

Holdings	Maturity Date	Interest	% of TNA	Market Value
AAdvantage Loyalty IP Ltd	04/20/28	9.558	0.7%	5,229,625
ABPCI Direct Lending Fund ABS II LLC 2022-2A Class B	03/01/32	4.987	0.3%	2,060,306
ABPCI Direct Lending Fund ABS I Ltd 2020-1A Class A	12/20/30	3.199	0.3%	2,465,377
Adams Outdoor Advertising LP 2018-1 Class A	11/15/48	4.810	0.2%	1,119,927
Aegon NV	04/11/48	5.500	0.6%	3,953,611
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	10/29/24	1.750	0.3%	2,005,935
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	10/15/27	4.625	0.1%	457,258
AHP Health Partners Inc	08/24/28	8.135	0.5%	3,289,263
Air Canada	08/11/28	8.369	0.6%	4,524,450
Alabama Power Co	03/15/32	3.050	0.2%	1,566,959
Allen Media LLC	02/10/27	10.230	0.4%	2,507,382
Alliance Data Systems Corp	12/15/24	4.750	0.4%	2,831,955
Allspring Buyer LLC Initial Term	11/01/28	7.750	0.3%	2,287,970
Allspring Buyer LLC Term B	11/01/28	8.330	0.1%	952,613
AL NGPL Holdings LLC	04/14/28	8.375	0.3%	2,281,080
American Express Co	05/26/33	4.989	0.2%	1,198,021
American Express Co	03/04/27	2.550	0.2%	1,145,090
ams-OSRAM AG	07/31/25	7.000	0.3%	1,995,000
Anheuser-Busch InBev Worldwide Inc	01/23/39	5.450	0.2%	1,305,683
Apollo Investment Corp	07/16/26	4.500	0.4%	2,566,697
Apollo Management Holdings LP	01/14/50	4.950	0.3%	1,806,938
AptarGroup Inc	03/15/32	3.600	0.2%	1,235,560
Arbor Realty SR Inc	10/15/27	8.500	0.6%	4,046,087
Ares PBN Finance Co LLC 2021-1A Class B	10/15/36	6.000	0.2%	1,342,508
ASB Bank Ltd	06/17/32	5.284	0.4%	2,661,168
Ascot Group Ltd	12/15/30	4.250	0.3%	2,351,530
athenahealth Group Inc Initial DDTL	02/15/29	3.500	0.0%	274,745
athenahealth Group Inc Initial Term Loan	02/15/29	8.061	0.3%	2,242,099
Athene Global Funding	06/29/25	2.550	0.3%	1,867,982
Athene Holding Ltd	02/01/33	6.650	0.4%	2,866,137
Aviation Capital Group LLC	12/15/24	5.500	0.3%	2,299,210
Avista Corp	04/01/52	4.000	0.2%	1,312,283
Avolon Holdings Funding Ltd	07/01/24	3.950	0.4%	2,596,317
Avolon Holdings Funding Ltd	01/15/26	5.500	0.1%	895,109
Avolon TLB Borrower 1 LLC Term B-3	01/15/25	6.348	0.2%	1,178,903
Axalta Coating Systems US Holdings Inc	12/20/29	7.506	0.3%	2,087,426
AXIS Specialty Finance LLC	01/15/40	4.900	0.7%	4,842,098
BAE Systems PLC	04/15/30	3.400	0.3%	1,976,969
Bankers Healthcare Group Securitization Trust 2022-A Class A	02/20/35	1.710	0.4%	2,552,858
Bank Leumi Le-Israel BM	07/27/27	5.125	0.2%	1,602,300
Bank of America Corp	01/27/27	4.375	0.7%	5,120,424
Bank of New Zealand	02/07/28	4.846	0.4%	2,983,194
Bank of Nova Scotia	03/11/27	2.951	0.4%	2,836,350
Bausch Health Companies Inc	02/01/27	9.914	0.3%	1,825,816

