Holdings | As of March 2024

Advantage Lapaky P1 te Initial Teen Laan 04/27/278 10.237 0.5% 4.565,773.15 APPC Direct Landing Tern ASE LU 2022 A Cause B 02/17/222 4.587 0.2% 22.780.1253 Adams Outdor Adonting UP 2023 F Outs A2 07/17/224 4.587 0.2% 22.780.1254 Adams Outdor Adonting UP 2023 F Outs A2 07/17/224 0.567 0.4% 0.455.151 Adm P1 Inding LL Intial Tern Loan 0/17/202 0.577 0.7% 2.270.1252 Alking Patheting UP 101 0.117/202 0.577 0.7% 2.287.1424 Alking IL Intial Tern Lan 0.717/202 7.477 0.7% 4.388.7511 Alking Data UP 1010 0.717/202 7.477 0.7% 4.388.7511 Alking Data UP 1010 0.717/202 7.477 0.7% 4.388.7511 Alking Data UP 1010 0.717/202 0.7% 4.288.75116 Alking Data UP 1010 0.777 10.561 0.3% 2.276.6107 Alking Data UP 1010 0.7772 0.7% 2.276.6107 Alking Data UP 1010 0.77727 0.7% 2.2	Holdings	Maturity Date	Interest	% of TNA	Market Value
APPD Direct texing, Fund ASS 110, 2022-04, Class 8 00/17/2022 4.987 0.7% 2.786,016.50 Adams Dirotor Advertising, P 2023-1 Class A2 07/15/2053 6.587 0.3% 2.273,0122.52 Agon IV 0.411/12/04 5.500 0.4% 4.046,519.93 AIP Holding, Lichtal Tern Loan 0.8/24/2078 6.592 0.3% 3.287,142.84 AIA DPT Volding, Lichtal Tern Loan 0.0/15/2022 3.060 0.2% 1.868,172.89 Aladura Prover Co 0.0/15/2022 3.060 0.3% 2.283,837.16 Algord Data Contrast Issuer LC 2023 A Class A2 0.9/17/2024 4.983 0.1% 3.283,963.83 Algord Data Contrast Issuer LC 2023 A Class A2 0.9/17/2024 1.099 0.3% 2.289,603.74 Algord Data Contrast Issuer LC 2023 A Class A2 0.9/17/2024 1.099 0.3% 2.289,603.55 Algord Data Contrast Issuer LC 2023 A Class A2 0.9/17/2028 0.8/8 0.2% 2.20%,615.55 Algord Data Contrast Issuer LC 2023 A Class A2 0.9/17/2028 0.8/94 0.2/18 2.208,515.55 Algor Data Contrast Issuer LC 2024 0.9/16	AAdvantage Loyalty IP Ltd Initial Term Loan	04/20/2028	10.329	0.5%	4,505,773.16
Adams Outsore Adventising IP 2023-11 Class A2 07/15/2053 6.987 0.3% 2.730.122.52 Argion NV 04/11/2040 5.500 0.4% 4.464.81191 Argion NV 04/11/2040 5.500 0.4% 4.464.81191 All Neath Fintors in Initial Torm Loan 06/13/2028 8.942 0.2% 1.200.122.81 Alasander Ford Intal II 07/15/2012 3.050 0.2% 1.500.122.81 Alasander Ford Intal II 07/15/2012 3.050 0.2% 1.500.122.81 Algend Data Contras Issaer IL 2023 1A Class A2 0.07/17/2048 6.000 0.3% 2.281.063.81 Algend Bata Contras Issaer IL 2023 1A Class A2 0.07/17/2048 6.000 0.3% 2.281.063.81 Algend Bayer ILC 2023 1A Class A2 0.07/17/2048 6.000 0.3% 2.281.063.81 Algend Bayer ILC 2023 1A Class A2 0.07/17/2048 6.000 0.3% 2.281.063.01 Algend Bayer ILC 2023 1A Class A2 0.07/17/2048 9.288 0.2% 2.204.31.35 Algend Bayer ILC 2023 1A Class A2 0.07/17/2048 9.276 0.3% 2.276.510.73	ABPCI Direct Lending Fund ABS I Ltd 2020-1A Class A	12/20/2030	3.199	0.4%	4,080,816.66
Argen RV 04/11/2048 5.501 0.4% 4.045,811911 AP NPF bioling the function function 06/24/2028 8.592 0.2% 2.200.0853 Alkone Noting the Control function 06/31/2028 6.593 0.2% 1.260.00853 Alkone Noting the Control function 07/31/2028 7.667 0.4% 4.380.370.16 Alkone Modia LL Dinial Term Loan 02/10/2021 10.599 0.3% 2.580.08.05 Alkone Modia LL Dinial Term Loan 01/01/2028 6.288 0.2% 2.227.606.37 Alkpring Synruf LC 2022 I Now Term Loan 11/01/2028 6.288 0.2% 2.220.413.76 Alkpring Synruf LC 2022 I Now Term Loan 01/01/2028 6.288 0.2% 2.200.413.76 Alkpring Synruf LC 2022 I Now Term Loan 01/01/2028 6.288 0.2% 2.200.413.76 Anarcina Almones Term B Lana 00/01/2029 8.75 0.2% 2.200.413.76 Anarcina Terms Exces Co 0.30%/2028 1.488 0.1% 1.21/569.31 Anarcina Terms Exces Co 0.30%/2028 1.250 0.1% 1.21/569.31	ABPCI Direct Lending Fund ABS II LLC 2022-2A Class B	03/01/2032	4.987	0.2%	2,069,916.30
APP heads Parmore he Initial Torm Lean 004/4/2028 0.942 0.05% 3.227,142.44 AL NGPL Holdings LLC Initial Torm Lean 04/13/2028 6.579 0.2% 2.201,068.53 Alexander Fund Tract II 07/31/2028 7.467 0.4% 4.3980,370.16 Aligned Data Control Suor LLC 2023 1A Cless A2 08/17/2048 6.000 0.3% 3.2481,162.33 Allen Media LLC Initial Torm Lean 10/10/2028 9.298 0.2% 2.256,067.7 Allepring Buyer LLC 2022 1 Nov Torm Lean 11/01/2028 9.298 0.2% 2.256,067.7 Allepring Buyer LLC Initial Torm Lean 10/01/2028 9.288 0.2% 2.226,067.7 Andrisan Alifines In Torm B Lean 0.606/4/2029 9.75 0.2% 2.268,050.00 Arrentican Express Co 0.03% 0.348 0.1% 1.127,562.91 Anaristan Express Co 0.30%/2027 2.550 0.1% 1.127,562.91 Anaristan Express Co 0.30%/2029 1.286 0.02% 2.288,050.00 Anaristan Express Co 0.30%/2027 2.550 0.1% 1.127,562.91	Adams Outdoor Advertising LP 2023-1 Class A2	07/15/2053	6.967	0.3%	2,730,122.52
Al, NPR, Heldings LC Initial Term Loan 04/13/2028 8.573 0.2% 2.201.088.53 Alabara Fover Go 03/15/2032 3.050 0.2% 1.080.1226 Algonalda Fund Trast II 07/37/2028 7.467 0.4% 4.989.201.15 Algonal Bhar Centras House ILC 2023-1A Class A2 08/17/2048 6.000 0.2% 2.280.088.53 Allon Madia LLC Initial Term Loan 02/10/2027 10.959 0.3% 2.580.088.53 Alloy Financial Inc 01/03/2036 6.848 0.2% 2.227.586.77.3 Ally Financial Inc 01/03/2036 6.848 0.2% 2.206.17.5 American Almines In Term B Loan 01/01/2028 9.284 0.1% 2.186.17.5 American Castal Insurance Orp 12/15/2027 7.50 0.2% 2.288.00.00 American Express Co 03/04/2027 2.550 0.1% 1.181.482.08 American Express Co 03/04/2027 2.50 0.1% 1.181.482.08 Aparlo Babax LD 03/05/2028 5.480 0.3% 3.387.88598 Aparlo Management Inc 02/1	Aegon NV	04/11/2048	5.500	0.4%	4,045,819.91
Alabama Power Co 03/15/2032 3 650 0 2% 1.6805.122.85 Alaexanch Fund Turst II 07/31/2028 7.407 0.4% 4.3895.370 16 Alligend Data Cotters Issear LC 2023-1A Class A2 08/17/2028 6.000 0.3% 2.2489.195.28 Alligend Data Cotters Issear LC 2023-1A Class A2 08/17/2028 9.289 0.1% 9.415.441 Alligening Buyer LL 2022-1 New Term Lean 11/01/2028 9.289 0.2% 2.225.669.77 Ally Financial Inc 01/02/2021 0.18 0.2% 2.225.615.75.00 American Casatal Insurance Corp 10/17/2028 0.298 0.2% 2.225.615.75.00 American Casatal Insurance Corp 10/17/2027 7.250 0.3% 2.888.00 American Tosent Insurance Corp 10/17/2027 2.560 0.1% 1.181.462.05 American Tosent Insurance Corp 10/17/2027 2.560 0.3% 3.838.95 American Tosent Insurance Corp 10/17/2028 1.289 0.1% 1.181.462.05 American Tosent Insurance Corp 0.11% 1.225.050.07 0.3% 3.838.285.95	AHP Health Partners Inc Initial Term Loan	08/24/2028	8.942	0.3%	3,287,142.64
Aloxandar Fund Trust II 07/31/2028 7.467 0.4% 4,389,370.16 Aligued Date Centers Issuer LIC 2022-1 A Class A2 08/17/2048 6.000 0.3% 3.249,198,28 Aligued Date Centers Issuer LIC 2022-1 New Tern Lean 11/01/2028 9.238 0.1% 941,544,17 Aligning Buyer LIC Initial Tern Lean 11/01/2028 9.238 0.2% 2.275,608,77 Ally Financial Inc 01/03/2030 6.848 0.2% 2.202,613,75 American Alines In Term Lean 10/17/2028 9.248 0.1% 1.217,552,91 American Express Co 05/25/2033 4.888 0.1% 1.217,552,91 American Express Co 0.05/42/203 2.550 0.1% 1.181,420,9 American Express Co 0.05/42/203 2.640 0.3% 2.369,500,00 Apolic Global Management Inc 0.01/5/2028 5.460 0.2% 2.88,550,00 Apolic Global Management Inc 0.01/4/2050 4.950 0.2% 2.88,550,00 Apolic Global Management Inc 0.01/2023 3.600 0.1% 4.22,576,00,70	AL NGPL Holdings LLC Initial Term Loan	04/13/2028	8.579	0.2%	2,201,068.53
