

DoubleLine Low Duration Bond Fund

Portfolio Holdings as of August 31, 2020 (unaudited)

SECURITY NAME	TICKER/MATURITY	COUPON	QUANTITY	TOTAL COST	MARKET VALUE
DOUBLELINE FDS TR LOW DUR FX I	DBLLX		5,000,000.000	50,000,000.00	49,450,000.00
FIRST AMERN FDS INC	01-Feb-2030	00.084%	151,449,088.580	151,449,088.58	151,449,088.58
FRONTERA ENERGY CORP	FECCF		89,328.800	8,231,568.90	187,340.36
JPMORGAN TR II	01-Jan-2040	00.094%	151,449,088.580	151,449,088.58	151,449,088.58
MORGAN STANLEY INSTL LIQUIDITY GOVT PTF INSTL	31-Dec-2031	00.020%	151,449,088.580	151,449,088.58	151,449,088.58
1011778 B.C. UNLIMITED (BURGER KING/RESTAURANT BRA	13-Nov-2026	01.911%	5,123,262.270	5,127,744.60	4,943,948.09
AASET TRUST 2019-2	16-Oct-2039	03.376%	10,277,554.600	10,277,492.94	9,313,571.37
ABBVIE INC	21-Nov-2022	02.300%	7,725,000.000	7,872,268.10	8,031,133.41
ACCESS FEDERAL ST LN 2004-2	25-Oct-2024	00.435%	3,060,191.840	3,027,835.45	2,946,689.94
ACCESS PRIVATE ST LN 2007-A	25-May-2036	00.660%	17,676,320.460	16,820,799.71	17,018,386.60
ACCESS PRIVATE ST LN 2007-A	25-Feb-2037	00.910%	5,581,461.200	5,354,372.14	5,155,139.15
ADANI PORTS & SPL ECONOMIC	19-Jan-2022	03.950%	9,100,000.000	9,166,207.03	9,314,665.63
ADANI PORTS & SPL ECONOMIC	24-Jul-2024	03.375%	3,200,000.000	3,235,893.47	3,280,951.04
AES ANDRES B V/DOMINICAN PWR SR REGS NT 26	11-May-2026	07.950%	1,370,000.000	1,440,680.54	1,412,826.20
AES GENER S A	26-Mar-2079	07.125%	3,500,000.000	3,498,180.00	3,744,679.72
AES GENER S A	26-Mar-2079	07.125%	3,000,000.000	3,109,651.16	3,209,725.47
AES GENER S A	14-Jul-2025	05.000%	884,000.000	925,295.48	859,998.88
AFFIRM ASSET SEC TR 2020-A	18-Feb-2025	02.100%	15,000,000.000	14,998,162.50	15,050,307.00
AFFIRM ASSET SECUN TR 2020-Z1 A	15-Oct-2024		9,500,000.000	9,499,082.30	9,539,903.80
AGL CLO 2020-5	22-Jul-2030	02.349%	10,000,000.000	10,000,000.00	10,038,392.70
AIMCO CLO 2015-AR	15-Jan-2028	01.125%	15,753,952.920	15,753,952.92	15,676,267.50
AJAX MTG LN TR 2019-C	25-Oct-2058	03.950%	3,156,268.920	3,146,290.99	3,170,723.05
AJAX MTG TR 2018-E	25-Jun-2058	04.375%	8,488,302.940	8,477,692.56	8,690,698.04
AJAXM 2018-F A	25-Nov-2058	04.375%	31,117,623.070	31,110,861.47	32,491,964.01
ALIBABA GROUP HLDG LTD	06-Jun-2023	02.800%	10,100,000.000	10,512,596.74	10,693,465.40
AMER CR ACCEPT RECV TR 2019-2 C	12-Jun-2025	03.170%	3,250,000.000	3,282,921.93	3,305,850.60
AMERICAN EXPRESS CO	27-Feb-2023	01.019%	5,368,000.000	5,360,394.72	5,410,433.99
AMGEN INC	15-May-2022	03.625%	3,075,000.000	3,158,637.36	3,223,752.82
AMGEN INC	11-May-2022	02.650%	4,637,000.000	4,700,721.10	4,812,073.92
AMGEN INC	01-May-2022	02.700%	331,000.000	335,719.53	342,087.01
AMGEN INC	21-Feb-2025	01.900%	3,300,000.000	3,294,696.30	3,464,337.49
ANALOG DEVICES INC	12-Jan-2021	02.950%	6,825,000.000	6,810,593.34	6,891,202.84
ANCHORAGE CAPITAL LTD 2018-1R A-1	14-Apr-2031	01.256%	15,000,000.000	14,631,432.05	14,737,500.00
ANGEL OAK MTG TR 2017-1	25-Jan-2047	03.085%	306,713.210	306,708.89	307,424.29
ANGEL OAK MTG TR 2017-1	25-Jan-2047	02.810%	623,842.860	623,831.19	625,236.03
ANTHEM INC	21-Nov-2020	02.500%	10,600,000.000	10,574,857.23	10,652,417.85
ANZ NATIONAL INTL LTD	13-Feb-2023	01.900%	5,570,000.000	5,568,050.50	5,760,567.91
APRES STATIC CLO LTD 2019-1	15-Jan-2027	01.445%	12,269,153.500	12,269,153.50	12,250,990.37
AQUA FIN TR 2020-A	17-Jul-2046	01.900%	11,350,000.000	11,347,903.66	11,375,060.80
ARBOR REALTY COM NT 2018-FL1 A	15-Jun-2028	01.325%	10,812,000.000	10,812,000.00	10,720,098.00
ARIVO ACCEPT AUTO REC 2019-1 A	15-Jul-2024	02.990%	5,677,251.550	5,677,019.34	5,768,004.69
ARROYO MTG TR 2019-3	25-Oct-2048	03.210%	17,509,663.550	17,509,215.31	17,812,111.47
ARROYO MTG TR 2019-3	25-Oct-2048	03.416%	9,463,084.530	9,462,919.87	9,609,591.06
ASHFORD HOSP TR 2018-ASHF	16-Apr-2035	01.075%	6,452,658.260	6,452,658.26	6,076,725.74
ASPLUNDH TREE EXPERT T/L	30-Sep-2027	02.743%	1,525,000.000	1,517,375.00	1,527,379.00
ASSURANT CLO LTD 2019-4	22-Apr-2030	01.622%	20,000,000.000	20,000,000.00	19,924,000.00
ASTRAZENECA PLC	17-Aug-2023	03.500%	735,000.000	768,335.15	797,652.41
ASTRAZENECA PLC	12-Jun-2022	02.375%	600,000.000	603,594.48	620,889.11
AT&T INC	01-Apr-2024	04.450%	4,754,000.000	5,340,514.88	5,340,967.44
ATLAS SENIOR LOAN FUND 2013-3R A-R	17-Nov-2027	01.216%	14,443,453.150	14,380,156.83	14,297,726.51
ATRIUM HOTEL PORT TR 2017-ATRM E	15-Dec-2036	03.225%	12,019,000.000	11,886,370.70	10,007,776.60
ATRIUM HOTEL PORT TR 2018-ATRM A	15-Jun-2035	01.125%	7,570,000.000	7,570,000.00	7,219,851.92
ATRIUM HOTEL PORT TR 2018-ATRM E	15-Jun-2035	03.575%	225,000.000	223,312.50	193,767.44
AVANT LOANS FDG TR 2019-A	15-Jul-2022	03.480%	1,504,446.890	1,504,351.80	1,506,280.66
AVANT LOANS FUNDING TRUST 19-B A	15-Oct-2026	02.720%	8,250,630.700	8,262,837.78	8,286,225.57
AVERY POINT CLO VII CLO LTD	15-Jan-2028	01.415%	29,500,000.000	29,500,000.00	29,381,575.79
AVERY POINT VI CLO 2015-6R	05-Aug-2027	01.299%	19,995,348.500	19,995,348.50	19,964,805.21
AVOLON HLDGS FDG LTD	01-May-2022	03.625%	6,115,000.000	6,125,817.64	5,920,724.55
AXALTA COATING SYSTEMS (DUPONT) T/L (05/17)	21-Jun-2024	02.058%	5,007,815.450	5,015,959.93	4,890,131.79
AXIATA SPV2 BERHAD	19-Nov-2020	03.466%	20,000,000.000	20,035,847.00	20,094,800.00
BA MTG SECS INC 2005-E	25-Jun-2035	03.240%	724,276.300	698,021.28	657,224.68
BAIDU INC	29-Sep-2023	03.875%	10,000,000.000	10,602,077.87	10,799,403.00
BAIDU INC	28-Nov-2022	03.500%	2,910,000.000	3,026,981.00	3,063,211.50
BAIDU INC	07-Apr-2025	03.075%	300,000.000	299,379.00	321,334.50
BANC AMERICA FDG 2005-E	20-May-2035	03.284%	146,076.200	146,280.03	146,084.09
BANCO BRADESCO SA GRAND CAYMAN FR 2.85% 012723	27-Jan-2023	02.850%	1,100,000.000	1,100,000.00	1,118,920.00
BANCO BRADESCO SA GRAND CAYMAN LW TIER II 21	16-Jan-2021	05.900%	14,200,000.000	14,349,435.54	14,416,692.00
BANCO BTG PACTUAL SA CAYMAN IS 7.75% 29	15-Feb-2029	07.750%	2,300,000.000	2,348,250.13	2,403,523.00

