

DoubleLine Shiller Enhanced CAPE
Portfolio Holdings as of October 31, 2020 (unaudited)

SECURITY NAME	TICKER/ MATURITY	COUPON	QUANTITY	TOTAL COST	MARKET VALUE
FORESIGHT EQUITY			58,790.118	851,126.54	896,549.30
MCDERMOTT INTL LTD	MCDIF		39,481.908	138,186.68	67,119.24
OASWRTS BZ (OAS SA-CW39)			29,231.782	0.00	0.01
1011778 B.C. UNLIMITED (BURGER)	11/13/2026	1.898%	3,030,354.260	3,029,670.67	2,915,140.19
20 TIMES SQ TR 2018-20TS	05/17/2035	3.100%	3,553,000.000	3,371,691.62	3,251,837.42
20 TIMES SQ TR 2018-20TS	05/17/2035	3.100%	3,392,000.000	3,167,588.24	3,042,958.79
5 BRYANT PK MTG TR 2018-5BP	06/15/2033	2.598%	9,876,000.000	9,812,237.19	9,053,942.50
522 FUNDING CLO I LTD19-1	01/18/2033	1.627%	6,500,000.000	6,500,000.00	6,492,122.26
AASET TR 2018-1	01/16/2038	3.844%	2,954,056.780	2,932,824.51	2,696,259.20
AASET TRUST 2019-2	10/16/2039	3.376%	10,139,808.020	10,139,747.18	9,477,526.46
ABBVIE INC	11/21/2022	2.300%	7,355,000.000	7,474,547.44	7,622,985.31
ACCESS CIG T/L B	02/27/2025	3.975%	1,511,047.200	1,502,446.14	1,471,571.09
ACHILLES ACQUISITION T/L (ONED	10/13/2025	4.188%	867,668.230	865,499.06	866,948.07
ADAMS MILL CLO LTD 2014-1	07/15/2026	3.737%	250,000.000	246,837.26	237,234.57
ADANI PORTS & SPL ECONOMIC	01/19/2022	3.950%	4,700,000.000	4,709,762.96	4,790,057.26
ADANI PORTS & SPL ECONOMIC	07/24/2024	3.375%	1,400,000.000	1,414,943.37	1,423,400.71
ADVANCED DRAINAGE SYSTEMS T/L	07/31/2026	2.438%	411,128.570	410,100.74	408,643.30
AES ANDRES B V/DOMINICAN PWR S	05/11/2026	7.950%	900,000.000	943,887.67	914,634.00
AES GENER S A	03/26/2079	7.125%	1,200,000.000	1,199,376.00	1,242,709.82
AES GENER S A	07/14/2025	5.000%	400,000.000	418,070.60	415,000.00
AES GENER S A	03/26/2079	7.125%	1,400,000.000	1,449,033.32	1,449,828.13
AFFIRM ASSET SEC TR 2020-A	02/18/2025	2.100%	12,500,000.000	12,498,468.75	12,533,692.50
AFFRM 2020-Z2 A	01/15/2025	1.900%	25,000,000.000	24,998,607.50	25,069,100.00
AGL CLO 2020-3 LTD	01/18/2033	1.537%	14,000,000.000	14,000,000.00	13,877,174.78
AIR METHODS T/L B	04/22/2024	4.500%	1,142,168.260	1,137,986.20	983,081.35
AJAX MTG LN TR 2018-C	09/25/2065	4.360%	5,592,434.270	5,654,617.53	5,691,001.48
AJAX MTG LN TR 2019-C	10/25/2058	3.950%	18,243,945.930	18,186,271.35	18,344,236.55
ALERA GROUP INTERMEDIATE HOLDI	08/01/2025	4.500%	1,833,902.690	1,834,921.79	1,788,055.12
ALIBABA GROUP HLDG LTD	06/06/2023	2.800%	5,300,000.000	5,504,088.89	5,579,029.74
ALIXPARTNERS T/L B	04/04/2024	2.647%	1,668,504.640	1,655,140.12	1,622,620.76
ALLEGRO CLO VII LTD 2018-7	06/13/2031	1.337%	12,250,000.000	12,250,000.00	12,048,930.22
ALLIANCE LAUNDRY SYSTEMS T/L B	10/29/2027	4.250%	375,000.000	372,187.50	372,421.88
Alliant Holdings T/L B (05/19)	05/09/2025	3.399%	1,798,685.480	1,786,316.48	1,745,849.09
Allied Universal Holdco T/L B	07/10/2026	4.398%	1,354,762.500	1,341,214.88	1,329,841.64
ALTICE US FINANCE I (CSC HOLDI	01/15/2026	2.398%	456,862.500	455,720.37	442,514.73
AMERICAN AIRLINES T/L B (06/17	10/11/2021	1.895%	350,000.000	349,503.57	263,593.75
AMERICAN AIRLINES T/L B (11/17	12/14/2023	2.148%	324,285.710	319,455.24	271,221.22
AMERICAN AIRLINES T/L B (AMR)	04/28/2023	2.145%	244,948.450	243,417.52	204,707.09
AMERICAN EXPRESS CO	02/27/2023	0.901%	5,080,000.000	5,076,213.52	5,117,427.36
AMERICAN HOME MTG 2004-2	02/25/2044	1.049%	2,572,288.000	2,358,894.12	2,450,150.88
AMERICAN RESIDENTIAL SERVICES	10/07/2027	4.250%	335,000.000	333,325.00	331,650.00
AMERICAN TIRE DISTRIBUTORS T/L	09/02/2024	8.500%	866,231.100	863,508.19	741,866.30
AMERICAN TOWER CORP NEW	03/15/2025	2.400%	2,215,000.000	2,352,590.83	2,344,791.16
AMGEN INC	05/15/2022	3.625%	3,705,000.000	3,795,413.69	3,861,220.29
AMGEN INC	05/01/2022	2.700%	270,000.000	273,430.42	278,521.41
AMGEN INC	05/11/2022	2.650%	2,925,000.000	2,984,165.52	3,022,856.05
AMGEN INC	02/21/2025	1.900%	3,170,000.000	3,164,906.30	3,307,353.85
ANCHORAGE CAP CLO 3-R 2018-3-R	01/28/2031	1.272%	2,250,000.000	2,236,500.00	2,214,023.20
ANCHORAGE CAPITAL 2020-16 LTD	10/20/2031	2.500%	8,800,000.000	8,800,000.00	8,766,956.00
ANCHORAGE CAPITAL CLO 19-9 LTD	07/15/2032	1.607%	25,000,000.000	25,000,000.00	24,854,113.50
ANCHORAGE CAPITAL LTD 2015-6R	07/15/2030	1.507%	7,165,000.000	7,171,401.42	7,120,258.44
ANCHORAGE CAPITAL LTD 2018-1R	04/14/2031	1.256%	7,500,000.000	7,387,500.00	7,444,170.68
ANGEL OAK MTG LN 2020-6 TR	05/25/2065	1.775%	1,573,997.250	1,573,982.61	1,575,774.14
ANGEL OAK MTG TR 2020-2	01/25/2065	2.531%	8,982,362.100	8,982,228.27	9,218,010.78
ANGEL OAK MTG TR 2020-4	05/25/2065	1.469%	10,886,708.600	10,886,600.82	10,937,721.54
ANTHEM INC	11/21/2020	2.500%	9,750,000.000	9,740,525.04	9,760,821.33

ANTHEM INC	01/15/2023	3.300%	845,000.000	896,677.07	895,892.19
ANZ NATIONAL INTL LTD	02/13/2023	1.900%	5,455,000.000	5,453,090.75	5,625,564.65
APPLIED SYSTEMS T/L B (09/17)	09/19/2024	4.250%	1,671,387.040	1,614,407.70	1,665,879.82
Aramark Services T/L (12/19)	01/15/2027	1.898%	741,275.000	740,348.41	711,857.50
ARAMARK SERVICES T/L (5/18)	03/11/2025	1.898%	1,725,000.000	1,717,775.00	1,655,284.13
ARBOR RLTY CM 2019-FL1	05/15/2037	1.848%	2,000,000.000	1,946,800.00	1,960,244.00
ARBOR RLTY CM 2020-FL1	02/15/2035	1.948%	2,000,000.000	1,948,120.00	1,950,466.00
ARCTIC GLACIER T/L (AGUCAN)	03/20/2024	4.500%	539,032.510	540,600.51	464,972.14
AREIT TRUST 2019-CRE3	09/16/2036	2.047%	12,000,000.000	12,000,000.00	11,468,148.00
AREIT TRUST 2019-CRE3	09/14/2036	2.797%	1,251,000.000	1,251,000.00	1,192,513.25
ARROYO MTG TR 2019-1	01/25/2049	3.805%	3,275,678.770	3,327,620.81	3,380,828.06
ARROYO MTG TR 2019-2	04/25/2049	3.498%	2,055,465.670	2,078,697.80	2,122,209.11
ARROYO MTG TR 2019-3	10/25/2048	3.416%	13,447,845.290	13,447,611.28	13,714,099.18
ASCEND LEARNING T/L (ALPINE FI	07/29/2024	4.000%	1,775,424.160	1,775,424.16	1,744,167.82
ASPLUNDH TREE EXPERT T/L	08/19/2027	2.640%	860,000.000	855,700.00	859,105.60
ASSURANT CLO 2018-3	10/20/2031	1.448%	12,500,000.000	12,500,000.00	12,329,655.88
ASSUREDPARTNERS T/L B (2/20)	02/12/2027	3.648%	1,701,428.580	1,634,788.24	1,645,375.02
ASTRAZENECA PLC	11/16/2020	2.375%	4,185,000.000	4,184,671.99	4,188,412.78
ASTRAZENECA PLC	06/12/2022	2.375%	1,325,000.000	1,332,955.49	1,365,113.32
ASTRAZENECA PLC	08/17/2023	3.500%	4,510,000.000	4,822,861.47	4,880,720.06
ASURION 2ND LIEN T/L B-2	07/14/2025	6.648%	386,463.770	385,497.61	387,526.55
Asurion T/L B6 Replacement	11/03/2023	3.148%	790,808.820	762,757.60	777,467.88
AT&T INC	04/01/2024	4.450%	4,580,000.000	5,116,989.25	5,113,476.38
ATCLO 2018-10A A	01/15/2031	1.327%	2,799,275.760	2,783,179.92	2,765,188.00
ATCLO 2018-11A B	07/26/2031	1.865%	2,000,000.000	1,929,751.14	1,955,137.86
Athenahealth T/L B	02/11/2026	4.750%	796,586.790	783,437.71	781,650.79
ATLAS SENIOR LOAN FUND 2013-3R	11/17/2027	1.110%	14,868,260.590	14,806,663.51	14,714,563.96
ATRIUM HOTEL PORT TR 2018-ATRM	06/15/2035	3.548%	9,763,000.000	9,763,000.00	8,322,195.99
AVANT LOANS FDG TR 2019-A	07/15/2022	3.480%	99,906.780	99,900.47	99,981.21
AVANT LOANS FUNDING TRUST 19-B	10/15/2026	2.720%	4,003,198.160	4,003,130.90	4,020,625.28
AVANTOR PERFORMANCE T/L (09/17	09/16/2024	3.250%	671,102.930	675,428.13	666,069.66
AVATAR PURCHASER T/L (EAB / AD	11/15/2024	4.750%	1,424,219.150	1,422,348.91	1,385,053.12
AVAYA T/L B (6/18)	12/16/2024	4.398%	535,879.800	530,236.50	527,238.74
AVAYA T/L B (9/20)	12/15/2027	4.398%	665,690.150	658,644.29	644,554.49
AVERY POINT VI CLO 2015-6R	08/05/2027	1.299%	6,498,488.260	6,498,488.26	6,467,767.96
AVOLON HLDGS FDG LTD	05/01/2022	3.625%	5,926,000.000	5,947,212.46	5,942,243.40
AXIATA SPV2 BERHAD	11/19/2020	3.466%	11,750,000.000	11,754,826.69	11,769,505.00
B A T INTL FIN PLC DISC COML F	03/25/2026	1.668%	5,150,000.000	5,161,901.93	5,176,780.57
BA MTG SECS INC 2005-1	10/25/2035	2.921%	1,926,426.030	1,926,426.03	1,923,901.64
BA MTG TR 2007-3	09/25/2037	6.000%	5,089,964.320	4,900,635.54	5,073,120.10
BAIDU INC	11/28/2022	3.500%	1,600,000.000	1,658,606.23	1,677,460.56
BAIDU INC	09/29/2023	3.875%	4,800,000.000	5,072,679.47	5,162,453.57
BALLYROCK CLO 2019-2	11/20/2030	2.253%	15,000,000.000	15,000,000.00	15,036,714.30
BAMLL COML MTG TR 2019-AHT	03/15/2034	2.648%	7,231,000.000	7,243,202.75	6,389,483.70
BANC AMERICA FDG 2015-R2	03/27/2037	0.421%	3,004,756.580	2,747,393.82	2,759,832.26
BANC OF AMERICA FDG 2006-7	10/25/2036	5.878%	1,919,734.110	1,816,104.51	1,871,824.84
BANCO BRADESCO SA GRAND CAYMAN	01/27/2023	2.850%	1,500,000.000	1,500,000.00	1,523,625.00
BANCO BRADESCO SA GRAND CAYMAN	01/16/2021	5.900%	6,500,000.000	6,537,807.50	6,543,875.00
BANCO BTG PACTUAL SA CAYMAN IS	02/15/2029	7.750%	1,600,000.000	1,627,433.86	1,644,416.00
BANCO DE CREDITO DEL PERU	04/24/2027	6.125%	1,400,000.000	1,459,592.17	1,479,100.00
BANCO DE RESERVAS DE LA REPUB	02/01/2023	7.000%	1,500,000.000	1,520,608.43	1,552,500.00
BANCO LATINOAMERICANO DE	09/14/2025	2.375%	500,000.000	497,590.00	512,315.00
BANCO MERCANTIL DE NORTE	01/06/2167	6.875%	6,300,000.000	6,165,114.24	6,311,875.50
BANCO NAEL DE COMERCIO EXT MTN	08/11/2026	3.800%	11,000,000.000	10,900,352.59	11,011,770.00
BANCO SANTANDER CHILE NEW	12/15/2020	2.500%	400,000.000	400,033.27	401,050.00
BANCO SANTANDER MEXICO SA	04/17/2025	5.375%	1,250,000.000	1,250,000.00	1,401,581.25
BANCORP COML MTG 2019-CRE6 TRS	09/17/2036	2.998%	3,705,000.000	3,711,428.36	3,363,321.20
BANCORP COML MTG TR 2018-CRE4	09/17/2035	2.248%	4,952,000.000	4,952,000.00	4,595,471.35
BANGKOK BK PUB CO LTD HONG KON	09/27/2022	3.875%	2,900,000.000	2,972,354.30	3,046,491.06

BANISTMO SA	09/19/2022	3.650%	800,000.000	798,224.00	817,040.00
BANISTMO SA	09/19/2022	3.650%	10,200,000.000	10,277,298.63	10,417,260.00
BANK OF NOVA SCOTIA	09/15/2023	0.550%	7,865,000.000	7,859,415.85	7,877,057.52
BANKCORP COMM MTG TR 2019-CRE5	03/17/2036	2.498%	3,711,000.000	3,717,268.36	3,403,597.46
BARCLAYS BANK PLC	01/11/2021	2.650%	10,180,000.000	10,174,599.64	10,205,507.72
BARINGS CLO LTD 2015-2R	10/21/2030	3.168%	2,500,000.000	2,500,000.00	2,311,882.45
BASS PRO T/L B	12/15/2023	5.750%	1,167,617.700	1,109,346.89	1,166,345.00
BATTALION CLO 2019-16	12/20/2032	2.218%	5,000,000.000	5,000,000.00	5,001,522.40
BATTALION CLO XV 2020-15	01/17/2033	1.568%	18,000,000.000	18,000,000.00	17,886,342.06
BAYVIEW OPP MSTR FD 2019-SBR2	06/28/2034	3.426%	12,996,239.100	12,996,239.10	13,241,771.85
BBCMS MTG TR 2017-DELC	08/15/2036	1.348%	1,174,000.000	1,174,000.00	1,097,697.63
BBCMS MTG TR 2017-DELC	08/15/2036	1.848%	1,338,000.000	1,338,000.00	1,230,744.18
BBCMS MTG TR 2017-DELC	08/15/2036	3.648%	17,543,000.000	17,666,697.34	15,897,068.37
BBCMS MTG TR 2018-TALL	03/16/2037	3.383%	15,176,000.000	15,286,187.00	13,765,471.23
BBCMS MTG TR 2019-BWAY	11/15/2034	2.308%	1,160,000.000	1,069,483.41	1,079,908.38
BBCMS MTG TR 2019-BWAY	11/15/2034	2.998%	11,001,000.000	10,927,201.99	9,598,230.59
BBCMS TR 2018-BXH	10/15/2037	1.648%	4,779,000.000	4,779,000.00	4,427,910.77
BBCMS TRUST 2018-CBM	07/15/2037	3.698%	10,250,000.000	10,250,000.00	8,572,996.48
BB-UBS TRUST 2012-TFT	06/07/2030	3.559%	7,538,000.000	7,231,152.20	6,231,697.01
BBVA BANCO CONTL	08/26/2022	5.000%	4,600,000.000	4,709,318.91	4,915,169.00
BBVA BANCOMER S A INSTITUCION	11/12/2029	5.350%	2,330,000.000	2,303,000.84	2,338,737.50
BCAP LLC TRUST 2012-RR1	10/26/2035	5.500%	1,938,225.950	1,857,775.13	1,737,692.05
BDO UNIBANK INC	10/24/2021	2.625%	2,000,000.000	1,993,889.13	2,028,741.38
BDO UNIBANK INC	03/06/2023	2.950%	4,000,000.000	4,038,823.60	4,159,249.40
BDS LTD 2019-FL4	08/15/2036	1.897%	2,000,000.000	1,942,420.00	1,951,998.00
BELLEMEADE RE LTD 2018-3	10/25/2028	1.999%	1,064,156.760	1,065,089.32	1,057,381.17
BENEFIT ST PRT CLO III 2013-3R	07/20/2029	1.468%	6,993,698.370	6,993,698.37	6,963,975.15
Berry Global (Berry Plastics)	10/03/2022	2.147%	189,225.000	188,206.17	187,526.71
BFLD TR 2019-DPLO	10/16/2034	2.688%	14,962,000.000	14,921,423.05	13,213,799.52
BHMS 2018-ATLS	07/16/2035	0.000%	165,041,500.000	559,568.64	1,650.42
BHMS 2018-ATLS	07/16/2035	2.048%	9,345,000.000	9,345,000.00	8,570,628.44
BHP TRUST 2019-BXHP	08/15/2036	1.920%	4,571,700.000	4,534,669.23	4,355,143.60
BIRCH GROVE CLO LTD 2019	06/16/2031	1.740%	10,000,000.000	10,000,000.00	10,007,512.40
BISON MIDSTREAM HOLDINGS T/L	05/21/2025	4.143%	1,464,599.760	1,457,276.76	1,112,407.46
BJS WHOLESALE CLUB T/L B	02/02/2024	2.145%	745,000.000	728,627.46	735,054.25
BK OF AMERICA CORP	03/05/2024	1.038%	10,665,000.000	10,714,053.90	10,736,339.25
BK OF PHILIP ISLAN	09/10/2024	2.500%	2,870,000.000	2,856,390.00	2,957,699.82
BLACKHAWK NETWORK T/L	06/16/2025	3.148%	1,448,841.110	1,436,828.71	1,365,083.61
BLACKSTONE CQP HOLDCO T/L B	09/30/2024	3.725%	1,741,523.240	1,737,169.42	1,707,128.16
BMC SOFTWARE FINANCE T/L (6/18	09/01/2025	4.398%	1,201,941.620	1,184,328.54	1,170,823.35
BOMFT 2020-RN1 A1	02/28/2035	3.228%	3,178,725.990	3,178,725.99	3,168,760.68
BPCE S A	01/14/2025	2.375%	4,320,000.000	4,294,166.40	4,515,917.79
BRAND ENERGY & INFRASTRUCTURE	07/30/2024	5.250%	1,181,636.940	1,163,125.84	1,105,202.75
BRAVO RES FDG TR 2019-NQM1	07/25/2059	2.892%	2,714,149.880	2,714,106.46	2,775,432.67
BRAZIL FEDERATIVE REP	06/06/2025	2.875%	1,800,000.000	1,781,052.03	1,822,968.00
BREAMER HTLS RES TR 2018-PRME	06/15/2035	2.548%	7,491,000.000	7,491,143.28	6,574,003.47
BRIGHT BIDCO (LUMILEDS) T/L B	06/30/2024	4.500%	1,022,572.260	1,022,585.02	484,689.03
BRISTOL-MYERS SQUIBB CO	05/16/2022	2.600%	4,755,000.000	4,873,893.43	4,920,678.66
BROADCOM INC	11/15/2023	2.250%	3,660,000.000	3,659,634.00	3,804,661.21
Buckeye Partners T/L	11/30/2026	2.897%	1,064,650.000	1,059,326.75	1,047,541.07
BX COML MTG TR 2018-BIOA	03/16/2037	1.469%	2,608,000.000	2,592,207.00	2,575,558.57
BX TR 2019-IMC	04/17/2034	2.048%	12,515,000.000	12,515,000.00	11,571,290.16
BX TR 2019-IMC	04/17/2034	3.048%	6,882,000.000	6,921,197.44	5,940,712.39
BX TRUST 2017-APPL	07/17/2034	3.298%	2,665,589.440	2,665,589.44	2,619,394.51
BX TRUST 2017-SLCT	07/17/2034	2.198%	1,680,597.820	1,680,597.82	1,685,697.76
BX TRUST 2017-SLCT	07/17/2034	3.298%	4,119,100.000	4,119,100.00	4,103,471.31
BX TRUST 2018-GW	05/15/2037	2.118%	3,159,000.000	3,155,051.25	2,857,762.50
BX TRUST 2018-GW	05/15/2037	2.568%	3,434,000.000	3,429,707.50	3,060,202.58
BX TRUST 2018-GW	05/15/2037	3.068%	1,414,000.000	1,412,232.50	1,202,605.02