Aligned Data Canters Issuer LIC 2023-1A Class A2 06/17/2048 6.000 0.3% 3.248,186.29 Alien Modia LL Initial Torm Lan 02/10/2027 10.955 0.3% 2.550,088.05 Aller Modia LL Initial Torm Lan 11/01/2028 9.298 0.1% 941,15,44.17 Allspring Byert LLC Initial Torm Lan 11/01/2028 8.298 0.2% 2.275,606.77 Ally Financial Inc 0.1030/2030 6.848 0.2% 2.202,413.76 American Alrings Inc Term B Loon 0.040/2029 8.775 0.2% 2.066,050.00 American Express Co 0.562/2023 4.989 0.1% 1.171,756.99.1 American Express Co 0.562/2023 4.989 0.3% 3.367,085.98 amo-GoRMA AG 0.375/2028 5.480 0.3% 3.367,085.98 amo-GoRMA AG 0.933/02/29 12.250 0.5% 5.000,500.05 Applo Management Inc 0.01/14/2050 4.360 0.2% 1.382,276.43 Applo Management Inc 0.01/14/2050 4.360 0.2% 1.382,276.43 Applo Management Inc 0.01/5/2028 6.000 0.1% 1.422,576.00	Alabama Power Co	03/15/2032	3.050	0.2%	1,606,122.68
Alter Media LLC initial Term Loan 02/10/2027 10.959 0.3% 2.580008.85 Allspring Byert LLC 2022.1 New Term Loan 11/01/2028 8.228 0.1% 941,544.17 Alspring Byert LLC Initial Term Loan 11/01/2028 8.238 0.2% 2.275,506.77 Allspring Byert LLC Initial Term Loan 01/00/2030 6.848 0.2% 2.202,413.50 American Arkines Inc Term B Loan 06/04/2029 8.775 0.2% 2.666,050.00 American Express Co 05/26/2033 4.989 0.1% 1.111,482.09 American Express Co 05/26/2033 4.989 0.3% 3.367.885.89 american Cover Trust 12023-1A 03/15/2033 7.825 0.2% 2.089.550.00 Apolio Ioleah Management Inc 09/15/2033 7.825 0.2% 2.089.550.00 Apolio Ioleah Management Inc 09/15/2023 3.800 0.1% 1.422.156.40 AptarGroup Inc 03/15/2023 3.800 0.2% 1.982.756.41 AptarGroup Inc 03/15/2023 3.800 0.4% 4.4029.045.76 <t< td=""><td>Alexander Fund Trust II</td><td>07/31/2028</td><td>7.467</td><td>0.4%</td><td>4,398,370.16</td></t<>	Alexander Fund Trust II	07/31/2028	7.467	0.4%	4,398,370.16
Altspring Buyer LLC 2022: 1 New Torm Loan 11/01/2028 9.298 0.1% 941,544.17 Altspring Buyer LLC Initial Term Loan 11/01/2028 8.298 0.2% 2.275,600.77 Alty Financial Inc 01/03/2030 6.848 0.2% 2.202,413.76 American Altimes In: Term B Loan 06/04/2029 8.775 0.2% 2.205,125.00 American Cosstal Insurance Corp 12/15/2027 7.290 0.3% 2.666,060.00 American Express Co 0.95/26/2033 4.999 0.1% 1.217,592.91 American Tower Trust 12023 1A 0.37/15/2028 5.490 0.3% 3.337,885.99 Annoican Express Co 0.93/15/2028 7.825 0.2% 2.088,550.00.05 Apolio Global Management Holdings IP 01/14/2050 4.950 0.2% 1.9892/76.43 Apta Rouge Inc 0.91/15/2032 3.600 0.1% 1.290,164.35 Arbor Routy SH Inc 10/15/2027 8.500 0.4% 4.028,945.76 Asser RNF Finance Co LIC 2021-1A Class B 10/15/2032 3.600 0.1% 1.292,716.80	Aligned Data Centers Issuer LLC 2023-1A Class A2	08/17/2048	6.000	0.3%	3,249,196.28
Allspring Buyer LLC Initial Term Loan 11/01/2028 8.298 0.2% 2.275.606.77 Ally Financial Inc 01/03/2030 6.848 0.2% 2.202.413.76 American Antimes Inc Term B Loan 06/04/2029 8.775 0.2% 2.266.15.00 American Castal Insurance Cop 12/15/2027 7.250 0.3% 2.686.05000 American Express Co 06/26/2033 4.899 0.1% 1.171.842.029 American Express Co 03/04/2027 2.550 0.1% 1.181.462.08 American Express Co 03/01/2029 12.250 0.6% 5.600.500.05 Apollo Management Holdings LP 03/15/2083 7.625 0.2% 2.080.550.00 Apollo Management Holdings LP 03/15/2082 3.600 0.1% 1.200.164.35 Artor Realty SR Inc 03/15/2082 3.600 0.1% 1.200.164.35 Asco Express Lo 0.61/17/2002 5.284 0.3% 2.246.587.96 Ass Bank Ld 0.61/17/2002 5.284 0.3% 2.246.587.96 Asso Express Lo 0.61/17/2002	Allen Media LLC Initial Term Loan	02/10/2027	10.959	0.3%	2,590,068.85
Alty Financial Inc 01/03/2020 6.148 0.2% 2,202,413,76 American Alfines Inc Term B Lean 06/04/2029 8.775 0.2% 2,065,125.00 American Coastal Insurance Cop 12/15/2027 7.250 0.3% 2,868,050.00 American Express Co 03/04/2027 2.550 0.1% 1,121,5827.91 American Express Co 03/04/2027 2.550 0.1% 1,181,462.09 American Tower Trust 12/02-1A 00/15/2026 7.825 0.2% 2,089,550.00 Apollo Biobal Management Inc 09/15/2063 7.825 0.2% 1,182,726.43 ApterGraup Inc 03/15/2028 3.800 0.1% 1,290,164.35 ApterGraup Inc 03/15/2028 3.800 0.1% 1,290,164.35 ApterGraup Inc 03/15/2028 3.800 0.1% 1,292,176.43 ApterGraup Inc 03/15/2028 3.800 0.1% 1,242,576.00 Ascer Group Ital 10/15/2027 8.800 0.1% 1,242,576.00 Ascer Group Ital 10/15/2028 5.800 0.3%	Allspring Buyer LLC 2022-1 New Term Loan	11/01/2028	9.298	0.1%	941,544.17
American Airlines Inc Term B Loan 06/04/2029 8.775 0.2% 2.055,125.00 American Coastal Insurance Cop 12/15/2027 7.250 0.3% 2.668,050.00 American Express Co 05/04/2027 2.550 0.1% 1.217,562.31 American Express Co 03/04/2027 2.550 0.1% 1.1814/462.09 American Tower Trust 12023-1A 03/15/2028 5.480 0.3% 2.367,885.99 ams-GSRAM AG 03/05/2029 12.250 0.0% 5,800.500.05 Apollo Global Manegement Holdings LP 01/14/2050 4.550 0.2% 2.089,550.00 Apollo Manegement Holdings LP 01/15/2032 3.600 0.1% 1.220,164.35 Achor Realty SR Inc 10/15/2032 3.600 0.1% 1.422,576.00 Asso Group Ltd 06/17/2032 5.284 0.3% 2.246,567.96 Asso Group Ltd 02/15/2036 6.000 0.1% 1.422,576.00 Asso Group Ltd 02/15/2036 0.03% 2.246,567.96 2.347,656.81 Asto Group Ltd 02/15/2036 0.03%	Allspring Buyer LLC Initial Term Loan	11/01/2028	8.298	0.2%	2,275,606.77
American Coastal Insurance Corp 12/15/2027 7.250 0.3% 2.668.050.00 American Express Co 06/26/2033 4.999 0.1% 1.217.582.91 American Express Co 03/04/2027 2.550 0.1% 1.181.462.09 American Tower Trust 12023 IA 03/05/2028 5.490 0.3% 3.367.885.99 ams-OSRAM AG 03/05/2029 12.250 0.6% 5.600.500.05 Apollo Gibolal Management Inc 09/15/2053 7.625 0.2% 2.089.550.00 ApatrGroup Inc 00/14/2020 4.500 0.1% 1.290.164.35 AptraGroup Inc 00/15/2027 8.500 0.4% 4.029.045.76 Ares PBN Finance Co LIC 201-1A Class B 10/15/2036 6.000 0.1% 1.225.76.00 Ass Bank Ltd 06/17/2029 8.580 0.2% 2.386.187.86 athenabel Group Inc Initial Term Loan 02/15/2029 8.580 0.2% 2.384.87.86 Ass Budget Rental Car Funding AESOP LIC 2023-4A Class A 06/20/202 5.490 0.5% 5.238.061.40 Avolon Holdings Funding Ltd	Ally Financial Inc	01/03/2030	6.848	0.2%	2,202,413.76
American Express Co 05/26/2033 4 989 0.1% 1.217,582.91 American Express Co 03/04/2027 2,550 0.1% 1,181,462.09 American Tower Trust 12023-1A 03/15/2028 5,490 0.3% 3,367,885.99 american Tower Trust 12023-1A 03/10/2029 12,250 0.6% 5,6000,500.05 Apollo Global Management Inc 09/15/2053 7,625 0.2% 2,089,550.00 Apollo Management Holdings LP 01/14/2050 4,950 0.2% 1,882,276.43 Aptra Erronze Co LLC 2021-1A Class B 10/15/2032 3,600 0.1% 1,422,576.00 ASB Bank Ltd 06/17/2032 5,284 0.3% 2,746,587.96 Ascor Group Ltd 12/15/2030 4,250 0.2% 2,366,187.68 Athene Holding Ltd 06/17/2032 5,284 0.3% 2,746,587.96 Ascor Group Ltd 12/15/2030 4,250 0.2% 2,374,058.18 Athene Holding Ltd 06/17/2033 6,550 0.3% 2,582,398.26 Ascor Group Ltd 02/15/2026 5.500	American Airlines Inc Term B Loan	06/04/2029	8.775	0.2%	2,055,125.00
American Express Co 03/04/2027 2.550 0.1% 1,181,462.09 American Tower Trust 2023-1A 03/15/2028 5.490 0.3% 3.367.885.99 ams-OSRAM AG 03/30/2029 12.250 0.6% 5.600.500.05 Apollo Global Management Inc 09/15/2028 4.950 0.2% 1.982.276.43 AptaGroup Inc 03/15/2022 3.600 0.1% 1.290.164.35 Arbar Roalty SR Inc 10/15/2027 8.500 0.4% 4.029.045.76 Arse PDN Finance Co LLC 2021-1A Class B 10/15/2027 8.500 0.1% 1.422.576.00 Assed Torup Ltd 10/15/2027 8.500 0.1% 1.422.576.80 Assed Bank Ltd 06/17/2032 5.284 0.3% 2.746.587.96 Assed Torup Ltd 12/15/2030 4.250 0.2% 2.388.197.88 Athene Abedia Funding 06/17/2032 5.284 0.3% 2.934.054.81 Athene Abedia Funding 06/17/2032 5.550 0.2% 1.935.83.27 Assed Guaget Hentia Car Funding AESOP LLC 2023-4A Class A 06/20/2029	American Coastal Insurance Corp	12/15/2027	7.250	0.3%	2,668,050.00
