(\$ reported in thousands)

	Par Value	Value
U.S. GOVERNMENT SECURITIES—5.9%		
U.S. Treasury Notes	¢ 7.095	¢ 7.007
0.125%, 8/31/23 2.500%, 4/30/24	\$ 7,085 4,415	\$ 7,027 4,309
4.125%, 1/31/25	12,435	12,240
0.250%, 5/31/25	2,405	2,201
TOTAL U.S. GOVERNMENT SECURITIES (Identified Cost \$26,005)		25,777
FOREIGN GOVERNMENT SECURITIES—0.3%		
Dominican Republic 144A	4 000	4 004
5.500%, 2/22/29 ⁽¹⁾ Republic of South Africa	1,090	1,021
5.875%, 9/16/25	265	261
TOTAL FOREIGN GOVERNMENT SECURITIES		4 000
(Identified Cost \$1,367)		1,282
MORTGAGE-BACKED SECURITIES—27.1%		
Agency—2.0%		
Federal Home Loan Mortgage Corp. Pool #SD3238 5.500%, 12/1/52	1,300	1,295
Federal National Mortgage Association	1,300	1,295
Pool #AC3654		
5.000%, 10/1/39	69	69
Pool #AD3841 4.500%, 4/1/40	19	19
Pool #AD6058	15	15
4.000%, 8/1/25	5	5
Pool #AL7532	106	101
3.000%, 11/1/27 Pool #A05149	126	121
3.000%, 6/1/27	34	32
Pool #AS5730	000	040
3.000%, 9/1/30 Pool #FS4438	329	313
5.000%, 11/1/52	2,279	2,236
Pool #MA0908		
4.000%, 11/1/31 Pool #MA3663	91	89
3.500%, 5/1/49	176	163
Pool #MA4805	0.065	0 170
4.500%, 11/1/52 Pool #MA5072	2,265	2,178
5.500%, 7/1/53	2,190	2,180
Government National Mortgage Association		
Pool #345039 7.000%, 9/15/23	(2)	(2)
Pool #780023	(0)	
7.000%, 9/15/24	(2)	(2)
		8,700
Non-Agency—25.1%		
Ajax Mortgage Loan Trust 2019-D, A1 144A	440	404
2.956%, 9/25/65 ⁽¹⁾⁽³⁾ American Homes 4 Rent Trust 2015-SFR1, A 144A	440	404
3.467%, 4/17/52 ⁽¹⁾	169	162
AMSR Trust		
2020-SFR1, B 144A 2.120%, 4/17/37 ⁽¹⁾	040	870
2.120/0,4/11/31	940	0/0

	Pa	r Value	Va	lue
Non-Agency—continued				
2020-SFR3, B 144A 1.806%, 9/17/37 ⁽¹⁾	\$	2,400	\$	2,180
2021-SFR2, C 144A	ψ	2,400	ψ	2,100
1.877%, 8/17/38 ⁽¹⁾		1,010		878
Angel Oak Mortgage Trust				
2020-4, A1 144A 1.469%, 6/25/65 ⁽¹⁾⁽³⁾		920		843
2020-R1, A2 144A		520		040
1.247%, 4/25/53 ⁽¹⁾⁽³⁾		674		606
2021-7, A1 144A 1.978%, 10/25/66 ⁽¹⁾⁽³⁾		000		700
2021-8. A1 144A		898		738
1.820%, 11/25/66 ⁽¹⁾⁽³⁾		2,371		1,973
Angel Oak SB Commercial Mortgage Trust 2020-SBC1,				
A1 144A 2.068%, 5/25/50 ⁽¹⁾⁽³⁾		488		442
Arroyo Mortgage Trust		100		
2019-1, A1 144A				
3.805%, 1/25/49 ⁽¹⁾⁽³⁾ 2020-1, A1B 144A		967		899
2.100%, 3/25/55 ⁽¹⁾		900		820
BBCMS Mortgage Trust 2018-TALL, A (1 month LIBOR +				
0.872%, Cap N/A, Floor 0.872%) 144A 6.066%. 3/15/37 ⁽¹⁾⁽³⁾		770		c00
BPR Trust		770		693
2021-KEN, A (1 month Term SOFR + 1.364%, Cap N/A,				
Floor 1.250%) 144A				
6.511%, 2/15 [/] 29 ⁽¹⁾⁽³⁾ 2022-OANA, A (1 month Term SOFR + 1.898%, Cap		755		741
N/A, Floor 1.898%) 144A				
7.045%, 4/15/37 ⁽¹⁾⁽³⁾		1,525		1,479
BRAVO Residential Funding Trust 2021-NQM3, A1 144A 1.699%, 4/25/60 ⁽¹⁾⁽³⁾		1,892		1,661
Bunker Hill Loan Depositary Trust 2019-2, A1 144A		1,002		1,001
2.879%, 7/25/49 ⁽¹⁾⁽³⁾		416		387
BX Commercial Mortgage Trust 2019-XL, C (1 month Term SOFR + 1.364%, Cap N/A, Floor 1.250%) 144A				
6.511%, 10/15/36 ⁽¹⁾⁽³⁾		880		870
BX Trust				
2018-GW, B (1 month LIBOR + 1.270%, Cap N/A, Floor				
1.270%) 144A 6.463%, 5/15/35 ⁽¹⁾⁽³⁾		1,265		1,247
2019-0C11, B 144A				,
3.605%, 12/9/41 ⁽¹⁾		811		696
2022-CLS, A 144A 5.760%, 10/13/27 ⁽¹⁾		2,212		2,130
Cascade MH Asset Trust 2021-MH1, A1 144A		_,		_,
1.753%, 2/25/46 ⁽¹⁾		2,186		1,855
Chase Mortgage Finance Corp. 2016-SH1, M2 144A				
3.750%, 4/25/45 ⁽¹⁾⁽³⁾		206		184
2016-SH2, M2 144A		074		000
3.750%, 12/25/45 ⁽¹⁾⁽³⁾ Citigroup Mortgage Loan Trust, Inc.		371		322
2015-PS1, A1 144A				
3.750%, 9/25/42 ⁽¹⁾⁽³⁾		27		25
2019-RP1, A1 144A 3.500%, 1/25/66 ⁽¹⁾⁽³⁾		1 021		958
COLT Funding LLC 2021-3R, A1 144A		1,021		900
1.051%, 12/25/64 ⁽¹⁾⁽³⁾		957		819

(\$ reported in thousands)

(\$ reported in thousands)		
	Par Value	Value
Non-Agency—continued		
COLT Mortgage Loan Trust		
2022-3, A1 144A	¢ 1.010	¢ 17/0
3.901%, 2/25/67 ⁽¹⁾⁽³⁾ 2022-4, A1 144A	\$ 1,910	\$ 1,748
4.301%, 3/25/67 ⁽¹⁾⁽³⁾	618	587
2021-2R, A1 144A	010	001
0.798%, 7/27/54 ⁽¹⁾	317	269
COLT Mortgage Pass-Through Certificates 2021-1R, A1		
144A		
0.857%, 5/25/65 ⁽¹⁾⁽³⁾	425	349
COMM Mortgage Trust 2020-CBM, B 144A	1 0 2 5	057
3.099%, 2/10/37 ⁽¹⁾ CoreVest American Finance Issuer LLC 2021-RTL1, A1	1,035	957
144A		
2.239%, 3/28/29 ⁽¹⁾⁽³⁾	950	866
CoreVest American Finance Trust		
2020-1, A1 144A		
1.832%, 3/15/50 ⁽¹⁾	1,565	1,479
2020-4, A 144A	4 000	
1.174%, 12/15/52 ⁽¹⁾	1,236	1,112
credit Suisse Mortgage Capital Certificates 2019-ICE4, A (1 month LIBOR + 0.980%, Cap N/A, Floor 0.980%)		
144A		
6.173%, 5/15/36 ⁽¹⁾⁽³⁾	1,451	1,444
Credit Suisse Mortgage Capital Trust	.,	.,
2017-RPL1, A1 144A		
2.750%, 7/25/57 ⁽¹⁾⁽³⁾	647	615
2020-RPL4, A1 144A		
2.000%, 1/25/60 ⁽¹⁾⁽³⁾	2,494	2,142
Deephaven Residential Mortgage Trust 2022-1, A1 144A 2.205%, 1/25/67 ⁽¹⁾⁽³⁾	101	89
Ellington Financial Mortgage Trust	101	09
2019-2, A3 144A		
3.046%, 11/25/59 ⁽¹⁾⁽³⁾	227	206
2020-1, A1 144A		
2.006%, 5/25/65 ⁽¹⁾⁽³⁾	362	344
2020-2, A1 144A		
1.178%, 10/25/65 ⁽¹⁾⁽³⁾	1,401	1,246
2021-1, A2 144A	470	000
1.003%, 2/25/66 ⁽¹⁾⁽³⁾	472	389
xtended Stay America Trust 2021-ESH, C (1 month LIBOR + 1.700%, Cap N/A, Floor 1.700%) 144A		
6.894%, 7/15/38 ⁽¹⁾⁽³⁾	1,041	1,013
irstKey Homes Trust	.,•	1,010
2020-SFR1, B 144A		
1.740%, 8/17/37 ⁽¹⁾	440	400
2020-SFR2, B 144A		,
1.567%, 10/19/37 ⁽¹⁾	2,045	1,838
2021-SFR1, D 144A 2.189%, 8/17/38 ⁽¹⁾	1 050	000
alton Funding Mortgage Trust	1,050	902
2017-1, A21 144A		
3.500%, 7/25/56 ⁽¹⁾⁽³⁾	71	64
2018-1, A23 144A	• •	51
3.500%, 11/25/57 ⁽¹⁾⁽³⁾	47	41
2019-2, A52 144A		
3.500%, 6/25/59 ⁽¹⁾⁽³⁾	398	355
CAT Trust 2020-NQM1, A1 144A		
2.247%, 1/25/60 ⁽¹⁾⁽³⁾	90	84
CT Commercial Mortgage Trust 2021-GCT, A (1 month		
LIBOR + 0.800%, Cap N/A, Floor 0.800%) 144A 5.993%, 2/15/38 ⁽¹⁾⁽³⁾	0 U0E	1 701
J.JJJ /0, Z/ IJ/JO · · · ·	2,085	1,781

	Par Value	Value
Non-Agency—continued Goldman Sachs Mortgage Securities Trust 2020-GC45,		
AS 3.173%, 2/13/53 ⁽³⁾	\$ 1,426	\$ 1,188
Hilton USA Trust 2016-SFP, B 144A	+ .,	÷ .,
3.323%, 11/5/35 ⁽¹⁾	1,070	944
Homes Trust 2023-NQM2, A1 144A 6.456%, 2/25/68 ⁽¹⁾⁽³⁾	1 100	1 170
INTOWN Mortgage Trust 2022-STAY, A (1 month Term	1,183	1,178
SOFR + 2.489%, Cap N/A, Floor 2.489%) 144A 7.636%, 8/15/39 ⁽¹⁾⁽³⁾	1,765	1,765
JPMBB Commercial Mortgage Securities Trust		
2014-C18, AS 4.439%, 2/15/47 ⁽³⁾	1,395	1,357
2015-C32, AS	1,595	1,007
3.984%, 11/15/48	2,200	2,045
JPMorgan Chase Mortgage Trust		
2014-1, 2A12 144A		
3.500%, 1/25/44 ⁽¹⁾⁽³⁾	98	88
2014-2, 2A2 144A 3.500%, 6/25/29 ⁽¹⁾⁽³⁾	147	140
2014-2, AM 144A	147	140
3.336%, 6/25/29 ⁽¹⁾⁽³⁾	224	213
2015-1, AM1 144A		
6.189%, 12/25/44 ⁽¹⁾⁽³⁾	41	39
2015-5, A2 144A 6.347%, 5/25/45 ⁽¹⁾⁽³⁾	221	217
2017-3, 2A2 144A	221	217
2.500%, 8/25/47 ⁽¹⁾⁽³⁾	206	176
2017-5, A1 144A		
3.356%, 10/26/48 ⁽¹⁾⁽³⁾	281	273
KKR Industrial Portfolio Trust 2021-KDIP, C (1 month Term SOFR + 1.114%, Cap N/A, Floor 1.000%) 144A		
6.261%, 12/15/37 ⁽¹⁾⁽³⁾	1,459	1,411
KNDL Mortgage Trust 2019-KNSQ, A (1 month LIBOR +	.,	.,
0.950%, Cap N/A, Floor 0.800%) 144A		
6.143%, 5/15/36 ⁽¹⁾⁽³⁾	1,040	1,033
LHOME Mortgage Trust 2021-RTL1, A1 144A 2.090%, 2/25/26 ⁽¹⁾⁽³⁾	539	531
MetLife Securitization Trust	555	551
2018-1A, A 144A		
3.750%, 3/25/57 ⁽¹⁾⁽³⁾	1,384	1,290
2019-1A, A1A 144A	1 0 10	4 757
3.750%, 4/25/58 ⁽¹⁾⁽³⁾ MFA Trust	1,843	1,757
2020-NQM3, A1 144A		
1.014%, 1/26/65 ⁽¹⁾⁽³⁾	753	671
2021-INV1, A1 144A		
0.852%, 1/25/56 ⁽¹⁾⁽³⁾	127	112
Mill City Mortgage Loan Trust 2021-NMR1, A1 144A 1.125%, 11/25/60 ⁽¹⁾⁽³⁾	619	570
Morgan Stanley Residential Mortgage Loan Trust	015	570
2014-1A, B2 144A		
6.506%, 6/25/44 ⁽¹⁾⁽³⁾	210	210
New Residential Mortgage Loan Trust		
2014-1A, A 144A 3.750%, 1/25/54 ⁽¹⁾⁽³⁾	467	434
2015-2A, A1 144A	407	+0+
3.750%, 8/25/55 ⁽¹⁾⁽³⁾	505	465
2016-1A, A1 144A		
3.750%, 3/25/56 ⁽¹⁾⁽³⁾	278	255
2016-3A, A1 144A 3.750%, 9/25/56 ⁽¹⁾⁽³⁾	290	264
0.100/0,0/20/00	230	204

(\$ reported in thousands)

	Par Value	Value		Par Value	Value
Non-Agency—continued			Non-Agency—continued		
2016-4A, A1 144A			Towd Point Mortgage Trust		
3.750%, 11/25/56 ⁽¹⁾⁽³⁾	\$ 1,279	\$ 1,162	2016-1, M1 144A	• • • • • •	• • • • •
2017-2A, A3 144A	100	740	3.500%, 2/25/55 ⁽¹⁾⁽³⁾	\$ 889	\$ 870
4.000%, 3/25/57 ⁽¹⁾⁽³⁾ 2021-NQ2R, A1 144A	801	746	2016-2, M2 144A 3.000%, 8/25/55 ⁽¹⁾⁽³⁾	3,370	3,020
0.941%, 10/25/58 ⁽¹⁾⁽³⁾	446	395	2017-1, A2 144A	5,570	3,020
2014-3A, AFX3 144A			3.500%, 10/25/56 ⁽¹⁾⁽³⁾	2,355	2,256
3.750%, 11/25/54 ⁽¹⁾⁽³⁾	1,109	1,000	2018-2, A2 144A		
2016-2A, A1 144A	0.40	500	3.500%, 3/25/58 ⁽¹⁾⁽³⁾	1,565	1,430
3.750%, 11/26/35 ⁽¹⁾⁽³⁾	642	598	2018-3, A1 144A	718	676
2018-1A, A1A 144A 4.000%, 12/25/57 ⁽¹⁾⁽³⁾	1,969	1,847	3.750%, 5/25/58 ⁽¹⁾⁽³⁾ 2018-6, A1A 144A	/10	070
NMLT Trust 2021-INV1, A1 144A	1,505	1,047	3.750%, 3/25/58 ⁽¹⁾⁽³⁾	904	872
1.185%, 5/25/56 ⁽¹⁾⁽³⁾	1,266	1,027	2019-1, A1 144A		
NYMT Loan Trust 2022-CP1, A1 144A			3.750%, 3/25/58 ⁽¹⁾⁽³⁾	285	266
2.042%, 7/25/61 ⁽¹⁾	2,209	1,970	2019-HY2, M1 (1 month LIBOR + 1.600%, Cap N/A,		
OBX Trust 2019-INV1, A3 144A			Floor 1.600%) 144A 6.750%, 5/25/58 ⁽¹⁾⁽³⁾	1,450	1,423
4.500%, 11/25/48 ⁽¹⁾⁽³⁾	44	42	2017-6, A2 144A	1,430	1,420
2018-1, A2 (1 month LIBOR + 0.650%) 144A			3.000%, 10/25/57 ⁽¹⁾⁽³⁾	1,170	1,051
5.800%, 6/25/57 ⁽¹⁾⁽³⁾	103	97	Towd Point Trust 2021-HE1, M1 144A		
Preston Ridge Partners Mortgage LLC			1.500%, 2/25/63 ⁽¹⁾⁽³⁾	434	404
2021-3, A1 144A	445	007	VCAT Asset Securitization LLC 2021-NPL6, A1 144A	1 000	000
1.867%, 4/25/26 ⁽¹⁾⁽³⁾ 2021-RPL2, A1 144A	415	387	1.917%, 9/25/51 ⁽¹⁾⁽³⁾ VCAT LLC 2021-NPL2, A1 144A	1,066	966
1.455%, 10/25/51 ⁽¹⁾⁽³⁾	549	476	2.115%, 3/27/51 ⁽¹⁾⁽³⁾	633	598
PRET LLC 2021-RN3, A1 144A	010		Velocity Commercial Capital Loan Trust 2020-1, AFX	000	000
1.843%, 9/25/51 ⁽¹⁾⁽³⁾	1,130	1,026	144Å		
Progress Residential Trust			2.610%, 2/25/50 ⁽¹⁾⁽³⁾	521	456
2019-SFR3, B 144A	850	010	Verus Securitization Trust		
2.571%, 9/17/36 ⁽¹⁾ 2021-SFR3, C 144A	630	813	2019-INV2, A1 144A 2.913%, 7/25/59 ⁽¹⁾⁽³⁾	592	570
2.088%, 5/17/26 ⁽¹⁾	500	440	2021-3, A1 144A	002	0/0
2021-SFR3, D 144A			1.046%, 6/25/66 ⁽¹⁾⁽³⁾	1,541	1,285
2.288%, 5/17/26 ⁽¹⁾	1,010	884	2022-7, A1 144A		
2020-SFR3, A 144A	044	210	5.152%, 7/25/67 ⁽¹⁾⁽³⁾	2,961	2,849
1.294%, 10/17/27 ⁽¹⁾ 2021-SFR1, C 144A	344	310	2020-1, A1 144A 2.417%, 1/25/60 ⁽¹⁾⁽³⁾	504	470
1.555%, 4/17/38 ⁽¹⁾	1,050	920	2021-R1, A1 144A	504	470
Provident Funding Mortgage Trust 2019-1, A2 144A	.,		0.820%, 10/25/63 ⁽¹⁾⁽³⁾	911	808
3.000%, 12/25/49 ⁽¹⁾⁽³⁾	101	86	2021-R2, A1 144A		
RCKT Mortgage Trust 2020-1, A1 144A	004	0.40	0.918%, 2/25/64 ⁽¹⁾⁽³⁾	262	224
3.000%, 2/25/50 ⁽¹⁾⁽³⁾	291	246	Visio Trust 2019-2, A1 144A		
Residential Mortgage Loan Trust 2019-2, A1 144A			2.722%, 11/25/54 ⁽¹⁾⁽³⁾	2,208	2,070
2.913%, 5/25/59 ⁽¹⁾⁽³⁾	123	121	2021-1R, A1 144A	2,200	2,010
2020-1, A1 144A			1.280%, 5/25/56 ⁽¹⁾	1,551	1,400
2.376%, 1/26/60 ⁽¹⁾⁽³⁾	2,162	2,037	Wells Fargo Commercial Mortgage Trust		
SG Residential Mortgage Trust			2014-C24, AS	1,690	1 601
2019-3, A1 144A 2.703%, 9/25/59 ⁽¹⁾⁽³⁾	201	194	3.931%, 11/15/47 2015-P2, A3	1,090	1,601
2021-1. A3 144A	201	101	3.541%, 12/15/48	1,382	1,301
1.560%, 7/25/61 ⁽¹⁾⁽³⁾	407	313	Wells Fargo Mortgage Backed Securities Trust	,	,
Starwood Mortgage Residential Trust			2004-K, 1A2		-
2020-1, A1 144A	74	~~~	5.615%, 7/25/34 ⁽³⁾	33	34
2.275%, 2/25/50 ⁽¹⁾⁽³⁾ 2020-3. A1 144A	71	66	2004-U, A1 4.517%, 10/25/34 ⁽³⁾	11	10
1.486%, 4/25/65 ⁽¹⁾⁽³⁾	220	201	T.UT/0, TU/2J/04	11	10
2021-3, A2 144A	LLV	201			
1.395%, 6/25/56 ⁽¹⁾⁽³⁾	584	467			
2021-3, A3 144A		~~~			
1.518%, 6/25/56 ⁽¹⁾⁽³⁾	293	232			