BX TRUST 2019-MMP	08/15/2036	2.048%	14,456,000.000	14,456,000.00	13,937,589.05
BX TRUST 2019-OC11	12/11/2041	4.075%	9,594,000.000	9,768,905.56	8,726,529.71
C&W SENIOR FINANCING DESIGNATE	10/15/2026	7.500%	2,100,000.000	2,144,570.99	2,217,379.50
CABLEVISION LIGHTPATH T/L	12/31/2027	3.750%	590,000.000	587,050.00	582,625.00
CAESARS RESORT T/L (6/20)	07/21/2025	4.651%	690,000.000	670,189.30	669,948.60
CAL FDG IV LTD 2020-1	09/25/2045	2.220%	12,125,000.000	12,122,260.96	12,165,160.43
Calpine Corporation T/L B-10	08/12/2026	2.148%	158,400.000	157,608.00	154,348.92
CALPINE CORPORATION T/L B9	04/06/2026	2.400%	738,131.310	718,747.52	720,523.19
CAMBIUM LEARNING GROUP T/L B	12/18/2025	4.720%	665,000.000	651,751.83	643,593.65
CAMELOT US ACQUISITION T/L (9/	10/30/2026	4.000%	165,000.000	164,175.00	163,556.25
Camelot US Acquisition T/L B	11/30/2026	3.148%	1,668,970.410	1,661,990.29	1,628,631.40
CAPITAL ONE FINL CORP	01/30/2023	3.200%	1,887,000.000	1,971,788.05	1,990,494.48
CARBON CAP COMM MTG 2019-FL2	11/18/2021	2.998%	11,389,000.000	11,389,000.00	9,643,797.47
CARBONE CLO LTD 2017	01/21/2031	1.358%	10,000,000.000	10,000,000.00	9,892,353.60
CARDINAL HEALTH INC	06/15/2022	2.616%	10,310,000.000	10,306,619.07	10,636,917.73
CARLYLE US CLO 2017-1	04/21/2031	1.518%	5,965,555.040	5,975,409.89	5,905,258.13
CARNIVAL T/L (USD)	06/30/2025	8.500%	438,900.000	422,096.76	443,947.35
CARRIER GLOBAL CORPORATION	02/15/2023	1.923%	5,100,000.000	5,121,545.44	5,257,150.94
CARVAL CLO III LTD 2019-3	07/20/2032	1.568%	30,000,000.000	30,000,000.00	29,805,599.40
CASTLE AIR SEC TR 2091-1	04/15/2039	3.967%	4,135,947.720	4,135,940.29	3,830,309.46
CASTLE US HOLDING (CISION US)	01/27/2027	3.970%	1,856,116.910	1,772,071.53	1,753,158.11
Catalent Pharma Solutions T/L	05/18/2026	3.250%	986,301.800	984,270.32	984,043.17
CATHEDRAL LAKE CLO 2015-2R	07/16/2029	1.547%	8,350,000.000	8,345,825.00	8,315,176.16
CATHEDRAL LAKE CLO 2015-3R	07/16/2029	1.557%	8,350,000.000	8,345,825.00	8,287,457.41
CBAM 2019-10 LTD	04/20/2032	2.268%	2,500,000.000	2,500,000.00	2,500,035.33
CD MTG TR 2017-CD3	02/11/2050	1.012%	48,435,133.330	3,013,734.93	2,410,287.23
CD MTG TR 2017-CD4	05/12/2050	1.296%	66,383,825.420	5,196,719.02	3,989,050.54
CEMEX SA EURO MTN BE 144A	04/16/2026	7.750%	1,200,000.000	1,255,634.91	1,271,100.00
CENGAGE LEARNING T/L B	06/07/2023	5.250%	1,159,517.320	1,119,141.69	1,041,397.29
CENT CLO 19 LTD 2013-19	10/29/2025	1.543%	301,872.740	300,363.37	301,398.33
CENTURYLINK T/L B (1/20)	03/15/2027	2.398%	1,698,791.860	1,661,426.59	1,638,663.12
CF TRUST 2019-MF1	08/16/2032	3.200%	3,553,000.000	3,553,000.00	3,359,804.91
CFCRE COML MTG TR 2016-C3	01/10/2048	1.005%	21,137,966.260	1,241,643.93	938,561.64
CFCRE COML MTG TR 2016-C4	05/10/2058	1.686%	22,587,840.290	2,238,952.15	1,601,012.57
CFCRE COML MTG TR 2017-C8	06/17/2050	1.602%	56,529,483.260	5,523,215.88	4,083,316.78
CFCRE COML MTG TR 2017-C8	06/17/2050	0.946%	16,201,000.000	1,040,275.66	871,696.43
CFCRE TR 2018-TAN	02/17/2033	1.633%	39,410,000.000	2,109,092.13	1,257,825.32
CFIP CLO LTD 2014-1R	07/13/2029	1.544%	22,000,000.000	22,000,000.00	21,846,259.60
CFIP CLO LTD 2017-1	01/18/2030	1.438%	10,350,000.000	10,313,775.00	10,287,592.09
CFIP CLO LTD 2017-1	01/18/2030	1.868%	2,000,000.000	1,960,000.00	1,978,503.60
CH GUENTHER & SON T/L B	03/31/2025	2.898%	1,694,828.730	1,695,705.18	1,643,983.87
Charter Nex Films Incremental	05/16/2024	3.398%	1,027,290.230	1,026,761.83	1,003,919.38
CHG HEALTHCARE T/L B	06/07/2023	4.000%	827,336.840	826,715.13	809,151.98
CHT MTG TR 2017-COSMO	11/17/2036	3.148%	532,000.000	532,000.00	506,044.89
CHT MTG TR 2017-COSMO	11/15/2036	3.890%	441,000.000	440,274.06	410,979.50
CIFC FUNDING LTD 2014-VR2	10/17/2031	2.018%	1,800,000.000	1,789,200.00	1,766,278.46
CIGNA CORP NEW	09/17/2021	3.400%	5,110,000.000	5,147,963.81	5,246,762.56
CIMB BANK BERHAD	10/09/2024	1.010%	2,600,000.000	2,618,454.57	2,594,163.00
CINCINNATI BELL T/L	10/02/2024	4.250%	732,609.080	725,282.99	732,737.29
CINTAS CORP NO 2	04/01/2022	2.900%	4,855,000.000	4,864,334.83	5,024,726.24
CITGRP COML MTG TR 2014-GC25 X	10/11/2047	0.990%	7,617,317.990	335,401.31	244,829.74
CITGRP COML MTG TR 2015-GC27 D	02/12/2048	4.421%	641,000.000	590,571.33	529,113.96
CITGRP COML MTG TR 2015-GC27 X	02/12/2048	1.341%	5,326,433.990	412,644.67	246,215.48
CITGRP COML MTG TR 2015-GC31 C	06/12/2048	4.055%	1,750,000.000	1,657,581.80	1,705,671.10
CITIGROUP COML MTG TR 2017-P7	04/15/2050	1.116%	13,537,871.130	924,425.53	733,070.31
CITIGROUP INC	04/25/2022	2.750%	3,965,000.000	3,941,277.89	4,093,747.75
CITIGROUP INC	06/01/2024	1.269%	5,072,000.000	5,034,160.47	5,121,325.96
CITIGROUP INC	11/04/2022	2.312%	1,845,000.000	1,845,000.00	1,879,181.39
CITIGROUP MTG LN TR 2018-A	01/25/2068	4.000%	25,491,634.840	25,327,213.79	25,645,196.45

CITIGROUP MTG LN TR 2019-E	11/25/2070	3.228%	30,838,209.470	30,838,073.78	31,383,015.78
CITIGROUP MTG LN TR 2020-EXP1	04/25/2060	1.804%	14,525,917.520	14,525,637.18	14,636,764.80
CITIGROUP MTG LOAN TR 2019-C A	09/25/2059	3.228%	9,303,637.910	9,270,202.97	9,394,604.23
CITIGRP COML MTG TR 2016-GC36	02/12/2049	1.253%	19,010,275.430	1,361,852.98	977,681.36
CITIGRP COML MTG TR 2016-P3	04/16/2049	1.700%	13,047,961.260	1,197,768.57	875,468.62
CITIGRP COML MTG TR 2016-P4	07/10/2049	1.962%	13,417,253.790	1,493,990.86	1,060,722.47
CITIGRP COML MTG TR 2019-SST2	02/15/2036	1.748%	4,865,000.000	4,865,000.00	4,680,627.20
CITIGRP COML MTG TR 2019-SST2	02/15/2036	2.148%	7,736,000.000	7,736,000.00	7,424,397.79
CITIMORTGAGE ALT LN TR 2007-A5	05/25/2037	5.750%	1,051,348.590	997,217.35	1,035,268.95
Clear Channel Outdoor Holdings	08/07/2026	3.714%	316,800.000	315,216.00	289,674.00
CLNC 2019-FL1	08/17/2035	2.047%	2,000,000.000	1,952,580.00	1,946,920.00
CLNC 2019-FL1	08/17/2035	3.047%	19,958,000.000	19,958,000.00	18,278,973.38
CLU FDG VI LLC 2019-1	05/18/2044	3.710%	5,154,448.590	5,154,403.75	5,239,770.18
CLUBCORP CLUB OPERATIONS T/L B	08/16/2024	2.970%	890,114.030	885,663.46	753,259.00
CMLTI 2019-B A1	04/25/2066	3.258%	4,436,420.230	4,436,418.00	4,490,000.65
CNAC HK FINBRIDGE	07/19/2022	3.500%	10,200,000.000	10,343,349.58	10,458,190.97
CNOOC FIN 2013 LTD	05/09/2023	3.000%	7,300,000.000	7,575,230.01	7,643,002.33
CNOOC FINANCE (2012) LIMITED	05/02/2022	3.875%	1,000,000.000	1,041,660.78	1,042,550.00
CNOOC FINANCE 2011 LIMITED	01/26/2021	4.250%	1,100,000.000	1,104,476.14	1,108,558.00
CNPC GENERAL CAPITAL LTD	04/19/2022	3.950%	9,000,000.000	9,135,141.77	9,385,883.91
CNPC OVERSEAS CAPITAL LTD	04/28/2021	4.500%	2,100,000.000	2,119,514.30	2,136,267.00
CNT HOLDINGS I T/L (1-800 CONT	10/16/2027	3.984%	665,000.000	661,675.00	658,486.33
COLLEGE AVE ST LN 2017-A	11/26/2046	4.500%	2,250,000.000	2,188,010.25	2,369,164.28
COLT MTG LN TR 2020-3	04/25/2065	2.380%	1,181,468.980	1,181,459.05	1,184,706.68
COMET ACQUISITION T/L (PARADIG	10/24/2025	3.470%	348,787.500	347,915.54	337,779.77
COMM MTG TR 2013-CCRE10	08/10/2046	0.658%	8,042,401.000	357,335.88	128,059.15
COMM MTG TR 2013-CCRE12	10/15/2046	1.120%	24,436,735.510	1,501,273.89	688,663.86
COMM MTG TR 2014-CCRE17	05/10/2047	0.969%	2,394,221.020	156,533.46	64,317.87
COMM MTG TR 2014-CCRE19	08/10/2047	4.711%	233,000.000	232,677.87	240,765.07
COMM MTG TR 2014-FL5	10/17/2031	1.539%	1,876,000.000	1,826,168.75	1,624,124.86
COMM MTG TR 2015-CCRE22	03/12/2048	0.890%	18,328,108.200	957,743.83	524,565.12
COMM MTG TR 2015-CCRE25	08/12/2048	0.835%	33,913,286.040	1,712,726.57	1,131,842.36
COMM MTG TR 2015-CCRE27	10/13/2048	0.938%	37,277,033.760	2,195,657.04	1,424,981.71
COMM MTG TR 2015-DC1	02/12/2048	1.023%	10,166,300.650	644,828.01	327,516.53
COMM MTG TR 2015-DC1	02/12/2048	4.308%	5,373,000.000	5,576,245.66	5,151,257.90
COMM MTG TR 2015-LC21	07/10/2048	0.832%	47,353,313.610	1,943,956.01	1,266,440.70
COMM MTG TR 2015-LC23	10/10/2048	4.619%	1,470,000.000	1,441,246.30	1,472,652.47
COMM MTG TR 2016-CCRE28	02/12/2049	4.639%	1,769,000.000	1,654,346.74	1,800,454.59
COMM MTG TR 2016-DC2	02/12/2049	0.985%	16,953,947.550	950,659.30	690,827.59
COMM MTG TR 2018-HCLV	09/15/2033	2.325%	11,396,000.000	11,316,182.76	10,070,395.63
COMMONWEALTH BANK OF AUSTRALIA	03/10/2022	2.750%	5,285,000.000	5,349,716.94	5,461,867.33
COMPANIA DE TELECOMUNIC CHILE	10/12/2022	3.875%	7,250,000.000	7,345,257.48	7,626,093.75
Compass Power Generation T/L B	12/20/2024	4.500%	1,419,907.130	1,400,463.33	1,395,058.76
CONAGRA BRANDS INC	05/01/2024	4.300%	4,635,000.000	5,172,548.37	5,176,058.85
CONSERVICE T/L B	05/13/2027	4.470%	690,000.000	661,183.30	677,925.00
CONSOLIDATED COMMUNICATIONS T/	10/31/2027	5.750%	275,000.000	270,875.00	273,066.75
CORNERSTONE ONDEMAND T/L B	04/22/2027	4.396%	1,481,882.150	1,453,320.80	1,470,923.63
CORP NACIONAL DEL COBRE CHILE	07/17/2022	3.000%	1,200,000.000	1,224,856.49	1,238,357.93
CORPORACION NACIONAL DEL COBRE	11/03/2021	3.875%	600,000.000	609,491.73	616,214.60
CREDICORP LTD	06/17/2025	2.750%	1,100,000.000	1,094,049.00	1,130,525.00
CREDIT SUISSE INTERNATIONAL	06/12/2024	1.489%	7,940,000.000	7,972,349.36	8,018,115.31
CROWN CASTLE INTL CORP	07/15/2025	1.350%	1,580,000.000	1,575,828.80	1,594,977.01
CROWN POINT CLO 2018-6	10/20/2028	1.388%	14,609,011.350	14,609,011.35	14,463,289.68
CROWN POINT CLO 2020-9	07/14/2032	2.279%	10,000,000.000	10,000,000.00	10,035,136.30
CROWN POINT CLO 2020-9	07/14/2032	2.919%	5,000,000.000	4,975,000.00	5,011,825.80
CSABS 2020-AT1 A	10/15/2026	2.625%	11,000,000.000	10,999,857.00	11,050,127.00
CSAIL COML MTG TR 2015-C1	04/15/2050	0.834%	27,314,233.990	1,352,957.99	789,840.24
CSAIL COML MTG TR 2016-C6	01/15/2049	1.896%	3,589,761.530	356,083.51	260,444.74
CSAIL COML MTG TR 2020-C19	03/17/2053	3.735%	1,538,000.000	1,536,744.99	1,501,233.03