American Tower Trust 12023-1A 03/15/2028 5.490 0.3% 3.367,885.99 arms OSRAM AG 03/30/2029 12.50 0.6% 5.600,500.05 Apollo Global Management Inc 09/15/2053 7.625 0.2% 2.089,550.00 Apollo Management Holdings LP 01/14/2050 4.950 0.2% 1.982,276.43 AptraCroup Inc 03/15/2032 3.600 0.1% 1.220,164.35 Arbar Realty SR Inc 10/15/2027 8.500 0.4% 4.029,45.76 Ares PBN Finance Co LLC 2021-1A Class B 10/15/2026 6.000 0.1% 1.422,576.00 AssG Group Ld 12/15/2030 4.250 0.2% 2.388,178.68 Ascort Group Ld 12/15/2030 4.250 0.2% 2.384,178.68 Astor Group Ld 02/15/2029 8.580 0.2% 2.374,054.81 Athene Blobal Funding 06/29/2025 2.550 0.2% 1.951,662.25 Athene Holding Ld 07/15/2029 5.490 0.5% 5.238,061 400 Avio Dudget Rental Car Funding AESOP LLC 2023 4A Class A 06/20/2029	American Express Co	05/26/2033	4.989	0.1%	1,217,582.91
ams-OSRAM AG 03/30/2029 12.250 0.6% 5,600.500.55 Apollo Global Management Inc 09/15/2053 7,625 0.2% 2,089,550.00 Apollo Global Management Holdings LP 01/14/2050 4,650 0.2% 1,982,276.43 AptarGroup Inc 03/15/2032 3,600 0.1% 1,220,164.35 Arbor Realty SR Inc 10/15/2027 8,500 0.4% 4,029,045.76 Ares PBN Finance Co LLC 2021-1A Class B 10/15/2036 6,000 0.1% 1,422,576.00 ASB Bank Ltd 06/17/2032 5,284 0.3% 2,746,587.96 Ascor Group Ltd 12/15/2030 4,250 0.2% 2,374,054.81 Athene Global Funding 02/2/15/2029 8,580 0.2% 2,374,054.81 Athene Global Funding Ltd 02/01/2033 6,650 0.3% 2,952,389.26 Avioen Holdings Funding Ltd 01/15/2029 5,490 0.5% 5,238,061.40 Avolon Holdings Funding Ltd 01/15/2029 5,490 0.5% 5,289,371 Avolon Holdings Funding Ltd 01/15/2026	American Express Co	03/04/2027	2.550	0.1%	1,181,462.09
Apollo Global Management Inc 09/15/2053 7.625 0.2% 2.089.550.00 Apollo Management Holdings IP 01/14/2050 4.950 0.2% 1.982.276.43 AptarGroup Inc 03/15/2032 3.600 0.1% 1.229.0164.35 Arbs Realty SR Inc 10/15/2036 6.000 0.1% 1.422.576.00 Ass PBN Finance Co LLC 2021-1A Class B 10/15/2036 6.000 0.1% 1.422.576.00 Ass Dank Ltd 06/17/2032 5.284 0.3% 2.746.587.36 Ascot Group Ltd 12/15/2030 4.250 0.2% 2.360.176.68 Athene Biolibal Funding 06/29/2025 2.550 0.2% 2.374.054.81 Athene Biolibal Funding 06/29/2025 2.550 0.2% 1.951.682.25 Avis Budget Rental Car Funding AESOP LLC 2023-4A Class A 06/20/2029 5.490 0.5% 5.238.061.40 Avolon Holding Ltd 07/01/2024 3.950 0.3% 2.689.456.00 1.975.974 Avalta Cating Systems Duch Holding BBV Term Loan 06/22/2028 7.329 0.1% 1.177.675.74	American Tower Trust I 2023-1A	03/15/2028	5.490	0.3%	3,367,885.99
Apolio Management Holdings IP 01/14/2050 4.950 0.2% 1.982,276.43 AptarGroup Inc 03/15/2032 3.600 0.1% 1.290,164.35 Arbor Reatty SR Inc 10/15/2027 8.500 0.4% 4.029,045.76 Ares PBN Finance Co LLC 2021-1A Class B 10/15/2036 6.000 0.1% 1.422,576.00 ASB Bank Ltd 06/17/2032 5.284 0.3% 2.746,597.96 Ascot Group Ltd 12/15/2030 4.250 0.2% 2.384,197.68 athenahealth Group Inc Initial Term Loan 02/15/2029 8.580 0.2% 2.374,054.81 Athene Global Funding 06/29/2025 2.550 0.2% 1.951,662.25 Athene Holdings Ltd 02/01/2033 6.650 0.3% 2.952,398.26 Avis Budget Rental Car Funding AESOP LLC 2023-4A Class A 06/20/2029 5.490 0.5% 5.238,061.40 Avolon Holdings Funding Ltd 07/01/2024 3.950 0.3% 2.689,456.00 Avolon TLB Borrower 1 (US) LLC 86 Cov-Lite Term Loan 06/22/2028 7.329 0.1% 1.177,675.74	ams-OSRAM AG	03/30/2029	12.250	0.6%	5,600,500.05
AptarGroup Inc 03/15/2032 3.600 0.1% 1.290.164.35 Arbor Realty SR Inc 10/15/2027 8.500 0.4% 4.029.045.76 Ares PBN Finance Co LLC 2021-1A Class B 10/15/2036 6.000 0.1% 1.422.576.00 ASB Bank Itd 06/17/2032 5.284 0.3% 2.746.587.96 Ascot Group Ltd 12/15/2030 4.250 0.2% 2.388.17.68 athenabaelth Group Inc Initial Term Loan 02/15/2029 8.580 0.2% 2.374.054.81 Athene Global Funding 06/29/2025 2.550 0.2% 1.951.682.25 Athene Global Funding Ltd 02/01/2033 6.650 0.3% 2.952.398.26 Avis Budget Rental Car Funding AESOP LLC 2023-4A Class A 06/20/2029 5.490 0.5% 5.238.061.40 Avolon Holdings Funding Ltd 01/15/2026 5.500 0.1% 915.393.71 Avolon Holdings Funding Ltd 07/01/2024 3.950 0.3% 2.669.456.00 Avolon Holdings Funding Ltd 07/01/2024 3.950 0.3% 2.669.456.00 Avolon Holding BBV Term B-6 Dollar Facility	Apollo Global Management Inc	09/15/2053	7.625	0.2%	2,089,550.00
Arbor Reaty SR Inc 10/15/2027 8.500 0.4% 4,029,045,76 Ares PBN Finance Co LLC 2021-1A Class B 10/15/2036 6.000 0.1% 1,422,576.00 ASB Bank Ltd 06/17/2032 5.284 0.3% 2,746,587.96 Ascot Group Ltd 12/15/2030 4.250 0.2% 2,338,187.68 athenaelth Group Inc Initial Term Loan 02/15/2029 8.580 0.2% 2,374,054.81 Athene Global Funding 06/29/2025 2.550 0.2% 1,391,682.25 Athene Holding Ltd 02/01/2033 6.650 0.3% 2,925,398.26 Avis Budget Rental Car Funding AESOP LLC 2023-4A Class A 06/20/2029 5.490 0.5% 5,238.061.40 Avion Holdings Funding Ltd 01/15/2026 5.500 0.1% 915,393.71 Avolon Holdings Funding Ltd 07/01/2024 3.950 0.3% 2,669,456.00 Avian Casting Systems Dutch Holding BBV Term B-6 Dollar Facility 12/20/203 7.330 0.2% 1,780,784.94 AXIS Specialty Finance LLC 04/15/2030 3.400 0.2% 2,024,689.75 <tr< td=""><td>Apollo Management Holdings LP</td><td>01/14/2050</td><td>4.950</td><td>0.2%</td><td>1,982,276.43</td></tr<>	Apollo Management Holdings LP	01/14/2050	4.950	0.2%	1,982,276.43
Ares PBN Finance Co LLC 2021-1A Class B 10/15/2036 6.000 0.1% 1.422,576.00 ASB Bank Ltd 06/17/2032 5.284 0.3% 2.746,587.96 Ascot Group Ltd 12/15/2030 4.250 0.2% 2.368,187.68 athenahealth Group Inc Initial Term Loan 02/15/2029 8.580 0.2% 2.374,054.81 Athene Global Funding 06/29/2025 2.550 0.2% 1.351,682.25 Athene Global Funding Ltd 02/01/2033 6.650 0.3% 2.952,398.26 Avis Budget Rental Car Funding AESOP LLC 2023-4A Class A 06/20/2029 5.490 0.5% 5,238,061.40 Avolon Holdings Funding Ltd 01/15/2026 5.500 0.1% 915,333.71 Avolon TLB Borrower 1 (US) LLC B6 Cov-Lite Term Loan 06/22/2028 7.329 0.1% 1,177,75.74 Axalta Coating Systems Dutch Holding BBV Term B-6 Dollar Facility 12/20/2029 7.330 0.2% 1,204,893.75 Axits Specialty Finance LLC 01/15/2040 4.900 0.5% 5,097,545.11 BAE Systems PLC 04/15/2030 3.400 0.2% 2	AptarGroup Inc	03/15/2032	3.600	0.1%	1,290,164.35
ASB Bank Ltd 06/17/2032 5.284 0.3% 2.746,587.96 Ascot Group Ltd 12/15/2030 4.250 0.2% 2.368,187.68 athenahealth Group Inc Initial Term Loan 02/15/2029 8.580 0.2% 2.374,054.81 Athene Global Funding 06/29/2025 2.550 0.2% 1.951,662.25 Athene Holding Ltd 02/01/2033 6.650 0.3% 2.982.382.68 Avis Budget Rental Car Funding AESOP LLC 2023-4A Class A 06/20/2029 5.490 0.5% 5.238.061.40 Avion Holdings Funding Ltd 01/15/2026 5.500 0.1% 915.393.71 Avolon Holdings Funding Ltd 07/01/2024 3.950 0.3% 2.669.456.00 Avolon TLB Borrower 1 (US) LLC B6 Cov-Lite Term Loan 06/22/2028 7.329 0.1% 1.177.675.74 Axalta Coating Systems Dutch Holding BBV Term B-6 Dollar Facility 12/20/2029 7.330 0.2% 1.780,789.49 AXIS Specialty Finance LLC 01/15/2040 4.900 0.5% 5.097,545.11 BAE Systems PLC 04/15/2030 3.400 0.2% 2.024.689.75	Arbor Realty SR Inc	10/15/2027	8.500	0.4%	4,029,045.76
