2025	12,376,003

4,433,000	American Tower Corporation	3.38%	10/15/2026	4,056,404
5,475,000	Amgen, Inc.	4.05%	08/18/2029	5,043,725
		4.88% (b)		
1,040,000	AmWINS Group, Inc.		06/30/2029	865,595
989,000	Antero Midstream Partners LP	5.75% (b)	03/01/2027	916,726
995,000	Antero Resources Corporation	5.38% (b)	03/01/2030	896,789
5,750,000	Anthem, Inc.	2.38%	01/15/2025	5,432,272
2,385,000	Arconic Corporation	6.13% (b)	02/15/2028	2,112,073
300,000	Ardagh Packaging Finance, Inc.	5.25% (b)	04/30/2025	281,046
	Ardagin Packaging Finance, inc.			
1,475,000	Ardagh Packaging Finance, Inc.	5.25% (b)	08/15/2027	926,101
7,105,000	Ares Capital Corporation	2.15%	07/15/2026	5,962,683
5,320,000	Arrow Electronics, Inc.	3.88%	01/12/2028	4,815,651
1,315,000	Ashton Woods Finance Company	4.63% (b)	04/01/2030	944,361
1,840,000	ASP Unifrax Holdings, Inc.	5.25% (b)	09/30/2028	1,417,251
160,000	ASP Unifrax Holdings, Inc.	7.50% (b)	09/30/2029	105,914
1,755,000	AssuredPartners, Inc.	7.00% (b)	08/15/2025	1,623,970
190,000	AssuredPartners, Inc.	5.63% (b)	01/15/2029	147,913
3,990,000	AT&T, Inc.	2.75%	06/01/2031	3,200,363
18,045,000	AT&T, Inc.	3.50%	09/15/2053	12,053,498
7,805,000	AT&T, Inc.	3.55%	09/15/2055	5,143,100
13,705,000	Athene Global Funding	3.28% (b)(e)	08/19/2024	13,338,743
7,430,000	AutoNation, Inc.	3.85%	03/01/2032	5,881,471
600,000	Avaya, Inc.	6.13% (b)	09/15/2028	299,754
11,105,000	Aviation Capital Group LLC	1.95% (b)	09/20/2026	9,006,781
4,650,000	Bank Leumi (Secured Overnight Financing Rate + 1.75%)	4.83%	07/22/2026	4,549,285
15,470,000	Bank of America Corporation (5 Year CMT Rate + 1.20%)	2.48%	09/21/2036	11,197,106
3,995,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.11%)	3.84%	04/25/2025	3,889,215
5,985,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.21%)	2.57%	10/20/2032	4,584,030
585,000	Bausch Health Companies, Inc.	6.13% (b)	02/01/2027	406,458
385,000				
1,290,000	Bausch Health Companies, Inc.	4.88% (b)	06/01/2028	833,830
467,726	Bausch Health Companies, Inc.	11.00%	09/30/2028	378,858
93,131	Bausch Health Companies, Inc.	14.00%	10/15/2030	51,222
1,490,000	BCPE Empire Holdings, Inc.	7.63% (b)	05/01/2027	1,293,845
7,380,000	Berkshire Hathaway Energy Company	4.60% (b)	05/01/2053	6,239,699
5,540,000	Berkshire Hathaway Finance Corporation	2.85%	10/15/2050	3,570,251
3,190,000	Berkshire Hathaway Finance Corporation	3.85%	03/15/2052	2,448,938
4,600,000	Berry Global, Inc.	1.65%	01/15/2027	3,820,324
695,000	Blue Racer Midstream LLC	7.63% (b)	12/15/2025	668,256
7,784,000	Boeing Company	2.95%	02/01/2030	6,267,435
5,155,000	Boeing Company	3.75%	02/01/2050	3,370,102
125,000	Boxer Parent Company, Inc.	7.13% (b)	10/02/2025	122,649
2,100,000	Boyne USA, Inc.	4.75% (b)	05/15/2029	1,762,235
5,665,000	BP Capital Markets America, Inc.	2.94%	06/04/2051	3,609,510
		3.00%	03/17/2052	
7,570,000	BP Capital Markets America, Inc.			4,867,933
3,065,000	Brighthouse Financial Global Funding	1.00% (b)	04/12/2024	2,863,037
3,885,000	Brighthouse Financial Global Funding	2.00% (b)	06/28/2028	3,168,486
12,620,000	Broadcom, Inc.	3.42% (b)	04/15/2033	9,655,483
15,845,000	Brooklyn Union Gas Company	4.49% (b)	03/04/2049	11,957,694
1,270,000	Builders FirstSource, Inc.	4.25% (b)	02/01/2032	977,011
1,495,000	Caesars Entertainment, Inc.	4.63% (b)	10/15/2029	1,145,974
1,495,000	Callon Petroleum Company	7.50% (b)	06/15/2030	1,311,788
890,000	Calpine Corporation	4.50% (b)	02/15/2028	786,030
555,000	Calpine Corporation	5.13% (b)	03/15/2028	477,823
600,000	Calpine Corporation	4.63% (b)	02/01/2029	490,083
3,335,000	Capital One Financial Corporation (Secured Overnight Financing Rate + 2.16%)	4.99%	07/24/2026	3,262,255
1,915,000	Carnival Corporation	5.75% (b)	03/01/2027	1,345,814
13,465,000	Carrier Global Corporation	3.38%	04/05/2040	9,757,362
525,000	Carvana Corporation	5.63% (b)	10/01/2025	370,125
	Castle US Holding Corporation			
1,754,000		9.50% (b)	02/15/2028	1,301,871
650,000	Catalent Pharma Solutions, Inc.	3.50% (b)	04/01/2030	512,063
2,520,000	CCO Holdings LLC	4.75% (b)	03/01/2030	2,050,549
1,275,000	CCO Holdings LLC	4.50% (b)	08/15/2030	1,011,464
1,200,000	CCO Holdings LLC	4.75% (b)	02/01/2032	936,510
1,190,000	CCO Holdings LLC	4.25% (b)	01/15/2034	854,569
1,830,000	Cedar Fair LP	5.25%	07/15/2029	1,573,763
1,520,000	Cengage Learning, Inc.	9.50% (b)	06/15/2024	1,426,725
11,445,000	Centene Corporation	2.50%	03/01/2031	8,651,409
7,180,000	CF Industries, Inc.	5.38%	03/15/2044	6,119,073
6,691,000	Charter Communications Operating LLC	4.91%	07/23/2025	6,530,668
7,690,000	Charter Communications Operating LLC	3.50%	03/01/2042	4,896,875
1,219,000	Chesapeake Energy Corporation	5.88% (b)	02/01/2029	1,132,138
13,650,000	Citigroup, Inc. (3 Month LIBOR USD + 1.10%)	4.04%	05/17/2024	13,654,412
2,815,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.69%)	2.01%	01/25/2026	2,589,048
3,180,000	Citigroup, Inc. (Secured Overnight Financing Rate + 1.28%)	3.07%	02/24/2028	2,837,861
1,301,000	Clarios Global LP	6.25% (b)	05/15/2026	1,244,198
1,175,000	Clarivate Science Holdings Corporation	4.88% (b)	07/01/2029	921,917
460,000	Clean Harbors, Inc.	5.13% (b)	07/15/2029	424,460
240,000	Clear Channel Outdoor Holdings, Inc.	7.75% (b)	04/15/2028	181,609
1,185,000	Clear Channel Outdoor Holdings, Inc.	7.50% (b)	06/01/2029	861,003
1,265,000	Clearway Energy Operating LLC	4.75% (b)	03/15/2028	1,128,273
2,450,000	CNX Midstream Partners LP	4.75% (b)	04/15/2030	1,927,023
1,210,000	CNX Resources Corporation	6.00% (b)	01/15/2029	1,106,878
425,000	CNX Resources Corporation	7.38% (b)	01/15/2029	416,610
4,005,000	Comcast Corporation	3.95%	10/15/2025	3,894,232