CSC HOLDINGS T/L B (03/17)	07/17/2025	2.398%	1,166,645.720	1,155,321.54	1,129,458.89
CSFB COML MTG PTC 2007-C1	02/17/2040	5.416%	12,388.810	12,381.07	12,201.55
CSFB MTG BKD TR 2005-11	12/25/2035	6.000%	2,054,585.100	1,976,254.07	1,884,264.52
CSFB MTG BKD TR 2005-11	12/25/2035	6.000%	72,638.480	72,048.27	72,237.58
CSFB MTG PTC 2004-8	12/25/2019	4.500%	2,452.490	2,452.49	2,218.28
CSFB MTG PTC 2005-9	10/25/2035	5.500%	775,271.140	753,602.37	635,085.53
CSM BAKERY T/L (MILL ACQUISITI	01/04/2022	7.250%	1,075,040.030	1,074,396.48	1,063,284.47
CSMC 2019-RPL10	12/25/2059	3.116%	60,612,312.000	60,611,687.70	60,801,713.35
CSMC 2019-RPL9 TR	10/25/2059	3.319%	23,383,941.680	23,384,218.29	23,536,956.84
CSMC 2020-BPL1 TRUST	02/25/2024	3.393%	32,197,610.970	32,197,556.24	32,235,249.98
CSMC 2020-BPL2 LTD	03/25/2026	3.453%	15,200,000.000	15,199,995.44	15,224,420.32
CSMC 2020-FACT C	10/15/2037	2.749%	2,979,000.000	2,979,000.00	2,986,891.37
CSMC 2020-FACT D	10/15/2037	3.859%	8,697,000.000	8,697,000.00	8,720,516.69
CSMC 2020-NET	08/17/2037	3.828%	6,295,000.000	6,261,793.88	6,309,655.39
CSMC 2020-SPT1	04/25/2065	1.616%	19,966,414.930	19,966,271.17	20,052,278.50
CSMC SERIES 2011-12R	07/27/2036	2.666%	1,000,000.000	975,626.49	963,537.80
CSMC SERIES 2011-5R	11/30/2037	3.253%	270,467.800	265,445.90	272,782.11
CSMC TR 2014-USA	09/17/2037	0.543%	9,900,499.980	254,042.78	217,140.74
CSMC TR 2018-RPL8	07/25/2058	4.125%	11,059,118.660	11,019,007.23	11,109,282.82
CSMC TR 2019-JR1	09/27/2066	4.095%	3,079,363.650	3,079,255.88	3,119,973.99
CSMC TR 2019-RPL2	11/25/2058	3.852%	17,486,240.870	17,486,219.88	18,283,150.07
CSMC TR 2019-RPL4	08/26/2058	3.507%	20,236,806.190	20,370,466.30	20,375,266.42
CSMC TR 2020-RPL2	02/25/2060	3.507%	10,082,402.570	9,931,166.54	10,098,508.20
CSMC TR 2020-RPL3	03/25/2060	2.691%	8,000,000.000	7,999,881.60	8,004,755.20
CSMC TRUST 2017-CHOP	07/15/2032	3.448%	6,499,000.000	6,499,000.00	5,214,999.07
CSMC TRUST 2017-LSTK	04/07/2033	3.331%	6,650,000.000	6,538,552.65	6,352,540.85
CVENT T/L	11/29/2023	3.898%	1,798,485.630	1,793,989.43	1,667,340.06
CVP CLO 2017-1 LTD	07/22/2030	1.558%	25,000,000.000	25,000,000.00	24,890,293.75
CVP CLO 2017-2 LTD	01/21/2031	1.408%	6,500,000.000	6,500,000.00	6,446,117.34
CVS HEALTH CORP	03/09/2023	3.700%	4,271,000.000	4,486,829.10	4,573,100.39
CWALT INC 2005-23CB	07/25/2035	5.500%	492,347.080	472,653.19	477,622.36
CWALT INC 2005-28CB	08/25/2035	5.500%	1,701,920.610	1,671,267.92	1,678,612.30
CWALT INC 2005-49CB	11/25/2035	5.500%	6,393,403.000	6,223,953.35	5,795,583.38
CWALT INC 2005-62	12/25/2035	0.449%	9,670,576.040	8,862,503.98	8,249,601.90
CWALT INC 2006-36T2	12/25/2036	5.750%	7,513,214.600	6,018,016.51	4,648,008.14
CWALT INC 2006-J6	09/25/2036	6.000%	1,813,410.500	1,775,829.38	1,377,042.10
CWALT INC 2007-12T1	06/25/2037	6.000%	9,135,191.540	7,706,250.07	6,692,994.91
CWALT INC 2007-15CB	07/25/2037	6.000%	406,213.480	393,897.32	344,213.89
CWALT INC 2007-8CB	05/25/2037	5.500%	5,841,776.740	5,213,022.64	4,527,141.55
CWMBS CHL MTG TR 2007-14	09/25/2037	6.500%	729,631.000	719,598.58	602,678.85
CWMBS INC 2005-10	05/25/2035	5.500%	1,226,358.560	1,190,334.26	1,181,900.61
CYANCO INTERMEDIATE T/L	03/07/2025	3.648%	509,657.480	509,657.48	501,138.56
CYXTERA T/L B (COLORADO BUYER)	05/01/2024	4.000%	1,186,808.720	1,186,808.72	1,043,584.64
DAIMLER FINANCE NORTH AMER LLC	02/12/2021	2.300%	3,400,000.000	3,392,159.37	3,417,094.52
DAIMLER FINANCE NORTH AMER LLC	02/22/2022	3.400%	850,000.000	862,968.09	881,012.06
DBC MTG TR 2017-BBG	06/16/2034	1.148%	3,750,000.000	3,750,000.00	3,684,402.38
DBJPM MTG TR 2016-C1	05/10/2049	1.440%	18,802,862.080	1,525,204.72	1,087,935.48
DBS GROUP HOLDINGS LTD	07/25/2022	0.835%	700,000.000	702,435.45	702,773.09
DBS GROUP HOLDINGS LTD	04/16/2022	2.850%	750,000.000	756,842.83	774,852.38
DBS GROUP HOLDINGS LTD	12/11/2028	4.520%	900,000.000	928,325.33	981,883.04
DBS GROUP HOLDINGS LTD	12/29/2049	3.600%	7,500,000.000	7,328,075.00	7,585,987.50
DEALER TIRE T/L B-1	12/12/2025	4.398%	208,425.000	207,903.93	203,931.36
DEEPHAVEN RES MTG TR 2017-1	12/26/2046	2.725%	608,638.040	608,746.42	610,495.12
DEERFIELD (DUFF & PHELPS/DAKOT	04/09/2027	4.750%	1,421,437.500	1,406,199.35	1,401,302.84
DELEK AND AVNER (TAMAR BOND) S	12/30/2020	4.435%	960,000.000	960,418.38	960,078.78
DELTA AIR LINES T/L B (SKYMILE	09/16/2027	4.750%	645,000.000	638,550.00	643,790.63
DENTAL CORPORATION OF CANADA T	06/06/2025	4.750%	1,667,687.670	1,658,418.74	1,610,711.12
DEUTSCHE ALT-B SECS 2006-AB4 A	10/25/2036	6.005%	642,445.360	606,139.51	614,352.38
DEUTSCHE MTG & ASSET 2014-RS1	07/28/2037	6.492%	546,029.570	506,451.88	499,822.09

DIAMOND SPORTS GROUP T/L (SINC	08/24/2026	3.400%	415,768.010	634,086.19	260,721.88
DIAMOND T/L (DIVERSEY)	09/06/2024	3.261%	1,536,888.800	1,478,008.18	1,474,644.80
DIGICEL GROUP 0.5 LIMITED	04/01/2025	8.000%	476,104.689	140,282.12	161,875.59
DIGICEL GROUP 0.5 LTD	12/01/2021	7.000%	189,676.773	35,922.64	26,554.75
DIGICERT BUYER T/L	10/16/2026	4.148%	855,700.000	843,437.27	840,990.52
DOLLAR TREE INC	05/15/2023	3.700%	1,525,000.000	1,631,735.19	1,635,790.58
DOLLAR TREE INC	05/15/2025	4.000%	3,060,000.000	3,456,933.22	3,448,910.49
DOMINICAN REPUBLIC	05/06/2021	7.500%	3,700,000.000	3,747,694.44	3,797,125.00
DOWDUPONT INC	11/15/2020	3.766%	3,580,000.000	3,580,220.54	3,584,069.71
DOWDUPONT INC	11/15/2025	4.493%	1,265,000.000	1,465,690.29	1,461,114.68
DRB PRIME ST LN TR 2017-A	05/27/2042	3.100%	1,494,235.580	1,494,131.57	1,547,232.23
DRYDEN XXVIII SR LN 2013-28R	08/15/2030	1.480%	5,000,000.000	4,997,500.00	4,969,786.80
DT AUTO OWNER TR 2019-2	09/15/2022	2.850%	655,146.500	655,109.94	657,090.32
DTE ENERGY CO	10/01/2024	2.529%	2,375,000.000	2,378,722.89	2,523,154.02
DTE ENERGY CO	11/01/2022	2.250%	590,000.000	589,120.90	610,154.98
DTE ENERGY CO	06/01/2025	1.050%	1,920,000.000	1,917,676.80	1,928,674.08
DUKE ENERGY CORP NEW	09/15/2025	0.900%	3,615,000.000	3,613,228.65	3,602,293.49
Dun & Bradstreet T/L (Star Mer	02/06/2026	3.906%	1,743,660.880	1,741,544.60	1,720,409.16
DYNASTY ACQUISITION CO T/L B (2	04/06/2026	3.720%	512,253.030	510,469.04	460,226.05
DYNASTY ACQUISITION T/L (STANDA	04/01/2026	3.720%	275,404.850	274,445.71	247,433.36
DYNATRACE T/L	08/25/2025	2.398%	400,450.670	398,948.99	394,507.98
EARNEST SL PROG LLC 2017-A	01/25/2041	2.650%	2,059,793.430	2,059,280.34	2,088,594.08
EBAY INC.	01/30/2023	2.750%	4,800,000.000	4,740,806.35	5,020,172.11
EDELMAN FINANCIAL T/L B (06/18	07/21/2025	3.152%	1,635,875.250	1,626,583.36	1,585,523.01
EG AMERICA INCREMENTAL T/L B	02/06/2025	4.220%	838,006.140	832,998.85	806,714.99
ELANCO ANIMAL HEALTH T/L B	02/04/2027	1.899%	825,233.920	825,233.92	808,555.94
ELEVATION CLO LTD 2018-9	07/15/2031	1.357%	20,000,000.000	20,000,000.00	19,682,949.00
ELMWOOD CLO 2019-2	04/21/2031	2.318%	9,000,000.000	9,000,000.00	9,004,960.80
ELMWOOD CLO IV 2020-4 LTD	04/15/2033	1.477%	6,000,000.000	6,000,000.00	5,935,599.96
EMIRATE ABU DHABI	04/16/2025	2.500%	3,000,000.000	3,103,618.59	3,188,400.00
EMIRATE ABU DHABI	09/02/2023	0.750%	2,600,000.000	2,593,838.00	2,602,644.20
EMPRESA ELECTRICA ANGAMO SA	05/25/2029	4.875%	1,728,542.500	1,740,555.61	1,719,588.65
EMPRESA ELECTRICA GUACOLDA SA	04/30/2025	4.560%	2,552,000.000	2,237,971.09	2,048,502.22
ENA NORTE TR	04/25/2028	4.950%	3,928,037.870	3,958,214.25	3,952,627.39
ENERGY TRANSFER OPERATING L P	03/15/2023	4.250%	3,095,000.000	3,143,173.01	3,225,646.79
ENERGY TRANSFER OPERATING L P	05/15/2025	2.900%	1,800,000.000	1,798,632.00	1,813,066.99
ENN ENERGY HOLDING	07/24/2022	3.250%	200,000.000	205,386.42	205,486.05
ENTERGY CORP NEW	09/15/2025	0.900%	5,115,000.000	5,096,752.65	5,121,326.28
ENVISION HEALTHCARE T/L B (06/	10/10/2025	3.897%	1,603,423.150	1,461,644.52	1,152,292.03
EOC GROUP (EXPRESS OIL) 1ST LI	02/20/2025	3.470%	1,215,735.720	1,208,067.80	1,163,155.15
EQUATE PETROCHEMIC	11/03/2026	4.250%	200,000.000	192,727.23	214,483.20
EQUINIX INC	07/15/2025	1.250%	5,075,000.000	5,051,030.75	5,112,870.61
ESH HOSPITALITY T/L B (9/19)	09/18/2026	2.148%	1,741,378.200	1,735,676.43	1,690,225.22
EXANTAS CAPITAL CORP 2020-RS08	03/15/2035	1.897%	2,000,000.000	1,935,562.00	1,973,950.00
EXCELITAS TECHNOLOGIES T/L (EX	11/15/2024	4.500%	1,637,250.960	1,642,050.94	1,623,612.66
EXGEN RENEWABLES T/L B (EXELON	11/29/2024	4.000%	589,792.590	588,318.11	587,398.03
EXIM BANK THAILAND	11/20/2023	1.153%	3,100,000.000	3,113,431.79	3,097,380.50
EXIM BANK THAILAND	05/23/2024	1.106%	500,000.000	501,010.17	498,275.00
EXXON MOBIL CORP	04/15/2023	1.571%	4,755,000.000	4,755,000.00	4,888,467.29
FHLMC GIANT MBS GOLD COMB 30	02/01/2045	3.000%	1,137,836.130	1,144,550.09	1,197,017.83
FHLMC GIANT MBS GOLD COMB 30	03/01/2045	3.000%	1,190,984.520	1,198,242.50	1,252,602.38
FHLMC MBS	02/01/2043	3.648%	3,107,247.320	3,121,159.13	3,227,678.23
FHLMC REMIC SERIES 3417	02/15/2038	6.132%	449,729.950	69,113.86	100,502.77
FHLMC REMIC SERIES 4060	09/15/2026	1.500%	5,055,585.230	5,010,361.45	5,098,282.68
FHLMC REMIC SERIES 4471	02/15/2044	3.000%	1,316,662.980	1,329,715.10	1,391,638.77
FHLMC REMIC SERIES 4734	07/15/2042	3.000%	3,020,145.800	2,995,135.21	3,035,598.38
FHLMC REMIC SERIES 4738	11/15/2043	3.000%	6,629,246.990	6,533,951.57	6,696,783.11
FHLMC REMIC SERIES 4771	11/15/2042	4.000%	3,553,581.380	3,594,427.80	3,589,658.76
FHLMC REMIC SERIES 4773	10/15/2042	4.000%	3,485,281.500	3,523,836.28	3,526,412.70

FHLMC REMIC SERIES 4794	05/15/2038	4.000%	8,000,000.000	8,226,981.58	8,152,667.20
FHLMC REMIC SERIES 4824	02/15/2045	4.500%	3,252,669.630	3,297,081.46	3,293,802.89
FHLMC REMIC SERIES 4941	12/15/2048	5.791%	17,391,937.560	2,694,378.57	2,501,551.95
FHLMC REMIC SERIES K-722	03/25/2023	1.307%	30,984,366.150	300,751.56	721,040.28
FHLMC SUPER	06/01/2035	2.500%	7,515,742.160	7,832,525.91	7,814,744.61
FHLMC SUPER	09/01/2035	2.000%	10,716,500.240	11,107,871.84	11,120,721.49
FHLMC SUPER	08/01/2035	1.500%	26,359,377.480	26,912,551.41	26,922,878.24
FHLMC SUPER	09/01/2035	1.500%	44,600,957.580	45,536,918.26	45,554,447.56
FHLMC SUPER	10/01/2035	1.500%	27,837,515.720	28,427,943.91	28,432,636.15
FHLMC UMBS	07/01/2035	2.000%	27,388,236.400	28,376,696.29	28,420,933.68
FHLMC UMBS	11/01/2040	2.000%	16,700,000.000	17,275,043.37	17,271,974.33
FILTRATION GROUP T/L (USD)	03/31/2025	3.148%	1,535,905.550	1,513,215.15	1,498,759.67
FINANCIAL & RISK T/L B (REFINI)	10/01/2025	3.397%	2,731,069.900	2,685,712.44	2,695,019.78
FLAGSHIP CR AUTO TR 2016-4	11/15/2022	2.710%	2,385,615.910	2,385,483.98	2,394,264.72
FLAGSHIP CR AUTO TR 2017-1	05/15/2023	3.220%	2,539,423.230	2,539,008.03	2,549,752.84
FLAGSHIP CR AUTO TR 2017-4	10/17/2022	2.660%	3,435,158.590	3,434,429.31	3,446,333.85
FLEX ACQUISITION T/L (HILEX PO)	12/29/2023	4.000%	891,071.460	883,621.15	870,701.57
FLEX ACQUISITION T/L (HILEX PO)	06/20/2025	3.475%	784,153.380	763,507.03	756,586.47
FLEXERA SOFTWARE T/L B	02/26/2025	4.250%	1,390,074.510	1,386,961.93	1,377,334.48
FNMA REMIC TRUST 2020-59	08/25/2040	3.000%	12,287,294.870	13,052,642.89	12,991,161.50
FNMA MBS	07/01/2042	2.442%	5,051,622.420	5,079,703.92	5,270,986.40
FNMA MBS	05/01/2045	3.000%	2,553,409.970	2,561,533.83	2,635,627.14
FNMA MEGA	11/01/2042	2.429%	2,480,634.070	2,490,319.48	2,581,820.25
FNMA MEGA	05/01/2045	2.674%	1,833,254.350	1,847,000.60	1,901,046.45
FNMA MEGA	05/01/2044	2.699%	9,928,622.990	10,076,505.93	10,299,102.81
FNMA REMIC TRUST 2012-32	11/25/2026	2.000%	1,969,917.370	1,970,714.77	2,012,271.38
FNMA REMIC TRUST 2013-28	04/25/2043	3.000%	5,726,632.820	5,765,419.10	5,753,916.79
FNMA REMIC TRUST 2013-40	04/25/2042	3.500%	2,744,636.040	2,804,336.93	2,823,090.36
FNMA REMIC TRUST 2015-09	01/25/2045	3.000%	2,079,569.310	2,104,225.30	2,229,361.52
FNMA REMIC TRUST 2015-59	06/25/2041	3.000%	1,716,379.300	1,733,978.06	1,728,220.77
FNMA REMIC TRUST 2016-72	07/25/2046	3.000%	4,925,856.600	5,006,773.20	5,147,150.71
FNMA REMIC TRUST 2017-02	09/25/2041	3.000%	2,366,230.500	2,382,304.77	2,381,733.10
FNMA REMIC TRUST 2017-04	06/25/2042	3.000%	1,983,025.900	1,995,436.78	2,000,257.60
FNMA REMIC TRUST 2017-13	08/25/2041	3.000%	3,705,407.300	3,732,004.78	3,740,493.06
FNMA REMIC TRUST 2019-25	06/25/2049	5.901%	13,391,777.520	3,149,628.99	2,982,615.35
FNMA REMIC TRUST 2020-39	06/25/2040	3.000%	9,642,573.100	10,230,007.67	10,178,002.04
FNMA REMIC TRUST 2020-45	07/25/2040	3.000%	31,823,105.350	33,726,563.38	33,649,528.84
FNMA UMBS	03/01/2045	3.000%	1,713,790.400	1,725,758.10	1,800,741.99
FNMA UMBS	10/01/2032	3.000%	364,902.550	365,222.78	382,620.47
FNMA UMBS	06/01/2035	2.000%	45,792,031.170	47,064,910.78	47,507,023.33
FNMA UMBS	08/01/2035	2.000%	44,434,083.240	46,008,706.80	46,104,783.44
FNMA UMBS	09/01/2035	1.500%	83,640,509.730	85,334,401.01	85,428,603.31
FNMA UMBS	10/01/2050	2.500%	21,926,804.900	22,958,391.19	22,867,176.27
FNMA UMBS	11/01/2040	2.000%	20,000,000.000	20,717,308.30	20,654,586.20
FONTAINEBLEAU MIAMI 2019-FBLU	12/12/2036	3.963%	13,253,000.000	13,068,259.14	11,920,986.03
FONTAINEBLEAU MIAMI 2019-FBLU	12/12/2036	3.963%	14,992,000.000	14,557,278.53	13,252,514.22
FORESIGHT ENERGY T/L A	06/30/2027	9.500%	494,304.410	296,926.52	494,304.41
FORTERRA FINANCE T/L (04/17)	10/25/2023	4.000%	419,730.800	401,291.81	417,632.15
FOUNDATION FIN TR 2019-1	11/15/2034	3.860%	5,508,921.510	5,508,067.63	5,682,931.81
FREM MTG TR 2019-K99	11/25/2029		14,819,000.000	6,271,072.45	6,748,098.39
FREM MTG TR 2019-KF69	08/27/2029	2.448%	1,444,150.750	1,402,287.07	1,397,754.09
FREMF MTG TR 2015-KF08	02/25/2022	4.998%	3,348,616.110	3,323,896.53	3,310,185.05
FREMF MTG TR 2016-KF18	05/25/2026	5.648%	2,663,200.130	2,643,226.13	2,659,820.53
FREMF MTG TR 2016-KF20	07/25/2023	5.198%	3,185,209.850	3,244,454.82	3,256,568.74
FREMF MTG TR 2016-KF22	07/25/2023	5.198%	640,680.900	640,680.90	648,956.32
FREMF MTG TR 2017-KF27	12/25/2026	4.498%	2,632,508.220	2,612,764.41	2,608,262.03
FREMF MTG TR 2017-KF28	01/25/2024	4.148%	5,907,607.820	5,864,112.93	5,888,255.68
FREMF MTG TR 2017-KF30	03/25/2027	3.398%	2,481,119.170	2,437,854.91	2,457,184.81
FREMF MTG TR 2018-KC02	08/25/2025		9,365,000.000	6,198,661.77	6,458,635.93