BANCO DE CREDITO DEL PERU	24-Apr-2027	06.125%	2,200,000.000	2,303,675.99	2,326,940.00
BANCO DE RESERVAS DE LA REPUB SUB GLBL REGS 23	01-Feb-2023	07.000%	3,600,000.000	3,653,550.43	3,654,000.00
BANCO DEL ESTADO DE CHILE	08-Feb-2022	03.875%	3,000,000.000	3,024,944.74	3,126,944.49
BANCO DO BRASIL S A GRAND CAYM PERP JR SUB REGS	20-Apr-2021	08.500%	12,785,000.000	12,873,118.35	12,903,836.58
BANCO MERCANTIL DE NORTE	06-Jan-2167	06.875%	16,550,000.000	16,089,899.39	16,746,531.25
BANCO NAEL DE COMERCIO EXT MTN SB REGS NT3.8% 26	11-Aug-2026	03.800%	22,450,000.000	22,181,305.83	22,530,146.50
BANCO SANTANDER CHILE NEW	15-Dec-2020	02.500%	3,094,000.000	3,095,378.55	3,095,469.65
BANCO SANTANDER MEXICO SA	17-Apr-2025	05.375%	500,000.000	500,000.00	564,625.00
BANCO SANTANDER MEXICO SA	01-Oct-2028	05.950%	300,000.000	298,875.00	317,118.00
BANCORP COML MTG TR 2018-CRE4 A	17-Sep-2035	01.075%	2,610,332.130	2,610,332.13	2,527,736.26
BANGKOK BK PUB LTD	18-Oct-2020	04.800%	9,490,000.000	9,518,229.34	9,535,409.65
BANGKOK BK PUB LTD	27-Sep-2022	03.875%	5,683,000.000	5,837,060.40	5,986,791.41
BANISTMO SA	19-Sep-2022	03.650%	2,400,000.000	2,394,672.00	2,449,236.00
BANISTMO SA	19-Sep-2022	03.650%	19,020,000.000	19,186,462.03	19,410,195.30
BANK 2017-BNK5	17-Jun-2060	01.074%	88,132,034.180	5,809,676.09	4,332,985.02
BANK 2017-BNK6	16-Jul-2060	00.831%	101,579,248.920	5,625,996.38	4,269,639.94
BANK 2020-BNK26	16-Mar-2063	01.357%	195,471,250.880	18,949,437.90	17,879,892.15
BARCLAYS BANK PLC	11-Jan-2021	02.650%	10,748,000.000	10,739,874.84	10,818,280.96
BARINGS CLO LTD 2015-2R	21-Oct-2030	01.462%	5,987,000.000	5,987,665.57	5,955,763.01
BAT CAP CORP	15-Aug-2022	02.764%	2,313,000.000	2,322,687.10	2,406,261.71
BATTALION CLO VII LTD 2014-7RR A-1-RR 20280717 FLT	17-Jul-2028	01.313%	44,000,000.000	43,956,000.00	43,675,306.40
BAYVIEW OPP MSTR FD 2019-SBR2 A1	28-Jun-2034	03.426%	13,673,853.190	13,673,853.19	13,884,965.18
BBCMS MTG TR 2017-DELC	15-Aug-2036	01.375%	2,261,000.000	2,261,000.00	2,106,316.62
BBCMS MTG TR 2017-DELC	15-Aug-2036	01.875%	2,577,000.000	2,577,000.00	2,345,305.28
BBCMS MTG TR 2017-DELC	15-Aug-2036	03.675%	5,175,000.000	5,175,000.00	4,670,915.15
BBCMS MTG TR 2017-DELC	15-Aug-2036	01.205%	13,011,000.000	12,982,538.44	12,309,165.84
BBCMS MTG TR 2018-TALL	15-Mar-2037	00.897%	17,989,000.000	17,840,596.94	17,381,468.30
BBCMS MTG TR 2018-TALL	16-Mar-2037	01.146%	10,696,000.000	10,654,218.75	10,179,466.63
BBCMS MTG TR 2020-C6	18-Feb-2053	00.679%	59,000,000.000	3,558,245.93	3,523,244.00
BBCMS MTG TR 2020-C6	18-Feb-2053	01.060%	240,376,291.740	19,444,587.88	18,403,449.27
BBCMS TR 2017-C1	17-Feb-2050	01.493%	93,980,657.990	8,550,318.18	6,847,036.02
BBCMS TR 2018-BXH	15-Oct-2037	01.175%	13,430,130.970	13,430,130.97	12,758,781.55
BBCMS TRUST 2018-CBM	15-Jul-2037	02.566%	168,500.000	167,078.28	147,241.30
BBVA BANCO CONTL	26-Aug-2022	05.000%	3,000,000.000	3,031,814.50	3,205,545.00
BBVA BANCOMER S A INSTITUCION LW TIER II 21	10-Mar-2021	06.500%	2,000,000.000	2,029,511.05	2,049,250.00
BBVA BANCOMER S A INSTITUCION SB REG S FX/FL29	12-Nov-2029	05.350%	4,071,000.000	3,907,191.62	4,050,645.00
BCAP LLC TRUST 2011-RR1	30-Aug-2021	06.000%	723,729.760	713,778.49	745,252.40
BDO UNIBANK INC	24-Oct-2021	02.625%	8,500,000.000	8,446,846.90	8,611,373.12
BDO UNIBANK INC	06-Mar-2023	02.950%	1,000,000.000	1,011,830.65	1,032,566.11
BDS LTD 2019-FL4	15-Aug-2036	01.281%	3,316,000.000	3,316,000.00	3,252,879.94
BEAR STEARNS ARM TR 2003-9	25-Feb-2034	03.940%	2,111,299.900	2,111,299.90	2,065,061.59
BEAR STEARNS ASSET BK 2004-AC2 II-A 20340525 5.00000	25-May-2034	05.000%	233,903.060	233,969.39	232,528.97
BEAR STEARNS CMBS 2006-PWR13 D 144A 20410911 FLT	11-Sep-2041	05.750%	1,463,424.140	1,483,481.29	1,378,063.63
BENCHMARK MTG TR 2018-B1	18-Jan-2051	00.519%	128,182,624.720	4,524,976.80	3,894,303.50
BENCHMARK MTG TR 2020-B-16	18-Feb-2053	00.928%	175,597,598.000	13,047,660.76	12,935,730.69
BENCHMARK MTG TR 2020-IG1	17-Sep-2043	00.134%	35,720,000.000	500,281.68	496,472.28
BERRY GLOBAL (BERRY PASTICS) T/L Y	01-Jul-2026	02.155%	5,692,453.830	5,678,222.71	5,535,228.26
BFLD TR 2019-DPLO	16-Oct-2034	02.415%	20,049,000.000	19,994,226.13	18,159,758.67
BHMS 2018-ATLS	16-Jul-2035	02.075%	1,878,000.000	1,873,305.00	1,712,209.60
BHMS 2018-ATLS	16-Jul-2035	01.425%	7,792,000.000	7,792,000.00	7,482,584.36
BHP TRUST 2019-BXHP	15-Aug-2036	01.697%	5,797,000.000	5,750,044.30	5,426,481.85
BHP TRUST 2019-BXHP	15-Aug-2036	01.150%	8,797,000.000	8,725,867.46	8,449,811.44
BK OF AMERICA CORP	05-Mar-2024	01.117%	5,893,000.000	5,881,165.61	5,934,652.96
BK OF PHILIP ISLAN	10-Sep-2024	02.500%	1,000,000.000	995,600.00	1,023,565.09
BPCE S A	14-Jan-2025	02.375%	4,440,000.000	4,413,448.80	4,657,319.13
BRAVO RESI FDG TR 2020-RPL1	25-May-2059	02.500%	11,187,365.110	11,452,060.38	11,563,665.56
BRAZIL FEDERATIVE REP	06-Jun-2025	02.875%	1,000,000.000	989,115.98	1,013,250.00
BRISTOL-MYERS SQUIBB CO	16-May-2022	02.600%	1,675,000.000	1,706,113.80	1,741,469.44
BROADCOM INC	15-Nov-2023	02.250%	3,820,000.000	3,819,618.00	3,977,040.66
BSPT ISUER LTD 2019-FL5	15-May-2029	01.325%	18,407,000.000	18,407,000.00	18,096,750.02
BX COML MTG TR 2018-BIOA	16-Mar-2037	01.496%	3,590,000.000	3,568,260.40	3,530,260.96
BX COML MTG TR 2018-BIOA	16-Mar-2037	01.296%	615,000.000	610,964.06	606,188.96
BX COML MTG TR 2018-IND	15-Nov-2035	00.925%	7,037,769.050	7,037,769.05	7,024,402.22
BX TRUST 2017-APPL	17-Jul-2034	03.325%	4,214,133.040	4,214,133.04	4,173,585.07
BX TRUST 2017-SLCT	17-Jul-2034	03.325%	9,922,900.000	9,922,900.00	9,789,603.70
BX TRUST 2017-SLCT	17-Jul-2034	02.225%	4,048,953.400	4,048,953.40	4,044,528.30
BX TRUST 2018-EXCL	15-Sep-2037	01.262%	14,601,675.770	14,547,424.82	13,406,191.31
BX TRUST 2018-EXCL	15-Sep-2037	02.150%	1,950,882.610	1,939,908.90	1,528,911.77
BX TRUST 2018-EXCL	15-Sep-2037	01.500%	3,532,458.600	3,528,594.97	3,167,620.27
BX TRUST 2018-GW	15-May-2037	00.975%	6,441,000.000	6,432,948.75	6,209,394.52
BX TRUST 2018-GW	15-May-2037	01.945%	1,001,000.000	999,748.75	936,142.61
BX TRUST 2019-MMP	15-Aug-2036	01.625%	1,905,000.000	1,905,000.00	1,862,207.03
BX TRUST 2019-MMP	15-Aug-2036	01.475%	10,620,000.000	10,620,000.00	10,526,725.60
BX TRUST 2019-MMP	15-Aug-2036	02.075%	660,000.000	660,000.00	622,491.87

BXMT 2017-FL1 LTD	15-Jun-2035	02.131%	6,117,000.000	6,117,000.00	6,040,537.50
BXMT 2020-FL2 C	16-Feb-2037	01.831%	8,181,000.000	8,181,000.00	7,923,298.50
BYVW OPP MSP TR 2019-SBR1	28-Jun-2034	03.475%	7,070,252.260	7,070,445.93	7,071,937.81
C&W SENIOR FINANCING DESIGNATE 7.5% 26	15-Oct-2026	07.500%	5,000,000.000	5,113,009.33	5,352,025.00
CAMB COML MTG TR 2019-LIFE	15-Dec-2037	01.245%	16,284,000.000	16,284,000.00	16,330,717.17
CAPITAL ONE FINL CORP	30-Oct-2020	02.400%	6,139,000.000	6,133,095.67	6,148,997.42
CARDINAL HEALTH INC	15-Jun-2022	02.616%	10,805,000.000	10,800,115.49	11,174,809.34
CARLYLE GLBL MKT STRTG 2014-3R A-1A 20310728 FLT	28-Jul-2031	01.295%	9,918,327.020	9,719,960.48	9,782,156.32
CARRIER GLOBAL CORPORATION	15-Feb-2023	01.923%	6,435,000.000	6,467,160.51	6,627,487.39
CARRINGTON MTG LN 2007-FRE1	25-Dec-2036	00.372%	3,478,660.790	3,448,222.50	3,469,945.01
CARVL 2019-1A AN	20-Apr-2032	01.752%	42,000,000.000	42,000,000.00	42,031,134.18
CATAMARAN CLO 2018-1	27-Oct-2031	01.495%	3,000,000.000	2,973,750.00	2,975,766.27
CATHEDRAL LAKE 2018-5	21-Oct-2030	01.472%	35,000,000.000	35,000,000.00	34,660,135.65
CCRESG COML MTG TR 2016-HEAT A	12-Apr-2029	03.357%	712,000.000	712,368.04	712,468.50
CD MTG TR 2017-CD4	12-May-2050	01.454%	25,895,487.440	2,025,401.26	1,607,353.62
CEMEX SA EURO MTN BE 144A	05-May-2025	06.125%	800,000.000	809,340.25	824,000.00
CEMEX SAB DE CV	16-Apr-2026	07.750%	3,750,000.000	3,933,904.94	3,951,750.00
CF TRUST 2019-MF1	21-Aug-2032	02.050%	6,444,000.000	6,444,000.00	6,311,252.31
CFCRE COML MTG TR 2017-C8	17-Jun-2050	00.947%	42,452,000.000	2,736,219.24	2,347,247.49
CFCRE COML MTG TR 2017-C8	17-Jun-2050	01.608%	112,673,337.830	11,031,410.46	8,398,524.13
CFIP CLO LTD 2014-1R	13-Jul-2029	01.586%	26,500,000.000	26,498,500.00	26,445,497.19
CFK TR 2020-MF2	17-Mar-2039	01.245%	55,675,000.000	2,647,301.82	2,556,428.98
CG-CCRE COML MTG TR 2014-FL2 A	17-Nov-2031	02.029%	1,364,900.820	1,364,900.82	1,284,566.31
CGCMT 2018-TBR D	15-Dec-2036	01.975%	179,000.000	179,000.00	157,353.89
CGDBB COML MTG TR 2017-BIOC	15-Jul-2032	00.965%	2,201,639.590	2,182,375.24	2,198,596.26
CGDBB COML MTG TR 2017-BIOC	15-Jul-2032	01.145%	3,804,908.240	3,795,889.50	3,788,160.18
Charter Communications Operating T/L B2	01-Feb-2027	01.920%	5,632,376.490	5,625,336.01	5,539,526.76
CHT MTG TR 2017-COSMO	15-Nov-2036	03.916%	1,748,000.000	1,743,475.74	1,623,149.10
CHT MTG TR 2017-COSMO	17-Nov-2036	01.105%	183,000.000	183,030.21	177,147.93
CHT MTG TR 2017-COSMO	17-Nov-2036	03.175%	5,584,000.000	5,584,000.00	5,266,181.06
CIGNA CORP NEW	17-Sep-2021	03.400%	5,970,000.000	5,975,705.45	6,157,669.10
CINTAS CORP NO 2	01-Apr-2022	02.900%	6,471,000.000	6,486,856.48	6,713,217.68
CITICORP RES MTG TR 2007-2	25-Jun-2037	05.012%	899,578.750	914,319.77	902,003.29
CITIGROUP COM MTG TR 2019-PRM D	12-May-2036	04.350%	242,000.000	254,562.88	251,582.26
CITIGROUP COML MTG TR 2018-TBR A	15-Dec-2036	01.005%	9,000,000.000	9,000,000.00	8,345,239.20
CITIGROUP INC	25-Apr-2022	02.750%	4,656,000.000	4,624,722.83	4,824,991.66
CITIGROUP INC	04-Nov-2022	02.312%	2,020,000.000	2,020,000.00	2,061,173.56
CITIGROUP INC	01-Jun-2024	01.373%	5,360,000.000	5,362,207.02	5,412,313.17
CITIGROUP MTG LN TR 2006-AR1 II-A1 20360325 FLT	25-Mar-2036	04.140%	740,979.430	734,258.13	723,955.13
CITIGROUP MTG LN TR 2018-A	25-Jan-2068	04.000%	35,309,293.740	35,081,548.80	35,491,627.40
CITIGROUP MTG LN TR 2018-C	25-Mar-2059	04.125%	16,261,513.830	16,300,123.11	16,556,663.56
CITIGROUP MTG LN TR 2019-E	25-Nov-2070	03.228%	32,941,469.390	32,941,324.46	33,473,714.59
CITIGROUP MTG LOAN TR 2019-C A-1	25-Sep-2059	03.228%	6,386,382.400	6,391,868.87	6,442,901.88
CITIGRP COML MTG TR 2016-GC36 X-A	12-Feb-2049	01.415%	33,127,983.920	2,399,375.87	1,761,878.70
CITIGRP COML MTG TR 2016-P3	16-Apr-2049	01.701%	59,272,254.650	5,501,996.35	4,071,405.24
CLNC 2019-FL1	17-Aug-2035	01.437%	20,344,000.000	20,344,000.00	19,862,091.33
CMLTI 2019-B A1	25-Apr-2066	03.258%	9,359,099.590	9,359,520.86	9,443,192.97
CMLTI 2020-EXP1 A1A	25-May-2060	01.804%	19,578,151.200	19,577,773.34	19,723,969.27
CNAC HK FINBRIDGE	19-Jul-2022	03.500%	20,200,000.000	20,501,664.35	20,924,712.98
CNOOC FIN 2013 LTD	09-May-2023	03.000%	200,000.000	208,024.62	210,678.00
CNOOC FINANCE (2012) LIMITED SR GLBL REGS 22	02-May-2022	03.875%	16,750,000.000	17,023,570.89	17,551,169.92
CNPC GENERAL CAPITAL LTD	19-Apr-2022	03.950%	7,491,000.000	7,581,919.98	7,838,414.08
CNPC OVERSEAS CAPITAL LTD	28-Apr-2021	04.500%	5,729,000.000	5,977,006.55	5,857,043.15
COLOMBIA TELECOMUNICACIONES	27-Sep-2022	05.375%	1,973,000.000	1,974,262.73	1,982,569.05
COLT MTG LN TR 2018-3	26-Oct-2048	03.692%	2,052,522.560	2,052,517.02	2,059,494.57
COLT MTG LN TR 2018-3	26-Oct-2048	03.763%	1,418,655.300	1,418,638.71	1,423,540.01
COLT MTG LN TR 2018-3	26-Oct-2048	03.865%	1,358,286.990	1,358,269.60	1,362,902.99
COLT MTG LN TR 2020-2	25-Mar-2065	01.853%	27,056,272.170	27,055,969.14	27,226,499.41
COMM MTG TR 2012-CCRE2	17-Aug-2045	01.628%	7,534,019.500	661,886.66	176,049.69
COMM MTG TR 2013-CCRE12	15-Oct-2046	01.290%	105,834,412.980	6,497,444.22	3,157,305.13
COMM MTG TR 2013-LC6	12-Jan-2046	01.484%	20,291,043.960	1,509,767.18	489,691.88
COMM MTG TR 2014-FL5	17-Oct-2031	01.571%	6,657,000.000	6,528,020.63	5,605,700.60
COMM MTG TR 2014-FL5	17-Oct-2031	01.571%	2,950,000.000	2,948,156.25	2,605,181.88
COMM MTG TR 2015-CCRE25	12-Aug-2048	00.987%	155,695,177.710	7,863,188.40	5,384,157.22
COMM MTG TR 2018-HCLV	15-Sep-2033	01.175%	21,308,000.000	21,227,468.76	20,641,528.38
COMMONBOND ST LN TR 2017-B-GS A-1	25-Sep-2042	02.680%	2,773,186.290	2,713,822.77	2,850,593.68
COMMONBOND ST LN TR 2020-A-GS A	25-Aug-2050	01.980%	3,108,652.190	3,107,893.37	3,169,753.99
COMMONWEALTH BANK OF AUSTRALIA FR 2.75% 031022	10-Mar-2022	02.750%	5,205,000.000	5,274,523.04	5,402,843.30
COMPANIA DE TELECOMUNIC CHILE SR GLBL REGS 22	12-Oct-2022	03.875%	13,200,000.000	13,312,191.73	13,832,478.00
CONSUMER LN BD CLUB TR 2018-2 CTF	15-Feb-2041	11.401%	2,000,625.160	2,006,560.55	1,916,565.69
CONSUMER LN BD CLUB TR 2018-P1 A	15-Jul-2025	03.390%	158,264.590	158,259.20	158,281.76
CONSUMER LN BD CLUB TR 2018-P2 A	15-Oct-2025	03.470%	2,133,379.530	2,134,429.92	2,139,033.41
CONSUMER LN BD TR 2019-P2	15-Oct-2026	02.470%	934,667.620	934,803.44	939,212.44
CORP NACIONAL DEL COBRE CHILE SR REGS NT 3% 22	17-Jul-2022	03.000%	500,000.000	511,345.87	515,740.00