6.65.00         Constat Constation         3.44%         0.01.2026         6.138.48           731.00         Commonly field System, Inc.         6.037.60         0.01.2027         3.53.13           1375.00         Commonly field System, Inc.         6.537.60         0.01.2028         3.53.13           1375.00         Commonly field System, Inc.         6.537.60         0.01.2028         3.53.23           1315.00         Consolidated Commonstom, Inc.         5.09%.60         0.01.2028         3.57.66           4.495.000         Constraint Branch, Inc.         2.15%.60         0.01.2028         3.57.66           4.495.000         Constraint Branch, Inc.         2.15%.60         0.01.2028         3.57.66           4.395.000         Constraint Branch, Inc.         2.15%.60         0.01.2028         3.11.25.00           4.395.000         Constraint Branch, Inc.         6.135.60         0.01.2028         3.11.25.00           4.395.000         Constraint Branch, Inc.         6.35%.61         0.01.2028         3.11.25.00           4.345.000         Constraint Branch, Inc.         6.35%.61         0.01.2028         3.11.25.00           4.345.000         Constraint Branch, Inc.         6.35%.61         0.01.2028         3.11.25.00           4.345.000         C					
72.000         Cours.Sape Technologe 11 C         5.00% (h)         001120207         5.43.14           1.25000         Cours.Sape Sign Sectors, Back         5.00% (h)         00112021         5.43.24           750.00         Cours.Sape Sign Sectors, Back         5.20% (h)         00112021         5.20% (h)           1.11000         Cours.Sape Sign Sectors, Back         5.20% (h)         00112021         7.20% (h)           2.20% (h)         Cours.Sape Sign Sectors, Back         5.20% (h)         00112021         7.20% (h)           2.20% (h)         Cours.Sape Sign Sectors, Back         5.20% (h)         00112021         7.20% (h)           2.20% (h)         Cours.Sape Sign Sectors, Back         6.31% (h)         00112023         7.40% (h)           2.20% (h)         Cours.Sape Sign Sectors, Back         6.31% (h)         00112023         7.43% (h)           2.30% (h)         Cours.Sape Sign Sectors, Back         6.31% (h)         00112026         1.63% (h)           2.30% (h)         Cours.Sape Sign Sectors, Back         5.35% (h)         00112026         1.63% (h)           2.30% (h)         Cours.Sape Sign Sectors, Back         5.35% (h)         00112026         1.63% (h)           2.30% (h)         Cours.Sape Sign Sectors, Back         5.35% (h)         00112026         1.63% (h)	6,965,000	Comcast Corporation	3.40%	04/01/2030	6.133.868
1:20000         Commission, Enc.         4.75% (b)         0001/2008         1:22028           1:20000         Commission, Enc.         6.07% (b)         001/2008         1:22028           1:21000         Comminis, Italia System, Inc.         4.75% (b)         001/2008         779-96           1:21000         Comminis, Italia System, Inc.         5.07% (b)         001/2008         779-96           1:21000         Comminis, Italia System, Inc.         2.28% (b)         001/2008         779-96           1:2000         Consolidation Reads, Inc.         2.28% (b)         011/2008         2.48% (b)           1:2000         Consolidation Reads, Inc.         2.27% (b)         111/2008         2.48% (b)           1:2000         Compand Other Properties P.         2.50% (b)         041/2003         1.384,000           1:2000         Conpand Other Properties P.         2.50% (b)         041/2003         1.384,000           1:2000         Conpand Other Properties P.         7.55% (b)         041/2003         1.124,200           1:2000         Conpand Other Properties P.         7.55% (b)         041/2003         1.124,210           1:2000         Conpand Other Properties P.         7.55% (b)         041/2003         1.124,210           1:40000         Conpand O					
1.375.00         Community Health System, Inc.         6.495 (b)         0.115 2029         1.135 2019           1.375.00         Community Health System, Inc.         6.495 (b)         0.115 2029         1.215 2019           1.315.00         Consolidate Communitation, Inc.         5.005 (b)         0.001 2028         1.347 200           4.405.000         Constitution Hands, Inc.         1.057 (b)         0.001 2028         1.347 200           4.315.000         Constitution Hands, Inc.         1.357 (b)         0.011 2028         4.023 200           1.315.000         Community Relifting Hands, Inc.         1.357 (b)         0.115 2028         4.023 200           7.4000         Community Relifting Hands, Inc.         1.357 (b)         0.115 2028         4.035 201           7.4000         Constanting Relifting Hands, Inc.         1.357 (b)         0.415 2028         4.035 201           7.4000         Core, Inc.         5.056 (b)         0.415 2028         1.035 201           7.4000         Core, Inc.         5.056 (b)         0.415 2028         1.035 201           7.415 2000         Core, Inc.         5.056 (b)         0.015 2028         1.035 201           7.415 2000         Core, Inc.         5.056 (b)         0.015 2028         1.035 201         1.115 201					
785.00         Community Health Systems, Inc.         6.885% (a)         0.115/2029         389.015           11000         Community Health Systems, Inc.         3.155         0.0115/2029         3.057,088           2.995%         Consolitions Branck, Inc.         3.255%         0.0115/2029         3.057,088           2.995%         Consolitions Branck, Inc.         2.95%         0.0115/2029         3.057,088           2.995%         Consolitions Branck, Inc.         2.95%         0.0115/2029         3.0157,078           3.9000         Concercions Brailing Branck, Inc.         2.90%         1.2016/2020         1.3145400           3.9000         Corp Inc.         3.90%         0.0115/2029         3.01577           3.0000         Corp Inc.         3.90%         0.0115/2029         2.915/41           3.0000         Corp Inc.         3.95%         0.0115/2029         2.915/41 <td></td> <td></td> <td></td> <td></td> <td></td>					
1.110.00         Community Health Systems, Inc.         4.75%, (b)         1011/2018         897.208           1.215000         Constriction Lac.         5.09%, (b)         1001/2018         897.208           1.255000         Constriction Brank, Iac.         2.25%, (b)         1115/2013         4.230.00           1.255000         Constriction Brank, Iac.         2.27%, (b)         1115/2013         4.230.00           1.235000         Constriction Brank, Iac.         5.09%, (b)         1415/2013         4.230.00           1.235000         Constriction Brank, Iac.         5.09%, (b)         1415/2013         4.230.00           1.235000         Constriction Brank, Iac.         5.09%, (b)         1415/2013         1.330.40           1.245000         Cover Catt.         6.50%, (b)         1415/2013         1.304.00           1.4000         Cover Catt.         1.304.00         1.304.00         1.304.00           1.4000         Cover Catt.         1.304.00         1.3134.00         1.304.00         1.304.00           1.4000         Cover Catt.         Iac.         3.30%, (b)         0112.203.01         1.342.31           1.4000         Cover Catt.         Iac.         3.30%, (b)         1012.204.01         1.342.31           1.25000					
1.215.000         Consolidate Commissions, Inc.         5.00% (b)         0001/2028         347.286           4.4950,000         Consolidate Dands, Inc.         2.27% (b)         011/52028         4220,004           1.215,000         Constructure Researce, Inc.         2.27% (b)         011/52028         420,004           1.215,000         Constructure Researce, Inc.         2.90% (b)         011/52028         400,000           7.0000         Constructure Researce, Inc.         2.90% (b)         011/52028         400,000           7.0000         Constructure Researce, Inc.         4.90% (b)         011/52028         400,000           7.0000         Constructure Researce, Inc.         4.90% (b)         0001/2227         1.005,000         Constructure, Inc.         4.90% (b)         0001/2228         400,000           7.0000         Constructure, Inc.         3.95% (b)         0001/2228         1.005,404         1.20,404           1.20000         CVS Headings LLC         3.95% (b)         001/2208         1.005,404         1.25,900         CVS Headings LLC         3.95% (b)         001/2208         1.29,214           2.22500         CVS Headings LLC         3.95% (b)         001/2208         1.29,214           2.22500         CVS Heading The IL         3.95% (b)         <					
4,485,000         Consultation Branch, Inc.         3,15%         108/01/2019         3,345,768           2,950,000         Consultation Branch, Inc.         2,35%         108/01/2019         2,345,768           1,215,000         Conversione Branks, Inc.         2,30%         2,30%         108/01/2019         1,343,720           1,345,000         Conversione Branks, Inc.         2,30%         2,30%         1,343,720           1,400,000         Conversione Branks, Inc.         2,30%         1,343,720         3,435,720           1,400,000         Conversione Cade International Corporation         3,55%         1,015,320,30         2,345,461           2,400,000         CSK Tolobing 11 C         2,355%         10,015,320,30         2,935,444           1,250,000         CSK Tolobing 11 C         2,355%         10,015,320,30         1,919,444           1,250,000         CSK Tolobing 11 C         2,355%         10,015,320,30         1,919,444           1,250,000         CSK Tolobing 11 C         2,355%         10,015,320,30         1,939,344           1,250,000         CSK Tolobing Cong, Inc.         5,55%         10,015,320,30         1,939,344           1,250,000         Dam, Inc.         5,55%         10,015,320,30         1,939,344           2,355,000 </td <td>1,110,000</td> <td>Community Health Systems, Inc.</td> <td>4.75% (b)</td> <td>02/15/2031</td> <td>747,968</td>	1,110,000	Community Health Systems, Inc.	4.75% (b)	02/15/2031	747,968
4.995.000         Consellation Branch, Inc.         2.895, (b) 1115/2006         2.485, (b) 1115/2006         2.430, (b) 1115/2007         2.430, (b) 112/2017         2.430, (b) 12/2017         1.232, (b) 12/2017 </td <td>1,215,000</td> <td>Consolidated Communications, Inc.</td> <td>5.00% (b)</td> <td>10/01/2028</td> <td>847,296</td>	1,215,000	Consolidated Communications, Inc.	5.00% (b)	10/01/2028	847,296
4.995.000         Consellation Branch, Inc.         2.895, (b) 1115/2006         2.485, (b) 1115/2006         2.430, (b) 1115/2007         2.430, (b) 112/2017         2.430, (b) 12/2017         1.232, (b) 12/2017 </td <td></td> <td></td> <td></td> <td>08/01/2029</td> <td>3.867.688</td>				08/01/2029	3.867.688
4,390,00         Construction Resources, Inc.         2,275 (b)         1115/2026         4,230,00           1,240,000         Corr, Inc.         5,097 (b)         04415         200,00         Corr, Inc.         5,097 (b)         0415         201,000         Corr, Inc.         5,097 (b)         04115         201,000         Corr, Inc.         5,097 (b)         04115         201,000         201,000         Corr, Inc.         5,097 (b)         04115         201,000         201,000         201,000         Corr, Inc.         5,097 (b)         04115         201,000         201,000         201,000         201,000         201,000         201,000         201,000         201,000         201,000         201,000         201,000         201,000         201,000         201,000         201,000         201,000         201,000         201,000 <t< td=""><td></td><td></td><td></td><td></td><td></td></t<>					
1.233.00         Corrents Huiling Hunds, Inc.         6.13% (b)         10.1152029         60041           1.24.00.00         Corr, Inc.         6.39% (b)         10.1152028         10.81.270           3.05.000         Corr, Inc.         6.39% (b)         00112027         13.23.43           3.05.000         Corr, Inc.         6.39% (b)         00112027         13.23.43           2.400.000         Corrent Casel International Corporation         3.05% (b)         00112027         13.23.43           2.400.000         CSC Holding 14.4         2.5378 (b)         0111712028         13.23.43           1.600.000         CSC Holding 14.6         2.5378 (b)         011172028         13.23.43           1.600.000         CSC Holding 14.6         2.5378 (b)         011172028         13.23.44           1.600.000         CSC Holding Frequencies         8.49% (b)         111172028         43.23.04           1.532.500         Data. Inc.         4.5358 (b)         03.532.048         6.220.701           1.253.500         Data. Inc.         4.5358 (b)         03.532.048         6.220.701           1.427.000         Data. Inc.         4.5358 (b)         03.532.048         6.220.701           1.427.000         Data. Inc.         4.5358 (b)         03.200					
5.495,000         Corporate Office Programs IP         200%         1201/2033         3,815,270           1.40000         Corp. Inc.         5.995,160         6415,2024         1,120,409           1.40000         Corp. Inc.         5.995,160         6415,2024         1,213,403           1.4000         Corven Catel Incrustional Corporation         3,505         0911/2035         1,243,431           1.4000         Corven Catel Incrustional Corporation         3,505         0911/2035         1,219,194           1.250,000         CSX Corporation         3,405         0710/2035         1,219,194           1.250,000         CSX Corporation         3,405         0.110/2046         1,278,1035           1.255,000         CVX Intell Corporation         5,475,000         0.111/20205         1,465,388           3.0000         Dam, Inc.         5,495,000         0.011/20205         1,465,388           3.125,000         Dam, Inc.         5,495,000         0.011/20205         2,453,388           3.125,000         Dam, Inc.         5,495,000         0.011/20205         2,453,481           3.125,000         Dam, Inc.         5,495,000         0.011/20205         2,453,481           3.125,000         Dam, Inc.         5,495,000         0.011/20205 <td></td> <td></td> <td></td> <td></td> <td></td>					
1.240.00         Coy, Inc.         5.09%, (h)         64152026         6425727           7.400.00         Coy, Inc.         5.09%, (h)         64152026         6527727           7.400.00         Coy, Inc.         5.09%, (h)         64152026         6527727           7.400.00         Coy, Inc.         5.09%, (h)         64152036         11.324481           1.200.00         CST Holdings L1 C         5.75%, (h)         64152038         11.324           1.2250.00         CVK Nitrogen France Corporation         5.13%, (h)         64152028         11.9848           1.2250.00         CVK Nitrogen France Corporation         5.05%, (h)         6522028         1.08538           7.4550.00         Dan, Inc.         5.05%, (h)         6252028         1.08538           7.550.00         Dan, Inc.         4.25%, (h)         62012028         2.020184           1.470.00         Deck TTF LLC         8.09%, (h)         6201202         2.020184           1.470.00         Deck Sprintg Goods, Inc.         3.15%, (h)         61152028         3.9244           1.350.00         Deck Sprintg Goods, Inc.         3.15%, (h)         61152027         3.243313           3.500.00         Deck Sprintg Goods, Inc.         3.15%, (h)         61152027         3					
740.00         Coré, Inc.         6.49%, (b)         6415.2025         682.772           140.00         Corven Castle International Corporation         3.39%, (b)         6617.2039         11.174           1230.00         CSC Heddes IP         75.9%, (b)         07701.2039         11.174           1230.00         CSC Heddes IP         75.9%, (b)         07701.2039         1.097.944           1230.00         CSC Heddes IP         75.9%, (b)         0410.2025         1.097.944           1230.00         CSC Heddes Te         75.9%, (b)         0410.2025         1.097.944           1230.00         CVS Headt Corporation         5.05%, (b)         0110.2025         4.52.244           1250.00         CVS Headt Corporation         5.07%, (b)         06157.028         2.998.144           1250.00         Dam, Inc.         5.07%, (b)         0110.2035         4.52.344           1250.00         Dam, Inc.         5.07%, (b)         0111.2030         2.001.103           1270.00         Dam, Inc.         5.07%, (b)         0111.2032         2.03.131           131.50         Dam, Inc.         5.07%, (b)         0111.2032         2.03.131           131.50         Dam, Inc.         5.07%, (b)         0111.2032         2.03.131					
1.865.000         CQ <sup>2</sup> Holdes LP         5.90% (b)         06152031         2.201531           1.460.000         Cover Acall. International Corporation         3.25% (b)         06152031         2.201541           1.250.000         CSC Holdings LLC         3.30% (b)         06152031         2.095441           1.250.000         CSC Comparison         3.30% (b)         06152031         2.095441           1.650.000         CSX Comparison         3.30% (b)         1.012046         1.2371453           1.252.0000         Dam, Inc.         5.35% (b)         1.1152007         3.8344           950.000         Dam, Inc.         5.35% (b)         1.1152007         3.8444           950.000         Dam, Inc.         5.35% (b)         1.1152007         3.8444           950.000         Dam, Inc.         5.35% (b)         1.1152027         3.8444           1.427.000         Date The LLC         8.00% (b)         0.012028         2.243.044           1.235.000         Date The LLC         5.35% (b)         0.0122028         2.243.049           1.235.000         Digital Ready Trant LP         3.36% (b)         0.0122028         2.243.249           1.355.000         Digital Ready Trant LP         3.36% (b)         0.0122028         2.343.249 </td <td></td> <td></td> <td></td> <td></td> <td></td>					
14,000,000         Cover Casile International Corporation         3.50%         0901/2020         11.321.451           2,940,000         CSC Holdings LLC         5.35%         00.115/203         2.005544           14,600,000         CSX Flokings LLC         5.35%         00.115/203         2.005544           14,600,000         CSX Flokings LLC         5.35%         00.10246         12.72,719.55           7,045,000         CSX Floking Corporation         6.13%         00.015/2028         1.068,835           7,045,000         Dam, Inc.         5.35%         00.015/2028         7.08,244           905,000         Dam, Inc.         5.35%         00.012/202         7.445,344           255,000         Dam, Inc.         5.35%         00.012/202         7.445,344           255,000         Dam, Inc.         5.35%         00.012/202         7.345,344           13,35%,000         Dick's Spering Goods, Inc.         3.10%         01.15/202         7.345,344           13,35%,000         Dick's Spering Goods, Inc.         3.10%         01.15/202         7.344,354           14,0500         Dick's Spering Goods, Inc.         3.10%         00.15/202         7.349,354           14,0500         Dick's Spering Goods, Inc.         3.30%         10.01/200<	740,000	Coty, Inc.	6.50% (b)	04/15/2026	682,772
14,000         Cover Casle International Corporation         3.30%         07.01/20.00         11.742           2,040,000         CSX Compression         7.87%         (h)         0.11/20.00         11.742           12,020,000         CSX Compression         7.80%         (h)         0.11/20.00         11.742           12,020,000         CVR Ningen Finance Corporation         6.01%         (h)         0.01/20.03         11.742           12,020,000         CVR Ningen Finance Corporation         5.05%         0.02/20.03         7.92.248           12,020,000         CVR Ningen Finance Corporation         5.05%         0.01/20.02         7.92.244           965,000         Dana, Inc.         5.05%         0.01/20.02         7.92.244           12,15,000         Dana, Inc.         5.05%         0.01/20.02         2.92.91.90           12,15,000         Dana, Inc.         5.05%         0.01/20.02         2.93.13.81           12,15,000         Danie Ter LC         8.00%         0.01/20.02         2.93.13.81           13,15,000,000         Digital Realy Trus LP         3.00%         0.01/20.02         2.94.34.80           13,300,000         Digital Realy Trus LP         3.00%         0.01/20.02         2.94.34.80           13,300,000	3,085,000	CQP Holdco LP	5.50% (b)	06/15/2031	2,615,617
14,000         Cover Casle International Corporation         3.30%         07.01/20.00         11.742           2,040,000         CSX Compression         7.87%         (h)         0.11/20.00         11.742           12,020,000         CSX Compression         7.80%         (h)         0.11/20.00         11.742           12,020,000         CVR Ningen Finance Corporation         6.01%         (h)         0.01/20.03         11.742           12,020,000         CVR Ningen Finance Corporation         5.05%         0.02/20.03         7.92.248           12,020,000         CVR Ningen Finance Corporation         5.05%         0.01/20.02         7.92.244           965,000         Dana, Inc.         5.05%         0.01/20.02         7.92.244           12,15,000         Dana, Inc.         5.05%         0.01/20.02         2.92.91.90           12,15,000         Dana, Inc.         5.05%         0.01/20.02         2.93.13.81           12,15,000         Danie Ter LC         8.00%         0.01/20.02         2.93.13.81           13,15,000,000         Digital Realy Trus LP         3.00%         0.01/20.02         2.94.34.80           13,300,000         Digital Realy Trus LP         3.00%         0.01/20.02         2.94.34.80           13,300,000	14.600.000	Crown Castle International Corporation	3.65%	09/01/2027	13.234.451
2,940.000         CSC Hokings LLC         5,75% (b)         0.15/2030         2.095.04           1,220.000         CSC Comparison         3,13% (b)         1.01/2052         1.091.344           1,220.000         CVS Leptonian         5,05% (b)         0.15/2030         1.062.334           1,220.000         CVS Heldin Corporation         5,05% (b)         0.15/2030         1.062.334           3,222.27         CVT Travel Group, Inc.         5,35% (b)         1.01/2020         4.32.344           3,0000         Dam, Inc.         5,35% (b)         1.01/2020         4.32.344           3,0000         Dami, Inc.         5,35% (b)         0.01/2020         2.200.014           1,427.000         Dealer Tre LLC         5,35% (b)         0.01/2020         2.203.017           1,437.000         Data Sports Group, LLC         5,35% (b)         0.01/2020         2.243.844           1,300.000         Data Sports Group, LLC         5,35% (b)         0.01/2020         2.243.847           1,300.000         Data Sports Group, LLC         5,35% (b)         0.01/2020         2.243.847           1,300.000         Data Sports Group, LLC         5,35% (b)         0.01/2020         2.243.847           1,300.000         Data Sports Group, LLC         5,35% (b)					
1.250,000         CS1 Compresson LP         7.50% (b)         0401/2025         1.091,044           1.650,000         CSX Comparison         6.10% (b)         00152034         1.022,05           1.725,000         CXX Number Immutor formation         6.10% (b)         00152034         1.022,05           1.725,000         Data, Inc.         5.33% (b)         00152034         1.022,05           410,000         Data, Inc.         5.33% (b)         00152034         7.03% (A)           1.427,000         Data Inc.         5.33% (b)         00152026         7.03% (A)           1.427,000         Data Inc.         5.33% (b)         0021/2023         1.260,014           1.3176,000         Dack's Sporting Goods, Inc.         3.15% (b)         00152026         2.343,64           1.3076,000         Dack's Sporting Goods, Inc.         3.15% (b)         00152027         2.434,807           1.000,000         Digital Realy That LP         3.06% (b)         00152027         1.243,803           1.001,000         Digital Realy That LP         3.06% (b)         00152027         1.243,803           1.001,000         Digital Realy That LP         3.06% (b)         00152027         1.243,803           1.001,000         Digital Realy That LP         3.06% (b)					
16,090,000         CSX Corporation         3.89%         1101/2046         12,81.955           1,222,027         CWT Trave Corporation         6.15% (b)         011/9/2026         6.52.268           410,000         Dam, Inc.         5.58% (b)         111/5/2027         585.268           410,000         Dam, Inc.         5.58% (b)         111/5/2027         585.268           415,000         Dam, Inc.         5.58% (b)         111/5/2028         798.244           235,000         Dam, Inc.         5.58% (b)         081.52205         343.544           131,75,000         Dirk Sporting Goods, Inc.         3.15% (b)         081.52205         12.92,75.398           132,5000         Dirk's Sporting Goods, Inc.         4.10% (b)         01.15/2022         12.92,7.398           133,5000         Dirk's Sporting Goods, Inc.         4.10% (b)         0.11/5/2022         12.93,7.398           14,03000         Dirk IS Sporting Goods, Inc.         4.10% (b)         0.11/5/2027         12.945,398           1,015,000         Dirk's Sporting Goods, Inc.         4.188,907         12.455,494         1.30,000         Dirk IS Corporation         5.75% (b)         0.91/5,2027         13.95,953           1,015,000         Dirk IS Corporation         5.75% (b)         1.47,855,496 <td></td> <td></td> <td></td> <td></td> <td></td>					
1,225,000         CVR Numeyer Finance Corporation         6,15% (b)         0.6752208         1,068,385           2,32,320         CVT Travel Graphic         8,5% (b)         111752027         452,254           965,000         Dans, Inc.         5,5% (b)         111752027         452,254           965,000         Dans, Inc.         4,25% (b)         111752027         452,254           1,427,000         Data, Inc.         4,25% (b)         0.6152028         298,244           2,55,000         Data Const Sports (Graph LC         8,05% (b)         0.6152028         2,350,100           1,427,000         Data Const Sports (Graph LC         8,05% (b)         0.6152028         2,353,169           1,430,000         Deks Sports (Graph LC         8,05% (b)         0.6152027         2,343,863           3,500,000         Deks Sports (Graph LC         5,5% (b)         0.6152027         2,453,863           3,000,000         Deks Sports (Graph LC         5,5% (b)         0.6152027         1,393,539           1,300,000         Deks Sports (Graph LC         5,5% (b)         0.6152027         1,393,539           1,5000         Deks Corporation         5,1% (b)         0.6152028         1,493,053           1,275,0000         Dist Des Corporation         5,1% (b					
7,045,000       CVS Health Corporation       5.05%       0.0225/2048       6.222,0761         410,000       Dam, Inc.       5.35%       111/19/2026       44224         4205,000       Dam, Inc.       5.35%       111/19/2026       44224         4250,000       Dam, Inc.       5.35%       101/19/2026       123/54,0014         1,215,000       Data Tirs LL C       5.05%       0.021/10/2028       123/54,0014         1,215,000       Discic Sporting Goods, Inc.       3.15%       0.011/52/002       124/35,0014         1,215,000       Digital Really Trust LP       3.00%       0.011/52/002       2.64/32,99         1,315,000       Discover Financial Services       4.10%       0.209/2027       1.4/65,049         1,315,000       Discover Financial Services       4.10%       0.209/2027       1.4/65,049         1,313,000       Discover Financial Services       4.10%       0.209/2026       1.1/82,021         1,313,000       Dist Discover Financial Services       4.00%       0.9/12/2025       1.1/86,049         1,313,000       Dist Discover Financial Services       4.00%       0.9/12/2026       1.1/86,049         1,313,000       Dist Discover Financial Services       4.00%       0.9/12/2026       1.1/86,049					
522,827         CWT Tavel Gröng, Inc.         8.59% (b)         1119/2026         452,246           965,000         Dam, Inc.         5.65% (b)         1119/2027         348,344           965,000         Desker Te LLC         4.09% (b)         0.0017         348,344           1,215,000         Desker Te LLC         5.35% (b)         0.02101/2028         213,000           1,315,000         Dick's Sporting Goods, Inc.         3.15% (b)         0.0115/2032         10,207.03           1,305,000         Dick's Sporting Goods, Inc.         4.10% (b)         0.015/2032         2.245,338           1,305,000         DiriceTV Finoming LLC         5.58% (b)         0.081/52027         1.2496,399           1,015,000         DiriceTV Finoming LLC         5.58% (b)         0.081/52027         1.4956,399           1,015,000         DiriceTV Finoming LLC         5.58% (b)         0.081/52027         1.4956,392           1,230,000         DISH DIS Corporation         5.13% (b)         0.091/52025         1.4956,392           1,230,000         DISH DIS Corporation         5.13% (b)         0.091/52025         1.1799,155           1,230,000         DISH DIS Corporation         5.13% (b)         0.091/52025         1.1799,155           1,230,000         DISH DIS Corpora					
410.000         Dam, Inc.         5.8%         11/15/2027         348,344           235.000         Dam, Inc.         4.25%         00/15/2028         2798,244           235.000         Dam, Inc.         4.25%         00/15/2028         2798,244           1.215.000         Diama Iborts Group LLC         5.5%         10/15/2028         10/277,039           4.280.000         Dick's Sporting Goods, Inc.         3.15%         01/15/2022         2.2653,381           3.500.000         Digital Kenly That JP         3.70%         08/15/2027         2.248,037           3.500.000         Digital Kenly That JP         3.70%         08/15/2027         2.348,037           1.615.000         Discover Financial Services         4.10%         0.09/15/2027         1.495,534           1.255.000         DISH DIS Corporation         5.5%         1.115/2024         1.438,007           1.233.000         Dollar Tree, Inc.         4.00%         0.09/12028         6.55,029           1.213.000         Dollar Tree, Inc.         3.38%         1.10/12025         6.66,05,358           1.213.000         Dollar Tree, Inc.         3.00%         0.01/12028         6.59,053           1.213.000         Dollar Tree, Inc.         3.38%         1.00/12025 <td< td=""><td>7,045,000</td><td>CVS Health Corporation</td><td>5.05%</td><td>03/25/2048</td><td>6,220,761</td></td<>	7,045,000	CVS Health Corporation	5.05%	03/25/2048	6,220,761
965,000         Dana, Inc.         5.63%         06/15/028         798,244           285,000         Dana, Inc.         8.05%         06/15/028         798,244           1.427,000         Diek's Sporting Goods, Inc.         3.15%         011/15/2052         1.230,014           1.350,000         Digits Sporting Goods, Inc.         3.16%         011/15/2052         1.230,014           3.400,000         Digital Realy Trus LP         3.00%         081/15/2027         1.248,037           3.000,000         Digital Realy Trus LP         3.00%         081/15/2027         1.248,037           1.315,000         Distribut P transing LC         5.88%         081/15/2028         9.65599           1.215,000         DISH DBS Corporation         5.17%         (n)         1.01/15/2024         1.188,097           1.275,000         DISH DBS Corporation         5.17%         (n)         1.01/15/2024         1.188,097           1.275,000         Dist In Ercey Company         4.25%         0.01/2024         1.144,027           1.370,000         Dist Energy Company         4.25%         0.01/2024         1.198,097           1.275,000         Dist Energy Company         4.25%         0.01/2024         1.198,097           1.250,000         Diste Energy Compa	522,827	CWT Travel Group, Inc.	8.50% (b)	11/19/2026	452,245
965,000         Dana, Inc.         5.63%         06/15/028         798,244           285,000         Dana, Inc.         8.05%         06/15/028         798,244           1.427,000         Diek's Sporting Goods, Inc.         3.15%         011/15/2052         1.230,014           1.350,000         Digits Sporting Goods, Inc.         3.16%         011/15/2052         1.230,014           3.400,000         Digital Realy Trus LP         3.00%         081/15/2027         1.248,037           3.000,000         Digital Realy Trus LP         3.00%         081/15/2027         1.248,037           1.315,000         Distribut P transing LC         5.88%         081/15/2028         9.65599           1.215,000         DISH DBS Corporation         5.17%         (n)         1.01/15/2024         1.188,097           1.275,000         DISH DBS Corporation         5.17%         (n)         1.01/15/2024         1.188,097           1.275,000         Dist In Ercey Company         4.25%         0.01/2024         1.144,027           1.370,000         Dist Energy Company         4.25%         0.01/2024         1.198,097           1.275,000         Dist Energy Company         4.25%         0.01/2024         1.198,097           1.250,000         Diste Energy Compa	410,000	Dana, Inc.	5.38%	11/15/2027	348,344
285,000       Dean, Inc.       8.00% (b)       001/2330       209,190         1,215,000       Dean of Sports Group LLC       5.38% (b)       0015/2028       1.230,014         1,215,000       Deix Sporting Goods, Inc.       1.19%       0115/2026       1.235,331         3,500,000       Digital Realy Trast LP       3.00%       0015/2027       2.348,637         3,000,00       Digital Realy Trast LP       3.00%       0710/2027       1.475,049         1,515,000       Direct IV Financing LLC       5.88% (b)       0815/2027       1.475,049         1,230,000       Dist Dist Corporation       5.13%       0.001/2028       1.450,049         1,230,000       Dist Dist Corporation       5.13%       0.001/2029       365,222         3,180,000       Dolar General Corporation       4.20%       092/2020       1.148,009         1,270,000       Dolar Tree, Inc.       4.00%       0.01/2032       1.61,020,225       1.70,01,55         1,270,000       Dolar Tree, Inc.       4.00%       0.01/2032       1.61,020,225       1.70,01,55         1,270,000       Dolar Tree, Inc.       4.00%       0.01/2032       1.61,020,225       1.70,155         1,270,000       Dolar Tree, Inc.       4.00%       0.01/2032       1.61,920,					
1,427,000         Dealer Tre LLC         8,00% (h)         02/07/228         1,260,014           1,215,000         Dink's Sporting Goods, Inc.         5,33% (h)         001/15/2032         1,237,338           1,377,000         Dick's Sporting Goods, Inc.         4,10%         011/15/2032         1,237,338           1,357,000         Dick's Sporting Goods, Inc.         4,10%         011/15/2032         2,633,387           3,000,000         Digital Really Tima LP         5,88% (h)         008/15/2027         1,495,508           1,155,000         Discover Financial Services         4,10%         020/97/27         1,476,509           1,275,000         DISH DBS Corporation         5,85% (h)         101/10/238         965,559           1,150,000         Discover Financial Services         4,00%         06/15/2024         1,148,8097           1,275,000         Dollar Tree, Inc.         4,25%         1001/0225         6,508,538           1,370,000         Dollar Tree, Inc.         3,38%         1201/2025         1,650,033           1,475,000         Dollar Tree, Inc.         3,28%         031/15/2032         1,040,205           1,475,000         Dollar Tree, Inc.         3,28%         031/15/2032         1,040,205           1,450,000         Dire Reagy Corpo					
1,215,000       Diamond Sports Group LLC       5,38% (b)       00115/2025       1,237,039         4,280,000       Digital Really Trust LP       3,70%       00115/2025       2,2633,381         3,000,000       Digital Really Trust LP       3,70%       0011/2027       2,244,035         3,000,000       Digital Really Trust LP       3,70%       0011/2027       2,244,035         3,000,000       Digital Really Trust LP       3,70%       0011/2027       1,245,049         1,005,000       Discover Financial Services       4,10%       0012/2027       1,476,5149         1,330,000       DISH DBS Corporation       5,75% (h)       1,217,0024       1,188,907         1,213,000       DOBI General Corporation       4,25%       002/2024       3,144,027         1,213,000       Dollar Tree, Inc.       4,00%       003/15/2024       1,414,027         1,213,000       Dollar Tree, Inc.       3,00%       001/2025       1,002,035         4,400,000       DUF Energy Company       2,29%       031/3030       5,991,023         1,235,000       Dub Energy Corporation       3,994,059       1,025,023       1,049,056         3,440,000       DUF Energy Company       2,29%       031/2030       1,991,959         1,235,000					
13.376.000         Dick's Sporting Goods, Inc.         3.18%         01/15/2052         10.207.39           4.280,000         Dick's Sporting Goods, Inc.         3.19%         081/32027         3.248,037           3.500,000         Digital Kenity Trust IP         3.70%         081/32027         3.248,037           1.6035,000         Discrive Financial Services         4.10%         02.09/2027         14.755,349           1.6335,000         DISKI DBS Corporation         5.85%         11.152024         11.88,907           1.275,000         DISKI DBS Corporation         5.15%         600.0229         365,2342           3.180,000         DISKI DBS Corporation         4.25%         092.02104         3.144,072           1.570,000         Dollar Creen.1nc         4.35%         1001/2023         6.508,538           1.6000         DTE Energy Company         2.95%         0301/52033         1.040,228           1.265,000         Dake Energy Corporation         3.05%         0.015/2023         1.049,506           1.265,000         Dake Energy Corporation         3.05%         0.015/2023         1.040,232           1.265,000         Dake Energy Corporation         3.05%         0.015/2023         1.049,506           1.265,000         Eactergy Corporation					
4.280,000       Dick's Sporting Goods, Inc.       4.10%       01/15/2052       2.653.381         3.000.000       Digital Realy Trust LP       3.60%       07/01/2029       2.654.284         3.151.000       Direct VF Finning LC       5.89%       (h) 80.2027       1.209.538         1.330.000       DISH DBS Componition       5.75%       (h) 201.228       9.55.959         620,000       DISH DBS Componition       5.75%       (h) 201.228       9.55.959         620,000       DISH DBS Componition       5.75%       (h) 201.228       9.55.959         620,000       Dollar Tree, Inc.       3.38%       1.01.2021       3.65.242         1.350.000       Dollar Tree, Inc.       3.38%       1.01.2025       4.65.262         1.450.000       Dollar Tree, Inc.       3.38%       1.01.12051       1.02.023         4.260.000       Date Energy Componation       3.95%       03152023       1.69.4956         3.840.000       Date Energy Componation       3.95%       03152023       1.69.4956         3.840.000       Date Energy Componation       3.95%       03152023       1.69.4768         1.910.000       Date Energy Componation       3.95%       08152047       7.793.866         2.075.000       Date Energy Componat					
3.500,000         Digital Kealty Trust LP         3.60%         07012029         2.634.289           1.515,000         Discvere Financial Services         4.10%         02002027         14,755,449           1.330,000         DISH DBS Corporation         5.88%         11152024         1,389,071           1.330,000         DISH DBS Corporation         5.88%         11152024         1,889,071           1.330,000         DISH DBS Corporation         5.18%         00012029         355,232           3.180,000         Dollar General Corporation         4.20%         09/20224         3,144,027           1.570,000         Dollar Tree, Inc.         4.00%         651,5225         1,020,262           1.570,000         Dollar Tree, Inc.         3.38%         1201/2025         6.58,338           4.400,000         DTF Energy Company         2.29%         0310/2030         3,699,609           1.265,000         Dake Energy Corporation         3.98%         0315/2025         1,104,9508           2.075,000         Duak Energy Company         3.28%         0310/2025         1,049,508           2.075,000         Duak Energy Corporation         3.98%         0315/2025         1,049,508           2.080,000         Elevance Health, Inc.         4.55%         <					
3,000,000         Digital Really Trust LP         3,60%         0701/2029         2,634,289           16,035,000         Discover Financial Services         4,10%         0.209,2027         14,765,049           1,330,000         DISH DBS Corporation         5,35%         (b) 117,2024         1,869,059           1,275,000         DISH DBS Corporation         5,15%         (b) 112,023         965,059           1,213,000         DISH DBS Corporation         5,15%         (b) 112,023         164,242           1,213,000         Dollar Tree, Inc.         3,38%         1201,2025         16,030,001           0,663,0000         DTE Energy Company         2,95%         0,301,2020         3,640,057           1,265,000         Duke Energy Corporation         4,30%         0,315,2023         1,049,356           2,057,000         Duke Energy Corporation         3,05%         0,815,2024         1,709,356           2,075,000         Duke Energy Corporation         5,05%         0,815,2024         1,709,738,66           2,075,000         Duke Energy Corporation         5,05%         0,815,2024         1,709,738,66           2,075,000         Duke Energy Corporation         5,05%         0,015,2025         1,716,170           1,588,000         Eardy Corporation	4,280,000	Dick's Sporting Goods, Inc.		01/15/2052	2,653,381
1,515,000         Discrtt V Financia Brvices         4,10%         0.209/2027         1,305,228           1,330,000         DISH DBS Corporation         5,88%         11/15/2024         1,88,007           1,275,00         DISH DBS Corporation         5,75%         (b) (b) (b) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	3,500,000	Digital Realty Trust LP	3.70%	08/15/2027	3,248,037
1,515,000         Discrtt V Financia Brvices         4,10%         0.209/2027         1,305,228           1,330,000         DISH DBS Corporation         5,88%         11/15/2024         1,88,007           1,275,00         DISH DBS Corporation         5,75%         (b) (b) (b) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	3.000.000	Digital Realty Trust LP	3.60%	07/01/2029	2.634.289
16.035,000         Discover Financial Services         4.10%         0.2092.027         14,765.049           1.255,000         DISH DBS Corporation         5.13%         0.601/2029         365,243           1.201,000         DISH DBS Corporation         5.13%         0.601/2029         365,243           1.215,000         Dollar General Corporation         4.25%         0.970,2024         3.144,027           1.215,000         Dollar Tex. Inc.         4.04%         0.915,2025         1.1769,153           1.215,000         DIE Energy Company         4.25%         0.910,2025         6.588,538           4.4000         DUE Energy Company         4.25%         0.011,2025         6.508,538           4.4000         Duke Energy Corporation         4.30%         0.31,52028         3.619,678           1.265,000         Duke Energy Corporation         3.05%         0.031,52028         3.619,678           1.091,000         Dike Energy Corporation         3.05%         0.051,52029         1.716,170           1.588,000         East Ohio Gas Company         3.00%         10.15,2029         1.716,170           1.588,000         East Ohio Gas Company         3.00%         0.01,2035         2.245,074           2.60,000         East Ohio Gas Company         4.35					
1,330,000         DISH DBS Corporation         5.88%         11/15/20/4         1,188,007           1,275,000         DISH DBS Corporation         4.25%         09/20/22         3,184,007           2,133,000         Dollar General Corporation         4.25%         09/20/22         3,184,027           1,213,000         Dollar Tree, Inc.         3.38%         12/01/203         1.020,262           1,570,00         Dollar Tree, Inc.         3.38%         12/01/203         6.060,003           1,200,000         Duke Energy Company         4.25%         11/01/203         6.060,033           1,200,000         Duke Energy Corporation         3.95%         0.81/5/2043         1.049,566           3,840,000         Duke Energy Corporation         3.95%         0.81/5/2043         1.049,661           2,075,000         Duke Energy Corporation         5.00%         0.15/12/204         1.76,170           1,88,000         East Corporation         5.00%         0.60/15/205         1.104,60/13           2,435,000         Elemeng Corporation         4.55%         0.51/12/202         1.046,61/2           2,435,000         Energy Corporation         4.50%         0.20/12/203         3.0000           2,445,000         Enerengy Corporation         4.50%					
1,275,000         DISH DBS Corporation         5,75% (b)         12/01/2028         965,999           6,20,000         Dollar General Corporation         4,25%         09/02/2024         3,144,027           12,133,000         Dollar Tree, Inc.         4,00%         05/15/2025         11,769,155           1,570,000         Dollar Tree, Inc.         3,38%         12/01/2051         11,020,62           6,630,000         DTE Energy Company         2,25%         03/11/2030         3,691,69           1,257,000         Duke Energy Corporation         4,30%         03/15/2022         1,049,906           3,840,000         Druke Energy Corporation         4,30%         03/15/2028         3,619,676           1,957,000         Duke Energy Corporation         3,09% (b)         06/15/2030         1,049,906           2,588,000         Energy Corporation         3,09% (b)         06/15/2030         1,049,606           2,485,000         Energy Corporation         3,09% (b)         06/15/2032         1,046,013           2,485,000         Energy Corporation         3,08% (b)         08/15/2032         2,061,692           2,485,000         Energy Corporation         4,55%         05/12/2028         532,138           2,50,000         Energy Corporation         4					
620,000         DISH DBS Corporation         5,13%         0601/2029         365,242           3,180,000         Dollar Greent Corporation         4,25%         09/20/2024         3,144,027           12,133,000         Dollar Tree, Inc.         3,38%         12/01/2051         1,020,026           6,650,000         DTE Energy Company         4,22%         11/01/2025         6,508,538           4,400,000         DTE Energy Company         2,95%         03/15/2032         1,049,506           3,840,000         Duke Energy Corporation         3,39%         08/15/2032         3,619,678           1,0910,000         Duke Energy Corporation         3,95%         08/15/2032         1,104,920           2,075,000         Duke Energy Corporation         3,95%         08/15/2032         1,104,043           2,015,000         East Ohio Gas Company         3,00% (b)         06/12/3052         1,104,043           2,0800         Energy Companion         8,15%         06/12/305         3,01,423           2,05000         Energy Companion         4,5%         06/12/305         33,01,423           2,05000         Energy Companion         4,5%         06/12/305         33,01,423           2,05000         Energy Company SARL         6,03% (b) 0/12/305         <					
3,180,000         Dollar General Corporation         4.25%         09/20/204         3,144.027           12,133.000         Dollar Tree, Inc.         3.38%         12/01/2051         11,020,22           6,630.000         DTE Energy Company         2.29%         0.301/12/30         3,691,659           1,205.000         Duke Energy Corrolina LLC         2.88%         0.301/12/30         3,691,659           1,205.000         Duke Energy Corrolina LLC         2.88%         0.315/2028         3,619,675           1,010.000         Duke Energy Corporation         3,39%         0.815/2047         7,773,866           2,075,000         Dum & Bradisteric Corporation         5,009 (b)         1.25/2029         1.176,176           1,180.000         EEs Finance Corporation         8,15%         0.51/2028         5.20,201           2,455,000         Energenergine BioSolutions, Inc.         3,88% (b)         0.815/2028         532,218           2,455,000         Energenergine BioSolutions, Inc.         3,88% (b)         0.815/2028         532,218           2,50,000         Energenergine BioSolutions, Inc.         3,88% (b)         0.815/2028         532,218           2,50,000         Energenergine Energenergine SRRL         6,00% (b) (b)         0.172,023         30,000					
12,133,000       Dollar Tree, Inc.       3.88%       12,01/2051       1,020,262         6,630,000       DTE Energy Company       4.22%       11/01/2025       6,508,538         4,400,000       DTE Energy Company       2.95%       0.301/12030       3,610,659         1,265,000       Dake Energy Corporation       2.85%       0.315/2032       1,049,506         3,840,000       Dake Energy Corporation       3.95%       0.811/2024       7,717,61,70         1,588,000       East Obio Gas Company       3.00% (b)       10,116,013       2,415,000       East Obio Gas Company       3.00% (b)       11,96,013         2,435,000       East Obio Gas Company       3.00% (b)       0.6115/2052       1,716,170         1,588,000       East Obio Gas Company       3.00% (b)       0.6115/2052       1,160,013         2,435,000       Energient India       4.53%       0.511/2025       1,160,013         2,435,000       Energizen Holdin Corporation       4.50%       0.001/2038       450,142         2,0000       Energizen Holdin Corporation       4.50%       0.001/2038       450,142         2,0000       Energizen Holding Corporation       4.50%       0.001/2038       450,142         2,0000       Energizen Holding Energizen Holding Corporation					
1,570,000         Dollar Tree, Inc.         3.38%         12/01/2051         1,020,262           6,630,000         DTE Energy Company         2.95%         0.3/01/2030         3,691,059           1,265,000         Duke Energy Corporation         4.30%         0.3/15/2028         3,619,678           10,010,000         Duke Energy Corporation         3.95%         0.8/15/2028         3,619,678           2,075,000         Duke Energy Corporation         3.00% (b)         0.015/2029         1,014,762           1,180,000         ELS Finance Corporation         5.00% (b)         0.015/2029         1,014,762           1,180,000         ELS Finance Corporation         8.13%         0.501/2025         1,106,013           2,435,000         Elewance Health, Inc.         8.13%         0.501/2028         530,142           26,000         Embarg Corporation         4.55%         0.201/2028         532,318           215,000         Encompass Health Corporation         4.57%         0.201/2028         532,314           215,000         Encompass Health Corporation         4.63%         0.404/10212         498,396           30,000         Endo Luxembourg Finance Company SARL         6.13% (b)         0.401/202         498,396           30,000         Endo Luxembourg Fi	3,180,000	Dollar General Corporation	4.25%	09/20/2024	3,144,027
6,630,000         DTE Energy Company         4,22%         11/01/2025         6,538,38           4,400,000         DUke Energy Carolinas LLC         2,85%         03/15/2032         1,049,506           3,840,000         Duke Energy Corporation         3,95%         08/15/2047         7,773,866           10,910,000         Duke Energy Corporation         3,00% (b)         12/15/2029         1,716,170           1,880,000         East Obio Gas Company         3,00% (b)         0.61/5/2050         1,004,762           1,180,000         EES Friance Corporation         8,13%         0.50/1/2025         2,061,692           926,000         Energent BioSolutions, Inc.         3,88% (b)         0.81/5/2028         530,142           6,000         Elevance Health, Inc.         4,55%         0.20/1/2036         17,216           6,30,000         Energy Transfer LP         4,30%         0.40/1/2031         1,32,921           500,000         Energy Transfer LP         4,00%         0.60/1/2023         30,000           6,530,000         Energy Transfer LP         4,40%         0.31/5/2027         6,373,33           6,530,000         Energy Transfer LP         4,00%         0.61/5/2030         3,070,906           1,235,2000         Energy Transfer LP         4	12,133,000	Dollar Tree, Inc.	4.00%	05/15/2025	11,769,155
6,630,000         DTE Energy Company         4,22%         11/01/2025         6,538,38           4,400,000         DUke Energy Carolinas LLC         2,85%         03/15/2032         1,049,506           3,840,000         Duke Energy Corporation         3,95%         08/15/2047         7,773,866           10,910,000         Duke Energy Corporation         3,00% (b)         12/15/2029         1,716,170           1,880,000         East Obio Gas Company         3,00% (b)         0.61/5/2050         1,004,762           1,180,000         EES Friance Corporation         8,13%         0.50/1/2025         2,061,692           926,000         Energent BioSolutions, Inc.         3,88% (b)         0.81/5/2028         530,142           6,000         Elevance Health, Inc.         4,55%         0.20/1/2036         17,216           6,30,000         Energy Transfer LP         4,30%         0.40/1/2031         1,32,921           500,000         Energy Transfer LP         4,00%         0.60/1/2023         30,000           6,530,000         Energy Transfer LP         4,40%         0.31/5/2027         6,373,33           6,530,000         Energy Transfer LP         4,00%         0.61/5/2030         3,070,906           1,235,2000         Energy Transfer LP         4	1.570.000	Dollar Tree. Inc.	3.38%	12/01/2051	1.020.262
4.400,000         DTE Energy Company         2.95%         03/01/2030         3.69/0.059           1,265,000         Duke Energy Corporation         4.30%         03/15/2022         3.619,678           10,010,000         Duke Energy Corporation         3.05%         08/15/2047         7.973,866           2,075,000         Dua & Bradstreet Corporation         5.00% (b)         12/15/2029         1,716,170           1,588,000         East Ohio Gas Company         3.00% (b)         06/15/2050         1.004,762           1,180,000         EUSrance Corporation         8.13% (b)         05/12/2025         1,196,013           2,435,000         Elevance Health, Inc.         4.55% (b)         05/12/2025         3.00% (c)         6/15/2026         3.00% (c)         06/12/2036         465,074           795,000         Energen BioSolutions, Inc.         3.88% (c)         0.81/5/2028         35.2,18           215,000         Encompass Health Corporation         4.75% (c)         0.21/12/202         352,218           1,430,000         Ende Luxembourg Finance Company SARL         6.00% (b) (d) (d) /17/2023         30,000           6,50,000         Energy Transfer LP         4.75% (b) 0.41/12/202         498,296           6,730,000         Ende Luxembourg Finance Company SARL         6.13% (b) 0.40/1					
1,265,000         Duke Energy Corporation         2,85%         03/15/2022         1,049,906           3,840,000         Duke Energy Corporation         3,95%         08/15/2024         7,973,866           2,075,000         Dua & Bradstreet Corporation         5,00%         (b) 15/2025         1,004,762           1,180,000         ELS Friance Corporation         8,13%         05/11/2025         1,004,762           2,435,000         Elevance Health, Inc.         4,55%         05/15/2052         2,061,692           926,000         Embarq Corporation         8,00%         06/11/2035         465,074           795,000         Emergent BioSolutions, Inc.         3,88% (b)         08/15/2028         532,118           215,000         Encompass Health Corporation         4,75%         02/12030         177,216           1,430,000         Encompass Health Corporation         4,63%         04/01/2031         1,132,921           500,000         Endo Luxembourg Finance Company SARL         6,13%         (b) 11/2023         30,000           635,000         Energy Transfer LP         4,40%         03/15/2027         3,817,771           8,225,000         Energy Transfer LP         4,00%         03/15/2027         3,817,771           8,253,000         Energy Transfer					
3,840,000         Duke Energy Corporation         3.95%         0.8/15/2047         7.973,866           2,075,000         Duke Kenegy Corporation         3.00% (b)         1.2/15/2029         1.716,170           1,888,000         East Ohio Gas Company         3.00% (b)         0.6/15/2050         1.004,762           1,180,000         EFS Finance Corporation         8.13%         0.5/15/2052         2.061.692           2,455,000         Envance Health, Inc.         8.85%         0.05/15/2052         2.061.692           926,000         Envarge Health, Inc.         8.85%         0.05/15/2052         2.061.692           926,000         Encompass Health Corporation         4.75%         0.2/01/2036         1.37.14           620,000         Encompass Health Corporation         4.75%         0.2/01/2036         1.37.216           1,430,000         Encompass Health Corporation         4.03%         0.401/2021         4.90.80           630,000         Endo Luxernbourg Finance Company SARL         6.03% (b)         0.01/15/2023         30.000           6470,000         Energy Tansfer LP         4.75% (b)         0.1/15/2026         6.491.823           4,000,000         Energy Tansfer LP         4.75% (b)         0.1/15/2026         6.491.823           6,750,000					
10,910,000         Dake Energy Corporation         3.95%         08/15/2047         7,973,866           2,075,000         Dan & Bradstreet Corporation         5.00% (b)         1/15/2029         1,716,170           1,880,000         EES Finance Corporation         8.13%         05/01/2025         1,196,013           2,435,000         Elevance Health, Inc.         4.55%         05/12/2025         2,061,692           926,000         Emergent BioSolutions, Inc.         3.88% (b)         08/15/2028         530,142           620,000         Encompass Health Corporation         4.75%         02/01/2028         532,318           215,000         Encompass Health Corporation         4.63%         04/01/2031         1,132,921           500,000         Endo Laxembourg Finance Company SARL         6.00% (b) (c) 07/15/2023         30,000           630,000         Endo Laxembourg Finance Company SARL         6.05% (b)         04/01/2031         1,132,921           500,000         Energy Transfer LP         4.05% (b)         04/01/2031         498,296           6,730,000         Energy Transfer LP         4.05% (b)         04/15/2026         6,491,823           7,935,000         Energy Transfer LP         4.05% (b)         04/15/2026         6,491,823           7,936,000		Duke Energy Caronnas LLC			
2.075.000         Dun & Bradistreet Corporation         5.00% (b)         12/15/029         1,716,170           1.188.000         EES Finance Corporation         8.13%         05/01/025         1,106,013           2.435.000         Elevance Health, Inc.         4.55%         05/15/2052         2,061.692           926.000         Embarg Corporation         8.00%         06/01/2036         465.074           795.000         Encorputs Stoolutions, Inc.         3.88% (b)         08/15/2028         530,142           620.000         Encorputs Health Corporation         4.75%         02/01/2028         533,318           215.000         Encorputs Health Corporation         4.63%         04/01/2031         1,132,921           500.000         Endo Luxembourg Finance Company SARL         6.05% (b)         04/01/2029         498,296           630.000         Endo Luxembourg Finance Company SARL         6.35% (b)         04/01/2029         498,296           6430.000         Energizz Holdings, Inc.         6.35% (b)         04/01/2029         498,296           65.000         Energizz Holdings, Inc.         6.35% (b)         04/01/2029         498,296           6.320.000         Energiz Transfer LP         4.75% (b)         01/15/2026         6.491,828           4.030000 <td></td> <td></td> <td></td> <td></td> <td></td>					
1,588,000         East Ohio Gas Company         3.00% (b)         06/15/2050         1,004,762           1,180,000         EES Finance Corporation         8.13%         05/01/2025         1,196,013           2,435,000         Elevance Health, Inc.         4.55%         05/15/2052         2,066,092           926,000         Emergent BioSolutions, Inc.         3.88% (b)         08/15/2028         530,142           620,000         Encompass Health Corporation         4.50%         02/01/2036         1435,2921           610,000         Encompass Health Corporation         4.75%         02/01/2036         1,323,2921           500,000         Encompass Health Corporation         4.63%         04/01/2031         1,132,921           500,000         Endo Luxernbourg Finance Company SARL         6.13% (b)         04/01/2029         498,286           6,730,000         Energy Transfer LP         4.475%         01/15/2027         6,666,376           4,000,000         Energy Transfer LP         4.08%         03/15/2027         6,666,376           7,355,000         Energy Transfer LP         5.00%         06/15/2030         3,079,096           1,235,000         Energy Transfer LP         4.75% (b)         01/15/2031         9,83,183           7,365,000         Equi					
1,180,000       EES Finance Corporation       8.13%       05/01/2025       1,196,013         2435,000       Elevance Health, Inc.       4.55%       06/15/2025       2,061,692         926,000       Emergent BioSolutions, Inc.       8.80%       06/01/2036       465,074         795,000       Encompass Health Corporation       4.50%       02/01/2023       532,318         215,000       Encompass Health Corporation       4.63%       04/01/2031       1,122,91         500,000       Endo Luxembourg Finance Company SARL       6.00% (b/(g)       07/15/2023       30,000         630,000       Endo Luxembourg Finance Company SARL       6.05% (b)       04/01/202       498,296         865,000       Energy Transfer LP       4.40%       03/15/2027       3,817,771         8,225,000       Energy Transfer LP       4.40%       03/15/2027       6,8376         2,355,000       Energy Transfer LP       4.40%       03/15/2027       6,638,76         2,355,000       Energy Transfer LP       4.75% (b)       01/15/2021       6,649,828         2,355,000       Entergy Corporation       2.80% (b)       03/15/2021       3,845,771         8,255,000       Expedia Group, Inc.       1.80% (b)       01/3/15/2021       8,843,762	2,075,000	Dun & Bradstreet Corporation	5.00% (b)	12/15/2029	1,716,170
1,180,000       EES Finance Corporation       8.13%       05/01/2025       1,196,013         2435,000       Elevance Health, Inc.       4.55%       06/15/2025       2,061,692         926,000       Emergent BioSolutions, Inc.       8.80%       06/01/2036       465,074         795,000       Encompass Health Corporation       4.50%       02/01/2023       532,318         215,000       Encompass Health Corporation       4.63%       04/01/2031       1,122,91         500,000       Endo Luxembourg Finance Company SARL       6.00% (b/(g)       07/15/2023       30,000         630,000       Endo Luxembourg Finance Company SARL       6.05% (b)       04/01/202       498,296         865,000       Energy Transfer LP       4.40%       03/15/2027       3,817,771         8,225,000       Energy Transfer LP       4.40%       03/15/2027       6,8376         2,355,000       Energy Transfer LP       4.40%       03/15/2027       6,638,76         2,355,000       Energy Transfer LP       4.75% (b)       01/15/2021       6,649,828         2,355,000       Entergy Corporation       2.80% (b)       03/15/2021       3,845,771         8,255,000       Expedia Group, Inc.       1.80% (b)       01/3/15/2021       8,843,762	1,588,000	East Ohio Gas Company	3.00% (b)	06/15/2050	1,004,762
2.435,000         Elevance Health, Inc.         4.55%         05/15/2052         2,061,092           926,000         Embarq Corporation         8.00%         06/1/2036         45.074           795,000         Encergent BioSolutions, Inc.         3.88% (b)         08/15/2028         530,142           620,000         Encompass Health Corporation         4.50%         02/01/2028         532,318           121,000         Encompass Health Corporation         4.63%         04/01/2031         1,132,921           500,000         Endo Luxembourg Finance Company SARL         6.13% (b)         04/01/2029         498,296           650,000         Energizer Holdings, Inc.         6.50% (b)         12/31/2027         769,573           6,730,000         Energy Transfer LP         4.75%         01/15/2027         3817,771           8,225,000         Energy Transfer LP         4.09%         06/15/2034         6,399,073           3,785,000         Energy Transfer LP         4.75% (b)         01/15/2031         983,183           7,965,000         Equitikiteram Partners LP         4.75% (b)         01/15/2031         983,183           7,965,000         Exelon Corporation         3.40% (b)         01/3/2026         3,252,213           3,335,000         Exelon Corporation	1,180,000			05/01/2025	1.196.013
926,000         Embrage Corporation         8,00%         06/01/2036         465,074           795,000         Emergent BioSolutions, Inc.         3,88% (b)         08/15/2028         \$53,0142           620,000         Encompass Health Corporation         4,50%         02/01/2030         177,216           1,430,000         Encompass Health Corporation         4,63%         04/01/2031         1,132,921           500,000         Endo Luxembourg Finance Company SARL         6,03% (b)         04/01/2023         30,000           630,000         Energy Transfer LP         6,53% (b)         04/01/2027         769,573           6,730,000         Energy Transfer LP         4,40%         03/15/2027         3,817,771           8,225,000         Energy Transfer LP         5,00%         05/15/2044         6,63,073           3,785,000         Euregy Corporation         2,80%         06/15/2030         3,070,906           1,235,000         EverArc Escrow SARL         5,00%         05/15/2044         6,668,376           2,355,000         EverArc Escrow SARL         5,00%         05/15/2030         3,070,906           2,355,000         EverArc Escrow SARL         5,00%         05/15/2030         3,070,906           2,355,000         EverArc Escrow SARL         <					
795.000         Emergent BioSolutions, Inc.         3.88% (b)         08/15/2028         \$330,142           620.000         Encompass Health Corporation         4.50%         02/01/2038         \$17,216           1,430,000         Encompass Health Corporation         4.63%         04/01/2011         1,132,921           500,000         Endo Luxembourg Finance Company SARL         6.10% (b)(g)         07/15/2023         30,000           630,000         Energizer Holdings, Inc.         6.50% (b)         1231/2027         769,573           6,730,000         Energy Transfer LP         4.40%         031/5/2027         3.817,771           8,225,000         Energy Transfer LP         4.40%         031/5/2027         3.817,771           8,225,000         Energy Transfer LP         4.75% (b)         01/15/2031         983,183           7,965,000         Equitix, Inc.         1.80%         07/15/2027         3.818,31           7,965,000         Equitix, Inc.         5.00% (b)(k)         103/02029         1.905,901           2,335,000         Exelon Corporation         3.40%         04/15/2026         3.725,213           3,330,000         Exelon Corporation         3.40%         04/15/2026         3.725,213           2,3330,000         Exelon Corporation					
620,000         Encompass Health Corporation         4.50%         02/01/2028         532,318           215,000         Encompass Health Corporation         4.63%         02/01/2031         1,132,921           500,000         Endo Luxembourg Finance Company SARL         6.13% (b)         04/01/2023         30,000           630,000         Endo Luxembourg Finance Company SARL         6.13% (b)         04/01/2027         769,573           6,730,000         Energy Transfer LP         4.75%         01/15/2026         6.491,828           4,090,000         Energy Transfer LP         4.75% (b)         01/15/2027         3.817,771           8,225,000         Energy Transfer LP         5.00% (c)         05/15/2044         6.369,073           3,785,000         Energy Transfer LP         4.75% (b)         01/15/2031         3.981,837           7,965,000         Equinxi, Inc.         1.80% (c)         07/15/2024         6.83,76           2,355,000         Eventar Escrow SARL         5.00% (b)(k)         03/02/29         1,905,901           3,954,000         Exelon Corporation         3.40% (c)         03/15/2052         1.844,254           3,335,000         Expedia Group, Inc.         3.25% (c)         02/15/2026         3,283,178           6,561,000         Exp					
215,000       Encompass Health Corporation       4.75%       02/01/2030       177,216         1,430,000       Encompass Health Corporation       4.63%       04/01/2031       1,132,921         500,000       Endo Luxembourg Finance Company SARL       6.13% (b) (g)       07/15/2023       30,000         630,000       Energizer Holdings, Inc.       6.50% (b)       12/31/2027       768,273         6,730,000       Energy Transfer LP       4.75%       01/15/2026       6.491,828         4,090,000       Energy Transfer LP       4.40%       03/15/2027       3,817,771         8,225,000       Energy Transfer LP       5.00% (b)       01/15/2044       6,369,073         3,785,000       EQM Midstream Partners LP       4.75% (b)       01/15/2021       3,883,70         2,355,000       Equinix, Inc.       1.80% (0/15/2031       3,938,170       2,355,000       EverArc Escrow SARL       5.00% (b) (k)       10/30/2029       1,905,901         3,355,000       Exclon Corporation       3.40% (b) (b)       03/15/2024       3,837,002       1,804,254         3,335,000       Exclon Group, Inc.       5.00% (b) (k)       03/15/2026       3,283,178         6,561,000       Expedia Group, Inc.       3.25% (0)/15/2031       732,255       96,8000       Expedia					,
1,430,000         Encompass Health Corporation         4.63%         04/01/2031         1,132,921           500,000         Endo Luxembourg Finance Company SARL         6.00% (b)(g)         07/15/2023         300,000           630,000         Endo Luxembourg Finance Company SARL         6.13% (b)         04/01/2029         498,296           865,000         Energy Transfer LP         4.75% (b)         12/31/2027         769,573           6,730,000         Energy Transfer LP         4.40% 03/15/2027         3,817,771           8,225,000         Energy Transfer LP         5.00% 05/15/2044         6,369,073           3,785,000         Energy Transfer LP         5.00% 06/15/2030         3,070,906           1,235,000         Equinx, Inc.         1.80% 07/15/2027         6,668,376           2,355,000         Event Escrow SARL         5.00% (b)(k)         10/30/2029         1,905,901           3,350,000         Exelon Corporation         3,40%         04/15/2026         3,725,213           2,335,000         Expedia Group, Inc.         3.80%         02/15/2026         3,828,183           2,335,000         Expedia Group, Inc.         2.95%         03/15/2026         3,828,183           2,335,000         Expedia Group, Inc.         3.80%         02/15/2028         5,836					
500,000         Endo Lixembourg Finance Company SARL         6.00% (b)(g)         07/15/2023         30,000           630,000         Endo Lixembourg Finance Company SARL         6.13% (b)         04/01/2029         498,296           865,000         Energy Transfer LP         4.75%         01/15/2027         769,573           6,730,000         Energy Transfer LP         4.40%         03/15/2027         3,817,771           8,255,000         Energy Transfer LP         5.00%         05/15/2044         6,369,073           3,785,000         Endergy Corporation         2.80%         06/15/2031         3,970,906           1,235,000         EQM Midstream Partners LP         4.75% (b)         01/15/2027         6,668,376           2,355,000         EverArc Escrow SARL         5.00% (b)(k)         10/30/2029         1,905,901           3,954,000         Evelon Corporation         3.40%         04/15/2026         3,725,213           2,330,000         Exelon Corporation         4.10% (b)         03/15/2021         8,804,254           2,229,000         Expedia Group, Inc.         3.20%         02/15/2026         3,235,178           6,561,000         Expedia Group, Inc.         3.20%         03/15/2031         752,295           6,580,000         Expedia Group, Inc					
630,000         Endo Luxembourg Finance Company SARL         6.13% (b)         04/01/2029         498,296           865,000         Energiz Transfer LP         6.50% (b)         12/31/2027         769,573           6,730,000         Energy Transfer LP         4.40%         03/15/2027         3,817,771           8,225,000         Energy Transfer LP         5.00%         05/15/2044         6,369,073           3,785,000         Entergy Corporation         2.80%         06/15/2030         3,070,906           1,235,000         EQM Midstream Partners LP         4.75% (b)         01/15/2027         6,668,376           7,965,000         Equinx, Inc.         1.80%         07/15/2027         6,668,376           2,355,000         EverAre Escrow SARL         5.00% (b)(k)         10/30/2029         1,905,901           3,954,000         Exclon Corporation         34.0%         04/15/2026         3,725,213           2,330,000         Exclon Corporation         34.0%         02/15/2026         3,283,178           6,561,000         Expedia Group, Inc.         3.25%         02/15/2030         1,810,675           96,80,000         Expedia Group, Inc.         3.25%         02/15/2030         1,810,675           96,80,000         Expedia Group, Inc.         3.25			4.63%		
865,000         Energizer Holdings, Inc.         6.50% (b)         12/31/2027         769,573           6,730,000         Energy Transfer LP         4.75%         01/15/2026         6,491,828           4,090,000         Energy Transfer LP         4.40%         03/15/2027         3,817,771           8,225,000         Energy Transfer LP         5.00%         05/15/2044         6,369,073           3,785,000         Edy Corporation         2.80%         06/15/2030         3,070,906           1,235,000         Edy Midstream Partners LP         4.75% (b)         01/15/2031         983,183           7,965,000         Event C Escrow SARL         5.00% (b)(k)         10/30/2029         1,905,901           2,355,000         Evelon Corporation         3.40%         04/15/2026         3,725,213           2,330,000         Exclon Corporation         3.40%         02/15/2026         3,283,178           6,561,000         Expedia Group, Inc.         3.25%         02/15/2026         3,283,178           6,561,000         Expedia Group, Inc.         3.25%         03/15/2031         752,295           5,680,000         Expedia Group, Inc.         3.25%         03/15/2031         752,295           6,580,000         Exon Mobil Corporation         4.23%		Endo Luxembourg Finance Company SARL	6.00% (b)(g)	07/15/2023	
865,000         Energizer Holdings, Inc.         6.50% (b)         12/31/2027         769,573           6,730,000         Energy Transfer LP         4.75%         01/15/2026         6.491,828           4,090,000         Energy Transfer LP         4.40%         03/15/2027         3,817,771           8,225,000         Energy Transfer LP         5.00%         05/15/2044         6,369,073           3,785,000         Entergy Corporation         2.80%         06/15/2030         3,070,906           1,235,000         EQM Midstream Partners LP         4.75% (b)         01/15/2027         6,668,376           2,355,000         Evelon Corporation         3.80%         07/15/2027         6,668,376           2,350,000         Evelon Corporation         3.40%         07/15/2027         6,668,376           2,330,000         Evelon Corporation         3.40%         04/15/2026         3,725,213           3,35,000         Expedia Group, Inc.         3.20%         02/15/2026         3,283,178           6,561,000         Expedia Group, Inc.         3.25%         02/15/2028         5,836,082           2,229,000         Expedia Group, Inc.         3.25%         03/15/2031         752,295           6,580,000         Expedia Group, Inc.         3.25% <t< td=""><td>630,000</td><td>Endo Luxembourg Finance Company SARL</td><td>6.13% (b)</td><td>04/01/2029</td><td>498,296</td></t<>	630,000	Endo Luxembourg Finance Company SARL	6.13% (b)	04/01/2029	498,296
6,730,000         Energy Transfer LP         4,75%         01/15/2026         6,491,828           4,090,000         Energy Transfer LP         4.40%         03/15/2027         3,817,771           8,225,000         Entergy Corporation         2.80%         06/15/2030         3,070,906           1,235,000         Equipmix, Inc.         4.75% (b)         01/15/2027         6,668,376           2,355,000         EverArc Escrow SARL         5.00% (b)(k)         10/30/2029         1,905,901           3,954,000         Exclon Corporation         3.40%         04/15/2026         3,725,213           2,330,000         Exclon Corporation         3.40%         02/15/2026         3,728,113           2,333,000         Exclon Corporation         3.40%         02/15/2026         3,283,178           6,561,000         Expedia Group, Inc.         3.80%         02/15/2026         3,283,178           6,561,000         Expedia Group, Inc.         3.25%         02/15/2028         5,836,082           2,229,000         Expedia Group, Inc.         3.25%         02/15/2030         1,810,675           968,000         Expedia Group, Inc.         3.25%         03/19/2040         5,731,793           990,000         Ferrellgas LP         5.38% (b)         04/1/2026	865,000	Energizer Holdings, Inc.		12/31/2027	769,573
4.090,000       Energy Transfer LP       4.40%       03/15/2027       3.817,771         8,225,000       Energy Transfer LP       5.00%       05/15/2044       6,369,073         3,785,000       EQM Midstream Partners LP       4.75% (b)       01/15/2031       983,183         7,965,000       Equinix, Inc.       1.80%       07/15/2027       6,668,376         2,355,000       Evertar Escrow SARL       5.00% (b)(b)       10/30/2029       1,905,901         3,954,000       Exclon Corporation       3.40%       04/15/2026       3,725,213         2,330,000       Exclon Corporation       4.10% (b)       03/15/2026       3,725,213         2,330,000       Exclon Corporation       4.10% (b)       03/15/2026       3,283,178         6,561,000       Expedia Group, Inc.       5.00%       02/15/2028       5,836,082         2,229,000       Expedia Group, Inc.       2.95%       03/15/2031       175,275         968,000       Exxon Mobil Corporation       4.23%       03/19/2040       5,731,793         990,000       Ferreligas LP       5.38% (b)       04/01/2026       872,343         1,580,000       Ford Motor Credit Company LLC       6,75% (b)       01/15/2032       6,282,774         1,600,000       Ford Mo		Energy Transfer LP			
8.225,000         Energy Tansfer LP         5.00%         05/15/2044         6,359,073           3.785,000         Entergy Corporation         2.80%         06/15/2030         3,070,906           1.235,000         EQM Midstream Partners LP         4.75%         (b)         01/15/2027         6,668,376           2,355,000         EverArc Escrow SARL         5.00%         (b)(k)         10/30/2029         1,905,901           3,954,000         Exclon Corporation         3.40%         04/15/2026         3,725,213           2,330,000         Exclon Corporation         4.10%         (b)         03/15/2052         1,804,254           3,335,000         Expedia Group, Inc.         5.00%         02/15/2026         3,283,178           6,561,000         Expedia Group, Inc.         3.25%         02/15/2026         3,283,178           968,000         Expedia Group, Inc.         2.95%         03/15/2031         7,52,295           6,580,000         Exxon Mobil Corporation         4.23%         03/19/2040         5,731,793           990,000         Ferreligas LP         5.38%         (b)         04/01/2026         872,343           1,580,000         Ford Motor Company         2.25%         02/15/2032         6,128,270           4,065,000 <td></td> <td></td> <td></td> <td></td> <td></td>					
3,785,000       Entergy Corporation       2,80%       06/15/2030       3,070,906         1,235,000       EQM Midstream Partners LP       4,75% (b)       01/15/2031       983,183         7,965,000       Equinix, Inc.       1.80%       07/15/2027       6,668,376         2,355,000       EverArc Escrow SARL       5.00% (b)(k)       10/30/2029       1,905,901         3,954,000       Exclon Corporation       3.40%       04/15/2026       3,725,213         2,330,000       Exclon Corporation       4.10% (b)       03/15/2026       3,283,178         6,561,000       Expedia Group, Inc.       5.00%       02/15/2028       5,836,082         2,229,000       Expedia Group, Inc.       3.80%       02/15/2031       752,295         6,561,000       Exendia Group, Inc.       2.95%       03/15/2031       752,295         6,580,000       Expedia Group, Inc.       2.95%       03/15/2031       752,295         6,580,000       Extendia Group, Inc.       2.95%       03/15/2031       752,295         6,580,000       Extendia Group, Inc.       2.95%       03/15/2030       1,203,770         990,000       Ferretilgas LP       5.38% (b)       04/01/202       872,343         1,580,000       Fertitta Entertainment LLC </td <td></td> <td></td> <td></td> <td></td> <td></td>					
1,235,000       EQM Midstream Partners LP       4.75% (b)       01/15/2031       983,183         7,965,000       Equinix, Inc.       1.80%       07/15/2027       6,668,376         2,355,000       EverArc Escrow SARL       5.00% (b)(k)       10/30/2029       1,959,01         3,954,000       Exclon Corporation       3.40%       04/15/2026       3,725,213         2,330,000       Exclon Corporation       4.10% (b)       03/15/2052       1,804,254         3,335,000       Expedia Group, Inc.       5.00%       02/15/2026       3,283,178         6,561,000       Expedia Group, Inc.       3.80%       02/15/2028       5,836,052         2,229,000       Expedia Group, Inc.       2.95%       03/15/2031       75,295         6,580,000       Exxon Mobil Corporation       4.23%       03/19/2040       5,731,793         990,000       Ferrellgas LP       5.38% (b)       04/01/2026       872,343         1,580,000       Ford Motor Company       2.25%       02/15/2032       6,128,270         4,065,000       Ford Motor Credit Company LLC       4.39%       01/08/2026       1,450,732         1,600,000       Ford Motor Credit Company LLC       4.05%       05/12/2032       2,123,115         7,475,000       For					3 070 006
7,965,000       Equinix, Inc.       1.80%       07/15/2027       6,668,376         2,355,000       EverArc Escrow SARL       5.00% (b)(k)       10/30/2029       1,905,901         3,954,000       Exclon Corporation       3.40%       04/15/2026       3,725,213         2,330,000       Exclon Corporation       4.10% (b)       03/15/2052       1,804,254         3,335,000       Expedia Group, Inc.       5.00%       02/15/2026       3,283,178         6,561,000       Expedia Group, Inc.       3.80%       02/15/2028       5,836,082         2,29,000       Expedia Group, Inc.       3.25%       02/15/2028       5,836,082         2,29,000       Expedia Group, Inc.       2.95%       03/15/2031       752,295         6,580,000       Expedia Group, Inc.       2.95%       03/15/2031       752,295         6,580,000       Expedia Group, Inc.       2.95%       03/15/2031       752,295         6,580,000       Ferrellgas LP       5.38% (b)       04/01/2026       872,343         1,580,000       Ferritita Entertainment LLC       6.75% (b)       01/15/2030       1,203,770         8,545,000       Flowserve Corporation       3.25%       02/12/2032       2,935,154         1,600,000       Ford Motor Credit Comp					
2,355,000       EverArc Escrow SARL       5.00% (b)(k)       10/30/2029       1,905,901         3,954,000       Exclon Corporation       3.40%       04/15/2026       3,725,213         2,330,000       Exclon Corporation       4.10% (b)       03/15/2052       1,804,254         3,335,000       Expedia Group, Inc.       5.00% (b)(k)       03/15/2052       3,283,178         6,561,000       Expedia Group, Inc.       3.80%       02/15/2028       5,836,082         2,229,000       Expedia Group, Inc.       3.25%       02/15/2030       1,810,675         968,000       Expedia Group, Inc.       2.95%       03/15/2031       752,295         6,580,000       Exnon Mobil Corporation       4.23%       03/19/2040       5,731,793         990,000       Ferreligas LP       5.38% (b)       04/11/2026       872,343         1,580,000       Fortitta Entertainment LLC       6.75% (b)       01/15/2030       1,203,770         8,545,000       Flowserve Corporation       2.80%       01/15/2032       6,128,270         4,065,000       Ford Motor Credit Company LLC       4.39%       01/08/2026       1,450,732         1,200,000       Ford Motor Credit Company LLC       4.95%       05/28/2027       1,073,93         1,600,000<					
3,954,000       Exelon Corporation       3.40%       04/15/2026       3,725,213         2,330,000       Exelon Corporation       4.10% (b)       03/15/2052       1,804,254         3,335,000       Expedia Group, Inc.       5.00%       02/15/2028       3,283,178         6,561,000       Expedia Group, Inc.       3.80%       02/15/2028       5,836,082         2,229,000       Expedia Group, Inc.       3.25%       02/15/2030       1,810,675         968,000       Expedia Group, Inc.       2.95%       03/15/2031       752,295         6,580,000       Exxon Mobil Corporation       4.23%       03/19/2040       5,731,793         990,000       Ferrellgas LP       5.38% (b)       04/01/2026       872,343         1,580,000       Ferrellgas LP       5.38% (b)       04/01/5/2032       6,128,270         4,665,000       Flowserve Corporation       2.80%       01/15/2032       6,128,270         4,065,000       Ford Motor Credit Company LLC       4.39%       01/08/2026       1,450,732         1,200,000       Ford Motor Credit Company LLC       4.95%       05/28/2027       1,073,916         1,670,000       Ford Motor Credit Company LLC       3.63%       06/17/2031       1,243,115         7,475,000 <td< td=""><td></td><td>Equility, Inc.</td><td></td><td></td><td></td></td<>		Equility, Inc.			
2,330,000Exelon Corporation4.10% (b)03/15/20521,804,2543,335,000Expedia Group, Inc.5.00%02/15/20263,283,1786,561,000Expedia Group, Inc.3.80%02/15/20301,810,675968,000Expedia Group, Inc.3.25%02/15/2031752,2956,580,000Exxon Mobil Corporation4.23%03/19/20405,731,793990,000Ferreligas LP5.38% (b)04/01/2026872,3431,580,000Fertitta Entertainment LLC6.75% (b)01/15/20326,128,2704,065,000Ford Motor Company2.80%01/15/20326,128,2704,065,000Ford Motor Credit Company LLC4.39%02/12/20322,935,1541,600,000Ford Motor Credit Company LLC4.39%01/08/20261,450,73,9161,670,000Ford Motor Credit Company LLC3.63%06/17/20311,243,1157,475,000Fortinet, Inc.1.00%03/15/20266,440,3821,610,000Forties Transportation and Infrastructure Investors LLC5.50% (b)05/01/20281,290,273390,000Frontier Communications Holdings LLC5.80% (b)05/01/20281,290,273390,000Frontier Communications Holdings LLC5.00% (b)05/01/2028687,896	2,355,000				1,905,901
2,330,000Exelon Corporation4.10% (b)03/15/20521,804,2543,335,000Expedia Group, Inc.5.00%02/15/20263,283,1786,561,000Expedia Group, Inc.3.80%02/15/20301,810,675968,000Expedia Group, Inc.3.25%02/15/2031752,2956,580,000Exxon Mobil Corporation4.23%03/19/20405,731,793990,000Ferreligas LP5.38% (b)04/01/2026872,3431,580,000Fertitta Entertainment LLC6.75% (b)01/15/20326,128,2704,065,000Ford Motor Company2.80%01/15/20326,128,2704,065,000Ford Motor Credit Company LLC4.39%02/12/20322,935,1541,600,000Ford Motor Credit Company LLC4.39%01/08/20261,450,73,9161,670,000Ford Motor Credit Company LLC3.63%06/17/20311,243,1157,475,000Fortinet, Inc.1.00%03/15/20266,440,3821,610,000Forties Transportation and Infrastructure Investors LLC5.50% (b)05/01/20281,290,273390,000Frontier Communications Holdings LLC5.80% (b)05/01/20281,290,273390,000Frontier Communications Holdings LLC5.00% (b)05/01/2028687,896	3,954,000				
3,335,000       Expedia Group, Inc.       5.00%       02/15/2026       3,283,178         6,561,000       Expedia Group, Inc.       3.80%       02/15/2028       5,836,082         2,229,000       Expedia Group, Inc.       3.25%       02/15/2030       1,810,675         968,000       Expedia Group, Inc.       2.95%       03/15/2031       752,295         6,580,000       Exon Mobil Corporation       4.23%       03/19/2040       5,731,793         990,000       Ferrellgas LP       5.38% (b)       04/01/2026       872,343         1,580,000       Ford Motor Corporation       2.80%       01/15/2030       1,203,770         8,545,000       Flowserve Corporation       2.80%       02/12/2032       2,935,154         1,600,000       Ford Motor Credit Company LLC       4.39%       01/08/2026       1,450,732         1,600,000       Ford Motor Credit Company LLC       4.95%       05/28/2027       1,073,916         1,670,000       Ford Motor Credit Company LLC       3.63%       06/17/2031       1,243,115         7,475,000       Fortinet, Inc.       1.00%       03/15/2026       6,440,382         1,610,000       Fortinet, Inc.       1.00%       03/15/2026       6,440,382         1,610,000       Fortires	2,330,000	Exelon Corporation	4.10% (b)	03/15/2052	1,804,254
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1,580,000         Fertittä Entertainment LLC         6.75% (b)         01/15/2030         1,203,770           8,545,000         Flowserve Corporation         2.80%         01/15/2032         6,128,270           4,065,000         Ford Motor Company         3.25%         02/12/032         2,935,154           1,600,000         Ford Motor Credit Company LLC         4.39%         01/08/2026         1,450,732           1,200,000         Ford Motor Credit Company LLC         4.95%         05/28/2027         1,073,916           1,670,000         Ford Motor Credit Company LLC         3.63%         06/17/2031         1,243,115           7,475,000         Fortinet, Inc.         1.00%         03/15/2026         6,440,382           1,610,000         Fortinet, Inc.         5.80% (b)         05/12/2027         350,419           390,000         Frontier Communications Holdings LLC         5.80% (b)         05/01/2028         1,290,278           390,000         Frontier Communications Holdings LLC         5.00% (b)         05/01/2028         687,896					
8,545,000         Flowserve Corporation         2.80%         01/15/2032         6,128,270           4,065,000         Ford Motor Company         3.25%         02/12/2032         2,935,154           1,600,000         Ford Motor Credit Company LLC         4.39%         01/08/2026         1,450,732           1,200,000         Ford Motor Credit Company LLC         4.95%         05/28/2027         1,073,916           1,670,000         Ford Motor Credit Company LLC         3.63%         06/17/2031         1,243,115           7,475,000         Fortinet, Inc.         1.00%         03/15/2026         6,440,382           1,610,000         Fortiers Transportation and Infrastructure Investors LLC         5.50% (b)         05/12/2028         1,290,278           390,000         Frontier Communications Holdings LLC         5.88% (b)         10/15/2027         350,419           800,000         Frontier Communications Holdings LLC         5.00% (b)         05/01/2028         687,896					
4,065,000         Ford Motor Company         3.25%         02/12/2032         2,935,154           1,600,000         Ford Motor Credit Company LLC         4.39%         01/08/2026         1,450,732           1,200,000         Ford Motor Credit Company LLC         4.95%         05/28/2027         1,073,916           1,670,000         Ford Motor Credit Company LLC         3.63%         06/17/2031         1,243,115           7,475,000         Fortinet, Inc.         1.00%         03/15/2026         6,440,382           1,610,000         Fortress Transportation and Infrastructure Investors LLC         5.05% (b)         05/01/2028         1,290,278           390,000         Frontier Communications Holdings LLC         5.88% (b)         10/15/2027         350,419           800,000         Frontier Communications Holdings LLC         5.00% (b)         05/01/2028         687,896					
4,065,000         Ford Motor Company         3.25%         02/12/2032         2,935,154           1,600,000         Ford Motor Credit Company LLC         4.39%         01/08/2026         1,450,732           1,200,000         Ford Motor Credit Company LLC         4.95%         05/28/2027         1,073,916           1,670,000         Ford Motor Credit Company LLC         3.63%         06/17/2031         1,243,115           7,475,000         Fortinet, Inc.         1.00%         03/15/2026         6,440,382           1,610,000         Fortiers Transportation and Infrastructure Investors LLC         5.00% (b)         05/01/2028         1,290,278           390,000         Frontier Communications Holdings LLC         5.88% (b)         10/15/2027         350,419           800,000         Frontier Communications Holdings LLC         5.00% (b)         05/01/2028         687,896			2.80%		
1,600,000         Ford Motor Credit Company LLC         4.39%         01/08/2026         1,450,732           1,200,000         Ford Motor Credit Company LLC         4.95%         05/28/2027         1,073,916           1,670,000         Ford Motor Credit Company LLC         3.63%         06/17/2031         1,243,115           7,475,000         Fortinet, Inc.         1.00%         03/15/2026         6,440,382           1,610,000         Forterss Transportation and Infrastructure Investors LLC         5.05% (b)         05/01/2028         1,290,278           390,000         Frontier Communications Holdings LLC         5.00% (b)         05/01/2028         687,896	4,065,000		3.25%	02/12/2032	2,935,154
1,200,000         Ford Motor Credit Company LLC         4.95%         05/28/2027         1,073,916           1,670,000         Ford Motor Credit Company LLC         3.63%         06/17/2031         1,243,115           7,475,000         Fortinet, Inc.         1.00%         03/15/2026         6,440,382           1,610,000         Fortress Transportation and Infrastructure Investors LLC         5.80% (b)         05/01/2028         1,290,278           390,000         Frontier Communications Holdings LLC         5.80% (b)         00/12/2028         687,896           800,000         Frontier Communications Holdings LLC         5.00% (b)         05/01/2028         687,896					
1,670,000Ford Motor Credit Company LLC3.63%06/17/20311,243,1157,475,000Fortinet, Inc.1.00%03/15/20266,440,3821,610,000Fortress Transportation and Infrastructure Investors LLC5.50% (b)05/01/20281,290,278390,000Frontier Communications Holdings LLC5.88% (b)10/15/2027350,419800,000Frontier Communications Holdings LLC5.00% (b)05/01/2028687,896					
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1,610,000         Fortress Transportation and Infrastructure Investors LLC         5.50% (b)         05/01/2028         1,290,278           390,000         Frontier Communications Holdings LLC         5.88% (b)         10/15/2027         350,419           800,000         Frontier Communications Holdings LLC         5.00% (b)         05/01/2028         687,896					
390,000         Frontier Communications Holdings LLC         5.88% (b)         10/15/2027         350,419           800,000         Frontier Communications Holdings LLC         5.00% (b)         05/01/2028         687,896					
800,000         Frontier Communications Holdings LLC         5.00% (b)         05/01/2028         687,896					1,290,278
100,392         Frontier Communications Holdings LLC         5.88%         11/01/2029         79,914					
	100,392	Frontier Communications Holdings LLC	5.88%	11/01/2029	79,914