FREMF MTG TR 2018-KF49	06/25/2025	2.048%	2,920,889.930	2,697,294.05	2,787,721.59
FRONERI INTERNATIONAL T/L (1/2	01/29/2027	2.398%	1,760,587.500	1,711,962.77	1,700,885.98
FRONTDOOR T/L (AHS HOLDING CO.	08/18/2025	2.688%	681,173.880	679,470.94	675,213.61
FRONTIER COMMUNICATIONS (9/20)	10/01/2027	5.750%	230,000.000	226,565.48	228,418.75
GALAXY CLO XXII LTD 2016-22R A	07/17/2028	1.080%	7,735,158.450	7,696,482.66	7,686,649.03
GARDA WORLD SECURITY T/L B (10	10/23/2026	4.900%	1,510,000.000	1,499,271.64	1,507,923.75
GARDNER DENVER T/L B (INGERSOL	03/01/2027	1.898%	587,050.000	586,316.18	568,933.64
GATES GLOBAL INITIAL B-2 DOLLA	04/01/2024	3.750%	525,933.510	525,933.51	516,840.12
GAVILAN RESOURCES T/L 2ND LIEN	03/01/2024	7.000%	480,000.000	482,290.19	10,200.00
GCAT 2019-3 LLC	10/25/2049	3.352%	5,169,919.080	5,169,919.08	5,077,917.27
GCAT 2020-3 LLC	09/25/2025	2.981%	13,302,470.020	13,302,470.02	13,325,472.65
GCAT 2020-NQM2 TRUST	04/25/2065	1.555%	14,414,761.250	14,414,529.18	14,432,866.19
GCAT LLC 2020-1	01/25/2060	2.981%	6,175,811.570	6,175,811.57	6,107,791.18
GCAT LLC 2020-2	06/25/2025	3.721%	3,310,796.420	3,310,796.42	3,316,417.82
GENERAL MILLS INC	12/15/2021	3.150%	4,195,000.000	4,205,242.98	4,295,177.23
GENERAL MILLS INC	04/16/2021	3.200%	1,930,000.000	1,928,425.68	1,955,791.84
GENESYS TELECOMMUNICATIONS LAB	02/01/2023	3.398%	2,086,837.620	2,069,257.39	2,076,403.43
Gentiva Health Services T/L (1	07/02/2025	3.438%	1,721,350.000	1,653,650.53	1,689,074.69
GEOPARK LTD	09/21/2024	6.500%	1,000,000.000	842,459.20	942,500.00
GETTY IMAGES T/L B USD (ABE IN	02/19/2026	4.688%	1,179,106.480	1,175,335.73	1,104,993.74
GFL ENVIRONMENTAL T/L B	05/09/2025	4.000%	1,500,000.000	1,491,158.39	1,489,477.50
GLAXOSMITHKLINE CAP PLC	10/01/2023	0.534%	10,350,000.000	10,357,463.37	10,346,295.22
GLOBAL BK CORP CVD BK BD	10/20/2021	4.500%	300,000.000	299,038.99	307,419.00
GLOBAL BK CORP CVD BK BD	10/20/2021	4.500%	7,700,000.000	7,769,489.52	7,890,421.00
GLOBAL SC FIN 2020-1 SRL	10/17/2040	2.170%	4,954,620.940	4,954,386.59	4,960,512.98
GLS AUTO REC ISSUER TR 2020-2	08/15/2024	1.580%	8,207,979.770	8,207,422.45	8,288,495.13
GLS AUTO REC TR 2019-2	04/17/2023	3.060%	2,821,294.870	2,821,253.39	2,845,918.29
GNMA REMIC TRUST 2016-136	04/20/2045	3.000%	11,525,596.880	11,728,693.64	11,698,948.77
GNMA REMIC TRUST 2017-004	10/20/2045	3.000%	1,650,516.490	1,678,061.09	1,677,820.65
GNMA REMIC TRUST 2019-056	05/20/2049	5.949%	10,099,406.310	1,909,713.93	1,740,223.65
GO DADDY T/L B (08/20)	08/10/2027	2.648%	1,017,450.000	1,012,362.75	1,002,188.25
GOBP HOLDINGS T/L (GROCERY OUT	10/22/2025	2.899%	2,131,551.890	2,118,369.12	2,089,261.90
GOLDMAN SACHS GROUP INC	04/01/2025	3.500%	665,000.000	735,291.86	732,832.85
GOLDMAN SACHS GROUP INC	11/15/2021	2.350%	9,615,000.000	9,601,974.11	9,621,412.44
GOODRX T/L	10/10/2025	2.898%	1,782,048.530	1,779,132.82	1,747,530.25
GPMT LTD 2018-FL1	11/21/2035	2.293%	4,250,000.000	4,095,937.50	4,086,557.75
GRACE MTG TR 2014-GRCE	06/12/2028	3.369%	350,000.000	353,487.51	351,566.25
GRAFTECH FINANCE T/L B	02/12/2025	4.500%	1,240,356.590	1,230,100.12	1,226,402.58
GRAHAM PACKAGING T/L (7/20)	08/04/2027	4.500%	970,000.000	962,725.00	963,835.65
GRANITE HOLDINGS US ACQUISITIO	09/30/2026	5.470%	636,783.920	542,816.62	598,576.88
GRAY TELEVISION T/L C (10/18)	01/02/2026	2.649%	2,378,073.700	2,372,298.63	2,320,999.93
GREAT WOLF TRUST 2019-WOLF	12/15/2036	3.279%	13,636,000.000	13,634,992.08	11,876,662.83
GREYSTONE CRE NOTES2019-FL LTD	09/15/2037	1.748%	2,000,000.000	1,947,260.00	1,958,558.00
GREYSTONE CRE NOTES2019-FL LTD	09/15/2037	2.148%	810,000.000	770,566.01	786,663.90
GREYSTONE CRE NOTES2019-FL LTD	09/15/2037	2.548%	3,903,000.000	3,903,000.00	3,683,748.98
GREYWOLF CLO 2018-7	10/20/2031	1.398%	10,000,000.000	10,000,000.00	9,861,145.00
GRUPO AVAL LTD	09/26/2022	4.750%	2,000,000.000	1,986,028.10	2,082,500.00
GRUPO BIMBO SAB DE CV	01/25/2022	4.500%	3,700,000.000	3,791,845.22	3,854,072.88
GRUPOSURA FINANCE	05/18/2021	5.700%	7,510,000.000	7,628,478.51	7,715,586.25
GS MORTGAGE-BACKED SECURITIES	01/25/2059	2.625%	4,980,710.320	4,956,732.18	5,067,481.76
GS MTG SEC CORP TR 2018-LAJA E	11/15/2032	2.698%	1,518,000.000	1,518,000.00	1,343,285.79
GS MTG SEC CORP TR 2019-SMP	08/16/2032	2.748%	12,284,000.000	12,289,854.21	11,036,887.78
GS MTG SEC CORP TR 2019-SMP	08/16/2032	3.248%	6,838,000.000	6,819,836.56	5,732,547.72
GS MTG SEC CORP TR 2019-SOHO E	06/16/2036	2.023%	13,059,000.000	13,012,549.14	12,308,320.36
GS MTG SEC CORP TR 2019-SOHO F	06/16/2036	2.348%	8,000,000.000	7,954,880.00	6,867,656.00
GS MTG SECS CORP TR 2018-TWR E	07/15/2031	2.248%	5,000,000.000	5,000,000.00	4,647,414.00
GS MTG SECS CORP TR 2018-TWR F	07/15/2031	2.948%	5,000,000.000	5,000,000.00	4,564,097.50
GS MTG SECS CORP TR 2018-TWR G	07/15/2031	4.073%	5,000,000.000	5,000,000.00	4,438,184.50
GS MTG SECS TR 2012-ALOHA	04/12/2034	3.551%	12,469,000.000	12,618,659.19	12,583,002.82

GS MTG SECS TR 2014-GC24	09/12/2047	0.733%	3,879,394.510	155,248.27	90,068.29
GS MTG SECS TR 2014-GC26	11/13/2047	4.511%	2,030,000.000	1,846,181.60	1,428,015.88
GS MTG SECS TR 2015-GC32	07/10/2048	0.739%	32,877,018.610	1,536,790.30	966,814.49
GS MTG SECS TR 2015-GS1	11/10/2048	0.766%	8,828,747.860	407,448.08	293,886.06
GS MTG SECS TR 2016-GS2	05/12/2049	1.643%	19,448,217.760	1,700,017.51	1,173,412.11
GS MTG SECS TR 2016-GS3	10/13/2049	1.236%	29,070,089.190	2,106,319.96	1,513,351.05
GS MTG SECS TR 2018-GS10	07/12/2051	4.904%	887,000.000	921,646.27	869,904.32
GS MTG SECS TR 2018-GS10	07/12/2051	4.904%	1,760,000.000	1,806,702.26	1,678,390.91
GS MTG SECS TR 2018-GS10	07/12/2051	4.904%	2,391,000.000	2,424,962.20	2,237,622.37
GS MTG SECS TR 2018-GS10	07/12/2051	4.904%	2,314,000.000	2,294,229.65	2,055,346.40
GS MTG SECS TR 2018-GS10	07/12/2051	4.904%	2,893,000.000	2,765,446.32	2,483,037.89
GSAA HEQ TR 2005-11	10/25/2035	0.429%	183,767.820	182,963.83	184,098.47
GSCG TRUST 2019-600C	09/06/2034	3.985%	14,505,000.000	14,799,433.30	14,180,177.93
GSR MTG LN TR 2006-2F	02/25/2036	6.000%	465,235.490	451,846.56	332,143.81
GTT COMMUNICATIONS T/L B	06/02/2025	2.970%	953,775.430	949,006.56	820,947.89
GULF FINANCE T/L B	08/25/2023	6.250%	662,575.320	581,671.91	472,363.20
GULF STREAM MERAN LTD 2020-2 A	10/15/2029	2.987%	5,000,000.000	5,031,200.53	5,010,470.85
HALCYON LN ADV FDG 2013-2	08/01/2025	2.914%	500,000.000	487,500.00	494,345.75
HALCYON LN ADV FDG 2013-2	08/01/2025	4.014%	250,000.000	245,250.00	200,651.22
HALCYON LN ADV FDG 2015-3R	10/18/2027	1.118%	13,925,115.260	13,925,115.26	13,807,130.26
HARBOR FREIGHT TOOLS T/L B (10	11/30/2027	4.000%	1,230,000.000	1,217,700.00	1,214,551.20
HARDEES FUND LLC 2018-1	06/20/2048	4.250%	9,800,000.000	9,800,000.00	9,879,394.70
HARSCO T/L B (11/17)	12/06/2024	3.250%	543,820.370	549,675.11	542,232.41
HAWAII HOTEL TR 2019-MAUI	05/17/2038	3.298%	15,347,000.000	15,442,766.50	12,874,790.14
HAYFIN KINGSLAND 2018-8	04/21/2031	1.338%	9,500,000.000	9,452,500.00	9,360,889.70
HAYFIN KINGSLAND 2018-8	04/21/2031	1.698%	6,500,000.000	6,343,876.59	6,317,579.06
HAYWARD INDUSTRIES T/L	08/05/2024	3.648%	463,927.120	462,767.31	452,521.47
HC GROUP T/L (WALGREENS/ OPTIO	05/22/2026	4.648%	1,870,862.500	1,854,708.18	1,836,560.24
HEARTHSIDE FOOD T/L 4/18	05/17/2025	3.835%	1,427,443.120	1,420,099.22	1,378,817.27
HELIOS ISSUER LLC 2017-1	09/20/2049	4.940%	4,858,434.150	4,856,150.20	5,118,133.49
HERO FDG TR 2016-1	09/20/2041	4.050%	1,788,976.810	1,788,816.33	1,858,390.00
Hexion Exit T/L	07/01/2026	3.730%	671,500.000	664,785.00	662,602.63
HILTON WORLDWIDE FINANCE T/L B	06/22/2026	1.899%	1,420,885.720	1,418,303.36	1,351,205.48
HONEYWELL INTL INC	08/19/2022	0.483%	2,525,000.000	2,525,483.31	2,528,526.24
HORIZON AIR FIN 2018-A-B-C	12/15/2038	4.458%	4,438,171.560	4,438,076.60	4,144,755.16
HORIZON AIRCRAFT FINANCE III A	11/15/2039	3.425%	20,281,211.380	20,280,732.75	18,867,692.07
HOUSTON FOODS T/L (DHANANI)	06/27/2025	3.898%	846,341.780	795,221.34	811,781.41
HPHT FINANCE	11/05/2024	2.875%	8,100,000.000	8,186,093.27	8,444,412.00
HPLY TRUST 2019-HIT	11/17/2036	2.148%	1,056,781.590	1,057,783.30	996,164.60
HPLY TRUST 2019-HIT	11/17/2036	2.498%	1,930,517.850	1,942,295.65	1,796,298.60
HPLY TRUST 2019-HIT	11/17/2036	3.298%	10,531,206.750	10,531,206.75	9,243,798.32
HUNT CRE 2017-FL1 LTD	08/17/2034	2.548%	8,000,000.000	8,000,000.00	7,641,432.00
HYLAND SOFTWARE 2ND LIEN T/L	05/31/2025	7.750%	451,052.600	451,052.60	448,420.71
HYLAND SOFTWARE T/L 3	07/01/2024	4.250%	1,527,259.670	1,521,617.61	1,508,993.64
HYUNDAI CAP AMER	11/01/2022	2.850%	4,900,000.000	4,910,242.94	5,072,801.39
IAA SPINCO T/L	06/29/2026	2.438%	454,725.000	453,588.19	442,979.45
IHEARTCOMMUNICATIONS T/L (01/2	05/01/2026	3.148%	742,817.950	722,453.29	699,441.10
IMPAC SECD ASSETS TR 2006-5	02/25/2037	0.419%	1,056,290.600	983,230.42	955,395.73
IMT TR 2017-APTS	06/15/2034	2.298%	4,916,389.850	4,919,704.89	4,804,971.18
IMT TR 2017-APTS	06/15/2034	2.998%	275,643.180	275,643.18	253,592.50
INDIAN OIL CORP	08/02/2021	5.625%	350,000.000	354,292.18	359,735.73
INDIAN OIL CORP	08/01/2023	5.750%	2,200,000.000	2,269,281.18	2,401,039.74
INDONESIA REP	01/11/2023	2.950%	500,000.000	519,921.76	521,546.91
INDONESIA REP	04/25/2022	3.750%	1,759,000.000	1,831,865.11	1,832,992.34
INDONESIA REP	04/15/2023	3.375%	2,130,000.000	2,238,719.62	2,255,528.89
INDYMAC INDX 2006-AR5	05/25/2036	3.457%	1,287,410.440	1,228,300.69	1,254,735.83
INFOBLOX T/L (10/20) (DELTA TO	10/29/2027	4.500%	830,000.000	825,850.00	818,172.50
INFORMATICA T/L B (02/20)	02/25/2027	3.398%	661,675.000	658,366.62	641,328.49
INFORMATION RESOURCES T/L (IRI	11/07/2025	4.398%	1,806,709.630	1,743,219.97	1,779,229.58

INMARSAT T/L B (TRITON BIDCO)	09/23/2026	5.500%	442,775.000	437,114.41	434,472.97
INTELSAT JACKSON DIP T/L	07/14/2021	6.500%	159,468.000	159,468.00	162,591.18
INTELSAT JACKSON T/L B	11/30/2023	8.000%	1,060,545.120	1,053,418.66	1,068,939.33
INTEROCEANICA IV FIN 2007	11/30/2025		1,424,821.280	1,328,531.05	1,333,988.92
INTRAWEST RESORTS T/L B-1	09/30/2024	2.898%	1,690,523.430	1,684,037.61	1,631,355.11
INVEPAR A-1 EQUITY LINKED NOTE	12/30/2028		35,034.100	208,845.37	1,498.13
INVERSIONES CMPC SA CAYMAN IS	04/25/2022	4.500%	6,650,000.000	6,711,583.27	6,931,128.75
ION TRADING TECHNOLOGIES T/L B	11/21/2024	5.000%	1,222,890.290	1,193,931.15	1,204,858.77
IRB HOLDING (ARBY'S) T/L B (01)	02/05/2025	3.750%	1,824,231.530	1,818,161.97	1,739,860.82
IRON MOUNTAIN T/L B	01/02/2026	1.898%	2,598,350.240	2,568,568.34	2,508,499.29
ISRAEL ELEC CORP LTD	06/21/2023	6.875%	700,000.000	744,031.71	801,500.00
JAGUAR HOLDING (PHARMACEUTICAL	08/18/2022	3.500%	2,382,189.950	2,378,896.72	2,368,682.93
JAMESTOWN CLO IV LTD 2014-4R A	07/15/2026	0.927%	209,073.060	209,066.09	209,232.09
JAMESTOWN CLO VI-R 2018-6R	04/25/2030	1.365%	1,755,000.000	1,755,000.00	1,743,609.51
JBS USA T/L B	05/29/2026	2.147%	2,605,325.000	2,601,684.15	2,549,010.90
JD.COM INC	04/29/2021	3.125%	4,250,000.000	4,279,606.53	4,291,229.29
JIMMY JOHNS FDG 2017-1	07/30/2047	4.846%	18,478,500.000	18,478,500.00	19,079,875.39
JO-ANN STORES T/L	10/20/2023	6.000%	308,896.600	306,242.10	275,948.14
JP MORGAN ALT LN TR 2007-S1	06/25/2037	0.489%	7,159,956.520	6,908,119.57	6,697,361.75
JP MORGAN CHASE CMBS 2014-C20	07/17/2047	4.399%	6,339,000.000	6,588,609.33	6,613,703.10
JP MORGAN CHASE CMBS 2016-WIKI	10/05/2031	4.009%	3,776,000.000	3,775,115.00	3,377,553.46
JP MORGAN CHASE CMBS 2017-FL10	06/15/2032	2.048%	291,022.010	289,566.90	280,304.48
JP MORGAN CHASE CMBS 2018-WPT	07/08/2033	4.950%	336,000.000	339,325.27	347,183.36
JP MORGAN CHASE CMBS 2018-WPT	07/08/2033	5.542%	5,245,000.000	5,309,072.06	5,122,884.34
JP MORGAN COM MTG 2006-LDP9	05/15/2047	5.337%	955,264.740	952,279.54	845,409.29
JP MORGAN MTG ACQ 2006-WMC2	06/25/2036	0.399%	14,052,908.530	8,630,368.99	8,728,501.79
JP MRGAN CHASE COM TR 2019-MFP	07/15/2036	2.308%	9,040,000.000	9,040,000.00	8,381,942.24
JP MRGAN CHASE COM TR 2019-MFP	07/15/2036	3.148%	1,712,000.000	1,580,897.56	1,553,608.67
JP MRGN CHASE COM TR 2020-NNN	01/16/2037	3.972%	11,575,000.000	11,891,221.06	11,091,820.15
JPM CHASE CMBS 2019-ICON UES C	05/05/2032	4.343%	4,216,000.000	4,315,214.45	4,233,985.46
JPM CHASE CMBS 2019-ICON UES D	05/05/2032	4.452%	4,314,000.000	4,374,408.71	4,253,461.64
JPM CHASE CMBS 2019-ICON UES E	05/05/2032	4.452%	5,040,000.000	5,040,120.41	4,852,794.24
JPM CHASE CMBS 2019-ICON UES F	05/05/2032	4.452%	5,287,000.000	5,144,205.61	4,856,765.09
JPM CHASE CMBS 2019-ICON UES G	05/05/2032	4.452%	5,775,000.000	5,433,338.50	5,142,585.53
JPMBB COML MTG SEC TR 2014-C2	01/17/2048	4.380%	1,303,000.000	1,289,307.24	1,336,719.82
JPMBB COML MTG SEC TR 2014-C23	09/17/2047	3.972%	360,000.000	334,839.98	300,273.05
JPMBB COML MTG SEC TR 2014-C23	09/15/2047	4.472%	500,000.000	498,024.50	497,908.60
JPMBB COML MTG SEC TR 2014-C25	11/18/2047	0.849%	18,490,233.120	974,679.60	525,473.94
JPMBB COML MTG SEC TR 2015-C27	02/18/2048	3.807%	5,287,890.000	5,203,252.16	4,235,732.09
JPMBB COML MTG SEC TR 2015-C29	05/15/2048	0.656%	18,760,389.870	961,700.12	473,844.30
JPMBB COML MTG SEC TR 2015-C29	05/15/2048	4.197%	125,000.000	122,895.51	117,837.43
JPMBB COML MTG SEC TR 2015-C30	07/15/2048	0.508%	25,991,773.820	924,265.47	536,488.41
JPMBB COML MTG SEC TR 2015-C31	08/17/2048	0.830%	11,306,537.440	613,337.69	382,142.88
JPMBB COML MTG SEC TR 2015-C32	11/15/2048	1.283%	18,963,853.940	1,400,077.66	624,081.47
JPMBB COML MTG SEC TR 2015-C33	12/17/2048	4.612%	580,000.000	570,315.74	606,244.65
JPMCC COML MTG SEC TR 2015-JP1	01/15/2049	1.033%	19,510,962.040	1,138,041.87	653,424.07
JPMCC COML MTG SEC TR 2016-JP4	12/17/2049	0.682%	35,990,962.600	1,521,541.86	982,740.43
JPMCC COML MTG SEC TR 2018-LAQ	06/15/2032	1.748%	4,932,000.000	4,932,000.00	4,595,633.16
JPMCC COML MTG SEC TR 2018-LAQ	06/15/2032	2.300%	690,400.000	690,400.00	640,327.91
JPMCC COML MTG SEC TR 2018-LAQ	06/15/2035	3.350%	1,826,400.000	1,826,400.00	1,675,323.66
JPMORGAN CHASE & CO	04/01/2023	3.207%	6,140,000.000	6,340,014.50	6,381,273.08
JPMORGAN CHASE CMBS 2014-C18 X	02/15/2047	0.825%	5,456,082.630	307,305.33	117,722.08
KAR AUCTION SERVICEST/L B (09/	09/19/2026	2.438%	550,244.970	549,294.97	529,610.78
KAYNE CLO 2020-7 LTD	04/18/2033	1.418%	10,000,000.000	10,000,000.00	9,887,608.40
KBR T/L B (2/20)	02/05/2027	2.898%	898,568.200	894,075.36	889,582.52
KIK CUSTOM PRODUCTS T/L 1ST LI	08/26/2022	5.000%	1,512,220.600	1,512,176.86	1,501,824.08
KINDER MORGAN ENERGY PARTNERS	09/01/2022	3.950%	4,790,000.000	4,903,437.73	5,036,277.08
KINDRED HEALTHCARE T/L	06/23/2025	5.188%	1,194,980.980	1,183,031.16	1,190,499.80
KLOCKNER PENTAPLAST T/L (6/17)	06/30/2022	5.250%	545,496.620	543,018.04	531,564.64