Value

\$ 475

1,825

1,862

1,394

1,476

908

530

1,949 1,506

1,588 787

1,906 876 1,137 1,188

2,111

1,800 1,679

1,501 1,411

139 662 1,006 1,786 1,751 1,307 2,210

(\$ reported in thousands)

2020-1, A 114A CIG Auto Receivables Trust CIG Auto Receivables Trust 3.000%, 725/50 ⁽¹⁾⁽²⁾ \$ 268 226 109,067 2201-1, A 114A 2.300%, 17226 ⁽¹⁾ \$ 47 3.000%, 725/50 ⁽¹⁾⁽²⁾ 117,767 CPS 2.300%, 171226 ⁽¹⁾ \$ 47 ASSET-BACKED SECURITIES 117,767 CPS CPS 2.110%, 41/14227 ⁽¹⁾ \$ 1.96 ASSET-BACKED SECURITIES 1.369 1.349 4.000%, 61/532(1) \$ 1.95 2.003%, 122021-1, D 144A 2.000%, 12/532(1) 1.35 2.022-1, A 1144A \$ 2022-1, A 1144A \$ 2022-2, A 1144A \$ 2022-1, A 1144A \$ 2022-1, A 1144A \$ 2022-2, A 1144A \$ 2022-1, A 1144A \$ 2022-3, A 1144A \$ 2022-3, A 1144A		Par Value	Value		Par Value
2020-4, Å 114A CIG Auto Receivables Trust 3.000%, 722/500 ⁽¹¹²⁾ \$ 268 220 2201-1A, D14A 2.300%, 17226 ⁽¹¹²⁾ \$ 47 109.06 2201-1A, D14A 2.300%, 17226 ⁽¹¹²⁾ \$ 19 \$ 42 109.06 2.300%, 17226 ⁽¹¹²⁾ \$ 19 \$ 42 2.300%, 171226 ⁽¹¹⁾ \$ 1,96 8455F-8ACED SECURITIES 117,767 \$ 268 \$ 220 \$ 1,44A \$ 201+1A, D144A \$ 201+1A, D144A \$ 201+1A, D144A \$ 202+1A, D144A \$ 202+2A, D144A \$ 202+2A, D144A \$	Non-Agency—continued			Automobiles—continued	
109.057 2.350%, 11/1226 ¹⁰ \$ 4.7 TOTAL MORTGAGE-BACKED SECURITIES 117,767 2.530%, 11/1226 ¹⁰ 1.96 Mathematics 117,767 2.530%, 11/1226 ¹⁰ 1.96 SASET-BACKED SECURITIES 3.70%, 11/1620 ¹⁰ 1.96 Automabiles - 16.0% Credit Acceptance Auto Eceivables Trust 1.369 2.200%, 12/2240 ¹⁰ 2.230%, 51/1526 ¹⁰ 1.35 Automabiles - 16.0% Credit Acceptance Auto Loan Trust 2022-14, 11/1620 ¹⁰ 1.35 2.200%, 12/2240 ¹¹ 1.253 1.231 2022-34, 144A 1.52 9.90%, 11/1527 ¹⁰ 255 249 11/109, 201628 ¹⁰ 1.53 2.022-2A, 114A 202-14, 114A 202-14, 114A 2016 1.90%, 107628 ¹⁰ 1.53 2.022-2A, 114A 2016, 11/1527 ¹⁰ 1.90%, 107628 ¹⁰ 1.53 1.52 1.231 2200-24, 114A 2016 1.90%, 107628 ¹⁰ 1.53 2.022-2A, 114A 2016, 11/1527 ¹⁰ 1.53 1.231 2200-14, 114A 2016 1.53 2.022-2A, 114A 1.444 2016, 11/1420 ¹⁰	2020-4, Å1 144A				
100000 2021-14, Å D 144A 2021-14, Å D 144A (dentilied Cost \$128,021) 117,767 2019-0, E 144A 3.8085, 1015/227 ¹⁰ 1.96 AssET-BACKED SECURITIES 117,767 2019-0, E 144A 3.8085, 1015/227 ¹⁰ 1.36 Automobiles—18.0% 0.0000 (C Tust 2021-1, A 144A 3.8095, 116/20 ¹⁰ 1.33 2.0005, 12/20/24 ¹¹ 1.369 1.349 2022-0, D 144A 3.8095, 116/20 ¹⁰ 1.52 2.011, A 144A 2022-0, D 144A 3.8095, 116/20 ¹⁰ 1.52 3.2015, 571/620 ¹⁰ 1.52 2.021-1, A 144A 2022-1, A 144A 2022-2, D 14A 2022-2, D 144A 2022-2, D 1	3.000%, 7/25/50 ⁽¹⁾⁽³⁾	\$ 268	\$ 226		
OTAL MORTGAGE-BACKED SECURITIES 202-14, A 144A 202-14, A 144A 1.96 SSET-BACKED SECURITIES 117,767 202-14, A 144A 1.96 SSET-BACKED SECURITIES 1369 1.369 3.989%, 1015224°) 1.96 SSET-BACKED SECURITIES 2.005%, 122024° 1.369 1.369 2022-14, A 144A 1.96 Z005%, 122024° 1.369 1.369 1.349 2002-14, A 144A 1.92 2005%, 122024° 1.44A 2002-24, A 144A 1.92			109.067		\$ 479
Interview 117.767 CPS Auto Receivables Trust 2019-D, E144A AssEF-BACKED SECURITIES—35.4% 2019-D, E144A 3.800%, 101525 ⁽¹⁾ 1.96 Automobiles—18.0% 6.700%, 101626 ⁽¹⁾ 1.369 1.349 8.730%, 101525 ⁽¹⁾ 1.36 2.000%, 1220/24 ⁽¹⁾ 1.369 1.349 6.000%, 615624 ⁽¹⁾ 1.52 2021-12, 1.144A 5.700 564 5.900%, 51663 ⁽¹⁾ 2023-22, 214A, 144A 1.52 2021-12, 1.1527 ⁽¹⁾ 1.253 1.231 2.200-24, (144A) 2.200-24, (144A)<					4.000
Control Construction Control C	TOTAL MORTGAGE-BACKED SECURITIES				1,98
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Automobiles—18.8% 8.70%, 1/16/29 ⁽¹⁾ 1.33 ACC Trust 2021-1, C 144A Coredit Acceptance Auto Loan Trust 2022-10, A 144A 1.52 2021-1, C 144A 570 570 564 DT Auto Owner Trust 2022-2, C 144A 2022-2, C 144A 2022-2, C 144A 2022-3, C 14A 2020-3, C 14A 20	ASSET-BACKED SECURITIES—35.4%				1,000
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2.080%, 12/2024 ⁽¹⁾ 1,369 1,349 42600, 17, 11, 11, 12, 12, 12, 12, 12, 14, 14, 12, 11, 12, 14, 14, 14, 14, 14, 14, 14, 14, 14, 14					
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AVIS BUGGET Rental Car Funding LLC 3.440%, 8/17/26 ⁽¹⁾ 1,96 (AESOP) 2020-1A, A 144A 2022-3A, C 2020-3A, C 2.020%, 2/2027 ⁽¹⁾ 400 362 5.610%, 9/15/27 86 2.020%, 2/2027 ⁽¹⁾ 400 362 5.610%, 9/15/27 1,15 (AESOP) 2021-1A, A 144A 750 1,537 6.570%, 6/15/28 ⁽¹⁾ 1,22 (AESOP) 2023-3A, A 144A 750 1,537 6.570%, 6/15/28 ⁽¹⁾ 1,22 (AESOP) 2023-3A, A 144A 750 1,537 6.570%, 6/15/28 ⁽¹⁾ 1,22 5.40%, 8/22/28 ⁽¹⁾ 1,181 1,162 2021-1A, B 144A 2021-1A, C 144A 1.300%, 1/15/26 ⁽¹⁾ 1,416 2021-1A, C 144A 1.170%, 3/15/27 ⁽¹⁾ 2,15 Carvana Auto Receivables Trust 2021-1A, C 144A 1.170%, 3/15/27 ⁽¹⁾ 1,86 2.019-2A, D 144A 2021-2A, C 144A 1.470%, 11/15/27 ⁽¹⁾ 1,86 2.040%, 1/5/26 ⁽¹⁾ 474 471 2022-1A, C 144A 1.470% 2.020-14, A 144A 2.150%, 5/17/27 ⁽¹⁾ 1,84 1.470% 1.470% 1.470% 2.020-14, A 144A 2.020-24, A 144A 2.020-24, A 144A 1.400% </td <td></td> <td>1,208</td> <td>1,203</td> <td></td> <td>000</td>		1,208	1,203		000
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(AESOP) 2020-2A, A 144A 2023-2A, B 2020%, 2/20/27(1) 400 362 5.610%, 9/15/27 1.15 (AESOP) 2021-1A, A 144A FHF Trust 2023-1A, A 2144A 1.15 1.15 1.380%, 8/20/27(1) 1.750 1.537 6.570%, 6/15/28(1) 1.20 (AESOP) 2023-3A, A 144A 1.750 1.537 6.570%, 6/15/28(1) 1.20 CarNow Auto Receivables Trust 2021-2A, B 144A 698 692 2021-1A, C 144A 2021-1A, C 144A CarNow Auto Receivables Trust 1.170%, 3/15/27(1) 2.15 Carvana Auto Receivables Trust 1.170%, 3/15/27(1) 1.86 2019-2A, D 144A 2021-1A, C 144A 1.470%, 11/15/27(1) 1.86 3.040%, 4/15/25(1) 34 34 2021-2A, C 144A 1.84 2019-3A, D 144A 7000%, 1/15/26(1) 1.445 1.417 2023-1, A3 144A 1.61 2020-N1A, D 144A 2020-N1A, D 144A 2020-N1A, D 144A 1.61 2020-N1A, D 144A 1.61 3.430%, 1/15/26(1) 1.340 1.24 5.390%, 1/2/15/27(1) 1.43 0.2020%, 1/19/26 1.944 3.160%, 6/16/25(1) 1.3 0.2020%, 1/19/26 1.3	(AESOP) 2020-1A, A 144A	1 475	1 070		,
2.029%, 2/20/2 ⁽¹⁾ 400 362 2.023/2A, B 1,15 (AESOP) 2021-1A, A 144A 5.010%, 9/15/27 1,15 1.380%, 8/20/27 ⁽¹⁾ 1,750 1,537 6.570%, 6/15/28 ⁽¹⁾ 1,20 (AESOP) 2023-3A, A 144A 1,181 1,162 First Investors Auto Owner Trust 2021-1A, B 144A CarNow Auto Receivables Trust 2021-2A, B 144A 0.890%, 3/15/27 ⁽¹⁾ 2,15 Carnan Auto Receivables Trust 2021-1A, C 144A 0.890%, 3/15/27 ⁽¹⁾ 1,86 2019-2A, D 144A 34 34 2021-2A, C 144A 2021-3A, 244A 2019-2A, D 144A 1.170%, 3/15/27 ⁽¹⁾ 1,84 2019-2A, D 144A 2021-3A, C 144A 1.170%, 3/15/27 ⁽¹⁾ 1,84 2019-3A, E 144A 2021-3A, C 144A 2021-3A, C 144A 1.470%, 11/15/27 ⁽¹⁾ 1,84 2019-3A, E 144A 2.150%, 5/17/27 ⁽¹⁾ 1,84 2020-21, B 144A 2020-14A, C 144A 2020-14A, C 144A 2020-14A, C 144A 2020-21, B 144A 2020-14, C 144A 2020		1,475	1,372	5.300%, 9/15/27	895
(AESOP) 2021-1A, A 144A 3.010%, 9/1027 1,15 1.380%, 8/20/27 ¹¹ 1,750 1,537 FHF Trust 2023-1A, A 2 144A 6.570%, 6/15/28 ¹¹ 1,181 1,162 Erst Investors Auto Owner Trust 5.440%, 2/22/28 ¹¹ 1,181 1,162 2021-1A, B 144A 1,200 CarNow Auto Receivables Trust 2021-2A, B 144A 698 692 2021-1A, C 144A 2,152 Carvana Auto Receivables Trust 1,170%, 3/15/27 ⁽¹¹⁾ 1,86 2021-2A, C 144A 1,170%, 3/15/27 ⁽¹¹⁾ 1,86 2019-2A, D 144A 2021-3A, D 144A 2021-2A, C 144A 2022-1A, C 144A 1,200%, 1/15/27 ⁽¹¹⁾ 1,86 3.040%, 4/15/25 ⁽¹¹⁾ 34 474 471 Foursight Capital Automobile Receivables Trust 2022-18, B 144A 2020-1, B 2020-1, B 1,340 1,214 2020-21, B 144A 1,430 3,30%, 1/15/26 ⁽¹¹⁾ 1,415 1,417 2022-1, A 3 144A 1,430 1,430 1,215/27 ⁽¹¹⁾ 1,415 1,417 2020-1, B 1,300%, 1/15/26 ⁽¹¹⁾ 1,414 1,200 1,310 1,214 2020-2, A, B 144A 1,202 1,202 1,214 2020-2, B B 144A 1,202 1,143 1,214 2020-2		400	362		
1.380%, 8/20/27 ⁽¹⁾ 1,750 1,537 1,171 1,171 1,202 (AESOP) 2023-3A, A 144A 1,181 1,162 2021-1A, B 144A 1,207 CarNow Auto Receivables Trust 2021-2A, B 144A 1,181 1,162 2021-1A, C 144A 201-1A, B 144A 1.300%, 1/15/26 ⁽¹⁾ 698 692 2021-1A, C 144A 1,170%, 3/15/27 ⁽¹⁾ 2,15 CarNana Auto Receivables Trust 1,1750 1,343 1,470%, 11/15/27 ⁽¹⁾ 1,88 2019-2A, D 144A 2019-3A, C 144A 1,170%, 3/15/27 ⁽¹⁾ 1,84 2019-3A, E 144A 2019-3A, E 144A 2019-3A, E 144A 1,470%, 11/15/27 ⁽¹⁾ 1,84 2020-1A, D 144A 1,445 1,417 2022-1, B 144A 2022-1, B 144A 1,400%, 1/15/26 ⁽¹⁾ 1,415 2020-1A, D 144A 1,417 2023-1, B 144A 2020-1, B 144A 1,420 1,430 2020-P1, B 6LS Auto Receivables Issuer Trust 2020-1, A 144A 1,430 1,430 1,214 3.60%, 6/16/25 ⁽¹⁾ 1,340 1,214 3.160%, 6/16/25 ⁽¹⁾ 1,31 2021-N1, C 1,340 1,214 3.160%, 6/16/25 ⁽¹⁾ 1,32 1,340 1,211 1		400	002		1,150
(AESOP) 2023-3A, A 144A 1,181 1,162 First Investors Auto Owner Trust 5.440%, 2/22/28 ⁽¹⁾ 1,181 1,162 First Investors Auto Owner Trust 2019-2A, D 144A 2021-1A, B 144A 2021-1A, C 144A 2021-2A, C 144A 3.280%, 1/15/25 ⁽¹⁾ 34 34 2021-2A, C 144A 1.170%, 3/15/27 ⁽¹⁾ 1,88 2019-3A, D 144A 2021-2A, C 144A 1.170%, 3/15/27 ⁽¹⁾ 1,84 1.470%, 11/15/27 ⁽¹⁾ 1,84 2019-3A, D 144A 2021-2A, C 144A 1.470%, 11/15/27 ⁽¹⁾ 1,84 2021-2A, C 144A 1.470%, 11/15/27 ⁽¹⁾ 1,84 2019-3A, E 144A 2022-1, B 144A 2022-1, B 144A 2022-1, B 144A 1.470%, 11/15/27 ⁽¹⁾ 1,84 2019-3A, E 144A 1.445 1,417 203-1, A 3 14AA 1.61 2020-1A, D 144A 1.445 1,417 2023-1, A 3 14AA 1.61 2020-P1, B 0.200-H, I 1.445 1.417 2020-2A, B 144A 1.43 2021-N1, C 1.340 1.214 3.160%, 6/16/25 ⁽¹⁾ 1.3 2021-N2, C 2020-4A, C 144A 1.10%, 11/17/25 ⁽¹⁾ 67 2021-N2, C 1.300 1.391	1.380%. 8/20/27 ⁽¹⁾	1.750	1.537		1.000
0.440%, 2/2/267 1,181 1,162 2021-1A, B 144A 2021-1A, B 144A 1.300%, 1/15/26 ⁽¹¹⁾ 698 692 0.890%, 3/15/27 ⁽¹¹⁾ 2,15 Carvana Auto Receivables Trust 1.170%, 3/15/27 ⁽¹¹⁾ 1,89 2021-1A, C 144A 1.89 2019-2A, D 144A 1.170%, 3/15/27 ⁽¹¹⁾ 1,84 2021-2A, C 144A 1.89 3.280%, 1/15/25 ⁽¹⁾ 34 34 2021-2A, C 144A 1.400%, 11/15/27 ⁽¹¹⁾ 1,84 2019-3A, D 144A 2021-1A, B 144A 2022-1, B 144A 2022-1, B 144A 2022-1, B 144A 1.400%, 11/15/27 ⁽¹¹⁾ 1,84 2019-3A, E 144A 2019-3A, E 144A 2022-1, A 3 144A 2022-1, B 144A 1.600%, 5/17/27 ⁽¹¹⁾ 1,61 2020-N1A, D 144A 1,445 1,417 2.150%, 5/17/27 ⁽¹¹⁾ 1,61 2020-N1A, D 144A 2020-N1A, D 144A 2020-N1A, D 144A 2020-N1A, D 144A 1.61 2020-N1, D 1,445 1,417 2.150%, 5/17/127 ⁽¹¹⁾ 1,43 2020-N1, D 861 851 6.18 Auto Receivables Issuer Trust 2020-N1A, D 144A 2020-2A, B 144A 2020-2A, C 144A 2020-2A, C 144A 1.300%, 1/17/25 ⁽¹¹⁾ 1.61 2021-N2, C </td <td>(AESOP) 2023-3A, A 144A</td> <td>*</td> <td>,</td> <td></td> <td>1,200</td>	(AESOP) 2023-3A, A 144A	*	,		1,200
Carlwow Auto Receivables frust 0.890%, 3/15/27 ⁽¹⁾ 2,15 1.300%, 1/15/26 ⁽¹⁾ 698 692 2021-1A, C 144A 1.170%, 3/15/27 ⁽¹⁾ 1,86 2019-2A, D 144A 1.170%, 3/15/27 ⁽¹⁾ 1,84 1.170%, 3/15/27 ⁽¹⁾ 1,85 2019-3A, D 144A 3.280%, 1/15/25 ⁽¹⁾ 34 34 1.470%, 11/15/27 ⁽¹⁾ 1,84 2019-3A, E 144A 2019-3A, E 144A 2019-3A, E 144A 1.470%, 11/15/27 ⁽¹⁾ 1,84 2020-17, B 2020-17, B 1,445 1,417 2023-1, A 3 144A 2020-1, A 3 144A 2020-P1, B 0.920%, 11/9/26 ⁽¹⁾ 861 851 6.150%, 5/17/27 ⁽¹⁾ 1,43 0.920%, 11/9/26 1,340 1,214 3.160%, 6/16/25 ⁽¹⁾ 13 0.920%, 11/9/26 1,340 1,214 3.160%, 6/16/25 ⁽¹⁾ 13 2021-N1, C 2020-4A, C 144A 1.10%, 9/15/26 ⁽¹⁾ 13 2021-N2, C 2021-N2, C 2021-N2, C 1.140%, 1/17/25 ⁽¹⁾ 1,67 2021-N3, D 2022-N1, C 144A 1.10%, 9/15/26 ⁽¹⁾ 1,67 1.580%, 6/12/28 1,		1,181	1,162		
1.30%, (7/3)26% 090 092 2021-14, C 144A 2019-2A, D 144A 1.170%, 3/15/27 ⁽¹⁾ 1,86 3.280%, 1/15/25 ⁽¹⁾ 34 34 1.470%, 11/15/27 ⁽¹⁾ 1,84 2019-3A, D 144A 3.440%, 4/15/25 ⁽¹⁾ 1,445 1.470%, 11/15/27 ⁽¹⁾ 1,84 2019-3A, E 144A 2019-3A, E 144A 2019-3A, E 144A 2021-2A, C 144A 1.470%, 5/17/27 ⁽¹⁾ 1,61 2019-3A, E 144A 2.150%, 5/17/27 ⁽¹⁾ 1,61 2020-1, B 144A 1.417 2023-1, A 3 144A 1.417 2020-P1, B 2.150%, 5/17/27 ⁽¹⁾ 1,61 5.390%, 1/15/26 ⁽¹⁾ 1,43 1.43 2020-P1, B 1.340 1.214 Scaue rust 2020-2A, B 144A 1.445 0.920%, 11/9/26 1.340 1.214 3.160%, 6/16/25 ⁽¹⁾ 1.34 0.300%, 1/10/28 493 458 2020-4A, C 144A 1.44 1.300%, 1/10/28 615 564 1.10%, 9/15/26 ⁽¹⁾ 1.67 2021-N2, C 1.490 1.391 2022-2A, C 144A 1.62 1.580%, 6/12/28 1.490 1.391 2022-2A, C 144A 1.61 2022-N1, C 144A<					2,150
2019-2A, D 144A 34 34 34 34 2019-2A, C 144A 1,470%, J15/27(1) 1,84 2019-3A, D 144A 3.040%, 4/15/25(1) 474 471 Foursight Capital Automobile Receivables Trust 2021-2A, C 144A 2019-3A, E 144A 2.150%, 5/17/27(1) 1,61 2022-1, B 144A 1,61 2019-3A, E 144A 2.150%, 5/17/27(1) 1,61 2022-1, B 144A 1,61 2020-N1A, D 144A 2.150%, 5/17/27(1) 1,61 2022-1, B 144A 1,61 2020-N1A, D 144A 861 851 5.390%, 12/15/27(1) 1,61 2020-P1, B 0.920%, 11/9/26 1,340 1,214 2020-2A, B 144A 1,43 0.920%, 11/9/26 1,340 1,214 3.160%, 6/16/25(1) 1,3 1,3 2021-N1, C 2021-N2, C 2020-4A, C 144A 1,10%, 9/15/26(1) 1,3 1.070%, 3/10/28 615 564 1,140%, 11/17/25(1) 1,65 2021-N3, D 2022-N1, C 144A 1,490 1,391 5,300%, 4/17/28(1) 1,82 2022-N1, C 144A 1,490 1,391 5,300%, 4/17/28(1) 1,82 2022-N1, C 144A 1,490 <td></td> <td>698</td> <td>692</td> <td></td> <td>,</td>		698	692		,
3.280%, 1/15/25 ⁽¹⁾ 34 34 1.470%, 1/1474 2019-3A, D 144A 1.470%, 1/1475/27 ⁽¹⁾ 1,84 3.040%, 4/15/25 ⁽¹⁾ 474 471 Foursight Capital Automobile Receivables Trust 2019-3A, E 144A 2019-3A, E 144A 2022-1, B 144A 1.61 4.600%, 7/15/26 ⁽¹⁾ 1,445 1,417 2023-1, A3 144A 1.61 2020-N1A, D 144A 5.390%, 1/15/26 ⁽¹⁾ 1,445 5.390%, 1/15/27 ⁽¹⁾ 1,43 3.430%, 1/15/26 ⁽¹⁾ 861 851 6LS Auto Receivables Issuer Trust 1.430 2020-P1, B 0.920%, 11/9/26 1,340 1,214 3.160%, 6/16/25 ⁽¹⁾ 13 2021-N1, C 2020-2A, B 144A 2020-2A, C 144A 1.400 1.110%, 9/15/26 ⁽¹⁾ 13 2021-N2, C 2020-4A, C 144A 1.40%, 11/17/25 ⁽¹⁾ 67 2021-3A, C 144A 1.00%, 6/16/25 ⁽¹⁾ 13 2021-N3, D 2022-N1, C 144A 1.40%, 11/17/25 ⁽¹⁾ 1,05 2022-2A, C 144A 1.61 2022-N1, C 144A 1.400 1,391 5.300%, 4/17/28 ⁽¹⁾ 1,82 2022-2A, C 144A 1.82 2022-N1, C 144A 1.800 1,735 6L				1.170%, 3/15/27 ⁽¹⁾	1,895
2019-3Á, D 144A 474 471 Foursight Capital Automobile Receivables Trust 2019-3A, E 144A 2029-3A, E 144A 2029-3A, E 144A 2029-3A, E 144A 4.600%, 7/15/26 ⁽¹⁾ 1,445 1,417 2022-3A, S 144A 3.2020-P1, B 2020-1A, D 144A 2023-1, A 3 144A 1,43 0.920%, 11/9/26 1,340 1,214 5,390%, 12/15/27 ⁽¹⁾ 1,43 0.920%, 11/9/26 1,340 1,214 3,160%, 6/16/25 ⁽¹⁾ 1,3 2021-N1, C 2020-4A, C 144A 2020-4A, C 144A 1,300%, 5/17/27 ⁽¹⁾ 1,3 1.00%, 3/10/28 615 564 2020-4A, C 144A 1,05 2021-N2, C 1,490 1,391 5,300%, 4/17/28 ⁽¹⁾ 1,05 2022-N1, C 144A 1,490 1,391 5,300%, 4/17/28 ⁽¹⁾ 1,05 2022-N1, C 144A 1,490 1,391 5,300%, 4/17/28 ⁽¹⁾ 1,82 2022-N1, C 144A 1,490 1,391 5,300%, 4/17/28 ⁽¹⁾ 1,82 2022-N1, C 144A 1,490 1,391 5,300%, 4/17/28 ⁽¹⁾ 1,82 2022-N1, C 144A 1,490 1,391 5,300%, 4/17/28 ⁽¹⁾ 1,82		3/	3/		
3.040%, 4/15/25 ⁽¹⁾ 474 471 Produstight Capital Automotion Receivables Hust 2019-3A, E 144A 2022-1, B 144A 2022-1, B 144A 4.600%, 7/15/26 ⁽¹⁾ 1,445 1,417 2023-1, A 3 144A 2020-N1A, D 144A 861 851 5.390%, 12/15/27 ⁽¹⁾ 1,43 2020-P1, B 0.920%, 11/9/26 1,340 1,214 2020-2A, B 144A 1.310%, 6/16/25 ⁽¹⁾ 1.3 2021-N1, C 1.300%, 1/10/28 493 458 1.140%, 11/17/25 ⁽¹⁾ 67 2021-N2, C 2021-N2, C 615 564 1.110%, 9/15/26 ⁽¹⁾ 1,05 2021-N3, D 1.580%, 6/12/28 1,490 1,391 5.300%, 4/17/28 ⁽¹⁾ 1,82 2022-2A, C 144A 1.100%, 9/15/26 ⁽¹⁾ 1.05 2022-2A, C 144A 1.05 2022-N1, C 144A 1.490 1.391 5.300%, 4/17/28 ⁽¹⁾ 1,82 2022-N1, C 144A 1.490 1.391 5.300%, 4/17/28 ⁽¹⁾ 1,82 2023-N1, C 144A 1.490 1.391 5.300%, 4/17/28 ⁽¹⁾ 1,77 2023-N1, C 144A 1.000 1.735 6.150%, 4/17/28 ⁽¹⁾ 1,77 2023-N1, C 14		54	54		1,845
2019-3Å, E 144A 1,445 1,445 1,417 2.150%, 5/17/27(1) 1,61 2020-N1A, D 144A 3.430%, 1/15/26(1) 861 851 5.390%, 12/15/27(1) 1,43 2020-P1, B 0.920%, 11/9/26 1,340 1,214 3.160%, 6/16/25(1) 13 2021-N1, C 1.300%, 1/10/28 493 458 1.160%, 6/16/25(1) 13 2021-N2, C 2021-N2, C 2021-3A, C 144A 1.10%, 9/15/26(1) 1,05 2021-N3, D 615 564 1.110%, 9/15/26(1) 1,05 2022-N1, C 144A 1.490 1,391 5.300%, 4/17/28(1) 1,82 2023-N1, C 144A 1.800 1,735 6.150%, 4/17/28(1) 1,77 2023-N1, C 144A 1.109 1,085 6.150%, 3/15/29(1) 1,77 2023-N1, C 144A 1.109 1,085 6.150%, 3/15/29(1) 1,77 2023-N1, C 144A		474	471		
4.600%, 7/16/26 ⁽¹⁾ 1,445 1,417 2023-1, A3 144A 2020-N1A, D 144A 5.390%, 12/15/27 ⁽¹⁾ 1,43 3.430%, 1/15/26 ⁽¹⁾ 861 851 GLS Auto Receivables Issuer Trust 0.920%, 11/9/26 1,340 1,214 3.160%, 6/16/25 ⁽¹⁾ 13 2021-N1, C 2020-4A, C 144A 1.300%, 1/10/28 493 458 1.140%, 11/17/25 ⁽¹⁾ 67 2021-N2, C 2020-4A, C 144A 1.070%, 3/10/28 615 564 1.110%, 9/15/26 ⁽¹⁾ 1,05 2021-N3, D 1.580%, 6/12/28 1,490 1,391 5.300%, 4/17/28 ⁽¹⁾ 1,82 2022-N1, C 144A 1.490 1,391 5.300%, 4/17/28 ⁽¹⁾ 1,82 2022-N1, C 144A 1,490 1,391 5.300%, 4/17/28 ⁽¹⁾ 1,82 2022-N1, C 144A 1,490 1,735 6.150%, 4/17/28 ⁽¹⁾ 1,77 2023-N1, C 144A 1,090 1,735 6.150%, 4/17/28 ⁽¹⁾ 1,77 2023-N1, C 144A 1,109 1,085 GLS Auto Select Receivables Trust 2023-1A, B 144A 6.090%, 3/15/29 ⁽¹⁾ 1,31 Hertz Vehicle Financing III LLC 2022-1A, C 144A 1.31 1.31 1.31 <td></td> <td></td> <td></td> <td></td> <td>1 61(</td>					1 61(
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3.430%, 1/19/26 001 031 GLS Auto Receivables Issuer Trust 2020-P1, B 1,340 1,214 3.160%, 6/16/25 ⁽¹⁾ 13 2021-N1, C 493 458 1.140%, 11/17/25 ⁽¹⁾ 67 2021-N2, C 2021-N2, C 2021-3A, C 144A 1.110%, 9/15/26 ⁽¹⁾ 1,05 2021-N3, D 615 564 1.110%, 9/15/26 ⁽¹⁾ 1,05 2022-N1, C 144A 1,490 1,391 5.300%, 4/17/28 ⁽¹⁾ 1,82 2022-N1, C 144A 1,800 1,735 6.150%, 4/17/28 ⁽¹⁾ 1,82 2023-N1, C 144A 1,109 1,085 GLS Auto Select Receivables Trust 2023-1A, B 144A 1,31 Hertz Vehicle Financing III LLC 2022-1A, C 144A 1,31 1,31	2020-N1A, D 144A			(4)	1 439
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1.300%, 1/10/28 493 458 2020-44, 0 144A 67 2021-N2, C 1.140%, 11/17/25 ⁽¹⁾ 67 1.070%, 3/10/28 615 564 1.140%, 11/17/25 ⁽¹⁾ 67 2021-N3, D 1.580%, 6/12/28 1,490 1,391 2022-2A, C 144A 1,05 2022-N1, C 144A 1.391 5.300%, 4/17/28 ⁽¹⁾ 1,82 2022-N1, C 144A 1.800 1,735 6.150%, 4/17/28 ⁽¹⁾ 1,82 2023-N1, C 144A 1.109 1,085 6.150%, 4/17/28 ⁽¹⁾ 1,77 2023-N1, C 144A 1.109 1,085 6.150%, 3/15/29 ⁽¹⁾ 1,31 Hertz Vehicle Financing III LLC 2022-1A, C 144A 1,31		1,340	1,214	3.160%, 6/16/25 ⁽¹⁾	139
2021-N2, C 1.140/5, 11/11/25/7 07 1.070%, 3/10/28 615 564 2021-3A, C 144A 1,05 2021-N3, D 1.580%, 6/12/28 1,490 1,391 5.300%, 4/17/28(1) 1,82 2022-N1, C 144A 1,490 1,391 5.300%, 4/17/28(1) 1,82 2023-N1, C 144A 1,800 1,735 6.150%, 4/17/28(1) 1,77 2023-N1, C 144A 1,109 1,085 6LS Auto Select Receivables Trust 2023-1A, B 144A 6.090%, 3/15/29(1) 1,31 Hertz Vehicle Financing III LLC 2022-1A, C 144A 1,31 1,31 1,31		/03	158		
1.070%, 3/10/28 615 564 20215A, 0144A 1,05 2021-N3, D 1.10%, 9/15/26(1) 1,05 1.580%, 6/12/28 1,490 1,391 5.300%, 4/17/28(1) 1,82 2022-N1, C 144A 5.300%, 4/17/28(1) 1,82 3.320%, 12/11/28 ⁽¹⁾ 1,800 1,735 6.150%, 4/17/28 ⁽¹⁾ 1,77 2023-N1, C 144A 1,109 1,085 GLS Auto Select Receivables Trust 2023-1A, B 144A 1,77 5.920%, 7/10/29 ⁽¹⁾ 1,109 1,085 GLS Auto Select Receivables Trust 2023-1A, B 144A 1,31 Hertz Vehicle Financing III LLC 2022-1A, C 144A 1,31 1,31		400	450		670
2021-N3, D 1.110, 9, 913/2617 1,00 1.580%, 6/12/28 1,490 1,391 2022-2A, C 144A 2022-N1, C 144A 5.300%, 4/17/28(1) 1,82 2023-N1, C 144A 1,800 1,735 6.150%, 4/17/28(1) 1,77 2023-N1, C 144A 1,109 1,085 GLS Auto Select Receivables Trust 2023-1A, B 144A 1,31 Hertz Vehicle Financing III LLC 2022-1A, C 144A 1,31		615	564		1 05
1.580%, 6/12/28 1,490 1,391 2022-24, 0 144A 1,82 2022-N1, C 144A 5.300%, 4/17/28(1) 1,82 3.320%, 12/11/28 ⁽¹⁾ 1,800 1,735 6.150%, 4/17/28 ⁽¹⁾ 1,77 2023-N1, C 144A 1,109 1,085 GLS Auto Select Receivables Trust 2023-1A, B 144A 1,31 Hertz Vehicle Financing III LLC 2022-1A, C 144A 1,31					1,055
2022-NI, C 144A 1,800 1,735 2022-2Å, D 144A 1,775 3.320%, 12/11/28 ⁽¹⁾ 1,800 1,735 6.150%, 4/17/28 ⁽¹⁾ 1,775 2023-NI, C 144A 1,109 1,085 GLS Auto Select Receivables Trust 2023-1A, B 144A 1,77 GLS Auto Select Receivables Trust 2023-1A, C 144A 1,31 1,31 Hertz Vehicle Financing III LLC 2022-1A, C 144A 1,31		1,490	1,391		1 90
3.320%, 12/11/28 ⁽¹⁾ 1,800 1,735 6.150%, 4/17/28 ⁽¹⁾ 1,77 2023-N1, C 144A 1,109 1,085 GLS Auto Select Receivables Trust 2023-1A, B 144A 1,31 5.920%, 7/10/29 ⁽¹⁾ 1,109 1,085 Hertz Vehicle Financing III LLC 2022-1A, C 144A 1,31					1,023
2023-INI, G 144A GLS Auto Select Receivables Trust 2023-1A, B 144A 5.920%, 7/10/29 ⁽¹⁾ 1,109 1,085 Hertz Vehicle Financing III LLC 2022-1A, C 144A 1,31		1,800	1,735		1,775
5.920%, //10/29 ⁽¹⁾ 1,109 1,085 6.090%, 3/15/29 ⁽¹⁾ 1,31 Hertz Vehicle Financing III LLC 2022-1A, C 144A			4 005		1,11
Hertz Vehicle Financing III LLC 2022-1A, C 144A	5.920%, //10/29(1)	1,109	1,085		1,315
2.630%, 6/25/26 ⁽¹⁾ 2,41				Hertz Vehicle Financing III LLC 2022-1A, C 144A	
				2.630%, 6/25/26 ⁽¹⁾	2,415