Ascot Group Ltd 12/15/2030 4.250 0.2% 2.368,187.68 athenahealth Group Inc Initial Term Loan 02/15/2029 8.580 0.2% 2.374,054.81 Athene Global Funding 06/29/2025 2.550 0.2% 1.951,662.25 Athene Global Funding Ltd 02/01/2033 6.650 0.3% 2.952,398.26 Avis Budget Rental Car Funding AESOP LLC 2023-4A Class A 06/20/2029 5.490 0.5% 5.238,061.40 Avion Holdings Funding Ltd 01/15/2026 5.500 0.1% 915,393.71 Avolon Holdings Funding Ltd 07/01/2024 3.950 0.3% 2,669,456.00 Avolon TLB Borrower 1 (US) LLC BG Cov-Lite Term Loan 06/22/2028 7.329 0.1% 1,177,675.74 Axalta Coating Systems Dutch Holding BBV Term B-6 Dollar Facility 12/20/2029 7.330 0.2% 1,780,789.49 AXIS Specialty Finance LLC 01/15/2040 4.900 0.5% 5,097,545.11 BAE Systems PLC 04/15/2030 3.400 0.2% 2,024,689.75 Bank G Meerica Corp 01/27/2027 5.125 0.5% 5,540,2	Ares PBN Finance Co LLC 2021-1A Class B	10/15/2036	6.000	0.1%	1,422,576.00
athenahealth Group Inc Initial Term Loan 02/15/2029 8.580 0.2% 2.374,054.81 Athene Global Funding 06/29/2025 2.550 0.2% 1.951,662.25 Athene Holding Ltd 02/01/2033 6.650 0.3% 2.952,388.26 Avis Budget Rental Car Funding AESOP LLC 2023-4A Class A 06/20/2029 5.490 0.5% 5.238,061.40 Avion Holdings Funding Ltd 01/15/2026 5.500 0.1% 915,393.71 Avolon Holdings Funding Ltd 07/01/2024 3.950 0.3% 2.669,456.00 Avolon TLB Borrower 1 (US) LLC B6 Cov-Lite Term Loan 06/22/2028 7.329 0.1% 1,177,675.74 Axalta Coating Systems Dutch Holding BBV Term B-6 Dollar Facility 12/20/2029 7.330 0.2% 1,780,789.49 AXIS Specialty Finance LLC 01/15/2040 4.900 0.5% 5,097,545.11 BAE Systems PLC 04/15/2030 3.400 0.2% 2,024,689,75 Bank of America Corp 01/27/2027 5.125 0.2% 1,600,988.54 Bank of America Corp 01/27/2027 5.125 0.2% 1,600,98	ASB Bank Ltd	06/17/2032	5.284	0.3%	2,746,587.96
Athene Global Funding06/29/20252.5500.2%1.951.662.25Athene Holding Ltd02/01/20336.6500.3%2.952.398.26Avis Budget Rental Car Funding AESOP LLC 2023-4A Class A06/20/20295.4900.5%5.238.061.40Avolon Holdings Funding Ltd01/15/20265.5000.1%915.393.71Avolon Holdings Funding Ltd07/01/20243.9500.3%2.669.456.00Avolon Holdings Funding Ltd07/01/20243.9500.3%2.669.456.00Avolon TLB Borrower 1 (US) LLC B6 Cov-Lite Term Loan06/22/20287.3290.1%1.177.675.74Axalta Coating Systems Dutch Holding BBV Term B-6 Dollar Facility12/20/20297.3300.2%1.780.789.49AXIS Specialty Finance LLC01/15/20404.9000.5%5.097.545.11BAE Systems PLC04/15/20303.4000.2%2.024.689.75Banco Santander SA03/14/20285.5520.5%4.600.986.24Bank of America Corp01/27/20275.1250.2%1.600.998.54Bank of New Zealand02/07/20284.8460.3%3.007.650.46Bank of New Zealand02/20/20351.7100.1%1.132.527.29Bankers Healthcare Group Securitization Trust 2022-A Class A02/20/20351.7100.1%1.132.527.29Bankers Healthcare Group Securitization Trust 2023-A Class B04/17/20366.3500.4%4.156.889.50Bausch Health Companies Inc06/01/20284.8750.0%398.363.77Bausch Health Companies Inc Seco	Ascot Group Ltd	12/15/2030	4.250	0.2%	2,368,187.68
Athene Holding Ltd 02/01/2033 6.650 0.3% 2.952.398.26 Avis Budget Rental Car Funding AESOP LLC 2023-4A Class A 06/20/2029 5.490 0.5% 5.238.061.40 Avolon Holdings Funding Ltd 01/15/2026 5.500 0.1% 915.393.71 Avolon Holdings Funding Ltd 07/01/2024 3.950 0.3% 2.669.456.00 Avolon Holdings Funding Ltd 07/01/2024 3.950 0.3% 2.669.456.00 Avolon TLB Borrower 1 (US) LLC B6 Cov-Lite Term Loan 06/22/2028 7.329 0.1% 1.177.675.74 Axalta Coating Systems Dutch Holding BBV Term B-6 Dollar Facility 12/20/2029 7.330 0.2% 1.780.789.49 AXIS Specialty Finance LLC 01/15/2040 4.900 0.5% 5.097.545.11 BAE Systems PLC 04/15/2030 3.400 0.2% 2.024.689.75 Banco Santander SA 03/14/2028 5.552 0.5% 4.600.986.24 Bank of America Corp 01/27/2027 5.125 0.2% 1.600.998.54 Bank of New Zealand 02/07/2028 4.846 0.3% 3.007.650.46 </td <td>athenahealth Group Inc Initial Term Loan</td> <td>02/15/2029</td> <td>8.580</td> <td>0.2%</td> <td>2,374,054.81</td>	athenahealth Group Inc Initial Term Loan	02/15/2029	8.580	0.2%	2,374,054.81
Avis Budget Rental Car Funding AESOP LLC 2023-4A Class A06/20/20295.4900.5%5.238,061.40Avolon Holdings Funding Ltd01/15/20265.5000.1%915,393.71Avolon Holdings Funding Ltd07/01/20243.9500.3%2,669,456.00Avolon TLB Borrower 1 (US) LLC B6 Cov-Lite Term Loan06/22/20287.3290.1%1,177,675.74Axalta Coating Systems Dutch Holding BBV Term B-6 Dollar Facility12/20/20297.3300.2%1,780,789.49AXIS Specialty Finance LLC01/15/20404.9000.5%5,097,545.11BAE Systems PLC04/15/20303.4000.2%2,024,689.75Banco Santander SA03/14/20285.5520.5%4,600,986.24Bank Leumi Le-Israel BM07/27/20275.1250.2%1,600,998.54Bank of America Corp01/27/20274.3750.6%5,540,285.18Bank of New Zealand02/07/20284.8460.3%3,007,650.46Bank of Nova Scotia03/11/20272.9510.3%2,921,897.58Bankers Healthcare Group Securitization Trust 2022-A Class A02/20/20351.7100.1%1,132,527.29Bankers Healthcare Group Securitization Trust 2023-A Class B04/17/20366.3500.4%4,156,889.50Bausch Health Companies Inc06/01/20284.8750.0%398,363.77Bausch Health Companies Inc06/01/202710.6790.2%1,714,418.13	Athene Global Funding	06/29/2025	2.550	0.2%	1,951,662.25
Avolon Holdings Funding Ltd01/15/20265.5000.1%915,393.71Avolon Holdings Funding Ltd07/01/20243.9500.3%2,669,456.00Avolon TLB Borrower 1 (US) LLC B6 Cov-Lite Term Loan06/22/20287.3290.1%1,177,675.74Axalta Coating Systems Dutch Holding BBV Term B-6 Dollar Facility12/20/20297.3300.2%1,780,789.49AXIS Specialty Finance LLC01/15/20404.9000.5%5,097,545.11BAE Systems PLC04/15/20303.4000.2%2,024,689.75Banco Santander SA03/14/20285.5520.5%4,600,986.24Bank Leumi Le-Israel BM07/27/20275.1250.2%1,600,998.54Bank of America Corp01/27/20274.3750.6%5,540,285.18Bank of New Zealand02/07/20284.8460.3%3,007,650.46Bank of Nova Scotia03/11/20272.9510.3%2,921,897.58Bankers Healthcare Group Securitization Trust 2022-A Class A02/20/20351.7100.1%1,132,527.29Bankers Healthcare Group Securitization Trust 2023-A Class B04/17/20366.3500.4%4,156,889.50Bausch Health Companies Inc06/01/20284.8750.0%398,363.77Bausch Health Companies Inc Second Amendment Term Loan02/01/202710.6790.2%1,714,418.13	Athene Holding Ltd	02/01/2033	6.650	0.3%	2,952,398.26
Avoin Holdings Funding Ltd07/01/20243.9500.3%2,669,456.0Avoin TLB Borrower 1 (US) LLC B6 Cov-Lite Term Loan06/22/20287.3290.1%1,177,675.74Axalta Coating Systems Dutch Holding BBV Term B-6 Dollar Facility12/20/20297.3300.2%1,780,789.49AXIS Specialty Finance LLC01/15/20404.9000.5%5,097,545.11BAE Systems PLC04/15/20303.4000.2%2,024,689.75Banco Santander SA03/14/20285.5520.5%4,600,986.24Bank d America Corp01/27/20275.1250.2%1,600,998.54Bank of America Corp01/27/20275.1250.6%5,540,285.18Bank of New Zealand02/07/20284.8460.3%3,007,650.46Bank ers Healthcare Group Securitization Trust 2022-A Class A02/20/20351.7100.1%1,132,527.29Bankers Healthcare Group Securitization Trust 2023-A Class B04/17/20366.3500.4%4,156,889.50Bausch Health Companies Inc06/01/20284.8750.0%398,363.77Bausch Health Companies Inc Second Amendment Term Loan02/01/202710.6790.2%1,714,418.13	Avis Budget Rental Car Funding AESOP LLC 2023-4A Class A	06/20/2029	5.490	0.5%	5,238,061.40