KOREA DEV BK	04/27/2026	0.800%	1,000,000.000	996,072.00	991,454.31
KOREA DEVEL BANK	06/03/2025	1.250%	3,600,000.000	3,674,341.04	3,663,492.88
KOREA EAST-WEST PWR CO LTD	05/06/2025	1.750%	4,000,000.000	3,970,760.00	4,135,622.16
KOREA EAST-WEST PWR CO LTD	05/06/2025	1.750%	3,200,000.000	3,307,504.66	3,308,497.73
KOREA ELECTRIC PWR	06/15/2025	1.125%	3,550,000.000	3,539,172.50	3,566,907.37
KOREA ELECTRIC PWR 144A	06/15/2025	1.125%	6,000,000.000	6,054,558.75	6,028,575.84
KT CORPORATION	09/01/2025	1.000%	6,500,000.000	6,473,461.50	6,457,123.60
KVK CLO LTD 2018-1	05/21/2029	1.183%	3,349,967.520	3,334,892.67	3,322,669.61
LANDRY'S (GOLDEN NUGGET) T/L B	10/04/2023	3.250%	1,814,474.060	1,757,704.57	1,609,084.67
LATAM FINANCE LIMITED	04/11/2024	6.875%	4,150,000.000	4,221,143.22	1,406,850.00
LAUREL RD PRIME SL TR 2017-B C	08/25/2042	3.610%	515,396.050	515,316.62	520,386.68
LCCM MORTGAGE TR 2017-LC26	07/12/2050	4.706%	10,000,000.000	10,076,817.82	9,491,937.00
LCM XVII 2014-17RR	10/15/2031	1.387%	20,000,000.000	20,000,000.00	19,631,833.60
LCRT 2020-3 A	01/16/2046	3.500%	13,304,282.680	13,304,282.68	13,523,763.43
LEALAND FINANCE COMPANY (MCDER	06/30/2025	1.148%	89,513.367	78,892.70	57,438.04
LEGACY MTG ASSET TR 2017-GS1 A	01/25/2057	6.500%	13,287,640.960	13,254,421.84	13,572,777.79
LEGACY MTG ASSET TR 2019-GS3 A	04/25/2059	3.750%	18,772,937.870	18,774,456.76	19,116,017.06
LEGACY MTG ASSET TR 2019-GS4 A	05/25/2059	3.438%	12,684,586.110	12,684,512.54	12,740,540.36
LEGACY MTG ASSET TR 2019-GS5 A	05/25/2059	3.200%	1,139,442.140	1,139,442.14	1,151,398.42
LEGACY MTG ASSET TR 2019-GS6 A	06/25/2059	3.000%	4,996,821.710	4,998,696.56	5,021,064.29
LEGACY MTG ASSET TR 2019-SL1 A	12/25/2054	4.000%	3,052,880.260	3,073,268.53	3,086,147.50
LEGACY MTG ASSET TR 2020-GS3 A	05/25/2060	3.250%	24,163,602.970	24,074,403.16	24,396,175.23
LEGACY MTG ASSET TR 2020-GS4 A	02/25/2060	3.250%	9,404,703.440	9,240,121.13	9,549,808.61
LEGACY MTG ASST TR 2020-SL1	01/25/2060	2.734%	7,600,000.000	7,599,962.76	7,612,819.68
LEHMAN MTG TR 2006-1	02/25/2036	5.500%	253,632.780	244,420.16	208,641.82
LENDINGCLUB REC TR 2020-5	03/15/2046	3.500%	10,896,574.720	10,896,574.72	10,918,742.71
LEVEL 3 FINANCING T/L B (11/19	03/01/2027	1.898%	2,639,245.200	2,643,034.17	2,548,851.05
LG CHEM LTD	10/15/2024	3.250%	5,300,000.000	5,582,300.45	5,697,459.08
LIFE TIME FITNESS T/L B (01/17	06/10/2022	3.750%	977,829.800	972,431.16	906,330.89
LINEAGE LOGISTICS T/L (02/18)	02/27/2025	4.000%	1,819,570.980	1,800,611.94	1,803,367.70
LIONS GATE ENTERTAINMENT T/L B	03/24/2025	2.397%	442,588.610	442,588.61	429,036.55
LOANCORE 2018-CRE1 LTD	05/15/2028	2.698%	1,000,000.000	1,003,520.68	970,419.00
LOANCORE 2018-CRE1 LTD	05/15/2028	3.098%	1,000,000.000	1,003,985.79	955,536.00
LOANCORE ISSUER LTD 2019-CRE2	05/15/2036	1.848%	2,000,000.000	1,945,320.00	1,925,414.00
LOGMEIN T/L (8/20)	08/31/2027	4.890%	630,000.000	614,504.05	611,890.65
LONG BEACH MTG LN TR 2006-2	03/25/2046	0.339%	10,999,395.870	5,210,405.43	5,278,204.20
Lower Cadence Holdings T/L B (05/22/2026	4.148%	1,407,809.700	1,393,731.60	1,284,633.39
LPSLT 2020-3GS 3	12/20/2047	2.470%	10,500,000.000	10,495,658.25	10,524,181.50
LSTAR COML MTG TR 2016-4	03/12/2049	1.771%	8,872,735.120	868,847.29	452,005.08
LSTAR COML MTG TR 2017-5	03/11/2050	0.988%	80,776,865.350	4,437,737.06	2,612,485.38
LUCID ENERGY T/L	02/18/2025	4.000%	1,464,478.400	1,457,059.52	1,333,898.18
LUNAR AIRCRAFT 2020-1 LTD	02/15/2045	3.376%	5,160,320.320	5,160,266.13	4,781,392.84
MACQUARIE BANK	10/17/2022	2.100%	4,920,000.000	4,918,194.15	5,074,553.83
MADISON PARK FDG XI 2013-11R A	07/23/2029	1.369%	10,595,000.000	10,609,081.34	10,547,046.71
MADISON PARK FDG XV 2014-15R C	01/27/2026	3.667%	1,000,000.000	1,000,000.00	990,211.67
MADISON PARK FDG XXVI 2007-26R	07/29/2030	1.813%	3,000,000.000	2,951,250.00	2,941,875.00
MALAYAN BKG BERHAD	10/29/2026	3.905%	8,700,000.000	8,761,589.44	8,876,653.50
MALAYAN BKG BERHAD	08/16/2024	1.080%	3,000,000.000	3,018,209.37	2,983,315.68
MALAYSIA SOVEREIGN SUKUK BHD S	04/22/2025	3.043%	300,000.000	321,140.63	327,103.48
MARATHON CLO IX LTD 2017-9	04/16/2029	1.987%	8,625,000.000	8,569,800.00	8,347,275.00
MARATHON CLO V LTD 13-5R	11/22/2027	1.117%	21,983,431.130	21,983,431.13	21,793,637.84
MARATHON CRE 2018-FL1	06/15/2028	2.747%	2,512,000.000	2,512,000.00	2,392,315.76
MARAVAI T/L B	10/15/2027	6.250%	295,000.000	292,050.00	294,262.50
MARBLE POINT CLO XI LTD	12/18/2030	1.452%	4,500,000.000	4,500,000.00	4,437,746.55
MARBLE PT CLO XVII LTD 20-17 A	04/20/2033	1.518%	29,500,000.000	29,500,000.00	29,075,937.50
MARLETTE FDG TR 2018-4	12/15/2028	3.710%	1,206,572.150	1,206,476.48	1,214,339.34
MARLETTE FUND TR 2019-3	09/17/2029	2.690%	2,395,826.870	2,395,632.10	2,417,550.31
MARRIOTT OWNERSHIP RESORTS INC	08/29/2025	1.898%	842,223.090	838,011.99	804,718.90
MARSH & MCLENNAN COS INC	03/15/2024	3.875%	655,000.000	724,137.28	723,227.92

MARSH & MCLENNAN COS INC	12/29/2021	1.418%	4,465,000.000	4,465,000.00	4,468,980.90
MASTR ADJ MTG 2006-2	04/25/2036	2.859%	109,583.010	108,744.38	86,633.46
MAVERICK PURCHASER (AECOM) T/L	01/22/2027	3.647%	344,137.500	342,416.81	331,590.25
MBRT 2019-MBR	11/17/2036	2.698%	15,958,000.000	15,883,982.01	14,346,624.99
MCDERMOTT INTERNATIONAL T/L (6	06/30/2027	4.148%	1,015,000.000	994,203.13	1,000,328.18
MCDONALDS CORP	01/15/2022	2.625%	5,085,000.000	5,204,517.29	5,224,627.13
MCLO 2014-7A A1R	10/28/2025	1.542%	3,524,629.090	3,524,629.09	3,523,930.65
MED PARENTCO DELAYED DRAW T/L	08/31/2026	4.398%	209,730.690	207,899.64	200,249.81
Med Parentco T/L (Capital Visi	08/31/2026	4.398%	836,359.970	823,552.72	798,552.32
MEGLOCAL CANADA ULC	05/18/2025	5.000%	6,400,000.000	6,408,887.51	6,983,718.40
MERLIN ENTERTAINMENTS DELAYED	11/04/2026	3.470%	57,069.830	56,927.16	49,318.03
Merlin Entertainments T/L B (U	11/30/2026	3.470%	434,226.940	433,141.37	375,245.89
MESSER INDUSTRIES T/L B	10/01/2025	2.720%	1,037,598.170	1,024,016.63	1,013,048.60
MICROCHIP TECHNOLOGY INC.	06/01/2021	3.922%	5,100,000.000	5,107,379.97	5,197,222.78
MILANO ACQUISITION T/L B	08/17/2027	4.750%	1,515,000.000	1,500,331.25	1,493,540.03
MILEAGE PLUS HOLDINGS T/L	07/30/2027	6.250%	735,000.000	720,706.36	748,465.20
Millenium Trust Company T/L	03/27/2026	5.148%	1,757,900.080	1,728,375.54	1,678,794.58
MISTER CAR WASH T/L B (4/19)	05/14/2026	3.401%	1,611,885.660	1,606,052.79	1,531,170.49
MISYS 2ND LIEN T/L (ALMONDE)	06/16/2025	8.250%	315,000.000	310,020.22	308,306.25
MISYS T/L B (ALMONDE)	06/13/2024	4.500%	928,645.860	828,590.59	878,601.13
MITCHELL INTERNATIONAL T/L 2ND	11/20/2025	7.398%	360,000.000	354,119.34	344,700.00
MITSUBISHI UFJ FINANCIAL GROU	07/26/2023	1.075%	10,020,000.000	10,033,044.85	10,111,019.68
MIZUHO FINANCIAL GROUP INC.	03/05/2023	1.038%	10,113,000.000	10,115,233.35	10,178,328.26
MKT MORTGAGE TRUST 2020-525M F	02/12/2040	2.941%	3,575,000.000	3,324,957.21	3,117,987.37
ML ALT NT ASSET TR 2007-F1	03/25/2037	6.000%	424,514.990	390,022.02	265,109.57
ML MTG INV TR 2006-AF1	08/25/2036	6.250%	1,462,277.630	1,385,316.48	955,831.52
ML MTG INV TR 2006-RM2	05/25/2037	0.519%	40,718,571.000	17,001,448.57	16,848,249.35
MLN US HOLDCO T/L	07/11/2025	4.648%	716,391.540	714,600.57	590,775.87
MOFT TRUST 2020-ABC	02/12/2042	3.477%	11,933,000.000	11,170,135.90	10,580,413.54
MONDELEZ INTL INC	07/01/2022	0.625%	3,510,000.000	3,509,508.60	3,524,312.90
MORGAN STAN CAP I 2018-SUN	07/16/2035	2.048%	2,935,000.000	2,935,000.00	2,713,046.50
MORGAN STAN CAP I 2018-SUN	07/16/2035	2.948%	4,380,000.000	4,380,000.00	3,967,797.76
MORGAN STAN CAP I 2018-SUN	07/16/2035	3.448%	2,935,000.000	2,935,000.00	2,594,428.18
MORGAN STAN CAP I TR 2017-ASHF	11/15/2034	2.348%	2,330,000.000	2,330,000.00	2,068,501.77
MORGAN STAN CAP I TR 2017-ASHF	11/15/2034	3.298%	8,494,000.000	8,525,933.15	6,974,202.56
MORGAN STAN CAP I TR 2017-ASHF	11/15/2034	4.498%	1,683,000.000	1,683,000.00	1,237,351.70
MORGAN STAN CAP I TR 2019-PLND	05/15/2036	2.298%	13,327,000.000	13,327,000.00	11,208,274.87
MORGAN STAN CAP I TR 2019-PLND	05/15/2036	2.948%	1,331,000.000	1,335,326.92	1,045,069.52
MORGAN STANLEY	07/22/2022	1.146%	10,048,000.000	10,054,632.56	10,096,956.87
MORGAN STN CAP I TR 2019-NUGS	12/15/2036	4.344%	711,000.000	706,921.06	637,821.04
MOSAIC SOLAR LNS 2017-1	06/20/2042	4.450%	1,397,271.350	1,396,871.18	1,501,729.96
MOSAIC SOLAR LOAN TR 2020-2	08/20/2046	2.210%	10,150,000.000	10,004,369.83	10,002,601.70
MOTEL 6 TR 2017-MTL6	08/15/2034	2.298%	5,166,961.740	5,154,044.33	5,053,944.27
MOTEL 6 TR 2017-MTL6	08/15/2034	4.398%	5,336,278.240	5,278,295.47	5,181,091.80
MP CLO III LTD 2013-3R	10/21/2030	1.468%	2,000,000.000	1,996,200.00	1,976,329.66
MP CLO IV LTD 2013-4R	07/25/2029	1.495%	25,000,000.000	25,000,000.00	24,800,263.50
MP CLO VIII LTD 2015-8R	10/28/2027	1.132%	9,325,589.620	9,325,589.62	9,229,639.47
MPH ACQUISITION HOLDINGS LLC	06/07/2023	3.750%	1,394,205.080	1,398,303.58	1,379,517.13
MS BOFA ML TRUST 2013-C12	10/15/2046	0.591%	3,484,547.320	181,737.94	49,310.87
MS BOFA ML TRUST 2014-C18	10/15/2047	4.524%	500,000.000	492,889.05	489,257.50
MS BOFA ML TRUST 2015-C20	02/15/2048	4.460%	120,000.000	121,701.40	123,022.94
MS BOFA ML TRUST 2016-C28	01/15/2049	1.199%	18,800,317.560	1,281,901.66	862,385.61
MS BOFAML TRUST 2013-C7	02/16/2046	1.332%	14,859,127.480	1,106,486.81	355,048.45
MS BOFAML TRUST 2014-C14	02/15/2047	0.976%	4,261,494.240	422,568.67	110,886.21
MS MTG LN TR 2006-2	02/25/2036	5.599%	303,609.500	299,316.00	238,621.10
MSBAM COMM MTG 2012-CKSV	10/18/2030	4.163%	10,600,000.000	9,986,962.19	8,098,588.68
MSRM 2020-RPL1 A1	10/25/2060	2.693%	1,000,000.000	999,988.90	1,007,430.00
MULTIBANK INC	11/09/2022	4.375%	5,200,000.000	5,220,243.51	5,315,830.00
NACIONAL FINANCIERA S A	11/05/2020	3.375%	1,110,000.000	1,110,075.90	1,111,398.60

Nascar Holdings T/L B	07/27/2026	2.902%	684,670.740	681,247.39	667,862.07
NASSAU 2018-1 LTD	07/15/2031	1.387%	20,000,000.000	19,956,000.00	19,452,333.20
NATIONAL SECS CLEARING CORP	04/23/2023	1.200%	2,460,000.000	2,457,687.60	2,506,106.62
NATIXIS COMM MTG SEC 2018-FL1	06/15/2035	2.352%	9,940,000.000	9,915,984.96	9,094,603.00
NATIXIS COMM MTG SEC 2020-2PAC	01/15/2037	3.500%	8,191,000.000	8,287,347.85	8,094,383.06
NATIXIS COMM MTG SEC 2020-2PAC	01/15/2037	3.500%	4,742,000.000	4,707,800.70	4,548,685.73
NATIXIS COMM MTG SEC 2020-2PAC	01/15/2037	3.500%	4,426,000.000	4,297,441.23	4,101,809.22
NATIXIS COMM MTG SEC 2020-2PAC	12/17/2036	3.250%	4,665,000.000	4,649,111.01	4,536,723.23
NATIXIS COMM MTG SEC 2020-2PAC	12/17/2036	3.250%	4,414,000.000	4,296,966.58	4,151,299.02
NATIXIS COMM MTG SEC 2020-2PAC	12/17/2036	3.250%	2,623,000.000	2,480,955.23	2,357,406.56
NAVIENT PRIV ED LN TR 2018-A B	02/18/2042	3.680%	4,500,000.000	4,498,878.60	4,582,037.25
NAVIENT PRIV REFI LN TR 2019-C	02/15/2068	2.820%	801,753.420	801,721.83	805,677.84
NCR CORP T/L	08/28/2026	2.650%	480,150.000	479,018.33	466,547.35
NEW RESI MTG LN 2020-NPL1	06/25/2060	4.335%	14,479,755.140	14,479,632.06	14,521,190.41
NEW RESI MTG TR 2020-RPL2	08/25/2025	3.578%	19,688,769.110	19,688,589.94	19,700,192.53
NEXSTAR BROADCASTING T/L B3 (1	01/17/2024	2.402%	187,448.490	187,448.49	182,996.59
NLY 2019-FL2 ISSUER LTD	02/15/2036	2.048%	11,000,000.000	10,968,120.00	10,902,485.00
NONGHYUP BANK	07/20/2025	1.250%	4,000,000.000	3,992,485.36	4,038,091.92
NONGHYUP BANK	07/20/2025	1.250%	5,000,000.000	5,050,509.24	5,047,614.90
NORTHROP GRUMMAN CORP	08/01/2023	3.250%	4,645,000.000	4,986,312.74	5,011,295.83
NORTHROP GRUMMAN CORP	01/15/2025	2.930%	4,050,000.000	4,396,159.38	4,387,032.86
NORTHWOODS CAP LTD 2017-16	11/15/2030	1.550%	8,898,846.440	8,898,846.44	8,754,375.18
NP SPE X LP 2019-2	11/19/2049	2.864%	14,776,221.120	14,794,857.36	14,908,261.43
NUMERICABLE (ALTICE/YPSO) T/L	07/13/2026	4.237%	1,799,978.330	1,771,642.21	1,754,699.88
NYMT MTG TRUST 2020-SP2	10/25/2060	2.944%	27,000,000.000	27,000,000.00	27,022,518.00
NYT MTG TR 2019-NYT	12/17/2035	2.148%	12,315,000.000	11,883,975.00	12,006,716.14
OBX TRUST 2020-EXP2	05/25/2060	2.500%	1,561,781.610	1,586,270.15	1,590,291.62
OCEAN TRAILS CLO 2020-10	10/15/2031	2.500%	10,000,000.000	10,000,000.00	10,000,843.10
OCEAN TRAILS CLO V 2014-5RR	10/14/2031	1.504%	4,914,577.840	4,914,577.84	4,836,315.94
OFSI BSL IX LTD 2018-9	07/15/2031	1.387%	15,000,000.000	15,000,000.00	14,763,980.10
OMNICOM GROUP INC	05/01/2022	3.625%	2,880,000.000	2,999,914.05	3,013,589.55
ONE MARKET PLAZA TR 2017-1MKT	02/10/2032	4.142%	12,692,899.000	12,778,586.45	12,870,195.95
ONGC VIDESH LTD	05/07/2023	3.750%	1,000,000.000	1,019,097.84	1,041,315.00
ONGC VIDESH VANK	01/27/2022	2.875%	8,961,000.000	8,909,901.68	9,047,697.23
ORACLE CORP	04/01/2025	2.500%	3,305,000.000	3,303,777.15	3,543,770.19
OVERSEA-CHINESE BANKING	09/10/2030	1.832%	1,900,000.000	1,906,794.65	1,894,320.41
OVERSEA-CHINESE BANKING	09/10/2030	1.832%	7,400,000.000	7,420,172.70	7,377,879.48
OVERSEA-CHINESE BKG CORP LTD F	06/19/2024	4.250%	1,000,000.000	1,052,432.73	1,094,597.50
OXFORD FIN FDG LLC 2020-1	02/15/2028	3.100%	16,000,000.000	16,000,000.00	16,321,281.60
PACKAGING COORDINATORS MIDCO T	11/30/2027	4.000%	465,000.000	462,675.00	458,027.33
PAGAYA AI DEBT SEL TR 2019-2 A	09/15/2026	3.929%	5,291,469.800	5,291,469.80	5,288,437.26
PAHAYA AI DEBT SEL TR 2019-3 A	11/15/2026	3.821%	9,091,698.320	9,091,698.32	9,247,840.97
PAI HOLDCO T/L B (PARTS AUTHOR	11/30/2027	4.221%	440,000.000	436,700.00	437,527.20
PAID 2020-3 A	05/17/2027	2.100%	13,609,000.000	13,608,877.52	13,724,485.97
Panther BF Aggregator 2 (Power	04/30/2026	3.647%	657,156.400	652,355.70	640,070.33
PAREXEL INTERNATIONAL T/L B	09/27/2024	2.898%	1,828,128.720	1,802,833.74	1,757,288.73
PARK AVENUE INST ADV 2016-1R A	08/25/2031	1.456%	15,000,000.000	15,000,000.00	14,837,121.60
PATHWAY VET ALLIANCE DD T/L (6	03/31/2027	4.350%	105,605.020	103,278.90	103,492.92
PATHWAY VET ALLIANCE T/L (6/20	03/31/2027	4.148%	1,292,898.000	1,264,129.35	1,267,040.04
PAYPAL HLDGS INC	09/26/2022	2.200%	4,970,000.000	4,965,931.66	5,138,679.12
PAYPAL HLDGS INC	06/01/2023	1.350%	165,000.000	164,848.20	168,791.30
PCI Gaming T/L	05/29/2026	2.648%	522,570.190	519,957.35	506,239.87
PEAK 10 T/L B	08/01/2024	3.720%	1,326,842.170	1,210,817.50	1,159,328.35
PENN NATIONAL GAMING T/L	10/15/2025	3.000%	1,150,300.680	1,147,807.71	1,113,531.32
PENSKE TRUCK LEASING CO L P	11/01/2024	2.700%	5,995,000.000	5,985,339.21	6,371,866.74
PEPSICO INC	05/01/2023	0.750%	5,255,000.000	5,247,952.70	5,309,295.71
PERU ENHANCED PASS	06/02/2025		2,273,005.670	2,133,941.59	2,153,672.87
PERU REP	01/23/2026	2.392%	1,500,000.000	1,500,003.20	1,578,750.00
PERUSAHAAN LISTRIK NEGARA PT F	11/22/2021	5.500%	1,766,000.000	1,816,611.84	1,852,578.15