1,395,000	Frontier Communications Holdings LLC	6.00% (b)	01/15/2030	1,098,841
2,340,000	Full House Resorts, Inc.	8.25% (b)	02/15/2028	2,109,370
1,295,000	Gap, Inc.	3.88% (b)	10/01/2031	826,160
1,140,000	GCI LLC	4.75% (b)	10/15/2028	948,788
8,115,000	General Motors Financial Company, Inc.	2.40%	10/15/2028	6,420,897
8,165,000	General Motors Financial Company, Inc.	3.10%	01/12/2032	6,169,180
7,535,000	Georgia Power Company	2.20%	09/15/2024	7,138,720
16,594,000	Georgia Power Company	3.25%	03/15/2051	10,985,626
1,059,000	Glatfelter Corporation	4.75% (b)	11/15/2029	611,022
1,955,000	Global Access, Inc.	5.00% (b)	07/15/2029	1,606,646
1,913,912	Global Aircraft Leasing Company (7.25% PIK)	6.50% (b)	09/15/2024	1,443,435
6,620,000	Global Payments, Inc.	4.95%	08/15/2027	6,317,353
14,448,000	Goldman Sachs Group, Inc. (3 Month LIBOR USD + 1.17%)	4.08%	05/15/2026	14,346,416
4,340,000	Goldman Sachs Group, Inc. (Secured Overnight Financing Rate + 0.82%)	3.70%	09/10/2027	4,141,081
1,760,000	Goodyear Tire & Rubber Company	5.25%	07/15/2031	1,410,156
615,000	GrafTech Finance, Inc.	4.63% (b)	12/15/2028	461,139
1,295,000	Griffon Corporation	5.75%	03/01/2028	1,115,416
665,000	Group 1 Automotive, Inc.	4.00% (b)	08/15/2028	536,948
22,059	Gulfport Energy Corporation	8.00%	05/17/2026	21,981
1,175,971	Gulfport Energy Corporation	8.00% (b)	05/17/2026	1,171,814
3,622,000	Halliburton Company	2.92%	03/01/2030	3,019,925
				6 112 122
6,960,000	HCA, Inc.	4.13%	06/15/2029	6,113,123
5,405,000	Health Care Service Corporation and Mutual Legal Reserve Company	3.20% (b)	06/01/2050	3,623,813
2,030,000	Helios Software Holdings, Inc.	4.63% (b)	05/01/2028	1,524,530
1,095,000	Hertz Corporation	5.00% (b)	12/01/2029	816,027
1,075,000	Hess Midstream Operations LP	5.13% (b)	06/15/2028	942,721
2,370,000	Hess Midstream Operations LP	4.25% (b)	02/15/2030	1,918,835
1,355,000	Hess Midstream Operations LP	5.50% (b)	10/15/2030	1,164,968
1,520,000	H-Food Holdings LLC	8.50% (b)	06/01/2026	967,848
975,000	Hightower Holding LLC	6.75% (b)	04/15/2029	797,292
1,797,000	Hilcorp Energy LP	6.25% (b)	11/01/2028	1,661,902
315,000	Hilcorp Energy LP	5.75% (b)	02/01/2029	276,036
8,239,000	Host Hotels & Resorts LP	2.90%	12/15/2031	6,057,943
14,060,000	Hyundai Capital America	2.65% (b)	02/10/2025	13,116,119
		5.25%		
1,300,000	Icahn Enterprises LP		05/15/2027	1,141,081
230,000	iHeartCommunications, Inc.	8.38%	05/01/2027	193,919
960,000	iHeartCommunications, Inc.	5.25% (b)	08/15/2027	822,023
1,875,000	II-VI, Inc.	5.00% (b)	12/15/2029	1,555,538
5,080,000	Illumina, Inc.	0.55%	03/23/2023	4,975,917
1,600,000	Illuminate Buyer LLC	9.00% (b)	07/01/2028	1,331,096
1,435,000	Installed Building Products, Inc.	5.75% (b)	02/01/2028	1,293,071
6,111,000	Invitation Homes Operating Partnership LP	2.70%	01/15/2034	4,320,553
1,380,000	Iron Mountain, Inc.	4.88% (b)	09/15/2029	1,135,685
850,000	Iron Mountain, Inc.	4.50% (b)	02/15/2031	658,673
2,160,000	JELD-WEN, Inc.	4.63% (b)	12/15/2025	1,753,650
4,920,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.92%)	2.60%	02/24/2026	4,579,521
6,210,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.92%)	2.07%	06/01/2029	5,041,602
		2.58%		
8,115,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.25%)		04/22/2032	6,298,877
7,850,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.26%)	2.96%	01/25/2033	6,180,126
2,295,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.99%)	4.85%	07/25/2028	2,205,983
9,800,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 2.04%)	2.52%	04/22/2031	7,759,615
11,144,000	Kinder Morgan Energy Partners LP	6.95%	01/15/2038	11,108,769
380,000	LD Holdings Group LLC	6.50% (b)	11/01/2025	228,519
185,000	LD Holdings Group LLC	6.13% (b)	04/01/2028	96,482
1,300,000	Leeward Renewable Energy Operations LLC	4.25% (b)	07/01/2029	1,049,360
1,320,000	Legacy LifePoint Health LLC	4.38% (b)	02/15/2027	1,092,474
1,015,000	Legends Hospitality Holding Company LLC	5.00% (b)	02/01/2026	874,422
530,000	Level 3 Financing, Inc.	3.75% (b)	07/15/2029	389,447
1,260,000	LFS Topco LLC	5.88% (b)	10/15/2026	1,004,109
895,000	LifePoint Health, Inc.	5.38% (b)	01/15/2029	625,732
1,143,591	Ligado Networks LLC (15.50% PIK)	15.50% (b)	11/01/2023	531,770
1,143,391				1,015,866
	Lions Gate Capital Holdings LLC	5.50% (b)	04/15/2029	
3,760,000	Lowe's Companies, Inc.	4.40%	09/08/2025	3,705,373
3,775,000	Lowe's Companies, Inc.	5.63%	04/15/2053	3,500,063
1,745,000	LSF9 Atlantis Holdings LLC	7.75% (b)	02/15/2026	1,559,620
1,305,000	Lumen Technologies, Inc.	5.13% (b)	12/15/2026	1,124,799
1,170,000	Lumen Technologies, Inc.	4.00% (b)	02/15/2027	985,110
1,235,000	M/I Homes, Inc.	4.95%	02/01/2028	1,031,225
1,030,000	Madison IAQ LLC	4.13% (b)	06/30/2028	828,819
1,010,000	Madison IAQ LLC	5.88% (b)	06/30/2029	705,263
7,065,000	Magallanes, Inc.	3.76% (b)	03/15/2027	6,329,875
4,829,000	Marathon Petroleum Corporation	5.13%	12/15/2026	4,754,360
7,170,000	Mariot International, Inc.	3.13%	06/15/2026	6,622,509
9,075,000	Marriott International, Inc.	2.75%	10/15/2033	6,601,855
13,605,000	Marvell Technology, Inc.	4.20%	06/22/2023	13,569,001
6,750,000	Massachusetts Mutual Life Insurance Company	3.20% (b)	12/01/2061	4,104,389
1,085,000	Match Group Holdings LLC	5.00% (b)	12/15/2027	970,071
7,465,000	McDonald's Corporation	4.45%	03/01/2047	6,277,081
1,085,000	McGraw-Hill Education, Inc.	5.75% (b)	08/01/2028	908,293
1,700,000	Medline Borrower LP	5.25% (b)	10/01/2029	1,286,781
1,130,000	Metis Merger Sub LLC	6.50% (b)	05/15/2029	882,999
50,000	Metropolitan Edison Company	4.00% (b)	04/15/2025	47,500
1,550,000	Michaels Companies, Inc.	5.25% (b)	05/01/2028	1,091,378
1,000,000	· · · · · · · · · · · · · · · · · · ·			-,-,-,0,0