CORPORACION NACIONAL DEL COBRE GLBL REGS NT 21	03-Nov-2021	03.875%	1,312,000.000	1,335,886.52	1,352,731.04
CREDICORP LTD	17-Jun-2025	02.750%	2,200,000.000	2,188,098.00	2,251,150.00
CREDIT SUISSE INTERNATIONAL	12-Jun-2024	01.558%	6,125,000.000	6,129,116.66	6,185,540.79
CROWN CASTLE INTL CORP	15-Jul-2025	01.350%	1,645,000.000	1,640,657.20	1,673,500.71
CROWN POINT CLO 2018-6	20-Oct-2028	01.442%	19,647,067.920	19,647,067.92	19,602,962.81
CROWN POINT CLO 2020-9	14-Jul-2032	02.366%	7,500,000.000	7,500,000.00	7,528,898.18
CSAIL COML MTG TR 2017-C8	17-Jun-2050	01.234%	125,625,264.900	8,748,692.87	6,498,670.33
CSAIL COML MTG TR 2017-CX9	16-Sep-2050	00.876%	19,854,378.430	892,235.79	599,737.24
CSC HOLDINGS T/L B (03/17)	17-Jul-2025	02.425%	5,669,937.560	5,646,983.03	5,492,752.01
CSFB MTG BKD TR 2005-11	25-Dec-2020	05.250%	26,475.150	26,475.26	15,179.81
CSMC 2019-RPL10	25-Dec-2059	03.133%	45,602,445.740	45,601,976.04	45,919,022.48
CSMC 2019-SKLZ	17-Jan-2034	01.425%	10,603,000.000	10,603,000.00	10,261,055.37
CSMC 2020-BPL1 TRUST	25-Feb-2024	03.393%	45,383,626.990	45,383,549.84	45,454,221.22
CSMC SERIES 2011-5R	30-Nov-2037	03.638%	3,785,953.050	3,711,027.29	3,808,749.41
CSMC TR 2018-RPL8	25-Jul-2058	04.125%	39,844,508.170	39,700,424.51	40,079,738.19
CSMC TR 2019-RPL2	25-Nov-2058	03.863%	17,839,769.150	17,839,747.74	18,541,393.00
CSMC TR 2019-RPL4	26-Aug-2058	03.522%	7,120,658.490	7,192,277.21	7,177,417.26
CSMC TRUST 2017-CHOP	15-Jul-2032	02.075%	10,862,000.000	10,862,000.00	9,172,250.80
CSMC TRUST 2017-LSTK	07-Apr-2033	03.229%	5,464,000.000	5,496,909.62	5,346,381.39
CSMC TRUST 2017-LSTK	07-Apr-2033	03.442%	6,501,000.000	6,461,031.85	6,275,448.46
CSMC TRUST 2017-LSTK	07-Apr-2033	03.442%	811,000.000	797,408.45	761,169.81
CSMC TRUST 2017-MOON	12-Jul-2034	03.303%	583,000.000	565,623.87	578,499.94
CSWF TR 2018-TOP	15-Aug-2035	01.175%	12,303,779.160	12,303,779.16	11,981,572.71
CVS HEALTH CORP	09-Mar-2023	03.700%	5,478,000.000	5,625,452.96	5,898,674.19
CWABS INC 2005-15	25-Feb-2036	03.750%	879.810	883.99	883.00
CWMB5 INC 2004-HYB9	20-Feb-2035	03.633%	1,970,941.200	1,943,840.76	1,957,931.02
DAIMLER FINANCE NORTH AMER LLC 2.3% 21	12-Feb-2021	02.300%	4,760,000.000	4,748,097.73	4,795,371.42
DAIMLER FINANCE NORTH AMER LLC 3.4% 22	22-Feb-2021	03.400%	200,000.000	202,569.52	207,881.60
DBCG MTG TR 2017-BBG	15-Jun-2034	01.025%	12,925,000.000	12,925,000.00	12,690,493.97
DBG5 MTG TR 2018-BIOD	15-May-2035	00.978%	11,744,670.150	11,729,989.31	11,734,205.65
DBS GROUP HOLDINGS LTD	25-Jul-2022	00.865%	1,500,000.000	1,505,720.00	1,509,029.12
DBS GROUP HOLDINGS LTD	29-Dec-2049	03.600%	17,027,000.000	16,754,781.25	17,328,633.31
DEEPHAVEN RES MTG TR 2017-2	25-Jun-2047	02.708%	805,854.200	805,838.72	807,959.33
DEEPHAVEN RES MTG TR 2017-2	25-Jun-2047	02.606%	547,980.860	547,974.10	549,299.96
DEEPHAVEN RES MTG TR 2017-2	25-Jun-2047	02.453%	1,128,195.880	1,128,195.21	1,130,695.29
DEEPHAVEN RES MTG TR 2019-1	25-Jan-2059	03.743%	2,672,905.460	2,690,528.38	2,692,870.99
DELEK & AVNER-YAM TETHYS LTD SR SEC 144A NT20	30-Dec-2020	04.435%	1,580,000.000	1,580,517.68	1,578,564.41
DELL INTERNATIONAL T/L B (09/19)	19-Sep-2025	02.750%	5,506,142.960	5,505,083.02	5,477,676.20
DIGICEL GROUP 0.5 LIMITED	01-Apr-2025	05.000%	1,088,000.000	297,091.12	391,680.00
DIGICEL GROUP 0.5 LTD	01-Dec-2021	07.000%	180,200.000	23,584.72	23,426.00
DOLLAR TREE INC	15-May-2023	03.700%	1,605,000.000	1,724,817.64	1,730,387.42
DOLLAR TREE INC	15-May-2025	04.000%	3,195,000.000	3,624,576.55	3,623,446.62
DOMINICAN REPUBLIC	06-May-2021	07.500%	10,350,000.020	10,531,767.30	10,725,291.02
DOMINOS PIZZA MSTR 2017-1	25-Jul-2047	01.495%	6,332,920.000	6,278,528.09	6,359,575.26
DOWDUPONT INC	15-Nov-2020	03.766%	4,280,000.000	4,281,934.64	4,310,093.84
DRB PRIME ST LN TR 2015-D	25-Jan-2040	03.200%	7,118,545.160	7,202,708.56	7,231,245.97
DRB PRIME ST LN TR 2016-R	25-Oct-2044	02.072%	2,066,809.870	2,081,997.37	2,071,903.32
DRB PRIME ST LN TR 2016-R	25-Oct-2044	03.070%	3,182,380.130	3,202,420.10	3,220,429.30
DRIVE AUTO REC TR 2020-2	17-Mar-2025	01.420%	7,000,000.000	6,999,448.40	7,079,954.00
DRYDEN 75 CLO LTD 2019-75R	15-Jul-2030	01.475%	21,000,000.000	21,000,000.00	20,977,431.51
DT AUTO OWNER TRUST 2020-2	15-Jan-2024	01.140%	10,159,429.340	10,159,259.68	10,193,913.49
DTE ENERGY CO	01-Oct-2024	02.529%	2,410,000.000	2,411,914.09	2,569,945.00
DTE ENERGY CO	01-Nov-2022	02.250%	620,000.000	619,076.20	642,264.00
DTE ENERGY CO	01-Jun-2025	01.050%	2,005,000.000	2,002,573.95	2,017,290.75
EARNEST SL PROG LLC 2016-A	25-Apr-2033	02.500%	2,057,069.490	2,018,562.37	2,062,226.15
EARNEST SL PROG LLC 2017-A	25-Jan-2041	02.650%	4,113,413.570	4,112,388.92	4,166,506.63
EBAY INC.	30-Jan-2023	02.750%	5,015,000.000	4,959,796.51	5,268,048.93
ELANCO ANIMAL HEALTH T/L B	04-Feb-2027	01.906%	5,320,000.000	5,185,600.00	5,224,133.60
ELLINGTON FIN MOR TR 20-1	25-May-2065	02.006%	10,734,773.450	10,734,630.68	10,907,051.54
EMIRATE ABU DHABI	16-Apr-2025	02.500%	5,800,000.000	6,007,497.86	6,176,710.00
EMIRATE ABU DHABI	02-Sep-2023	00.750%	5,200,000.000	5,187,676.00	5,199,563.20
EMPRESA ELECTRICA ANGAMO SA	25-May-2029	04.875%	3,364,750.000	3,364,061.89	3,563,573.08
EMPRESA ELECTRICA GUACOLDA SA SR GLBL REGS 25	30-Apr-2025	04.560%	5,074,000.000	3,984,904.01	4,167,606.01
ENA NORTE TR	25-Apr-2028	04.950%	13,344,105.220	13,327,101.55	13,410,959.19
ENERGY TRANSFER OPERATING L P SR GLBL NT2.9% 25	15-May-2025	02.900%	1,855,000.000	1,853,590.20	1,908,016.25
ENERGY TRANSFER OPERATING L P SR NT 4.25% 23	15-Mar-2023	04.250%	4,195,000.000	4,265,374.06	4,424,882.52
ENTERGY CORP NEW	15-Sep-2025	00.900%	5,350,000.000	5,330,912.75	5,353,727.88
EQUATE PETROCHEMIC	03-Nov-2026	04.250%	510,000.000	491,021.02	546,836.28
EQUINIX INC	15-Jul-2025	01.250%	5,325,000.000	5,299,749.60	5,399,496.75
EVERSOURCE ENERGY	15-Aug-2025	00.800%	3,595,000.000	3,595,413.13	3,601,230.64
EXANTAS CAPITAL CORP 2019-RS07 A	17-Apr-2036	01.181%	12,527,112.220	12,527,112.22	12,138,771.74
EXANTAS CAPITAL CORP 2020-RS08 A	15-Mar-2035	01.331%	10,000,000.000	10,000,000.00	9,857,980.00
EXANTAS CAPITAL CORP 2020-RS08 A-S	15-Mar-2035	01.631%	15,000,000.000	15,000,000.00	14,835,540.00
EXIM BANK THAILAND	20-Nov-2023	01.277%	3,200,000.000	3,220,420.03	3,202,304.00