PERUSAHAAN PENERBIT SBSN INDON	11/21/2022	3.300%	800,000.000	823,724.60	840,004.00
PERUSAHAAN PENERBIT SBSN INDON	03/01/2023	3.750%	2,000,000.000	2,083,818.15	2,129,110.00
PETROBRAS GLOBAL FINANCE BV	01/27/2021	5.375%	1,550,000.000	1,559,855.18	1,565,112.50
PETRONAS CAPITAL LTD	03/18/2022	3.125%	2,500,000.000	2,571,527.57	2,575,150.00
PETSMART INC	03/10/2022	4.500%	1,366,406.380	1,345,093.69	1,355,119.86
PG&E CORP T/L	06/23/2025	5.500%	882,787.500	870,216.97	875,504.50
PHILIP MORRIS INTL INC	05/01/2026	0.875%	4,040,000.000	4,025,092.40	4,021,548.11
PHOENIX SERVICES T/L	03/03/2025	4.750%	525,954.200	513,873.86	505,820.67
PISCES MIDCO T/L (PLY GEM)	04/12/2025	3.895%	735,010.200	731,335.15	723,411.74
PLAYTIKA HOLDING T/L B (11/19)	12/31/2024	7.000%	610,000.000	611,101.91	611,595.15
PNC BK N A PITTSBURGH PA	06/01/2025	3.250%	690,000.000	765,277.98	763,147.91
PNC BK N A PITTSBURGH PA	12/09/2022	2.028%	1,775,000.000	1,775,000.00	1,804,898.65
PNC FUNDING CORP FDIC TLGP	03/08/2022	3.300%	2,500,000.000	2,532,306.94	2,593,402.90
PODS T/L B (5/18)	12/06/2024	3.750%	1,136,532.420	1,133,973.08	1,117,114.76
POSCO	07/15/2024	2.750%	1,000,000.000	1,008,913.46	1,046,815.00
POSCO	11/12/2022	2.375%	4,105,000.000	4,120,608.97	4,209,115.61
POSCO	01/17/2023	2.375%	3,300,000.000	3,315,688.60	3,383,869.50
POWER BORROWER T/L (POWERTEAM	03/06/2025	4.250%	915,868.630	913,578.96	888,475.00
Prairie ECI Acquiror T/L (Tall	03/11/2026	4.898%	696,782.110	691,556.24	627,211.90
Pregis T/L B	07/31/2026	3.898%	1,245,587.500	1,242,957.63	1,217,044.86
PRESIDIO T/L B	01/22/2027	3.770%	294,262.500	293,526.84	288,684.75
Press Ganey (Emerald TopCo) T/	07/27/2026	3.714%	791,978.460	773,764.62	765,645.18
PRET 2020-NPL3 A1	06/27/2060	3.105%	15,392,000.000	15,392,000.00	15,506,916.67
PRETIUM MTG CR PT 2019-NPL3	01/28/2060	3.105%	11,558,071.960	11,558,063.87	11,628,236.39
PRETIUM MTG CR PT 2020-NPL1	05/29/2059	2.858%	10,397,940.200	10,423,871.49	10,438,402.74
PRETIUM MTG CR PT 2020-NPL2	02/25/2060	3.721%	7,068,205.740	7,068,205.74	7,078,108.30
PRETIUM MTG CR PT I 2019-NPL2	12/30/2058	3.844%	320,761.880	321,769.26	321,985.97
PRIME SECURITY SERVICES T/L (P	09/14/2026	4.250%	1,570,241.720	1,543,687.92	1,552,694.27
PRO MACH GROUP T/L B	03/07/2025	2.902%	873,477.810	871,294.12	829,078.93
PROJECT ALPHA (QLIK) T/L	04/26/2024	4.500%	1,815,309.280	1,793,536.52	1,787,625.81
PRPM LLC 2019-3	07/25/2024	3.351%	18,674,157.700	18,716,495.04	18,724,970.08
PRPM LLC 2019-4	11/25/2024	3.351%	14,563,752.670	14,563,617.22	14,621,264.93
PRPM LLC 2020-1	02/25/2025	2.981%	12,075,021.890	12,074,916.84	12,105,805.95
PRPM LLC 2020-3	09/25/2025	2.857%	9,846,000.000	9,845,834.59	9,860,938.35
PRPM TRUST 2019-GS1	10/25/2024	3.500%	5,157,156.430	5,157,077.53	5,191,590.76
PRUDENTIAL FINL INC	05/15/2024	3.500%	8,410,000.000	8,762,248.77	9,220,495.08
PSA TREASURY PTE	04/12/2026	2.500%	550,000.000	583,627.03	587,661.25
PSEG POWER LLC	06/01/2023	3.850%	4,665,000.000	4,722,514.06	5,031,382.01
PUG T/L (VIAGOGO/STUBHUB) USD	01/29/2027	3.647%	516,100.000	513,519.50	453,845.44
QATAR(STATE OF)	01/20/2022	4.500%	1,600,000.000	1,652,022.49	1,675,016.00
QATAR(STATE OF)	06/02/2021	2.375%	4,300,000.000	4,325,369.73	4,346,848.50
QUINTILES IMS T/L B-2	01/17/2025	1.898%	1,782,835.420	1,780,606.85	1,759,212.85
RACE POINT IX CLO LTD 2015-9R	10/15/2030	1.447%	9,947,265.590	9,971,962.18	9,813,603.19
RADIATE HOLDCO T/L (RCN CABLE)	09/11/2026	4.250%	1,565,000.000	1,549,350.00	1,541,415.45
RADIOLOGY PARTNERS T/L	07/09/2025	4.811%	1,829,635.880	1,798,765.31	1,731,750.36
RADNOR RE LTD 2019-2	06/25/2029	1.349%	1,837,421.340	1,837,421.34	1,836,523.39
RALI SERIES TRUST 2006-QS12	09/25/2036	6.000%	859,093.070	806,550.71	844,462.11
RALI SERIES TRUST 2007-QS4	03/25/2037	6.000%	2,201,592.950	2,097,219.01	2,113,898.22
RALI SERIES TRUST 2007-QS4	03/25/2037	6.000%	2,741,523.210	2,611,303.36	2,632,092.30
RALI SERIES TRUST 2007-QS8	06/25/2037	0.749%	1,837,706.170	1,287,081.70	1,277,972.48
RALI SERIES TRUST 2007-QS9	07/25/2037	6.500%	1,162,272.860	1,099,118.65	1,127,203.95
RBSSP RESEC TR 2009-2	04/26/2035	0.648%	1,056,883.650	925,347.29	923,182.06
RCO TR 2017-INV1	11/25/2052	3.197%	3,244,106.690	3,244,054.81	3,296,296.58
RCO TR 2017-INV1	11/25/2052	3.903%	1,843,420.940	1,843,383.91	1,823,120.82
REGIONALCARE HOSPITAL PARTNERS	11/14/2025	3.898%	1,423,771.120	1,390,584.72	1,384,617.41
RELIANCE INDS LTD	02/14/2022	5.400%	10,250,000.000	10,529,060.45	10,786,901.97
RENAISSANCE LEARNING T/L (5/18	06/02/2025	3.398%	1,695,618.910	1,689,711.34	1,639,103.93
RENTPATH DIP T/L	11/30/2020	8.000%	301,755.980	301,755.98	282,141.84
RENTPATH T/L B-1	12/17/2021	7.000%	1,662,730.220	1,651,005.49	1,148,530.90

REPUBLIC OF COLOMBIA	03/15/2023	2.625%	3,500,000.000	3,535,198.22	3,600,257.50
REPUBLIC SVCS INC	08/15/2024	2.500%	4,805,000.000	4,900,525.75	5,106,976.42
RESIDENTIAL ASSET SEC 2006-A2	01/25/2046	6.000%	785,219.530	731,335.92	505,099.69
REYNOLDS GROUP HOLDINGS T/L (P	02/03/2026	3.398%	530,000.000	528,675.00	518,406.25
REYNOLDS GROUP T/L (01/17)	02/05/2023	2.898%	642,010.880	614,971.97	631,132.01
ROSSLYN PORT TR 2017-ROSS	06/15/2033	2.239%	139,918.860	138,519.67	139,079.58
ROYAL BK SCOTLND GRP PLC	06/25/2024	1.775%	5,520,000.000	5,520,876.14	5,565,488.55
ROYALTY PHARMA PLC	09/02/2023	0.750%	4,705,000.000	4,673,100.10	4,706,081.07
RP CROWN PARENT T/L B (JDA SOF	02/02/2026	4.000%	802,987.500	800,746.27	789,437.09
RSA SECURITY (RESTOND BUYER) T	06/29/2027	6.000%	635,000.000	622,475.38	631,031.25
RYAN SPECIALITY GROUP T/L	09/01/2027	4.000%	315,000.000	310,358.01	313,228.13
SABRE GLBL T/L B (02/18)	02/22/2024	2.750%	628,384.610	586,298.39	594,756.61
SANTANDER UK PLC	01/05/2021	2.500%	6,555,000.000	6,548,581.31	6,579,044.66
SANTANDER UK PLC	01/13/2023	2.100%	2,515,000.000	2,552,933.91	2,596,717.63
SAPPHIRE AVIATION FIN 2020-1 A	03/15/2040	3.228%	20,493,620.480	20,493,306.94	18,624,561.30
SAUDI ARABIA	10/26/2021	2.375%	6,000,000.000	5,996,250.00	6,097,140.00
SAUDI ARABIA	03/04/2023	2.875%	4,500,000.000	4,536,987.58	4,706,392.50
SAUDI ARABIAN OIL	04/16/2022	2.750%	4,000,000.000	4,056,059.48	4,101,020.04
SBA TOWER TRUST 2017-1	04/15/2047	3.168%	20,000,000.000	20,000,000.00	20,246,688.00
SCHLUMBERGER HLDGS CORP	05/01/2024	3.750%	5,015,000.000	5,044,846.26	5,419,856.74
SCIENCE APPLICATIONS INTERNATI	03/12/2027	2.398%	415,158.330	411,006.75	411,008.82
SCIENCE APPLICATIONS T/L (10/1	11/05/2025	2.023%	1,429,537.500	1,422,389.83	1,400,796.65
SCIENTIFIC GAMES T/L B	08/14/2024	2.975%	1,241,815.860	1,175,588.37	1,158,477.60
SCOTIABANK PERU S.A.A.	12/13/2027	4.500%	8,200,000.000	8,410,715.66	8,666,457.00
SECURUS TECHNOLOGIES T/L (05/1	06/20/2024	5.500%	1,251,542.660	1,245,284.95	1,053,999.17
Sedgwick T/L B (10/18)	11/06/2025	3.398%	1,074,493.230	1,070,463.87	1,034,049.30
SELECT MEDICAL T/L B	03/06/2024	2.780%	1,824,033.770	1,805,776.75	1,784,415.76
SEVERIN ACQUISITION T/L (6/18)	07/31/2025	3.397%	1,710,993.360	1,698,088.71	1,661,374.55
SIERRA TIMSHR RECV FDG 2016-3	10/20/2033	2.430%	1,458,683.790	1,458,421.98	1,467,202.80
SIMON PPTY GROUP LP	09/13/2024	2.000%	6,095,000.000	6,074,540.80	6,290,950.35
SINCLAIR TELEVISION GROUP T/L	07/17/2026	2.650%	2,603,700.000	2,616,425.14	2,533,178.79
SINGTEL GROUP TRE	10/03/2026	2.375%	2,355,000.000	2,480,849.44	2,516,270.40
SINGTEL GROUP TRE	06/30/2025	3.250%	1,400,000.000	1,516,867.08	1,535,898.00
SINOCHEM OVERSEAS CAPITAL COMP	11/12/2020	4.500%	5,250,000.000	5,252,897.01	5,255,566.94
SINOPEC GROUP OVERSEAS DEV 201	09/29/2021	2.000%	2,500,000.000	2,488,626.85	2,525,425.00
SINOPEC GRP OVERSEAS DEV 2018	05/13/2025	2.150%	4,000,000.000	3,995,280.00	4,131,100.00
SINOPEC GRP OVERSEAS DEV 2018	05/13/2025	2.150%	900,000.000	932,543.82	929,497.50
Six Flags Theme Parks T/L (3/1	04/17/2026	1.900%	928,062.500	925,742.35	870,058.59
SLIDE 2018-FUN	12/15/2020	0.976%	33,567,371.020	7,076.03	41,653.75
SLM PRIVATE ST LN TR 2006-A	06/15/2039	0.540%	5,493,210.220	5,196,457.75	5,239,273.39
SMG US MIDCO 2 T/L (01/20)	01/23/2025	2.693%	1,424,597.040	1,427,829.82	1,215,658.52
SOFI ALT TR 2019-F	02/15/2045	1.870%	7,902,064.360	7,937,655.25	8,115,492.80
SOFI CONSUMER LN PRGRM 2016-1	08/25/2025	3.260%	334,035.870	333,999.49	335,752.01
SOFI CONSUMER LN PRGRM 2017-1	01/26/2026	3.280%	23,085.020	23,083.05	23,122.42
SOFI CONSUMER LN PRGRM 2017-2	02/25/2026	3.280%	97,033.690	96,871.77	97,171.25
SOFI CONSUMER LN PRGRM 2017-3	05/26/2026	2.770%	121,418.080	121,418.06	121,991.51
SOFI CONSUMER LN PRGRM 2017-5	09/25/2026	2.780%	157,250.450	157,232.04	158,681.68
SOFI CONSUMER LN PRGRM 2019-1	02/25/2028	3.240%	1,689,579.010	1,689,575.14	1,705,269.45
SOFI PRFSSNAL LN PRGRM 2017-A	03/26/2040	2.400%	2,355,441.970	2,318,498.27	2,384,319.22
SOLENIS INTERNATIONAL 2ND LIEN	06/18/2024	8.756%	85,000.000	82,566.05	81,600.00
SOLENIS INTERNATIONAL T/L	12/26/2023	4.256%	1,554,756.410	1,546,471.34	1,521,072.61
SOLERA T/L B	03/03/2023	2.938%	1,546,901.040	1,495,126.06	1,509,612.99
SOPHIA (DATATEL/ELLUCIAN) T/L	10/06/2027	4.500%	1,800,000.000	1,787,531.25	1,773,936.00
SOTERA HEALTH HOLDINGS T/L	11/20/2026	5.500%	1,661,650.000	1,651,956.17	1,658,708.88
SOUND INPATIENT PHYSICIANS T/L	06/27/2025	2.897%	1,926,912.870	1,899,500.33	1,890,580.93
SOUND PNT CLO IV-R LTD 2018-4R	04/18/2031	1.368%	3,000,000.000	3,000,000.00	2,946,365.88
SOUND POINT CLO 2018-21	10/27/2031	1.395%	10,100,000.000	10,099,700.00	9,982,875.65
SOUND POINT CLO LTD 2019-22	01/20/2032	1.588%	10,500,000.000	10,189,252.77	10,470,809.69
SOUND POINT CLO VIII-R 2019-8R	04/15/2030	1.597%	4,000,000.000	3,915,000.00	3,968,533.36