Avolon TLB Borrower 1 (US) LLC B6 Cov-Lite Term Loan06/22/20287.3290.1%1,177,675.74Axalta Coating Systems Dutch Holding BBV Term B-6 Dollar Facility12/20/20297.3300.2%1,780,789.49AXIS Specialty Finance LLC01/15/20404.9000.5%5,097,545.11BAE Systems PLC04/15/20303.4000.2%2,024,689.75Banco Santander SA03/14/20285.5520.5%4,600,986.24Bank Leumi Le-Israel BM07/27/20275.1250.2%1,600,998.54Bank of America Corp01/27/20274.3750.6%5,540,285.18Bank of New Zealand02/07/20284.8460.3%3,007,650.46Bank of Nova Scotia03/11/20272.9510.3%2,921,897.58Bankers Healthcare Group Securitization Trust 2022-A Class A02/20/20351.7100.1%1,132,527.29Bankers Healthcare Group Securitization Trust 2023-A Class B04/17/20366.3500.4%4,156,889.50Bausch Health Companies Inc06/01/20284.8750.0%398,363.77Bausch Health Companies Inc02/01/202710.6790.2%1.714,418.13	Avolon Holdings Funding Ltd	01/15/2026	5.500	0.1%	915,393.71
Axalta Coating Systems Dutch Holding BBV Term B-6 Dollar Facility12/20/20297.3300.2%1,780,789.49AXIS Specialty Finance LLC01/15/20404.9000.5%5,097,545.11BAE Systems PLC04/15/20303.4000.2%2,024,689.75Banco Santander SA03/14/20285.5520.5%4,600,986.24Bank Leumi Le-Israel BM07/27/20275.1250.2%1,600,998.54Bank of America Corp01/27/20275.1250.6%5,540,285.18Bank of New Zealand02/07/20284.8460.3%3,007,650.46Bank of Nova Scotia03/11/20272.9510.3%2,921,897.58Bankers Healthcare Group Securitization Trust 2022-A Class A02/20/20351.7100.1%1,132,527.29Bankers Health Companies Inc06/01/20284.8750.0%398,363.77Bausch Health Companies Inc Second Amendment Term Loan02/01/202710.6790.2%1,714,418.13	Avolon Holdings Funding Ltd	07/01/2024	3.950	0.3%	2,669,456.00
AXIS Specialty Finance LLC01/15/20404.9000.5%5,097,545.11BAE Systems PLC04/15/20303.4000.2%2,024,689.75Banco Santander SA03/14/20285.5520.5%4,600,986.24Bank Leumi Le-Israel BM07/27/20275.1250.2%1,600,998.54Bank of America Corp01/27/20274.3750.6%5,540,285.18Bank of New Zealand02/07/20284.8460.3%3,007,650.46Bank of Nova Scotia03/11/20272.9510.3%2,921,897.58Bankers Healthcare Group Securitization Trust 2022-A Class A02/20/20351.7100.1%1,132,527.29Bankers Health Companies Inc06/01/20284.8750.0%398,363.77Bausch Health Companies Inc Second Amendment Term Loan02/01/202710.6790.2%1,714,418.13	Avolon TLB Borrower 1 (US) LLC B6 Cov-Lite Term Loan	06/22/2028	7.329	0.1%	1,177,675.74
BAE Systems PLC04/15/20303.4000.2%2,024,689,75Banco Santander SA03/14/20285.5520.5%4,600,986.24Bank Leumi Le-Israel BM07/27/20275.1250.2%1,600,998.54Bank of America Corp01/27/20274.3750.6%5,540,285.18Bank of New Zealand02/07/20284.8460.3%3,007,650.46Bank of Nova Scotia03/11/20272.9510.3%2,921,897.58Bankers Healthcare Group Securitization Trust 2022-A Class A02/20/20351.7100.1%1,132,527.29Bankers Healthcare Group Securitization Trust 2023-A Class B04/17/20366.3500.4%4,156,889.50Bausch Health Companies Inc06/01/20284.8750.0%398,363.77Bausch Health Companies Inc Second Amendment Term Loan02/01/202710.6790.2%1,714,418.13	Axalta Coating Systems Dutch Holding BBV Term B-6 Dollar Facility	12/20/2029	7.330	0.2%	1,780,789.49
Banco Santander SA03/14/20285.5520.5%4,600,986.24Bank Leumi Le-Israel BM07/27/20275.1250.2%1,600,986.54Bank of America Corp01/27/20274.3750.6%5,540,285.18Bank of New Zealand02/07/20284.8460.3%3,007,650.46Bank of Nova Scotia03/11/20272.9510.3%2,921,897.58Banker S Healthcare Group Securitization Trust 2022-A Class A02/20/20351.7100.1%1,132,527.29Bankers Healthcare Group Securitization Trust 2023-A Class B04/17/20366.3500.4%4,156,889.50Bausch Health Companies Inc06/01/20284.8750.0%398,363.77Bausch Health Companies Inc Second Amendment Term Loan02/01/202710.6790.2%1,714,418.13	AXIS Specialty Finance LLC	01/15/2040	4.900	0.5%	5,097,545.11
Bank Leumi Le-Israel BM07/27/20275.1250.2%1,600,998.54Bank of America Corp01/27/20274.3750.6%5,540,285.18Bank of New Zealand02/07/20284.8460.3%3,007,650.46Bank of Nova Scotia03/11/20272.9510.3%2,921,897.58Bankers Healthcare Group Securitization Trust 2022-A Class A02/20/20351.7100.1%1,132,527.29Bankers Healthcare Group Securitization Trust 2023-A Class B04/17/20366.3500.4%4,156,889.50Bausch Health Companies Inc06/01/20284.8750.0%398,363.77Bausch Health Companies Inc Second Amendment Term Loan02/01/202710.6790.2%1,714,418.13	BAE Systems PLC	04/15/2030	3.400	0.2%	2,024,689.75
Bank of America Corp01/27/20274.3750.6%5,540,285.18Bank of New Zealand02/07/20284.8460.3%3,007,650.46Bank of Nova Scotia03/11/20272.9510.3%2,921,897.58Bankers Healthcare Group Securitization Trust 2022-A Class A02/20/20351.7100.1%1,132,527.29Bankers Healthcare Group Securitization Trust 2023-A Class B04/17/20366.3500.4%4,156,889.50Bausch Health Companies Inc06/01/20284.8750.0%398,363.77Bausch Health Companies Inc Second Amendment Term Loan02/01/202710.6790.2%1,714,418.13	Banco Santander SA	03/14/2028	5.552	0.5%	4,600,986.24
Bank of New Zealand02/07/20284.8460.3%3,007,650.46Bank of Nova Scotia03/11/20272.9510.3%2,921,897.58Bankers Healthcare Group Securitization Trust 2022-A Class A02/20/20351.7100.1%1,132,527.29Bankers Healthcare Group Securitization Trust 2023-A Class B04/17/20366.3500.4%4,156,889.50Bausch Health Companies Inc06/01/20284.8750.0%398,363.77Bausch Health Companies Inc Second Amendment Term Loan02/01/202710.6790.2%1,714,418.13	Bank Leumi Le-Israel BM	07/27/2027	5.125	0.2%	1,600,998.54
Bank of Nova Scotia 03/11/2027 2.951 0.3% 2.921,897.58 Bankers Healthcare Group Securitization Trust 2022-A Class A 02/20/2035 1.710 0.1% 1,132,527.29 Bankers Healthcare Group Securitization Trust 2023-A Class B 04/17/2036 6.350 0.4% 4,156,889.50 Bausch Health Companies Inc 06/01/2028 4.875 0.0% 398,363.77 Bausch Health Companies Inc Second Amendment Term Loan 02/01/2027 10.679 0.2% 1,714,418.13	Bank of America Corp	01/27/2027	4.375	0.6%	5,540,285.18
Bankers Healthcare Group Securitization Trust 2022-A Class A 02/20/2035 1.710 0.1% 1,132,527.29 Bankers Healthcare Group Securitization Trust 2023-A Class B 04/17/2036 6.350 0.4% 4,156,889.50 Bausch Health Companies Inc 06/01/2028 4.875 0.0% 398,363.77 Bausch Health Companies Inc Second Amendment Term Loan 02/01/2027 10.679 0.2% 1,714,418.13	Bank of New Zealand	02/07/2028	4.846	0.3%	3,007,650.46
Bankers Healthcare Group Securitization Trust 2023-A Class B 04/17/2036 6.350 0.4% 4,156,889.50 Bausch Health Companies Inc 06/01/2028 4.875 0.0% 398,363.77 Bausch Health Companies Inc Second Amendment Term Loan 02/01/2027 10.679 0.2% 1,714,418.13	Bank of Nova Scotia	03/11/2027	2.951	0.3%	2,921,897.58
Bausch Health Companies Inc 06/01/2028 4.875 0.0% 398,363.77 Bausch Health Companies Inc Second Amendment Term Loan 02/01/2027 10.679 0.2% 1,714,418.13	Bankers Healthcare Group Securitization Trust 2022-A Class A	02/20/2035	1.710	0.1%	1,132,527.29
Bausch Health Companies Inc Second Amendment Term Loan 02/01/2027 10.679 0.2% 1,714,418.13	Bankers Healthcare Group Securitization Trust 2023-A Class B	04/17/2036	6.350	0.4%	4,156,889.50
	Bausch Health Companies Inc	06/01/2028	4.875	0.0%	398,363.77
BCP Renaissance Parent LLC Initial Term B-4 Loan 10/31/2028 8.829 0.3% 2,758,699.94	Bausch Health Companies Inc Second Amendment Term Loan	02/01/2027	10.679	0.2%	1,714,418.13
	BCP Renaissance Parent LLC Initial Term B-4 Loan	10/31/2028	8.829	0.3%	2,758,699.94