EXPORT-IMP BK INDI	20-Jul-2021	03.125%	5,000,000.000	5,008,622.30	5,041,982.70
EXXON MOBIL CORP	15-Apr-2023	01.571%	5,345,000.000	5,345,000.00	5,514,786.76
FANNIE MAE REMIC TRUST 2019-57 FE	25-Oct-2049	00.622%	11,893,645.310	11,867,627.96	11,963,932.00
FHLMC MBS	01-Jul-2038	05.500%	196,250.310	198,745.37	223,759.69
FHLMC MBS	01-May-2045	03.500%	1,314,674.070	1,329,341.81	1,365,675.31
FHLMC REMIC SERIES 3025	15-Aug-2035	00.425%	1,536,620.840	1,522,215.02	1,533,508.88
FHLMC REMIC SERIES 3818	15-Jan-2040	04.500%	18,688.600	18,756.66	18,741.56
FHLMC REMIC SERIES 3872	15-Jun-2041	04.000%	23,668.330	23,715.75	25,669.41
FHLMC REMIC SERIES 4050	15-May-2041	02.000%	1,679,087.200	1,681,537.75	1,694,831.16
FHLMC REMIC SERIES 4074	15-Feb-2041	00.475%	655,721.720	651,316.09	655,277.40
FHLMC REMIC SERIES 4203	15-Oct-2040	02.000%	3,218,896.340	3,212,860.91	3,280,924.47
FHLMC REMIC SERIES 4211	15-Mar-2043	01.600%	11,490,967.900	11,246,784.84	11,788,202.47
FHLMC REMIC SERIES 4238	15-Feb-2042	00.475%	779,180.070	776,136.40	778,501.56
FHLMC REMIC SERIES 4484	15-Jul-2030	01.750%	8,723,228.000	8,663,255.83	8,940,928.37
FHLMC REMIC SERIES 4631	15-Nov-2046	00.675%	5,366,717.560	5,377,800.30	5,397,253.65
FHLMC REMIC SERIES 4710	15-Oct-2042	03.500%	3,166,037.500	3,203,720.10	3,203,809.91
FHLMC REMIC SERIES 4725	15-Aug-2047	00.525%	9,612,908.940	9,615,168.69	9,597,130.31
FHLMC REMIC SERIES 4773	15-Oct-2042	04.000%	3,744,270.840	3,792,918.05	3,800,297.11
FHLMC REMIC SERIES 4778	15-Jun-2044	04.500%	6,809,861.100	6,926,147.36	6,939,262.08
FHLMC REMIC SERIES 4824	15-Sep-2048	00.525%	7,315,564.290	7,326,574.32	7,326,114.80
FHLMC REMIC SERIES 4842	15-Nov-2048	00.525%	6,514,927.400	6,490,496.45	6,522,116.62
FHLMC REMIC SERIES 4911	25-Sep-2049	03.000%	29,429,813.090	30,628,252.11	30,663,822.81
FHLMC REMIC SERIES K-722	25-Mar-2023	01.307%	125,082,088.950	1,326,461.40	3,161,574.88
FHLMC SUPER	01-Sep-2035	01.500%	46,078,937.000	47,063,492.70	47,195,184.50
FHLMC SUPER	01-Sep-2035	02.000%	50,500,000.000	52,402,421.88	52,582,244.79
FIRST HORIZON MTG TR 2007-AR2 I-A-1 20370825 FLT	25-Aug-2037	03.827%	3,330,235.210	3,228,719.92	2,272,638.43
FNMA REMIC TRUST 2020-59	25-Aug-2040	03.000%	14,941,346.100	15,892,486.76	16,009,163.76
FNMA MBS	01-Jan-2024	03.045%	2,831,331.630	2,845,374.13	3,037,550.68
FNMA MBS	01-Sep-2021	02.670%	9,150,000.000	9,172,892.51	9,279,479.82
FNMA MBS	01-Nov-2041	04.000%	75,661.340	75,839.70	79,535.79
FNMA MBS	01-Dec-2045	02.444%	3,141,189.470	3,163,255.95	3,258,066.31
FNMA MEGA	01-Nov-2042	03.194%	2,725,507.000	2,737,858.06	2,839,141.29
FNMA MEGA	01-May-2045	02.704%	2,239,648.020	2,254,248.55	2,320,100.63
FNMA REMIC TRUST 2010-113	25-Oct-2040	00.572%	929,984.030	927,513.76	934,412.99
FNMA REMIC TRUST 2011-128	25-Jul-2041	00.522%	762,716.290	759,260.24	763,160.95
FNMA REMIC TRUST 2011-63	25-Jul-2041	00.492%	15,135,482.000	15,166,780.44	15,215,972.49
FNMA REMIC TRUST 2011-64	25-Jul-2041	04.000%	86,279.000	86,523.80	96,604.91
FNMA REMIC TRUST 2011-86	25-Sep-2041	00.722%	6,088,048.010	6,108,991.44	6,155,307.55
FNMA REMIC TRUST 2012-110	25-Oct-2042	00.632%	1,992,596.900	1,986,370.04	2,003,259.29
FNMA REMIC TRUST 2012-111	25-Jul-2040	00.572%	722,692.200	722,127.62	724,282.70
FNMA REMIC TRUST 2012-56	25-Jun-2042	00.722%	7,031,276.060	7,046,817.26	7,091,715.50
FNMA REMIC TRUST 2012-56	25-Jun-2042	00.622%	14,816,865.250	14,848,410.75	14,875,092.57
FNMA REMIC TRUST 2013-81	25-Dec-2042	00.522%	1,718,953.660	1,709,553.11	1,720,873.04
FNMA REMIC TRUST 2017-3	25-Feb-2047	00.672%	6,655,955.500	6,659,504.41	6,708,140.85
FNMA REMIC TRUST 2017-96	25-Dec-2057	00.572%	19,037,358.300	19,076,154.51	19,052,268.36
FNMA REMIC TRUST 2018-55	25-Aug-2048	00.472%	13,543,362.250	13,530,665.34	13,566,530.88
FNMA REMIC TRUST 2019-06	25-Mar-2049	00.622%	3,813,443.520	3,808,676.72	3,831,248.11
FNMA REMIC TRUST 2019-42	25-Aug-2049	00.522%	6,789,425.030	6,789,425.03	6,818,065.54
FNMA REMIC TRUST 2019-42	25-Aug-2049	00.522%	7,570,800.860	7,570,800.86	7,592,052.86
FNMA STRIP SMBS 404	25-May-2040	00.772%	6,302,021.130	6,330,516.87	6,362,374.33
FNMA SUPER	01-Apr-2026	04.500%	1,820,357.500	1,834,820.75	1,930,586.77
FNMA UMBS	01-Aug-2035	02.000%	15,700,268.980	16,272,231.16	16,347,603.32
FNMA UMBS	01-Sep-2035	02.000%	40,000,000.000	41,587,500.00	41,649,273.60
FNMA UMBS	01-Sep-2035	01.500%	48,300,000.000	49,218,542.34	49,357,867.08
FOUNDATION FIN TR 2019-1	15-Nov-2034	03.860%	6,158,043.020	6,157,088.51	6,332,080.40
FREED ABS TR 2019-1	18-Jun-2026	03.420%	878,630.580	878,573.12	880,518.41
FREED ABS TR 2020-01	18-Mar-2027	02.520%	9,995,606.590	9,995,032.85	10,000,466.45
FREED ABS TRUST 2020-3FP	20-Sep-2027		9,750,000.000	9,749,805.98	9,710,867.40
FSRIA 2019-FL1 A	16-Dec-2036	01.377%	29,135,000.000	29,135,000.00	28,627,235.22
GARDNER DENVER T/L B (INGERSOLL-RAND/SPINCO)	01-Mar-2027	01.911%	1,032,412.500	1,031,121.98	1,004,263.77
GCAT 2019-3 LLC	25-Oct-2049	03.352%	7,700,620.000	7,700,620.00	7,540,091.34
GCAT 2020-2 A1	25-Jun-2025	03.721%	5,319,845.140	5,319,845.14	5,335,639.76
GCAT LLC 2020-1	25-Jan-2060	02.981%	6,943,067.270	6,943,067.27	6,835,626.78
GENERAC POWER T/L B (12/19)	11-Dec-2026	01.906%	249,254.840	249,254.84	249,254.84
GENERAL MLS INC	15-Dec-2021	03.150%	5,352,000.000	5,345,653.37	5,504,563.63
GENESIS PVT LABEL TR 2020-1	20-Jul-2026	02.080%	7,990,827.590	7,990,601.45	8,001,538.50
GEOPARK LTD	21-Sep-2024	06.500%	3,500,000.000	3,033,543.99	3,403,750.00
GLAXOSMITHKLINE CAP PLC	14-May-2021	03.125%	864,000.000	861,235.20	881,856.62
GLAXOSMITHKLINE CAP PLC	01-Jun-2022	02.875%	10,670,000.000	10,703,245.95	11,129,397.81
GLOBAL BK CORP CVD BK BD	20-Oct-2021	04.500%	1,900,000.000	1,892,775.30	1,953,247.50
GLOBAL BK CORP CVD BK BD	20-Oct-2021	04.500%	8,100,000.000	8,059,046.23	8,327,002.50
GLS AUTO REC ISSUER TR 2020-2 A	15-Aug-2024	01.580%	19,226,263.010	19,224,957.55	19,394,096.75
GLS AUTO REC TR 2019-2	17-Apr-2023	03.060%	5,230,947.440	5,230,870.55	5,284,151.93
GLS AUTO REC TR 2019-1	17-Jan-2023	03.370%	1,957,362.530	1,957,323.78	1,972,486.68