(\$ reported in thousands)

	Par Value	Value
Automobiles—continued		
LAD Auto Receivables Trust 2021-1A, D 144A		
3.990%, 11/15/29 ⁽¹⁾	\$ 2,000	\$ 1,817
2022-1A, A 144A 5.210%, 6/15/27 ⁽¹⁾	1,169	1,155
2023-2A, D 144A	1,103	1,100
6.300%, 2/15/31 ⁽¹⁾ Lendbuzz Securitization Trust 2022-1A, A 144A	825	811
4.220%, 5/17/27 ⁽¹⁾	1,086	1,053
Lobel Automobile Receivables Trust 2023-1, A 144A 6.970%, 7/15/26 ⁽¹⁾	1,080	1,074
OneMain Direct Auto Receivables Trust 2022-1A, C 144A 5.310%, 6/14/29 ⁽¹⁾	1,210	1,163
Santander Consumer Auto Receivables Trust 2021-AA, C 144A	, -	,
1.030%, 11/16/26 ⁽¹⁾ Santander Drive Auto Receivables Trust	590	544
2022-5, C		
4.740%, 10/16/28 2022-7, A2	1,155	1,118
5.810%, 1/15/26	949	949
Tidewater Auto Receivables Trust 2020-AA, C 144A 1.910%, 9/15/26 ⁽¹⁾	368	366
Tricolor Auto Securitization Trust		
2022-1A, C 144A 4.710%, 8/15/25 ⁽¹⁾	1,725	1,694
2023-1A, B 144A 6.840%, 11/16/26 ⁽¹⁾	1,455	1,444
United Auto Credit Securitization Trust	1,100	.,
2021-1, D 144A 1.140%, 6/10/26 ⁽¹⁾	1,358	1,341
2023-1, B 144A 5.910%, 7/10/28 ⁽¹⁾	1,434	1,422
Westlake Automobile Receivables Trust	1,404	1,422
2020-3A, C 144A 1.240%, 11/17/25 ⁽¹⁾	829	818
2021-3A, D 144A	029	010
2.120%, 1/15/27 ⁽¹⁾ 2022-1A, B 144A	2,015	1,862
2.750%, 3/15/27 ⁽¹⁾	1,825	1,773
2023-1A, C 144A 5.740%, 8/15/28 ⁽¹⁾	1,100	1,086
0.1 +0 /0, 0/10/20	1,100	78,177
Collateralized Loan Obligations—0.5% GoldenTree Loan Management US CLO 1 Ltd. 2021-9A, A		
(3 month LIBOR + 1.070%, Cap N/A, Floor 1.070%) 144A		
6.320%, 1/20/33 ⁽¹⁾⁽³⁾ Palmer Square Loan Funding Ltd. 2021-1A, A1 (3 month	1,435	1,405
LIBOR + 0.900%, Cap N/Ă, Floor 0.900%) 144A		
6.150%, 4/20/29 ⁽¹⁾⁽³⁾	676	670
		2,075
Consumer Loans—2.6%		
Affirm Asset Securitization Trust 2022-A, 1A 144A		4 000
4.300%, 5/17/27 ⁽¹⁾ CFMT Issuer Trust 2021-GRN1, A 144A	1,113	1,083
1.100%, 3/20/41 ⁽¹⁾	552	508

	Par Value	Value
Consumer Loans—continued Lendingpoint Asset Securitization Trust 2022-A, B 144A 2.410%, 6/15/29 ⁽¹⁾ Marlette Funding Trust 2021-1A, B 144A	\$ 1,936	\$ 1,920
1.000%, 6/16/31 ⁽¹⁾ 2023-2A, B 144A	80	80
6.540%, 6/15/33 ⁽¹⁾ Oportun Issuance Trust 2021-C, A 144A	1,154	1,147
2.180%, 10/8/31 ⁽¹⁾ Regional Management Issuance Trust 2021-1, A 144A	1,970	1,772
1.680%, 3/17/31 ⁽¹⁾ Republic Finance Issuance Trust 2020-A. A 144A	1,815	1,678
2.470%, 11/20/30 ⁽¹⁾ SoFi Consumer Loan Program Trust 2022-1S, A 144A 6.210%, 4/15/31 ⁽¹⁾ Upstart Securitization Trust 2021-2, B 144A	1,020	980
	534	534
1.750%, 6/20/31 ⁽¹⁾	1,730	1,692
		11,394
Credit Card—1.2% Avant Credit Card Master Trust 2021-1A, A 144A 1.370%, 4/15/27 ⁽¹⁾ Discover Card Execution Note Trust 2023-A2, A 4.930%, 6/15/28 Genesis Sales Finance Master Trust 2021-AA, A 144A 1.200%, 12/21/26 ⁽¹⁾ Mercury Financial Credit Card Master Trust 2023-1A, A 144A 8.040%, 9/20/27 ⁽¹⁾ Equipment—1.3% CLI Funding VI LLC 2020-1A, A 144A	1,875 1,300 700 1,452	1,756 1,294 659 <u>1,450</u> 5,159
2.080%, 9/18/45 ⁽¹⁾ NMEF Funding LLC 2021-A, B 144A	1,684	1,458
1.850%, 12/15/27 ⁽¹⁾ Pawnee Equipment Receivables Series LLC 2020-1, A 144A	3,160	3,085
1.370%, 11/17/25 ⁽¹⁾	18	18
Post Road Equipment Finance 2022-1A, B 144A 5.150%, 1/16/29 ⁽¹⁾	1,210	<u>1,166</u> 5,727
Other—11.7%		
Accelerated LLC 2021-1H, A 144A 1.350%, 10/20/40 ⁽¹⁾	935	841
Aligned Data Centers Issuer LLC 2021-1A, A2 144A 1.937%, 8/15/46 ⁽¹⁾	1,840	1,609
Amur Equipment Finance Receivables XII LLC 2023-1A,	1,010	1,000
A2 144A 6.090%, 12/20/29 ⁽¹⁾ Aqua Finance Trust	1,300	1,297
2017-A, A 144A 3.720%, 11/15/35 ⁽¹⁾ 2010 A A 144A	417	412
2019-A, A 144A 3.140%, 7/16/40 ⁽¹⁾	326	304
2019-A, C 144A 4.010%, 7/16/40 ⁽¹⁾	1,910	1,680

(\$ reported in thousands)