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Bausch Health Companies Inc	06/01/28	4.875	0.1%	455,341
BCP Renaissance Parent LLC	11/02/26	8.118	0.4%	2,778,038
Blackstone Mortgage Trust Inc	01/15/27	3.750	0.5%	3,200,518
Boeing Co	02/01/28	3.250	0.3%	2,444,512
BPR Trust 2022-OANA Class C	04/15/37	7.259	0.2%	1,360,478
Brightsphere Investment Group Inc	07/27/26	4.800	0.3%	2,145,115
Buckeye Partners LP	11/01/26	6.816	0.2%	1,374,001
Business Jet Securities LLC 2020-1A Class A	11/15/35	2.981	0.1%	464,921
BX Commercial Mortgage Trust 2022-CSMO Class C	06/15/27	8.451	0.7%	4,728,131
BXMT Ltd 2020-FL2 Class A	02/16/37	5.578	0.2%	1,635,475
BXMT Ltd 2020-FL3 Class C	03/15/37	7.082	0.2%	1,193,750
Capital One Financial Corp	05/11/27	3.650	0.3%	2,184,035
Capital Southwest Corp	01/31/26	4.500	0.3%	2,290,800
Cargill Inc	10/11/32	5.125	0.3%	1,896,604
CARS-DB4 LP 2020-1A Class B1	02/15/50	4.170	0.2%	1,328,868
Cascade Funding Mortgage Trust 2018-RM2 Class A	10/25/68	4.000	0.1%	449,159
Cascade Funding Mortgage Trust 2019-RM3 Class A	06/25/69	2.800	0.1%	566,849
CCO Holdings LLC / CCO Holdings Capital Corp	03/01/31	7.375	0.4%	2,764,799
Central Parent Inc	07/06/29	9.080	0.5%	3,616,025
CFG Investments Ltd 2021-1 Class B	05/20/32	5.820	0.2%	1,669,276
CF Hippolyta Issuer LLC 2022-1A Class A1	08/15/62	5.970	0.3%	2,339,410
CF Hippolyta LLC 2020-1 Class B1	07/15/60	2.280	0.1%	913,140
CG-CCRE Commercial Mortgage Trust 2014-FL2 Class D	11/15/31	8.588	0.1%	660,594
CG-CCRE Commercial Mortgage Trust 2014-FL2 Class STC1	11/15/31	8.588	0.0%	117,014
CG-CCRE Commercial Mortgage Trust 2014-FL2 Class STC2	11/15/31	9.338	0.1%	843,165
CION Investment Corp	02/11/26	4.500	0.2%	1,479,993
Citigroup Commercial Mortgage Trust 2019-SMRT Class A	01/10/36	4.149	0.1%	873,059
Clarios Global LP	04/30/26	7.885	0.3%	1,904,569
Comerica Bank	08/25/33	5.332	0.4%	2,814,110
Connect Finco SARL	12/11/26	8.140	0.5%	3,769,827
Connect Finco SARL / Connect US Finco LLC	10/01/26	6.750	0.1%	809,410
Corebridge Financial Inc	12/15/52	6.875	0.4%	2,886,788
Credit Acceptance Auto Loan Trust 2020-2A Class B	09/17/29	1.930	0.3%	1,958,718
CSMC 2018-SITE Class C	04/15/36	4.782	0.5%	3,341,158
CVS Health Corp	02/21/30	5.125	0.4%	2,832,851
DataBank Issuer 2023-1A Class A2	02/25/53	5.116	0.4%	2,832,437
Dell International LLC / EMC Corp	02/01/33	5.750	0.4%	3,156,951
Delos Finance SARL	10/06/23	6.480	0.4%	2,497,925
Diageo Capital PLC	01/24/33	5.500	0.2%	1,223,760
DigitalBridge Issuer LLC 2021-1A Class A2	09/25/51	3.933	0.3%	2,448,324
DNB Bank ASA	10/09/26	5.896	0.4%	2,704,699
Doctors Company an Interinsurance Exchange	01/18/32	4.500	0.5%	3,439,048