Holdings | As of March 2024

Holdings	Maturity Date	Interest	% of TNA	Market Value
Blackstone Mortgage Trust Inc	01/15/2027	3.750	0.3%	3,358,295.29
BPR Trust 2022-OANA Class C	04/15/2037	8.022	0.1%	1,383,050.00
Bread Financial Holdings Inc	03/15/2029	9.750	0.6%	5,937,062.29
Brightsphere Investment Group Inc	07/27/2026	4.800	0.2%	2,253,683.93
Bristol-Myers Squibb Co	02/01/2031	5.750	0.4%	4,077,468.65
Buckeye Partners LP 2024 Tranche B-3 Term Loan	11/02/2026	7.330	0.1%	892,138.85
Business Jet Securities LLC 2020-1A Class A	11/15/2035	2.981	0.0%	265,295.12
BX Commercial Mortgage Trust 2022-CSMO Class C	06/15/2027	9.214	0.5%	4,754,812.50
BXMT Ltd 2020-FL2 Class A	02/16/2037	6.340	0.1%	1,058,697.41
BXMT Ltd 2020-FL3 Class C	03/15/2037	7.990	0.1%	1,057,388.38
Canadian Imperial Bank of Commerce	10/03/2028	5.986	0.4%	3,614,998.48
Capital Automotive Reit 2020-1A Class B1	02/15/2050	4.170	0.1%	1,378,816.01
Capital Automotive Reit 2023-1A Class A2	09/15/2053	6.500	0.3%	3,410,349.06
Capital One Financial Corp	10/30/2031	7.624	0.2%	1,800,327.26
Capital One Financial Corp	05/11/2027	3.650	0.2%	2,241,911.22
Capital Southwest Corp	01/31/2026	4.500	0.2%	2,366,566.32
Cargill Inc	10/11/2032	5.125	0.2%	1,900,571.43
Cascade Funding Mortgage Trust 2018-RM2 Class A	10/25/2068	4.000	0.0%	355,452.37
Cascade Funding Mortgage Trust 2019-RM3 Class A	06/25/2069	2.800	0.0%	209,343.76
CCO Holdings LLC / CCO Holdings Capital Corp	03/01/2031	7.375	0.3%	2,794,946.27
Central Parent Inc 2023 Refinancing Term Loan First Lien	07/06/2029	9.309	0.4%	3,611,962.08
CF Hippolyta Issuer LLC 2022-1A Class A1	08/15/2062	5.970	0.2%	2,314,681.68
CF Hippolyta LLC 2020-1 Class B1	07/15/2060	2.280	0.1%	943,242.51
CG-CCRE Commercial Mortgage Trust 2014-FL2 Class D	11/15/2031	9.440	0.1%	542,215.89
CG-CCRE Commercial Mortgage Trust 2014-FL2 Class STC1	11/15/2031	9.440	0.0%	108,627.40
CG-CCRE Commercial Mortgage Trust 2014-FL2 Class STC2	11/15/2031	10.190	0.1%	697,332.33
CION Investment Corp	02/11/2026	4.500	0.2%	1,565,685.73
Citigroup Commercial Mortgage Trust 2023-PRM3 Class B	07/10/2028	6.360	0.3%	2,917,805.30
CNH Industrial Capital LLC	04/10/2028	4.550	0.2%	2,229,028.28
CNH Industrial Capital LLC	01/12/2029	5.500	0.3%	2,485,100.29
Comerica Bank	07/27/2025	4.000	0.3%	2,585,702.58
Comerica Bank	08/25/2033	5.332	0.3%	2,656,437.79
Connect Finco SARL / Connect US Finco LLC	10/01/2026	6.750	0.1%	857,740.71
Connect Finco SARL Amendment No. 1 Refinancing Term Loan	12/11/2026	8.829	1.2%	11,433,700.72
Corebridge Financial Inc	12/15/2052	6.875	0.3%	2,923,499.71
Corebridge Global Funding	09/19/2028	5.900	0.3%	3,252,654.98
Credit Acceptance Auto Loan Trust 2023-1A Class C	07/15/2033	7.710	0.2%	2,398,921.63
Credit Acceptance Corp	12/15/2028	9.250	0.4%	4,436,771.63
Crescent Capital BDC Inc	05/25/2026	5.000	0.2%	2,385,420.00
CRSO Trust 2023-BRND Class A	07/10/2028	6.891	0.5%	4,809,472.23
DataBank Issuer 2023-1A Class A2	02/25/2053	5.116	0.3%	2,915,315.90
DC Commercial Mortgage Trust 2023-DC Class B	09/10/2028	6.804	0.3%	2,504,596.36
Delos Aircraft Designated Activity Company 2023 Term Loan	10/31/2027	7.302	0.3%	3,078,950.18
DigitalBridge Issuer LLC 2021-1A Class A2	09/25/2051	3.933	0.3%	2,692,395.00
DK Trust 2024-SPBX Class B	03/15/2034	7.100	0.7%	7,330,000.00
Doctors Company an Interinsurance Exchange	01/18/2032	4.500	0.3%	3,300,081.59
Drawbridge Special Opportunities Fund LP / Drawbridge Special Opportunities Finance	02/15/2026	3.875	0.2%	2,323,271.70

Holdings | As of March 2024

Holdings	Maturity Date	Interest	% of TNA	Market Value
Dryden Senior Loan Fund 2024-115A Class B	04/18/2037	7.301	0.5%	4,630,000.00
Duke Energy Florida LLC	11/15/2052	5.950	0.2%	2,230,382.57
Duke Energy Ohio Inc	04/01/2053	5.650	0.2%	1,906,485.52
Eagle Point Credit Company Inc	01/31/2029	5.375	0.4%	4,009,570.00
Eastern Power LLC Term Loan	10/02/2025	9.079	0.2%	2,249,139.32
Edison International	03/15/2026	5.375	0.5%	4,901,340.23
EF Holdco / EF Cayman Hold / Ellington Fin Reit Cayman / TRS / EF Cayman Non-MTM	04/01/2027	5.875	0.5%	4,817,100.12
Elanco Animal Health Inc Term Loan	08/01/2027	7.176	0.2%	2,283,817.87
Ellington Financial Inc	04/30/2028	8.625	0.2%	1,580,856.00
Elm Trust 2020-3A Class A2	08/20/2029	2.954	0.0%	416,185.05
Elm Trust 2020-4A Class A2	10/20/2029	2.286	0.1%	1,182,105.70
Energy Transfer LP	04/11/2024	9.597	0.4%	4,027,793.38
EnLink Midstream LLC	09/01/2030	6.500	0.1%	612,151.47
Enstar Finance LLC	01/15/2042	5.500	0.4%	3,819,512.85
Enstar Finance LLC	09/01/2040	5.750	0.2%	1,551,847.20
Extra Space Storage LP	07/01/2030	5.500	0.4%	3,475,124.15
F&G Annuities & Life Inc	01/13/2028	7.400	0.6%	5,753,093.00
Fairfax Financial Holdings Limited	04/29/2030	4.625	0.2%	2,091,795.47
Fairfax India Holdings Corp	02/26/2028	5.000	0.5%	5,202,994.50
Federal Realty OP LP	05/01/2028	5.375	0.3%	2,963,381.98
FHLMC Multifamily Structured Pass Through Certificates K753 Class X3	12/25/2030	5.036	0.2%	1,961,320.79
Fidelis Insurance Holdings Ltd	04/01/2041	6.625	0.5%	4,717,350.00
Fifth Third Bancorp	10/27/2028	6.361	0.6%	6,385,183.96
Fifth Third Bancorp	07/28/2030	4.772	0.0%	158,841.75
First American Financial Corp	08/15/2031	2.400	0.3%	2,474,344.44
Flexential Issuer 2021-1A Class A2	11/27/2051	3.250	0.4%	4,041,700.61
Florida Power & Light Co	05/15/2033	4.800	0.3%	3,323,958.42
FNA LLC 2019-1 Class A	12/10/2031	3.000	0.1%	515,161.91
Ford Credit Auto Owner Trust 2024-1 Class A	08/15/2036	4.870	0.3%	3,333,169.37
Franklin BSP Lending Corporation	12/15/2024	4.850	0.3%	2,875,258.25
FREED ABS Trust 2022-2CP Class B	05/18/2029	4.490	0.0%	191,623.88
FREMF Mortgage Trust 2023-K753 Class D	12/25/2030	0.000	0.4%	3,835,362.00
FREMF Mortgage Trust 2023-K753 Class X2A	01/01/2050	0.100	0.1%	581,609.26
FREMF Mortgage Trust 2023-K753 Class X2B	12/25/2030	0.100	0.0%	123,766.21
FREMF Mortgage Trust 2024-K516 Class C	01/25/2029	6.122	0.4%	3,635,530.00
FS KKR Capital Corp	02/14/2025	4.250	0.3%	3,393,356.07
FS KKR Capital Corp	02/01/2025	4.125	0.1%	1,347,416.04
GCM Grosvenor Diversified Alternatives Issuer LLC Class B	05/15/2031	6.000	0.2%	2,022,660.00
GEON Performance Solutions LLC Initial Term Loan	08/18/2028	10.314	0.2%	1,891,462.50
GIP II Blue Holding LP Initial Term Loan	09/29/2028	9.942	0.1%	886,838.49
Gladstone Capital Corp	01/31/2026	5.125	0.2%	2,241,617.18
Gladstone Investment Corp	11/01/2028	4.875	0.3%	3,048,474.00
Glencore Funding LLC	10/06/2028	6.125	0.3%	2,567,923.38
Global Atlantic Fin Co	06/15/2033	7.950	0.4%	3,867,389.78
Global Medical Response Inc 2018 New Term Loan	03/14/2025	9.824	0.1%	1,435,703.33
Global SC Finance VII SRL 2020-1A Class A	10/17/2040	2.170	0.1%	1,023,957.54
Global SC Finance VII SRL 2020-2A Class A	11/19/2040	2.260	0.1%	967,826.15