1,160,000	Michaels Companies, Inc.	7.88% (b)	05/01/2029	671,472
1,238,000	Midwest Gaming Borrower LLC	4.88% (b)	05/01/2029	1,021,721
1,780,000	Minerva Merger Sub, Inc.	6.50% (b)	02/15/2030	1,410,561
600,000	ModivCare Escrow Issuer, Inc.	5.00% (b)(k)	10/01/2029	488,685
810,000	ModivCare, Inc.	5.88% (b)	11/15/2025	748,553
4,660,000	Monongahela Power Company	5.40% (b)	12/15/2043	4,262,949
2,430,000	Morgan Stanley (Secured Overnight Financing Rate + 1.29%)	2.94%	01/21/2033	1,924,031
15,579,000	Morgan Stanley (Secured Overnight Financing Rate + 1.25%)	2.48%	09/16/2036	11,186,332
		4.21%	04/20/2028	5,235,395
5,590,000	Morgan Stanley (Secured Overnight Financing Rate + 1.61%)			
5,330,000	Morgan Stanley (Secured Overnight Financing Rate + 1.67%)	4.68%	07/17/2026	5,192,777
1,272,000	Moss Creek Resources Holdings, Inc.	7.50% (b)	01/15/2026	1,111,493
1,250,000	MPLX LP	4.00%	03/15/2028	1,140,802
940,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	833,921
1,020,000	Nabors Industries Ltd.	7.25% (b)	01/15/2026	889,495
820,000	Nabors Industries Ltd.	7.38% (b)	05/15/2027	758,500
1,635,000	Nasdaq, Inc.	3.95%	03/07/2052	1,219,271
1,975,000	Nationstar Mortgage Holdings, Inc.	5.75% (b)	11/15/2031	1,452,009
955,000	Navient Corporation	5.00%	03/15/2027	782,400
1,935,000	NCL Corporation Ltd.	3.63% (b)	12/15/2024	1,629,416
1,185,000	NCL Corporation Ltd.	5.88% (b)	03/15/2026	903,325
1,160,000	NCL Corporation Ltd.	5.88% (b)	02/15/2027	968,124
345,000	NESCO Holdings, Inc.	5.50% (b)	04/15/2029	287,996
7,163,000	NetApp, Inc.	1.88%	06/22/2025	6,549,161
765,000	Netflix, Inc.	5.38% (b)	11/15/2029	720,733
550,000	Netflix, Inc.	4.88% (b)	06/15/2030	503,832
505,000	News Corporation	5.13% (b)	02/15/2032	444,150
		5.15% (0) 4.26%		
5,950,000	NextEra Energy Capital Holdings, Inc.	4.26%	09/01/2024	5,868,599
3,500,000	NextEra Energy Capital Holdings, Inc.	2.25%	06/01/2030	2,797,494
845,000	NFP Corporation	4.88% (b)	08/15/2028	722,171
1,000,000	NFP Corporation	6.88% (b)	08/15/2028	781,655
1,605,000	NGL Energy Operating LLC	7.50% (b)	02/01/2026	1,430,143
625,000	NGL Energy Partners LP	7.50%	04/15/2026	477,853
3,475,000	NGPL PipeCo LLC	3.25% (b)	07/15/2031	2,725,860
9,945,000	Northrop Grumman Corporation	5.15%	05/01/2040	9,336,277
4,395,000	NRG Energy, Inc.	2.00% (b)	12/02/2025	3,885,481
1,715,000	NRG Energy, Inc.	3.63% (b)	02/15/2031	1,341,387
1,650,000	NuStar Logistics LP	6.00%	06/01/2026	1,513,875
1,705,000	Oasis Petroleum, Inc.	6.38% (b)	06/01/2026	1,628,070
1,075,000	Occidental Petroleum Corporation	6.63%	09/01/2030	1,093,700
1,570,000	Occidental Petroleum Corporation	6.13%	01/01/2031	1,550,265
650,000	Occidental Petroleum Corporation	6.45%	09/15/2036	651,599
660,000	Occidental Petroleum Corporation	6.60%	03/15/2046	681,321
1,565,000	Office Properties Income Trust	2.65%	06/15/2026	1,174,960
7,295,000	Office Properties Income Trust	2.40%	02/01/2027	5,262,598
1,885,000	Olympus Water US Holding Corporation	4.25% (b)	10/01/2028	1,452,025
1,100,000	Olympus Water US Holding Corporation	6.25% (b)	10/01/2029	755,667
850,000	OneMain Finance Corporation	6.88%	03/15/2025	800,279
280,000	OneMain Finance Corporation	7.13%	03/15/2026	252,828
825,000	OneMain Finance Corporation	5.38%	11/15/2029	640,716
4,255,000	ONEOK, Inc.	3.40%	09/01/2029	3,574,484
11,030,000	Oracle Corporation	3.85%	04/01/2060	6,694,493
2,470,000	Organon & Company	5.13% (b)	04/30/2031	2,027,450
1,800,000	Owens & Minor, Inc.	6.63% (b)	04/01/2030	1,588,500
7,272,000	Owens Corning	4.40%	01/30/2048	5,422,404
7,100,000	Owl Rock Capital Corporation	2.63%	01/15/2027	5,746,143
8,693,000	Pacific Gas and Electric Company	2.50%	02/01/2031	6,336,126
6,622,000	Packaging Corporation of America	3.40%	12/15/2027	6,020,451
1,648,000	Par Petroleum LLC	7.75% (b)	12/15/2025	1,573,024
875,000	Park Intermediate Holdings LLC	4.88% (b)	05/15/2029	710,115
3,325,000	Parker-Hannifin Corporation	4.25%	09/15/2027	3,172,223
565,000	PBF Holding Company LLC	6.00%	02/15/2028	490,592
905,000	PECF USS Intermediate Holding Corporation	8.00% (b)	11/15/2029	663,608
2,085,000	Penn National Gaming, Inc.	5.63% (b)	01/15/2029	1,847,587
2,085,000 940,000		4.13% (b)	07/01/2029	720,755
1,575,000	Penn National Gaming, Inc. PennyMac Financial Services, Inc.	4.13% (b) 4.25% (b)	02/15/2029	1,125,322
6,000,000	Penske Truck Leasing Company LP	4.20% (b)	04/01/2027	5,589,788
4,055,000	PepsiCo, Inc.	3.60%	02/18/2028	3,836,791
1,450,000	Performance Food Group, Inc.	5.50% (b)	10/15/2027	1,321,240
1,175,000	Performance Food Group, Inc.	4.25% (b)	08/01/2029	980,620
1,545,000	PetSmart, Inc.	7.75% (b)	02/15/2029	1,383,609
613,000	PIC AU Holdings LLC	10.00% (b)	12/31/2024	634,455
1,775,000	Pike Corporation	5.50% (b)	09/01/2028	1,440,022
2,862,000	Pioneer Natural Resources Company	1.90%	08/15/2030	2,192,368
430,000	Post Holdings, Inc.	5.50% (b)	12/15/2029	372,390
303,000	Post Holdings, Inc.	4.63% (b)	04/15/2030	249,522
1,090,000	Premier Entertainment Sub LLC	5.63% (b)	09/01/2029	756,046
1,175,000	Prime Security Services Borrower LLC	6.25% (b)	01/15/2028	1,004,615
6,870,000	Prudential Financial, Inc.	3.91%	12/07/2047	5,241,628
950,000	Radiate Holdco LLC	4.50% (b)	09/15/2026	780,449
1,170,000	Radiology Partners, Inc.	9.25% (b)	02/01/2028	765,093
9,375,000	Raytheon Technologies Corporation	3.03%	03/15/2052	6,143,466
490,000	Real Hero Merger Sub 2, Inc.	6.25% (b)	02/01/2029	354,490
1,710,000	Realogy Group LLC	5.25% (b)	04/15/2030	1,164,159
1,710,000		5.2570(0)	01/15/2050	1,104,157