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Drawbridge Special Opportunities Fund LP / Drawbridge Special Opportunities Finance	02/15/26	3.875	0.3%	2,263,214
Duke Energy Florida LLC	11/15/52	5.950	0.3%	2,239,568
Eagle Point Credit Company Inc	01/31/29	5.375	0.6%	3,938,130
Eastern Power LLC	10/02/25	8.480	0.3%	2,045,746
Edison International	03/15/26	5.375	0.7%	4,610,821
EF Holdco / EF Cayman Hold / Ellington Fin Reit Cayman / TRS / EF Cayman Non-MTM	04/01/27	5.875	0.7%	4,668,654
Elanco Animal Health Inc	08/01/27	6.316	0.3%	2,275,431
Ellington Financial Inc	04/30/28	8.625	0.2%	1,621,900
Elm Trust 2020-3A Class A2	08/20/29	2.954	0.1%	1,003,301
Elm Trust 2020-4A Class A2	10/20/29	2.286	0.3%	2,330,600
Energy Transfer LP	02/15/23	8.892	0.5%	3,832,638
EnLink Midstream LLC	09/01/30	6.500	0.2%	1,699,004
EnLink Midstream Partners LP	06/01/25	4.150	0.1%	850,566
Enstar Finance LLC	01/15/42	5.500	0.5%	3,269,747
Enstar Finance LLC	09/01/40	5.750	0.2%	1,426,080
F&G Annuities & Life inc	01/13/28	7.400	0.8%	5,541,408
Fairfax Financial Holdings Limited	04/29/30	4.625	0.3%	2,016,769
Fairfax India Holdings Corp	02/26/28	5.000	0.7%	5,209,750
FCI Funding LLC 2019-1A Class A	02/18/31	3.630	0.0%	17,809
Fidelis Insurance Holdings Ltd	04/01/41	6.625	0.6%	4,455,275
First American Financial Corp	08/15/31	2.400	0.3%	2,335,278
First Eagle Alternative Capital BDC Inc	05/25/26	5.000	0.3%	2,355,540
Flexential Issuer 2021-1A Class A2	11/27/51	3.250	0.6%	3,971,040
FNA LLC 2019-1 Class A	12/10/31	3.000	0.1%	602,261
Ford Motor Credit Co LLC	11/04/27	7.350	0.4%	2,983,580
Franklin BSP Lending Corporation	12/15/24	4.850	0.4%	2,774,306
Freddie Mac Discount Note	03/01/23	0.000	0.2%	1,500,000
FREED ABS Trust 2022-2CP Class B	05/18/29	4.490	0.2%	1,637,434
FS KKR Capital Corp	02/14/25	4.250	0.5%	3,251,234
FS KKR Capital Corp	02/01/25	4.125	0.2%	1,307,423
GCM Grosvenor Diversified Alternatives Issuer LLC Class B	05/15/31	6.000	0.3%	2,014,755
General Motors Co	10/15/29	5.400	0.3%	2,141,355
GEON Performance Solutions LLC	08/18/28	9.230	0.3%	1,900,666
GIP II Blue Holding LP	09/29/28	9.230	0.2%	1,740,111
Gladstone Capital Corp	01/31/26	5.125	0.3%	2,201,920
Gladstone Investment Corp	11/01/28	4.875	0.4%	3,169,140
Global Medical Response Inc	03/14/25	9.203	0.2%	1,236,699
Global SC Finance VII SRL 2020-1A Class A	10/17/40	2.170	0.2%	1,191,950
Global SC Finance VII SRL 2020-2A Class A	11/19/40	2.260	0.2%	1,114,309
Goldman Sachs Group Inc	08/23/28	4.482	0.3%	2,367,200
Golub Capital BDC Inc	04/15/24	3.375	0.4%	2,495,263
Golub Capital Partners ABS Funding Ltd 2021-1A Class A2	04/20/29	2.773	0.6%	3,908,217
Harvest Midstream I LP	09/01/28	7.500	0.3%	2,343,395