SOUNDVIEW HM LN 2007-OPT3	08/25/2037	0.329%	3,418,397.710	3,271,347.91	3,296,142.48
Southern Graphics T/L B	12/30/2022	3.398%	675,192.900	673,504.93	445,063.53
SOUTHERN VETERINARY PARTNERS D	05/05/2025	4.225%	138,787.880	137,400.00	138,093.94
SOUTHERN VETERINARY PARTNERS T	05/05/2025	5.000%	1,006,212.120	996,150.00	1,001,181.06
SPARC EM SPC PANAMA METR	12/05/2022		2,029,187.270	1,940,756.25	1,975,941.40
SPARC EM SPC PANAMA METR	12/05/2022		7,717,886.950	7,494,591.01	7,515,369.60
SPRINGLEAF FDG TR 2017-A	07/15/2030	2.680%	15,015,977.420	15,011,420.07	15,041,486.56
SPRINGS WINDOW T/L	06/13/2025	4.398%	1,237,202.900	1,211,794.25	1,188,494.22
SPRUCE ABS TR 2016-E1	06/15/2028	4.320%	249,240.430	249,205.22	255,060.44
SS&C TECHNOLOGIES T/L B-5	04/16/2025	1.898%	1,601,882.010	1,597,877.30	1,560,377.25
STAPLES T/L (03/19)	04/16/2026	5.251%	638,203.090	630,296.92	588,423.25
STARFRUIT FINCO T/L B (AKZONOB	10/01/2025	3.145%	814,626.530	810,159.64	791,409.67
STARS GROUP T/L (6/18)	07/10/2025	3.720%	760,980.980	725,218.80	761,856.11
START II LTD 2019-1	03/15/2044	4.089%	1,814,046.760	1,813,965.86	1,718,041.96
START LTD 2018-1	05/15/2043	4.089%	3,633,251.970	3,599,680.38	3,280,314.24
STARWOOD MTG RES TR 2018-IMC1	03/25/2048	3.977%	9,448,911.520	9,448,846.31	9,515,066.18
STATE GRID OVER 16	08/05/2025	1.000%	1,000,000.000	991,996.00	991,215.53
STATE GRID OVERSEAS INVT 2013	05/22/2023	3.125%	1,000,000.000	1,054,737.83	1,053,445.00
STEELE CREEK CLO 2016-1R LTD A	06/16/2031	1.370%	8,000,000.000	8,000,000.00	7,861,642.00
STEELE CREEK CLO 2017-1	10/15/2030	1.487%	10,000,000.000	10,001,636.77	9,872,961.40
STEELE CREEK CLO 2018-2	08/18/2031	1.470%	6,000,000.000	5,988,000.00	5,892,087.90
STEELE CREEK CLO LTD 2014-1R A	04/21/2031	1.279%	10,000,000.000	9,935,000.00	9,866,063.30
STEELE CREEK CLO LTD 2015-1R A	05/21/2029	1.507%	10,000,000.000	10,000,682.23	9,916,413.90
STEELE CREEK CLO LTD 2019-1	04/15/2032	2.437%	10,000,000.000	10,000,000.00	10,018,334.40
STEELE CREEK CLO LTD 2019-2	07/15/2032	1.597%	18,000,000.000	18,000,000.00	17,834,736.42
STEELE CREEK CLO LTD 2019-2	07/15/2032	2.487%	9,000,000.000	9,000,000.00	9,002,753.19
STG FAIRWAY T/L (FIRST ADVANTA	01/29/2027	3.398%	359,100.000	357,304.50	349,262.46
STRU IFF-5289 A1	11/25/2030	1.256%	23,360,000.000	24,010,612.50	23,925,750.00
STRUCTURED ADJ RATE 2005-22	12/25/2035	3.890%	2,848,754.760	2,791,794.91	2,683,967.12
STWD MORTGAGE TR 2019-FL1 LTD	07/15/2038	2.098%	459,000.000	459,000.00	450,904.62
STWD MORTGAGE TR 2019-FL1 LTD	07/15/2038	2.498%	14,307,000.000	14,307,000.00	13,876,745.59
SUMITOMO MITSUI FIN GRP INC	07/14/2021	2.058%	5,045,000.000	5,023,448.46	5,108,337.45
SUMITOMO MITSUI TR BK LTD	09/12/2023	0.800%	5,080,000.000	5,079,728.47	5,102,308.92
Sunshine Luxembourg VII USD T/	07/17/2026	5.250%	401,962.500	399,952.68	398,823.17
SURF HOLDINGS T/L B (SOPHOS GR	03/05/2027	3.750%	1,735,650.000	1,736,740.06	1,684,882.24
SYMPHONY CLO XV LTD 2014-15RR	01/17/2032	1.478%	10,000,000.000	9,985,000.00	9,935,439.70
SYNCHRONY FINANCIAL	08/15/2021	3.750%	5,000,000.000	4,995,820.47	5,091,471.50
SYNCHRONY FINANCIAL	07/25/2022	2.850%	755,000.000	760,217.98	779,186.01
SYNCREON GROUP FIRST OUT T/L (10/01/2024	6.000%	283,440.570	271,758.10	272,102.95
TACO BELL FDG LLC 2018-1	11/25/2048	4.318%	7,860,000.000	8,096,829.48	8,025,438.85
TAILWIND 2019-1 LTD	12/15/2044	3.967%	7,347,872.180	7,347,842.05	6,580,181.19
TAKEDA PHARMACEUTICAL CO LTD G	11/26/2021	4.000%	4,945,000.000	4,994,325.71	5,116,494.58
TAL ADVANTAGE VII 2020-1	09/21/2045	2.050%	6,393,562.500	6,391,011.47	6,416,766.02
TAMKO Building Products T/L B	05/31/2026	3.398%	871,696.250	861,933.33	854,262.33
TARGET CORP	01/15/2022	2.900%	4,924,000.000	5,071,915.70	5,082,748.68
TEAM HEALTH HOLDINGS T/L	02/06/2024	3.750%	837,300.180	713,985.57	686,192.62
TECH DATA CORPORATION T/L (6/2	06/26/2025	3.652%	1,235,000.000	1,217,490.18	1,236,235.00
TECH DATA FILO T/L	06/30/2025	5.652%	530,000.000	509,876.61	520,393.75
TECNOGLASS INC	01/31/2022	8.200%	2,400,000.000	2,444,820.71	2,480,460.00
TEKNI-PLEX T/L (ASP TPI)	10/31/2024	4.000%	836,399.480	804,806.63	812,562.09
TELESAT CANADA T/L (11/19)	12/07/2026	2.900%	878,362.500	876,166.59	850,092.40
TEMASEK FINL LTD	01/23/2023	2.375%	2,000,000.000	2,083,160.31	2,086,100.00
TENCENT HLDGS LTD	01/26/2026	1.810%	5,000,000.000	5,002,923.43	5,076,589.65
Terrier Media Buyer T/L B	12/12/2026	4.398%	565,725.000	562,896.37	551,672.39
TESLA AUTO LEASE TR 2019-A	01/20/2023	3.370%	3,200,000.000	3,199,205.76	3,312,378.24
THARALDSON PORT TR 2018-THPT E	11/13/2034	3.323%	8,426,454.880	8,394,855.67	7,237,535.18
THL CR WIND RIVER CLO 2014-2R	01/15/2031	1.377%	14,500,000.000	14,347,250.00	14,266,605.10
THL CREDIT WIND RIVER 2019-3 B	04/15/2031	2.337%	4,000,000.000	4,000,000.00	4,001,266.16
THUNDERBOLT II AIR LEASE 2018	09/15/2038	4.147%	12,622,649.090	12,622,375.17	11,919,100.50

THUNDERBOLT II AIR LEASE 2018	09/15/2038	5.071%	1,339,285.710	1,339,235.46	958,157.14
THYSSENKRUPP ELEVATOR T/L (VER	07/30/2027	4.570%	1,765,000.000	1,730,429.71	1,741,843.20
TIBCO SOFTWARE T/L 2ND LIEN	03/03/2028	7.400%	165,000.000	164,175.00	162,112.50
TIBCO SOFTWARE T/L B (2/20)	06/30/2026	3.900%	1,345,900.000	1,314,515.69	1,308,887.75
TITAN ACQUISITION T/L (HUSKY I	03/28/2025	3.361%	1,391,358.640	1,343,928.76	1,324,733.43
TKC HOLDINGS T/L (01/17)	02/01/2023	4.750%	1,463,022.710	1,460,972.71	1,379,586.52
TOORAK MTG TR 2020-1	03/25/2023	2.734%	40,000,000.000	39,999,928.00	40,549,664.00
TORONTO DOMINION BANK	06/11/2021	3.250%	4,942,000.000	4,967,301.80	5,034,045.44
TORONTO-DOMINION BANK	01/27/2023	0.569%	5,350,000.000	5,369,698.89	5,367,111.65
TRANSDIGM T/L E (02/20)	05/30/2025	2.398%	2,228,220.610	2,220,058.44	2,102,114.46
TRAVEL LEADERS GROUP T/L B (08	01/25/2024	4.148%	816,889.140	814,846.91	635,809.32
TRAVELPORT FINANCE DIP T/L	02/28/2025	2.500%	625,961.180	578,968.75	592,876.00
Travelport Finance T/L (03/19)	03/18/2026	5.220%	295,082.700	289,891.85	157,807.28
TRUIST FINL CORP	03/16/2023	2.200%	4,670,000.000	4,664,924.20	4,845,850.72
UBER TECHNOLOGIES T/L (3/18)	03/26/2025	5.000%	1,500,000.000	1,496,250.00	1,486,875.00
UBS COML MTG TR 2017-C1	06/17/2050	0.891%	2,034,000.000	128,146.88	110,829.20
UBS COML MTG TR 2018-C13	10/17/2051	0.741%	84,615,837.590	4,696,628.14	4,006,009.91
UBS COML MTG TR 2018-C8	02/17/2051	4.702%	6,009,000.000	5,909,677.24	5,847,388.55
UBS COML MTG TR 2018-C9	03/17/2051	5.051%	1,067,000.000	1,013,066.48	1,040,072.55
UBS GROUP AG	07/30/2024	1.008%	7,735,000.000	7,758,423.32	7,768,528.83
UBSCM MTG TR 2018-NYCH	02/18/2032	4.987%	187,000.000	189,280.71	158,451.31
UFC Holdings T/L	04/30/2026	4.250%	1,800,000.000	1,768,726.12	1,767,537.00
UGI ENERGY SERVICES T/L B	08/13/2026	3.898%	774,989.500	771,114.55	770,792.93
ULTIMATE SOFTWARE GROUP 2ND LI	05/03/2027	7.500%	140,000.000	138,600.00	142,858.10
ULTIMATE SOFTWARE INCREMENTAL	06/23/2025	4.750%	1,265,000.000	1,246,940.49	1,259,864.10
ULTIMATE SOFTWARE T/L	05/04/2026	3.898%	927,103.300	909,379.70	913,066.96
UNIFIN FIN S A B DE C V SOFOM	09/27/2023	7.250%	4,150,000.000	4,127,385.00	3,652,041.50
UNIFIN FIN S A B DE C V SOFOM	01/15/2025	7.000%	2,750,000.000	1,830,460.19	2,236,093.75
UNIMIN T/L (COVIA)	06/02/2025	8.250%	669,953.340	669,953.34	508,045.72
UNION BANK(PHIL)	11/29/2022	3.369%	1,900,000.000	1,870,653.74	1,975,154.42
UNION PAC CORP	06/08/2021	3.200%	5,925,000.000	5,935,192.59	6,024,566.43
UNITED MEXICAN STATES	04/27/2025	3.900%	300,000.000	296,979.00	328,050.00
United Natural Foods (Superval	10/22/2025	4.397%	537,811.370	639,433.81	530,714.95
UNITED OVERSEAS BANK LTD	04/15/2029	3.750%	2,750,000.000	2,831,434.29	2,928,154.21
UNITED OVERSEAS BK LTD	04/23/2021	0.689%	200,000.000	200,174.79	200,166.43
UNITED STATES TREAS NTS	05/15/2021	2.625%	257,300,000.000	260,687,812.23	260,761,369.42
UNITED STATES TREAS NTS	12/31/2023	2.250%	307,750,000.000	312,922,365.95	327,525,341.03
UNITED STATES TREAS NTS	09/30/2021	1.500%	325,400,000.000	329,336,349.46	329,471,938.46
UNITED STATES TREAS NTS	01/31/2022	1.375%	129,500,000.000	131,446,294.63	131,503,203.13
UNITED STATES TREAS NTS	05/15/2023	0.125%	184,800,000.000	184,426,976.56	184,561,781.71
UNITED STATES TREAS NTS	07/31/2027	0.375%	66,600,000.000	66,119,742.19	65,530,757.65
Univar Solutions USA T/L B5	07/01/2026	2.148%	342,412.500	341,556.48	334,244.25
UNIVERSAL HOSPITAL SERVICES DD	10/18/2025	3.188%	991,302.010	991,070.76	964,041.20
UNIVISION COMMUNICATIONS T/L B	03/13/2026	4.750%	463,993.510	455,772.71	453,191.74
UPGRADE RECV TR 2019-1	03/15/2025	5.150%	4,670,000.000	4,712,819.96	4,712,965.87
UPJOHN INC	06/22/2022	1.125%	1,560,000.000	1,559,329.20	1,574,764.18
UPL CORP LTD	10/13/2021	3.250%	3,900,000.000	3,877,067.51	3,943,580.28
UPSPT 2020-ST5 A	12/20/2026	3.000%	8,000,000.000	8,000,000.00	8,024,032.00
UPSTART PASS THRU TR 2020-ST2	03/20/2028	3.500%	11,706,472.560	11,706,472.56	11,820,048.76
UPSTART SEC TR 2019-1	04/20/2026	4.190%	1,723,949.930	1,728,037.73	1,733,703.69
UPSTART SEC TR 2019-2	09/20/2029	2.897%	3,836,372.980	3,836,347.28	3,866,705.65
UPSTART SEC TR 2020-1	04/22/2030	2.322%	9,142,985.510	9,142,977.28	9,212,014.14
UPSTART SEC TR 2020-1	04/22/2030	3.093%	5,250,000.000	5,249,963.25	5,287,756.43
UPSTART SEC TR 2020-3	11/20/2030	3.014%	2,750,000.000	2,749,994.50	2,755,652.35
Upstream Rehabilitation T/L (U	10/22/2026	4.648%	661,675.000	658,366.62	633,553.81
US Foods T/L B (08/19)	09/14/2026	2.148%	2,598,750.000	2,597,960.08	2,476,946.59
USIC HOLDINGS T/L B (US INFRAS	12/08/2023	4.250%	774,606.190	767,550.18	763,308.56
UTD O/S BANK	09/16/2026	3.500%	5,200,000.000	5,195,551.76	5,297,630.00
UTD O/S BANK	03/08/2027	2.880%	2,000,000.000	1,945,160.58	2,039,350.00

Valeant Pharmaceuticals T/L (1	11/27/2025	2.899%	1,212,000.000	1,199,880.00	1,186,499.52
VALEANT PHARMACEUTICALS T/L B	06/02/2025	3.149%	356,300.530	354,519.03	348,618.69
VALERO ENERGY CORP	03/15/2024	1.200%	2,500,000.000	2,499,871.54	2,450,982.13
VANTAGE DATA CTR 2019-1	07/15/2044	3.188%	7,906,666.570	7,906,666.57	8,255,163.18
VCAT 2019-NPL2 LLC	11/25/2049	3.573%	6,181,184.340	6,181,184.34	6,176,775.30
VCAT 2020-NPL1 LLC	08/25/2050	3.671%	19,365,680.770	19,365,413.53	19,566,045.85
VEDANTA RES PLC	05/31/2023	7.125%	1,500,000.000	1,460,972.53	930,000.00
VEDANTA RES PLC	08/09/2024	6.125%	200,000.000	185,216.98	117,555.65
VELOCITY COM CAP LN TR 2018-2	10/25/2048	4.050%	7,752,338.880	7,751,268.28	7,887,683.09
VELOCITY COMM CAP TR 2020-1	02/25/2050	2.980%	4,573,972.040	4,572,238.50	4,568,640.16
VENTURE 2015-19RR CLO LTD	01/15/2032	1.497%	10,000,000.000	10,000,000.00	9,864,579.90
VENTURE CLO LTD 2018-34	10/15/2031	1.467%	10,000,000.000	10,000,000.00	9,896,615.10
VENTURE XX CLO 2015-20R	04/15/2027	1.057%	11,649,549.850	11,649,549.85	11,564,122.65
VENTURE XXIX CLO 2017-29	09/09/2030	1.560%	8,500,000.000	8,500,000.00	8,413,366.22
VERIZON COMMUNICATIONS INC	05/15/2025	1.380%	5,300,000.000	5,276,627.00	5,432,819.22
VERSCEND T/L B	08/27/2025	4.647%	1,838,373.680	1,826,948.76	1,808,794.25
VERUS SEC TR 2018-2	07/25/2058	3.779%	1,139,938.850	1,139,919.59	1,146,329.23
VERUS SEC TR 2018-2	07/25/2058	3.830%	1,323,282.460	1,323,258.64	1,329,840.38
VERUS SEC TR 2020-4	05/25/2065	1.502%	9,492,037.470	9,491,868.50	9,538,478.21
VERUS SEC TR 2020-4	05/25/2065	2.321%	1,044,206.900	1,044,192.59	1,049,245.62
VERUS SEC TR 2020-NPL1	08/25/2050	3.598%	15,000,000.000	15,000,000.00	15,028,560.00
VERUS SECUR TR 2020-INV1	03/25/2060	3.035%	1,500,000.000	1,499,971.05	1,540,167.60
VIBR 2018-10A A1	10/20/2031	1.418%	10,000,000.000	10,000,000.00	9,853,025.10
VIBRANT CLO III LTD 2015-3RR A	10/20/2031	1.468%	3,948,182.060	3,948,182.06	3,891,934.24
VIBRANT CLO V LTD 2016-5	01/22/2029	2.318%	3,500,000.000	3,500,000.00	3,513,335.81
VICI PROPERTIES 1 T/L B	12/20/2024	1.896%	2,625,000.000	2,616,509.58	2,528,019.38
Victory Capital T/L B (01/20)	07/01/2026	2.734%	583,173.030	577,341.30	571,993.60
VIRGIN MEDIA T/L (09/19)	01/31/2028	2.648%	2,694,289.500	2,683,510.91	2,606,900.22
VISTRA OPERATIONS COMPANY T/L	12/15/2025	1.897%	453,154.480	451,455.15	443,855.75
VMC 2019-FL3 D	09/15/2036	2.797%	6,127,876.660	6,127,876.66	5,652,880.43
VOLKSWAGEN GROUP AMER FIN LLC	11/12/2021	4.000%	5,605,000.000	5,587,996.36	5,803,447.94
VOLT LXXVI LLC 2019-NPL2	02/25/2049	3.967%	10,724,069.980	10,729,253.81	10,757,389.67
VOLT LXXX LLC 2019-NPL6	10/25/2049	3.228%	1,367,775.800	1,367,775.80	1,370,812.40
VOLT LXXXI LLC 2019-NPL7	10/25/2049	3.179%	6,102,814.520	6,102,814.52	6,121,544.67
VOLT LXXXII LLC 2019-NPL8	11/25/2049	3.278%	17,316,075.750	17,333,224.92	17,374,803.22
VOLT LXXXIII LLC 2019-NPL9	11/25/2049	3.327%	4,564,638.210	4,564,638.21	4,577,264.91
VOLT LXXXIV LLC 2019-NPL10	12/25/2049	3.426%	3,031,926.880	3,031,926.88	3,042,208.45
VOLT LXXXV LLC 2020-NPL1	01/25/2050	3.228%	7,580,690.780	7,580,690.78	7,607,715.94
VOLT LXXXVI LLC 2020-NPL2	02/25/2050	2.981%	25,394,590.220	25,394,590.22	25,450,935.74
VOLT LXXXVII LLC 2020-NPL3	02/25/2050	2.981%	7,453,013.270	7,453,013.27	7,465,374.84
VS BUYER T/L (VEEAM SOFTWARE)	02/26/2027	3.398%	1,778,730.830	1,763,195.12	1,740,932.80
WAKALA GLOBAL SUKUK BERHAD	07/06/2021	4.646%	1,700,000.000	1,729,800.01	1,745,172.06
WAMU MTG CERT 2005-8	10/25/2035	0.559%	2,036,787.350	1,925,073.18	1,837,251.44
WAMU MTG CERT 2006-AR10	09/25/2036	3.072%	4,611,333.650	4,471,598.31	4,297,080.95
WAMU PTC WMALT 2006-5	07/25/2036	6.000%	117,191.570	110,881.55	108,867.97
WAND NEWCO 3 (CALIBER COLLISIO	02/05/2026	3.148%	1,210,802.120	1,197,697.94	1,168,805.45
WAVE 2019-1 LLC	09/15/2044	3.597%	16,991,308.690	16,990,562.77	15,925,019.11
WBOX 2020-2A-B	10/24/2031	2.492%	3,000,000.000	3,000,000.00	2,964,311.01
WEB.COM GROUP T/L B (08/18)	10/10/2025	3.899%	876,776.370	875,507.56	847,185.17
WELF 2020-1A A1A	04/15/2033	1.547%	17,500,000.000	17,500,000.00	17,336,204.73
WELL FARGO COM MTG TR 2014-C19	03/15/2047	1.024%	3,177,497.140	202,959.73	77,497.88
WELLFLEET CLO 2018-3 LTD	01/20/2032	1.468%	10,000,000.000	10,000,000.00	9,911,269.40
WELLFLEET CLO LTD 2018-2	10/20/2031	1.418%	15,000,000.000	14,980,500.00	14,833,156.80
WELLS FARGO ALT LN 2007-PA5	11/25/2037	6.250%	945,645.280	916,943.17	932,790.56
WELLS FARGO BANK NATL ASSN	01/15/2021	2.600%	5,019,000.000	5,019,114.43	5,042,993.23
WELLS FARGO COM MTG 2018-C48 C	01/18/2052	5.120%	4,020,000.000	4,350,369.92	4,327,308.90
WELLS FARGO COML MTG 2020-C57	08/15/2053	2.103%	71,674,462.110	10,698,870.80	11,204,839.99
WELLS FARGO COML TR 2014-LC16	08/17/2050	3.938%	572,000.000	502,457.69	278,472.71
WELLS FARGO COML TR 2014-LC18	12/17/2047	3.959%	540,000.000	549,834.23	572,527.01