650.000         Roltz Baring Company of America, Iac.         4.38% (b)         101/52029         6544, 70           1, 259.000         Skine prot Intel LLC         5.00% (b)         101/52027         1.085           1, 259.000         Skine Intel Care LP         5.20% (b)         101/52027         1.085           1, 595.000         Skine Intel Care LP         5.20% (c)         101/52027         1.085           1, 605.000         Stantade Holding, USA, Inc. (Second Overnght Financing Bate + 1.25%)         2.49% (c)         0.001/2028         7.275           1, 605.000         Scotts Minale-Core Company         4.50% (c)         101/52027         7.985           1, 1450.000         Scotts Minale-Core Company         4.50% (c)         101/52027         1.755           1, 1450.000         Scotts Minale-Core Company         4.50% (c)         101/52027         1.755           1, 1450.000         Strints XM Radio, Inc.         4.13% (c)         0.01/12029         1.752           1, 1450.000         Strints XM Radio, Inc.         4.13% (c)         0.01/12029         1.752           1, 4050.000         Strints XM Radio, Inc.         4.05% (c)         0.01/12029         1.102           1, 4050.000         Strints XM Radio, Inc.         4.05% (c)         0.01/12029         1.102					
9,560,000       Royalty Plania PLC       3.30%       00022040       6,143,02         1,255,000       RP Excern Nearer LLC       5.25%       1005,000       1163,04         1,395,000       Safori Realth Care, LPT ILC       5.26%       0106,2028       2,255,71         800,000       Safori Realth Care, LPT ILC       6.85%       1017,2039       123,253         800,000       Schweitzer-Maskult International, Inc.       6.85%       1001,2026       773,64         1,153,000       Schweitzer-Maskult International, Inc.       6.85%       1001,2026       773,64         1,145,000       Schweitzer-Maskult International, Inc.       6.85%       1001,2026       173,516         1,540,000       Strippi Exrow, Inc.       5.25%       1001,2026       1,753,10         1,540,000       Strippi Exrow, Inc.       4.25%       1001,2027       13,2558         1,540,000       Smithfall Foods, Inc.       4.25%       101,2026       1,2520         1,450,000       Smithfall Foods, Inc.       4.25%       101,2026       1,2520         1,450,000       Smithfall Foods, Inc.       4.25%       101,2027       1,2520         1,450,000       Smithfall Foods, Inc.       4.25%       101,2029       1,252,20         1,450,000	975,000	Rent-A-Center, Inc.	6.38% (b)	02/15/2029	762,518
6.560,000         Reyary Basim PLC         3.30%         00022040         6,143,05           1.355,000         Ref Lecore Issuer LLC         5.25%         10012031         11.65,04           1.595,000         Satim Health Gar. PL 11 C         5.25%         0.1012031         11.75,00           1.595,000         Satim Health Gar. PL 11 C         5.26%         0.1012036         11.75,00           1.505,000         Satim Health Gar. PL 11 C         5.66%         10017203         12.323           1.505,000         Satim Health Gar. PL 11 C         5.66%         10017203         12.323           1.505,000         Satim Health Gar. PL 11 C         5.68%         10.50228         1.753,16           1.500,000         Strippe Escrow, Inc.         4.25%         0.017,12037         13.265,8           1.500,000         Strippe Escrow, Inc.         4.25%         0.017,12037         13.255,8           1.500,000         Satim Automotive, Inc.         4.25%         0.017,12037         13.258,8           1.530,000         Satim Automotive, Inc.         4.25%         0.017,12037         12.220           1.430,000         Satim Automotive, Inc.         4.25%         0.017,12037         12.230,122,123,123,123,123,123,123,123,123,123	650,000	Roller Bearing Company of America, Inc.	4.38% (b)	10/15/2029	549,081
1.285.000       RF Lestrow Isage Tube       5.285 (e)00       1252025       106.4         1.285.000       Solution 11 (C)       5.096 (c)       107.0221       12.532         1.850.000       Solution 11 (C)       2.295 (c)       12.532       12.532         1.850.000       Solution 11 (C)       2.295 (c)       12.532					
5,293,000       Salvine Pass Liguefactor LLC       5.00%       120,12031       1,174,00         3,000,000       Southarder Holding, USA, Inc. (Secured Overnight Financing Rate + 1,25%)       2.6%       0100,1203       2,275,1         1,555,000       Southarder Holding, USA, Inc. (Secured Overnight Financing Rate + 1,25%)       2.6%       0100,1203       2,275,1         1,555,000       South Mincle-Gro Company       4.5%       0113,12027       1,235,9         1,145,000       South Mincle-Gro Company       4.5%       0113,12027       1,235,9         1,145,000       Select Medical Corporation       6.2%       0113,12027       1,235,9         1,140,000       Select Medical Corporation       6.2%       0110,12039       1,212,20         1,600,000       Sirvins XM Rato, Inc.       5.3%       0115,2027       1,22,20         1,640,000       South Action Inc.       4.5%       010,12039       1,22,20         1,640,000       South Action Inc.       5.5%       010,12039       1,22,20<					
1,295.000       Saban Health Car LP       3.20%       12.01/2.031       1.174.00         9,306.000       Sontanter Month Internat D       6.63%       0.000/2.036       2.2355.71         9,350.000       Sontanter Month Internat D       6.63%       0.000/2.036       1.235.01         1,450.000       Sorta Minel-Gro Company       4.50%       0.001/2.027       0.954.1         1,450.000       Strip Escrov, Inc.       5.85%       0.001/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.021/2.029       0.011/2.028       0.021/2.029       0.011/2.028       0.021/2.029       0.011/2.028       0.021/2.029       0.011/2.028       0.021/2.029       0.011/2.028       0.021/2.029       0.011/2.028       0.021/2.029       0.011/2.028       0.021/2.029       0.011/2.028       0.021/2.029       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028       0.011/2.028					
3.060.000         Saturdier Holdings USA, Inc. (Secured Overright Financing Rate +1.2%)         2.4%         0.1001/2028         7.77.64           1.315.000         Scientific Games Holdings LP         6.5%         0.001/2028         7.77.64           1.415.000         Scientific Games Holdings LP         6.5%         0.001/2028         7.77.64           1.416.000         Seried Keisal Corporation         5.8%         (bW)         0.001/2028         7.75.61           1.400.000         Strick Medical Corporation         6.25%         (b)         0.001/2028         7.55.14           1.400.000         Strinx XM Radis, Inc.         5.30%         (b)         0.001/2029         90.75           1.400.000         Smith/field Foods, Inc.         3.00%         (b)         0.001/2029         1.232.03           1.44.000         Smith/field Foods, Inc.         3.00%         (b)         1.015.2001         2.233.34           1.550.000         Southwatto Company         5.33%         (b)         0.011/2028         1.232.03           1.1350.000         Southwatto Company         5.33%         (b)         1.015.2021         1.232.03           1.1350.000         Southwatto Company         5.33%         (b)         1.012.028         1.232.03           1.1350.000					
3,060,000         Sahmader Holdings USA, Inc. (Secured Overnight Financing Rate +1.2%)         2,4%         00100206         777.61           1,500,000         Stephilite Cames Holdings LP         6,5%%         00110206         777.61           1,450,000         Stephilite Cames Holdings LP         6,5%%         001112020         777.61           1,450,000         Stephilite Cames Holdings LP         5,5%%         001101205         777.61           1,450,000         Stephilite Holding LP         5,5%%         0011012026         775.61           1,450,000         Stephilite Holding LP         5,5%%         0011012026         755.61           1,450,000         Stephilite Holding LP         5,5%%         001012026         755.61           1,490,000         String XM Radio, Inc.         3,00%         00112026         72.53           1,450,000         Somthactomotive, Inc.         3,00%         101152029         12.33           1,450,000         Southwatterm Farger Company         3,5%         101012051         2.393.64           1,130,000         Strep Company         3,5%         101012029         601.20           1,130,000         Strep Company         3,5%         101012029         13.45%           1,130,000         Strep Company         3,5%	1,595,000	Sabra Health Care LP	3.20%	12/01/2031	1,174,099
880.000         Schweitzer-Manditul International, Inc.         6.88% (b)         1001/2026         777.4.           1.450.000         Scotts Mirade-Grompany         4.30% (b)         1013/2029         1.632.9.9           1.400.000         Stoft Mirade-Grompany         4.30% (b)         1013/2029         1.634.3.9           1.400.000         Stoft Mirade-Grompany         4.30% (b)         1013/2029         1.643.3.9           1.400.000         Stoft Mirade-Grompany         4.35% (b)         0.013/2020         1.454.3.9           1.400.000         Strins XM Rado, Inc.         5.35% (b)         0.0112/2030         3.623.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.3.				01/06/2028	
1,455.000       Scientific Games Holdings LP       6.63% (b)       0.6015/2023       1,232.03         1,415.000       Seripp Factor, Inc.       5.63% (b)       0.0115/2023       1,035.03         1,415.000       Seripp Factor, Inc.       5.63% (b)       0.0115/2023       1,035.03         1,400.000       Seriet XM Raid, Inc.       5.53% (b)       0.0115/2023       1,045.03         0.0000       Srints XM Raid, Inc.       4.13% (b)       0.0115/2033       1,232.03         1,600.000       Srints XM Raid, Inc.       4.05% (b)       1.0115/2033       1,232.03         1,600.000       Sonic Automotive, Inc.       4.05% (b)       1.0115/2033       1,232.03         1,500.000       Sonic Automotive, Inc.       4.05% (b)       1.0112/2033       1,232.03         1,500.000       Sonic Automotive, Inc.       4.05% (b)       1.0112/2033       1,232.03         1,500.000       Sonic Automotive, Inc.       4.05% (b)       0.001/2023       1,134.44         1,1350.000       Sonic Ministrate Company       3.25% (b)       1.0112/203       2.935.00         1,1350.000       Sonic Ministrate Company       4.53% (b)       0.001/2028       383.68         1,1350.000       Supplies, Inc.       6.13% (b)       0.001/2028       383.68 <td></td> <td></td> <td></td> <td></td> <td></td>					
1.450,000     Sents Minacle Gra Company     4.59%     1015/2029     1054.53       1.1450,000     Serie Farow, Inc.     5.59%     10110/2018     1175.2029       1.100,000     Sires XM Radio, Inc.     5.59%     10110/2018     1175.2029       1.100,000     Sires XM Radio, Inc.     5.59%     00101/2018     155.203       1.429,000     Siries XM Radio, Inc.     4.25%     00101/2019     152.23       1.429,000     Siries XM Radio, Inc.     3.09%     1011/2018     22.305       1.50,000     Suriatifield Foods, Inc.     3.09%     1011/2018     22.305       1.55,000     Southere Company     3.25%     1011/2018     22.308.41       1.215,000     Southweatern Energy Company     3.25%     02.011/2012     11.34.40       1.25,000     Southweatern Energy Company     4.25%     0011/2012     11.34.40       1.25,000     Southweatern Energy Company     4.55%     0011/2012     11.34.40       1.25,000     Stathweatern Energy Company     4.55%     0011/2012     11.34.40       1.25,000     Stathweatern Energy Company     4.55%     0011/2012     13.450       1.25,000     Stathweatern Energy Company     4.55%     0011/2018     23.55,0       1.350,000     Stathweatern Energy Company     4.55%     0011					
1,145,000       Scripps Escrow, Inc.       5.85% (b)(k)       071/52027       998,34         1,900,000       Sitex Medical Cuppration       6.25% (b)       0.81/52026       1.430,91         1,900,000       Sitex XN Badio, Eac       4.15% (b)       0.97701/23027       13.265,80         1,4200,000       Sitex XN Badio, Eac       4.25% (b)       0.01/5/2026       1.430,91         1,450,000       Sitex XN Badio, Eac       4.25% (b)       0.01/5/2020       1.232,34         1,535,000       Souther Company (5 Year CT Face + 2.92%)       3.65% (b)       1.11/5/2029       1.232,34         1,215,000       Southwestern Energy Company       3.75% (b)       0.01/12/2029       1.134,44         1,225,000       Southwestern Energy Company       4.75% (b)       0.07/12/2028       1.814,44         1,230,000       Spectrum Brands, Inc.       5.05% (b)       0.01/12/2029       1.814,40         1,200,000       Substantinic, Inc.       5.05% (b)       0.01/12/2028       818,48         1,990,000       Substant Cusins LC       4.65% (b)       0.01/12/202       3.65,40         1,990,000       Substant Cusins LC       4.55% (b)       0.901/12/202       3.64,40         1,900,000       Substant Cusins LC       4.50% (b)       0.601/12/202 <t< td=""><td></td><td></td><td></td><td></td><td></td></t<>					
1,900,000         SFci Hoding L1C         5.63% (b)         1015/2028         1,753.16           1,100,000         Sirius XM Rain, Inc.         2.59% (b)         0701/2029         91.75           1,200,000         Sirius XM Rain, Inc.         2.59% (b)         0701/2029         91.75           1,200,000         Sirius XM Rain, Inc.         2.39% (b)         0701/2029         122.20           1,640,000         Sirius XM Rain, Inc.         2.30% (c)         0.201/2029         123.25%           1,550,000         Southern Company (S Yar (MT Rac + 2.92%)         3.75% (c)         0.115/2028         2.23%           4,550,000         Southwetter Electric Power Company         2.25% (c)         1.01/2029         2.23%           1,2350,000         Southwetter Electric Power Company         4.05% (c)         0.01/2028         838.66           1,2350,000         Southwetter Electric Power Company         4.05% (c)         0.01/2028         838.66           1,350,000         Stouthwetter Electric Power Company         4.05% (c)         0.01/2028         838.66           1,350,000         Stouthwetter Electric Power Company         4.05% (c)         0.01/2028         838.66           1,360,000         Stouthwetter Electric Power Company         4.05% (c)         0.01/2028         838.66     <	1,450,000	Scotts Miracle-Gro Company	4.50%	10/15/2029	1,054,531
1,900,000         SFci Hoding L1C         5.63% (b)         1015/2028         1,753.16           1,100,000         Sirius XM Rain, Inc.         2.59% (b)         0701/2029         91.75           1,200,000         Sirius XM Rain, Inc.         2.59% (b)         0701/2029         91.75           1,200,000         Sirius XM Rain, Inc.         2.39% (b)         0701/2029         122.20           1,640,000         Sirius XM Rain, Inc.         2.30% (c)         0.201/2029         123.25%           1,550,000         Southern Company (S Yar (MT Rac + 2.92%)         3.75% (c)         0.115/2028         2.23%           4,550,000         Southwetter Electric Power Company         2.25% (c)         1.01/2029         2.23%           1,2350,000         Southwetter Electric Power Company         4.05% (c)         0.01/2028         838.66           1,2350,000         Southwetter Electric Power Company         4.05% (c)         0.01/2028         838.66           1,350,000         Stouthwetter Electric Power Company         4.05% (c)         0.01/2028         838.66           1,350,000         Stouthwetter Electric Power Company         4.05% (c)         0.01/2028         838.66           1,360,000         Stouthwetter Electric Power Company         4.05% (c)         0.01/2028         838.66     <	1.145.000	Scripps Escrow, Inc.	5.88% (b)(k)	07/15/2027	998,343
1,550,000       Scleet Medical Corporation       6.55% (b)       0.07/01/2020       694,757         000,000       Simits XM Radio, Inc.       4.15% (b)       0.07/01/2030       562,35         14,450,000       Smithald Floods, Inc.       4.15% (b)       0.07/01/2030       562,35         14,650,000       Sonic Automotive, Inc.       4.65% (b)       111/15/2029       1235,34         5,355,000       Southere Company (S Year CMT Rate + 2.22%)       3.75% (b)       0.01/12/021       4.458,35         1,150,000       Southwestern Energy Company       3.28% (c)       0.20/12/021       1.143,40         1,150,000       Southwestern Energy Company       4.67% (b)       0.07/12/029       1.134,40         1,750,000       SRD Enerhwinch, Inc.       6.13% (b)       0.07/12/029       909,74         1,130,000       SRD Enerhwinch, Inc.       7.50% (b)       0.04/15/2027       356,42         1,000,000       State Large, Inc.       1.75% (b)       0.04/15/2027       356,42         1,000,000       State Large, Inc.       1.20/1000       1.78,20       1.98,20         1,000,000       State Large, Inc.       1.05/1000       1.01/1000       1.01/1000       1.01/1000       1.01/1000       1.01/1000       1.01/10000       1.01/10000       1.01/10000<					
1,100,000       Sirus XM Rado, Inc.       5.96% (b)       0.0701/2029       991,75         6,90,000       Sirus XM Rado, Inc.       4.13% (b)       0.0701/2029       13.255.80         1,428,000       Smithfield Foods, Inc.       4.63% (b)       0.011/2029       13.255.80         1,428,000       Source Automotives, Inc.       4.63% (b)       0.011/15/2029       1.238.40         5,365,000       Southwatern Litert: Power Company       5.36% (c)       0.011/2029       1.141.42         1,215,000       Southwatern Litert: Power Company       5.36% (c)       0.010/2028       83.86         1,1215,000       Southwatern Litert: Power Company       4.56% (c)       0.010/2028       83.86         1,125,000       Southwatern Litert: Power Company       4.56% (c)       0.010/2028       83.86         1,135,000       Sike Distribution, Inc.       6.51% (c)       0.077/2029       900,7.7         1,400,000       Ske Distribution, Inc.       1.075% (b)       0.041/5/2026       916.7.5         1,400,000       Ske Distribution, Inc.       4.58% (b)       0.061/2029       1.194.20         1,400,000       Ske Distribution, Inc.       4.58% (b)       0.061/2029       1.135.20         1,400,000       Ske Distribution, Inc.       4.58% (b)       0.061					
600,000     Strints XM Raito, Inc.     4.13% (b)     07/01/2030     5525       14,280.00     Smithfield Foods, Inc.     4.25% (b)     02/01/207     13.265,89       15,000     Smithfield Foods, Inc.     4.05% (b)     1011/5/201     1.235,24       4,595,000     Southwestern Energy Company     3.28%     10/01/201     1.235,24       1,210,000     Southwestern Energy Company     5.38%     02/01/2012     1.144,24       1,210,000     Spectrum Brands, Inc.     5.00% (b)     10/01/2012     1.144,44       1,210,000     Spectrum Brands, Inc.     5.00% (b)     10/01/2012     9.15,26       1,95,000     State Spectrum Brands, Inc.     7.50% (b)     00/01/2012     9.16,26       1,95,000     State Distribution, Inc.     4.03% (b)     10/01/2012     9.16,26       1,95,000     State Casing, Inc.     7.50% (b)     04/15/202     1.516,40       1,90,000     State Casing, Inc.     4.03% (b)     10/01/2013     17.852       1,80,000     State Casing, Inc.     4.03% (b)     0.0/1/2013     17.852       1,80,000     State Casing, Inc.     4.03% (b)     0.0/1/2013     17.852       1,80,000     State Casing, Inc.     4.03% (b)     0.0/1/2013     17.852       1,80,000     State Casingg, Inc.     4.03% (b)					
14,298,000     Smithfield Foods, Inc.     3,00% (b)     1015/2019     122,20       1,440,000     Sonic Automotive, Inc.     3,00% (b)     1015/2029     1,280,40       1,450,000     Sonic Automotive, Inc.     4,37% (b)     1015/2029     1,280,43       1,215,000     Sonic Automotive, Inc.     3,37% (c)     0011/2029     1,134,40       1,215,000     Sonithwestern Energy Company     4,75% (c)     0011/2029     1,134,40       1,230,000     Spectrum Brands, Inc.     4,63% (b)     0701/2028     813,86       0,130,000     Starbustern Energy Company     4,75% (b)     0701/2029     981,74       1,200,000     Starbustern, Energy Company     4,75% (b)     0701/2029     981,74       1,300,000     Starbustern, Energy Company     4,75% (b)     0701/2029     991,74       1,300,000     Starbustern, Energy Company     4,65% (b)     0701/2029     991,74       1,300,000     Starbustern, Energy Company     4,65% (b)     0701/2029     194,74       1,300,000     Starbustern, Energy Company     4,65% (b)     0701/2029     194,75       1,300,000     Starbustern, Energy Company     4,65% (b)     0701/2029     194,75       1,300,000     Starbustern, Energy Company     4,65% (b)     0701/2029     194,70       1,500,000					
153,000       Smithfield Foods, Inc.       3.00% (b)       11/15/2030       12.20         1.64,000       Sonithern Company (5 Year CM Rate + 2.92%)       3.25%       11/01/2031       2.430.43         4.355,000       Sonithwestern Electric Dever Company       3.25%       11/01/2031       2.430.43         1.250,000       Spectrum Brands, Inc.       5.00%       10/10/203       9.81.25         1.250,000       Spectrum Brands, Inc.       5.00%       10/10/203       9.81.25         975,000       Stabinito Inc.       6.13% (b)       0.701/2028       88.85         1.130,000       Stabinito Inc.       6.13% (b)       0.701/2029       9.81.25         1.090,000       Staples, Inc.       10.75% (b)       0.41/5/2027       356.42         990,000       Stabine Casino LC       4.85% (b)       10.20/203       9.15/2027       11.85.00         1.010,000       Sunce LP       4.85% (b)       0.60/75/2029       9.45.00       9.97.20       11.95.00       9.97.20       11.95.00         1.010,000       Sunce Croporation       3.05% (c)       0.01/5.2027       10.19.82       13.45.00       1.97.205       9.45.00       10.19.202       10.19.202       10.19.202       10.19.202       10.19.202       10.19.202       10.19.202	690,000	Sirius XM Radio, Inc.	4.13% (b)	07/01/2030	562,350
153,000       Smithfield Foods, Inc.       3.00% (b)       11/15/2030       12.20         1.64,000       Sonithern Company (5 Year CM Rate + 2.92%)       3.25%       11/01/2031       2.430.43         4.355,000       Sonithwestern Electric Dever Company       3.25%       11/01/2031       2.430.43         1.250,000       Spectrum Brands, Inc.       5.00%       10/10/203       9.81.25         1.250,000       Spectrum Brands, Inc.       5.00%       10/10/203       9.81.25         975,000       Stabinito Inc.       6.13% (b)       0.701/2028       88.85         1.130,000       Stabinito Inc.       6.13% (b)       0.701/2029       9.81.25         1.090,000       Staples, Inc.       10.75% (b)       0.41/5/2027       356.42         990,000       Stabine Casino LC       4.85% (b)       10.20/203       9.15/2027       11.85.00         1.010,000       Sunce LP       4.85% (b)       0.60/75/2029       9.45.00       9.97.20       11.95.00       9.97.20       11.95.00         1.010,000       Sunce Croporation       3.05% (c)       0.01/5.2027       10.19.82       13.45.00       1.97.205       9.45.00       10.19.202       10.19.202       10.19.202       10.19.202       10.19.202       10.19.202       10.19.202	14.298.000	Smithfield Foods, Inc.	4.25% (b)	02/01/2027	13,265,898
1.640,000         Sonic Automotive, Inc.         4.63% (b)         11/15/2029         1.289           5.355,000         Southwestern Energy Company         3.25%         11/01/2051         2.2308           1.215,000         Southwestern Energy Company         5.38%, 00         0.2012/2029         1.194,32           1.350,000         Statiwestern Energy Company         4.475%, 00         0.2012/2029         1.194,40           1.350,000         Statiwestern Energy Company         4.475%, 00         0.2012/2028         4.386, 00           1.130,000         Statiwestern Energy Company         4.45% (b)         0.2012/2028         4.986, 00           1.100,000         Statis Campany         4.45% (b)         0.2012/2028         4.986, 00           1.130,000         Statis Campany         7.50% (b)         0.415/2026         9.167, 7           440,000         Statis Campany Enters LP         5.00% (b)         0.001/2031         7.1892           1.800,000         Sunce Campany Enters LP         5.00% (b)         0.001/2031         9.95, 9           1.101,000         Sunce Campania         3.95% (c)         1.01/2029         9.93, 17           1.71,5000         Synchrony Financial         3.95% (c)         1.01/2027         1.948, 22           1.010,000					
5,365,000       Southern Company (5 Year CMT Rate + 2.92%)       3.75%       09/15/2051       4,43638         4,555,000       Southwestern Energy Company       5.38%       02/01/2029       1,134,40         1,215,000       Southwestern Energy Company       4.75%       01/01/2032       1,343,00         1,930,000       SRE Distribution, Inc.       6.13/5%       01/01/2032       9.93,00         1,930,000       SRE Distribution, Inc.       6.13/5%       01/01/2032       9.93,00         1,930,000       SRE Distribution, Inc.       6.13/5%       01/01/2032       9.93,00         1,930,000       Staples, Inc.       10.75%       04/15/2026       916,77         4,800,000       Staples, Inc.       10.75%       06/12/3017       7.1842         1,930,000       Station Casinos LLC       5.06%       06/12/3017       1.1452         1,930,000       Station Casinos LLC       4.06%       06/12/3017       1.1452         1,930,000       Station Casinos LLC       4.06%       06/12/3017       1.1453         1,930,000       Station Casinos LLC       4.06%       06/12/3017       1.1453         1,930,000       Station Casinos LLC       4.06%       06/12/3017       1.1454         1,101,000       Synchcong Fina					
4.595,000         Southwestern Energy Company         5.38%         0201/2029         1.104.235           1.350,000         Spetthwestern Energy Company         5.38%         0201/2029         1.134.32           1.230,000         Spetthum Brands, Inc.         5.00% (b)         001/2029         9.81.26           93,000         SRS Dambition, Inc.         7.05% (b)         041/52028         9.83           1.090,000         Staples, Inc.         7.55% (b)         041/52027         35.64           480,000         Staples, Inc.         10.75% (b)         041/52027         35.64           480,000         Staples, Inc.         4.65% (b)         06.01/2031         1.545.40           1.550,000         Suburban Propane Partners LP         3.06% (b)         06.01/2031         1.545.40           1.510,000         Sance LP         6.06% (b) (b) (b) (b) (c) 10227         19.198.62           1.010,000         Sance LP         6.06% (b) (b) (b) (c) 1021/2027         10.198.62           1.715,000         Sance Corporation         3.19% (b) (c) 12.19205         8.86.92           1.0,000         Syste Corporation         5.13% (b) 10.01/2028         1.63.34           1.20,000         Tenet Healthcare Corporation         6.13% (b) 10.01/2028         1.63.34					
1,215,000         Southwestern Energy Company         5.38%         0.201/2029         1,134.40           1,230,000         Spectrum Brands, Inc.         5.00% (b)         1001/2029         981.26           0.975,000         SRS Distribution, Inc.         4.63% (b)         0.701/2029         993.26           1,130,000         SRS Distribution, Inc.         7.50% (b)         0.701/2029         999.74           1,000,000         SRS Distribution, Inc.         7.50% (b)         0.701/2029         997.47           4,000,000         Statistical Castron LC         7.50% (b)         0.1701/2021         997.47           4,000,000         Station Castrons LLC         6.05% (b)         0.1201/2031         71829           1,800,000         Subtraham Propane Partners LP         5.06% (b)         0.603/02029         1,984.26           1,510,000         Sunco LP         6.00% (b)         0.01/2029         394.88           510,000         Synchrony Financial         3.96% (b)         10.01/2029         10.31.31           11,715,000         Synchrony Financial         3.96% (b)         10.01/2029         10.31.31           11,715,000         Synchrony Financial         3.96% (b)         10.01/2029         10.31.31           11,90,000         Tenet Healthcare Corpora					
1,350,000         Spettrum Brangy Company         4.75%         0201/2022         1,134.40           1,230,000         SRES Distribution, Inc.         4.63% (b)         0701/2028         883.68           1,130,000         SRE Distribution, Inc.         6.13% (b)         0701/2029         990,74           1,090,000         Staples, Inc.         7.50% (b)         04415/2027         916,75           480,000         Staples, Inc.         10.75% (b)         0.415/2027         916,35           1,800,000         Station Campante Partners LP         450% (b)         10.61/2021         1.945.00           1,150,000         Sanco LP         600% (b) (b)         0.63/2029         314.88           1,010,000         Sanco LP         450% (b) (b)         0.63/2029         304.88           510,000         Sanco LP         450% (b) (b)         10.12/209         303.17           11,715,000         Synchrony Financial         3.30% (b)         20.12/2027         10.88.00           13,450,000         Sree Corporation         3.15% (b)         20.12/2027         10.88.00           14,500,000         Tent Healthcare Corporation         6.13% (b)         0.01/2028         1.89.00           14,500,000         Tent Healthcare Corporation         6.13% (b)	4,595,000	Southwestern Electric Power Company	3.25%	11/01/2051	
1,350,000         Spettrum Brangy Company         4.75%         0201/2022         1,134.40           1,230,000         SRES Distribution, Inc.         4.63% (b)         0701/2028         883.68           1,130,000         SRE Distribution, Inc.         6.13% (b)         0701/2029         990,74           1,090,000         Staples, Inc.         7.50% (b)         04415/2027         916,75           480,000         Staples, Inc.         10.75% (b)         0.415/2027         916,35           1,800,000         Station Campante Partners LP         450% (b)         10.61/2021         1.945.00           1,150,000         Sanco LP         600% (b) (b)         0.63/2029         314.88           1,010,000         Sanco LP         450% (b) (b)         0.63/2029         304.88           510,000         Sanco LP         450% (b) (b)         10.12/209         303.17           11,715,000         Synchrony Financial         3.30% (b)         20.12/2027         10.88.00           13,450,000         Sree Corporation         3.15% (b)         20.12/2027         10.88.00           14,500,000         Tent Healthcare Corporation         6.13% (b)         0.01/2028         1.89.00           14,500,000         Tent Healthcare Corporation         6.13% (b)	1,215,000	Southwestern Energy Company	5.38%	02/01/2029	1,104,326
1,23,000         Spectrum Brands, fic.         5,00% (b)         1001/2029         981,26           975,000         SRS Distribution, Inc.         6,13% (b)         0701/2028         888,66           1,130,000         Sngles, Inc.         7,05% (b)         04/15/2027         356,42           480,000         Staples, Inc.         10.75% (b)         04/15/2027         356,42           1,550,000         Suncoke Energy, Inc.         4007% (b)         06/01/2011         1145,40           1,550,000         Suncoke Energy, Inc.         405% (b)         06/01/2012         194,86           1,150,000         Suncoke IP         405% (b)         06/01/2012         944,56           475,000         Synchcory Financial         3.95% (c)         12/12/2027         104,179,82           513,450,000         Synchcory Financial         3.15% (c)         12/14/2051 (c)         6.34           1,930,000         Trent Healtheare Corporation         6.13% (b)         06/15/2020 (1),77,73         1,930,000         Trent Healtheare Corporation         6.13% (b)         06/15/2030 (1),77,73         1,215/2030 (1),77,73         1,215/2030 (1),77,73         1,215/2030 (1),77,73         1,215/2030 (1),77,73         1,215/2030 (1),77,73         1,215/2030 (1),77,73         1,215/2032 (4),404,79         1,215/2032 (4),404,79 <td< td=""><td></td><td></td><td></td><td></td><td>1 134 405</td></td<>					1 134 405
975,000         SRS Distribution, Inc.         6.13% (b)         07/01/2028         838,04           1,090,000         Staples, Inc.         7.30% (b)         04/15/2026         916,75           480,000         Staples, Inc.         10.75% (b)         04/15/2027         356,42           950,000         Station Catinos LLC         4.63% (b)         12/01/2031         718.92           1,850,000         Station Catinos LLC         4.63% (b)         06/01/2031         1,185,40           1,550,000         Station Catinos LLC         4.83% (b)         06/01/2031         1,185,40           1,550,000         Sunc Oke Fmergy, Inc.         4.83% (b)         06/01/2031         1,198,62           1,475,000         Sunc Oke Fmergy, Inc.         6.59% (b)(k)         10/01/2029         303,47           11,715,000         Synce Corporation         3.30% (c)(2/1/2020)         8.860,92           13,450,000         Synce Corporation         3.15% (c)(2/1/2020)         8.860,92           13,450,000         Trent Healthcare Corporation         6.13% (b)         0.01/2022         1.035,48           1,930,000         Trent Healthcare Corporation         6.13% (b)         0.01/2023         4.935,12           1,0100         Tybison         Since corporation         6.13% (b)					
1,130,000       SRS Distribution, Inc.       6.13% (b)       07/01/2029       999,74         1,00000       Staples, Inc.       10.75% (b)       04/15/2027       356,42         950,000       Staburban Propane Partners LP       5.00% (b)       06/01/2031       11.852         1,880,000       Suborban Propane Partners LP       5.00% (b)       06/01/2031       11.854,60         1,010,000       Suncoc LP       6.00% (b)       06/01/2032       11.984,62         41,010,000       Suncoc LP       6.00% (b)       06/15/2032       394,88         510,000       Sweet Corporation       6.50% (b)(k)       100/12/227       10.933         1,310,000       Sweet Corporation       3.39%       12/14/2051       06.86,92         10,000       Sweet Corporation       6.13% (b)       10/01/2028       1.0033         1,320,000       Tenet Healthcare Corporation       6.13% (b)       00/01/2028       1.0032         1,215,000       Tenet Healthcare Corporation       6.13% (b)       00/01/2028       1.205.23         1,215,000       Tenet Healthcare Corporation       6.13% (b)       00/01/2028       1.205.23         1,215,000       Tenet Healthcare Corporation       6.13% (b)       00/01/2028       4.904,79         6,430,4					
1,090,000         Staples, Inc.         7.50% (b)         0415/2026         916,75           480,000         Station Casinos LLC         4.63% (b)         12/01/2031         735,42           950,000         Station Casinos LLC         4.63% (b)         12/01/2031         735,42           1,550,000         Suncoke Energy, Inc.         4.85% (b)         0.63/01/2031         1,545,40           1,550,000         Suncoc LP         6.00% (b)         0.61/02/203         394,88           510,000         Synchrony Financial         3.95% (c)         10/17/2031         1,315           11,715,000         Synchrony Financial         3.95% (c)         10/17/2031         1,315           11,0000         Synco Corporation         3.13% (c)         10/17/2031         1,315           11,0000         Sysco Corporation         3.13% (c)         12/14/2051         6.84           1,200,000         Tenet Healthcare Corporation         6.13% (b)         10/01/2032         1,215           12,15000         Tenet Healthcare Corporation         6.13% (b)         10/01/2032         1,215           14,1200000         Tenet Healthcare Corporation         6.13% (b)         10/01/2042         4/94           14,120000         Tenet Healthcare Corporation         6.25% (b) <td></td> <td></td> <td></td> <td></td> <td></td>					
480,000         Staples, Inc.         10.75% (b)         04/15/2027         356,42           950,000         Suburban Propane Partners LP         5.00% (b)         06/01/2031         11,852           1,550,000         Suncoc LP         6.00% (b)         06/01/2031         1,198,62           1,101,000         Suncoc LP         6.00% (b)         06/15/2027         944,55           6475,000         Suncoc LP         6.00% (b)         10/01/2029         303,17           11,17,1500         Synchrony Financial         3.95%         12/01/2027         10,179,82           13,450,000         Susco Corporation         3.15%         12/14/2018         6,34           1,930,000         Tenet Healthcare Corporation         6,13% (b)         10/01/2028         1.053,24           1,930,000         Tenet Healthcare Corporation         6,13% (b)         06/15/2030         1.207,32           1,0000         Tienet Healthcare Corporation         6,13% (b)         06/15/2030         1.207,32           1,01000         Tienet Corporation         6,13% (b)         06/15/2030         1.207,32           2,10000         Thee Healthcare Corporation         6,13% (b)         06/15/2030         1.207,32           1,1000         Tienet Healthcare Corporation         6,25%	1,130,000			07/01/2029	909,748
480,000         Staples, Inc.         10.75% (b)         04/15/2027         356,42           950,000         Suburban Propane Partners LP         5.00% (b)         06/01/2031         11,852           1,550,000         Suncoc LP         6.00% (b)         06/01/2031         1,198,62           1,101,000         Suncoc LP         6.00% (b)         06/15/2027         944,55           6475,000         Suncoc LP         6.00% (b)         10/01/2029         303,17           11,17,1500         Synchrony Financial         3.95%         12/01/2027         10,179,82           13,450,000         Susco Corporation         3.15%         12/14/2018         6,34           1,930,000         Tenet Healthcare Corporation         6,13% (b)         10/01/2028         1.053,24           1,930,000         Tenet Healthcare Corporation         6,13% (b)         06/15/2030         1.207,32           1,0000         Tienet Healthcare Corporation         6,13% (b)         06/15/2030         1.207,32           1,01000         Tienet Corporation         6,13% (b)         06/15/2030         1.207,32           2,10000         Thee Healthcare Corporation         6,13% (b)         06/15/2030         1.207,32           1,1000         Tienet Healthcare Corporation         6,25%	1,090,000	Staples, Inc.	7.50% (b)	04/15/2026	916,750
950.000         Station Casinos LLC         4,63% (b)         1201/2031         71882           1,850.000         Suncole Energy, Inc.         4,88% (b)         06/30/2029         1,198.62           1,010.000         Suncole IP         6,00%         04/15/2027         934.84           510.000         Synchrong Financial         3,95%         05/15/2029         394.84           510.000         Synchrong Financial         3,95%         02/10/2027         10.179.22           13.040.000         Sysco Corporation         3,15%         02/10/2027         10.179.82           14.030.000         Tenet Healthcare Corporation         6,13% (b)         00/10/2028         1.033.17           12.00000         Tenet Healthcare Corporation         6,13% (b)         00/10/2028         1.033.24           1.200.000         Tenet Healthcare Corporation         6,13% (b)         00/12/2028         1.033.24           1.215.000         Tenet Healthcare Corporation         6,13% (b)         00/12/2028         1.033.24           1.215.000         Tenet Healthcare Corporation         6,13% (b)         04/15/2029         4/94.77           1.415.000         Tenet Healthcare Corporation         6,23% (b)         04/15/2029         4/94.17           1.415.0000         Tenet Health					
1,880,000         Suburban Propane Partners LP         5,00% (b)         06/01/2031         1,545,40           1,101,000         Suncoc LP         6,00%         04/15/2027         194,62           4,750,000         Suncoc LP         6,00%         04/15/2027         194,63           5,10,000         SWF Escrow Issuer Corporation         5,50% (b)(k)         100/12/202         10,179,82           13,450,000         Sysco Corporation         3,15%         12/14/2051         6,34           1,930,000         Tenet Healthcare Corporation         6,13% (b)         100/12/22         1,805,48           1,930,000         Tenet Healthcare Corporation         6,13% (b)         100/12/28         1,832,44           1,500,000         Tenet Healthcare Corporation         6,13% (b)         00/12/22         1,903,22           1,200,000         Tenet Healthcare Corporation         6,13% (b)         00/12/22         1,205,22           7,210,000         T-Mobile USA, Inc.         2,40%         10/12/22         4,904,79           64,5000         TMS International Corporation         6,25% (b)         0/15/2025         4,944,79           14,60,000         Townsquare Media, Inc.         6,80% (b)         2/15/2025         3,435           2,205,000         TransDigm, Inc. <td></td> <td></td> <td></td> <td></td> <td></td>					
1,550,000         Suncoke Energy, Inc.         4,88% (b)         06/30/2029         11,986,20           1,010,000         Suncoc LP         4,50%         05/15/2027         9394,88           510,000         SWF Escrow Issuer Corporation         3,95%         12/01/2027         10,1792,83           13,450,000         Sysec Corporation         3,30%         02/15/2050         88,860,92           10,000         Sysec Corporation         3,15%         12/14/2051         6,843           1,200,000         Tenet Healthcare Corporation         6,13% (b)         10/01/2028         1,035,24           1,500,000         Tenet Healthcare Corporation         6,13% (b)         0/01/2028         1,035,24           1,215,000         Tenet Healthcare Corporation         6,13% (b)         0/01/2028         1,035,24           1,215,000         Tenete Healthcare Corporation         6,13% (b)         0/01/2028         4,652,72           7,210,000         T-Mobile USA, Inc.         2,20%         0/01/2028         4,61,01           4,60,000         TWS International Corporation         6,25% (b)         0/31/5025         2,43,07           4,61,000         Townsquare Media, Inc.         8,64%         0/21/50226         2,142,57           2,000,0000         Transbigm, Inc. <td></td> <td></td> <td></td> <td></td> <td></td>					
1,010,000         Suncoc LP         6.00%         04/15/2027         994,56           475,000         SWR Escrow Issuer Corporation         6.50% (b)(k)         10.01/2029         303,17           11,715,000         Synchrony Financial         3.95%         12/01/2027         10,179,82           13,450,000         Syseo Corporation         3.15%         12/14/2051         6.34           1,930,000         Tenet Healthcare Corporation         6.13% (b)         00/01/2027         1.805,48           1,200,000         Tenet Healthcare Corporation         6.13% (b)         00/01/2028         1.033,24           1,500,000         Tenet Healthcare Corporation         6.13% (b)         00/01/2028         1.205,23           5,310,000         The Interpublic Group of Companies, Inc.         5.40%         10/01/2028         4.904,79           7,210,000         T-Mobile USA, Inc.         2.25% (b)         0.01/15/2052         4.904,79           645,000         TMS Intermainal Corporation         6.25% (b)         0.01/15/2052         4.904,79           645,000         Twasbile USA, Inc.         8.00%         12/15/2052         4.94,19           72,00,000         Transbigm, Inc.         8.00%         10/15/2052         1.42,14           72,00,0000         Transbigm		Suburban Propane Partners LP			
1,010,000         Suncoc LP         6.00%         04/15/2027         994,56           475,000         SWR Escrow Issuer Corporation         6.50% (b)(k)         10.01/2029         303,17           11,715,000         Synchrony Financial         3.95%         12/01/2027         10,179,82           13,450,000         Syseo Corporation         3.15%         12/14/2051         6.34           1,930,000         Tenet Healthcare Corporation         6.13% (b)         00/01/2027         1.805,48           1,200,000         Tenet Healthcare Corporation         6.13% (b)         00/01/2028         1.033,24           1,500,000         Tenet Healthcare Corporation         6.13% (b)         00/01/2028         1.205,23           5,310,000         The Interpublic Group of Companies, Inc.         5.40%         10/01/2028         4.904,79           7,210,000         T-Mobile USA, Inc.         2.25% (b)         0.01/15/2052         4.904,79           645,000         TMS Intermainal Corporation         6.25% (b)         0.01/15/2052         4.904,79           645,000         Twasbile USA, Inc.         8.00%         12/15/2052         4.94,19           72,00,000         Transbigm, Inc.         8.00%         10/15/2052         1.42,14           72,00,0000         Transbigm	1,550,000	SunCoke Energy, Inc.	4.88% (b)	06/30/2029	1,198,623
475,000         Sunce LP         4.50%         05/15/2029         394,88           510,000         SWF Escrow Issuer Corporation         6.50% (b)(k)         1001/2029         303,17           11,715,000         Synchrony Financial         3.9%         12/01/2027         10,179,82           13,450,000         Sysco Corporation         3.15%         12/14/2051         6.34           1,930,000         Tenet Healthcare Corporation         6.13% (b)         10/01/2028         1.033,24           1,500,000         Tenet Healthcare Corporation         6.13% (b)         0.001/2028         1.033,24           1,500,000         Tenet Healthcare Corporation         5.13% (b)         0.04/15/2029         1.205,32           5,100,000         Tenet Healthcare Corporation         5.13% (b)         0.04/15/2029         4.904,79           645,000         TMs International Corporation         6.27% (b)         0.04/15/2029         4.904,79           645,000         TMs International Corporation         6.28% (b)         0.20/12/202         4.904,79           645,000         TransDigm, Inc.         6.28% (b)         0.20/12/202         4.941,79           72,00,000         TransDigm, Inc.         6.25% (b)         1.12/42,75         1.030,79           74,000         Tran	1.010.000		6.00%	04/15/2027	964,565
510.000         SWF Escrow Issuer Corporation         6.50% (b)(k)         1001/2029         303/7           11,75.000         Synchrony Financial         3.95%         1201/2027         10,179,82           13,450,000         Sysce Corporation         3.15%         121/4/2051         6.543           1,930,000         Tenet Healthcare Corporation         6.13% (b)         0.001/2029         1.805,44           1,200,000         Tenet Healthcare Corporation         6.13% (b)         0.041/5/2030         1.373,93           1,215,000         Tenete,0.         5.13% (b)         0.041/5/2030         1.373,93           1,210,000         The Interpublic Group of Companies, Inc.         2.40%         1.001/2048         4.652,72           7,210,000         T-Mobile USA, Inc.         2.25%         0.021/5/2026         6.461,45           7,410,000         T-Mobile USA, Inc.         2.40%         1001/2048         4.652,72           6,50% (b)         0.021/2026         4.904,79         1440,000         Tennsbigm, Inc.         6.45% (b)         0.021/2026         4.904,79           14,40,000         Transbigm, Inc.         6.25% (b)         0.021/2026         2.142,57           2,000,000         Transbigm, Inc.         6.25% (b)         0.201/2027         1.033,97		Sunoco I P			394.886
11,715,000       Syncb Corporation       3.95%       12/01/2027       10,179.82         10,000       Syncb Corporation       3.15%       12/14/2051       6.53         1,930,000       Tenet Healthcare Corporation       6.13% (b)       0.001/2028       1.633         1,200,000       Tenet Healthcare Corporation       6.13% (b)       0.061/5/2030       1.377.93         1,215,000       Tenet Healthcare Corporation       5.13% (b)       0.041/5/2029       1.205.32         5,310,000       The Interpublic Group of Companies, Inc.       5.40%       10/15/2026       6.461.43         7,410,000       T-Mobile USA, Inc.       2.25% (b)       0.041/5/2029       4.904.19         645,000       Transbigm, Inc.       2.40%       10/15/2025       4.494.49         14,00,000       Townsquare Media, Inc.       8.00% (b)       0.211/2026       4.404.49         34,0000       Transbigm, Inc.       8.00% (b)       0.211/2026       4.41.91         34,0000       Transbigm, Inc.       8.00% (b)       0.211/2026       4.43.49         1,124,375       Transbogm, Inc.       5.05% (b)       0.311/2022       1.44.91         1,24,500       Trindonein International Ltd.       3.25% (b)       0.201/2027       1.499.78         1					
13,450,000       Sysec Corporation       3.0%       02/15/2050       8,860,22         10,000       Sysec Corporation       6.13% (b)       02/01/2027       1.805,44         1,200,000       Tenet Healthcare Corporation       6.13% (b)       00/01/2027       1.805,44         1,500,000       Tenet Healthcare Corporation       6.13% (b)       00/01/2028       1.035,23         1,510,000       Tenet Healthcare Corporation       6.13% (b)       00/01/2048       4.652,72         5,10,000       The Interpublic Group of Companies, Inc.       5.40% (b)       01/01/2048       4.652,72         7,210,000       T-Mobile USA, Inc.       2.25% (b)       02/01/2025       4.904,79         645,000       TMS International Corporation       6.25% (b)       02/01/2026       421,01         340,000       Transbigm, Inc.       6.25% (b)       02/01/2026       421,01         340,000       Transbigm, Inc.       6.25% (b)       02/01/2027       1.499,78         1,124,375       Transocean Poscidon Ltd.       6.88% (b)       02/01/2027       1.499,78         1,124,375       Transocean Poscidon Ltd.       6.25% (b)       10/01/2028       1.142,14         5,826,000       Trice Container International Ltd.       1.15% (b)       06/07/2024       3.03					
10,000         Sysc Corporation         3.15%         12/14/2051         6.43%           1,930,000         Tenet Healthcare Corporation         6.25% (b)         02/01/2027         1.805,48           1,200,000         Tenet Healthcare Corporation         6.13% (b)         00/01/2028         1.033,24           1,500,000         Tenet Healthcare Corporation         6.13% (b)         04/15/2029         1.205,203           5,310,000         The Interpublic Group of Companies, Inc.         5.40%         10/01/2048         4,652.72           7,210,000         Textobile USA, Inc.         2.25%         02/15/2026         6,461.45           7,410,000         Tokobile USA, Inc.         3.40%         10/15/2025         4,904,97           645,000         Transburgm, Inc.         6.25% (b)         04/15/2029         429,01           30,000         Transburgm, Inc.         6.25% (b)         02/01/2026         2,142,57           2,000,000         Transburgm, Inc.         6.25% (b)         12/01/2027         1,499,78           1,124,375         Transocean Posteus Ld.         6.25% (b)         12/01/2024         907,07           1,320,000         Triethernational Ltd.         1.15% (b)         06/07/2024         3,039,33           3,335,000         Trinto Container I					
1.930,000         Tent Healthcare Corporation         6.13% (b)         100/1028         1.805,48           1.200,000         Tent Healthcare Corporation         6.13% (b)         06/15/2030         1.373,93           1.215,000         Tenneco, Inc.         5.13% (b)         06/15/2039         1.205,32           5,310,000         The Interpublic Group of Companies, Inc.         5.40%         1001/2048         4.652,72           7,210,000         T-Mobile USA, Inc.         2.25%         02/15/2026         6.461,45           7,410,000         T-Mobile USA, Inc.         3.40%         1015/2029         4.904,79           645,000         Townsquare Media, Inc.         6.25% (b)         02/15/2026         4.404,79           340,000         TransDigm, Inc.         6.25% (b)         02/15/2026         2.142,57           2,000,000         TransDigm, Inc.         6.50% (b)         12/15/2026         2.142,57           2,000,000         TransDigm, Inc.         6.53% (b)         12/01/2027         1.493,78           1,124,375         Transocean Posteion Ltd.         6.25% (b)         12/01/2024         49,070           1,320,000         Triken YTH Holdings, Inc.         6.63% (b)         12/01/2024         43,935           3,335,000         Triken Container Inte	13,450,000			02/15/2050	8,860,924
1.930,000         Tent Healthcare Corporation         6.13% (b)         100/1028         1.805,48           1.200,000         Tent Healthcare Corporation         6.13% (b)         06/15/2030         1.373,93           1.215,000         Tenneco, Inc.         5.13% (b)         06/15/2039         1.205,32           5,310,000         The Interpublic Group of Companies, Inc.         5.40%         1001/2048         4.652,72           7,210,000         T-Mobile USA, Inc.         2.25%         02/15/2026         6.461,45           7,410,000         T-Mobile USA, Inc.         3.40%         1015/2029         4.904,79           645,000         Townsquare Media, Inc.         6.25% (b)         02/15/2026         4.404,79           340,000         TransDigm, Inc.         6.25% (b)         02/15/2026         2.142,57           2,000,000         TransDigm, Inc.         6.50% (b)         12/15/2026         2.142,57           2,000,000         TransDigm, Inc.         6.53% (b)         12/01/2027         1.493,78           1,124,375         Transocean Posteion Ltd.         6.25% (b)         12/01/2024         49,070           1,320,000         Triken YTH Holdings, Inc.         6.63% (b)         12/01/2024         43,935           3,335,000         Triken Container Inte	10.000	Sysco Corporation	3.15%	12/14/2051	6,349
1,200,000       Tenet Healthcare Corporation       6.13% (b)       10/01/2028       1.033,24         1,215,000       Tenet equilibrace Corporation       5.13% (b)       04/15/2039       1.205,32         5,310,000       The Interpublic Group of Companies, Inc.       5.40%       10/01/2048       4,652,72         7,210,000       T-Mobile USA, Inc.       2.25%       02/15/2026       6,461,45         7,410,000       T-Mobile USA, Inc.       3.40%       10/15/2052       4,904,79         645,000       TransDigm, Inc.       6.25% (b)       04/15/2029       429,11         460,000       Townsquare Media, Inc.       6.80% (b)       02/15/2026       241,21         340,000       TransDigm, Inc.       6.25% (b)       03/15/2026       2,142,57         2,000,000       TransDigm, Inc.       6.25% (b)       02/01/2027       1,493,78         1,124,375       Transocean Proteus Ltd.       6.25% (b)       12/01/2024       907,07         1,230,000       Tricen tTPI Holdings, Inc.       6.25% (b)       04/01/2029       800,81         4/47,000       Triton Container International Ltd       3.15% (b)       04/01/2029       800,81         4/47,000       Tritom Water Holdings, Inc.       6.25% (b)       04/01/2029       800,81					
1,500,000       Tennec Orporation       6.13% (b)       06/15/2030       1,377,39         1,215,000       The Interpublic Group of Companies, Inc.       5.40%       10/01/2048       4,652,72         7,210,000       T-Mobile USA, Inc.       2.25%       02/15/2026       6,461,45         7,410,000       T-Mobile USA, Inc.       3.40%       10/15/2052       4,904,79         645,000       TMS International Corporation       6.85% (b)       04/15/2029       459,11         460,000       TransDigm, Inc.       6.85% (b)       02/01/2026       421,01         340,000       TransDigm, Inc.       6.25% (b)       02/01/2026       2,123,52         2,000,000       TransDigm, Inc.       6.25% (b)       02/01/2026       2,142,57         2,000,000       Transocean Poseidon Ltd.       6.88% (b)       02/01/2027       1,430,97         963,000       Transocean Poseidon Ltd.       6.25% (b)       12/01/2024       907,07         1,320,000       Traine Thermational Ltd.       3.25%       03/15/2032       4,319,35         3,335,000       Triton Container International Ltd.       1.15% (b)       06(07/2024       3,039,81         1,045,000       Tritom Water Holdings, Inc.       4.50% (b)       04/15/2029       994,15					
1,215,000       Tenneco, Inc.       5,13% (b)       04/15/2029       1,205,32         5,310,000       The Interpublic Group of Companies, Inc.       5,40%       10/01/2048       4,652,72         7,210,000       T-Mobile USA, Inc.       2,25%       02/15/2026       6,461,45         7,410,000       T-Mobile USA, Inc.       3,40%       10/15/2052       4,904,79         645,000       TWS International Corporation       6,25% (b)       02/01/2026       421,01         340,000       TransDigm, Inc.       8,00% (b)       12/15/2025       345,35         2,205,000       TransDigm, Inc.       6,25% (b)       03/15/2026       2,142,57         2,000,000       Transocan Postion Ltd.       6,25% (b)       02/01/2027       1,499,78         1,124,375       Transocan Postion Ltd.       6,63% (b)       11/01/2025       1,142,14         5,820,000       Triton Container International Ltd       3,25%       03/15/2032       4,319,35         3,335,000       Triton Water Holdings, Inc.       6,23% (b)       04/01/2029       800,81         1,045,000       Triton Container International Ltd       3,25%       09/15/2032       432,10         1,180,000       United Airlines, Inc.       4,30% (b)       04/15/2029       193,46      <					
5,310,000       The Interpublic Group of Companies, Inc.       5,40%       10/1/2048       4,652,72         7,210,000       T-Mobile USA, Inc.       2,25%       02/15/2026       6,461,45         7,410,000       T-Mobile USA, Inc.       3,40%       10/15/2052       4,904,79         645,000       TMS International Corporation       6,82% (b)       02/15/2029       439,11         460,000       TransDigm, Inc.       6,82% (b)       02/15/2026       2,412,57         2,000,000       TransDigm, Inc.       6,25% (b)       03/15/2026       2,142,57         2,000,000       Transocean Poscidon Ltd.       6,85% (b)       02/01/2027       1,409,78         1,124,375       Transocean Proteus Ltd.       6,25% (b)       12/01/2024       907,07         963,000       Transorean Proteus Ltd.       6,25% (b)       12/01/2024       907,07         1,320,000       Triton Container International Ltd       3,25%       03/15/2012       1,43,14         5,45%       1/10/1/2024       907,07       1,302,00       Triton Container International Ltd       3,25%       03/15/2012       1,43,14         1,450,000       Triton Container International Ltd       3,25%       08/15/2029       994,15         447,000       Tritumph Group, Inc.       4					
7,210,000       T-Mobile USA, Inc.       2.25%       02/15/2026       6.461,45         7,410,000       T-Mobile USA, Inc.       3.40%       10/15/2052       4.904,79         645,000       TMS International Corporation       6.25% (b)       02/01/2026       421,01         340,000       TransDigm, Inc.       8.09% (b)       12/15/2025       345,35         2,205,000       TransDigm, Inc.       5.50%       11/15/2027       1,409,78         1,124,375       Transoccan Poscidon Ltd.       6.88% (b)       02/01/2027       1,409,78         1,124,375       Transoccan Poscidon Ltd.       6.63% (b)       11/01/2027       1,409,78         1,124,375       Transoccan Poscidon Ltd.       6.63% (b)       12/01/2024       907,07         1,320,000       Triden Container International Ltd       3.25%       03/15/2032       4,319,35         3,35,000       Triton Container International Ltd       1.15% (b)       06/07/2024       3,039,81         1,045,000       Triton Water Holdings, Inc.       6.25% (b)       04/01/2029       800,81         4,47,000       Tritumph Group, Inc.       7.75%       08/15/2023       342,10         1,180,000       Uber Technologies, Inc.       4.53% (b)       04/15/2026       393,46	1,215,000	Tenneco, Inc.	5.13% (b)	04/15/2029	1,205,324
7,210,000       T-Mobile USA, Inc.       2.25%       02/15/2026       6.461,45         7,410,000       T-Mobile USA, Inc.       3.40%       10/15/2052       4.904,79         645,000       TMS International Corporation       6.25% (b)       02/01/2026       421,01         340,000       TransDigm, Inc.       8.09% (b)       12/15/2025       345,35         2,205,000       TransDigm, Inc.       5.50%       11/15/2027       1,409,78         1,124,375       Transoccan Poscidon Ltd.       6.88% (b)       02/01/2027       1,409,78         1,124,375       Transoccan Poscidon Ltd.       6.63% (b)       11/01/2027       1,409,78         1,124,375       Transoccan Poscidon Ltd.       6.63% (b)       12/01/2024       907,07         1,320,000       Triden Container International Ltd       3.25%       03/15/2032       4,319,35         3,35,000       Triton Container International Ltd       1.15% (b)       06/07/2024       3,039,81         1,045,000       Triton Water Holdings, Inc.       6.25% (b)       04/01/2029       800,81         4,47,000       Tritumph Group, Inc.       7.75%       08/15/2023       342,10         1,180,000       Uber Technologies, Inc.       4.53% (b)       04/15/2026       393,46	5.310.000	The Interpublic Group of Companies, Inc.	5.40%	10/01/2048	4,652,725
7,410,000       T-Mobile USA, Inc.       3.40%       10/15/2052       4.904,79         645,000       TMS International Corporation       6.25% (b)       04/15/2029       445,11         460,000       TransDigm, Inc.       8.00% (b)       12/15/2025       345,35         2,205,000       TransDigm, Inc.       6.25% (b)       03/15/2026       2,142,57         2,000,000       TransDigm, Inc.       5.50%       11/15/2027       1,499,78         1,124,375       Transocean Postion Ltd.       6.25% (b)       02/01/2027       1,499,78         1,124,375       Transocean Postion Ltd.       6.25% (b)       02/01/2027       1,499,78         3,300,000       Transocean Postion Ltd.       6.25% (b)       02/01/2024       907,07         1,320,000       Trition Container International Ltd       3.25%       03/15/2032       4,319,33         3,335,000       Trition Container International Ltd.       1.15% (b)       06/07/2024       3,39,81         1,447,000       Tritiumph Group, Inc.       6.25% (b)       04/01/2029       800,81         447,000       Tritiumph Group, Inc.       6.75% (b)       08/15/2025       342,10         1,180,000       Uber Technologies, Inc.       4.36% (b)       04/15/2026       393,46					
645,000         TMS International Corporation         6.25% (b)         04/15/2029         459,11           460,000         Townsquare Media, Inc.         6.88% (b)         02/01/2026         421,01           340,000         TransDigm, Inc.         6.25% (b)         03/15/2025         345,25           2,205,000         TransDigm, Inc.         6.25% (b)         03/15/2026         2,142,57           2,000,000         Transocean Poscidon Ltd.         6.88% (b)         02/01/2027         1,499,78           1,124,375         Transocean Poscidon Ltd.         6.25% (b)         12/01/2024         907,07           963,000         Trainsocean Proteus Ltd.         6.25% (b)         12/01/2024         907,07           1,320,000         Trition Container International Ltd         3.25%         03/15/2032         4,319,53           3,335,000         Trition Water Holdings, Inc.         6.25% (b)         04/01/2029         800,81           1,045,000         Trition Water Holdings, Inc.         7.75%         08/15/2025         342,10           1,180,000         United Airlines, Inc.         4.30% (b)         04/15/2029         994,15           440,000         United Airlines, Inc.         4.38% (b)         04/15/2029         1,931,60           1,255,000         Unit					
460,000       Townsquare Media, Inč.       6.88% (b)       02/01/2026       421,01         340,000       TransDigm, Inc.       8.00% (b)       12/15/2025       345,35         2,205,000       TransDigm, Inc.       5.50% (b)       03/15/2026       2,142,57         2,000,000       TransDigm, Inc.       5.50% (b)       11/15/2027       1,499,78         1,124,375       Transocean Poretus Ltd.       6.88% (b)       02/01/2027       1,499,78         963,000       Transocean Poretus Ltd.       6.63% (b)       11/01/2024       907,07         1,320,000       Trident TPI Holdings, Inc.       6.63% (b)       11/01/2025       1,142,14         5,826,000       Triton Container International Ltd       3.25% (b)       06/07/2024       3,039,81         1,045,000       Triton Container International Ltd.       1.15% (b)       06/07/2024       3,039,81         1,045,000       Triton Water Holdings, Inc.       6.25% (b)       04/01/2029       800,81         447,000       Triton Water Holdings, Inc.       7.75% (b)       04/01/2029       994,15         440,000       United Airlines, Inc.       4.63% (b)       04/15/2029       1,941,41         1,180,000       United Airlines, Inc.       4.63% (b)       04/15/2029       1,041,61					
340,000         TransDigm, Inc.         8,00% (b)         12/15/2025         345,35           2,205,000         TransDigm, Inc.         6.25% (b)         03/15/2026         2,142,57           2,000,000         Transocean Poseidon Ltd.         6.88% (b)         02/01/2027         1,039,79           963,000         Transocean Proteus Ltd.         6.25% (b)         12/01/2024         907,07           1,320,000         Trident TPI Holdings, Inc.         6.63% (b)         11/01/2025         1,142,14           5,826,000         Triton Container International Ltd         3.25%         03/15/2032         4,319,53           3,335,000         Triton Container International Ltd.         1.15% (b)         06/07/2024         3,039,81           1,045,000         Trition Water Holdings, Inc.         6.25% (b)         04/01/2029         800,81           1,180,000         Uber Technologies, Inc.         7.75%         08/15/2025         342,10           1,180,000         United Airlines, Inc.         4.63% (b)         04/15/2026         393,46           1,255,000         United Airlines, Inc.         4.55% (b)         02/15/2029         1,041,61           1,365,000         United Airlines, Inc.         4.55% (b)         02/15/2029         1,373           1,000,000					
2,205,000       TransDem, Inc.       6.25% (b)       03/15/2026       2,142,57         2,000,000       TransDegm, Inc.       5.50%       11/15/2027       1,499,78         1,124,375       Transocean Proteus Ltd.       6.88% (b)       02/01/2024       907,07         963,000       Trident TPI Holdings, Inc.       6.63% (b)       11/01/2025       1,142,14         5,826,000       Triton Container International Ltd       3.25%       03/15/2032       4,319,53         3,335,000       Triton Container International Ltd.       1.15% (b)       06/07/2024       3,039,81         1,045,000       Triton Water Holdings, Inc.       6.25% (b)       04/01/2029       800,81         1,045,000       Triton Water Holdings, Inc.       7.75%       08/15/2025       342,10         1,180,000       Uber Technologies, Inc.       7.75%       08/15/2025       342,10         1,480,000       United Airlines, Inc.       4.38% (b)       04/15/2029       1941,61         1,365,000       United Horup, Inc.       4.63% (b)       04/15/2029       1,041,61         1,365,000       United Hauth Group, Inc.       4.63% (b)       04/15/2029       1,041,61         1,365,000       United Hauth Group, Inc.       4.63% (b)       04/15/2029       1,041,61     <	460,000	Townsquare Media, Inc.	6.88% (b)	02/01/2026	421,013
2,205,000       TransDem, Inc.       6.25% (b)       03/15/2026       2,142,57         2,000,000       TransDegm, Inc.       5.50%       11/15/2027       1,499,78         1,124,375       Transocean Proteus Ltd.       6.88% (b)       02/01/2024       907,07         963,000       Trident TPI Holdings, Inc.       6.63% (b)       11/01/2025       1,142,14         5,826,000       Triton Container International Ltd       3.25%       03/15/2032       4,319,53         3,335,000       Triton Container International Ltd.       1.15% (b)       06/07/2024       3,039,81         1,045,000       Triton Water Holdings, Inc.       6.25% (b)       04/01/2029       800,81         1,045,000       Triton Water Holdings, Inc.       7.75%       08/15/2025       342,10         1,180,000       Uber Technologies, Inc.       7.75%       08/15/2025       342,10         1,480,000       United Airlines, Inc.       4.38% (b)       04/15/2029       1941,61         1,365,000       United Horup, Inc.       4.63% (b)       04/15/2029       1,041,61         1,365,000       United Hauth Group, Inc.       4.63% (b)       04/15/2029       1,041,61         1,365,000       United Hauth Group, Inc.       4.63% (b)       04/15/2029       1,041,61     <	340,000	TransDigm Inc	8.00% (b)	12/15/2025	345,352
2,000,000       TransDigm, Inc.       5.50%       11/15/2027       1,499,78         1,124,375       Transocean Proteus Ltd.       6.88% (b)       02/01/2027       1,030,97         963,000       Transocean Proteus Ltd.       6.25% (b)       12/01/2024       907,07         1,320,000       Trident TPI Holdings, Inc.       6.63% (b)       11/01/2025       1,142,14         5,826,000       Triton Container International Ltd.       3.25%       03/15/2032       4,319,53         3,335,000       Triton Container International Ltd.       1.15% (b)       06/07/2024       3,039,81         1,045,000       Tritom Water Holdings, Inc.       6.25% (b)       04/01/2029       800,81         447,000       Tritumph Group, Inc.       7.75%       08/15/2029       994,41         447,000       United Airlines, Inc.       4.38% (b)       04/15/2026       393,46         1,255,000       United Airlines, Inc.       6.55% (b)       10/15/2028       1,251,26         2,645,000       United Horoup, Inc.       6.50% (b)       02/15/2029       638,71         1,000,000       Univision Communications, Inc.       4.50% (b)       05/15/2062       2,365,05         950,000       Uniti Group, LP       6.50% (b)       02/15/2029       638,71		TransDigm, Inc			
1,124,375       Transocean Proteus Ltd.       6.88% (b)       02/01/2027       1,030,97         963,000       Transocean Proteus Ltd.       6.25% (b)       12/01/2024       907,07         1,320,000       Tritent TPI Holdings, Inc.       6.63% (b)       11/01/2022       1,42,14         5,826,000       Triton Container International Ltd       3.25%       03/15/2032       4,319,53         3,335,000       Triton Container International Ltd.       1.15% (b)       06/07/2024       3,039,81         1,045,000       Tritom Water Holdings, Inc.       6.25% (b)       04/01/2029       800,81         447,000       Triumph Group, Inc.       7.75%       08/15/2025       342,10         1,180,000       Uber Technologies, Inc.       4.38% (b)       04/15/2029       1994,15         440,000       United Airlines, Inc.       4.38% (b)       04/15/2029       1994,16         1,365,000       United Airlines, Inc.       4.63% (b)       04/15/2029       1041,61         1,365,000       United Hatural Foods, Inc.       6.50% (b)       02/15/2028       12,51,26         2,645,000       United Health Group, Inc.       4.50% (b)       05/01/2029       813,73         1,000,000       Univision Communications, Inc.       4.50% (b)       05/01/2029					
963,000         Transocean Proteus Ltd.         6.25% (b)         12/01/2024         907,07           1,320,000         Trident TPI Holdings, Inc.         6.63% (b)         11/01/2025         1,142,14           5,826,000         Triton Container International Ltd         3.25%         03/15/2032         4,319,53           3,335,000         Triton Container International Ltd.         1.15% (b)         06/07/2024         3,039,81           1,045,000         Triton Water Holdings, Inc.         6.25% (b)         04/01/2029         800,81           447,000         Tritumph Group, Inc.         7.75%         08/15/2025         342,10           1,180,000         Uber Technologies, Inc.         4.50% (b)         04/15/2026         393,41           4447,000         United Airlines, Inc.         4.63% (b)         04/15/2029         10,41,61           1,365,000         United Airlines, Inc.         4.63% (b)         04/15/2028         1,251,266           2,645,000         United Hit Group, Inc.         4.50% (b)         02/15/2029         1363,07           950,000         Uniti Group Lp         6.50% (b)         02/15/2029         876,26           1,000,000         Univision Communications, Inc.         4.50% (b)         02/15/2029         875,26           1,760,000					
1,320,000       Trident TPI Holdings, Inc.       6.63% (b)       11/01/2025       1,142,14         5,826,000       Triton Container International Ltd       3.25%       03/15/2032       4,30,338,03         3,335,000       Triton Container International Ltd.       1.15% (b)       06/07/2024       3,039,81         1,045,000       Triton Water Holdings, Inc.       6.25% (b)       04/01/2029       800,81         447,000       Triumph Group, Inc.       7.75%       08/15/2025       342,10         1,180,000       Uber Technologies, Inc.       4.50% (b)       04/15/2026       393,46         440,000       United Airlines, Inc.       4.63% (b)       04/15/2029       1,041,61         1,365,000       United Health Group, Inc.       6.75% (b)       10/15/2028       1,251,26         2,645,000       United Health Group, Inc.       4.95%       05/15/2062       2,365,05         950,000       United Fourp, Inc.       4.95% (b)       05/11/2029       817,17         1,000,000       Univision Communications, Inc.       4.50% (b)       05/11/2029       817,22         1,000,000       Usi Korperssion Partners LP       6.88% (b)       09/11/2027       1,602,39         1,000,000       Verizon Communications, Inc.       1.65% (b)       03/12/052					
1,320,000       Trident TPI Holdings, Inc.       6.63% (b)       11/01/2025       1,142,14         5,826,000       Triton Container International Ltd.       3.25%       03/15/2032       4,30,3315,00         3,335,000       Triton Container International Ltd.       1.15% (b)       06/07/2024       3,039,81         1,045,000       Triton Water Holdings, Inc.       6.25% (b)       04/01/2029       800,81         447,000       Tritumph Group, Inc.       7.75%       08/15/2025       342,10         1,180,000       Uber Technologies, Inc.       4.50% (b)       04/15/2029       994,15         440,000       United Airlines, Inc.       4.38% (b)       04/15/2029       1,041,61         1,365,000       United Held foroup, Inc.       4.63% (b)       04/15/2029       1,041,61         1,365,000       United Held Foroup, Inc.       4.95%       05/15/2062       2,365,05         950,000       United Group, Inc.       4.95%       05/15/2062       2,365,05         950,000       United Group, Inc.       4.95% (b)       02/15/2029       873,72         1,020,000       Univision Communications, Inc.       4.50% (b)       02/15/2029       872,62         1,760,000       USA Compression Partners LP       6.88%       09/01/2027       1,600,94<	963,000	Transocean Proteus Ltd.	6.25% (b)	12/01/2024	907,079
5,826,000       Triton Container International Ltd       3.25%       03/15/2032       4,319,53         3,335,000       Triton Container International Ltd.       1.15% (b)       06/07/2024       3,039,81         1,045,000       Triton Water Holdings, Inc.       6.25% (b)       04/01/2029       800,81         447,000       Tritumph Group, Inc.       7.75%       08/15/2025       342,10         1,180,000       Uber Technologies, Inc.       4.50% (b)       08/15/2029       994,15         440,000       United Airlines, Inc.       4.38% (b)       04/15/2026       333,46         1,255,000       United Airlines, Inc.       4.63% (b)       04/15/2028       1,251,26         2,645,000       United Hautral Foods, Inc.       6.75% (b)       10/15/2028       1,251,26         2,645,000       United Health Group, Inc.       4.95%       05/15/2062       2,365,05         950,000       Uniti Group LP       6.50% (b)       02/15/2029       875,26         1,000,000       Univision Communications, Inc.       4.75% (b)       02/15/2029       875,26         1,760,000       US Foods, Inc.       3.15%       03/22/2030       852,07         2,442,000       Verizon Communications, Inc.       3.15%       03/01/2052       1,806,94	1.320.000	Trident TPI Holdings, Inc.		11/01/2025	1,142,144
3,335,000       Triton Container International Ltd.       1.15% (b)       06/07/2024       3,039,81         1,045,000       Tritom Water Holdings, Inc.       6.25% (b)       04/01/2029       800,81         447,000       Triumph Group, Inc.       7.75%       08/15/2025       342,10         1,180,000       Uber Technologies, Inc.       4.50% (b)       08/15/2029       994,15         440,000       United Airlines, Inc.       4.38% (b)       04/15/2026       393,46         1,255,000       United Airlines, Inc.       4.63% (b)       04/15/2028       1,251,26         2,645,000       United Health Group, Inc.       6.57% (b)       10/15/2028       1,251,26         2,645,000       United Roup, Inc.       4.50% (b)       05/15/2062       2,365,05         950,000       Unitid Group LP       6.50% (b)       02/15/2029       638,71         1,000,000       Univision Communications, Inc.       4.75% (b)       02/15/2029       875,26         1,760,000       USA Compression Partners LP       6.88%       09/01/2027       1,602,39         1,000,000       Verizon Communications, Inc.       3.15%       03/22/2030       852,07         2,420,000       Verizon Communications, Inc.       1.65%       06/22/2025       3,872,00					
1,045,000Triton Water Holdings, Inc.6.25% (b)04/01/2029800,81447,000Triumph Group, Inc.7.75%08/15/2025342,101,180,000Uber Technologies, Inc.4.50% (b)08/15/2029994,15440,000United Airlines, Inc.4.38% (b)04/15/2026393,461,255,000United Airlines, Inc.4.63% (b)04/15/20291,041,611,365,000United Airlines, Inc.6.75% (b)10/15/20281,251,262,645,000United Health Group, Inc.6.50% (b)02/15/2029638,711,000,000Univision Communications, Inc.4.50% (b)02/15/2029875,261,760,000US Foods, Inc.4.75% (b)02/15/2029875,261,760,000US Foods, Inc.3.15%03/22/203882,971,000,000Verizon Communications, Inc.3.15%03/22/203882,971,000,000Verizon Communications, Inc.3.15%03/22/203882,701,265,000Viatris, Inc.1.65%06/22/20253,872,001,265,000Victoria's Secret Company4.63% (b)07/15/2029957,77440,000Viking Cruises Ltd.5.88% (b)09/15/20272,408,532,525,000Virginia Electric and Power Company3.75%05/15/20272,386,74					
447,000Triumph Group, Inc.7.75%08/15/2025342,101,180,000Uber Technologies, Inc.4.50% (b)08/15/2026994,15440,000United Airlines, Inc.4.38% (b)04/15/2026393,461,255,000United Airlines, Inc.4.63% (b)04/15/20291,041,611,365,000United Hatural Foods, Inc.6.75% (b)10/15/20281,251,262,645,000United Health Group, Inc.6.50% (b)02/15/2029638,711,000,000Uniti Group LP6.50% (b)02/15/2029817,731,020,000US Foods, Inc.4.75% (b)02/15/2029875,261,760,000US Foods, Inc.4.75% (b)02/15/2029875,261,760,000US Foods, Inc.3.15%03/22/2030852,072,420,000Verizon Communications, Inc.3.15%03/22/2030852,072,420,000Verizon Communications, Inc.1.65%06/22/20253,872,001,265,000Viatris, Inc.1.65%06/22/20253,872,001,265,000Viatris, Inc.1.300% (b)05/15/20272,408,533,150,000Viatris, Inc.13.00% (b)05/15/20272,408,533,150,000Viatrias Etd.5.88% (b)09/15/20272,408,533,150,000Viking Cruises Ltd.5.88% (b)09/15/20272,408,532,525,000Virginia Electric and Power Company3,75%05/15/20272,408,53					
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1,180,000Uber Technologies, Inc.4.50% (b)08/15/2029994,15440,000United Airlines, Inc.4.38% (b)04/15/2026393,461,255,000United Airlines, Inc.4.63% (b)04/15/20291,041,611,365,000United Katural Foods, Inc.6.75% (b)10/15/20281,251,262,645,000UnitedHealth Group, Inc.6.50% (b)02/15/2029638,711,000,000Univision Communications, Inc.4.50% (b)02/15/2029817,731,020,000US Foods, Inc.4.50% (b)02/15/2029875,261,760,000US Foods, Inc.4.75% (b)02/15/2029875,261,000,000Verizon Communications, Inc.3.15%03/22/2030852,072,420,000Verizon Communications, Inc.3.88%03/01/20521,806,944,350,000Viatris, Inc.1.65%06/22/20253,872,001,265,000Victoria's Secret Company4.63% (b)07/15/2029957,77440,000Viking Cruises Ltd.5.88% (b)09/15/20272,408,532,525,000Virginia Electric and Power Company3.75%05/15/20272,386,74	447,000	Triumph Group, Inc.	7.75%	08/15/2025	342,104
440,000United Airlines, Inc.4.38% (b)04/15/2026393,461,255,000United Airlines, Inc.4.63% (b)04/15/20291,041,611,365,000United Natural Foods, Inc.6.75% (b)10/15/20281,251,262,645,000Unitidelealth Group, Inc.4.95%05/15/20622,365,95950,000Uniti Group LP6.50% (b)02/15/2029638,711,000,000Univision Communications, Inc.4.50% (b)05/01/2029817,731,020,000US Foods, Inc.4.75% (b)02/15/2029875,261,000,000US Foods, Inc.3.15%03/22/2030852,072,420,000Verizon Communications, Inc.3.88%03/01/20521,806,944,350,000Viatris, Inc.1.65%06/22/20253,872,001,265,000Victoria's Secret Company4.63% (b)07/15/2029957,77440,000Viking Cruises Ltd.5.88% (b)09/15/20272,408,532,525,000Virginia Electric and Power Company3.75%05/15/20272,386,74	1.180.000		4.50% (b)	08/15/2029	994,150
1,255,000United Airlines, Inc.4.63% (b)04/15/20291,041,611,365,000United Natural Foods, Inc.6.75% (b)10/15/20281,251,262,645,000UnitedHealth Group, Inc.4.95%05/15/20622,365,05950,000Uniti Group LP6.50% (b)02/15/2029638,711,000,000Univision Communications, Inc.4.50% (b)05/01/2029817,731,020,000US Foods, Inc.4.75% (b)02/15/2029875,261,760,000USA Compression Partners LP6.88%09/01/20271,602,391,000,000Verizon Communications, Inc.3.15%03/22/2030852,072,420,000Verizon Communications, Inc.3.88%03/01/20521,806,944,350,000Viatris, Inc.1.65%06/22/20253,872,0001,265,000Victoria's Secret Company4.63% (b)07/15/2029957,77440,000Viking Cruises Ltd.13.00% (b)05/15/2025456,433,150,000Viking Cruises Ltd.5.88% (b)09/15/20272,408,532,525,000Virginia Electric and Power Company3.75%05/15/20272,386,74			4.38% (b)		
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950,000Uniti Group LP6.50% (b)02/15/2029638,711,000,000Univision Communications, Inc.4.50% (b)05/01/2029817,731,020,000US Foods, Inc.4.75% (b)02/15/2029875,261,760,000USA Compression Partners LP6.88%09/01/20271,602,391,000,000Verizon Communications, Inc.3.15%03/22/2030852,072,420,000Verizon Communications, Inc.3.88%03/01/20521,806,944,350,000Viatris, Inc.1.65%06/22/20253,872,001,265,000Victoria's Secret Company4.63% (b)07/15/2029957,77440,000Viking Cruises Ltd.5.88% (b)09/15/20272,406,533,150,000Viking Cruises Ltd.5.88% (b)09/15/20272,406,532,525,000Virginia Electric and Power Company3.75%05/15/20272,386,74		UnitedHealth Group, Inc.	4.95%	05/15/2062	2,365,058
1,000,000Univision Communications, Inc.4.50% (b)05/01/2029817,731,020,000US Foods, Inc.4.75% (b)02/15/2029875,261,700,000USA Compression Partners LP6.88%09/01/20271,602,391,000,000Verizon Communications, Inc.3.15%03/22/2030852,072,420,000Verizon Communications, Inc.3.88%03/01/20521,806,944,350,000Viatris, Inc.1.65%06/22/20253,872,001,265,000Victoria's Secret Company4.63% (b)07/15/2029957,77440,000Viking Cruises Ltd.13.00% (b)05/15/2025456,433,150,000Viking Cruises Ltd.5.88% (b)09/15/20272,408,532,525,000Virginia Electric and Power Company3.75%05/15/20272,386,74					638,717
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2,420,000Verizon Communications, Inc.3.88%03/01/20521,806,944,350,000Viatris, Inc.1.65%06/22/20253,872,001,265,000Victoria's Secret Company4.63% (b)07/15/2029957,77440,000Viking Cruises Ltd.13.00% (b)05/15/2025456,433,150,000Viking Cruises Ltd.5.88% (b)09/15/20272,408,532,525,000Virginia Electric and Power Company3.75%05/15/20272,386,74	1,000,000	Verizon Communications, Inc.	3.15%	03/22/2030	852,075
4,350,000         Viatris, Inc.         1.65%         06/22/2025         3,872,00           1,265,000         Victoria's Secret Company         4.63% (b)         07/15/2029         957,77           440,000         Viking Cruises Ltd.         13.00% (b)         05/15/2025         456,43           3,150,000         Viking Cruises Ltd.         5.88% (b)         09/15/2027         2,408,53           2,525,000         Virginia Electric and Power Company         3.75%         05/15/2027         2,386,74	2 420 000				
1,265,000Victoria's Secret Company4.63% (b)07/15/2029957,77440,000Viking Cruises Ltd.13.00% (b)05/15/2025456,433,150,000Viking Cruises Ltd.5.88% (b)09/15/20272,408,532,525,000Virginia Electric and Power Company3.75%05/15/20272,386,74					
440,000         Viking Cruises Ltd.         13.00% (b)         05/15/2025         456,43           3,150,000         Viking Cruises Ltd.         5.88% (b)         09/15/2027         2,408,53           2,525,000         Virginia Electric and Power Company         3.75%         05/15/2027         2,386,74					
3,150,000         Viking Cruises Ltd.         5.88% (b)         09/15/2027         2,408,53           2,525,000         Virginia Electric and Power Company         3.75%         05/15/2027         2,386,74					
2,525,000 Virginia Electric and Power Company 3.75% 05/15/2027 2,386,74		Viking Cruises Ltd.		05/15/2025	456,431
2,525,000 Virginia Electric and Power Company 3.75% 05/15/2027 2,386,74	3,150,000	Viking Cruises Ltd.	5.88% (b)	09/15/2027	2,408,537
		Virginia Electric and Power Company			
4/5/000 71/20/00 26/26	475,000	Virtusa Corporation	7.13% (b)	12/15/2028	354,659
					5,574,772
3,505,000 Vornado Realty LP 2.15% 06/01/2026 2,937,16					2,937,161
1,660,000 WASH Multifamily Acquisition, Inc. 5.75% (b) 04/15/2026 1,532,37		WASH Multifamily Acquisition, Inc.	5.75% (b)	04/15/2026	1,532,371
720,000 Waste Pro, Inc. 5.50% (b) 02/15/2026 633,35					633,352
		Weatherford International I td			597,116
755 000 Weatherford International Ltd. 11.0076 (U) 12/01/2024 397,11		Weathorford International Ltd			
					680,557
				04/30/2030	820,760
6,375,000 Wells Fargo & Company (3 Month LIBOR USD + 1.17%) 3.20% 06/17/2027 5,811,25	6.375.000	Wells Fargo & Company (3 Month LIBOR USD + 1.17%)	3.20%	06/17/2027	5,811,254
6,720,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1.98%) 4.81% 07/25/2028 6,415,97		Wells Fargo & Company (Secured Overnight Financing Rate + 1 98%)			6,415,977
					5,624,719
1,400,000         Western Midstream Operating LP         4.30%         02/01/2030         1,200,50	1,400,000	western Midstream Operating LP	4.30%	02/01/2030	1,200,500