GNMA REMIC TRUST 2006-14	20-Mar-2036	00.387%	4,220,805.370	4,157,493.30	4,206,298.46
GNMA REMIC TRUST 2010-115	20-Sep-2040	00.637%	5,744,856.680	5,723,313.48	5,765,356.63
GO DADDY T/L B (11/17)	15-Feb-2024	01.911%	5,988,364.780	6,006,330.17	5,900,784.95
GOLDMAN SACHS GROUP INC	15-Nov-2021	02.350%	7,000,000.000	6,992,790.33	7,028,442.96
GPMT LTD 2018-FL1	21-Nov-2035	01.080%	1,696,123.230	1,696,123.23	1,673,225.57
GPMT LTD 2019-FL2	21-Feb-2036	01.480%	17,691,000.000	17,691,000.00	17,487,553.50
GRAY TELEVISION T/L C (10/18)	02-Jan-2026	02.656%	3,247,351.850	3,239,233.46	3,191,188.90
GREAT WOLF TRUST 2019-WOLF	15-Dec-2036	02.907%	20,623,000.000	20,571,442.50	18,705,836.42
GREYWOLF CLO 2015-5R	27-Jan-2031	01.405%	5,585,000.000	5,545,905.00	5,540,445.05
GREYWOLF CLO 2018-7	20-Oct-2031	01.452%	9,100,000.000	9,100,000.00	9,027,332.50
GRIFOLS WORLDWIDE OPERATIONS	08-Nov-2027	02.111%	5,218,868.840	5,234,967.50	5,126,103.45
GRUPO AVAL LTD	26-Sep-2022	04.750%	1,400,000.000	1,388,975.55	1,442,252.00
GRUPO BIMBO SAB DE CV	25-Jan-2022	04.500%	2,000,000.000	2,056,517.26	2,088,260.00
GRUPO BIMBO SAB DE CV	17-Jan-2168	05.950%	500,000.000	496,500.00	529,750.00
GRUPOSURA FINANCE	18-May-2021	05.700%	9,936,000.000	10,137,109.56	10,294,938.00
GS MORTGAGE-BACKED SECURITIES A1	25-Jan-2059	02.625%	23,414,786.820	23,302,063.35	23,767,998.88
GS MTG SECS CORP TR 2018-TWR A	15-Jul-2031	01.075%	6,000,000.000	6,000,000.00	5,799,924.60
GS MTG SECS CORP TR 2018-TWR D	15-Jul-2031	01.775%	6,000,000.000	6,000,000.00	5,489,163.60
GS MTG SECS TR 2017-500K	15-Jul-2032	01.550%	1,512,000.000	1,507,747.50	1,502,926.49
GS MTG SECS TR 2017-GS6	12-May-2050	01.183%	110,284,367.470	7,582,199.14	6,464,615.97
GS MTG SECS TR 2017-GS7	12-Aug-2050	01.272%	132,612,492.480	9,332,599.85	7,813,461.75
GS MTG SECS TR 2017-GS8	11-Nov-2050	01.119%	153,379,117.730	9,691,734.70	7,967,140.23
GSR MTG TR 2005-AR7	25-Nov-2035	03.833%	1,387,390.920	1,368,690.21	1,274,782.36
HALCYON LN ADV FDG 2014-3R	22-Oct-2025	01.358%	4,891,154.750	4,891,154.75	4,882,192.20
HALCYON LN ADV FDG 2015-3R	18-Oct-2027	01.172%	16,634,308.680	16,634,308.68	16,444,598.88
HARBOURVIEW CLO LTD 2018-7R	18-Jul-2031	01.402%	8,920,455.500	8,920,455.50	8,842,529.79
HAYFIN KINGSLAND 2018-8	21-Apr-2031	01.392%	22,000,000.000	21,868,000.00	21,736,764.28
HCA T/L B13	18-Mar-2026	01.911%	6,076,725.880	6,084,014.72	6,043,972.33
HD SUPPLY T/L B-5	17-Oct-2023	01.911%	4,155,505.950	4,145,125.92	4,145,636.62
HILT ORLANDO TR 2018-ORL	15-Dec-2034	01.225%	4,330,000.000	4,330,000.00	4,065,893.38
HILTON GRAND VACA TR 2018-A	25-Feb-2032	03.540%	2,562,972.500	2,562,912.99	2,690,575.21
HILTON GRAND VACATIS TR 2020-A A	25-Feb-2039	02.740%	1,158,358.670	1,158,283.84	1,199,921.16
HLSS MSR EBO ACQ 2018-PLS1	25-Jan-2023	03.193%	13,204,572.430	13,138,667.62	13,263,384.28
HLSS MSR EBO ACQ 2018-PLS2	25-Feb-2023	03.265%	11,329,607.990	11,318,221.48	11,419,431.39
HOMEWARD OPPT FUND TR 2018-1 A-1	25-Jun-2048	03.766%	3,590,077.680	3,590,060.09	3,600,280.68
HOMEWARD OPPT FUND TR 2018-1 A-2	25-Jun-2048	03.897%	4,833,339.770	4,833,226.66	4,839,681.11
HOMEWARD OPPT FUND TR 2018-1 A-3	25-Jun-2048	03.999%	5,616,204.670	5,616,166.48	5,611,833.02
HONEYWELL INTL INC	19-Aug-2022	00.483%	2,605,000.000	2,605,601.98	2,611,240.80
HPHT FINANCE	05-Nov-2024	02.875%	16,005,000.000	16,115,114.72	16,622,953.05
HSBC HLDGS PLC	18-May-2024	01.386%	6,085,000.000	6,072,784.12	6,103,470.23
HUNT CRE 2017-FL1 LTD	17-Aug-2034	01.825%	7,250,000.000	7,250,000.00	6,944,253.00
HUNT CRE 2018-FL2 LTD	17-Aug-2028	01.255%	20,301,000.000	20,301,000.00	20,016,786.00
HYUNDAI CAP AMER	01-Nov-2022	02.850%	5,355,000.000	5,367,215.04	5,547,971.17
IAA SPINCO T/L	29-Jun-2026	02.438%	3,526,586.610	3,544,156.75	3,491,320.74
IMT TR 2017-APTS	15-Jun-2034	01.725%	3,605,955.060	3,606,604.93	3,520,742.01
INC RESEARCH HOLDINGS T/L (INVENTIV/SYNEOS)	01-Aug-2024	01.911%	5,672,296.430	5,708,103.98	5,553,887.24
INDIAN OIL CORP	02-Aug-2021	05.625%	5,235,000.000	5,355,033.23	5,413,338.81
INDIAN OIL CORP	01-Aug-2023	05.750%	3,000,000.000	3,096,827.20	3,297,562.56
INDONESIA REP	05-May-2021	04.875%	6,500,000.000	6,578,202.30	6,682,910.00
INDONESIA REP	25-Apr-2022	03.750%	3,500,000.000	3,661,202.95	3,652,932.50
INDONESIA REP	11-Jan-2023	02.950%	800,000.000	835,421.79	834,568.00
INDONESIA REP	15-Apr-2023	03.375%	590,000.000	625,042.77	623,512.00
INTEROCEANICA IV FIN 2007	30-Nov-2025		3,025,370.520	2,814,443.17	2,828,721.44
INVERSIONES CMPC SA CAYMAN IS SR GLBL REGS 22	25-Apr-2022	04.500%	5,000,000.000	5,055,430.57	5,217,575.00
INVITATION HOMES TR 2017-SFR2 A	19-Dec-2036	01.025%	28,284,911.500	28,390,893.46	28,148,697.02
INVITATION HOMES TR 2018-SFR1 A	19-Mar-2037	00.881%	17,765,820.230	17,765,820.23	17,545,001.74
IQVIA T/L B3 (IMS HEALTH)	09-Jun-2025	02.058%	5,657,083.450	5,640,945.78	5,551,607.13
IRON MOUNTAIN T/L B	02-Jan-2026	01.911%	3,854,061.670	3,844,426.51	3,743,257.40
ITAU UNIBANCO HLDG S A	22-Jan-2021	05.750%	7,525,000.000	7,598,452.45	7,641,637.50
JACOBS DOUWE EGBERTS T/L B (10/18)	23-Oct-2025	02.188%	5,693,296.910	5,697,950.45	5,641,089.38
JAMESTOWN CLO IV LTD 2014-4R A-1A-R 20260715 FLT	15-Jul-2026	00.965%	1,220,631.850	1,220,631.85	1,220,121.93
JAMESTOWN CLO VI-R 2018-6R	25-Apr-2030	01.395%	10,500,000.000	10,500,000.00	10,418,577.33
JBS USA T/L B	29-May-2026	03.072%	5,883,062.910	5,884,643.07	5,735,515.69
JD.COM INC	29-Apr-2021	03.125%	8,868,000.000	8,953,098.89	8,969,440.34
JEFFERSON MILL CLO LTD 2015-R A-R	20-Oct-2031	01.447%	9,968,710.270	9,943,788.49	9,854,792.04
JIMMY JOHNS FDG 2017-1	30-Jul-2047	03.610%	4,705,470.000	4,685,746.77	4,788,748.35
JP MORGAN ALT LN TR 2006-S4	25-Dec-2036	05.710%	110,933.070	108,226.69	110,310.00
JP MORGAN CHASE CMBS 2011-C4 E	17-Jul-2046	05.481%	4,546,000.000	4,673,533.52	4,352,822.28
JP MORGAN CHASE CMBS 2014-C20 X-A	17-Jul-2047	00.939%	14,688,864.740	715,556.56	279,551.13
JP MORGAN CHASE CMBS 2017-FL10 D	15-Jun-2032	02.075%	417,144.250	415,058.53	400,116.92
JP MORGAN CHASE CMBS 2018-WPT E-FL 20330708 FLT	05-Jul-2033	02.757%	12,491,000.000	12,459,772.50	11,665,358.64
JP MORGAN MTG TR 2007-S1	25-Mar-2022	05.000%	7,663.300	7,658.79	7,564.14
JP MORGAN MTG TR 2007-S3	25-Aug-2022	05.500%	20,503.500	20,488.53	21,621.39
JP MRGAN CHASE COM TR 2019-MFP A	15-Jul-2036	01.135%	15,902,000.000	15,902,000.00	15,527,676.46

JP MRGN CHASE COM TR 2020-NNN B-FL 20370116 FLT	16-Jan-2037	01.277%	12,920,000.000	12,920,000.00	12,532,715.25
JPMCC COML MTG SEC TR 2015-C32 X-A	15-Nov-2048	01.313%	74,969,970.810	4,915,649.36	2,369,058.57
JPMCC 2020-ACE XA	10-Jan-2037	00.467%	59,178,200.000	939,205.73	731,915.98
JPMCC 2020-MKST XCP	15-Dec-2036	02.628%	117,285,000.000	5,212,941.17	3,694,008.36
JPMCC COML MORTG SEC TR 9-COR5 X-A	14-Jun-2052	01.499%	26,118,660.650	2,704,102.20	2,581,087.84
JPMCC COML MTG SEC TR 2016-JP4 X-A	17-Dec-2049	00.684%	65,214,452.860	2,775,160.58	1,852,762.17
JPMCC COML MTG SEC TR 2018-LAQ A	15-Jun-2032	01.175%	9,745,903.380	9,745,903.38	9,307,372.81
JPMORGAN CHASE & CO	01-Apr-2023	03.207%	6,515,000.000	6,558,070.00	6,795,976.31
KABBAGE ASSET SEC 2019-1	15-Mar-2024	03.825%	3,081,639.010	3,081,605.42	3,068,789.50
KAR AUCTION SERVICEST/L B (09/19)	19-Sep-2026	02.438%	2,434,480.010	2,446,224.46	2,367,531.81
KFC HOLDING (YUM BRANDS) T/L B	03-Apr-2025	01.937%	5,643,557.640	5,653,647.23	5,509,551.36
KINDER MORGAN ENERGY PARTNERS SR GLBL NT 22	01-Sep-2022	03.950%	5,390,000.000	5,537,216.21	5,711,118.90
KKR INDST PRTFOL TR 2020-AIP F	16-Mar-2037	03.604%	11,058,774.550	10,630,247.04	10,896,258.12
KOREA EAST-WEST PWR CO LTD	06-May-2025	01.750%	8,500,000.000	8,437,865.00	8,803,681.54
KOREA ELECTRIC PWR	15-Jun-2025	01.125%	1,900,000.000	1,894,205.00	1,912,368.13
LAMAR MEDIA T/L B (01/20)	29-Jan-2027	01.649%	1,940,437.500	1,938,011.94	1,924,671.45
LATAM FINANCE LIMITED	11-Apr-2024	06.875%	10,000,000.000	10,171,224.18	3,562,500.00
LAUREL RD PRIME SL TR 2019-A A-1FX 20481025 2.34000	25-Oct-2048	02.340%	3,783,165.790	3,783,129.85	3,791,215.61
LCCM MORTGAGE TR 2014-909	15-May-2031	03.898%	500,000.000	498,164.06	495,739.75
LCM XIX LTD 2015-19R	15-Jul-2027	01.515%	35,000,000.000	35,000,000.00	35,055,767.95
LCRT 2020-3 A	16-Jan-2046	03.500%	14,805,989.800	14,805,989.80	15,062,163.04
LEGACY MTG ASSET TR 2017-GS1 A1	25-Jan-2057	06.500%	14,480,252.280	14,444,051.64	14,821,534.45
LEGACY MTG ASSET TR 2018-GS1 A1	25-Mar-2058	04.000%	20,683,612.010	20,683,612.01	21,521,654.05
LEGACY MTG ASSET TR 2018-GS3 A1	25-Jun-2058	04.000%	17,312,811.160	17,315,518.48	17,501,261.11
LEGACY MTG ASSET TR 2019-GS1 A1	25-Jan-2059	04.000%	28,925,463.090	28,776,123.56	29,689,274.65
LEGACY MTG ASSET TR 2019-GS3 A1	25-Apr-2059	03.750%	28,279,437.730	28,300,723.55	28,989,409.98
LEGACY MTG ASSET TR 2019-GS4 A-1	25-May-2059	03.438%	13,449,353.430	13,450,771.83	13,588,800.36
LEGACY MTG ASSET TR 2019-GS5 A1	25-May-2059	03.200%	487,422.010	487,422.01	485,690.44
LEGACY MTG ASSET TR 2019-GS6 A1	25-Jun-2059	03.000%	28,290,254.460	28,301,012.17	28,356,586.62
LEGACY MTG ASSET TR 2019-GS7 A-1	25-Nov-2059	03.250%	23,676,737.350	23,677,651.00	23,692,127.23
LENDINGCLUB REC TR 2020-5	15-Mar-2046	03.500%	12,126,209.760	12,126,209.76	12,333,167.78
LENDINGPOINT 2019-2 AST SEC	10-Nov-2025	03.071%	5,937,623.340	5,937,618.59	5,950,829.21
LENDINGPOINT 2020-1 AST SEC TR A	10-Feb-2026	02.512%	7,093,611.270	7,093,582.19	7,093,519.76
LEVEL 3 FINANCING T/L B (11/19)	01-Mar-2027	01.911%	3,856,010.450	3,852,723.90	3,743,549.91
LG CHEM LTD	15-Oct-2024	03.250%	11,600,000.000	12,297,940.54	12,504,107.48
LOANCORE 2018-CRE1 LTD	15-May-2028	01.305%	9,311,451.430	9,311,451.43	9,241,615.54
LOANCORE ISSUER LTD 2019-CRE3 A	15-May-2036	01.225%	12,294,960.430	12,294,960.43	12,006,028.86
LOANCORE ISSUER LTD 2019-CRE2 A-S	15-May-2036	01.675%	18,273,000.000	18,273,000.00	17,797,902.00
LSTAR COML MTG TR 2017-5	11-Mar-2050	01.146%	64,567,347.830	3,582,326.68	2,177,056.01
MACQUARIE BK LTD	17-Oct-2022	02.100%	6,250,000.000	6,247,976.53	6,470,539.31
MADISON PARK FDG XI 2013-11R A-R	23-Jul-2029	01.416%	26,000,000.000	26,016,220.57	25,902,835.40
MADISON PARK FUNDING 2012-10RR A-R-2 20290122 FLT	22-Jan-2029	01.492%	8,750,000.000	8,750,000.00	8,715,000.00
MALAYAN BKG BERHAD	16-Aug-2024	01.186%	2,000,000.000	2,008,106.68	1,974,950.00
MALAYAN BKG BERHAD	29-Oct-2026	03.905%	11,428,000.000	11,519,791.12	11,683,015.82
MARATHON CLO 2018-12	18-Apr-2031	01.452%	24,008,400.610	24,008,400.61	23,728,774.05
MARATHON CLO IX LTD 2017-9	16-Apr-2029	02.025%	3,000,000.000	2,980,800.00	2,914,863.81
MARATHON CLO V LTD 13-5R	22-Nov-2027	01.244%	18,189,090.920	18,025,389.11	18,029,936.37
MARATHON CRE 2018-FL1	16-Jun-2028	01.331%	10,182,307.830	10,182,307.83	10,095,758.21
MARATHON PETE CORP	15-Dec-2023	04.750%	2,860,000.000	2,983,246.30	3,172,563.51
MARBLE POINT CLO 2018-14	20-Jan-2032	01.602%	13,500,000.000	13,485,150.00	13,428,980.01
MARLETTE FDG TR 2019-1	16-Apr-2029	03.440%	2,756,349.610	2,756,284.28	2,785,322.98
MARLETTE FDG TR 2019-2	16-Jul-2029	03.130%	5,048,313.470	5,047,818.73	5,102,965.50
MARLETTE FDG TR 2019-4	15-Dec-2029	02.390%	3,331,473.430	3,331,279.19	3,360,094.45
MARLETTE FUND TR 2019-3	17-Sep-2029	02.690%	6,238,953.010	6,238,445.79	6,294,742.98
MARSH & MCLENNAN COS INC	29-Dec-2021	01.506%	5,424,000.000	5,424,000.00	5,428,243.09
MASTR ADJ MTG 2006-2	25-Apr-2036	03.875%	2,882,040.480	2,857,268.53	2,324,557.88
MCDONALDS CORP	15-Jan-2022	02.625%	4,505,000.000	4,612,667.93	4,649,529.00
MEGLOBAL CANADA ULC	18-May-2025	05.000%	13,490,000.000	13,512,348.07	14,805,275.00
MF1 2019-FL2 LTD	25-Dec-2034	01.302%	16,723,000.000	16,723,000.00	16,429,511.35
MFA 2017-NPL1 LLC	25-Nov-2047	03.352%	12,163,257.170	12,129,857.77	12,236,933.67
MFA LLC 2018-NPL1	26-May-2048	03.875%	12,906,942.830	12,906,942.83	12,892,942.67
MICROCHIP TECHNOLOGY INC.	01-Jun-2021	03.922%	5,415,000.000	5,419,216.48	5,538,862.60
MICROCHIP TECHNOLOGY T/L B	29-May-2025	02.170%	5,637,354.090	5,637,354.09	5,558,966.68
MIDOCEAN CRT CLO VIII 2018-8 A-1	20-Feb-2031	01.527%	20,000,000.000	19,383,669.14	19,715,000.00
MILL CITY MTG LN TR 2017-3	25-Jan-2061	02.750%	13,297,147.770	13,348,051.65	13,732,565.53
MITSUBISHI UFJ FINANCIAL GROUP SR FLT NT 23	26-Jul-2023	01.105%	12,670,000.000	12,678,889.69	12,774,301.85
MIZUHO FINANCIAL GROUP INC.	05-Mar-2023	01.117%	12,725,000.000	12,725,544.55	12,793,083.08
ML MTG INV MLCC 2005-3	25-Nov-2035	03.151%	1,868,295.870	1,835,600.67	1,810,332.74
MONDELEZ INTL INC	01-Jul-2022	00.625%	4,440,000.000	4,439,378.40	4,462,260.65
MONDELEZ INTL INC	07-May-2023	03.625%	1,515,000.000	1,576,306.61	1,632,606.27
MORGAN STAN CAP I 2018-SUN	16-Jul-2035	01.075%	12,901,000.000	12,901,000.00	12,479,134.72
MORGAN STAN CAP I TR 2017-ASHF D	15-Nov-2034	02.375%	3,216,000.000	3,216,000.00	2,710,634.54
MORGAN STAN CAP I TR 2017-ASHF E	15-Nov-2034	03.325%	4,824,000.000	4,824,000.00	3,930,045.26
MORGAN STAN CAP I TR 2017-ASHF F	15-Nov-2034	04.525%	2,324,000.000	2,324,000.00	1,688,929.82