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HAT Holdings I LLC / HAT Holdings II LLC	06/15/26	3.375	0.3%	1,791,388
HAT Holdings I LLC / HAT Holdings II LLC	09/15/30	3.750	0.2%	1,736,228
Horizon Technology Finance Corp	03/30/26	4.875	0.3%	2,249,208
HSBC Holdings PLC	11/03/28	7.390	0.3%	2,260,345
HSBC Holdings PLC	03/31/30	4.950	0.2%	1,671,750
HSBC Holdings PLC	06/04/31	2.848	0.1%	937,820
Hudsons Bay Simon JV Trust 2015-HB10 Class C10	08/05/34	5.447	0.1%	744,810
ILPEA Parent Inc	06/22/28	9.140	0.7%	4,834,304
Indiana Finance Authority Health System, Revenue Bonds	03/01/51	3.313	0.2%	1,113,028
Innovation Debt Funding VI LLC 2021-1 Class A	12/15/29	2.982	0.7%	5,054,780
Intel Corp	02/10/53	5.700	0.5%	3,224,679
INTOWN 2022-STAY Mortgage Trust Class D	08/15/37	8.696	0.4%	3,159,769
Iridium Satellite LLC	11/04/26	7.218	0.2%	1,659,001
James Hardie International Finance DAC	01/15/28	5.000	0.3%	2,376,631
Jazz Pharmaceuticals Public Limited Company	05/05/28	8.135	0.4%	2,544,212
JPMBB Commercial Mortgage Securities Trust 2014-C24 Class D	11/15/47	3.883	0.0%	173,408
JPMorgan Chase & Co	03/13/26	2.005	0.3%	1,878,849
LendingTree Inc	09/15/28	8.390	0.3%	2,087,112
Lendmark Funding Trust 2019-2A Class A	04/20/28	2.780	0.1%	682,498
LIAS Administration Fee Issuer LLC 2018-1A Class A	07/25/48	5.956	0.1%	478,718
Lloyds Banking Group PLC	11/15/33	7.953	0.3%	2,217,282
Lloyds Banking Group PLC	03/06/29	5.871	0.3%	2,160,418
Lumen Technologies Inc Term A-1	01/31/25	6.635	0.4%	2,713,742
Main Street Capital Corp	05/01/24	5.200	0.3%	1,939,959
Mariner Finance Issuance Trust 2019-AA Class A	07/20/32	2.960	0.0%	272,740
Mariner Finance Issuance Trust 2020-AA Class A	08/21/34	2.190	0.1%	1,023,910
Medline Borrower LP	10/23/28	7.885	0.4%	2,916,120
Metropolitan Life Global Funding I	03/21/29	3.300	0.2%	1,523,889
MIP V Waste LLC	12/08/28	7.885	0.4%	3,020,314
Monroe Capital ABS Funding II Ltd 2023-1A Class A1	04/22/33	6.650	0.3%	1,860,276
Monroe Capital ABS Funding LTD 2021-1A Class A2	04/22/31	2.815	0.2%	1,151,572
Monroe Capital Income Plus ABS Funding LLC 2022-1A Class B	03/30/32	5.150	0.2%	1,577,529
Morgan Stanley	10/18/33	6.342	0.3%	2,166,391
Morgan Stanley	04/20/28	4.210	0.3%	1,899,838
Morgan Stanley Capital I Trust 2019-BPR Class A	05/15/36	6.238	0.4%	2,617,276
Morgan Stanley Direct Lending Fund	02/11/27	4.500	0.4%	2,997,341
MPH Acquisition Holdings LLC	09/01/28	9.203	0.4%	2,546,158
MTN 2022-LPFL Class B	03/15/39	6.458	0.8%	5,792,195
Munich Re	05/23/42	5.875	0.2%	1,587,900
NADG NNN Operating LP 2019-1 Class A	12/28/49	3.368	0.1%	995,513
Narragansett Electric Co	04/09/30	3.395	0.3%	1,870,186
National Australia Bank Ltd	01/12/33	6.429	0.4%	2,839,629
Natwest Group PLC	11/10/26	7.472	0.4%	2,540,444
Natwest Group PLC	03/02/34	6.016	0.3%	1,782,296