Par Value Value her—continued 2020-AA, B 144A 1,355 \$ 1,177 2021-A, A 144A \$ 1,355 \$ 1,177 2021-A, A 144A 1,540%, 7/17/46 ⁽¹⁾ 1,445 1,276 by's Funding LLC 2020-1A, A2 144A 3,237%, 7/30/50 ⁽¹⁾ 1,791 1,578 nkers Healthcare Group Securitization Trust 2020-A, A 144A 2 207 203 IG Securitization Trust 2021-B, B 144A 1.670%, 10/17/34 ⁽¹⁾ 1,495 1,319 1,319 RE Grand Islander Timeshare Issuer LLC 2017-1A, A 144A 2.940%, 5/25/29 ⁽¹⁾ 127 124 G Receivables Note Trust 2022-A, B 144A 587 526 2022-A, B 144A 2.490%, 9/28/37 ⁽¹⁾ 942 892 63 62 2021-1, C 144A 0.840%, 6/14/27 ⁽¹⁾ 1,510 1,419 1,419	\$ reported in thousands)		
2020-A, B 144A 2.790%, 7/17/46 ⁽¹⁾ \$ 1,355 \$ 1,177 2.790%, 7/17/46 ⁽¹⁾ 1,445 1,276 by's Funding LLC 2020-1A, A2 144A 1,791 1,578 nkers Healthcare Group Securitization Trust 2020-A, A 144A 2.560%, 9/17/31 ⁽¹⁾ 207 203 IG Securitization Trust 2021-B, B 144A 1,670%, 10/17/34 ⁽¹⁾ 1,495 1,319 1,579 IE Grand Islander Timeshare Issuer LLC 2017-1A, A 144A 2.490%, 5/25/29 ⁽¹⁾ 127 124 G Receivables Note Trust 2020-A, B 144A 2.490%, 2/28/36 ⁽¹⁾ 587 526 2020-A, C 144A 2.490%, 2/28/36 ⁽¹⁾ 942 892 68 68 2021-1, C 144A 0.444 0.444 2.490%, 2/28/37 ⁽¹⁾ 942 892 692 C360%, 2/16/27 ⁽¹⁾ 0.510 1,419 2021-1, C 144A 2.050%, 2/16/27 ⁽¹⁾ 500 501 0.840%, 6/14/27 ⁽¹⁾ 1,510 1,419 2024 224 224 224 224 224 224 224 224 224 224 224 224 224 224 224 224 224 224 <t< th=""><th></th><th>Par Value</th><th>Value</th></t<>		Par Value	Value
2.790%, 7/17/46 ⁽¹⁾ \$ 1,355 \$ 1,177 2021-A, A 144A 1,245 1,276 1,540%, 7/17/46 ⁽¹⁾ 1,445 1,276 by's Funding LLC 2020-1A, A2 144A 3,237%, 7/30(50 ⁽¹⁾) 1,791 1,578 nkers Healthcare Group Securitization Trust 2020-A, A 144A 207 203 IG Securitization Trust 2021-B, B 144A 1,495 1,319 1,319 IE Grand Islander Timeshare Issuer LLC 2017-1A, A 1,444 2,940%, 5/25/29 ⁽¹⁾ 127 124 G Receivables Note Trust 2020-A, B 144A 2,940%, 5/25/29 ⁽¹⁾ 587 526 2022-A, A 144A 2,928,6 ⁽¹⁾ 587 526 2022-A, A 144A 500 501 2021-1, C 144A 0,840%, 6/14/27 ⁽¹⁾ 1,510 1,419 2023-1, 42 144A 500 501 2022-1, A 2 144A 500 501 501 501 501 501 Carlow, 5/15/26 ⁽¹⁾ 224 224 224 224 224 224 224 224 224 224 224 224 224 224 224 224 224 224 224 224	Other—continued		
2021-A, A 144A 1.540%, 7/17/46 ⁽¹⁾ 1.540%, 7/17/46 ⁽¹⁾ 3.237%, 7/30/50 ⁽¹⁾ 1.791 1.791 1.791 1.791 1.791 1.791 1.797 1.791 1.792 1.791 1.791 1.792 1.791 1.791 1.792 1.791 1.792 1.791 1.791 1.792 1.791 1.792 1.791 1.792 1.791 1.792 1.791 1.792 1.791 1.792 1.791 1.792 1.791 1.792 1.791 1.792 1.791 1.792 1.791 1.792 1.791 1.792 1.791 1.792 1.791 1.792 1.791 1.625 1.793 1.791 1.626 1.793 1.791 1.626 1.793 1.791 1.626 1.793 1.791 1.626 1.793 1.791 1.626 1.793 1.791 1.626 1.793 1.791 1.626 1.793 1.791 1.626 1.793 1.791 1.626 1.793 1.791 1.626 1.793 1.791 1.626 1.793 1.791 1.792 1.793 1.793 1.793 1.793 1.793 1.793 1.795 1.79		ф 4 осс	
1.540%, 7/17/46 ⁽¹⁾ 1,445 1,276 by's Funding LLC 2020-1A, A2 144A 1,791 1,578 nkers Healthcare Group Securitization Trust 2020-A, A 144A 207 203 IG Securitization Trust 2021-B, B 144A 1,495 1,319 1,578 IE Grand Islander Timeshare Issuer LLC 2017-1A, A 1,495 1,319 1,272 124 IG Receivables Note Trust 2020-A, B 144A 2,240%, 5/25/29 ⁽¹¹⁾ 127 124 128 2020-A, B 144A 2,240%, 5/25/29 ⁽¹¹⁾ 587 526 2022-A, A 144A 2,240%, 6/14/27 ⁽¹¹⁾ 942 892 6 6 6 2022-A, A 144A 2023-1, A2 144A 500 501 mmercial Equipment Finance LLC 2021-A, A 144A 2,260%, 9/16/20 ⁽¹¹⁾ 500 501 mmercial Equipment Finance LLC 2021-A, A 144A 2,24 224		\$ 1,355	\$ 1,177
by's Funding LLC 2020-1A, A2 144A 3.237%, 7/30/50 ⁽¹⁾ 1,71 1,578 nkers Healthcare Group Securitization Trust 2020-A, A 144A 2.560%, 9/17/31 ⁽¹⁾ 207 203 16 Securitization Trust 2021-B, B 144A 1.670%, 10/17/34 ⁽¹⁾ 1,495 1,319 1.670%, 10/17/34 ⁽¹⁾ 1,495 1,319 1.670%, 10/17/34 ⁽¹⁾ 1,495 1,319 1.670%, 10/17/34 ⁽¹⁾ 1,414 2.940%, 5/25/29 ⁽¹⁾ 1,27 124 1.670%, 5/25/29 ⁽¹⁾ 1,27 124 1.670%, 5/25/29 ⁽¹⁾ 1,27 124 1.670%, 9/28/37 ⁽¹⁾ 587 526 2022-A, B 144A 2.400%, 9/28/37 ⁽¹⁾ 942 892 1.67 Receivables Note Trust 2020-A, B 144A 1.202%, 6/14/27 ⁽¹⁾ 942 892 1.67 Receivables Trust 2021-1, C 144A 0.840%, 6/14/27 ⁽¹⁾ 1,510 1,419 2023-1, A2 144A 5.820%, 9/16/30 ⁽¹⁾ 500 501 mmercial Equipment Finance LLC 2021-A, A 144A 2.870%, 5/15/26 ⁽¹⁾ 438 424 m's Receivables Funding LLC 2021-A, B 144A 1.205%, 2/16/27 ⁽¹⁾ 676 672 xt ABS LLC 2020-1, A 144A 1.120%, 6/20/25 ⁽¹⁾ 675 685 amond Resorts Owner Trust 2019-1A, B 144A 3.530%, 2/20/32 ⁽¹⁾ 394 374 2019-1A, B 144A 3.500%, 2/16/27 ⁽¹⁾ 1,01 1.510%, 11/21/34 ⁽¹⁾ 679 620 undation Finance Trust 2019-1A, A 144A 3.200%, 6/18/46 ⁽¹⁾ 1,142 970 1d Key Resorts LLC 2021-1, A 144A 3.200%, 6/18/46 ⁽¹⁾ 1,142 970 1d Key Resorts LLC 2021-1, A 144A 3.200%, 6/18/46 ⁽¹⁾ 1,142 970 1d Key Resorts LLC 2021-1, A 144A 3.200%, 6/18/46 ⁽¹⁾ 1,142 970 1d Key Resorts LLC 2021-1, A 144A 3.200%, 11/15/34 ⁽¹⁾ 5 5 1Funding LLC 2021-1, A 144A 3.200%, 6/18/46 ⁽¹⁾ 1,142 970 1d Key Resorts LLC 2014-A, A 144A 3.200%, 11/26/26 ⁽¹⁾ 82 81 2018-AA, A 144A 3.200%, 12/26/28 ⁽¹⁾ 373 348 N Timeshare Trust 2020-A, C 144A 3.400%, 10/9(39 ⁽¹⁾) 558 876 regy Mike's Funding 2019-1A, A 2144A		1 1 15	1 976
3.237%, 7/30/50 ⁽¹⁾ 1,791 1,578 nkers Healthcare Group Securitization Trust 2020-A, A 144A 207 203 IG Securitization Trust 2021-B, B 144A 1,495 1,319 Ic Grand Islander Timeshare Issuer LLC 2017-1A, A 1,495 1,319 E Grand Islander Timeshare Issuer LLC 2017-1A, A 144A 2,400%, 5/25/29 ⁽¹⁾ 127 124 G Receivables Note Trust 2020-A, B 14AA 2202-A, A 44A 2,400%, 2/28/36 ⁽¹⁾ 587 526 2020-A, J 14AA 2,400%, 2/28/36 ⁽¹⁾ 942 892 68 68 68 69 69 685 60 60 60 60 60 60 60 60 60 60 67 224 224 24 24 24 24 24 24 24 24 24 24 24		1,445	1,270
nkers Healthcare Group Securitization Trust 2020-A, A 144A 144A 2.560%, 9/17/3 ⁽¹⁾ 207 203 IG Securitization Trust 2021-B, B 144A 1.670%, 10/17/34 ⁽¹⁾ 1,495 1,319 IE Grand Islander Timeshare Issuer LLC 2017-1A, A 144A 2.940%, 5/25/29 ⁽¹⁾ 127 124 G Receivables Note Trust 2020-A, B 144A 2.490%, 2/28/36 ⁽¹⁾ 587 526 2022-A, A 144A 4.120%, 9/28/37 ⁽¹⁾ 942 892 IG Receivables Trust 2021-1, C 144A 0.840%, 6/14/27 ⁽¹⁾ 1,510 1,419 2023-1, A2 144A 2.500%, 2/16/20 ⁽¹⁾ 500 501 mmercial Equipment Finance LLC 2021-A, A 144A 2.500%, 5/15/26 ⁽¹⁾ 224 224 2020-1, A 144A 1.20%, 6/20/25 ⁽¹⁾ 676 672 xt ABS LLC 2020-1, A 144A 1.120%, 6/20/25 ⁽¹⁾ 675 685 smond Resorts Owner Trust 2019-1, A 144A 1.120%, 6/20/25 ⁽¹⁾ 675 685 smond Resorts Owner Trust 2019-1, A 144A 1.510%, 11/21/31 ⁽¹⁾ 679 620 2021-1A, B 144A 1.510%, 11/21/31 ⁽¹⁾ 10 304 374 2021-1A, B 144A 3.530%, 2/20/32 ⁽¹⁾ 394 374 2021-1A, B 144A 1.510%, 11/21/31 ⁽¹⁾ 1,205 1,155 I Funding LLC 2021-1A, A 144A 2.510%, 3/19/29 ⁽¹⁾ 1,205 1,155 1 Funding LLC 2021-1A, A 144A 2.510%, 3/17/31 ⁽¹⁾ 5 5 1 Funding LLC 2021-1A, A 144A 2.510%, 3/17/31 ⁽¹⁾ 1,205 1,155 1 Funding LLC 2021-1A, A 144A 3.380%, 11/15/34 ⁽¹⁾ 1,142 970 1 Jd Key Resorts LLC 2014-A, A 144A 2.380%, 11/15/34 ⁽¹⁾ 1,205 1,155 1 Funding LLC 2020-1A, A 144A 2.510%, 3/17/31 ⁽¹⁾ 5 5 1 Funding LLC 2020-1A, A 144A 3.380%, 11/15/34 ⁽¹⁾ 1,911 1,626 ton Grand Vacations Trust 2017-AA, A 144A 2.660%, 12/26/28 ⁽¹⁾ 373 348 N Timeshare Trust 2020-A, C 144A 3.420%, 10/9(39 ⁽¹⁾) 958 876	3 237% 7/30/50 ⁽¹⁾	1,791	1.578
144A 207 203 2.560%, 9/17/31 ⁽¹⁾ 1,495 1,319 IG Securitization Trust 2021-B, B 144A 1,495 1,319 IE Grand Islander Timeshare Issuer LLC 2017-1A, A 144A 2,940%, 5/25/29 ⁽¹⁾ 127 124 G Receivables Note Trust 2020-A, B 144A 2,290%, 2/28/36 ⁽¹⁾ 587 526 2020-A, A 144A 2,490%, 2/28/37 ⁽¹⁾ 942 892 68 G Receivables Trust 2021-1, C 144A 0,840%, 6/14/27 ⁽¹⁾ 1,510 1,419 2023-1, A2 144A 500 501 501 501 Subges, 9/16/30 ⁽¹⁾ 500 501 501 501 Subges, 9/16/30 ⁽¹⁾ 1,510 1,419 202-1, A 144A 224 224 224 Subges, 5/15/26 ⁽¹⁾ 202-1, A, 144A 224 <td></td> <td>1,701</td> <td>1,070</td>		1,701	1,070
IG Securitization Trust 2021-B, B 144A 1.670%, 10/17/34 ⁽¹⁾ 1,495 1,319 IE Grand Islander Timeshare Issuer LLC 2017-1A, A 144A 2.940%, 5/25/29 ⁽¹⁾ 127 124 (G Receivables Note Trust 2020-A, B 144A 2.400%, 2/28/36 ⁽¹⁾ 942 892 IG Receivables Trust 2022-A, A 144A 4.120%, 9/28/37 ⁽¹⁾ 942 892 IG Receivables Trust 2021-1, C 144A 0.840%, 6/14/27 ⁽¹⁾ 1,510 1,419 2023-1, A2 144A 5.820%, 9/16/30 ⁽¹⁾ 500 501 mmercial Equipment Finance LLC 2021-A, A 144A 2.050%, 2/16/27 ⁽¹⁾ 224 224 0ssroads Asset Trust 2021-A, B 144A 1.120%, 6/2025 ⁽¹⁾ 676 672 4.1424 2020-1, A 144A 1.200%, 6/2025 ⁽¹⁾ 677 67 2023-1, A2 144A 5.990%, 3/15/32 ⁽¹⁾ 695 685 amond Resorts Owner Trust 2019-1A, B 144A 3.530%, 2/20/32 ⁽¹⁾ 394 374 2021-1A, A 144A 1.510%, 11/21/33 ⁽¹⁾ 679 620 undation Finance Trust 2019-1A, A 144A 3.860%, 11/15/34 ⁽¹⁾ 1,205 1,155 1Funding ILC 2020-1A, A 144A 3.200%, 3/17/31 ⁽¹⁾ 5 5 1Funding ILC 2020-1A, A 144A 3.220%, 3/17/31 ⁽¹⁾ 5 1.500%, 6/18/46 ⁽¹⁾ 1,1205 1,155 1Funding ILC 2020-1A, A 144A 3.220%, 3/17/31 ⁽¹⁾ 5 1.500%, 6/18/46 ⁽¹⁾ 1,1205 1,155 1.500%, 6/18/46 ⁽¹⁾ 1,1205 1,155 1.500%, 6/18/46 ⁽¹⁾ 1,1205 1,155 1.500%, 6/18/46 ⁽¹⁾ 1,1205 1,155 1.500%, 6/18/46 ⁽¹⁾ 1,1205 1,155 3.981%, 12/20/50 ⁽¹⁾ 373 348 N Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39 ⁽¹⁾ 373 348 N Timeshare Trust 2020-A, C 144A	144A		
1.670%, 10/17/34 ⁽¹⁾ 1,495 1,319 E Grand Islander Timeshare Issuer LLC 2017-1A, A 144A 2.940%, 5/25/29 ⁽¹⁾ 127 124 G Receivables Note Trust 2020-A, B 144A 2.400%, 2/28/36 ⁽¹⁾ 587 526 2022-A, B 144A 2.400%, 2/28/37 ⁽¹⁾ 942 892 6 2021-1, C 144A 1,510 1,419 2023-1, A2 144A 1,510 1,419 2022-1, C 144A 1,510 1,419 500 501 mmercial Equipment Finance LLC 2021-A, A 144A 2.80%, 2/16/27 ⁽¹⁾ 438 424 0.500%, 5/15/26 ⁽¹⁾ 224 237 310 </td <td>2.560%, 9/17/31⁽¹⁾</td> <td>207</td> <td>203</td>	2.560%, 9/17/31 ⁽¹⁾	207	203
E Grand Islander Timeshare Issuer LLC 2017-1A, A 144A 2.940%, 5/25/29(1) 127 124 G Receivables Note Trust 2020-A, B 144A 587 526 2022-A, A 144A 942 892 86 2021-1, C 144A 1,510 1,419 2023-1, A 214A 500 501 2021-1, C 144A 0.840%, 6/14/27(1) 1,510 1,419 2023-1, A 214A 500 501 Scave, y 16/30(1) 500 501 mmercial Equipment Finance LLC 2021-A, A 144A 2.424 250 315 120% 676 672 314 1.440 1.20% 676 672 327 314 314 314 314 314 314 314 314 314 314 314 314			
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2.940%, 5/25/29 ⁽¹⁾ 127 124 G Receivables Note Trust 2020-A, B 144A 2.490%, 2/28/36 ⁽¹⁾ 587 526 2022-A, A 144A 4.120%, 9/28/37 ⁽¹⁾ 942 892 G Receivables Trust 2021-1, C 144A 0.840%, 6/14/27 ⁽¹⁾ 1,510 1,419 2023-1, A2 144A 5.820%, 9/16/30 ⁽¹⁾ 500 501 immercial Equipment Finance LLC 2021-A, A 144A 2.050%, 2/16/27 ⁽¹⁾ 438 424 inn's Receivables Funding LLC 2021-A, B 144A 2.870%, 5/15/26 ⁽¹⁾ 224 224 224 224 224 205 703d Asset Trust 2021-A, B 144A 1.120%, 6/20/25 ⁽¹⁾ 676 672 xt ABS LLC 2020-1, A 144A 1.460%, 2/16/27 ⁽¹⁾ 677 67 2023-1, A2 144A 5.990%, 3/15/32 ⁽¹⁾ 695 685 amond Resorts Owner Trust 2019-1A, B 144A 3.530%, 2/20/32 ⁽¹⁾ 394 374 2021-1A, A 144A 1.510%, 11/15/34 ⁽¹⁾ 1,205 1,155 1Funding I LLC 2021-1, A 144A 2.380%, 6/18/46 ⁽¹⁾ 1,205 1,155 1Funding I LLC 2021-1, A 144A 3.220%, 3/17/31 ⁽¹⁾ 5 5 1Funding I LLC 2020-1, A, 2144A 2.380%, 6/18/46 ⁽¹⁾ 1,911 1,626 ton Grand Vacations Trust 2017-AA, A 144A 3.540%, 2/26/28 ⁽¹⁾ 82 81 2017-AA, A 144A 2.510%, 3/12/20 ⁽¹⁾ 1,911 1,626 ton Grand Vacations Trust 2017-AA, A 144A 2.540%, 2/25/39 ⁽¹⁾ 373 348 N Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39 ⁽¹⁾ 373 348 N Timeshare Trust 2020-A, C 144A			
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2.490%, 2/28/36 ⁽¹⁾ 587 526 2022-A, A 144A 942 892 6 Receivables Trust 920 892 6 Receivables Trust 920 820 2021-1, C 144A 1,510 1,419 0.840%, 6/14/27 ⁽¹⁾ 1,510 1,419 2023-1, A 2 144A 500 501 mmercial Equipment Finance LLC 2021-A, A 144A 438 424 2.050%, 2/16/27 ⁽¹⁾ 438 424 ni's Receivables Funding LLC 2021-A, B 144A 224 224 2.870%, 5/15/26 ⁽¹⁾ 224 224 2.870%, 6/20/25 ⁽¹⁾ 676 672 xt ABS LLC 2020-1, A 144A 7023-1, A 2144A 2.800%, 3/15/32 ⁽¹⁾ 695 685 amond Resorts Owner Trust 2019-1A, B 144A 310 3.530%, 2/20/32 ⁽¹⁾ 394 374 2021-1A, A 144A 5.350%, 3/15/3(¹⁾ 679 620 undation Finance Trust 2019-1A, A 144A 310 305 EED ABS Trust 2022-1FP, C 144A 310 305 EED ABS Trust 2021-1, A 144A 5.5 5 3.220%, 3/17/31 ⁽¹⁾ <td></td> <td></td> <td></td>			
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4.120%, 9/28/37 ⁽¹⁾ 942 892 G Receivables Trust 2021-1, C 144A 0.840%, 6/14/27 ⁽¹⁾ 1,510 1,419 2023-1, A2 144A 500 501 500 501 Immercial Equipment Finance LLC 2021-A, A 144A 205%, 2/16/27 ⁽¹⁾ 438 424 2.050%, 2/16/27 ⁽¹⁾ 438 424 24 2.050%, 2/16/27 ⁽¹⁾ 438 424 nn's Receivables Funding LLC 2021-A, B 144A 24 224 2.870%, 5/15/26 ⁽¹⁾ 676 672 xt ABS LLC 2020-1, A 144A 675 2023-1, A2 144A 675 676 5.990%, 3/15/32 ⁽¹⁾ 695 685 amond Resorts Owner Trust 2019-1A, B 144A 310 2021-1A, A 144A 5130%, 2/20/32 ⁽¹⁾ 394 374 2021-1A, A 144A 5130%, 3/19/29 ⁽¹⁾ 310 305 EED ABS Trust 2022-1FP, C 144A 1,142 970 10 3.860%, 11/15/34 ⁽¹⁾ 1,205 1,155 1,155 10 Key Resorts LLC 2014-A, A 144A 2,20%, 3/17/31 ⁽¹⁾ 5 5 3.281%, 12/20/50 ⁽¹⁾ 1,911 1		007	020
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2021-1, C 144A 0.840%, $6/14/27^{(1)}$ 2023-1, A2 144A 5.820%, $9/16/30^{(1)}$ 500 501 mmercial Equipment Finance LLC 2021-A, A 144A 2.050%, $2/16/27^{(1)}$ 8.870%, $5/15/26^{(1)}$ 2.24 224 2.24 224 2.870%, $5/15/26^{(1)}$ 2.24 2.24 2.24 2.870%, $5/15/26^{(1)}$ 2.24 2.24 2.24 2.870%, $5/15/26^{(1)}$ 2.24 2.24 2.250 2.20-1, A 144A 1.120%, $6/20/25^{(1)}$ 1.460%, $2/16/27^{(1)}$ 5.7 67 2023-1, A 144A 1.460%, $2/16/27^{(1)}$ 5.7 67 2023-1, A 144A 1.460%, $2/16/27^{(1)}$ 5.7 67 2023-1, A 144A 1.460%, $2/16/27^{(1)}$ 5.7 67 2023-1, A 144A 1.50%, $3/15/32^{(1)}$ 3.94 374 2019-1A, B 144A 3.530%, $2/20/32^{(1)}$ 3.94 374 2019-1A, B 144A 3.530%, $2/20/32^{(1)}$ 3.94 374 2019-1A, A 144A 3.50%, $1/1/5/34^{(1)}$ 3.10 305 IED ABS Trust 2022-1FP, C 144A 2.510%, $3/19/29^{(1)}$ 1.205 1,155 21 Funding I LLC 2021-1, A 144A 3.220%, $3/17/31^{(1)}$ 5 5 1.7 rdee's Funding LLC 2020-1A, A 2 144A 3.220%, $3/17/31^{(1)}$ 3.62 ton Grand Vacations Trust 2017-AA, A 144A 2.600%, $12/26/28^{(1)}$ 3.64 2.740%, $2/25/32^{(1)}$ 3.73 348 N Timeshare Trust 2020-A, C 144A 3.420%, $10/9/39^{(1)}$ 5 57 resey Mike's Funding 2019-1A, A2 144A	CG Receivables Trust		