MORGAN STAN CAP I TR 2019-PLND D	15-May-2036	01.925%	7,895,000.000	7,902,220.69	7,035,771.36
MORGAN STANLEY	22-Jul-2022	01.188%	11,355,000.000	11,358,560.49	11,429,604.28
MORGAN STANLEY CAP 2004-1	25-Nov-2033	05.000%	7,318.450	7,334.96	7,365.46
MORGAN STANLEY CAP 2006-HQ10 X1 144 20411112 FLT	12-Nov-2041	00.519%	1,406,023.740	180,400.63	14.06
MORGAN STANLEY CAP 2006-IQ11 B	15-Oct-2042	05.882%	1,339,255.010	1,352,982.62	1,325,176.36
MORGAN STANLEY CAP I 2017-H1 X-A	17-Jun-2050	01.426%	68,151,080.170	5,701,945.65	4,389,045.42
MOTEL 6 TR 2017-MTL6	15-Aug-2034	02.325%	10,191,087.770	10,170,380.35	9,888,770.17
MP CLO IV LTD 2013-4R	25-Jul-2029	01.525%	35,000,000.000	34,992,500.00	34,891,874.85
MP CLO VII LTD 2015-7RR	18-Oct-2028	02.215%	13,000,000.000	12,941,500.00	12,909,000.00
MP CLO VIII LTD 2015-8R	28-Oct-2027	01.157%	23,313,974.060	23,313,974.06	23,164,764.63
MS B OF A ML TRUST 2012-C5	17-Aug-2045	01.421%	2,488,814.240	231,958.51	49,847.71
MS BOFA ML TRUST 2014-C19	17-Dec-2046	00.602%	14,723,446.870	431,300.96	335,448.71
MS CAP BARCLY BK TR 2016-MART B	15-Sep-2031	02.480%	3,384,000.000	3,382,678.13	3,356,220.74
MSCCG TR 2018-SELF	15-Oct-2037	01.075%	16,416,000.000	16,416,000.00	16,326,417.89
MULTIBANK INC	09-Nov-2022	04.375%	7,400,000.000	7,477,288.15	7,555,585.00
NACIONAL FINANCIERA S A	05-Nov-2020	03.375%	5,484,000.000	5,490,367.88	5,506,977.96
NATIONAL SECS CLEARING CORP	23-Apr-2023	01.200%	2,700,000.000	2,697,462.00	2,751,787.35
NATIONSTAR HECM LN TR 2018-2 M2	25-Jul-2028	03.817%	4,400,000.000	4,400,000.00	4,371,782.80
NATIXIS COMM MTG SEC 2018-850T C	15-Jul-2033	01.328%	5,185,000.000	5,184,189.84	5,006,314.53
NATIXIS COMM MTG SEC 2018-FL1 A	15-Jun-2035	01.135%	12,008,225.610	12,008,225.61	11,542,442.15
NAVIENT PRI ED RE LN TR 2020-F A	15-Jul-2069	01.220%	12,000,000.000	11,999,086.80	12,028,624.80
NAVIENT PRIV REFI LN TR 2019-C A-1	15-Feb-2068	02.820%	2,293,781.490	2,293,691.12	2,308,873.65
NEW RESI MTG LLC 2018-FNT1	25-May-2023	03.610%	11,450,599.430	11,448,241.76	11,449,361.62
NEW RESI MTG LN 2020-NPL1	25-Jun-2060	04.335%	7,827,732.710	7,827,666.18	7,839,580.77
NEW RESI MTG TR 2019-NQM1	25-Jan-2049	03.877%	6,837,663.220	6,837,661.86	6,984,277.76
Nexstar Broadcasting T/L (6/19)	19-Jun-2026	02.906%	4,087,459.720	4,067,022.42	4,023,593.16
NEXTERA ENERGY CAP HLDGS INC SR -H DEB2.36% 20	01-Sep-2020	03.342%	6,030,000.000	6,030,000.00	6,030,000.00
NLY 2019-FL2 ISSUER LTD	15-Feb-2036	01.775%	19,570,000.000	19,577,143.11	18,748,216.56
NONGHYUP BANK	20-Jul-2025	01.250%	7,800,000.000	7,790,059.31	7,881,159.00
NORTHROP GRUMMAN CORP	15-Oct-2020	02.080%	12,478,000.000	12,474,574.88	12,505,178.21
NP SPE IX LP 2019-9	20-Sep-2049	02.574%	6,467,950.850	6,467,901.70	6,435,266.35
NP SPE X LP 2019-2	19-Nov-2049	02.864%	17,631,956.750	17,631,559.07	17,804,679.40
NRZT 2020-RPL2 A1	25-May-2060	03.578%	20,350,000.000	20,349,814.82	20,402,034.95
NUTRIEN LTD	13-May-2023	01.900%	995,000.000	994,104.50	1,031,052.99
OAKTOWN RE III LTD 2019-1	25-Jul-2029	01.572%	473,839.570	473,839.57	474,547.77
OBX TR 2018-1	25-Jun-2057	00.822%	3,370,476.050	3,370,476.05	3,336,827.91
OCEAN TRAILS CLO V 2014-5RR	14-Oct-2031	01.546%	24,728,016.830	24,728,016.83	24,550,576.00
OCP CLO 2014-5R	28-Apr-2031	01.325%	16,500,000.000	16,500,000.00	16,399,797.48
OCTAGON INVST PARTNERS 47	21-Apr-2031	02.103%	3,000,000.000	3,000,000.00	3,006,380.91
OLEODUCTO CENT S A	07-May-2021	04.000%	9,000,000.000	8,986,151.10	9,166,500.00
OMNICO GROUP INC	01-May-2022	03.625%	1,670,000.000	1,736,090.05	1,754,893.97
ONEMAIN FINL ISSUE TR 2017-1 A-1	14-Sep-2032	02.370%	7,665,223.840	7,656,316.80	7,690,579.63
ONGC VIDESH LTD	07-May-2023	03.750%	4,000,000.000	4,072,135.16	4,163,901.32
ONGC VIDESH VANK	27-Jan-2022	02.875%	16,195,000.000	16,117,852.25	16,385,048.33
OPEN TEXT T/L B	30-May-2025	01.911%	4,327,694.380	4,282,493.12	4,296,318.60
OPTEUM MTG ACCEP 2005-5	25-Dec-2035	05.675%	16,324.800	16,454.55	16,397.90
ORACLE CORP	01-Apr-2025	02.500%	3,720,000.000	3,718,623.60	4,014,380.53
OVERSEA-CHINESE BKG CORP LTD FR 4.25% 061924	19-Jun-2024	04.250%	4,000,000.000	4,218,864.54	4,407,028.56
OXFORD FIN FDG LLC 2020-1	15-Feb-2020	03.100%	18,000,000.000	18,000,000.00	18,290,518.20
PAHAYA AI DEBT SEL TR 2019-3 A	15-Nov-2026	03.821%	10,031,073.010	10,031,073.01	9,969,669.80
PALMER SQUARE LN FDG 2018-5	20-Jan-2027	01.122%	11,597,418.120	11,597,418.12	11,548,494.30
PARK AVE INS ADV 2018-1 LTD	20-Oct-2031	01.552%	34,000,000.000	34,000,000.00	33,779,698.70
PAYPAL HLDGS INC	26-Sep-2022	02.200%	4,930,000.000	4,923,738.90	5,114,082.60
PAYPAL HLDGS INC	01-Jun-2023	01.350%	460,000.000	459,576.80	471,000.87
PENSKE TRUCK LEASING CO L P	01-Nov-2024	02.700%	6,140,000.000	6,124,684.90	6,503,390.93
PEPSICO INC	01-May-2023	00.750%	5,520,000.000	5,541,516.70	5,590,970.70
PERU REP	23-Jan-2026	02.392%	4,000,000.000	4,000,008.78	4,212,000.00
PERUSAHAAN LISTRIK NEGARA PT FR 5.5% 112221	22-Nov-2021	05.500%	3,334,000.000	3,443,924.69	3,506,117.75
PERUSAHAAN PENERBIT SBSN INDON FR 3.75% 030123	01-Mar-2023	03.750%	1,200,000.000	1,253,852.28	1,273,746.00
PERUSAHAAN PENERBIT SBSN INDON SR GLBL REGS 22	29-Mar-2022	03.400%	9,725,000.000	9,815,068.26	10,089,347.13
PETROBRAS GLOBAL FINANCE BV	27-Jan-2021	05.375%	2,876,000.000	2,907,619.58	2,922,231.70
PETRONAS CAPITAL LTD	18-Mar-2022	03.125%	2,400,000.000	2,473,705.98	2,476,812.00
PFP LTD 2019-5	14-Apr-2036	01.147%	10,873,506.740	10,873,506.74	10,596,330.18
PFP LTD 2019-6	16-Apr-2037	01.227%	5,621,000.000	5,621,000.00	5,443,235.88
PNC BK N A PITTSBURGH PA	09-Dec-2022	02.028%	1,955,000.000	1,955,000.00	1,995,041.02
PNC BK N A PITTSBURGH PA	05-Nov-2020	02.450%	2,425,000.000	2,425,739.18	2,429,877.79
PNC FUNDING CORP FDIC TLGP	08-Mar-2022	03.300%	1,905,000.000	1,922,195.69	1,986,567.91
POSCO	15-Jul-2024	02.750%	2,300,000.000	2,322,236.28	2,415,567.64
POSCO	17-Jan-2023	02.375%	6,550,000.000	6,582,650.75	6,717,415.31
POSCO	12-Nov-2022	02.375%	8,000,000.000	8,032,864.72	8,206,583.76
PRETIUM MTG CR PT 2020-NPL1	29-May-2059	02.858%	44,371,665.760	44,371,665.76	44,181,369.00
PRETIUM MTG CR PT I 2019-NPL2 A-1	30-Dec-2058	03.844%	2,598,861.460	2,598,861.46	2,613,887.04
PROS MRKET PL ISSU TR 2018-1 C	17-Jun-2024	04.870%	396,970.550	398,303.59	397,523.45
PROS MRKET PL ISSU TR 2019-1 A	15-Apr-2025	03.540%	597,265.880	597,229.45	597,795.24