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Neuberger Berman Loan Advisors CLO 40 Ltd 2021-40A Class A	04/16/33	5.852	0.4%	2,664,900
Nevada Power Co	05/01/53	5.900	0.3%	2,277,052
New Residential Advance Receivables Trust Advance Receivables Backed 2020-T1 Class AT1	08/15/53	1.426	0.3%	2,452,609
Newtek Small Business Loan Trust 2018-1 Class A	02/25/44	7.200	0.0%	254,768
Newtek Small Business Loan Trust 2018-1 Class B	02/25/44	8.500	0.0%	121,341
NextGear Floorplan Master Owner Trust 2022-1A Class A2	03/15/27	2.800	0.5%	3,352,028
NFAS 2022-1 Class A	09/15/28	6.860	0.2%	1,638,208
Niagara Park CLO Ltd 2019-1A Class AR	07/17/32	5.792	0.6%	3,897,270
Nordstrom Inc	04/01/30	4.375	0.4%	2,721,188
NorthRiver Midstream Finance LP	10/01/25	8.004	0.4%	2,661,724
NorthRiver Midstream Finance LP	02/15/26	5.625	0.2%	1,082,942
OCM System One Buyer CTB LLC	03/02/28	8.730	0.8%	5,504,722
OFS Capital Corp	02/10/26	4.750	0.3%	1,841,257
OnDeck Asset Securitization Trust III LLC 2021-1A Class A	05/17/27	1.590	0.3%	2,024,932
OneMain Financial Issuance Trust 2020-1A Class A	05/14/32	3.840	0.1%	527,580
OneMain Financial Issuance Trust 2022-S1 Class A	05/14/35	4.130	0.4%	2,807,109
Oportun Issuance Trust 2021-C Class A	10/08/31	2.180	0.7%	4,999,786
Organon & Co	06/02/28	7.750	0.4%	2,559,966
Owl Rock Capital Corp II	11/26/24	4.625	0.2%	1,378,494
Owl Rock Technology Finance Corp	06/30/25	6.750	0.3%	2,463,460
Oxford Finance Funding LLC 2019-1A Class A2	02/15/27	4.459	0.1%	399,642
Oxford Finance Funding LLC 2020-1A Class A2	02/15/28	3.101	0.2%	1,340,843
Oxford Finance LLC / Oxford Finance Co-Issuer II Inc	02/01/27	6.375	0.3%	1,932,110
Oxford Lane Capital Corp	01/31/27	5.000	0.4%	2,923,380
PartnerRe Finance B LLC	10/01/50	4.500	0.5%	3,310,699
PeaceHealth Obligated Group	11/15/50	3.218	0.2%	1,741,375
PennantPark Floating Rate Capital Ltd	04/01/26	4.250	0.3%	2,260,650
Penske Truck Leasing Co LP / PTL Finance Corp	02/01/28	5.700	0.3%	1,923,138
Port Authority of New York & New Jersey, Revenue Bonds	10/01/33	2.000	0.6%	4,434,989
Propulsion BC Midco SARL	09/14/29	8.580	0.4%	3,045,350
Ready Capital Mortgage Financing 2021-FL7 Class A	11/25/36	5.817	0.5%	3,850,641
ReadyCap Lending Small Business Loan Trust 2019-2 Class A	12/27/44	7.250	0.1%	484,137
Realty Income Corp	03/15/30	4.850	0.2%	1,275,541
Regional Management Issuance Trust 2022-1 Class A	03/15/32	3.070	0.7%	4,760,486
Republic Finance Issuance Trust 2020-A Class A	11/20/30	2.470	0.3%	1,957,917
RMF Proprietary Issuance Trust 2019-1 Class A	10/25/63	2.750	0.0%	285,665
Sabey Data Center Issuer LLC 2020-1 Class A2	04/20/45	3.812	0.3%	2,005,781
Santander Drive Auto Receivables Trust 2020-1 Class C	12/15/25	4.110	0.1%	782,171
Santander Revolving Auto Loan Trust 2019-A Class A	01/26/32	2.510	0.3%	1,837,313
Saratoga Investment Corp	02/28/26	4.375	0.4%	2,744,247