Holdings | As of March 2024

Holdings	Maturity Date	Interest	% of TNA	Market Value
Golub Capital BDC Inc	04/15/2024	3.375	0.3%	2,578,793.15
Golub Capital Partners ABS Funding Ltd 2021-1A Class A2	04/20/2029	2.773	0.4%	3,498,920.36
Hartwick Park CLO Ltd 2023-1A Class B	01/21/2036	7.591	0.7%	6,824,164.80
Harvest Midstream I LP	09/01/2028	7.500	0.2%	2,463,852.33
HAT Holdings I LLC / HAT Holdings II LLC	06/15/2026	3.375	0.2%	1,945,034.03
HAT Holdings I LLC / HAT Holdings II LLC	09/15/2030	3.750	0.2%	1,931,765.63
Horizon Technology Finance Corp	03/30/2026	4.875	0.2%	2,223,000.00
HPEFS Equipment Trust 2023-1A Class B	04/20/2028	5.730	0.3%	2,986,319.69
HSBC Holdings PLC	03/09/2034	6.254	0.4%	3,461,947.84
HSBC Holdings PLC	11/03/2028	7.390	0.2%	2,276,775.21
HSBC Holdings PLC	06/04/2031	2.848	0.1%	983,298.11
Hudsons Bay Simon JV Trust 2015-HB10 Class C10	08/05/2034	5.447	0.1%	808,304.40
Huntington Bancshares Inc	08/04/2028	4.443	0.6%	6,037,044.44
ILPEA Parent Inc Term Loan	06/22/2028	9.944	0.4%	3,477,564.88
Indiana Finance Authority Health System, Revenue Bonds	03/01/2051	3.313	0.1%	1,155,131.34
INEOS Enterprises Holdings US Finco LLC 2030 Tranche B Dollar Term Loan	07/08/2030	9.193	0.4%	3,885,137.50
INTOWN 2022-STAY Mortgage Trust Class D	08/15/2037	9.459	0.3%	3,166,693.11
IQVIA Inc Incremental Term B-4 Dollar Loan	01/02/2031	7.309	0.4%	3,710,261.75
Iridium Satellite LLC Term B-3 Loan	09/20/2030	7.929	0.4%	4,176,105.37
Jazz Pharmaceuticals Public Limited Company Additional Tranche B-1 Dollar Term	/ /			
Loan	05/05/2028	8.445	0.3%	2,525,899.73
John Deere Capital Corp	03/07/2031	4.900	0.5%	4,711,284.13
JPMBB Commercial Mortgage Securities Trust 2014-C24 Class D	11/15/2047	3.868	0.0%	176,118.89
Keurig Dr Pepper Inc	03/15/2029	5.050	0.3%	3,179,128.71
LendingTree Inc Initial Term B Loan	09/15/2028	9.191	0.4%	3,889,339.37
Lendmark Funding Trust 2023-1A Class A	05/20/2033	5.590	0.3%	2,525,425.23
LIAS Administration Fee Issuer LLC 2018-1A Class A	07/25/2048	5.956	0.0%	419,620.06
Lloyds Banking Group PLC	11/15/2033	7.953	0.2%	2,279,916.48
Lloyds Banking Group PLC	03/06/2029	5.871	0.2%	2,194,934.20
Lumen Technologies Inc Cov-Lite Term Loan	06/01/2028	10.329	0.1%	745,174.08
Macy's Retail Holdings LLC	03/15/2030	5.875	0.3%	3,147,499.20
Madison Park Funding Ltd 2020-47A Class BR	04/19/2037	7.274	0.3%	3,030,266.59
Madison Park Funding Ltd 2024-67A Class B	04/25/2037	7.348	0.4%	4,340,000.00
Main Street Capital Corp	05/01/2024	5.200	0.2%	1,963,481.39
Mariner Finance Issuance Trust 2020-AA Class A	08/21/2034	2.190	0.0%	407,863.34
MCF CLO 10 Ltd 2023-1A Class C	04/15/2035	9.514	0.2%	1,846,633.02
Medallion Midland Acquisition LP 2023 Repricing Term Loan	10/18/2028	8.830	0.4%	3,638,017.05
Medline Borrower LP Refinancing Term Loan	10/23/2028	8.079	0.3%	2,728,285.99
Metropolitan Life Global Funding I	03/28/2033	5.150	0.2%	2,282,564.11
Metropolitan Life Global Funding I	03/21/2029	3.300	0.2%	1,558,885.51
MidCap Investment Financial Corp	07/16/2026	4.500	0.3%	2,757,009.95
MIP V Waste LLC Initial Term Loan	12/08/2028	8.824	0.3%	3,012,360.75
Monroe Capital ABS Funding II Ltd 2023-1A Class A1	04/22/2033	6.650	0.2%	1,884,962.99
Monroe Capital ABS Funding LTD 2021-1A Class A2	04/22/2031	2.815	0.1%	1,050,218.69
Monroe Capital Income Plus ABS Funding LLC 2022-1A Class B	03/30/2032	5.150	0.2%	1,562,561.53
Morgan Stanley	10/18/2033	6.342	0.2%	2,198,735.41
Morgan Stanley	04/20/2028	4.210	0.2%	1,943,462.90

Holdings | As of March 2024

Holdings	Maturity Date	Interest	% of TNA	Market Value
Morgan Stanley Capital I Trust 2019-BPR Class A	05/15/2036	7.318	0.2%	2,310,833.87
Morgan Stanley Direct Lending Fund	02/11/2027	4.500	0.3%	3,066,820.93
MPH Acquisition Holdings LLC Initial Term Loan	09/01/2028	9.855	0.6%	6,213,949.41
MTN 2022-LPFL Class B	03/15/2039	7.226	0.6%	5,759,281.25
Munich Re	05/23/2042	5.875	0.2%	1,600,928.68
NADG NNN Operating LP 2019-1 Class A	12/28/2049	3.368	0.1%	1,023,138.07
Narragansett Electric Co	04/09/2030	3.395	0.2%	1,912,502.10
National Australia Bank Ltd	01/12/2033	6.429	0.3%	2,965,172.56
Natwest Group PLC	11/10/2026	7.472	0.3%	2,511,326.81
Natwest Group PLC	03/02/2034	6.016	0.2%	1,836,436.40
Navistar Financial Dealer Note Master Owner Trust II 2023-1 Class A	08/25/2028	6.180	0.3%	2,484,238.83
Nestle Capital Corp	03/12/2031	4.750	0.5%	4,750,216.44
Neuberger Berman Loan Advisors CLO 40 Ltd 2021-40A Class A	04/16/2033	6.636	0.3%	2,702,224.26
Nevada Power Co	05/01/2053	5.900	0.2%	2,208,455.09
Newtek Small Business Loan Trust 2018-1 Class A	02/25/2044	7.950	0.0%	149,836.98
Newtek Small Business Loan Trust 2018-1 Class B	02/25/2044	9.250	0.0%	71,212.86
Newtek Small Business Loan Trust 2023-1 Class A	07/25/2050	8.000	0.3%	3,330,093.46
NextEra Energy Partners LP	06/15/2026	2.500	0.4%	4,049,803.04
NextGear Floorplan Master Owner Trust 2022-1A Class A2	03/15/2027	2.800	0.4%	3,456,488.03
NextGear Floorplan Master Owner Trust 2023-1A Class A2	03/15/2028	5.740	0.6%	5,480,628.64
NFAS 2022-1 Class A	09/15/2028	6.860	0.2%	1,637,663.54
Niagara Park CLO Ltd 2019-1A Class AR	07/17/2032	6.578	0.4%	3,961,906.74
Nordstrom Inc	04/01/2030	4.375	0.3%	3,123,952.92
NorthRiver Midstream Finance LP	02/15/2026	5.625	0.1%	1,140,164.40
Northwestern Mutual Global Funding	03/25/2027	5.070	0.5%	5,110,397.46
Octagon 71 Ltd 2024-1A Class B	04/18/2037	7.341	0.5%	4,500,000.00
OFS Capital Corp	02/10/2026	4.750	0.2%	1,913,668.89
Oncor Electric Delivery Co LLC	05/15/2028	4.300	0.3%	3,424,177.02
OnDeck Asset Securitization Trust III LLC 2021-1A Class A	05/17/2027	1.590	0.2%	2,165,045.64
OneMain Financial Issuance Trust 2022-S1 Class A	05/14/2035	4.130	0.3%	2,867,896.60
OneMain Financial Issuance Trust 2023-2A Class B	09/15/2036	6.170	0.7%	6,736,252.98
Oportun Issuance Trust 2021-C Class A	10/08/2031	2.180	0.5%	5,311,238.41
Organon & Co Dollar Term Loan	06/02/2028	8.433	0.2%	2,367,179.55
Owl Rock Capital Corp II	11/26/2024	4.625	0.0%	313,791.39
Owl Rock Technology Finance Corp	06/30/2025	6.750	0.3%	2,540,401.66
Oxford Finance Funding LLC 2020-1A Class A2	02/15/2028	3.101	0.1%	630,558.26
Oxford Finance LLC / Oxford Finance Co-Issuer II Inc	02/01/2027	6.375	0.2%	1,944,095.98
Oxford Lane Capital Corp	01/31/2027	5.000	0.3%	3,024,096.00
PartnerRe Finance B LLC	10/01/2050	4.500	0.3%	3,379,438.20
PennantPark CLO Ltd 2023-7A Class B	07/20/2035	9.368	0.2%	2,352,323.40
PennantPark Floating Rate Capital Ltd	04/01/2026	4.250	0.2%	2,390,692.24
Penske Truck Leasing Co LP / PTL Finance Corp	08/01/2028	6.050	0.2%	2,109,217.24
Pfizer Investment Enterprises Pte Ltd	05/19/2030	4.650	0.3%	2,916,425.25
Propulsion BC Newco LLC Initial Term Loan	09/14/2029	9.058	0.3%	3,356,308.58
Protective Life Global Funding	01/12/2027	4.992	0.4%	4,356,590.00
Providence St Joseph Health Obligated Group	10/01/2033	5.403	0.3%	3,305,225.39
Ready Capital Mortgage Financing 2021-FL7 Class A	11/25/2036	6.644	0.3%	2,714,532.76