WELLS FARGO COML TR 2015-C27 X	02/18/2048	0.887%	11,571,930.680	665,282.02	353,050.35
WELLS FARGO COML TR 2015-C30 X	09/17/2058	0.892%	52,572,962.980	2,926,564.13	1,898,383.41
WELLS FARGO COML TR 2015-NXS2	07/17/2058	0.665%	25,892,703.340	1,128,996.87	683,318.80
WELLS FARGO COML TR 2016-C32 C	01/17/2059	4.727%	954,000.000	871,491.75	987,302.42
WELLS FARGO COML TR 2016-C33 D	03/17/2059	3.123%	4,381,000.000	4,134,397.62	3,753,634.67
WELLS FARGO COML TR 2016-C33 X	03/15/2059	1.702%	11,938,011.250	1,372,555.19	825,709.26
WELLS FARGO COML TR 2016-NXS6	11/18/2049	1.617%	28,405,887.810	2,480,653.95	1,703,481.21
WELLS FARGO COML TR 2017-C38 X	07/15/2050	1.048%	75,915,348.570	5,071,109.07	4,040,419.82
WELLS FARGO MBS 2007-15	11/25/2037	6.000%	4,506,320.480	4,363,385.63	4,551,321.50
WELLS FARGO MBS 2007-AR6	10/25/2037	3.024%	16,264,631.540	15,324,681.20	15,546,434.21
WELLTOWER INC	03/15/2024	3.625%	4,675,000.000	4,702,882.74	5,071,240.66
WESTJET AIRLINES T/L B (KESTRE	08/07/2026	4.000%	1,285,287.500	1,278,861.07	1,138,186.35
WFRBS COML MTG TR 2014-C21	08/16/2047	1.032%	7,704,343.580	486,713.78	233,605.71
Whatabrands T/L (Whataburger)	08/03/2026	2.897%	1,301,874.660	1,303,140.86	1,272,855.87
WHITEHORSE VIII LTD 2014-8R	05/01/2026	1.151%	633,285.200	633,285.20	631,919.87
WHITEHORSE XII LTD 2018-12	10/15/2031	1.487%	6,000,000.000	5,998,200.00	5,934,601.56
WILLIS ENGINE STRUC TR 2020-A	03/15/2045	3.228%	7,301,068.730	7,300,965.80	6,084,856.70
WINK HOLDCO T/L B (11/17) (SUP	12/02/2024	4.000%	2,120,083.280	2,117,805.45	2,114,125.85
ZAIS CLO 2 LTD 2017-2R	07/27/2026	1.415%	1,082,770.590	1,082,770.59	1,080,477.60
ZAYO GROUP HOLDINGS INC. T/L	03/09/2027	3.148%	1,676,575.000	1,597,324.32	1,619,009.80
Zelis Healthcare T/L B	09/25/2026	4.898%	905,269.720	900,906.06	901,069.27
Ziggo Finance Partnership T/L	04/17/2028	2.648%	235,000.000	235,000.00	226,080.58
FIRST AMERN FDS INC	02/01/2030	0.046%	56,918,767.790	56,918,767.79	56,918,767.79
JPMORGAN TR II	01/01/2040	0.036%	56,918,767.800	56,918,767.80	56,918,767.80
MORGAN STANLEY INSTL LIQUIDITY	12/31/2031	0.020%	56,918,767.800	56,918,767.80	56,918,767.80
BXIICS2E INDEX SWAP 010521 SER			157,877.894	0.00	5,951,633.48
BXIICS2E INDEX SWAP 010521 SER			157,877.894	0.00	0.00
BXIICS2E INDEX SWAP 011221 SER			157,896.440	0.00	0.00
BXIICS2E INDEX SWAP 011221 SER			157,896.440	0.00	5,964,080.14
BXIICS2E INDEX SWAP 011921 SER			155,702.705	0.00	4,491,867.34
BXIICS2E INDEX SWAP 011921 SER			155,702.705	0.00	0.00
BXIICS2E INDEX SWAP 020421 SER			73,066.920	0.00	0.00
BXIICS2E INDEX SWAP 020421 SER			73,066.920	0.00	(964,892.28)
BXIICS2E INDEX SWAP 020921 SER			155,332.012	0.00	0.00
BXIICS2E INDEX SWAP 020921 SER			155,332.012	0.00	4,243,095.84
BXIICS2E INDEX SWAP 030221 SER			156,439.634	0.00	0.00
BXIICS2E INDEX SWAP 030221 SER			156,439.634	0.00	4,986,419.36
BXIICS2E INDEX SWAP 030921 SER			156,835.560	0.00	5,252,124.75
BXIICS2E INDEX SWAP 030921 SER			156,835.560	0.00	0.00
BXIICS2E INDEX SWAP 031021 SER			156,835.560	0.00	0.00
BXIICS2E INDEX SWAP 031021 SER			156,835.560	0.00	5,252,124.75
BXIICS2E INDEX SWAP 031621 SER			164,014.336	0.00	0.00
BXIICS2E INDEX SWAP 031621 SER			164,014.336	0.00	10,069,791.27
BXIICS2E INDEX SWAP 031721 SER			81,262.732	0.00	0.00
BXIICS2E INDEX SWAP 031721 SER			81,262.732	0.00	4,535,305.68
BXIICS2E INDEX SWAP 032321 SER			158,227.448	0.00	6,186,218.83
BXIICS2E INDEX SWAP 032321 SER			158,227.448	0.00	0.00
BXIICS2E INDEX SWAP 032421 SER			156,419.006	0.00	4,972,575.94
BXIICS2E INDEX SWAP 032421 SER			156,419.006	0.00	0.00
BXIICS2E INDEX SWAP 032521 SER			156,419.006	0.00	4,972,575.94
BXIICS2E INDEX SWAP 032521 SER			156,419.006	0.00	0.00
BXIICS2E INDEX SWAP 033121 SER			56,866.370	0.00	0.00
BXIICS2E INDEX SWAP 033121 SER			56,866.370	0.00	3,162,941.54
BXIICS2E INDEX SWAP 040121 SER			164,014.336	0.00	10,069,791.27
BXIICS2E INDEX SWAP 040121 SER			164,014.336	0.00	0.00
BXIICS2E INDEX SWAP 040721 SER			166,492.044	0.00	0.00
BXIICS2E INDEX SWAP 040721 SER			166,492.044	0.00	11,732,577.64
BXIICS2E INDEX SWAP 040821 SER			123,375.190	0.00	7,796,917.28
BXIICS2E INDEX SWAP 040821 SER			123,375.190	0.00	0.00

BXIICS2E INDEX SWAP 041421 SER	172,781.938	0.00	15,953,716.70
BXIICS2E INDEX SWAP 041421 SER	172,781.938	0.00	0.00
BXIICS2E INDEX SWAP 042921 SER	181,525.793	0.00	0.00
BXIICS2E INDEX SWAP 042921 SER	181,525.793	0.00	21,821,705.55
BXIICS2E INDEX SWAP 051121 SER	132,330.842	0.00	13,807,042.80
BXIICS2E INDEX SWAP 051121 SER	132,330.842	0.00	0.00
BXIICS2E INDEX SWAP 051321 SER	166,232.334	0.00	0.00
BXIICS2E INDEX SWAP 051321 SER	166,232.334	0.00	16,558,286.62
BXIICS2E INDEX SWAP 051921 SER	142,396.516	0.00	0.00
BXIICS2E INDEX SWAP 051921 SER	142,396.516	0.00	15,562,102.53
BXIICS2E INDEX SWAP 052521 SER	176,861.494	0.00	18,691,501.02
BXIICS2E INDEX SWAP 052521 SER	176,861.494	0.00	0.00
BXIICS2E INDEX SWAP 060221 SER	172,652.321	0.00	15,866,730.91
BXIICS2E INDEX SWAP 060221 SER	172,652.321	0.00	0.00
BXIICS2E INDEX SWAP 060921 SER	162,105.084	0.00	8,788,494.93
BXIICS2E INDEX SWAP 060921 SER	162,105.084	0.00	0.00
BXIICS2E INDEX SWAP 061721 SER	163,568.676	0.00	9,770,709.47
BXIICS2E INDEX SWAP 061721 SER	163,568.676	0.00	0.00
BXIICS2E INDEX SWAP 062321 SER	106,367.492	0.00	0.00
BXIICS2E INDEX SWAP 062321 SER	106,367.492	0.00	1,383,074.97
BXIICS2E INDEX SWAP 070121 SER	164,376.788	0.00	10,313,032.30
BXIICS2E INDEX SWAP 070121 SER	164,376.788	0.00	0.00
BXIICS2E INDEX SWAP 070721 SER	153,829.730	0.00	3,234,916.15
BXIICS2E INDEX SWAP 070721 SER	153,829.730	0.00	0.00
BXIICS2E INDEX SWAP 071321 SER	157,366.268	0.00	5,608,282.14
BXIICS2E INDEX SWAP 071321 SER	157,366.268	0.00	0.00
BXIICS2E INDEX SWAP 071421 SER	157,864.186	0.00	5,942,434.21
BXIICS2E INDEX SWAP 071421 SER	157,864.186	0.00	0.00
BXIICS2E INDEX SWAP 071521 SER	126,256.947	0.00	4,730,860.37
BXIICS2E INDEX SWAP 071521 SER	126,256.947	0.00	0.00
BXIICS2E INDEX SWAP 072021 SER	158,030.885	0.00	6,054,305.68
BXIICS2E INDEX SWAP 072021 SER	158,030.885	0.00	0.00
BXIICS2E INDEX SWAP 072221 SER	159,882.966	0.00	7,297,234.65
BXIICS2E INDEX SWAP 072221 SER	159,882.966	0.00	0.00
BXIICS2E INDEX SWAP 072721 SER	150,979.836	0.00	0.00
BXIICS2E INDEX SWAP 072721 SER	150,979.836	0.00	1,322,356.57
BXIICS2E INDEX SWAP 072821 SER	150,273.821	0.00	848,550.89
BXIICS2E INDEX SWAP 072821 SER	150,273.821	0.00	0.00
BXIICS2E INDEX SWAP 072921 SER	159,840.977	0.00	7,269,055.89
BXIICS2E INDEX SWAP 072921 SER	159,840.977	0.00	0.00
BXIICS2E INDEX SWAP 081021 SER	151,343.491	0.00	1,566,404.93
BXIICS2E INDEX SWAP 081021 SER	151,343.491	0.00	0.00
BXIICS2E INDEX SWAP 081121 SER	149,753.842	0.00	0.00
BXIICS2E INDEX SWAP 081121 SER	149,753.842	0.00	499,593.71
BXIICS2E INDEX SWAP 081221 SER	148,356.287	0.00	(438,303.49)
BXIICS2E INDEX SWAP 081221 SER	148,356.287	0.00	0.00
BXIICS2E INDEX SWAP 081921 SER	146,080.108	0.00	(1,965,844.03)
BXIICS2E INDEX SWAP 081921 SER	146,080.108	0.00	0.00
BXIICS2E INDEX SWAP 082621 SER	51,330.991	0.00	0.00
BXIICS2E INDEX SWAP 082621 SER	51,330.991	0.00	(551,844.08)
BXIICS2E INDEX SWAP 090121 SER	141,289.036	0.00	(5,181,125.47)
BXIICS2E INDEX SWAP 090121 SER	141,289.036	0.00	0.00
BXIICS2E INDEX SWAP 090221 SER	146,196.885	0.00	(1,887,474.88)
BXIICS2E INDEX SWAP 090221 SER	146,196.885	0.00	0.00
BXIICS2E INDEX SWAP 090721 SER	139,607.090	0.00	0.00
BXIICS2E INDEX SWAP 090721 SER	139,607.090	0.00	(6,309,877.49)
BXIICS2E INDEX SWAP 091421 SER	145,381.907	0.00	0.00
BXIICS2E INDEX SWAP 091421 SER	145,381.907	0.00	(2,434,405.50)
BXIICS2E INDEX SWAP 091521 SER	143,099.594	0.00	0.00

BXIICS2E INDEX SWAP 091521 SER	143,099.594	0.00	(3,966,062.49)
BXIICS2E INDEX SWAP 092121 SER	142,146.633	0.00	0.00
BXIICS2E INDEX SWAP 092121 SER	142,146.633	0.00	(4,605,593.55)
BXIICS2E INDEX SWAP 092821 SER	146,644.639	0.00	0.00
BXIICS2E INDEX SWAP 092821 SER	146,644.639	0.00	(1,586,988.28)
BXIICS2E INDEX SWAP 092921 SER	141,540.793	0.00	0.00
BXIICS2E INDEX SWAP 092921 SER	141,540.793	0.00	(5,012,171.79)
BXIICS2E INDEX SWAP 100721 SER	117,102.412	0.00	0.00
BXIICS2E INDEX SWAP 100721 SER	117,102.412	0.00	(1,412,735.21)
BXIICS2E INDEX SWAP 101221 SER	144,993.435	0.00	0.00
BXIICS2E INDEX SWAP 101221 SER	144,993.435	0.00	(2,695,108.97)
BXIICS2E INDEX SWAP 101321 SER	143,259.723	0.00	0.00
BXIICS2E INDEX SWAP 101321 SER	143,259.723	0.00	(3,858,600.36)
BXIICS2E INDEX SWAP 101921 SER	141,089.155	0.00	(5,315,265.84)
BXIICS2E INDEX SWAP 101921 SER	141,089.155	0.00	0.00
BXIICS2E INDEX SWAP 102021 SER	142,118.209	0.00	(4,624,668.64)
BXIICS2E INDEX SWAP 102021 SER	142,118.209	0.00	0.00
BXIICS2E INDEX SWAP 110221 SER	143,004.049	0.00	(4,030,183.01)
BXIICS2E INDEX SWAP 110221 SER	143,004.049	0.00	0.00
BXIICS2E INDEX SWAP 110320 SER	163,537.646	0.00	0.00
BXIICS2E INDEX SWAP 110320 SER	163,537.646	0.00	9,749,885.52
BXIICS2E INDEX SWAP 110420 SER	159,581.692	0.00	7,095,049.89
BXIICS2E INDEX SWAP 110420 SER	159,581.692	0.00	0.00
BXIICS2E INDEX SWAP 110520 SER	146,575.579	0.00	8,366,665.98
BXIICS2E INDEX SWAP 110520 SER	146,575.579	0.00	0.00
BXIICS2E INDEX SWAP 110920 SER	21,317.731	0.00	(693,700.28)
BXIICS2E INDEX SWAP 110920 SER	21,317.731	0.00	0.00
BXIICS2E INDEX SWAP 110920 SER	15,519.807	0.00	0.00
BXIICS2E INDEX SWAP 110920 SER	15,519.807	0.00	(584,679.24)
BXIICS2E INDEX SWAP 110920 SER	21,450.607	0.00	0.00
BXIICS2E INDEX SWAP 110920 SER	21,450.607	0.00	(604,527.44)
BXIICS2E INDEX SWAP 111020 SER	162,861.755	0.00	9,296,295.53
BXIICS2E INDEX SWAP 111020 SER	162,861.755	0.00	0.00
BXIICS2E INDEX SWAP 111120 SER	161,011.772	0.00	0.00
BXIICS2E INDEX SWAP 111120 SER	161,011.772	0.00	8,054,774.92
BXIICS2E INDEX SWAP 111220 SER	161,721.022	0.00	8,530,751.58
BXIICS2E INDEX SWAP 111220 SER	161,721.022	0.00	0.00
BXIICS2E INDEX SWAP 111720 SER	161,116.447	0.00	0.00
BXIICS2E INDEX SWAP 111720 SER	161,116.447	0.00	8,125,021.85
BXIICS2E INDEX SWAP 111820 SER	163,833.360	0.00	9,948,338.43
BXIICS2E INDEX SWAP 111820 SER	163,833.360	0.00	0.00
BXIICS2E INDEX SWAP 111920 SER	165,228.272	0.00	0.00
BXIICS2E INDEX SWAP 111920 SER	165,228.272	0.00	10,884,461.98
BXIICS2E INDEX SWAP 120120 SER	160,142.411	0.00	0.00
BXIICS2E INDEX SWAP 120120 SER	160,142.411	0.00	7,471,348.12
BXIICS2E INDEX SWAP 120820 SER	166,570.333	0.00	0.00
BXIICS2E INDEX SWAP 120820 SER	166,570.333	0.00	11,785,117.61
BXIICS2E INDEX SWAP 120920 SER	147,566.312	0.00	0.00
BXIICS2E INDEX SWAP 120920 SER	147,566.312	0.00	9,031,545.25
BXIICS2E INDEX SWAP 121520 SER	165,035.266	0.00	0.00
BXIICS2E INDEX SWAP 121520 SER	165,035.266	0.00	10,754,935.67
BXIICS2E INDEX SWAP 121620 SER	155,816.684	0.00	0.00
BXIICS2E INDEX SWAP 121620 SER	155,816.684	0.00	4,568,358.18
BXIICS2E INDEX SWAP 122220 SER	160,500.350	0.00	0.00
BXIICS2E INDEX SWAP 122220 SER	160,500.350	0.00	7,711,560.33
BXIICS2E INDEX SWAP 122920 SER	161,373.612	0.00	8,297,605.22
BXIICS2E INDEX SWAP 122920 SER	161,373.612	0.00	0.00
BXIICS2E INDEX SWAP 010521 SER	0.380% (100,000,000.000)	0.00	0.00
BXIICS2E INDEX SWAP 011221 SER	0.380% (100,000,000.000)	0.00	0.00

BXIICS2E INDEX SWAP 110920 SER	0.400%	(15,000,000.000)	0.00	0.00
BXIICS2E INDEX SWAP 111020 SER	0.400%	(100,000,000.000)	0.00	0.00
BXIICS2E INDEX SWAP 111120 SER	0.390%	(100,000,000.000)	0.00	0.00
BXIICS2E INDEX SWAP 111220 SER	0.400%	(100,000,000.000)	0.00	0.00
BXIICS2E INDEX SWAP 111720 SER	0.400%	(100,000,000.000)	0.00	0.00
BXIICS2E INDEX SWAP 111820 SER	0.390%	(100,000,000.000)	0.00	0.00
BXIICS2E INDEX SWAP 111920 SER	0.400%	(100,000,000.000)	0.00	0.00
BXIICS2E INDEX SWAP 120120 SER	0.380%	(100,000,000.000)	0.00	0.00
BXIICS2E INDEX SWAP 120820 SER	0.400%	(100,000,000.000)	0.00	0.00
BXIICS2E INDEX SWAP 120920 SER	0.400%	(90,000,000.000)	0.00	0.00
BXIICS2E INDEX SWAP 121520 SER	0.400%	(100,000,000.000)	0.00	0.00
BXIICS2E INDEX SWAP 121620 SER	0.390%	(100,000,000.000)	0.00	0.00
BXIICS2E INDEX SWAP 122220 SER	0.380%	(100,000,000.000)	0.00	0.00
BXIICS2E INDEX SWAP 122920 SER	0.400%	(100,000,000.000)	0.00	0.00
DOUBLELINE FDS TR ULTRA SHORT				
	DBULX	19,895,522.270	199,501,691.95	199,949,998.81

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

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

Mutual fund investing involves risk; Principal loss is possible.

The fund's investment objectives, risks, charges and expenses must be considered carefully before investing. The statutory and summary prospectus contains this and other important information about the investment company, and it may be obtained by calling (877) 354-6311/(877) DLINE11, or visiting www.doublelinefunds.com. Read it carefully before investing.

The DoubleLine Funds are distributed by Quasar Distributors, LLC.