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SBA Tower Trust	01/15/28	6.599	0.3%	2,064,380
Scentre Group Trust 1 / Scentre Group Trust 2	01/28/26	3.625	0.3%	1,831,503
Scentre Group Trust 1 / Scentre Group Trust 2	02/12/25	3.500	0.2%	1,320,268
Scentre Group Trust 2	09/24/80	5.125	0.2%	1,176,875
SCOTT Trust 2023-SFS Class A	03/15/28	5.910	0.4%	2,700,000
Sculptor Alternative Solutions LLC Class B	05/15/29	6.000	0.5%	3,690,918
Silver Point Specialty Credit Fund LP	11/04/26	4.000	0.4%	2,600,425
Sirius International Group Ltd	11/01/26	4.600	0.4%	2,551,081
Skymiles IP Ltd	10/20/27	8.558	0.3%	2,073,415
Southwick Park CLO LLC 2019-4A Class A1R	07/20/32	5.868	0.3%	2,275,350
SPGN 2022-TFLM Mortgage Trust Class C	02/15/39	7.212	0.3%	2,153,522
SPGN 2022-TFLM Mortgage Trust Class D	02/15/39	8.062	0.2%	1,230,846
Stack Infrastructure Issuer LLC 2019-1A Class A2	02/25/44	4.540	0.3%	2,100,141
Starwood Property Mortgage LLC	11/18/27	7.868	0.3%	1,794,724
Starwood Property Trust Inc	01/15/27	4.375	0.3%	1,790,258
Stellus Capital Investment Corp	03/30/26	4.875	0.2%	1,606,768
Stewart Information Services Corp	11/15/31	3.600	0.3%	2,418,723
Strategic Credit Opportunities Partners LLC	04/01/26	4.250	0.3%	2,382,493
STWD Ltd 2019-FL1 Class B	07/15/38	6.276	0.1%	852,609
Sutter Health	08/15/30	2.294	0.1%	405,024
SWC Funding LLC 2018-1A Class A	08/15/33	4.750	0.0%	268,159
Swiss Re Finance Luxembourg SA	04/02/49	5.000	0.6%	4,588,500
Target Corp	09/15/32	4.500	0.5%	3,255,461
Teachers Insurance & Annuity Association of America	05/15/50	3.300	0.3%	1,803,536
Textainer Marine Containers VII Ltd 2020-1A Class A	08/21/45	2.730	0.2%	1,267,578
Thrust Engine Leasing DAC 2021-1A Class A	07/15/40	4.163	0.5%	3,465,622
Trinity Capital Inc	01/16/25	7.000	0.4%	2,868,240
Trinity Capital Inc	12/15/26	4.250	0.4%	2,677,362
UBS-BAMLL Trust 2012-WRM Class A	06/10/30	3.663	0.0%	9,413
UBS Group AG	01/12/34	5.959	0.6%	4,030,420
UBS Group AG	05/12/28	4.751	0.2%	1,468,103
United Airlines Inc	04/21/28	8.568	0.5%	3,712,057
United Insurance Holdings Corp	12/15/27	7.250	0.3%	2,320,925
United States Treasury Bill	03/30/23	0.000	0.6%	4,085,724
United States Treasury Bill	04/13/23	0.000	0.2%	1,143,895
United States Treasury Note/Bond	01/31/28	3.500	7.0%	49,450,078
United States Treasury Note/Bond	11/15/42	4.000	5.5%	38,741,203
United States Treasury Note/Bond	02/15/53	3.625	2.7%	19,064,426
United States Treasury Note/Bond	02/15/33	3.500	1.7%	12,329,648
United States Treasury Note/Bond	08/15/41	1.750	0.4%	2,702,578
United States Treasury Note/Bond	08/15/46	2.250	0.2%	1,623,428
United States Treasury Note/Bond	10/31/23	1.625	0.2%	1,172,625
United States Treasury Note/Bond	08/31/28	1.125	0.1%	426,230
United States Treasury Note/Bond	05/15/30	0.625	0.0%	316,375
United States Treasury Note/Bond	08/15/26	1.500	0.0%	272,273
United States Treasury Note/Bond	12/31/28	1.375	0.0%	128,871
Universal Insurance Holdings Inc	11/30/26	5.625	0.8%	5,482,755