Holdings | As of March 2024

Holdings	Maturity Date	Interest	% of TNA	Market Value
ReadyCap Lending Small Business Loan Trust 2019-2 Class A	12/27/2044	8.000	0.0%	312,554.64
Regional Management Issuance Trust 2022-1 Class A	03/15/2032	3.070	0.5%	4,934,363.32
RenaissanceRe Holdings Ltd	06/05/2033	5.750	0.6%	5,767,284.27
Republic Finance Issuance Trust 2020-A Class A	11/20/2030	2.470	0.1%	937,014.58
Retained Vantage Data Centers Isser LLC 2023-1A Class A2A	09/15/2048	5.000	0.5%	5,063,150.00
Rexford Industrial Realty LP	06/15/2028	5.000	0.3%	2,729,368.98
RGA Global Funding	01/11/2031	5.500	0.4%	3,469,510.68
RMF Proprietary Issuance Trust 2019-1 Class A	10/25/2063	2.750	0.0%	254,107.16
Roche Holdings Inc	03/08/2031	4.909	0.4%	4,227,850.19
Sabey Data Center Issuer LLC 2020-1 Class A2	04/20/2045	3.812	0.2%	2,061,988.25
Sabey Data Center Issuer LLC 2023-1 Class A2	04/20/2048	6.250	0.2%	1,783,684.86
Santander Drive Auto Receivables Trust 2023-5 Class C	02/18/2031	6.430	0.2%	2,313,162.66
Santander Holdings USA Inc	03/09/2029	6.499	0.2%	2,413,813.97
Saratoga Investment Corp	02/28/2026	4.375	0.3%	2,863,007.44
SBA Tower Trust	01/15/2028	6.599	0.2%	2,048,893.20
Scentre Group Trust 1 / Scentre Group Trust 2	02/12/2025	3.500	0.1%	1,354,261.90
Scentre Group Trust 1 / Scentre Group Trust 2	01/28/2026	3.625	0.2%	1,885,703.41
Scentre Group Trust 2	09/24/2080	5.125	0.1%	1,243,000.71
SCOTT Trust 2023-SFS Class A	03/15/2028	5.910	0.3%	2,715,417.81
Sculptor Alternative Solutions LLC Class B	05/15/2029	6.000	0.4%	3,920,070.00
Silver Point Specialty Credit Fund LP	11/04/2026	4.000	0.3%	2,721,210.00
Sirius International Group Ltd	11/01/2026	4.600	0.3%	2,860,588.74
SiriusPoint Ltd	04/05/2029	7.000	0.4%	3,734,469.44
Skandinaviska Enskilda Banken AB	03/05/2029	5.375	0.3%	3,077,426.08
Skymiles IP Ltd Initial Term Loan	10/20/2027	9.068	0.2%	1,630,639.65
Southwick Park CLO LLC 2019-4A Class A1R	07/20/2032	6.639	0.2%	2,311,147.15
SPGN 2022-TFLM Mortgage Trust Class C	02/15/2039	7.975	0.2%	2,159,040.13
SPGN 2022-TFLM Mortgage Trust Class D	02/15/2039	8.825	0.1%	1,221,981.49
Spirit AeroSystems Inc	11/30/2029	9.375	0.3%	3,069,474.62
Stack Infrastructure Issuer LLC 2023-1A Class A2	03/25/2048	5.900	0.1%	1,146,151.76
Stack Infrastructure Issuer LLC 2023-3A Class A2	10/25/2048	5.900	0.4%	3,532,138.72
Starwood Property Mortgage LLC Initial Term Loan	11/18/2027	8.577	0.2%	1,789,660.13
Starwood Property Trust Inc	01/15/2027	4.375	0.2%	1,942,443.24
Stellus Capital Investment Corp	03/30/2026	4.875	0.2%	1,643,470.46
Stewart Information Services Corp	11/15/2031	3.600	0.3%	2,549,759.41
Strategic Credit Opportunities Partners LLC	04/01/2026	4.250	0.3%	2,517,996.69
STWD Ltd 2019-FL1 Class B	07/15/2038	7.040	0.1%	880,108.36
SWC Funding LLC 2018-1A Class A	08/15/2033	4.750	0.0%	123,290.15
Swiss Re Finance Luxembourg SA	04/02/2049	5.000	0.5%	4,685,100.00
Sysco Corp	01/17/2034	6.000	0.4%	3,665,470.56
Textainer Marine Containers VII Ltd 2020-1A Class A	08/21/2045	2.730	0.1%	1,079,473.11
Thrust Engine Leasing DAC 2021-1A Class A	07/15/2040	4.163	0.4%	4,055,504.36
TierPoint Issuer LLC 2023-1A Class A2	06/25/2053	6.000	0.3%	2,534,817.25
Trinity Capital Inc	12/15/2026	4.250	0.3%	2,875,302.17
Trinity Capital Inc	03/30/2029	7.875	0.4%	4,357,500.00
Trinity Capital Inc	01/16/2025	7.000	0.3%	2,860,260.00
Truist Financial Corp	10/30/2029	7.161	0.2%	1,727,569.81

Holdings | As of March 2024

Holdings	Maturity Date	Interest	% of TNA	Market Value
Truist Financial Corp	01/24/2030	5.435	0.4%	4,439,815.13
Tyson Foods Inc	03/15/2034	5.700	0.3%	3,024,371.37
UBS Group AG	01/12/2034	5.959	0.4%	4,129,608.02
UBS Group AG	05/12/2028	4.751	0.2%	1,494,284.78
UBS-BAMLL Trust 2012-WRM Class A	06/10/2030	3.663	0.0%	8,728.64
United Airlines Inc Class B Term Loan (2024)	02/22/2031	8.076	0.5%	5,269,156.80
United States Treasury Bill	04/11/2024	0.000	1.6%	15,477,385.07
United States Treasury Bill	04/09/2024	0.000	0.3%	2,596,980.82
United States Treasury Bill	07/25/2024	0.000	0.2%	2,065,455.44
United States Treasury Bill	04/18/2024	0.000	0.2%	2,294,314.06
United States Treasury Note/Bond	02/15/2039	3.500	1.4%	14,240,019.57
United States Treasury Note/Bond	08/15/2050	1.375	1.8%	18,147,673.33
United States Treasury Note/Bond	08/15/2041	1.750	0.3%	2,631,890.63
United States Treasury Note/Bond	02/15/2053	3.625	3.4%	33,127,265.63
United States Treasury Note/Bond	02/15/2043	3.875	2.9%	29,119,042.89
United States Treasury Note/Bond	05/15/2053	3.625	0.7%	7,028,750.00
United States Treasury Note/Bond	05/15/2033	3.375	3.2%	32,085,293.14
United States Treasury Note/Bond	11/30/2028	4.375	1.5%	15,079,101.60
United States Treasury Note/Bond	02/15/2034	4.000	0.5%	4,671,328.13
Universal Insurance Holdings Inc	11/30/2026	5.625	0.6%	5,866,588.98
US Bancorp	01/15/2027	3.700	0.5%	5,290,591.85
Vantage Data Centers Issuer LLC 2023-1A Class A2	03/15/2048	6.316	0.3%	3,381,772.74
Verscend Holding Corp Term B-1 Loan	08/27/2025	9.445	0.1%	1,114,347.86
Vista Credit Partners RRL ABS I Ltd 2021-1A Class A	10/20/2031	2.152	0.2%	1,491,012.51
Vistra Operations Co LLC	10/15/2033	6.950	0.4%	3,687,735.71
Vistra Operations Company LLC 2018 Incremental Term Loan	12/20/2030	7.330	0.2%	1,771,836.82
Viva Capital 3 LS 2021 LP Class B	10/01/2031	4.750	0.4%	4,028,461.95
Wells Fargo & Co	04/30/2026	2.188	0.1%	1,198,971.17
Wells Fargo & Co	03/02/2033	3.350	0.3%	2,620,235.41
Wells Fargo & Co	06/02/2028	2.393	0.1%	1,066,329.21
Wells Fargo Commercial Mortgage Trust 2020-SDAL Class B	02/15/2037	6.780	0.3%	2,900,508.95
Westlake Automobile Receivables Trust 2023-2A Class C	03/15/2028	6.290	0.5%	4,870,693.23
Willis Engine Structured Trust VII 2023-A Class A	10/15/2048	8.000	0.2%	2,373,495.91

Holdings	Number of Contracts	Expiration date	ContractValueFutures
CONTRACTS TO BUY:			
Future Contract on 10 Yr US Treasury Note	770	June 2024	\$85,313,593.75
Future Contract on Ultra 10 Yr US Treasury Note	800	June 2024	\$91,687,500.00
Future Contract on Ultra US Treasury Long Bond	220	June 2024	\$28,380,000.00
Future Contract on US Treasury Long Bond	340	June 2024	\$40,948,750.00
CONTRACTS TO SELL:			
Future Contract on 5 Yr US Treasury Note	456	June 2024	\$48,799,125.00

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 guarter 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.