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mmercial Equipment Finance LLC 2021-A, A 144A2.050%, 2/16/27(1)438424an's Receivables Funding LLC 2021-A, B 144A2242242.870%, 5/15/26(1)224224ossroads Asset Trust 2021-A, B 144A1.120%, 6/20/25(1)676672at ABS LLC6766726772020-1, A 144A1.460%, 2/16/27(1)67672023-1, A2 144A695685amond Resorts Owner Trust2019-1A, B 144A3.530%, 2/20/32(1)3942019-1A, B 144A3.530%, 2/20/32(1)3943742021-1A, A 144A310305LED ABS Trust 2022-1FP, C 144A310305LED ABS Trust 2022-1FP, C 144A2.380%, 6/18/46(1)1,1429701/d Key Resorts LLC 2014-A, A 144A3.220%, 3/17/31(1)553.280%, 6/18/46(1)1,9111,62616tong rand Vacations Trust2017-AA, A 144A2.30%, 2/25/32(1)2502412017-AA, A 144A2.50%, 1/26/28(1)82812018-AA, A 144A3.540%, 2/25/32(1)2502412020-AA, A 144A2.740%, 2/25/39(1)373348N Timeshare Trust 2020-A, C 144A3.73348N Timeshare Trust 2020-A, C 144A3.73348	2023-1, A2 144A		
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nn's Receivables Funding LLC 2021-A, B 144A 2.870%, 5/15/26 ⁽¹⁾ 224 224 224 224 225 226 -1, A 144A 1.120%, 6/20/25 ⁽¹⁾ 67 2020-1, A 144A 1.460%, 2/16/27 ⁽¹⁾ 67 2023-1, A2 144A 5.990%, 3/15/32 ⁽¹⁾ 695 685 immond Resorts Owner Trust 2019-1A, B 144A 3.530%, 2/20/32 ⁽¹⁾ 394 374 2021-1A, A 144A 1.510%, 11/21/33 ⁽¹⁾ 679 620 undation Finance Trust 2019-1A, A 144A 3.860%, 11/15/34 ⁽¹⁾ 310 305 EED ABS Trust 2022-1FP, C 144A 2.510%, 3/19/29 ⁽¹⁾ 1,205 1,155 1 Funding I LLC 2021-1, A 144A 3.280%, 6/18/46 ⁽¹⁾ 1,142 970 Id Key Resorts LLC 2014-A, A 144A 3.290%, 3/17/31 ⁽¹⁾ 5 5 rdee's Funding LLC 2020-1A, A2 144A 3.981%, 12/20/50 ⁽¹⁾ 1,911 1,626 ton Grand Vacations Trust 2017-AA, A 144A 2.660%, 12/26/28 ⁽¹⁾ 82 81 2017-AA, A 144A 2.660%, 12/26/28 ⁽¹⁾ 82 81 2017-AA, A 144A 2.740%, 2/25/39 ⁽¹⁾ 373 348 N Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39 ⁽¹⁾ 958 876 rsey Mike's Funding 2019-1A, A2 144A		100	
2.870%, 5/15/26 ⁽¹⁾ 224 224 bssroads Asset Trust 2021-A, B 144A 676 672 1.120%, 6/20/25 ⁽¹⁾ 67 67 2020-1, A 144A 676 672 2020-1, A 144A 675 695 1.460%, 2/16/27 ⁽¹⁾ 67 67 2020-1, A 144A 675 695 5.990%, 3/15/32 ⁽¹⁾ 695 685 imond Resorts Owner Trust 2021-1A, B 144A 74 2021-1A, A 144A 310 304 3.530%, 2/20/32 ⁽¹⁾ 394 374 2021-1A, A 144A 74 74 2.510%, 3/19/29 ⁽¹⁾ 1,205 1,155 I Funding I LLC 2021-1, A 144A 70 305 2.510%, 3/19/29 ⁽¹⁾ 1,205 1,155 I Funding I LLC 2021-1, A 144A 70 70 2.380%, 6/18/46 ⁽¹⁾ 1,142 970 Id Key Resorts LLC 2014-A, A 144A 70 71 3.220%, 3/17/31 ⁽¹⁾ 5 5 rdree's Funding LLC 2020-1A, A2 144A 70 71 2017-AA, A 144A 72 72 2018-AA, A 144A		438	424
ssroads Asset Trust 2021-A, B 144A 1.20%, $6/20/25^{(1)}$ 676 672 t ABS LLC 2020-1, A 144A 1.460%, 2/16/27^{(1)} 67 67 67 67 023-1, A2 144A 3.990%, 3/15/32^{(1)} 695 685 mond Resorts Owner Trust 2019-1A, B 144A 3.530%, 2/20/32^{(1)} 394 374 021-1A, A 144A 1.510%, 11/15/33^{(1)} 679 620 Indation Finance Trust 2019-1A, A 144A 3.860%, 11/15/34^{(1)} 310 305 EED ABS Trust 2022-1FP, C 144A 2.510%, 3/19/29^{(1)} 1,205 1,155 I Funding I LLC 2021-1, A 144A 3.220%, 3/17/31^{(1)} 5 5 4 Cee's Funding LLC 2020-1A, A 2 144A 2.660%, 12/20/50^{(1)} 1,911 1,626 on Grand Vacations Trust 2017-AA, A 144A 2.660%, 12/26/28^{(1)} 82 81 018-AA, A 144A 2.740%, 2/25/39^{(1)} 373 348 I Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39^{(1)} 958 876		224	224
1.120%, $6/20/25^{(1)}$ 676672xt ABS LLC2020-1, A 144A72023-1, A 2144A67672023-1, A2 144A5.990%, 3/15/32^{(1)}695685amond Resorts Owner Trust2019-1A, B 144A32019-1A, B 144A3.530%, 2/20/32^{(1)}3943742021-1A, A 144A3.500%, 11/21/33^{(1)}679620undation Finance Trust 2019-1A, A 144A3.860%, 11/15/34^{(1)}310305EED ABS Trust 2022-1FP, C 144A3.103051.550%, 3/19/29^{(1)}1,2051,155Cl Funding I LLC 2021-1, A 144A1,1429709709709701d Key Resorts LLC 2014-A, A 144A55553.981%, 12/20/50^{(1)}1,9111,6261,9111,626ton Grand Vacations Trust2017-AA, A 144A282812018-AA, A 144A2.560%, 12/26/28^{(1)}82812018-AA, A 144A2.740%, 2/25/39^{(1)}373348N Timeshare Trust 2020-A, C 144A3.420%, 10/9/39^{(1)}958876rsey Mike's Funding 2019-1A, A2 144A555587610		224	224
xt ABS LLC 2020-1, A 144A 1.460%, 2/16/27 ⁽¹⁾ 67 67 2023-1, A2 144A 695 685 imond Resorts Owner Trust 2019-1A, B 144A 3530%, 2/20/32 ⁽¹⁾ 394 374 2019-1A, B 144A 3.530%, 2/20/32 ⁽¹⁾ 394 374 2019-1A, A 144A 3.530%, 2/20/32 ⁽¹⁾ 394 374 2021-1A, A 144A 3.530%, 2/20/32 ⁽¹⁾ 310 305 ED ABS Trust 2019-1A, A 144A 310 305 EED ABS Trust 2022-1FP, C 144A 1,205 1,155 1 Funding I LLC 2021-1, A 144A 1,205 1,155 2.510%, 3/19/29 ⁽¹⁾ 1,205 1,155 1 Funding I LLC 2021-1, A 144A 3.20%, 6/18/46 ⁽¹⁾ 1,42 970 Id Key Resorts LLC 2014-A, A 144A 3.20%, 3/17/31 ⁽¹⁾ 5 5 5 3.981%, 12/20/50 ⁽¹⁾ 1,911 1,626 ton Grand Vacations Trust 2017-AA, A 144A 2.660%, 12/26/28 ⁽¹⁾ 82 81 2018-AA, A 144A 2.740%, 2/25/39 ⁽¹⁾ 250 241 2020-AA, A 144A 2.740%, 2/25/39 ⁽¹⁾ 373 348 V Timeshare Trust 2020-A, C		676	672
2020-1, A 144A 1.460%, 2/16/27 ⁽¹⁾ 67 67 7 2023-1, A2 144A 5.990%, 3/15/32 ⁽¹⁾ 695 685 mond Resorts Owner Trust 2019-1A, B 144A 3.530%, 2/20/32 ⁽¹⁾ 394 374 2021-1A, A 144A 1.510%, 11/21/33 ⁽¹⁾ 679 620 Indation Finance Trust 2019-1A, A 144A 3.860%, 11/15/34 ⁽¹⁾ 310 305 EED ABS Trust 2022-1FP, C 144A 2.510%, 3/19/29 ⁽¹⁾ 1,205 1,155 I Funding I LLC 2021-1, A 144A 2.380%, 6/18/46 ⁽¹⁾ 1,142 970 Id Key Resorts LLC 2014-A, A 144A 3.220%, 3/17/31 ⁽¹⁾ 5 5 rdee's Funding LLC 2020-1A, A2 144A 2.360%, 12/26/28 ⁽¹⁾ 82 81 2017-AA, A 144A 2.660%, 12/26/28 ⁽¹⁾ 82 81 2018-AA, A 144A 2.740%, 2/25/39 ⁽¹⁾ 373 348 1 Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39 ⁽¹⁾ 958 876		0/0	072
.460%, 2/16/27 (2023-1, A2 144A676767.2023-1, A2 144A.2990%, 3/15/32 (2019-1A, B 144A.6990.695.685mond Resorts Owner Trust.394.374.2019-1A, B 144A.530%, 2/20/32 (201-1A, A 144A.394.374.2021-1A, A 144A.510%, 11/21/33 (1).679.620indation Finance Trust 2019-1A, A 144A.310.305.510%, 11/15/34 (1).310.305.5ED ABS Trust 2022-1FP, C 144A.1,205.1,155.510%, 3/19/29 (1).1,205.1,155.Funding LLC 2021-1, A 144A.2,20%, 3/17/31 (1).5.5.220%, 3/17/31 (1).5.5.5.6ee's Funding LLC 2020-1A, A2 144A.2,20%, 3/17/31 (1).5.5.981%, 12/20/50 (1).1,911.1,626on Grand Vacations Trust (207-AA, A 144A.2,206.250.241.020-AA, A 144A.2,20%, 2/25/32 (1).250.241.020-AA, A 144A.2,20%, 3/73.348.2,20%, 3/73.020-AA, A 144A.2,20%, 10/9/39 (1).373.348.020-AA, A 144A.2,200, 3/73.348.2,20%, 10/9/39.020-AA, 10/4A.2,200-A, C 144A.2,20%, 10/9/39.2,204.020-A, 01/9/39.958.876.2,20%, 10/9/39			
$\begin{array}{llllllllllllllllllllllllllllllllllll$		67	67
mond Resorts Owner Trust 019-1A, B 144A .530%, 2/20/32 ⁽¹⁾ 394 374 .510%, 1/21/33 ⁽¹⁾ 679 620 ndation Finance Trust 2019-1A, A 144A .860%, 11/15/34 ⁽¹⁾ 310 305 SED ABS Trust 2022-1FP, C 144A .510%, 3/19/29 ⁽¹⁾ 1,205 1,155 Funding I LLC 2021-1, A 144A .380%, 6/18/46 ⁽¹⁾ 1,142 970 d Key Resorts LLC 2014-A, A 144A .220%, 3/17/31 ⁽¹⁾ 5 5 ge's Funding LLC 2020-1A, A2 144A .981%, 12/20/50 ⁽¹⁾ 1,911 1,626 on Grand Vacations Trust .981%, 12/20/50 ⁽¹⁾ 1,911 1,626 on Grand Vacations Trust .200%, 2/25/32 ⁽¹⁾ 250 241 .540%, 2/25/39 ⁽¹⁾ 373 348 .11 .540%, 2/25/39 ⁽¹⁾ 373 348 .11 .740%, 2/25/39 ⁽¹⁾ 373 348 .420%, 10/9/39 ⁽¹⁾ 958 876			
$\begin{array}{cccccccccccccccccccccccccccccccccccc$.990%, 3/15/32 ⁽¹⁾	695	685
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			
2021-1Å, A 144A 1.510%, 11/21/33 ⁽¹⁾ 679 620 Indation Finance Trust 2019-1A, A 144A 3.860%, 11/15/34 ⁽¹⁾ 310 305 EED ABS Trust 2022-1FP, C 144A 2.510%, 3/19/29 ⁽¹⁾ 1,205 1,155 I Funding I LLC 2021-1, A 144A 2.380%, 6/18/46 ⁽¹⁾ 1,142 970 Id Key Resorts LLC 2014-A, A 144A 3.220%, 3/17/31 ⁽¹⁾ 5 5 rdee's Funding LLC 2020-1A, A2 144A 3.981%, 12/20/50 ⁽¹⁾ 1,911 1,626 ton Grand Vacations Trust 2017-AA, A 144A 2.660%, 12/26/28 ⁽¹⁾ 82 81 2018-AA, A 144A 2.660%, 2/25/32 ⁽¹⁾ 250 241 2020-AA, A 144A 2.740%, 2/25/39 ⁽¹⁾ 373 348 N Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39 ⁽¹⁾ 958 876 rsey Mike's Funding 2019-1A, A2 144A			
1.510% , $11/21/33^{(1)}$ 679 620 Indation Finance Trust 2019-1A, A 144A 310 305 2.860% , $11/15/34^{(1)}$ 310 305 $2ED$ ABS Trust 2022-1FP, C 144A $1,205$ $1,155$ 2.510% , $3/19/29^{(1)}$ $1,205$ $1,155$ 1 Funding 1 LLC 2021-1, A 144A $2,280\%$, $6/18/46^{(1)}$ $1,142$ 970 2.20% , $3/17/31^{(1)}$ 5 5 3220% , $3/17/31^{(1)}$ 5 5 3220% , $3/17/31^{(1)}$ 5 5 3220% , $3/17/31^{(1)}$ 5 5 3220% , $3/17/31^{(1)}$ 5 5 3220% , $3/17/31^{(1)}$ 5 5 3220% , $3/17/31^{(1)}$ 5 5 3220% , $3/17/31^{(1)}$ 5 5 3220% , $3/17/31^{(1)}$ 5 5 3220% , $3/17/31^{(1)}$ 5 5 3220% , $3/17/31^{(1)}$ 5 5 3220% , $3/17/31^{(1)}$ 5 5 3220% , $3/17/31^{(1)}$ 5 5 3220% , $3/17/31^{(1)}$ 5 5 3220% , $3/17/31^{(1)}$ 5 5 2017 -AA, A 144A 2 250 241 2020 -AA, A 144A 2020 -A, C 144A 2.740% , $2/25/39^{(1)}$ 373 348 1 Timeshare Trust 2020-A, C 144A 373 2.420% , $10/9/39^{(1)}$ 958 876 sey Mike's Funding 2019-1A, A2 144A 372		394	374
Indation Finance Trust 2019-1A, A 144A3.860%, 11/15/34 ⁽¹⁾ 3103.860%, 11/15/34 ⁽¹⁾ 3103.860%, 11/15/34 ⁽¹⁾ 1,2051,1551,155I Funding I LLC 2021-1, A 144A1,1422.380%, 6/18/46 ⁽¹⁾ 1,1422.380%, 6/18/46 ⁽¹⁾ 1,142970Id Key Resorts LLC 2014-A, A 144A3.220%, 3/17/31 ⁽¹⁾ 555rdee's Funding LLC 2020-1A, A2 144A3.981%, 12/20/50 ⁽¹⁾ 1,9111,626ton Grand Vacations Trust2017-AA, A 144A2.660%, 12/26/28 ⁽¹⁾ 82812018-AA, A 144A2.2740%, 2/25/32 ⁽¹⁾ 2502412020-AA, A 144A3.240%, 10/9/39 ⁽¹⁾ 3733483420%, 10/9/39 ⁽¹⁾ 958876sey Mike's Funding 2019-1A, A2 144A		070	
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		679	620
EED ABS Trust 2022-1FP, C 144A2.510%, $3/19/29^{(1)}$ 1,2051,1552.510%, $3/19/29^{(1)}$ 1,1429702.380%, $6/18/46^{(1)}$ 1,142970old Key Resorts LLC 2014-A, A 144A3.220%, $3/17/31^{(1)}$ 55ride's Funding LLC 2020-1A, A2 144A3.981%, $12/20/50^{(1)}$ 1,9111,626ton Grand Vacations Trust2017-AA, A 144A2822017-AA, A 144A2.660%, $12/26/28^{(1)}$ 82812018-AA, A 144A2.500%, $2/25/32^{(1)}$ 2502412020-AA, A 144A2.740%, $2/25/39^{(1)}$ 373348N Timeshare Trust 2020-A, C 144A3.420%, $10/9/39^{(1)}$ 958876rsey Mike's Funding 2019-1A, A2 144A3.540%3.540%3.540%		210	205
2.510%, $3/19/29^{(1)}$ 1,205 1,155 I Funding I LLC 2021-1, A 144A 2.380%, $6/18/46^{(1)}$ 1,142 970 Id Key Resorts LLC 2014-A, A 144A 3.220%, $3/17/31^{(1)}$ 5 5 rdee's Funding LLC 2020-1A, A2 144A 3.981%, $12/20/50^{(1)}$ 1,911 1,626 ton Grand Vacations Trust 2017-AA, A 144A 2.660%, $12/26/28^{(1)}$ 82 81 2018-AA, A 144A 2.660%, $12/26/28^{(1)}$ 82 81 2018-AA, A 144A 2.740%, $2/25/39^{(1)}$ 373 348 N Timeshare Trust 2020-A, C 144A 3.420%, $10/9/39^{(1)}$ 958 876 rsey Mike's Funding 2019-1A, A2 144A		310	305
Hunding I LLC 2021-1, A 144A 2.380%, 6/18/46 ⁽¹⁾ 1,142 970 Id Key Resorts LLC 2014-A, A 144A 3 3 3.220%, 3/17/31 ⁽¹⁾ 5 5 rdee's Funding LLC 2020-1A, A2 144A 3 3981%, 12/20/50 ⁽¹⁾ 1,911 1,626 ton Grand Vacations Trust 2017-AA, A 144A 2 82 81 2017-AA, A 144A 2 250 241 2050%, 12/26/28 ⁽¹⁾ 250 241 2020-AA, A 144A 2 2740%, 2/25/39 ⁽¹⁾ 373 348 N Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39 ⁽¹⁾ 958 876 rsey Mike's Funding 2019-1A, A2 144A 558 876		1 205	1 155
2.380%, 6/18/46 ⁽¹⁾ 1,142 970 old Key Resorts LLC 2014-A, A 144A 3.220%, 3/17/31 ⁽¹⁾ 5 5 irdee's Funding LLC 2020-1A, A2 144A 3.981%, 12/20/50 ⁽¹⁾ 1,911 1,626 ton Grand Vacations Trust 2017-AA, A 144A 2 82 81 2018-AA, A 144A 3.540%, 2/25/32 ⁽¹⁾ 250 241 2020-AA, A 144A 2 373 348 N Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39 ⁽¹⁾ 958 876		1,200	1,133
Id Key Resorts LLC 2014-A, A 144A 3.220%, 3/17/31 ⁽¹⁾ 5 5 rdee's Funding LLC 2020-1A, A2 144A 3.981%, 12/20/50 ⁽¹⁾ 1,911 1,626 ton Grand Vacations Trust 2017-AA, A 144A 2.660%, 12/26/28 ⁽¹⁾ 82 81 2018-AA, A 144A 3.540%, 2/25/32 ⁽¹⁾ 250 241 2020-AA, A 144A 2.740%, 2/25/39 ⁽¹⁾ 373 348 V Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39 ⁽¹⁾ 958 876 rsey Mike's Funding 2019-1A, A2 144A		1.142	970
3.220%, 3/17/31 ⁽¹⁾ 5 5 rdee's Funding LLC 2020-1A, A2 144A 3.981%, 12/20/50 ⁽¹⁾ 1,911 1,626 ton Grand Vacations Trust 2017-AA, A 144A 2.660%, 12/26/28 ⁽¹⁾ 82 81 2018-AA, A 144A 3.540%, 2/25/32 ⁽¹⁾ 250 241 2020-AA, A 144A 2.740%, 2/25/39 ⁽¹⁾ 373 348 V Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39 ⁽¹⁾ 958 876 rsey Mike's Funding 2019-1A, A2 144A	ld Key Resorts LLC 2014-A, A 144A	.,	0.0
rdee's Funding LLC 2020-1A, A2 144A 3.981%, 12/20/50 ⁽¹⁾ 1,911 1,626 con Grand Vacations Trust 2017-AA, A 144A 2.660%, 12/26/28 ⁽¹⁾ 82 81 2018-AA, A 144A 3.540%, 2/25/32 ⁽¹⁾ 250 241 2020-AA, A 144A 2.740%, 2/25/39 ⁽¹⁾ 373 348 I Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39 ⁽¹⁾ 958 876 sey Mike's Funding 2019-1A, A2 144A	3.220%, 3/17/31 ⁽¹⁾	5	5
on Grand Vacations Trust 2017-AA, A 144A 2.660%, 12/26/28 ⁽¹⁾ 82 81 2018-AA, A 144A 3.540%, 2/25/32 ⁽¹⁾ 250 241 2020-AA, A 144A 2.740%, 2/25/39 ⁽¹⁾ 373 348 1 Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39 ⁽¹⁾ 958 876 sey Mike's Funding 2019-1A, A2 144A			
017-AA, A 144A .660%, 12/26/28 ⁽¹⁾ 82 81 018-AA, A 144A .540%, 2/25/32 ⁽¹⁾ 250 241 020-AA, A 144A .740%, 2/25/39 ⁽¹⁾ 373 348 Timeshare Trust 2020-A, C 144A .420%, 10/9/39 ⁽¹⁾ 958 876 sey Mike's Funding 2019-1A, A2 144A	.981%, 12/20/50 ⁽¹⁾	1,911	1,626
2.660%, 12/26/28 ⁽¹⁾ 82 81 2018-AA, A 144A 250 241 2.540%, 2/25/32 ⁽¹⁾ 250 241 2020-AA, A 144A 373 348 2.740%, 2/25/39 ⁽¹⁾ 373 348 1 Timeshare Trust 2020-A, C 144A 958 876 3.420%, 10/9/39 ⁽¹⁾ 958 876 sey Mike's Funding 2019-1A, A2 144A 373 348			
2018-AÁ, A 144A 3.540%, 2/25/32 ⁽¹⁾ 250 241 2020-AA, A 144A 2.740%, 2/25/39 ⁽¹⁾ 373 348 V Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39 ⁽¹⁾ 958 876 'sey Mike's Funding 2019-1A, A2 144A			
1.540%, 2/25/32 ⁽¹⁾ 250 241 1020-AA, A 144A 373 348 1.740%, 2/25/39 ⁽¹⁾ 373 348 1 Timeshare Trust 2020-A, C 144A 958 876 5ey Mike's Funding 2019-1A, A2 144A 958 876		82	81
2020-AÅ, A 144A 2.740%, 2/25/39 ⁽¹⁾ 373 348 2.7imeshare Trust 2020-A, C 144A 2.420%, 10/9/39 ⁽¹⁾ 958 876 2.5ey Mike's Funding 2019-1A, A2 144A		050	~
2.740%, 2/25/39 ⁽¹⁾ 373 348 I Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39 ⁽¹⁾ 958 876 sey Mike's Funding 2019-1A, A2 144A 958 876		250	241
I Timeshare Trust 2020-A, C 144A 3.420%, 10/9/39 ⁽¹⁾ 958 876 sey Mike's Funding 2019-1A, A2 144A		070	0.40
1.420%, 10/9/39 ⁽¹⁾ 958 876 sey Mike's Funding 2019-1A, A2 144A		373	348
sey Mike's Funding 2019-1A, A2 144A		050	070
).42070, 10/9/39`'' sov Miko's Funding 2010-14, A2 144A	958	۵/۵
2,130 Z,10/00 Z,011		2 102	2 011
	t.400 /0, Z/ 10/00` '	2,193	2,011