PROS MKET PL ISSU TR 2019-2 A	15-Sep-2025	03.200%	524,490.920	524,478.18	525,441.61
PROS MKET PL ISSU TR 2019-4 A	15-Feb-2026	02.480%	9,982,189.500	9,981,428.18	10,025,324.54
PRPM LLC 2018-1	25-Apr-2023	03.750%	10,989,610.690	10,938,381.82	11,096,345.09
PRPM LLC 2019-1	25-Jan-2024	04.500%	33,734,389.430	33,682,435.10	33,997,369.24
PRPM LLC 2019-3	25-Jul-2024	03.351%	7,638,322.730	7,650,967.19	7,606,350.24
PRPM LLC 2019-4	25-Nov-2024	03.351%	14,423,185.950	14,423,051.82	14,516,280.40
PRPM LLC 2020-1	25-Feb-2025	02.981%	32,222,165.880	32,256,723.23	32,116,944.40
PRUDENTIAL FINL INC	15-Nov-2020	04.500%	679,000.000	680,629.28	684,982.80
PRUDENTIAL FINL INC	15-May-2024	03.500%	10,010,000.000	10,464,140.78	11,132,154.23
PRUDENTIAL FINL INC	16-Nov-2021	04.500%	1,770,000.000	1,797,370.18	1,857,033.86
PSA TREASURY PTE	12-Apr-2026	02.500%	1,100,000.000	1,169,451.83	1,179,491.50
PSEG POWER LLC	01-Jun-2023	03.850%	2,359,000.000	2,349,980.98	2,547,155.26
QATAR(STATE OF)	20-Jan-2022	04.500%	2,900,000.000	3,006,076.91	3,045,899.00
QATAR(STATE OF)	02-Jun-2021	02.375%	8,900,000.000	8,966,396.18	9,003,453.60
RACE POINT IX CLO LTD 2015-9R A-1A-R 20301015 FLT	15-Oct-2030	01.485%	24,868,163.990	24,931,780.95	24,765,341.34
RADNOR RE LTD 2019-2	25-Jun-2025	01.372%	2,653,209.790	2,653,209.79	2,651,336.09
REGATTA FUNDING 2018-14	27-Oct-2031	01.435%	12,500,000.000	12,500,000.00	12,336,352.75
RELIANCE INDS LTD	14-Feb-2022	05.400%	19,310,000.000	19,894,126.64	20,392,146.50
RELIANCE INDUSTRIES LTD	19-Oct-2020	04.500%	1,900,000.000	1,904,718.73	1,908,265.00
REPUBLIC OF COLOMBIA	12-Jul-2021	04.375%	16,350,000.000	16,605,140.71	16,836,657.75
REPUBLIC SVCS INC	15-Aug-2024	02.500%	6,515,000.000	6,629,672.71	6,962,404.40
REYNOLDS AMERICAN INC	12-Jun-2022	04.000%	2,922,000.000	3,017,970.34	3,097,491.35
REYNOLDS COMSUMER PRODUCTS T/L	04-Feb-2027	01.911%	1,129,373.230	1,127,961.52	1,114,200.10
RISERVA CLO 2016R	18-Oct-2018	01.412%	10,000,000.000	10,000,000.00	9,981,268.20
RMRK 2018-1A A1	20-Apr-2031	01.302%	21,793,956.740	21,793,956.74	21,419,088.48
ROSSLYN PORT TR 2017-ROSS	15-Jun-2033	01.939%	4,638,651.370	4,638,651.37	4,570,442.78
ROSSLYN PORT TR 2017-ROSS	15-Jun-2033	02.239%	5,277,671.030	5,278,466.78	5,110,719.30
ROYAL BK SCOTLND GRP PLC	25-Jun-2024	01.847%	6,380,000.000	6,381,363.18	6,438,923.00
ROYALTY PHARMA PLC	02-Sep-2023	00.750%	4,920,000.000	4,886,642.40	4,920,942.62
RPI 2019 INTERMEDIATE FINANCE T/L B1	11-Feb-2027	01.911%	1,631,800.000	1,631,800.00	1,628,617.99
RPI INTERMEDIATE FINANCE T/L B1	11-Feb-2027	01.911%	1,352,998.570	1,349,616.08	1,349,196.64
SANTANDER UK PLC	05-Jan-2021	02.500%	7,990,000.000	7,979,275.27	8,051,643.97
SANTANDER UK PLC	13-Jan-2023	02.100%	4,455,000.000	4,452,282.45	4,614,208.02
SAUDI ARABIA	04-Mar-2023	02.875%	9,000,000.000	9,079,151.46	9,400,995.00
SAUDI ARABIA	26-Oct-2021	02.375%	13,000,000.000	12,991,875.00	13,253,240.00
SAUDI ARABIAN OIL	16-Apr-2022	02.750%	8,000,000.000	8,124,737.02	8,215,820.40
SCF EQUIP TR LLC 2017-2	20-Dec-2023	03.410%	2,777,720.030	2,777,286.42	2,787,814.54
SCHLUMBERGER HLDGS CORP	01-May-2024	03.750%	5,315,000.000	5,309,528.80	5,792,294.60
SCIENCE APPLICATIONS T/L (10/18)	05-Nov-2025	02.036%	5,595,337.500	5,567,360.83	5,500,916.18
SCOTIABANK PERU S.A.A.	13-Dec-2027	04.500%	3,450,000.000	3,542,979.72	3,677,493.00
ServiceMaster Company T/L B	05-Nov-2026	01.911%	6,099,350.000	6,132,766.01	6,022,498.19
SHELTER GROWTH CRE 2019-FL2	15-May-2036	02.475%	16,769,296.920	16,769,296.92	15,744,894.11
SIERRA TIMSHR RECV FDG 2016-2 A	20-Jul-2033	02.330%	2,735,980.810	2,735,419.18	2,753,486.71
SIMON PPTY GROUP LP	13-Sep-2024	02.000%	6,900,000.000	6,880,616.68	7,142,988.54
SINGTEL GROUP TRE	03-Oct-2026	02.375%	4,251,000.000	4,484,242.31	4,562,555.79
SINGTEL GROUP TRE	30-Jun-2025	03.250%	2,640,000.000	2,865,471.36	2,909,618.90
SINOCEM OVERSEAS CAPITAL COMP SR GLBL REGS 20	12-Nov-2020	04.500%	11,800,000.000	11,842,766.33	11,894,400.00
SINOPEC GROUP OVERSEAS DEV	13-May-2025	02.150%	8,000,000.000	7,990,560.00	8,330,200.00
SINOPEC GROUP OVERSEAS DEV 201 SR GLBL 144A 21	29-Sep-2021	02.000%	3,000,000.000	2,991,585.78	3,037,740.00
SINOPEC GROUP OVERSEAS DEV 201 SR GLBL REGS 21	29-Sep-2021	02.000%	2,090,000.000	2,076,502.03	2,116,292.20
SINOPEC GROUP OVERSEAS DEV 201 SR GLBL REGS 21	03-May-2021	02.750%	2,000,000.000	1,995,602.50	2,025,875.80
SINOPEC GRP OVERSEAS DEV 2017 SR REGS NT 20	13-Sep-2020	02.250%	500,000.000	499,250.00	500,214.79
SLIDE 2018-FUN	16-Jun-2031	01.075%	14,253,790.520	14,253,790.52	13,752,467.60
SLM PRIVATE ST LN TR 2006-A	15-Jun-2039	00.603%	9,547,033.670	9,335,208.86	9,024,138.82
SLM PRIVATE ST LN TR 2006-B	15-Dec-2039	00.583%	5,721,693.200	5,594,743.12	5,327,438.21
SMALL BUSINESS LENDG TR 2020-A A	15-Dec-2026	02.620%	22,535,916.190	22,534,649.68	22,170,570.68
SOFI ALT TR 2019-F	15-Feb-2045	01.870%	8,559,015.140	8,598,241.22	8,664,094.17
SOFI CONSUMER LN PRGRM 2016-1 NT	25-Aug-2025	03.260%	191,340.180	191,319.34	192,431.39
SOFI CONSUMER LN PRGRM 2017-1 A	26-Jan-2026	03.280%	460,656.510	460,617.16	461,854.26
SOFI CONSUMER LN PRGRM 2017-2 A	25-Feb-2026	03.280%	464,226.350	463,451.69	465,304.19
SOFI CONSUMER LN PRGRM 2017-3 A	26-May-2026	02.770%	926,067.950	926,067.76	931,982.65
SOFI CONSUMER LN PRGRM 2017-5 A-2	25-Sep-2026	02.780%	1,727,929.230	1,727,727.06	1,745,609.06
SOFI CONSUMER LN PRGRM 2019-1 A	25-Feb-2028	03.240%	2,717,905.990	2,717,899.72	2,747,572.48
SOFI CONSUMER LN PRGRM 2019-2 A	25-Apr-2028	03.010%	1,457,670.910	1,457,487.23	1,476,329.97
SOFI PRFSSNAL LN PRGRM 2015-C A-2	25-Aug-2033	02.510%	3,421,382.400	3,380,665.67	3,445,834.68
SOFI PRFSSNAL LN PRGRM 2016-A A-2	26-Dec-2036	02.760%	2,075,035.360	2,056,090.10	2,096,557.21
SOFI PRFSSNAL LN PRGRM 2017-A A-2B 20400326 2.40000	26-Mar-2040	02.400%	2,776,140.190	2,732,598.09	2,807,279.32
SOFI PRFSSNAL LN PRGRM 2018-D A-1FX 20480225 3.12000	25-Feb-2048	03.120%	754,723.920	754,678.56	757,790.06
SOFI PRFSSNAL LN PRGRM 2019-A A-1FX 20480615 3.18000	15-Jun-2048	03.180%	1,187,269.640	1,187,251.95	1,194,194.03
SOFI PRFSSNAL LN PRGRM 2019-C A-1FX 20481116 2.13000	16-Nov-2048	02.130%	11,718,934.740	11,718,507.01	11,805,029.07
SOFI PROFNAL LN PRG TRT 2020-C A-FX 20460215 1.95000	15-Feb-2046	01.950%	13,726,162.680	13,723,969.24	14,017,066.74
SOUND POINT CLO 2018-6R	20-Oct-2031	01.522%	16,000,000.000	16,000,000.00	15,851,414.24
SOUND POINT CLO VIII-R 2019-8R A	15-Apr-2030	01.635%	25,000,000.000	25,000,000.00	24,896,592.00
SPARC EM SPC PANAMA METR	05-Dec-2022		3,868,138.230	3,687,048.70	3,761,803.11