390,000	Western Union Company	1.35%	03/15/2026	336,498
15,170,000	Western Union Company	2.75%	03/15/2031	11,442,244
365,000	Wheel Pros, Inc.	6.50% (b)	05/15/2029	167,696
12,321,000	Willis North America, Inc.	4.50%	09/15/2028	11,441,626
2,835,000	Workday, Inc.	3.70%	04/01/2029	2,546,024
	Workday, Inc. WR Grace Holdings LLC	5.63% (b)		767.550
1,020,000			08/15/2029	)
12,142,000	WRKCo, Inc.	3.75%	03/15/2025	11,708,526
1,215,000	Wyndham Hotels & Resorts, Inc.	4.38% (b)	08/15/2028	1,069,795
845,000	XHR LP	6.38% (b)	08/15/2025	812,784
1,270,000	XHR LP	4.88% (b)	06/01/2029	1,049,680
1,245,000	Yum! Brands, Inc.	4.75% (b)	01/15/2030	1,090,794
775,000	Zayo Group Holdings, Inc.	4.00% (b)	03/01/2027	623,76
360,000	Zayo Group Holdings, Inc.	6.13% (b)	03/01/2028	253,086
l US Corporate Bo	nds (Cost \$1,450,496,039)		_	1,198,644,050
Government and A	gency Mortgage Backed Obligations - 16.8%			
288,744	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G01840	5.00%	07/01/2035	291,60
150,112	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G04817	5.00%	09/01/2038	151,59
5,850,489	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08537	3.00%	07/01/2043	5,245,57
3,188,498	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08622	3.00%	01/01/2045	2,848,97
3,073,778	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08686	3.00%	01/01/2046	2,743,39
11,366,923	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08701	3.00%	04/01/2046	10,115,01
739,962	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08737	3.00%	12/01/2046	658,50
6,806,836	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G61645	4.00%	10/01/2048	6,447,11
1,114,202	Federal Home Loan Mortgage Corporation Pass-Thru, Pool N70081	5.50%	07/01/2038	1.099.69
5,351,853	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q33789	3.50%	06/01/2045	4,926,04
12,557,034	Federal Home Loan Mortgage Corporation Pass-Thru, Pool QE7537	4.50%	08/01/2052	12,008,02
16,564,521	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0035	3.00%	04/01/2047	14,824,61
8,809,907	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0699	2.00%	11/01/2050	7,244,54
66,508,804	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD7538	2.00%	04/01/2051	54,491,01
11,632,813	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD 1350	3.00%	10/01/2051	10,195,84
25,881,789	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8221	3.50%	06/01/2052	23,355,31
938,852	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60854	3.50%	09/01/2042	844,03
144,348	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U60299	4.00%	11/01/2040	136,79
4,332,616	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V83144	4.00%	04/01/2047	4,110,76
11,986,130	Federal Home Loan Mortgage Corporation Pass-Thru, Pool ZT1827	3.00%	07/01/2047	10,659,06
33,672	Federal Home Loan Mortgage Corporation REMICS, Series 2692-SC (-2 x 1 Month	5.0070	07/01/2047	10,059,00
33,072		7 ( 50 ( ( ))	07/15/0000	22.04
	LIBOR USD + 13.29%, 13.29% Cap)	7.65% (j)	07/15/2033	32,84
914,285	Federal Home Loan Mortgage Corporation REMICS, Series 2722-PS (-1 x 1 Month			
	LIBOR USD + 9.89%, 9.89% Cap)	6.76% (j)	12/15/2033	912,98
40,926	Federal Home Loan Mortgage Corporation REMICS, Series 2750-ZT	5.00%	02/15/2034	41,17
92,848	Federal Home Loan Mortgage Corporation REMICS, Series 3002-SN (-1 x 1 Month			,
92,040		2(80/(3)/3)	07/15/2025	7.11
44 50 4	LIBOR USD + 6.50%, 6.50% Cap)	3.68% (i)(j)	07/15/2035	7,11
44,504	Federal Home Loan Mortgage Corporation REMICS, Series 3045-DI (-1 x 1 Month			
	LIBOR USD + 6.73%, 6.73% Cap)	3.91% (i)(j)	10/15/2035	2,52
147,712	Federal Home Loan Mortgage Corporation REMICS, Series 3116-Z	5.50%	02/15/2036	150,70
10,922	Federal Home Loan Mortgage Corporation REMICS, Series 3117-ZN	4.50%	02/15/2036	10,43
158,284	Federal Home Loan Mortgage Corporation REMICS, Series 3203-ZC	5.00%	07/15/2036	158,89
		5.0070	0//15/2050	156,65
43,965	Federal Home Loan Mortgage Corporation REMICS, Series 3275-SC (-1 x 1 Month			
	LIBOR USD + $6.08\%$ , $6.08\%$ Cap)	3.26% (i)(j)	02/15/2037	3,05
96,653	Federal Home Loan Mortgage Corporation REMICS, Series 3382-SB (-1 x 1 Month			
	LIBOR USD + $6.00\%$ , $6.00\%$ Cap)	3.18% (i)(j)	11/15/2037	6,51
119,354	Federal Home Loan Mortgage Corporation REMICS, Series 3384-S (-1 x 1 Month	5.10/0 (1)())	11/10/2007	0,51
119,554		2.578((1)(1)	11/15/2027	7.50
	LIBOR USD + 6.39%, 6.39% Cap)	3.57% (i)(j)	11/15/2037	7,52
85,334	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SX (-1 x 1 Month			
	LIBOR USD + $6.18\%$ , $6.18\%$ Cap)	3.36% (i)(j)	02/15/2038	5,81
18,290	Federal Home Loan Mortgage Corporation REMICS, Series 3423-GS (-1 x 1 Month	()()		,
10,290	LIBOR USD + 5.65%, 5.65% Cap)	2.83% (i)(j)	03/15/2038	1,02
10 200		2.8370(1)()	03/13/2038	1,02
18,290	Federal Home Loan Mortgage Corporation REMICS, Series 3423-SG (-1 x 1 Month			
	LIBOR USD + 5.65%, 5.65% Cap)	2.83% (i)(j)	03/15/2038	98
65,961	Federal Home Loan Mortgage Corporation REMICS, Series 3524-LB	3.20% (c)(i)(l)	06/15/2038	62,36
39,040	Federal Home Loan Mortgage Corporation REMICS, Series 3562-WS (-1 x 1 Month			,
59,010	LIBOR USD + 4.95%, 4.95% Cap)	2 13% (i)(i)	08/15/2039	1,63
114.000		2.13% (i)(j)	08/13/2039	1,02
114,228	Federal Home Loan Mortgage Corporation REMICS, Series 3582-SA (-1 x 1 Month			
		3.18% (i)(j)	10/15/2049	7,31
	LIBOR USD + 6.00%, 6.00% Cap)			
109,618				
109,618	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month		03/15/2032	6.47
· · ·	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	3.53% (i)(j)	03/15/2032	
480,568	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ		03/15/2032 08/15/2036	
· · ·	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month	3.53% (i)(j) 5.50%	08/15/2036	491,89
480,568 176,831	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap)	3.53% (i)(j) 5.50% 2.95% (i)(j)	08/15/2036 05/15/2040	491,89
480,568	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ	3.53% (i)(j) 5.50% 2.95% (i)(j) 5.50%	08/15/2036 05/15/2040 08/15/2036	491,89 13,07 127,31
480,568 176,831 124,395	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ	3.53% (i)(j) 5.50% 2.95% (i)(j) 5.50%	08/15/2036 05/15/2040 08/15/2036	491,89 13,07 127,31
480,568 176,831 124,395 1,257,734	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ	3.53% (i)(j) 5.50% 2.95% (i)(j) 5.50% 4.50% (h)	08/15/2036 05/15/2040 08/15/2036 12/15/2040	491,89 13,07 127,31 1,222,62
480,568 176,831 124,395 1,257,734 640,086	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA	3.53% (i)(j) 5.50% 2.95% (i)(j) 5.50%	08/15/2036 05/15/2040 08/15/2036	491,89 13,07 127,31 1,222,62
480,568 176,831 124,395 1,257,734	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month	3.53% (i)(j) 5.50% 2.95% (i)(j) 5.50% 4.50% (h) 3.50%	08/15/2036 05/15/2040 08/15/2036 12/15/2040 12/15/2030	491,89 13,07 127,31 1,222,62 620,33
480,568 176,831 124,395 1,257,734 640,086 162,797	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	3.53% (i)(j) 5.50% 2.95% (i)(j) 5.50% 4.50% (h)	08/15/2036 05/15/2040 08/15/2036 12/15/2040	491,89 13,07 127,31 1,222,62 620,33
480,568 176,831 124,395 1,257,734 640,086	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month	3.53% (i)(j) 5.50% 2.95% (i)(j) 5.50% 4.50% (h) 3.50%	08/15/2036 05/15/2040 08/15/2036 12/15/2040 12/15/2030	491,89 13,07 127,31 1,222,62 620,33
480,568 176,831 124,395 1,257,734 640,086 162,797	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3792-SE (-2 x 1 Month	3.53% (i)(j) 5.50% 2.95% (i)(j) 5.50% 4.50% (h) 3.50% 3.86% (j)	08/15/2036 05/15/2040 08/15/2036 12/15/2040 12/15/2030 01/15/2041	491,89 13,07 127,31 1,222,62 620,33 118,48
480,568 176,831 124,395 1,257,734 640,086 162,797 101,340	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3792-SE (-2 x 1 Month LIBOR USD + 9.86%, 9.86% Cap)	3.53% (i)(j) 5.50% 2.95% (i)(j) 5.50% 4.50% (h) 3.50% 3.86% (j) 4.22% (j)	08/15/2036 05/15/2040 08/15/2036 12/15/2040 12/15/2040 01/15/2041 01/15/2041	491,89 13,07 127,31 1,222,62 620,33 118,48 70,84
480,568 176,831 124,395 1,257,734 640,086 162,797 101,340 490,242	<ul> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap)</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3792-SE (-2 x 1 Month LIBOR USD + 9.86%, 9.86% Cap)</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3806-CZ</li> </ul>	3.53% (i)(j) 5.50% 2.95% (i)(j) 5.50% 4.50% (h) 3.50% 3.86% (j) 4.22% (j) 5.50%	08/15/2036 05/15/2040 08/15/2036 12/15/2040 12/15/2030 01/15/2041 01/15/2041 07/15/2034	491,89 13,07 127,31 1,222,62 620,33 118,48 70,84 499,70
480,568 176,831 124,395 1,257,734 640,086 162,797 101,340 490,242 418,757	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3792-SE (-2 x 1 Month LIBOR USD + 9.86%, 9.86% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3806-CZ Federal Home Loan Mortgage Corporation REMICS, Series 3808-DB	3.53% (i)(j) 5.50% 2.95% (i)(j) 5.50% 4.50% (h) 3.50% 3.86% (j) 4.22% (j) 5.50% 3.50%	08/15/2036 05/15/2040 08/15/2036 12/15/2040 12/15/2030 01/15/2041 01/15/2041 07/15/2034 02/15/2031	491,89 13,07 127,31 1,222,62 620,33 118,48 70,84 499,70 405,65
480,568 176,831 124,395 1,257,734 640,086 162,797 101,340 490,242 418,757 544,952	<ul> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap)</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3792-SE (-2 x 1 Month LIBOR USD + 9.86%, 9.86% Cap)</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3806-CZ</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3808-DB</li> <li>Federal Home Loan Mortgage Corporation REMICS, Series 3818-CZ</li> </ul>	3.53% (i)(j) 5.50% 2.95% (i)(j) 5.50% 4.50% (h) 3.50% 3.86% (j) 4.22% (j) 5.50% 3.50% 4.50%	08/15/2036 05/15/2040 08/15/2036 12/15/2040 12/15/2030 01/15/2041 01/15/2041 07/15/2034 02/15/2031 03/15/2041	491,89 13,07 127,31 1,222,62 620,33 118,48 70,84 499,70 405,65 541,07
480,568 176,831 124,395 1,257,734 640,086 162,797 101,340 490,242 418,757	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3792-SE (-2 x 1 Month LIBOR USD + 9.86%, 9.86% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 3806-CZ Federal Home Loan Mortgage Corporation REMICS, Series 3808-DB	3.53% (i)(j) 5.50% 2.95% (i)(j) 5.50% 4.50% (h) 3.50% 3.86% (j) 4.22% (j) 5.50% 3.50%	08/15/2036 05/15/2040 08/15/2036 12/15/2040 12/15/2030 01/15/2041 01/15/2041 07/15/2034 02/15/2031	6,47: 491,89 13,079 127,310 1,222,620 620,33 118,482 70,849 499,700 405,65 541,07 505,332