	Par Value	Value
Other—continued		
LL ABS Trust 2021-1A, A 144A	¢ 000	ф о г 4
1.070%, 5/15/29 ⁽¹⁾ Mariner Finance Issuance Trust	\$ 363	\$ 354
2019-AA, A 144A		
2.960%, 7/20/32 ⁽¹⁾	172	171
2020-AA, A 144A	1 000	1.040
2.190%, 8/21/34 ⁽¹⁾ MVW LLC	1,090	1,048
2020-1A, A 144A		
1.740%, 10/20/37 ⁽¹⁾	1,214	1,107
2021-1WA, B 144A 1.440%, 1/22/41 ⁽¹⁾	635	569
MVW Owner Trust 2019-1A, A 144A	000	000
2.890%, 11/20/36 ⁽¹⁾	265	251
NBC Funding LLC 2021-1, A2 144A 2.989%, 7/30/51 ⁽¹⁾	1,925	1,642
NMEF Funding LLC 2022-A, B 144A	1,520	1,042
3.350%, 10/16/28 ⁽¹⁾	1,480	1,402
Oasis Securitization Funding LLC 2021-2A, A 144A	504	516
2.143%, 10/15/33 ⁽¹⁾ Octane Receivables Trust	524	516
2019-1A, C 144A		
4.740%, 6/20/25 ⁽¹⁾	1,277	1,273
2020-1A, B 144A 1.980%, 6/20/25 ⁽¹⁾	1,825	1,793
2021-1A, A 144A	1,020	1,100
0.930%, 3/22/27 ⁽¹⁾	468	454
2023-1A, C 144A 6.370%, 9/20/29 ⁽¹⁾	1,450	1,426
Orange Lake Timeshare Trust 2019-A, B 144A	1,-00	1,420
3.360%, 4/9/38 ⁽¹⁾	290	276
Planet Fitness Master Issuer LLC 2018-1A, A2II 144A 4.666%, 9/5/48 ⁽¹⁾	1,843	1,758
Purchasing Power Funding LLC 2021-A, A 144A	1,010	1,700
1.570%, 10/15/25 ⁽¹⁾	1,357	1,338
SBA Tower Trust 144A 1.631%, 5/15/51 ⁽¹⁾	1,900	1,639
Sierra Timeshare Receivables Funding LLC	1,500	1,035
2018-2A, A 144A		
3.500%, 6/20/35 ⁽¹⁾	94	93
2019-1A, B 144A 3.420%, 1/20/36 ⁽¹⁾	157	151
2019-2A, B 144A		
2.820%, 5/20/36 ⁽¹⁾	163	157
2020-2A, B 144A 2.320%, 7/20/37 ⁽¹⁾	563	526
2022-2A, C 144A	000	020
6.360%, 6/20/40 ⁽¹⁾	493	478
Taco Bell Funding LLC 2016-1A, A23 144A 4.970%, 5/25/46 ⁽¹⁾	653	628
TRP LLC 2021-1, A 144A	000	020
2.070%, 6/19/51 ⁽¹⁾	524	448
VFI ABS LLC 2022-1A, B 144A 3.040%, 7/24/28 ⁽¹⁾	2,443	2,306
Westgate Resorts LLC	2,110	2,000
2020-1A, A 144A	0.07	000
2.713%, 3/20/34 ⁽¹⁾ 2022-1A, B 144A	337	329
2.288%, 8/20/36 ⁽¹⁾	1,000	938