SPARC EM SPC PANAMA METR	05-Dec-2022		13,976,661.430	13,526,029.92	13,592,443.01
SPRINGLEAF FDG TR 2017-A	15-Jul-2030	02.680%	22,256,431.900	22,249,677.07	22,291,272.12
SPRUCE ABS TR 2016-E1	15-Jun-2028	04.320%	107,219.350	107,204.21	109,840.11
STARWOOD MTG RES TR 2018-IMC1 A-2	25-Mar-2048	03.895%	4,435,880.890	4,435,814.80	4,471,706.84
STARWOOD MTG RES TR 2020-3	25-Apr-2065	01.486%	3,400,000.000	3,399,955.46	3,407,881.20
STATE GRID OVERSEAS INVT 2013 SR GLBL REGS 23	22-May-2023	03.125%	2,500,000.000	2,645,597.61	2,643,871.20
STEELE CREEK CLO LTD 2014-1R A	21-Apr-2031	01.341%	2,365,000.000	2,350,218.75	2,339,548.01
STEELE CREEK CLO LTD 2019-2	15-Jul-2032	01.635%	18,000,000.000	18,000,000.00	17,826,758.46
STRUCTURED ASSET SECS 2003-24A 1-A3 20330725 FLT	25-Jul-2033	02.813%	193,823.540	188,652.85	191,340.60
STWD MORTGAGE TR 2019-FL1 LTD A-S	15-Jul-2038	01.575%	12,887,000.000	12,887,000.00	12,648,590.50
SUMITOMO MITSUI FIN GRP INC	14-Jul-2021	02.058%	10,690,000.000	10,638,702.64	10,847,799.15
SYNCHRONY FINANCIAL	25-Jul-2022	02.850%	1,535,000.000	1,534,032.95	1,580,905.71
SYNCHRONY FINANCIAL	15-Aug-2021	03.750%	4,625,000.000	4,607,924.34	4,727,325.63
TAKEDA PHARMACEUTICAL CO LTD GLBL NT 4% 21	26-Nov-2021	04.000%	5,252,000.000	5,300,845.37	5,466,863.36
TAL ADVANTAGE V LLC 2013-2	20-Nov-2038	03.550%	1,088,750.000	1,090,304.61	1,099,521.44
TARGET CORP	15-Jan-2022	02.900%	2,055,000.000	2,125,197.28	2,129,342.28
TCI-FLATIRON CLO 2016-1R	17-Jul-2028	01.493%	20,000,000.000	20,000,000.00	20,068,225.00
TECNOGLASS INC	31-Jan-2022	08.200%	6,511,000.000	6,648,732.65	6,826,881.17
TEMASEK FINL LTD	23-Jan-2023	02.375%	2,900,000.000	3,029,510.12	3,033,297.78
TENCENT HLDGS LTD	26-Jan-2026	01.810%	12,000,000.000	12,016,177.24	12,296,173.08
TESLA AUTO LEASE TR 2019-A	20-Jan-2023	02.680%	5,000,000.000	4,998,663.50	5,136,749.00
TESLA AUTO LEASE TR 2020-A	20-Dec-2023	00.780%	3,250,000.000	3,249,215.45	3,253,190.85
THEOREM FDG TR 2020-1	15-Oct-2026	02.480%	7,000,000.000	6,999,598.20	7,034,930.00
T-MOBILE USA T/L B	01-Apr-2027	03.161%	5,090,000.000	5,044,410.70	5,108,145.85
TOORAK MTG TR 2020-1	25-Mar-2023	02.734%	45,000,000.000	44,999,919.00	45,690,237.00
TORONTO DOMINION BANK	11-Jun-2021	03.250%	6,205,000.000	6,212,875.87	6,353,253.33
TORONTO-DOMINION BANK	27-Jan-2023	00.550%	1,395,000.000	1,395,000.00	1,398,579.15
TRALEE CLO VI LTD 2019-6	25-Oct-2032	01.695%	44,000,000.000	44,000,000.00	43,751,781.04
TransUnion T/L B5	13-Nov-2026	01.911%	6,401,871.750	6,387,856.87	6,262,983.14
TRIMARAN CAVU 2019-1 LTD	20-Jul-2032	01.732%	10,000,000.000	10,000,000.00	9,990,000.00
TRITON CONTAIN FIN VI 2017-2 A	20-Aug-2042	03.620%	6,660,080.350	6,664,148.31	6,696,064.76
TRTX ISSUER LTD 2019-FL3	17-Oct-2034	01.631%	16,923,000.000	16,923,000.00	16,432,233.00
TRUIST FINL CORP	16-Mar-2023	02.200%	4,595,000.000	4,589,723.20	4,792,757.73
UBS COML MTG TR 2012-C1	12-May-2045	02.250%	25,521,447.570	1,911,435.74	572,900.35
UBS COML MTG TR 2017-C1	17-Jun-2050	01.554%	69,554,145.690	6,821,412.50	5,462,413.97
UBS COML MTG TR 2018-C8	17-Feb-2051	00.878%	117,366,763.270	6,902,610.41	5,694,764.46
UBS GROUP AG	30-Jul-2024	01.008%	5,380,000.000	5,393,155.91	5,413,359.01
UBSCM 2017-C3 XA	17-Aug-2050	01.107%	104,635,954.930	7,055,821.79	5,930,713.61
UBSCM MTG TR 2018-NYCH	18-Feb-2032	02.275%	552,000.000	552,889.97	505,354.45
UNIFIN FIN S A B DE C V SOFOM SR GLBL REGS 23	27-Sep-2023	07.250%	9,720,000.000	9,628,482.61	8,310,600.00
UNIFIN FIN S A B DE C V SOFOM SR GLBL REGS 25	15-Jan-2025	07.000%	4,050,000.000	2,914,852.29	3,323,531.25
UNION BANK(PHIL)	29-Nov-2022	03.369%	1,000,000.000	976,370.23	1,046,773.72
UNION PAC CORP	08-Jun-2021	03.200%	6,455,000.000	6,463,013.78	6,596,127.15
UNITED MEXICAN STATES	27-Apr-2025	03.900%	1,500,000.000	1,484,895.00	1,653,750.00
UNITED OVERSEAS BANK LTD	15-Apr-2029	03.750%	6,015,000.000	6,221,917.47	6,437,372.04
UNITED OVERSEAS BK LTD	23-Apr-2021	00.736%	775,000.000	775,802.96	776,002.73
UNITED OVERSEAS BK LTD	23-Apr-2021	00.736%	850,000.000	850,934.23	851,099.77
UNITED STATES TREAS NTS	31-Dec-2023	02.250%	123,700,000.000	125,798,505.13	132,233,367.81
UNITED STATES TREAS NTS	31-Jan-2022	01.375%	52,100,000.000	52,978,873.11	53,007,679.95
UNITED STATES TREAS NTS	31-Jul-2027	00.375%	26,700,000.000	26,507,050.78	26,499,750.00
UNITED STATES TREAS NTS	30-Sep-2021	01.500%	130,000,000.000	131,849,135.31	131,893,073.00
UNITED STATES TREAS NTS	15-May-2023	00.125%	74,300,000.000	74,117,152.35	74,262,269.72
UNITED STATES TREAS NTS	15-May-2021	02.625%	103,500,000.000	105,279,512.18	105,302,472.17
UNIVERSAL HEALTH SERVICES T/L B	31-Oct-2025	01.911%	4,498,554.400	4,508,387.07	4,487,308.01
UPGRADE MSTR TR 19-ST1	15-Jul-2025	04.000%	2,834,884.830	2,837,067.81	2,828,592.52
UPJOHN INC	22-Jun-2022	01.125%	1,640,000.000	1,639,294.80	1,655,487.19
UPL CORP LTD	13-Oct-2021	03.250%	10,000,000.000	9,951,039.23	10,099,134.50
UPSTART SEC TR 2019-1	20-Apr-2026	04.190%	2,834,377.620	2,841,671.12	2,842,654.00
UPSTART SEC TR 2019-2	20-Sep-2029	02.897%	9,372,714.830	9,385,659.69	9,454,373.67
UPSTART SEC TR 2020-1	22-Apr-2030	02.322%	11,805,167.010	11,805,156.39	11,908,687.70
US Foods T/L B (08/19)	14-Sep-2026	03.072%	6,093,950.000	6,100,101.32	5,863,811.98
UTD O/S BANK	08-Mar-2027	02.880%	2,000,000.000	1,937,362.13	2,036,270.00
UTD O/S BANK	16-Sep-2026	03.500%	7,550,000.000	7,577,284.84	7,718,100.75
VCAT 2020-NPL1 A1	25-Aug-2050	03.671%	20,000,000.000	19,999,724.00	20,051,500.00
VEDANTA RES PLC	31-May-2023	07.125%	2,915,000.000	2,832,398.67	2,384,470.00
VEDANTA RES PLC	09-Aug-2024	06.125%	1,000,000.000	923,310.30	778,829.45
VELOCITY COMM CAP TR 2019-2	25-Jul-2049	03.130%	6,112,433.080	6,111,857.27	6,052,319.13
VENTR 2016-24A AR	20-Oct-2028	01.452%	2,000,000.000	1,931,423.21	1,992,500.00
VERIZON COMMUNICATIONS INC	15-May-2025	01.492%	5,285,000.000	5,349,412.25	5,404,290.01
VERUS SEC TR 2017-1	25-Jan-2047	03.158%	574,195.930	574,185.88	575,467.60
VERUS SEC TR 2017-1	25-Jan-2047	02.853%	3,875,822.510	3,875,739.18	3,882,281.96
VERUS SEC TR 2020-02	25-Apr-2060	02.226%	17,682,797.870	17,682,536.16	17,828,631.44
VERUS SECUR TR 2020-INV1	25-Mar-2060	01.977%	9,980,815.530	9,980,788.59	10,058,496.22
VIBRANT CLO III LTD 2015-3RR A-1-RR 20311020 FLT	20-Oct-2031	01.522%	21,900,512.220	21,900,512.22	21,742,173.05

VIRGIN MEDIA T/L (09/19)	31-Jan-2028	02.675%	3,799,968.670	3,790,468.75	3,708,921.42
VISTRA OPERATIONS COMPANY T/L B3	15-Dec-2025	01.915%	5,585,770.310	5,575,872.48	5,508,072.24
VMC FINANCE 2018-FL2	17-Oct-2035	01.101%	8,045,995.770	8,045,995.77	7,699,100.71
VOLKSWAGEN GROUP AMER FIN LLC SR GLBL 144A 21	12-Nov-2021	04.000%	6,120,000.000	6,109,318.82	6,369,496.24
VOLT LXXX LLC 2019-NPL6	25-Oct-2049	03.228%	11,754,208.630	11,748,698.84	11,674,227.12
VOLT LXXXI LLC 2019-NPL7	25-Oct-2049	03.179%	4,523,900.000	4,523,900.00	4,511,521.70
VOLT LXXXII LLC 2019-NPL8	25-Nov-2049	03.278%	14,693,784.770	14,699,588.81	14,767,687.16
VOLT LXXXIII LLC 2019-NPL9	25-Nov-2049	03.327%	11,714,055.970	11,714,055.97	11,678,952.46
VOLT LXXXIV LLC 2019-NPL10	25-Dec-2049	03.426%	3,719,185.170	3,719,185.17	3,731,034.12
VOLT LXXXIX LLC 2020-NPL5	25-Mar-2050	02.982%	11,468,421.410	11,468,421.41	11,439,782.47
VOLT LXXXV LLC 2020-NPL1	25-Jan-2050	03.228%	10,459,180.170	10,459,180.17	10,421,121.31
VOLT LXXXVI LLC 2020-NPL2	25-Feb-2050	02.981%	12,429,277.260	12,429,277.26	12,362,468.65
VOLT LXXXVII LLC 2020-NPL3	25-Feb-2050	02.981%	7,210,030.490	7,210,030.49	7,193,337.11
VOLT LXXXVIII LLC 2020-NPL4	25-Mar-2050	02.981%	27,694,946.110	27,694,946.11	27,437,014.77
W.R. GRACE T/L B1	03-Apr-2025	02.058%	2,097,259.530	2,099,217.57	2,055,324.83
W.R. GRACE T/L B2	03-Apr-2025	02.058%	3,595,302.210	3,598,658.82	3,523,414.14
WAKALA GLOBAL SUKUK BERHAD	06-Jul-2021	04.646%	3,711,000.000	3,792,274.36	3,834,316.53
WAMU MTG CERT 2002-AR16	25-Dec-2032	03.950%	424,325.790	414,778.47	415,230.49
WELLFLEET CLO 2016-1R	20-Apr-2028	01.182%	23,845,341.030	23,824,826.31	23,637,320.24
WELLS FARGO BANK NATL ASSN	15-Jan-2021	02.600%	12,485,000.000	12,478,330.13	12,595,571.78
WELLS FARGO COM MTG 2019-C51 X-A	17-Jun-2052	01.378%	183,417,195.470	17,377,994.54	16,712,571.33
WELLS FARGO COML TR 2015-LC22 X-A	17-Sep-2058	00.773%	28,830,050.230	1,434,785.50	922,552.96
WELLTOWER INC	15-Mar-2024	03.625%	5,885,000.000	5,894,707.24	6,365,638.37
WESTLAKE AUTO RECI TR 2019-2 A-2-A 20230215 2.57000	15-Feb-2023	02.570%	2,518,337.940	2,518,307.47	2,537,616.82
WFRBS COML MTG TR 2012-C8	17-Aug-2045	01.800%	11,812,002.770	1,121,340.57	284,788.57
WHITEHORSE VIII LTD 2014-8R	01-May-2026	01.151%	835,936.460	833,403.32	835,523.94
ZAIS CLO 2 LTD 2017-2R	27-Jul-2026	01.445%	360,923.530	360,923.53	360,970.39
ZAIS CLO 5 LTD 2016-5	16-Oct-2028	01.805%	12,798,944.240	12,822,631.83	12,731,793.43
GPMT LTD 2018-FL1	21-Nov-2035	03.130%	12,432,000.000	12,486,148.35	11,466,033.60

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

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