251,282	Federal Home Loan Mortgage Corporation REMICS, Series 3828-SW (-3 x 1 Month	1750/ (1)	02/15/2041	151 (70
977 265	LIBOR USD + 13.20%, 13.20% Cap)	4.75% (j)	02/15/2041	151,672
827,365	Federal Home Loan Mortgage Corporation REMICS, Series 3863-ZA	5.50%	08/15/2034	843,573
2,280,525	Federal Home Loan Mortgage Corporation REMICS, Series 3889-VZ	4.00%	07/15/2041	2,163,968
2,158,872 779,987	Federal Home Loan Mortgage Corporation REMICS, Series 3910-GZ	5.00% 3.50%	08/15/2041	2,179,769 702,254
7,884,328	Federal Home Loan Mortgage Corporation REMICS, Series 3972-AZ	3.00% (h)	12/15/2041 02/15/2043	6,458,267
2,405,101	Federal Home Loan Mortgage Corporation REMICS, Series 4165-ZT Federal Home Loan Mortgage Corporation REMICS, Series 4291-MS (-1 x 1 Month	5.00% (II)	02/15/2045	0,438,207
2,405,101		3.08% (i)(i)	01/15/2054	195,815
8,545,666	LIBOR USD + 5.90%, 5.90% Cap) Federal Home Loan Mortgage Corporation REMICS, Series 4413-AZ	3.08% (i)(j) 3.50%	11/15/2044	7,992,094
2,808,493	Federal Home Loan Mortgage Corporation REMICS, Series 4471-BA	3.00%	12/15/2044	2,736,559
12,508,348	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	11,685,401
15,119,707	Federal Home Loan Mortgage Corporation REMICS, Series 4542-AC	2.70%	01/15/2045	13,997,272
34,934,000	Federal Home Loan Mortgage Corporation REMICS, Series 5138-HM	2.00%	04/25/2051	27,443,169
9,389,208	Federal Home Loan Mortgage Corporation REMICS, Series 5138-11W	2.50% (h)	10/25/2051	5,790,022
13,763,118	Federal Home Loan Mortgage Corporation REMICS, Series 5145 B2	2.50% (h)	02/25/2052	8,851,572
185,442	Federal Home Loan Mortgage Corporation REMICS, Series 803-ZA	5.50%	10/15/2035	189,838
55,850	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	56,157
45,995	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	46,398
388,056	Federal National Mortgage Association Pass-Thru, Pool 735383	5.00%	04/01/2035	391,449
191,734	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	193,410
264,508	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	266,821
59,821	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	60,237
329,163	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	325,983
286,019	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	273,153
28,243	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	26,878
6,249	Federal National Mortgage Association Pass-Thru, Pool AD2576	4.50%	06/01/2030	5,976
476,335	Federal National Morgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2030	455,006
4,687,448	Federal National Mortgage Association Pass-Thru, Pool AL9238	3.00%	10/01/2041	4,183,021
1,311,135	Federal National Mortgage Association Pass-Thru, Pool AL9445	3.00%	07/01/2031	1,239,555
6,668,039	Federal National Morgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	5,952,855
8,459,831	Federal National Mortgage Association Pass-Thru, Pool AS7661	3.00%	08/01/2046	7,328,265
3,899,208	Federal National Mortgage Association Pass-Thru, Pool AS7724	2.50%	08/01/2046	3,306,590
12,390,780	Federal National Mortgage Association Pass-Thru, Pool BC9081	3.00%	12/01/2046	11,033,266
8,729,731	Federal National Mortgage Association Pass-Thru, Pool BD8013	2.50%	09/01/2046	7,406,171
2,162,029	Federal National Mortgage Association Pass-Thru, Pool BM4094	3.00%	03/01/2043	1,943,104
12,726,023	Federal National Mortgage Association Pass-Thru, Pool BM6089	3.50%	12/01/2044	11,735,959
6,944,646	Federal National Mortgage Association Pass-Thru, Pool BN7712	2.50%	08/01/2034	6,323,442
7,797,852	Federal National Mortgage Association Pass-Thru, Pool CA3903	3.00%	07/01/2034	7,269,958
11,605,862	Federal National Mortgage Association Pass-Thru, Pool FM1000	3.00%	04/01/2047	10,306,062
34,407,591	Federal National Mortgage Association Pass-Thru, Pool FM2310	3.00%	01/01/2048	30,496,169
18,719,820	Federal National Mortgage Association Pass-Thru, Pool FM4575	2.50%	10/01/2050	15,863,058
11,495,586	Federal National Mortgage Association Pass-Thru, Pool FM6061	2.00%	02/01/2051	9,396,854
32,804,994	Federal National Mortgage Association Pass-Thru, Pool FM8214	4.00%	05/01/2049	31,009,406
7,632,649	Federal National Mortgage Association Pass-Thru, Pool FM8664	3.00%	10/01/2046	6,793,554
26,347,226	Federal National Mortgage Association Pass-Thru, Pool FM8972	4.00%	06/01/2049	24,909,032
6,147,825	Federal National Mortgage Association Pass-Thru, Pool FM9846	2.50%	12/01/2051	5,183,498
60,684,014	Federal National Mortgage Association Pass-Thru, Pool FM9993	3.50%	07/01/2051	55,307,193
41,652,828	Federal National Mortgage Association Pass-Thru, Pool FS0174	2.50%	01/01/2052	35,101,860
55,296,139	Federal National Mortgage Association Pass-Thru, Pool FS1472	3.50%	11/01/2050	50,349,609
210,453	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	205,136
145,515	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	141,836
4,660	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	4,512
2,520,967	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	2,264,214
1,161,617	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	1,006,145
1,960,254	Federal National Mortgage Association Pass-Thru, Pool MA2621	3.50%	05/01/2046	1,760,746
4,129,126	Federal National Mortgage Association Pass-Thru, Pool MA2649	3.00%	06/01/2046	3,576,539
1,719,372	Federal National Mortgage Association Pass-Thru, Pool MA2711	3.00%	08/01/2046	1,489,497
11,135,020	Federal National Mortgage Association Pass-Thru, Pool MA2806	3.00%	11/01/2046	9,898,899
28,776,956	Federal National Mortgage Association Pass-Thru, Pool MA4237	2.00%	01/01/2051	23,486,734
73,420,746	Federal National Mortgage Association Pass-Thru, Pool MA4326	2.50%	05/01/2051	61,965,176
36,517,403	Federal National Mortgage Association Pass-Thru, Pool MA4655	4.00%	07/01/2052	33,958,250
32,264,384	Federal National Mortgage Association Pass-Thru, Pool MA4709	5.00%	07/01/2052	31,494,408
982,940	Federal National Mortgage Association REMICS, Series 2005-20-QH	5.00%	03/25/2035	982,762
181,795	Federal National Mortgage Association REMICS, Series 2006-101-SA (-1 x 1 Month			
	LIBOR USD + 6.58%, 6.58% Cap)	3.50% (i)(j)	10/25/2036	17,249
75,749	Federal National Mortgage Association REMICS, Series 2006-56-SM (-1 x 1 Month			
	LIBOR USD + 6.75%, 6.75% Cap)	3.67% (i)(j)	07/25/2036	4,420
56,130	Federal National Mortgage Association REMICS, Series 2007-116-BI (-1 x 1 Month			
,	LIBOR USD + 6.25%, 6.25% Cap)	3.17% (i)(j)	05/25/2037	3,422
738,054	Federal National Mortgage Association REMICS, Series 2007-30-FS (-5 x 1 Month			
<i>,</i>	LIBOR USD + 29.83%, 29.83% Cap)	15.54% (j)	04/25/2037	752,379
286,980	Federal National Mortgage Association REMICS, Series 2007-30-OI (-1 x 1 Month	<i>S</i> /		
<i>'</i>	LIBOR USD + 6.44%, 6.44% Cap)	3.36% (i)(j)	04/25/2037	25,355
	Federal National Mortgage Association REMICS, Series 2008-29-ZA	4.50%	04/25/2038	43,007
43,734	Federal National Mortgage Association REMICS, Series 2008-62-SC (-1 x 1 Month			
43,734 15,181	redefai i tational mongage rissociation relimes, series 2000 02 Set ( 1 x 1 month	2.92% (i)(j)	07/25/2038	920
	LIBOR USD + 6.00%, 6.00% Cap)	2.7270(1)(1)		
		5.00%	01/25/2040	180,771
15,181	LIBOR USD + 6.00%, 6.00% Cap) Federal National Mortgage Association REMICS, Series 2009-111-EZ Federal National Mortgage Association REMICS, Series 2009-111-SE (-1 x 1 Month			180,771
15,181 182,055	LIBOR USD + 6.00%, 6.00% Cap) Federal National Mortgage Association REMICS, Series 2009-111-EZ			180,771 525
15,181 182,055 5,508 30,027	LIBOR USD + 6.00%, 6.00% Cap) Federal National Mortgage Association REMICS, Series 2009-111-EZ Federal National Mortgage Association REMICS, Series 2009-111-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap) Federal National Mortgage Association REMICS, Series 2009-16-MZ	5.00%	01/25/2040	ĺ.
15,181 182,055 5,508	LIBOR USD + 6.00%, 6.00% Cap) Federal National Mortgage Association REMICS, Series 2009-111-EZ Federal National Mortgage Association REMICS, Series 2009-111-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	5.00% 3.17% (i)(j)	01/25/2040 01/25/2040	525