(\$ reported in thousands)

(\$ reported in thousands)			
	Par Value	Value	
Other—continued ZAXBY'S Funding LLC 2021-1A, A2 144A 3.238%, 7/30/51 ⁽¹⁾	\$ 2,353	<u>\$ 1,959</u>	Energy—contin Boardwalk Pipel 4.950%, 12/1
		50,872	BP Capital Mark 4.875% ⁽⁴⁾
Student Loan—0.1%			Civitas Resource 8.375%, 7/1/2
Commonbond Student Loan Trust			Enbridge, Inc.
2017-AGS, A1 144A 2.550%, 5/25/41 ⁽¹⁾	96	88	7.375%, 1/15 Energy Transfer
2020-1, A 144A 1.690%, 10/25/51 ⁽¹⁾	264	233	4.200%, 4/15 EQM Midstream
Navient Private Education Loan Trust 2017-A, A2A 144A			144A 6.000%
2.880%, 12/16/58 ⁽¹⁾	74		144A 7.500% Korea National C
			4.875%, 4/3/2
TOTAL ASSET-BACKED SECURITIES (Identified Cost \$162,197)		153,798	NGPL PipeCo LL 4.875%, 8/15
			Petroleos Mexic
CORPORATE BONDS AND NOTES—23.1%			6.500%, 3/13
Communication Services—0.8% CCO Holdings LLC 144A			
6.375%, 9/1/29 ⁽¹⁾	216	203	Financials—9.0 AerCap Ireland (
Level 3 Financing, Inc. 144A 4.625%, 9/15/27 ⁽¹⁾	595	414	2.450%, 10/2
Sprint Capital Corp.			3.000%, 10/2 Series 3NC1
6.875%, 11/15/28 Sprint Spectrum Co. LLC 144A	665	705	1.750%, 10/2 American Expres
4.738%, 9/20/29 ⁽¹⁾ TripAdvisor. Inc. 144A	105	104	5.850%, 11/5
7.000%, 7/15/25 ⁽¹⁾	900	900	Banco Santande 2.700%, 1/10
/erizon Communications, Inc. (3 month LIBOR + 1.100%)			Bank of America
6.421%, 5/15/25 ⁽³⁾ Narnermedia Holdings, Inc.	636	641	1.734%, 7/22 2.551%, 2/4/2
3.755%, 3/15/27	760	709	(3 month LIB) 6.096%, 2/5/2
		3,676	Barclays plc
Consumer Discretionary—0.5%			7.325%, 11/2 7.385%, 11/2
Ashtead Capital, Inc. 144A			Blackstone Priva 2.625%, 12/1
4.375%, 8/15/27 ⁽¹⁾ Clarios Global LP 144A	1,600	1,504	4.000%, 1/15
6.750%, 5/15/28 ⁽¹⁾	95	95	BPCE S.A. 144A 5.975%, 1/18
Ford Motor Credit Co. LLC 7.350%, 11/4/27	525	536	Brookfield Finan
		2,135	3.900%, 1/25 Capital One Fina
Consumer Staples—0.6%			6.312%, 6/8/2 Charles Schwab
Albertsons Cos., Inc. 144A			Series G
3.250%, 3/15/26 ⁽¹⁾ BAT Capital Corp.	770	711	5.375% ⁽⁴⁾ Series H
2.259%, 3/25/28	1,565	1,342	4.000% ⁽⁴⁾ Citadel Finance I
Central American Bottling Corp. 144A 5.250%, 4/27/29 ⁽¹⁾	495	457	3.375%, 3/9/2
		2,510	Citigroup, Inc. 3.200%, 10/2
Energy-1 6%			(3 month LIB
Energy—1.6% Aker BP ASA 144A			6.783%, 7/1/2 (SOFR + 1.28
2.000%, 7/15/26 ⁽¹⁾	377	339	ò.370%, 2/24

	Par Value	Value
Energy—continued		
Boardwalk Pipelines LP 4.950%, 12/15/24	\$ 955	\$ 939
BP Capital Markets plc		
4.875% ⁽⁴⁾ Civitas Resources, Inc. 144A	1,115	1,013
8.375%, 7/1/28 ⁽¹⁾	325	329
Enbridge, Inc. 7.375%, 1/15/83	1,155	1,133
Energy Transfer LP 4.200%, 4/15/27	690	659
EQM Midstream Partners LP		
144A 6.000%, 7/1/25 ⁽¹⁾ 144A 7.500%, 6/1/27 ⁽¹⁾	403 5	399 5
Korea National Oil Corp. 144A	000	100
4.875%, 4/3/28 ⁽¹⁾ NGPL PipeCo LLC 144A	200	198
4.875 [°] , 8/15/27 ⁽¹⁾	954	904
Petroleos Mexicanos 6.500%, 3/13/27	1,215	1,078
0.000/0,0/10/21	1,210	6,996
Financials—9.0%		
AerCap Ireland Capital DAC 2.450%, 10/29/26	760	679
3.000%, 10/29/28	150	130
Series 3NC1 1.750%, 10/29/24	266	250
American Express Co.	700	717
5.850%, 11/5/27 Banco Santander Chile 144A	700	717
2.700%, 1/10/25 ⁽¹⁾	950	906
Bank of America Corp. 1.734%, 7/22/27	2,280	2,035
2.551%, 2/4/28	719	649
(3 month LIBOR + 0.770%) 6.096%, 2/5/26 ⁽³⁾	840	839
Barclays plc	010	000
7.325%, 11/2/26 7.385%, 11/2/28	370 360	378 375
Blackstone Private Credit Fund	500	575
2.625%, 12/15/26	744 415	633 352
4.000%, 1/15/29 BPCE S.A. 144A	415	332
5.975%, 1/18/27 ⁽¹⁾ Brookfield Finance, Inc.	610	604
3.900%, 1/25/28	1,580	1,463
Capital One Financial Corp.		
6.312%, 6/8/29 Charles Schwab Corp. (The)	672	667
Series G	075	000
5.375% ⁽⁴⁾ Series H	275	263
4.000% ⁽⁴⁾	830	606
Citadel Finance LLC 144A 3.375%, 3/9/26 ⁽¹⁾	1,190	1,069
Citigroup, Inc.		
3.200%, 10/21/26 (3 month LIBOR + 1.250%)	410	384
6.783%, 7/1/26 ⁽³⁾	1,080	1,090
(SOFR + 1.280%) 6.370%, 2/24/28 ⁽³⁾⁽⁵⁾	962	968
0.0.070, E/E //E0	002	000

(\$ reported in thousands)

(••••••••••••••••••••••••••••••••••••••	Par Value	Value		Par Value	Value
Financials—continued			Financials—continued		
Citizens Bank N.A.			Wells Fargo & Co.		
2.250%, 4/28/25	\$ 810	\$ 732	3.526%, 3/24/28	\$ 700	\$ 653
Corebridge Financial, Inc.					38,942
6.875%, 12/15/52	939	900			
Credit Suisse AG	105		Health Care—2.3%		
7.950%, 1/9/25	465	474	Bio-Rad Laboratories, Inc.		
Danske Bank A/S	500	400	3.300%, 3/15/27	1,054	981
144A 3.773%, 3/28/25 ⁽¹⁾ 144A 1.621%, 9/11/26 ⁽¹⁾	500 673	489 604	DENTSPLY SIRONA, Inc.	1,001	001
Drawbridge Special Opportunities Fund LP 144A	073	004	3.250%, 6/1/30	1,060	917
3.875%, 2/15/26 ⁽¹⁾	1,430	1,277	GE HealthCare Technologies, Inc.	,	
Fifth Third Bancorp	1,400	1,211	5.600%, 11/15/25	321	321
4.055%, 4/25/28	255	235	5.650%, 11/15/27	330	334
Fifth Third Bank N.A.			HCA, Inc.		
5.852%, 10/27/25	470	458	5.200%, 6/1/28	417	414
Goldman Sachs Group, Inc. (The)			Illumina, Inc.		
(3 month LIBOR + 1.170%)			5.800%, 12/12/25	420	421
6.491%, 5/15/26 ⁽³⁾	475	481	5.750%, 12/13/27	510	512
(3 month LIBOR + 1.750%)			IQVIA, Inc. 144A	005	007
7.023%, 10/28/27 ⁽³⁾	1,750	1,779	5.700%, 5/15/28 ⁽¹⁾ Royalty Pharma plc	835	827
Huntington Bancshares, Inc.	445	400	1.200%, 9/2/25	190	171
2.625%, 8/6/24	445	426	1.750%, 9/2/27	2,135	1,831
Huntington National Bank (The)	292	284	Universal Health Services, Inc.	2,100	1,001
5.699%, 11/18/25 JPMorgan Chase & Co.	292	204	1.650%, 9/1/26	1,825	1,595
1.578%, 4/22/27	1,680	1,509	Utah Acquisition Sub, Inc.	.,	.,
(SOFR + 1.180%)	1,000	1,000	3.950%, 6/15/26	273	259
6.270%, 2/24/28 ⁽³⁾	1,500	1,507	Viatris, Inc.		
Ladder Capital Finance Holdings LLLP 144A	.,	.,	2.300%, 6/22/27	1,441	1,259
4.250%, 2/1/27 ⁽¹⁾	1,200	1,043	144A 2.300%, 6/22/27 ⁽¹⁾	(2)	(2)
Liberty Mutual Group, Inc. 144A					9,842
4.125%, 12/15/51 ⁽¹⁾	1,385	1,088			
Lincoln National Corp. (3 month LIBOR + 2.040%)			Industrials—2.3%		
7.290%, 4/20/67 ⁽³⁾	1,394	894	Alaska Airlines Pass-Through Trust 2020-1, A 144A		
Morgan Stanley			4.800%, 2/15/29 ⁽¹⁾	1,339	1,286
2.475%, 1/21/28	1,016	917	Boeing Co. (The)	1,000	1,200
6.296%, 10/18/28	339	348	4.875%, 5/1/25	335	330
5.123%, 2/1/29 ⁽³⁾	1,185	1,169	5.040%, 5/1/27	507	501
Navient Corp. 5.875%, 10/25/24	1,130	1,110	British Airways Pass-Through Trust 2021-1, A 144A		
OWL Rock Core Income Corp.	1,130	1,110	2.900%, 9/15/36 ⁽¹⁾	1,461	1,203
5.500%, 3/21/25	500	481	CoStar Group, Inc. 144A		
Prudential Financial, Inc.	000	101	2.800%, 7/15/30 ⁽¹⁾	843	695
6.000%, 9/1/52	260	247	GFL Environmental, Inc. 144A	1 050	4 570
Spirit Realty LP			3.750%, 8/1/25 ⁽¹⁾	1,650	1,570
4.450%, 9/15/26	474	446	Hexcel Corp.	005	007
State Street Corp.			4.200%, 2/15/27	985	927
5.751%, 11/4/26	633	636	Huntington Ingalls Industries, Inc. 2.043%, 8/16/28	1,948	1,636
5.820%, 11/4/28	495	507	Penske Truck Leasing Co. LP	1,340	1,000
Synchrony Financial			144A 5.750%. 5/24/26 ⁽¹⁾	450	446
4.875%, 6/13/25	200	190	144A 6.200%, 6/15/30 ⁽¹⁾	325	327
3.700%, 8/4/26	304	273	Regal Rexnord Corp.	020	027
Texas Capital Bancshares, Inc.	1 000	740	144A 6.050%, 2/15/26 ⁽¹⁾	256	256
4.000%, 5/6/31	1,020	740	144A 6.050%, 4/15/28 ⁽¹⁾	391	388
Toronto-Dominion Bank (The) 8.125%, 10/31/82	1,070	1,087	144A 6.300%, 2/15/30 ⁽¹⁾	450	449
8.125%, 10/31/82 Truist Bank	1,070	1,007			10,014
3.625%, 9/16/25	965	901			10,014
0.020 /0, 0/ 10/20	500	501	Information Technology 0.0%		
			Information Technology—0.8%		
			CDW LLC		457

3.276%, 12/1/28

457

527

(\$ reported in thousands)