Holdings	Maturity Date	Interest	% of TNA	Market Value
US Bancorp	01/15/27	3.700	0.7%	5,131,625
Verscend Holding Corp	08/27/25	8.635	0.2%	1,126,053
Vista Credit Partners RRL ABS I Ltd 2021-1A Class A	10/20/31	2.152	0.2%	1,669,223
Vistra Operations Co LLC	12/31/25	6.378	0.3%	1,790,046
Viva Capital 3 LS 2021 LP Class B	10/01/31	4.750	0.7%	4,662,187
Wells Fargo & Co	03/02/33	3.350	0.4%	2,553,421
Wells Fargo & Co	04/30/26	2.188	0.2%	1,157,578
Wells Fargo & Co	06/02/28	2.393	0.1%	1,029,957
Wells Fargo Commercial Mortgage Trust 2020-SDAL Class B	02/15/37	5.928	0.4%	2,841,076
Wyndham Hotels & Resorts Inc	05/30/25	6.385	0.3%	2,140,410

Holdings	Number of Contracts	Expiration Date	Contract Value
CONTRACTS TO BUY:			
Future Contract on Ultra 10 Yr US Treasury Note	879	June 2023	103,007,813
Future Contract on 10 Yr US Treasury Note	453	June 2023	50,580,281
Future Contract on 2 Yr US Treasury Note	80	June 2023	16,298,125
Future Contract on US Treasury Long Bond	88	June 2023	11,019,250
Future Contract on Ultra US Treasury Long Bond	158	June 2023	21,339,875
CONTRACTS TO SELL:			
Future Contract on 5 Yr US Treasury Note	375	June 2023	40,145,508

Holdings are reported as a percentage of total net assets (TNA), are subject to change and may not represent current or future portfolio composition.

Portfolio holdings are not intended to be and do not constitute recommendations that others buy, sell, or hold any of the securities listed. Totals may not sum due to rounding.

Income for securities issued with a zero coupon is recognized through accretion of discount.

The yield for variable rate instruments is as of the date of the report. Income for zero coupon securities is recognized through accretion of discount.

Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, it differs from that in the complete statement of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete statement of investments provided in the first and third quarter SEC Form N-Q filings for each fiscal year.

For short-term liquidity purposes, the fund invests in repurchase agreements "repos". There are risks associated with repos such as the counterparty to a repurchase agreement defaulting or otherwise becoming unable to honor a financial obligation and the value of your investment could decline as a result. A repo agreement is subject to the risk that the seller may fail to repurchase the security.

For more complete information on the fund, call 1-800-575-1265 for a prospectus or visit www.bbhfunds.com. You should consider the fund's investment objectives, risks, charges, and expenses carefully before you invest. Information about these and other important subjects is in the fund's prospectus, which you should read carefully before investing.

The BBH Funds are managed by a separately identifiable department within Brown Brothers Harriman & Co. The SID is registered with the U.S. Securities and Exchange Commission under the Investment Advisers Act of 1940. BBH acts as the Fund Administrator and is located at 140 Broadway, New York, NY 10005.

Shares of the fund are distributed by ALPS Distributors, Inc. and is located at 1290 Broadway, Suite 1000, Denver, CO 80203.

BBH Tracking #: IM-10845-2022-03-21

BBH003505

Expiration Date 04/30/2023