62.002	Endered National Martgage Association REMICS, Spring 2000, 62 RS (1 v. 1 Month			
62,092	Federal National Mortgage Association REMICS, Series 2009-62-PS (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	3.02% (i)(j)	08/25/2039	2,702
191 659	Federal National Mortgage Association REMICS, Series 2009-77-ZA	4.50%	10/25/2039	473,560
481,658				
125,595	Federal National Mortgage Association REMICS, Series 2009-83-Z	4.50%	10/25/2039	121,867
34,310	Federal National Mortgage Association REMICS, Series 2010-101-ZH	4.50%	07/25/2040	33,777
167,285	Federal National Mortgage Association REMICS, Series 2010-112-ZA	4.00%	10/25/2040	158,475
74,105	Federal National Mortgage Association REMICS, Series 2010-121-SD (-1 x 1 Month			
	LIBOR USD + 4.50%, 4.50% Cap)	1.42% (i)(j)	10/25/2040	2,926
29,336	Federal National Mortgage Association REMICS, Series 2010-137-VS (-3 x 1 Month			
	LIBOR USD + 15.00%, 15.00% Cap)	7.31% (j)	12/25/2040	25,701
21,626	Federal National Mortgage Association REMICS, Series 2010-31-SA (-1 x 1 Month	7.5170())	12/23/2010	20,701
21,020		1.029/(i)(i)	04/25/2040	401
12 000	LIBOR USD + 5.00%, 5.00% Cap)	1.92% (i)(j)	04/23/2040	401
13,880	Federal National Mortgage Association REMICS, Series 2010-34-PS (-1 x 1 Month			
	LIBOR USD + 4.93%, 4.93% Cap)	1.85% (i)(j)	04/25/2040	747
85,228	Federal National Mortgage Association REMICS, Series 2010-35-SP (-1 x 1 Month			
	LIBOR USD + 6.35%, 6.35% Cap)	3.27% (i)(j)	04/25/2050	8,775
6,237	Federal National Mortgage Association REMICS, Series 2010-35-SV (-1 x 1 Month	.,		
,	LIBOR USD + 6.45%, 6.45% Cap)	3.37% (i)(j)	04/25/2040	183
584,493	Federal National Mortgage Association REMICS, Series 2010-37-MY	4.50%	04/25/2040	543,419
118,817	Federal National Mortgage Association REMICS, Series 2010-59-SC (-1 x 1 Month	1.5070	0 11 23/2010	515,115
110,017		1.020/ (:)(:)	01/25/2040	( 577
200 246	LIBOR USD + 5.00%, 5.00% Cap)	1.92% (i)(j)	01/25/2040	6,577
208,246	Federal National Mortgage Association REMICS, Series 2010-60-VZ	5.00%	10/25/2039	207,492
91,903	Federal National Mortgage Association REMICS, Series 2010-64-EZ	5.00%	06/25/2040	92,025
126,218	Federal National Mortgage Association REMICS, Series 2010-7-PE	5.00%	02/25/2040	120,298
42,211	Federal National Mortgage Association REMICS, Series 2010-90-GS (-1 x 1 Month			
,	LIBOR USD + $6.00\%$ , $6.00\%$ Cap)	2.92% (i)(j)	08/25/2040	1,960
28,709	Federal National Mortgage Association REMICS, Series 2010-99-SG (-5 x 1 Month			1,200
20,707	LIBOR USD + 25.00%, 25.00% Cap)	12.18% (j)	09/25/2040	30,560
1 245 200				
1,245,309	Federal National Mortgage Association REMICS, Series 2011-141-PZ	4.00%	01/25/2042	1,196,899
319,933	Federal National Mortgage Association REMICS, Series 2011-25-KY	3.00%	04/25/2026	313,519
390,621	Federal National Mortgage Association REMICS, Series 2011-29-AL	3.50%	04/25/2031	377,940
521,384	Federal National Mortgage Association REMICS, Series 2011-59-MA	4.50%	07/25/2041	507,911
17,735,929	Federal National Mortgage Association REMICS, Series 2013-6-ZB	3.00% (h)	02/25/2043	15,554,544
5,653,382	Federal National Mortgage Association REMICS, Series 2017-46-ZL	3.50% (h)	06/25/2057	4,777,183
961,534	Federal National Mortgage Association REMICS, Series 2017-86-MA	3.00%	04/25/2046	905,023
11,099,443	Federal National Mortgage Association REMICS, Series 2017-00 Mit	3.00% (i)	04/25/2048	1,717,472
17,463,115	Federal National Mortgage Association REMICS, Series 2018-21-PO	0.00% (1)	04/25/2048	13,287,932
8,817,976	Federal National Mortgage Association REMICS, Series 2018-35-IO	3.00% (i)	05/25/2048	1,504,228
33,828,011	Federal National Mortgage Association REMICS, Series 2018-35-PO	0.00% (1)	05/25/2048	24,385,280
32,425,649	Federal National Mortgage Association REMICS, Series 2020-49-ZD	2.00% (h)	07/25/2050	21,093,738
8,340,086	Federal National Mortgage Association REMICS, Series 2020-63-DZ	2.00% (h)	09/25/2050	5,389,284
18,749,845	Federal National Mortgage Association REMICS, Series 2021-48-NS (-1 x Secured			
	Overnight Financing Rate 30 Day Average + 3.65%, 3.65% Cap)	1.37% (i)(j)	08/25/2051	859,905
9,333,092	Federal National Mortgage Association REMICS, Series 2022-12-MZ	3.00% (h)	03/25/2052	6,353,907
25,406,115	Federal National Mortgage Association REMICS, Series 2022-12 ME	2.50% (h)	02/25/2052	18,417,434
	Federal National Mortgage Association REMICS, Socies 2022-26-2			
14,975,735	Federal National Mortgage Association REMICS, Series 2022-31-GZ	2.00% (h)	03/25/2052	10,454,903
66,236,204	Federal National Mortgage Association REMICS, Series 2022-3-ZW	2.00% (h)	02/25/2052	38,680,870
22,822,231	Federal National Mortgage Association REMICS, Series 2022-40-AZ	2.00% (h)	08/25/2050	15,233,433
17,450,500	Federal National Mortgage Association, Pool BL2643	3.39%	07/01/2034	15,568,016
39,950,000	Federal National Mortgage Association, Pool BL4421	2.14%	10/01/2029	34,582,718
25,972,000	Federal National Mortgage Association, Pool BL4424	2.14%	10/01/2029	22,482,662
28,707,000	Federal National Mortgage Association, Pool BL4425	2.14%	10/01/2029	24,850,215
32,930,000		2.28%	11/01/2029	28,625,981
10,000,000	Federal National Mortgage Association, Pool BL4592	2 2 (0/	01/01/0000	15 665 260
18,090,000	Federal National Mortgage Association, Pool BL5484	2.26%	01/01/2030	15,665,369
4,900,000	Federal National Mortgage Association, Pool BL9284	2.23%	12/01/2050	3,401,933
36,599,790	Federal National Mortgage Association, Pool BS4941	2.46%	04/01/2032	30,762,338
151,557	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2043	154,226
110,641	Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD +			
	5.45%, 5.45% Cap)	2.37% (i)(j)	11/25/2039	7,258
7,984,127	Federal Seasoned Credit Risk Transfer Trust, Series 2018-2-HV	3.00% (c)	11/26/2057	7,234,184
14,935,787	Federal Seasoned Credit Risk Transfer Trust, Series 2019-2-11V	4.00%	02/25/2059	14,288,999
100,983	Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month LIBOR	4.0070	0212512055	14,200,799
100,985		4.000/ (1)(1)	08/20/2022	5 500
50.504	USD + 7.10%, 7.10% Cap)	4.09% (i)(j)	08/20/2033	5,533
52,504	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month LIBOR			
	USD + 6.05%, 6.05% Cap)	3.04% (i)(j)	09/20/2038	1,735
690,897	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	679,213
740,790	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	726,675
725,360	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	712,032
933,817	Government National Mortgage Association, Series 2009-75-HZ	5.00%	09/20/2039	942,926
2,401,023	Government National Mortgage Association, Series 2009-13-112 Government National Mortgage Association, Series 2010-113-SM (-1 x 1 Month LIBOR	0.0070	0,20,2000	, 12,720
2,701,023		3 0 40/ (3)(3)	09/20/2040	215 200
102.227	USD + 6.05%, 6.05% Cap)	3.04% (i)(j)		245,289
103,327	Government National Mortgage Association, Series 2010-25-ZB	4.50%	02/16/2040	101,818
1,219,912	Government National Mortgage Association, Series 2011-45-GZ	4.50%	03/20/2041	1,169,697
4,131,507	Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	4,053,131
2,829,683	Government National Mortgage Association, Series 2013-117-MS (-1 x 1 Month LIBOR			
· · ·	USD + 6.15%, 6.15% Cap)	3.14% (i)(j)	02/20/2043	174,700
2,169,421	Government National Mortgage Association, Series 2013-122-SB (-1 x 1 Month LIBOR			,,
2,107,721		3 16% (i)(i)	08/16/2043	203,655
2 222 005	USD + 6.10%, $6.10%$ Cap)	3.16% (i)(j)	00/10/2043	203,035
3,222,006	Government National Mortgage Association, Series 2014-102-TS (-1 x 1 Month LIBOR		0	
	USD + 5.60%, 5.60% Cap)	2.59% (i)(j)	07/20/2044	266,953
2,726,472	Government National Mortgage Association, Series 2014-118-PS (-1 x 1 Month LIBOR			
	USD + 6.20%, 6.20% Cap)	3.19% (i)(j)	08/20/2044	300,898

2,385,663	Government National Mortgage Association, Series 2014-118-SA (-1 x 1 Month LIBOR			
	USD + 6.20%, 6.20% Cap)	3.19% (i)(j)	08/20/2044	263,286
18,148,319	Government National Mortgage Association, Series 2020-61-IA	3.00% (i)	05/20/2050	2,664,921
12,891,941	Government National Mortgage Association, Series 2021-117-ID	3.50% (i)	06/20/2051	1,464,813
27,927,231	Government National Mortgage Association, Series 2021-155-UI	4.50% (i)	09/20/2051	5,208,920
20,440,037	Government National Mortgage Association, Series 2021-214-IG	2.50% (i)	12/20/2051	3,006,795
46,463,020	Government National Mortgage Association Pass-Thru, Pool 785662	2.50%	10/20/2051	39,448,160
30,207,456	Government National Mortgage Association Pass-Thru, Pool 785713	2.50%	10/20/2051	25,933,851
14,065,544	Government National Mortgage Association Pass-Thru, Pool 785764	2.50%	11/20/2051	12,076,331
17,042,609	Government National Mortgage Association, Series 2022-83-GZ	3.00% (h)	05/20/2052	13,509,872
tal US Government	and Agency Mortgage Backed Obligations (Cost \$1,491,247,455)		-	1,282,613,158
Covernment and A	conver Obligations 18.80/			
10,400,000	gency Obligations - 18.8% United States Treasury Notes	3.00%	06/30/2024	10,174,734
8,600,000	United States Treasury Notes	3.00%	07/15/2025	8,313,445
6,450,000	United States Treasury Notes	3.13%	08/15/2025	6,252,721
213,000,000	United States Treasury Notes	3.50%	09/15/2025	208,673,438
98,100,000	United States Treasury Notes	0.38%	11/30/2025	86,992,857
4,400,000	United States Treasury Notes	2.63%	05/31/2027	4,131,359
7,750,000	United States Treasury Notes	3.25%	06/30/2027	7,470,576
199,950,000	United States Treasury Notes	2.75%	07/31/2027	188,312,286
76,100,000	United States Treasury Notes	1.25%	03/31/2028	65,633,278
6,050,000	United States Treasury Notes	3.25%	06/30/2029	5,783,776
174,650,000	United States Treasury Notes	2.63%	07/31/2029	160,527,909
92,000,000	United States Treasury Notes	2.88%	05/15/2032	85,078,437
74,650,000	United States Treasury Notes	2.75%	08/15/2032	68,269,758
74,000,000	United States Treasury Notes	2.25%	05/15/2041	55,984,180
113,800,000	United States Treasury Notes	3.25%	05/15/2042	101,033,063
468,000,000	United States Treasury Notes	1.25%	05/15/2050	262,162,265
63,400,000	United States Treasury Notes	2.88%	05/15/2052	53,186,656
68,000,000	United States Treasury Notes	3.00%	08/15/2052	58,703,125
, ,				1 426 692 96

74,000,000United States Treasury Notes113,800,000United States Treasury Notes468,000,000United States Treasury Notes63,400,000United States Treasury Notes68,000,000United States Treasury NotesTotal US Government and Agency Obligations (Cost \$1,561,630,619)

55,984,180 101,033,063 262,162,265 53,186,656 58,703,125 1,436,683,863

11,446,899	DoubleLine Global Bond Fund (Class I)			90.659.44	
36,335,486	DoubleLine Infrastructure Income Fund (Class I)			319.025.56	
5,000,000	DoubleLine Long Duration Total Return Bond Fund (Class I)			34,800,00	
Foral Affiliated Mutual Funds (Cost \$526,627,597)					
Common Stocks - 0.0%					
15,497	CWT Travel Holdings, Inc. (d)(k)			154,97	
72,582	Foresight Equity (d)(k)			1,343,48	
105,327	Frontera Energy Corporation (k)			768,88	
620	Frontera Holdings LLC (d)(k)			1	
6,306	Gulfport Energy Corporation (k)			556,75	
14,821	Intelsat Emergence S.A. (d)(k)			414,98	
39,969	McDermott International Ltd. (k)			19,98	
Total Common Stocks (	Cost \$12,135,001)			3,259,08	
Escrow Notes - 0.0%(p)					
1,585,000	GCB Intelsat Jackson (d)(k)				
1,695,000	Gulfport Energy Corporation (k)			5,29	
Total Escrow Notes (Co	st \$-)			5,29	
,					
Rights - 0.0%(p)					
1,552	Intelsat Jackson Holdings Ltd. (d)(k)			9,31	
1,552	Intelsat Jackson Holdings Ltd. (d)(k)			8,53	
Total Rights (Cost \$-)				17,84	
Varrants - 0.0%(p)					
31.063	Avation PLC, Expiration 10/21/2026, Strike Price GBP 0.54 (k)			7,80	
995,158	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (d)(k)			7,00	
,				7,80	
fotal Warrants (Cost \$-	)			/,804	
Short Term Investment	s - 1.3%				
30,029,386	First American Government Obligations Fund - Class U	2.79% (m)		30,029,38	
30,029,386	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	2.71% (m)		30,029,38	
30,029,386	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share	0.000/ ( )		20.020.20	
6,250,000	Class United States Transmiss Bills	2.80% (m) 0.00%	04/20/2023	30,029,38	
	United States Treasury Bills	0.00%	04/20/2023	6,126,59	
, ,				96,214,75	
Cotal Short Term Inves	tinents (Cost \$70,207,872)				
<b>Cotal Short Term Inves</b>	<b>8%</b> (Cost \$8,791,466,189)			7,547,936,94 87,931,83	

### SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	18.8%
US Government and Agency Mortgage Backed Obligations	16.8%
US Corporate Bonds	15.7%
Non-Agency Residential Collateralized Mortgage Obligations	12.7%
Foreign Corporate Bonds	6.7%
Non-Agency Commercial Mortgage Backed Obligations	6.6%
Affiliated Mutual Funds	5.8%
Asset Backed Obligations	4.6%
Collateralized Loan Obligations	4.4%
Bank Loans	3.8%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored	
Corporations	1.5%
Short Term Investments	1.3%
Municipal Bonds	0.1%
Common Stocks	0.0% (p)
Escrow Notes	0.0% (p)
Rights	0.0% (p)
Warrants	0.0% (p)
Other Assets and Liabilities	1.2%
	100.0%
Warrants	0.0% (p) 0.0% (p) 1.2%

## **INVESTMENT BREAKDOWN as a % of Net Assets:**

US Government and Agency Obligations	18.8%
US Government and Agency Mortgage Backed Obligations	16.8%
Non-Agency Residential Collateralized Mortgage Obligations	12.7%
Non-Agency Commercial Mortgage Backed Obligations	6.6%
Affiliated Mutual Funds	5.8%
Banking	4.9%
Asset Backed Obligations	4.6%
Collateralized Loan Obligations	4.4%
Energy	2.4%
Utilities	1.9%
Technology	1.6%

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored	
Corporations	1.5%
Short Term Investments	1.3%
Finance	1.1%
Telecommunications	1.1%
Healthcare	1.1%
Media	1.0%
Transportation	0.9%
Retailers (other than Food/Drug)	0.9%
Insurance	0.8%
Automotive	0.7%
Electronics/Electric	0.7%
Real Estate	0.7%
Food Products	0.6%
Aerospace & Defense	0.6%
Business Equipment and Services	0.6%
Pharmaceuticals	0.6%
Chemicals/Plastics	0.4%
Hotels/Motels/Inns and Casinos	0.4%
Commercial Services	0.4%
Diversified Manufacturing	0.4%
Mining	0.4%
Pulp & Paper	0.3%
Leisure	0.3%
Industrial Equipment	0.2%
Containers and Glass Products	0.2%
Construction	0.2%
Building and Development (including Steel/Metals)	0.2%
Beverage and Tobacco	0.2%
Food Service	0.2%
Financial Intermediaries	0.1%
Municipal Bonds	0.1%
Consumer Products	0.1%
Chemical Products	0.0% (p)
Environmental Control	0.0% (p)
Cosmetics/Toiletries	0.0% (p)
Food/Drug Retailers	0.0% (p)
Trading Companies & Distributors	0.0% (p)
Other Assets and Liabilities	1.2%
	100.0%

- (a) Perpetual maturity. The date disclosed is the next call date of the security.
- (b) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (c) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
- (d) Value determined using significant unobservable inputs.
- (e) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
- (f) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.
- (g) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- (h) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of period end.
- (i) Interest only security
- (j) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- (k) Non-income producing security
- (l) Principal only security
- (m) Seven-day yield as of period end
- (n) The interest rate may step up conditioned upon the aggregate remaining principal balance of the underlying mortgage loans being reduced below a targeted percentage of the aggregate original principal balance of the mortgage loans. The interest rate shown is the rate in effect as of period end.
- (o) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.
- (p) Represents less than 0.05% of net assets
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.
- BRL Brazilian Real
- GBP British Pound

#### **Future Contracts**

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount (1)	zed Appreciation eciation)/Value
10-Year US Treasury Ultra Note Future	Long	390	12/20/2022	46,208,906	\$ 647,308
US Treasury Ultra Long Bond Future	Long	335	12/20/2022	45,895,000	 457,010
					\$ 1,104,318

(1) Notional Amount is determined based on the number of contracts multiplied by the contract size and the quoted daily settlement price in US dollars.

#### **Affiliated Mutual Funds**

A summary of the DoubleLine Core Fixed Income Fund's investments in affiliated mutual funds for the period ended September 30, 2022 is as follows:

<u>Fund</u>	Value at March 31, 2022	Gross Purchases	Gross Sales	Shares Held at September 30, 2022	Value at September 30, 2022	Change in Unrealized for the Period Ended September 30, 2022	Dividend Income Earned for the Period Ended September 30, 2022	Net Realized Gain (Loss) for the Period Ended September 30, 2022
DoubleLine Infrastructure Income Fund	e							
(Class I) DoubleLine Global Bond Fund	\$ 441,672,848	\$ -	\$ (86,100,000)	36,335,486	\$ 319,025,568	\$ (26,824,204)	\$ 5,116,158	\$ (9,723,076)
(Class I) DoubleLine Long Duration Total Return Bond Fund	208,481,214	-	(102,100,000)	11,446,899	90,659,441	(8,402,201)		(7,319,572)
(Class I)	44,200,000	-	-	5,000,000	34,800,000	(9,400,000)	599,652	-
	\$ 694,354,062	2 -	\$(188,200,000)	52,782,385	\$ 444,485,009	\$ (44,626,405)	\$ 5,715,810	\$ (17,042,648)