(\$ reported in thousands)	Par Value	Value
Information Technology—continued Kyndryl Holdings, Inc.		
2.700%, 10/15/28 Open Text Corp. 144A	\$ 547	\$ 445
3.875%, 2/15/28 ⁽¹⁾	900	792
SK Hynix, Inc. 144A 1.500%, 1/19/26 ⁽¹⁾ TD SYNNEX Corp.	1,195	1,057
2.375%, 8/9/28	755	619 3,370
Materials—1.7%		
ArcelorMittal S.A. 6.550%, 11/29/27	665	682
Ardagh Packaging Finance plc 144A 4.125%, 8/15/26 ⁽¹⁾	1,125	1,048
Bayport Polymers LLC 144A 4.743%, 4/14/27 ⁽¹⁾	1,185	1,102
Celanese U.S. Holdings LLC 5.900%, 7/5/24	650	649
FMG Resources August 2006 Pty Ltd. 144A 5.875%, 4/15/30 ⁽¹⁾	1,280	1,219
Glencore Funding LLC 144A 1.625%, 9/1/25 ⁽¹⁾	1,040	955
International Flavors & Fragrances, Inc. 144A 1.832%, 10/15/27 ⁽¹⁾	853	719
Knife River Corp. 144A 7.750%, 5/1/31 ⁽¹⁾	105	106
Silgan Holdings, Inc. 144A 1.400%, 4/1/26 ⁽¹⁾	1,038	917
		7,397
Real Estate—1.5% EPR Properties		
4.950%, 4/15/28	1,105	987
GLP Capital LP 5.250%, 6/1/25 Office Properties Income Truct	955	934
Office Properties Income Trust 4,500%, 2/1/25	930	804
2.650%, 6/15/26 Retail Opportunity Investments Partnership LP	373	275
5.000%, 12/15/23 Service Properties Trust	1,645	1,621
4.650%, 3/15/24 4.350%, 10/1/24	520 550	511 529
VICI Properties LP 144A 4.625%, 6/15/25 ⁽¹⁾	170	164
144A 4.500%, 1/15/28 ⁽¹⁾ 144A 4.625%, 12/1/29 ⁽¹⁾	265 535	244 486
		6,555
Utilities—2.0%		
American Electric Power Co., Inc. 5.699%, 8/15/25	964	957
DPL, Inc. 4.125%, 7/1/25	147	140
Electricite de France S.A. 144A 5.700%, 5/23/28 ⁽¹⁾	690	689
Enel Finance America LLC 144A 7.100%, 10/14/27 ⁽¹⁾	570	599

	Par	Value	Val	ue
Utilities—continued Enel Finance International N.V. 144A 6.800%, 10/14/25 ⁽¹⁾	\$	200	\$	204
Exelon Corp. 5.150%, 3/15/28		975		970
FirstEnergy Transmission LLC 144A 2.866%, 9/15/28 ⁽¹⁾		837		737
National Grid plc 5.602%, 6/12/28		422		424
NextEra Energy Capital Holdings, Inc. 6.051%, 3/1/25		674		676
NRG Energy, Inc. 144A				
3.750%, 6/15/24 ⁽¹⁾ Puget Energy, Inc.		1,161		1,122
2.379%, 6/15/28 Southern Co. (The) Series 21-A		1,068		921
3.750%, 9/15/51		1,640		1,396 8,835
TOTAL CORPORATE BONDS AND NOTES				0,000
(Identified Cost \$107,760)			10	0,272
LEVERAGED LOANS-6.3%				
Aerospace—0.7% Brown Group Holding LLC (1 month Term SOFR + 2.600%)				
7.702%, 6/7/28 ⁽³⁾		741		729
Delta Air Lines, Inc. (3 month Term SOFR + 3.750%) 8.798%, 10/20/27 ⁽³⁾		544		565
Mileage Plus Holdings LLC (3 month LIBOR + 5.250%) 10.764%, 6/21/27 ⁽³⁾		484		502
TransDigm, Inc. Tranche I (3 month Term SOFR + 3.250%)				
8.492%, 8/24/28 ⁽³⁾		1,127		1,126 2,922
Chemicals—0.2% Ineos Finance plc 2027 (1 month Term SOFR + 3.850%) 8.952%, 11/8/27 ⁽³⁾		1,030		1,025
Consumer Durables—0.3% Resideo Funding, Inc. Tranche B (1-3 month LIBOR + 2.250%)				
7.470% - 7.600%, 2/11/28 ⁽³⁾ Zodiac Pool Solutions LLC (1 month Term SOFR +		614		611
2.100%) 7.202%, 1/29/29 ⁽³⁾		765		760
Energy—0.3% Freeport LNG Investments LLP Tranche B (3 month LIBOR + 3.500%)				
8.750%, 12/21/28 ⁽³⁾ Oryx Midstream Services Permian Basin LLC 2023 (1		626		613
month Term SOFR + 3.360%) 8.505% - 8.539%, 10/5/28 ⁽³⁾		748		745

(\$ reported in thousands)

	Par Value	Value	
Energy—continued Paragon Offshore Finance Co. (1 month PRIME + 0.000%)			
3.750% ['] , 7/16/21 ⁽⁶⁾⁽⁷⁾	\$ 1	<u>\$ </u>	
Financials—0.4% Avolon TLB Borrower 1 U.S. LLC Tranche B-5 (1 month LIBOR + 2.250%)	0.44	000	
7.396%, 12/1/27 ⁽³⁾ Citadel Securities LP 2021 (1 month Term SOFR + 2.610%)	941	939	
7.717%, 2/2/28 ⁽³⁾	912	<u>910</u> 1,849	
Food / Tobacco—0.4% Aramark Services, Inc. Tranche B-5 (1 month Term SOFR + 2.610%)			
7.717%, 4/6/28 ⁽³⁾ Tranche B-6 (1 month Term SOFR + 2.610%)	583	582	
7.717%, 6/22/30 ⁽³⁾ Hostess Brands LLC 2019, Tranche B (3 month LIBOR + 2.250%)	353	352	
7.075%, 8/3/25 ⁽³⁾	891	890 1,824	
Forest Prod / Containers—0.2% Berry Global, Inc. Tranche Z (1 month LIBOR + 1.750%) 6.972%, 7/1/26 ⁽³⁾	781	780	
Gaming / Leisure—0.6% Caesars Entertainment, Inc. Tranche B (1 month Term SOFR + 3.350%) 8.452%, 2/6/30 ⁽³⁾	259	259	
Hilton Worldwide Finance LLC Tranche B-2 (1 month Term SOFR + 1.750%)			
6.939%, 6/22/26 ⁽³⁾ Scientific Games International, Inc. Tranche B (1 month Term SOFR + 3.100%)	623	622	
8.248%, 4/13/29 ⁽³⁾ Stars Group Holdings B.V. 2021 (3 month LIBOR + 2.250%)	366	365	
7.753%, 7/21/26 ⁽³⁾ UFC Holdings LLC Tranche B-3 (3 month LIBOR +	622	622	
2.750%) 8.050%, 4/29/26 ⁽³⁾	838	836 2,704	
Health Care—0.3% Agiliti Health, Inc. 2023, Tranche B (1 month Term SOFR			
+ 3.000%) 8.160%, 5/1/30 ⁽³⁾ Select Medical Corp. Tranche B (1 month Term SOFR +	643	640	
2.600%) 7.702%, 3/6/25 ⁽³⁾	645	<u> 643</u> <u> 1,283</u>	

	Par Value	Value
Housing—0.3% Quikrete Holdings, Inc. Tranche B-1 (1 month Term SOFR + 3.110%) 8.217%, 3/19/29 ⁽³⁾ Standard Industries, Inc. (1 month Term SOFR + 2.610%)	\$ 632	\$ 632
7.692%, 9/22/28 ⁽³⁾	615	614 1,246
Information Technology—0.7% CCC Intelligent Solutions, Inc. Tranche B (1 month Term SOFR + 2.360%) 7.467%, 9/21/28 ⁽³⁾	625	623
Go Daddy Operating Co. LLC Tranche B-5 (1 month Term SOFR + 3.000%) 8.102%, 11/9/29 ⁽³⁾		
Uber Technologies, Inc. 2023 (3 month Term SOFR + 2.750%)	1,366	1,368
7.999% - 8.026%, 3/3/30 ⁽³⁾ UKG, Inc. 2021-2, First Lien (3 month Term SOFR + 3.350%)	358	358
8.271%, 5/4/26 ⁽³⁾	505	494 2,843
Manufacturing—0.3% Gates Global LLC Tranche B-3 (1 month Term SOFR +		
2.600%) 7.702%, 3/31/27 ⁽³⁾	525	521
NCR Corp. (3 month LIBOR + 2.500%) 7.780%, 8/28/26 ⁽³⁾	939	935 1,456
Media / Telecom - Broadcasting—0.1% Nexstar Media, Inc. Tranche B-4 (1 month Term SOFR + 2.610%)		
7.717%, 9/18/26 ⁽³⁾	371	370
Media / Telecom - Cable/Wireless Video—0.3% Charter Communications Operating LLC Tranche B-2 (3 month Term SOFR + 1.750%)		
6.795%, 2/1/27 ⁽³⁾ DIRECTV Financing LLC (1 month Term SOFR + 5.000%)	634	630
10.217%, 8/2/27 ⁽³⁾	620	606 1,236
Media / Telecom - Wireless Communications—0.3% SBA Senior Finance II LLC Tranche B (1 month LIBOR +		
1.750%) 6.950%, 4/11/25 ⁽³⁾	1,047	1,047
Service—0.6% Asplundh Tree Expert, LLC 2021 (1 month Term SOFR + 1.750%)		
6.952%, 9/7/27 ⁽³⁾ Dun & Bradstreet Corp. (The) Tranche B (1 month Term SOFR + 3.350%)	617	615
8.434%, 2/6/26 ⁽³⁾ NAB Holdings LLC First Lien (3 month Term SOFR + 3.150%)	599	600
3.150%) 8.392%, 11/23/28 ⁽³⁾	630	624

(\$ reported in thousands)

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	Par Value	Value
Service—continued		
Pike Corp.		
2028 (1 month Term SOFR + 3.110%)	¢ 057	¢
8.217%, 1/21/28 ⁽³⁾ 2028, Tranche B (1 month Term SOFR + 3.500%)	\$ 657	\$ 653
8.602%, 1/21/28 ⁽³⁾	109	109
		2,601
Utilities—0.3%		
Brookfield WEC Holdings, Inc. (3 month LIBOR + 2.750%)		
0.000%, 8/1/25 ⁽³⁾⁽⁸⁾	459	458
Vistra Operations Co. LLC 2018 (1 month LIBOR +		
1.750%) 6.896% - 6.943%, 12/31/25 ⁽³⁾	912	909
0.030 /0 - 0.340 /0, 12/31/23	512	1,367
		1,307
TOTAL LEVERAGED LOANS		07 000
(Identified Cost \$27,232)		27,282
	Shares	
PREFERRED STOCKS—0.7%		
Financials—0.5%		
Citigroup, Inc. Series T, 6.250%	1,235 ⁽⁹⁾	1,215
JPMorgan Chase & Co. Series HH, 4.600%	1,106 ⁽⁹⁾	1,032
		2,247
Industrials—0.2% General Electric Co. Series D, (3 month LIBOR +		
3.330%), 8.882% ⁽³⁾	557 ⁽⁹⁾	557
TOTAL PREFERRED STOCKS		
(Identified Cost \$2,896)		2,804
TOTAL LONG-TERM INVESTMENTS—98.8%		
(Identified Cost \$455,478)		428,982
·		
SECURITIES LENDING COLLATERAL-0.0%		
Dreyfus Government Cash Management Fund -		
Institutional Shares (seven-day effective yield 4.997%) ⁽¹⁰⁾⁽¹¹⁾	257 500	258
,	257,500	200
TOTAL SECURITIES LENDING COLLATERAL (Identified Cost \$258)		258
(nuentineu cost \$200)		200
TOTAL INVESTMENTS—98.8%		
(Identified Cost \$455,736)		\$429,240
Other assets and liabilities, net—1.2%		5,064
NET ASSETS—100.0%		\$434,304
Abbreviations: ABS Asset-Backed Securities		
CLO Collateralized Loan Obligation		
DAC Designated Activity Company		
LIBOR London Interbank Offered Rate		
LLC Limited Liability Company LLLP Limited Liability Limited Partnership		
LLP Limited Liability Partnership		

LLP Limited Liability Partnership

LP Limited Partnership SOFR Secured Overnight Financing Rate

Footnote Legend:

	(1)	Security exempt from registration under Rule 144A of the Securities Act of 1933.
		These securities may be resold in transactions exempt from registration,
		normally to qualified institutional buyers. At June 30, 2023, these securities
		amounted to a value of \$280,598 or 64.6% of net assets.
	(2)	Amount is less than \$500 (not in thousands).
	(3)	Variable rate security. Rate disclosed is as of June 30, 2023. Information in
		parenthesis represents benchmark and reference rate for each security. Certain
		variable rate securities are not based on a published reference rate and spread but
		are determined by the issuer or agent and are based on current market
		conditions, or, for mortgage-backed securities, are impacted by the individual
		mortgages which are paying off over time. These securities do not indicate a
		reference rate and spread in their descriptions.
	(4)	No contractual maturity date.
	(5)	All or a portion of security is on loan.
	(6)	The value of this security was determined using significant unobservable inputs
		and is reported as a Level 3 security in the Fair Value Hierarchy table located after
		the Schedule of Investments.
-	(7)	Security in default; no interest payments are being received during the
		bankruptcy proceedings.
-	(8)	This loan will settle after June 30, 2023, at which time the interest rate, calculated
		on the base lending rate and the agreed upon spread on trade date, will be
		reflected.

⁽⁹⁾ Value shown as par value.

⁽¹⁰⁾ Shares of this fund are publicly offered, and its prospectus and annual report are publicly available.

⁽¹¹⁾ Represents security purchased with cash collateral received for securities on loan.

Country Weightings[†]

·····, ····	
United States	94%
Canada	2
United Kingdom	1
Cayman Islands	1
France	1
South Korea	1
Total	100%
[†] % of total investments as of June 30, 2023.	

(\$ reported in thousands)

The following table summarizes the value of the Fund's investments as of June 30, 2023, based on the inputs used to value them (See Security Valuation Note 1 in the Notes to Schedule of Investments):

	Total Value at June 30, 2023	Level 1 Quoted Prices	Level 2 Significant Observable Inputs	Level 3 Significant Unobservable Inputs
Assets:				
Debt Instruments:				
Asset-Backed Securities	\$153,798	\$ —	\$153,798	\$—
Corporate Bonds and Notes	100,272	—	100,272	—
Foreign Government Securities	1,282		1,282	—
Leveraged Loans	27,282		27,282	(1)
Mortgage-Backed Securities	117,767		117,767	—
U.S. Government Securities	25,777		25,777	—
Equity Securities:				
Preferred Stocks	2,804	_	2,804	—
Securities Lending Collateral	258	258	_	_
Total Investments	\$429,240	\$258	\$428,982	\$

⁽¹⁾ Includes internally fair valued securities currently priced at zero (\$0).

There were no transfers into or out of Level 3 related to securities held at June 30, 2023.

Management has determined that the amount of Level 3 securities compared to total net assets is not material; therefore, the roll-forward of Level 3 securities and assumptions are not shown for the period ended June 30, 2023.

VIRTUS NEWFLEET LOW DURATION CORE PLUS BOND FUND NOTES TO SCHEDULE OF INVESTMENTS (Unaudited) JUNE 30, 2023

Note 1. Security Valuation

The Trustees have designated the Investment Adviser as the valuation designee to perform fair valuations pursuant to Rule 2a-5 under the Investment Company Act of 1940. The Fund utilizes a fair value hierarchy which prioritizes the inputs to valuation techniques used to measure fair value into three broad levels. The Fund's policy is to recognize transfers into or out of Level 3 at the end of the reporting period.

- Level 1 quoted prices in active markets for identical securities (security types generally include listed equities).
- Level 2 prices determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).
- Level 3 prices determined using significant unobservable inputs (including the Investment Adviser's Valuation Committee's own assumptions in determining the fair value of investments).

A description of the valuation techniques applied to the Fund's major categories of assets and liabilities measured at fair value on a recurring basis is as follows:

Equity securities are valued at the official closing price (typically last sale) on the exchange on which the securities are primarily traded or, if no closing price is available, at the last bid price and are categorized as Level 1 in the hierarchy. Illiquid, restricted equity securities and illiquid private placements are internally fair valued by the Investment Adviser's Valuation Committee, and are generally categorized as Level 3 in the hierarchy.

Certain non-U.S. securities may be fair valued in cases where closing prices are not readily available or are deemed not reflective of readily available market prices. For example, significant events (such as movement in the U.S. securities market, or other regional and local developments) may occur between the time that non-U.S. markets close (where the security is principally traded) and the time that the Fund calculates its net asset value ("NAV") at the close of regular trading on the New York Stock Exchange ("NYSE") (generally 4 p.m. Eastern time) that may impact the value of securities traded in these non-U.S. markets. In such cases, the Fund fair values non-U.S. securities using an independent pricing service which considers the correlation of the trading patterns of the non-U.S. security to the intraday trading in the U.S. markets for investments such as American Depositary Receipts, financial futures, Exchange Traded Funds ("ETFs"), and certain indexes, as well as prices for similar securities. Such fair valuations are categorized as Level 2 in the hierarchy. Because the frequency of significant events is not predictable, fair valuation of certain non-U.S. common stocks may occur on a frequent basis.

Debt instruments, including convertible bonds, and restricted securities, are valued based on evaluated quotations received from independent pricing services or from dealers who make markets in such securities. For most bond types, the pricing service utilizes matrix pricing that considers one or more of the following factors: yield or price of bonds of comparable quality, coupon, maturity, current cash flows, type, activity of the underlying equities, and current day trade information, as well as dealer supplied prices. These valuations are generally categorized as Level 2 in the hierarchy. Structured debt instruments, such as mortgage-backed and asset-backed securities may also incorporate collateral analysis and utilize cash flow models for valuation and are generally categorized as Level 2 in the hierarchy. Pricing services do not provide pricing for all securities and therefore indicative bids from dealers are utilized which are based on pricing models used by market makers in the security and are generally categorized as Level 2 in the hierarchy. Debt instruments that are internally fair valued by the Investment Adviser's Valuation Committee are generally categorized as Level 3 in the hierarchy.

Listed derivatives, such as options, that are actively traded are valued at the last posted settlement price from the exchange where they are principally traded and are categorized as Level 1 in the hierarchy. Over-the-counter ("OTC") derivative contracts, which include forward currency contracts and equity-linked instruments, do not require material subjectivity as pricing inputs are observed from actively quoted markets and are categorized as Level 2 in the hierarchy.

Investments in open-end mutual funds are valued at NAV. Investments in closed-end funds and ETFs are valued as of the close of regular trading on the NYSE each business day. Each is categorized as Level 1 in the hierarchy.

A summary of the inputs used to value the Fund's net assets by each major security type is disclosed at the end of the Schedule of Investments for the Fund. The inputs or methodologies used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

For additional information about significant accounting policies, refer to the Fund's most recent semi or annual report.